



THE HONORABLE CURTIS M. LOFTIS, JR.

State Treasurer

August 16, 2016

The Honorable Joshua A. Putnam
Chairman, House Legislative Oversight Executive Subcommittee
418C Blatt Building
Columbia, SC 29201

Dear Chairman Putnam,

We are in receipt of your August 3, 2016 letter which requests on or before Tuesday August 16, 2016, the production of certain documents regarding "Goal 2" covered at the March 17, 2016 hearing.

We look forward to a recap of the information the State Treasurer's Office (STO) presented to the subcommittee at the March 17 hearing concerning the agency's history, enabling legislation, goals, strategies, objectives, potential negative impacts, as well as budget and staff resources, and at the April 14th hearing concerning partnerships, public survey and performance measures.

In response to your recent investment questions regarding "Goal 2", it is important to note investments within the STO are mandated by statute and, as the State's bank, invests excess cash on a short term basis to meet critical liquidity needs.

All STO investment portfolios are governed by statute, e.g. S.C. Code of Laws § 11-13-30, § 11-9-660, § 6-5-10, § 6-6-10, § 6-6-20, § 6-6-30, and § 6-6-40.

SECTION 11-9-660. Investment of funds.

(A) The State Treasurer has full power to invest and reinvest all funds of the State in any of the following:

- (1) obligations of the United States, its agencies and instrumentalities;
- (2) obligations issued or unconditionally guaranteed by the International Bank for Reconstruction and Development, the African Development Bank, and the Asian Development Bank;
- (3) obligations of a corporation, state, or political subdivision denominated in United States dollars, if the obligations bear an investment grade rating of at least two nationally recognized rating services;
- (4) certificates of deposit, if the certificates are secured collaterally by securities of the types described in items (1) and (3) of this section and held by a third party as escrow agent or custodian and are of a market value not less than the amount of the certificates of deposit so secured, including interest; except that this collateral is not required to the extent the certificates of deposit are insured by an agency of the federal government;

(5) repurchase agreements, if collateralized by securities of the types described in items (1) and (3) of this section and held by a third party as escrow agent or custodian and of a market value not less than the amount of the repurchase agreement so collateralized, including interest; and

(6) guaranteed investment contracts issued by a domestic or foreign insurance company or other financial institution, whose long-term unsecured debt rating bears the two highest ratings of at least two nationally recognized rating services.

(B) The State Treasurer may contract to lend securities invested pursuant to this section.

(C) The State Treasurer shall not invest in obligations issued by any country or corporation principally located in any country which the United States Department of State determines commits major human rights violations based on the Country Reports on Human Rights Practices by the Bureau of Democracy, Human Rights and Labor of the U. S. Department of State.

The STO's investment pool/portfolios are primarily short term or ultra-short term bond funds. These pools/portfolios are created and structured to meet the needs of the pool participants. As such, preservation of capital, liquidity, and obtaining the best return within appropriate risk parameters is of utmost importance.

With respect to Questions 1 and 5 pertaining to total returns and performance, we enclose statements from BNY Mellon. *See* Tab 1 and Tab 2. As a reminder, the reports do not include securities lending as securities lending earnings are posted to the securities lending collateral account. We have provided a separate earnings report regarding security lending. *See* Tab 3.

Prior to October 1, 2005, the STO invested the Retirement System Trust Funds. The transfer of funds, which transpired under former Treasurer Patterson, to the newly formed RSIC changed the account or portfolio structure of the funds. With the exception of OPEB Trust Funds, no reports are provided by the STO for the Retirement System Trust Funds.

With respect to Question 2 regarding annual portfolio allocation, we enclose the requested data for years 2008 to 2016, current as of June 30. *See* Tab 4. Information prior to 2008, under former Treasurer Patterson, is not available but is in compliance with S.C. government retention and audit policy.

With respect to Question 3 pertaining to the STO's research and portfolio management team, the team has consistently been a team of two for the current, five and ten year marks. The STO has also had an investment advisor during the entire ten year period and an investment consultant was added during the current period.

Current Team	Five Years	Ten Years
2	2	2

With respect to Question 4 & 6 regarding net returns and performance, as previously stated, the STO investment portfolios are governed by various statutes and the STO's investment pool/portfolios are primarily short term or ultra-short term bond funds. These pools/portfolios are created and structured to meet the needs of the pool participants. The customization and the portfolios' characteristics make it impractical to provide a legitimate comparison to other investor's portfolios.

However, during Treasurer Loftis' first term, information was sought from industry experts, who determined that differences in state laws and required portfolio characteristics, as well as quality and sector constraints, make comparisons difficult. Additionally, cash/liquidity issues, governance,

regulatory differences (unique rules and holding restrictions) and the nature of each pool/plan would create misleading comparisons regardless of the outcome. The STO does however use appropriate benchmarks as a means of comparing portfolio performance.

With respect to Question 7 pertaining to internal bench marks and performance, the STO's benchmarks are as follows:

Current Benchmarks as of January, 2016	
Local Gov. Inv. Pool	35% T-bills, 35% S&P CP, 30% BC Sht G/C
General Fund	40% T-bills, 25% S&P CP, 25% 1-3 Yr G/C, 10% BC Agg
State Investment Pool	15% T-bills, 30% S&P CP, 30% 1-3 Yr G/C, 20% BC Agg
Ins. Reserve Fund	15% T-bills, 5% S&P CP, 80% BC Agg
Long Term Pool	10% T-bills, 90% BC Agg
RHI Trust Fund	20% T-bills, 5% S&P CP, 75% BC Agg
LTDI Trust Fund	20% T-bills, 5% S&P CP, 75% BC Agg

The STO, in consultation with its investment consultant, determines appropriate benchmarks and regularly reviews and assesses performance.

With respect to Question 8 regarding investment fees and expenses, percentages are as follows:

FY	Expenditures	Inv. Market Values*	Percent/Exp. Paid
2008	\$847,206	\$8,645,928,763	0.010%
2009	\$1,153,202	\$8,284,102,545	0.014%
2010	\$1,078,041	\$8,449,668,290	0.013%
2011	\$1,688,718	\$9,906,287,589	0.017%
2012	\$1,505,825	\$11,615,435,177	0.013%
2013	\$1,951,627	\$12,187,343,830	0.016%
2014	\$2,940,082	\$13,278,242,433	0.022%
2015	\$2,891,615	\$14,522,185,496	0.020%
2016	\$3,085,956	\$15,169,774,600	0.020%
*BNYMellon			

With respect to Question # 9, pertaining to a statement and "bear/ bull markets", the statement from one of the agency's partners was the individual's personal opinion in an effort to share the recent positive progress and success within the STO, during Treasurer Loftis' tenure.

From the early 1980's to the present, the U.S. bond market has experienced what has become a very long-bond bull market. In August of 1981, the 2 year U.S. Treasury reached a high of 16.73% yield. Currently, the 2 year is yielding 0.70%. During that time span there has been some volatility. However, from 2009 to 2016, rates have remained relatively flat. A bond "bear market" has not yet developed.

With respect to Question 10 regarding General Fund earnings and performance as well as risk, all STO investment portfolios are governed by statutes such as those previously referenced. These laws and the securities eligible investments demonstrate an overall low risk level.

If risk is defined as “return of principal,” then securities with short maturities i.e. low liquidity risk have the “lowest” risk. However, these securities may have higher inflation and reinvestment risk. Alternately, securities with lower credit ratings i.e. high credit risk have the “highest” risk. However, these securities may offset other types of risks.

The increase in earnings in “Period 10” resulted during a period where short term bond interest rates decreased significantly. When bond interest rates decreased, the STO executed its plan, sold bonds and received capital gains. These gains were a part of Period 10’s monthly earnings and resulted in a positive impact to the portfolio. The bond market conditions did not exist in Period 11 and, therefore, were not replicated. Again, all investments were within the investment requirements mandated by statute.

With regards to Question 11 pertaining to liquidity, liquidity needs, i.e. liquidity ranges, fluctuate and vary during each month of the fiscal year. The liquidity need/range determination is based upon experience, history, trends and communications with pool participants; however, the STO’s minimum liquidity as a percentage of the portfolio’s market value is 10%. Over time, these pools have generally experienced growth in value. However, discernable cash flow trends exist during the fiscal year. Based upon these variables, the STO factors in overnight liquidity, cash inflows from bond maturities, and participant contributions to determine the demand for funds.

With regards to Question 12 regarding Other Post-Employment Benefits (OPEB) funds, the Public Employee Benefit Authority (PEBA) administers the funds and the STO, as the custodian, invests the funds. OPEB funds are governed by the same statute as other pools/portfolios and managed with the same liquidity needs as outlined in Question 11.

We believe that this response and the materials provided materially answer the questions in your August 3, 2016 letter and look forward to providing a recap of the information presented to the subcommittee at the March 17 and April 14 hearings later this week. In an effort to assist, we have provided a copy of this response and the attached notebook to each of the subcommittee members.

Sincerely,

Signature Redacted

Clarissa T. Adams
Chief of Staff
SC Office of the State Treasurer

CTA/lmd

CC:

Hon. Laurie Funderburk
Hon. Weston Newton
Hon. Robert Williams
House Legislative Oversight Committee Staff



LGIP Total Performance Summary

Report PM0005

Reporting Currency: USD

6/30/2016

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	4,855,404,979.50	0.09	0.21	0.46	0.46	0.65	0.65	0.46	0.38	0.35	0.36
FIXED INCOME	946,975,665.69	0.24	0.36	0.85	0.85	1.03	1.03	0.69	0.60	0.57	0.60
CASH & TEMPORARY	3,908,429,313.81	0.05	0.18	0.36	0.36	0.54	0.54	0.37	0.29	0.27	0.25
TOTAL NET OF FEES	4,855,404,979.50	0.09	0.21	0.46	0.46	0.65	0.65	0.46	0.38	0.35	0.36
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		<i>0.04</i>	<i>0.07</i>	<i>0.15</i>	<i>0.15</i>	<i>0.19</i>	<i>0.19</i>	<i>0.11</i>	<i>0.09</i>	<i>0.10</i>	<i>0.09</i>



Internally Mgd Comp Performance Summary

Report PM0005
Reporting Currency USD

6/30/2016

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	10,314,369,620.67	0.42	0.75	1.47	1.47	1.61	1.61	1.16	1.23	1.08	1.38
FIXED INCOME	6,479,328,059.87	0.66	1.16	2.32	2.32	2.40	2.40	1.75	1.93	1.67	2.13
CASH & TEMPORARY	3,835,041,560.80	0.05	0.15	0.34	0.34	0.53	0.53	0.40	0.34	0.33	0.31
TOTAL NET OF FEES	10,314,369,620.67	0.42	0.75	1.47	1.47	1.61	1.61	1.16	1.23	1.08	1.38
<i>Barclays U.S. Aggregate Bond Index</i>		1.80	2.21	5.31	5.31	6.00	6.00	3.91	4.06	2.85	3.76
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.60	0.67	1.65	1.65	1.59	1.59	1.26	1.22	1.10	1.10
<i>Barclays Intermediate Aggregate Bond Index</i>		1.23	1.44	3.78	3.78	4.36	4.36	3.12	3.24	2.39	2.96
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.04	0.07	0.15	0.15	0.19	0.19	0.11	0.09	0.10	0.09
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	173,171,291.32	0.03	0.14	0.30	0.30	0.41	0.41	0.25	0.21	0.21	
CASH & TEMPORARY	173,171,291.32	0.03	0.14	0.30	0.30	0.41	0.41	0.25	0.20	0.19	
TOTAL NET OF FEES	173,171,291.32	0.03	0.14	0.30	0.30	0.41	0.41	0.25	0.21	0.21	
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.04	0.07	0.15	0.15	0.19	0.19	0.11	0.09	0.10	
Insurance Reserve Fund											
TOTAL GROSS OF FEES	492,000,365.64	1.21	1.99	4.08	4.08	3.95	3.95	2.61	2.95	2.27	2.84
FIXED INCOME	453,486,055.17	1.31	2.18	4.51	4.51	4.37	4.37	2.95	3.35	2.63	3.22
CASH & TEMPORARY	38,514,310.47	0.02	0.07	0.14	0.14	0.22	0.22	0.17	0.14	0.14	0.14
TOTAL NET OF FEES	492,000,365.64	1.21	1.99	4.08	4.08	3.95	3.95	2.61	2.95	2.27	2.84
<i>Barclays U.S. Aggregate Bond Index</i>		1.80	2.21	5.31	5.31	6.00	6.00	3.91	4.06	2.85	3.76
<i>Barclays Intermediate Aggregate Bond Index</i>		1.23	1.44	3.78	3.78	4.36	4.36	3.12	3.24	2.39	2.96



Internally Mgd Comp Performance Summary

Report: PM0005

Reporting Currency: USD

6/30/2016

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	337,549,445.00	1.23	2.02	4.18	4.18	4.04	4.04	2.91	3.43	2.92	3.75
FIXED INCOME	300,078,719.99	1.32	2.19	4.56	4.56	4.42	4.42	3.17	3.68	3.07	3.98
CASH & TEMPORARY	37,470,725.01	0.02	0.06	0.14	0.14	0.22	0.22	0.14	0.10	19.68	15.44
TOTAL NET OF FEES	337,549,445.00	1.23	2.02	4.18	4.18	4.04	4.04	2.91	3.43	2.92	3.75
<i>Barclays U.S. Aggregate Bond Index</i>		1.80	2.21	5.31	5.31	6.00	6.00	3.91	4.06	2.85	3.76
<i>Barclays Intermediate Aggregate Bond Index</i>		1.23	1.44	3.78	3.78	4.36	4.36	3.12	3.24	2.39	2.96
LTDI TRUST FUND											
TOTAL GROSS OF FEES	34,334,816.92	1.26	1.96	3.97	3.97	3.65	3.65	2.71	3.19	2.71	3.43
FIXED INCOME	31,191,788.03	1.39	2.21	4.48	4.48	4.11	4.11	3.07	3.58	3.02	3.81
CASH & TEMPORARY	3,143,028.89	0.03	0.08	0.14	0.14	0.20	0.20	0.17	0.13	0.09	0.10
TOTAL NET OF FEES	34,334,816.92	1.26	1.96	3.97	3.97	3.65	3.65	2.71	3.19	2.71	3.43
<i>Barclays U.S. Aggregate Bond Index</i>		1.80	2.21	5.31	5.31	6.00	6.00	3.91	4.06	2.85	3.76
<i>Barclays Intermediate Aggregate Bond Index</i>		1.23	1.44	3.78	3.78	4.36	4.36	3.12	3.24	2.39	2.96
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.04	-0.49
CASH & TEMPORARY	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.04	-0.49
TOTAL NET OF FEES	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.04	-0.49
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.04	0.07	0.15	0.15	0.19	0.19	0.11	0.09	0.10	0.09



Internally Mgd Comp Performance Summary

Report PM0005
Reporting Currency: USD

6/30/2016

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	874,722,459.93	1.21	1.95	4.04	4.04	3.97	3.97	2.70	3.06	2.51	3.07
FIXED INCOME	824,387,364.12	1.23	2.07	4.27	4.27	4.19	4.19	2.96	3.40	2.79	3.43
CASH & TEMPORARY	50,335,095.81	0.09	0.15	0.34	0.34	0.48	0.48	0.32	0.92	0.70	0.60
TOTAL NET OF FEES	874,722,459.93	1.21	1.95	4.04	4.04	3.97	3.97	2.70	3.06	2.51	3.07
<i>Barclays U.S. Aggregate Bond Index</i>		1.80	2.21	5.31	5.31	6.00	6.00	3.91	4.06	2.85	3.76
<i>Barclays Intermediate Aggregate Bond Index</i>		1.23	1.44	3.78	3.78	4.36	4.36	3.12	3.24	2.39	2.96
State General Funds											
TOTAL GROSS OF FEES	2,405,387,633.75	0.25	0.46	0.83	0.83	0.97	0.97	0.67	0.64	0.59	0.71
FIXED INCOME	1,626,838,916.48	0.35	0.70	1.26	1.26	1.39	1.39	1.07	1.16	1.08	1.39
CASH & TEMPORARY	778,548,717.27	0.06	0.15	0.36	0.36	0.51	0.51	0.37	0.29	0.28	0.26
TOTAL NET OF FEES	2,405,387,633.75	0.25	0.46	0.83	0.83	0.97	0.97	0.67	0.64	0.59	0.71
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.60	0.67	1.65	1.65	1.59	1.59	1.26	1.22	1.10	1.10
State Investment Pool											
TOTAL GROSS OF FEES	5,996,990,662.07	0.28	0.52	1.02	1.02	1.22	1.22	0.95	1.00	0.92	1.21
FIXED INCOME	3,243,345,216.08	0.50	0.87	1.69	1.69	1.86	1.86	1.42	1.52	1.37	1.78
CASH & TEMPORARY	2,753,645,445.99	0.04	0.16	0.34	0.34	0.57	0.57	0.45	0.37	0.36	0.35
TOTAL NET OF FEES	5,996,990,662.07	0.28	0.52	1.02	1.02	1.22	1.22	0.95	1.00	0.92	1.21
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.60	0.67	1.65	1.65	1.59	1.59	1.26	1.22	1.10	1.10



Internally Mgd Comp Performance Summary

Repo. PM0005

Reporting Currency: USD

6/30/2016

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	212,945.84	0.05	0.15	0.30	0.30	0.41	0.41	0.27	0.21	0.24	0.23
CASH & TEMPORARY	212,945.84	0.05	0.15	0.30	0.30	0.41	0.41	0.27	0.21	0.24	0.23
TOTAL NET OF FEES	212,945.84	0.05	0.15	0.30	0.30	0.41	0.41	0.27	0.21	0.24	0.23
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.04	0.07	0.15	0.15	0.19	0.19	0.11	0.09	0.10	0.09



LGIP Total Performance Summary

Report ID: PM0005

Reporting Currency: USD

5/31/2016

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	5,003,446,031.28	0.06	0.22	0.39	0.37	0.59	0.56	0.42	0.35	0.34	0.35
FIXED INCOME	769,054,884.02	0.03	0.34	0.59	0.61	0.82	0.79	0.58	0.53	0.53	0.56
CASH & TEMPORARY	4,234,391,147.26	0.06	0.19	0.35	0.31	0.51	0.49	0.35	0.28	0.26	0.25
TOTAL NET OF FEES	5,003,446,031.28	0.06	0.22	0.39	0.37	0.59	0.56	0.42	0.35	0.34	0.35
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.01	0.08	0.14	0.11	0.15	0.15	0.09	0.08	0.09	0.08



Internally Mgd Comp Performance Summary

Report PM0005
Reporting Currency: USD

5/31/2016

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	10,292,432,634.24	0.07	0.75	0.95	1.04	1.04	1.18	0.97	0.95	1.01	1.30
FIXED INCOME	6,062,103,203.10	0.07	1.21	1.45	1.65	1.47	1.73	1.44	1.46	1.56	1.99
CASH & TEMPORARY	4,230,329,431.14	0.06	0.17	0.33	0.29	0.51	0.48	0.39	0.33	0.32	0.30
TOTAL NET OF FEES	10,292,432,634.24	0.07	0.75	0.95	1.04	1.04	1.18	0.97	0.95	1.01	1.30
<i>Barclays U.S. Aggregate Bond Index</i>		0.03	1.33	3.12	3.45	2.99	4.13	3.01	2.91	2.41	3.33
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.07	0.43	0.91	1.04	0.94	0.98	0.93	0.97	0.96	0.98
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.03	0.79	2.27	2.52	2.42	3.10	2.51	2.43	2.10	2.69
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.01	0.08	0.14	0.11	0.15	0.15	0.09	0.08	0.09	0.08
Eductn Imprvmnt Act											
TOTAL GROSS OF FEES	173,111,491.75	0.04	0.16	0.30	0.27	0.39	0.37	0.24	0.20	0.21	
CASH & TEMPORARY	173,111,491.75	0.04	0.16	0.30	0.26	0.39	0.37	0.24	0.19	0.19	
TOTAL NET OF FEES	173,111,491.75	0.04	0.16	0.30	0.27	0.39	0.37	0.24	0.20	0.21	
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.01	0.08	0.14	0.11	0.15	0.15	0.09	0.08	0.09	
Insurance Reserve Fund											
TOTAL GROSS OF FEES	486,120,564.40	0.02	1.98	2.44	2.83	2.04	2.71	2.02	2.06	2.02	2.57
FIXED INCOME	454,104,239.03	0.02	2.21	2.72	3.16	2.28	3.02	2.30	2.43	2.35	2.93
CASH & TEMPORARY	32,016,325.37	0.02	0.07	0.15	0.12	0.20	0.19	0.17	0.13	0.12	0.11
TOTAL NET OF FEES	486,120,564.40	0.02	1.98	2.44	2.83	2.04	2.71	2.02	2.06	2.02	2.57
<i>Barclays U.S. Aggregate Bond Index</i>		0.03	1.33	3.12	3.45	2.99	4.13	3.01	2.91	2.41	3.33
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.03	0.79	2.27	2.52	2.42	3.10	2.51	2.43	2.10	2.69



Internally Mgd Comp. Performance Summary

Rept PM0005
Reporting Currency: USD

5/31/2016

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	333,451,384.02	0.05	2.23	2.42	2.92	2.03	2.78	2.31	2.48	2.66	3.46
FIXED INCOME	314,792,059.58	0.05	2.45	2.64	3.20	2.25	3.06	2.53	2.68	2.78	3.68
CASH & TEMPORARY	18,659,324.44	0.02	0.07	0.15	0.12	0.20	0.20	0.13	0.09	19.67	15.41
TOTAL NET OF FEES	333,451,384.02	0.05	2.23	2.42	2.92	2.03	2.78	2.31	2.48	2.66	3.46
<i>Barclays U.S. Aggregate Bond Index</i>		0.03	1.33	3.12	3.45	2.99	4.13	3.01	2.91	2.41	3.33
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.03	0.79	2.27	2.52	2.42	3.10	2.51	2.43	2.10	2.69
LTDI TRUST FUND											
TOTAL GROSS OF FEES	34,585,451.00	0.07	1.81	2.25	2.67	1.72	2.35	2.08	2.30	2.43	3.13
FIXED INCOME	30,620,618.98	0.07	2.09	2.57	3.05	2.01	2.68	2.37	2.59	2.71	3.47
CASH & TEMPORARY	3,964,832.02	0.02	0.06	0.14	0.11	0.09	0.17	0.16	0.12	0.09	0.09
TOTAL NET OF FEES	34,585,451.00	0.07	1.81	2.25	2.67	1.72	2.35	2.08	2.30	2.43	3.13
<i>Barclays U.S. Aggregate Bond Index</i>		0.03	1.33	3.12	3.45	2.99	4.13	3.01	2.91	2.41	3.33
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.03	0.79	2.27	2.52	2.42	3.10	2.51	2.43	2.10	2.69
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.05	-0.52
CASH & TEMPORARY	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.05	-0.52
TOTAL NET OF FEES	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.05	-0.52
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.08	0.14	0.11	0.15	0.15	0.09	0.08	0.09	0.08



Internally Mgd Comp Performance Summary

Report ID: PM0005
Reporting Currency: USD

5/31/2016

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	885,224,056.81	0.01	2.00	2.34	2.80	2.16	2.73	2.10	2.21	2.24	2.80
FIXED INCOME	835,748,512.85	0.06	2.17	2.50	3.00	2.26	2.92	2.35	2.48	2.52	3.15
CASH & TEMPORARY	49,475,543.96	0.03	0.11	0.31	0.25	0.40	0.39	0.28	0.89	0.68	0.58
TOTAL NET OF FEES	885,224,056.81	0.01	2.00	2.34	2.80	2.16	2.73	2.10	2.21	2.24	2.80
<i>Barclays U.S. Aggregate Bond Index</i>		0.03	1.33	3.12	3.45	2.99	4.13	3.01	2.91	2.41	3.33
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.03	0.79	2.27	2.52	2.42	3.10	2.51	2.43	2.10	2.69
State General Funds											
TOTAL GROSS OF FEES	2,399,334,294.65	0.07	0.41	0.58	0.58	0.70	0.72	0.57	0.54	0.55	0.66
FIXED INCOME	1,492,531,274.41	0.09	0.71	0.86	0.91	0.98	1.03	0.93	0.98	1.03	1.34
CASH & TEMPORARY	906,803,020.24	0.06	0.15	0.34	0.30	0.47	0.45	0.34	0.27	0.27	0.24
TOTAL NET OF FEES	2,399,334,294.65	0.07	0.41	0.58	0.58	0.70	0.72	0.57	0.54	0.55	0.66
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.07	0.43	0.91	1.04	0.94	0.98	0.93	0.97	0.96	0.98
State Investment Pool											
TOTAL GROSS OF FEES	5,980,392,505.37	0.07	0.53	0.71	0.74	0.90	0.94	0.83	0.80	0.89	1.16
FIXED INCOME	2,934,306,498.25	0.09	0.87	1.07	1.18	1.24	1.36	1.19	1.18	1.30	1.68
CASH & TEMPORARY	3,046,086,007.12	0.06	0.18	0.34	0.30	0.56	0.52	0.44	0.37	0.36	0.34
TOTAL NET OF FEES	5,980,392,505.37	0.07	0.53	0.71	0.74	0.90	0.94	0.83	0.80	0.89	1.16
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.07	0.43	0.91	1.04	0.94	0.98	0.93	0.97	0.96	0.98



Internally Mgd Comp Performance Summary

Report: PM0005

Reporting Currency: USD

5/31/2016

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	212,886.04	-0.01	0.14	0.28	0.25	0.37	0.36	0.25	0.20	0.23	0.22
CASH & TEMPORARY	212,886.04	-0.01	0.14	0.28	0.25	0.37	0.36	0.25	0.20	0.23	0.22
TOTAL NET OF FEES	212,886.04	-0.01	0.14	0.28	0.25	0.37	0.36	0.25	0.20	0.23	0.22
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.08	0.14	0.11	0.15	0.15	0.09	0.08	0.09	0.08



LGIP Total Performance Summary

Report: PM0005

Reporting Currency: USD

4/30/2016

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	4,919,124,262.58	0.07	0.23	0.38	0.32	0.55	0.51	0.40	0.34	0.33	0.34
FIXED INCOME	832,898,020.32	0.09	0.42	0.59	0.58	0.82	0.76	0.59	0.53	0.53	0.56
CASH & TEMPORARY	4,086,226,242.26	0.06	0.19	0.33	0.25	0.47	0.43	0.33	0.26	0.25	0.24
TOTAL NET OF FEES	4,919,124,262.58	0.07	0.23	0.38	0.32	0.55	0.51	0.40	0.34	0.33	0.34
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.03	0.10	0.14	0.10	0.15	0.14	0.09	0.08	0.09	0.08



Internally Mgd Comp Performance Summary

Report PM0005
Reporting Currency USD

4/30/2016

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	10,438,187,434.25	0.26	0.79	0.90	0.98	1.01	1.11	1.07	0.81	1.04	1.39
FIXED INCOME	5,773,154,847.61	0.42	1.28	1.37	1.58	1.45	1.65	1.63	1.25	1.61	2.13
CASH & TEMPORARY	4,665,032,586.64	0.05	0.18	0.31	0.24	0.48	0.43	0.37	0.32	0.31	0.29
TOTAL NET OF FEES	10,438,187,434.25	0.26	0.79	0.90	0.98	1.01	1.11	1.07	0.81	1.04	1.39
<i>Barclays U.S. Aggregate Bond Index</i>		0.38	2.02	2.82	3.43	2.72	4.10	3.59	2.29	2.63	3.60
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.14	0.59	0.79	1.12	1.10	1.05	1.07	0.95	0.97	1.07
<i>Barclays Intermediate Aggregate Bond Index</i>		0.23	1.28	2.08	2.54	2.45	3.12	3.00	2.01	2.21	2.92
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.03	0.10	0.14	0.10	0.15	0.14	0.09	0.08	0.09	0.08
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	167,386,222.67	0.06	0.18	0.29	0.23	0.36	0.33	0.23	0.19	0.20	
CASH & TEMPORARY	167,386,222.67	0.06	0.18	0.29	0.23	0.36	0.33	0.23	0.19	0.19	
TOTAL NET OF FEES	167,386,222.67	0.06	0.18	0.29	0.23	0.36	0.33	0.23	0.19	0.20	
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.03	0.10	0.14	0.10	0.15	0.14	0.09	0.08	0.09	
Insurance Reserve Fund											
TOTAL GROSS OF FEES	490,849,016.69	0.75	2.30	2.30	2.81	2.05	2.69	2.48	1.64	2.13	2.77
FIXED INCOME	457,094,862.91	0.84	2.56	2.56	3.14	2.27	3.00	2.84	2.00	2.47	3.15
CASH & TEMPORARY	33,754,153.78	0.02	0.07	0.13	0.09	0.19	0.17	0.16	0.12	0.14	0.12
TOTAL NET OF FEES	490,849,016.69	0.75	2.30	2.30	2.81	2.05	2.69	2.48	1.64	2.13	2.77
<i>Barclays U.S. Aggregate Bond Index</i>		0.38	2.02	2.82	3.43	2.72	4.10	3.59	2.29	2.63	3.60
<i>Barclays Intermediate Aggregate Bond Index</i>		0.23	1.28	2.08	2.54	2.45	3.12	3.00	2.01	2.21	2.92

4/30/2016

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	351,832,083.34	0.73	2.43	2.23	2.87	2.02	2.73	2.82	2.02	2.82	3.72
FIXED INCOME	314,981,079.28	0.81	2.66	2.43	3.15	2.24	3.01	3.07	2.20	2.94	3.98
CASH & TEMPORARY	36,851,004.06	0.02	0.07	0.14	0.10	0.18	0.17	0.12	0.08	19.67	15.42
TOTAL NET OF FEES	351,832,083.34	0.73	2.43	2.23	2.87	2.02	2.73	2.82	2.02	2.82	3.72
<i>Barclays U.S. Aggregate Bond Index</i>		0.38	2.02	2.82	3.43	2.72	4.10	3.59	2.29	2.63	3.60
<i>Barclays Intermediate Aggregate Bond Index</i>		0.23	1.28	2.08	2.54	2.45	3.12	3.00	2.01	2.21	2.92
LTDI TRUST FUND											
TOTAL GROSS OF FEES	33,844,202.39	0.63	2.05	2.05	2.60	1.68	2.29	2.50	1.93	2.60	2.98
FIXED INCOME	31,215,175.06	0.74	2.36	2.35	2.97	1.95	2.61	2.85	2.15	2.89	3.31
CASH & TEMPORARY	2,629,027.33	0.02	0.06	0.12	0.08	0.23	0.15	0.15	0.11	0.09	0.09
TOTAL NET OF FEES	33,844,202.39	0.63	2.05	2.05	2.60	1.68	2.29	2.50	1.93	2.60	2.98
<i>Barclays U.S. Aggregate Bond Index</i>		0.38	2.02	2.82	3.43	2.72	4.10	3.59	2.29	2.63	3.60
<i>Barclays Intermediate Aggregate Bond Index</i>		0.23	1.28	2.08	2.54	2.45	3.12	3.00	2.01	2.21	2.92
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.01	0.05	-0.50
CASH & TEMPORARY	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.01	0.05	-0.50
TOTAL NET OF FEES	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.01	0.05	-0.50
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.03	0.10	0.14	0.10	0.15	0.14	0.09	0.08	0.09	0.08



Internally Mgd Comp Performance Summary

Report PM0005
Reporting Currency: USD

4/30/2016

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	865,467,581.16	0.72	2.27	2.24	2.79	2.15	2.72	2.47	1.84	2.36	3.02
FIXED INCOME	825,904,129.36	0.77	2.40	2.35	2.94	2.20	2.87	2.80	2.05	2.66	3.39
CASH & TEMPORARY	39,563,451.80	0.04	0.14	0.30	0.22	0.39	0.36	0.27	0.89	0.68	0.58
TOTAL NET OF FEES	865,467,581.16	0.72	2.27	2.24	2.79	2.15	2.72	2.47	1.84	2.36	3.02
<i>Barclays U.S. Aggregate Bond Index</i>		0.38	2.02	2.82	3.43	2.72	4.10	3.59	2.29	2.63	3.60
<i>Barclays Intermediate Aggregate Bond Index</i>		0.23	1.28	2.08	2.54	2.45	3.12	3.00	2.01	2.21	2.92
State General Funds											
TOTAL GROSS OF FEES	2,562,201,427.77	0.14	0.41	0.55	0.51	0.67	0.64	0.57	0.49	0.53	0.71
FIXED INCOME	1,305,900,949.35	0.26	0.69	0.84	0.82	0.97	0.94	0.97	0.89	1.02	1.44
CASH & TEMPORARY	1,256,300,478.42	0.03	0.17	0.30	0.24	0.42	0.39	0.32	0.26	0.25	0.23
TOTAL NET OF FEES	2,562,201,427.77	0.14	0.41	0.55	0.51	0.67	0.64	0.57	0.49	0.53	0.71
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.14	0.59	0.79	1.12	1.10	1.05	1.07	0.95	0.97	1.07
State Investment Pool											
TOTAL GROSS OF FEES	5,966,392,908.89	0.17	0.53	0.67	0.67	0.88	0.87	0.89	0.71	0.92	1.24
FIXED INCOME	2,838,058,651.65	0.29	0.86	1.02	1.10	1.23	1.27	1.30	1.03	1.34	1.80
CASH & TEMPORARY	3,128,334,257.24	0.06	0.18	0.32	0.24	0.53	0.46	0.42	0.35	0.35	0.33
TOTAL NET OF FEES	5,966,392,908.89	0.17	0.53	0.67	0.67	0.88	0.87	0.89	0.71	0.92	1.24
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.14	0.59	0.79	1.12	1.10	1.05	1.07	0.95	0.97	1.07



Internally Mgd Comp Performance Summary

Repo PM0005

Reporting Currency: USD

4/30/2016

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	213,991.14	0.10	0.21	0.30	0.25	0.39	0.36	0.26	0.21	0.24	0.23
CASH & TEMPORARY	213,991.14	0.10	0.21	0.30	0.25	0.39	0.36	0.26	0.21	0.24	0.23
TOTAL NET OF FEES	213,991.14	0.10	0.21	0.30	0.25	0.39	0.36	0.26	0.21	0.24	0.23
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.03	0.10	0.14	0.10	0.15	0.14	0.09	0.08	0.09	0.08



LGIP Total Performance Summary

Report: PM0005

Reporting Currency: USD

3/31/2016

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	4,880,028,018.73	0.09	0.25	0.34	0.25	0.52	0.44	0.37	0.32	0.32	0.33
FIXED INCOME	832,950,850.69	0.22	0.48	0.54	0.48	0.78	0.67	0.56	0.51	0.53	0.55
CASH & TEMPORARY	4,047,077,168.04	0.06	0.19	0.29	0.19	0.43	0.37	0.30	0.25	0.24	0.23
TOTAL NET OF FEES	4,880,028,018.73	0.09	0.25	0.34	0.25	0.52	0.44	0.37	0.32	0.32	0.33
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.05	0.07	0.10	0.07	0.12	0.12	0.07	0.07	0.08	0.08



Internally Mgd Comp Performance Summary

Report PM0005
Reporting Currency: USD

3/31/2016

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	10,629,163,270.28	0.43	0.72	0.68	0.72	0.80	0.85	1.05	0.79	1.05	1.44
FIXED INCOME	6,038,262,646.27	0.71	1.15	0.99	1.15	1.08	1.23	1.59	1.21	1.62	2.20
CASH & TEMPORARY	4,590,900,624.01	0.06	0.19	0.29	0.19	0.46	0.38	0.35	0.31	0.31	0.29
TOTAL NET OF FEES	10,629,163,270.28	0.43	0.72	0.68	0.72	0.80	0.85	1.05	0.79	1.05	1.44
<i>Barclays U.S. Aggregate Bond Index</i>		0.92	3.03	2.44	3.03	1.96	3.71	3.82	2.50	2.82	3.78
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.36	0.98	0.61	0.98	1.04	0.91	1.08	0.95	0.99	1.14
<i>Barclays Intermediate Aggregate Bond Index</i>		0.58	2.31	1.79	2.31	2.20	2.88	3.21	2.14	2.36	3.11
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.05	0.07	0.10	0.07	0.12	0.12	0.07	0.07	0.08	0.08
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	108,336,994.62	0.05	0.16	0.24	0.16	0.30	0.27	0.20	0.17	0.19	
FIXED INCOME	0.00	0.00	0.19	0.15	0.19						
CASH & TEMPORARY	108,336,994.62	0.05	0.16	0.24	0.16	0.30	0.27	0.20	0.17	0.17	
TOTAL NET OF FEES	108,336,994.62	0.05	0.16	0.24	0.16	0.30	0.27	0.20	0.17	0.19	
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.05	0.07	0.10	0.07	0.12	0.12	0.07	0.07	0.08	
Insurance Reserve Fund											
TOTAL GROSS OF FEES	518,185,690.06	1.20	2.05	1.58	2.05	1.28	1.93	2.42	1.59	2.13	2.80
FIXED INCOME	467,271,983.06	1.33	2.28	1.74	2.28	1.40	2.14	2.79	1.94	2.45	3.18
CASH & TEMPORARY	50,913,707.00	0.02	0.08	0.12	0.08	0.20	0.15	0.15	0.12	0.14	0.13
TOTAL NET OF FEES	518,185,690.06	1.20	2.05	1.58	2.05	1.28	1.93	2.42	1.59	2.13	2.80
<i>Barclays U.S. Aggregate Bond Index</i>		0.92	3.03	2.44	3.03	1.96	3.71	3.82	2.50	2.82	3.78
<i>Barclays Intermediate Aggregate Bond Index</i>		0.58	2.31	1.79	2.31	2.20	2.88	3.21	2.14	2.36	3.11



Internally Mgd Comp Performance Summary

Repo IPM0005
Reporting Currency: USD

3/31/2016

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	352,541,742.53	1.44	2.12	1.51	2.12	1.32	1.99	2.86	2.01	2.91	3.82
FIXED INCOME	324,705,810.96	1.57	2.32	1.63	2.32	1.46	2.18	3.08	2.17	3.02	4.09
CASH & TEMPORARY	27,835,931.57	0.02	0.08	0.12	0.08	0.17	0.15	0.11	0.08	19.67	15.43
TOTAL NET OF FEES	352,541,742.53	1.44	2.12	1.51	2.12	1.32	1.99	2.86	2.01	2.91	3.82
<i>Barclays U.S. Aggregate Bond Index</i>		0.92	3.03	2.44	3.03	1.96	3.71	3.82	2.50	2.82	3.78
<i>Barclays Intermediate Aggregate Bond Index</i>		0.58	2.31	1.79	2.31	2.20	2.88	3.21	2.14	2.36	3.11
LTDI TRUST FUND											
TOTAL GROSS OF FEES	37,432,326.06	1.11	1.97	1.33	1.97	1.03	1.65	2.50	1.92	2.66	3.07
FIXED INCOME	32,966,068.18	1.27	2.22	1.51	2.22	1.19	1.86	2.82	2.13	2.95	3.41
CASH & TEMPORARY	4,466,257.88	0.02	0.06	0.11	0.06	0.22	0.13	0.14	0.11	0.09	0.08
TOTAL NET OF FEES	37,432,326.06	1.11	1.97	1.33	1.97	1.03	1.65	2.50	1.92	2.66	3.07
<i>Barclays U.S. Aggregate Bond Index</i>		0.92	3.03	2.44	3.03	1.96	3.71	3.82	2.50	2.82	3.78
<i>Barclays Intermediate Aggregate Bond Index</i>		0.58	2.31	1.79	2.31	2.20	2.88	3.21	2.14	2.36	3.11
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.02	0.05	-0.48
CASH & TEMPORARY	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.02	0.05	-0.48
TOTAL NET OF FEES	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.02	0.05	-0.48
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.05	0.07	0.10	0.07	0.12	0.12	0.07	0.07	0.08	0.08



Internally Mgd Comp Performance Summary

Repo PM0005
Reporting Currency USD

3/31/2016

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	912,427,661.45	1.27	2.06	1.55	2.06	1.43	1.99	2.41	1.80	2.37	3.07
FIXED INCOME	843,669,205.32	1.33	2.15	1.61	2.15	1.42	2.08	2.79	2.01	2.69	3.46
CASH & TEMPORARY	68,758,456.13	0.05	0.19	0.28	0.19	0.37	0.32	0.25	0.88	0.68	0.57
TOTAL NET OF FEES	912,427,661.45	1.27	2.06	1.55	2.06	1.43	1.99	2.41	1.80	2.37	3.07
<i>Barclays U.S. Aggregate Bond Index</i>		0.92	3.03	2.44	3.03	1.96	3.71	3.82	2.50	2.82	3.78
<i>Barclays Intermediate Aggregate Bond Index</i>		0.58	2.31	1.79	2.31	2.20	2.88	3.21	2.14	2.36	3.11
State General Funds											
TOTAL GROSS OF FEES	2,983,473,913.45	0.20	0.37	0.44	0.37	0.59	0.51	0.54	0.46	0.53	0.75
FIXED INCOME	1,387,622,183.90	0.37	0.56	0.63	0.56	0.79	0.68	0.91	0.82	1.00	1.50
CASH & TEMPORARY	1,595,851,729.55	0.06	0.21	0.29	0.21	0.41	0.36	0.31	0.25	0.25	0.23
TOTAL NET OF FEES	2,983,473,913.45	0.20	0.37	0.44	0.37	0.59	0.51	0.54	0.46	0.53	0.75
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.36	0.98	0.61	0.98	1.04	0.91	1.08	0.95	0.99	1.14
State Investment Pool											
TOTAL GROSS OF FEES	5,716,546,361.93	0.28	0.49	0.54	0.49	0.76	0.70	0.88	0.69	0.94	1.29
FIXED INCOME	2,982,027,394.85	0.50	0.81	0.78	0.81	1.02	0.98	1.28	1.00	1.36	1.86
CASH & TEMPORARY	2,734,518,967.08	0.06	0.18	0.30	0.18	0.51	0.40	0.40	0.34	0.34	0.33
TOTAL NET OF FEES	5,716,546,361.93	0.28	0.49	0.54	0.49	0.76	0.70	0.88	0.69	0.94	1.29
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.36	0.98	0.61	0.98	1.04	0.91	1.08	0.95	0.99	1.14



Internally Mgd Comp Performance Summary

Repo: PM0005

Reporting Currency: USD

3/31/2016

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	218,579.98	0.05	0.15	0.21	0.15	0.30	0.26	0.21	0.18	0.22	0.21
CASH & TEMPORARY	218,579.98	0.05	0.15	0.21	0.15	0.30	0.26	0.21	0.18	0.22	0.21
TOTAL NET OF FEES	218,579.98	0.05	0.15	0.21	0.15	0.30	0.26	0.21	0.18	0.22	0.21
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.05	0.07	0.10	0.07	0.12	0.12	0.07	0.07	0.08	0.08



LGIP Total Performance Summary

Report ID: PM0005

Reporting Currency: USD

2/29/2016

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	4,825,070,287.38	0.07	0.17	0.29	0.15	0.45	0.34	0.33	0.30	0.31	0.32
FIXED INCOME	905,737,193.99	0.10	0.24	0.39	0.26	0.58	0.45	0.46	0.45	0.50	0.51
CASH & TEMPORARY	3,919,333,093.39	0.06	0.16	0.25	0.12	0.39	0.30	0.27	0.23	0.23	0.22
TOTAL NET OF FEES	4,825,070,287.38	0.07	0.17	0.29	0.15	0.45	0.34	0.33	0.30	0.31	0.32
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.02	0.06	0.06	0.03	0.08	0.07	0.05	0.06	0.07	0.08



Internally Mgd Comp Performance Summary

Report PM0005
Reporting Currency: USD

2/29/2016

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	10,580,699,339.17	0.10	0.20	0.40	0.29	0.51	0.42	0.83	0.68	0.97	1.35
FIXED INCOME	5,813,803,342.25	0.14	0.23	0.52	0.43	0.58	0.51	1.21	1.01	1.48	2.07
CASH & TEMPORARY	4,766,895,996.92	0.07	0.17	0.25	0.13	0.44	0.32	0.33	0.30	0.30	0.24
TOTAL NET OF FEES	10,580,699,339.17	0.10	0.20	0.40	0.29	0.51	0.42	0.83	0.68	0.97	1.35
<i>Barclays U.S. Aggregate Bond Index</i>		0.71	1.77	2.20	2.10	1.50	2.76	3.26	2.22	2.44	3.60
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.09	0.48	0.55	0.61	0.91	0.54	0.86	0.84	0.90	1.07
<i>Barclays Intermediate Aggregate Bond Index</i>		0.45	1.46	1.86	1.71	2.07	2.29	2.76	1.98	2.16	3.00
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.02	0.06	0.06	0.03	0.08	0.07	0.05	0.06	0.07	0.08
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	108,280,787.01	0.06	0.15	0.20	0.11	0.26	0.22	0.18	0.16	0.18	
FIXED INCOME	1,761,305.00	0.07	0.15		0.19						
CASH & TEMPORARY	106,519,482.01	0.06	0.15	0.20	0.11	0.26	0.22	0.18	0.15	0.17	
TOTAL NET OF FEES	108,280,787.01	0.06	0.15	0.20	0.11	0.26	0.22	0.18	0.16	0.18	
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.02	0.06	0.06	0.03	0.08	0.07	0.05	0.06	0.07	
Insurance Reserve Fund											
TOTAL GROSS OF FEES	512,029,823.82	0.33	0.45	0.84	0.83	0.39	0.72	1.77	1.25	1.83	2.55
FIXED INCOME	458,616,765.58	0.37	0.50	0.94	0.93	0.43	0.79	2.07	1.55	2.13	2.92
CASH & TEMPORARY	53,413,058.24	0.03	0.09	0.11	0.05	0.19	0.13	0.14	0.12	0.13	-0.01
TOTAL NET OF FEES	512,029,823.82	0.33	0.45	0.84	0.83	0.39	0.72	1.77	1.25	1.83	2.55
<i>Barclays U.S. Aggregate Bond Index</i>		0.71	1.77	2.20	2.10	1.50	2.76	3.26	2.22	2.44	3.60
<i>Barclays Intermediate Aggregate Bond Index</i>		0.45	1.46	1.86	1.71	2.07	2.29	2.76	1.98	2.16	3.00



Internally Mgd Comp Performance Summary

Repo PM0005
Reporting Currency: USD

2/29/2016

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	347,522,716.21	0.24	0.18	0.62	0.67	0.27	0.54	2.06	1.64	2.51	3.52
FIXED INCOME	317,958,207.32	0.26	0.19	0.70	0.74	0.33	0.60	2.21	1.76	2.59	3.78
CASH & TEMPORARY	29,564,508.89	0.02	0.09	0.11	0.05	0.16	0.13	0.10	0.08	19.66	15.29
TOTAL NET OF FEES	347,522,716.21	0.24	0.18	0.62	0.67	0.27	0.54	2.06	1.64	2.51	3.52
<i>Barclays U.S. Aggregate Bond Index</i>		0.71	1.77	2.20	2.10	1.50	2.76	3.26	2.22	2.44	3.60
<i>Barclays Intermediate Aggregate Bond Index</i>		0.45	1.46	1.86	1.71	2.07	2.29	2.76	1.98	2.16	3.00
LTDI TRUST FUND											
TOTAL GROSS OF FEES	37,064,397.07	0.30	0.43	0.66	0.85	0.35	0.53	1.94	1.60	2.34	2.86
FIXED INCOME	32,783,401.62	0.34	0.47	0.71	0.94	0.39	0.58	2.18	1.76	2.59	3.17
CASH & TEMPORARY	4,280,995.45	0.02	0.08	0.09	0.04	0.21	0.11	0.13	0.11	0.08	0.08
TOTAL NET OF FEES	37,064,397.07	0.30	0.43	0.66	0.85	0.35	0.53	1.94	1.60	2.34	2.86
<i>Barclays U.S. Aggregate Bond Index</i>		0.71	1.77	2.20	2.10	1.50	2.76	3.26	2.22	2.44	3.60
<i>Barclays Intermediate Aggregate Bond Index</i>		0.45	1.46	1.86	1.71	2.07	2.29	2.76	1.98	2.16	3.00
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.02	0.05	-0.60
CASH & TEMPORARY	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.02	0.05	-0.60
TOTAL NET OF FEES	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.02	0.05	-0.60
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.02	0.06	0.06	0.03	0.08	0.07	0.05	0.06	0.07	0.08

2/29/2016

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	897,691,748.14	0.27	0.33	0.80	0.78	0.44	0.71	1.73	1.43	2.04	2.82
FIXED INCOME	840,894,588.04	0.28	0.33	0.82	0.81	0.45	0.74	2.08	1.63	2.35	3.19
CASH & TEMPORARY	56,797,160.10	0.06	0.20	0.25	0.14	0.34	0.28	0.23	0.87	0.67	0.56
TOTAL NET OF FEES	897,691,748.14	0.27	0.33	0.80	0.78	0.44	0.71	1.73	1.43	2.04	2.82
<i>Barclays U.S. Aggregate Bond Index</i>		0.71	1.77	2.20	2.10	1.50	2.76	3.26	2.22	2.44	3.60
<i>Barclays Intermediate Aggregate Bond Index</i>		0.45	1.46	1.86	1.71	2.07	2.29	2.76	1.98	2.16	3.00
State General Funds											
TOTAL GROSS OF FEES	2,977,557,984.37	0.07	0.17	0.27	0.17	0.45	0.30	0.45	0.40	0.50	0.69
FIXED INCOME	1,339,950,251.38	0.06	0.14	0.31	0.19	0.52	0.31	0.74	0.72	0.98	1.45
CASH & TEMPORARY	1,637,607,732.99	0.08	0.19	0.25	0.15	0.38	0.30	0.29	0.24	0.24	0.16
TOTAL NET OF FEES	2,977,557,984.37	0.07	0.17	0.27	0.17	0.45	0.30	0.45	0.40	0.50	0.69
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.09	0.48	0.55	0.61	0.91	0.54	0.86	0.84	0.90	1.07
State Investment Pool											
TOTAL GROSS OF FEES	5,700,333,352.60	0.07	0.18	0.35	0.21	0.58	0.41	0.72	0.62	0.90	1.23
FIXED INCOME	2,821,838,823.31	0.08	0.20	0.44	0.31	0.68	0.48	1.00	0.86	1.28	1.78
CASH & TEMPORARY	2,878,494,529.29	0.06	0.16	0.27	0.12	0.49	0.34	0.37	0.33	0.33	0.30
TOTAL NET OF FEES	5,700,333,352.60	0.07	0.18	0.35	0.21	0.58	0.41	0.72	0.62	0.90	1.23
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.09	0.48	0.55	0.61	0.91	0.54	0.86	0.84	0.90	1.07



Internally Mgd Comp Performance Summary

Repo: PM0005

Reporting Currency: USD

2/29/2016

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	218,529.75	0.06	0.14	0.18	0.10	0.27	0.21	0.19	0.17	0.22	0.20
CASH & TEMPORARY	218,529.75	0.06	0.14	0.18	0.10	0.27	0.21	0.19	0.17	0.22	0.20
TOTAL NET OF FEES	218,529.75	0.06	0.14	0.18	0.10	0.27	0.21	0.19	0.17	0.22	0.20
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.02	0.06	0.06	0.03	0.08	0.07	0.05	0.06	0.07	0.08



LGIP Total Performance Summary

Repo PM0005

Reporting Currency: USD

1/31/2016

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	4,417,886,411.38	0.08	0.14	0.24	0.08	0.40	0.27	0.31	0.28	0.30	0.31
FIXED INCOME	866,874,545.33	0.16	0.17	0.31	0.16	0.52	0.34	0.42	0.42	0.49	0.50
CASH & TEMPORARY	3,551,011,866.05	0.06	0.14	0.21	0.06	0.34	0.24	0.25	0.21	0.22	0.21
TOTAL NET OF FEES	4,417,886,411.38	0.08	0.14	0.24	0.08	0.40	0.27	0.31	0.28	0.30	0.31
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		<i>0.00</i>	<i>0.04</i>	<i>0.05</i>	<i>0.00</i>	<i>0.05</i>	<i>0.05</i>	<i>0.04</i>	<i>0.05</i>	<i>0.07</i>	<i>0.07</i>



Internally Mgd Comp Performance Summary

Repo: PM0005
Reporting Currency: USD

1/31/2016

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years

State Treas Internally Mgd

TOTAL GROSS OF FEES	10,568,868,174.11	0.19	0.11	0.26	0.19	0.36	0.32	0.84	0.71	0.99	1.36
FIXED INCOME	5,640,020,162.83	0.30	0.09	0.30	0.30	0.34	0.37	1.26	1.08	1.51	2.09
CASH & TEMPORARY	4,928,848,011.28	0.06	0.13	0.22	0.06	0.40	0.25	0.30	0.28	0.28	0.23
TOTAL NET OF FEES	10,568,868,174.11	0.19	0.11	0.26	0.19	0.36	0.32	0.84	0.71	0.99	1.36
<i>Barclays U.S. Aggregate Bond Index</i>		1.38	0.78	1.33	1.38	-0.16	2.04	3.17	2.15	2.26	3.51
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.52	0.19	0.39	0.52	0.65	0.45	0.88	0.85	0.87	1.05
<i>Barclays Intermediate Aggregate Bond Index</i>		1.25	0.79	1.37	1.25	1.08	1.83	2.72	1.97	2.05	2.93
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.04	0.05	0.00	0.05	0.05	0.04	0.05	0.07	0.07

Eductn Imprvmt Act

TOTAL GROSS OF FEES	108,214,210.08	0.05	0.11	0.14	0.05	0.21	0.15	0.15	0.14	0.13	
FIXED INCOME	1,760,121.65	0.12	0.08		0.12						
CASH & TEMPORARY	106,454,088.43	0.05	0.11	0.14	0.05	0.21	0.15	0.15	0.14	0.12	
TOTAL NET OF FEES	108,214,210.08	0.05	0.11	0.14	0.05	0.21	0.15	0.15	0.14	0.13	
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.04	0.05	0.00	0.05	0.05	0.04	0.05	0.07	

Insurance Reserve Fund

TOTAL GROSS OF FEES	510,335,825.05	0.50	0.00	0.29	0.50	-0.33	0.38	1.77	1.31	1.77	2.58
FIXED INCOME	455,241,524.68	0.56	0.00	0.33	0.56	-0.41	0.42	2.09	1.62	2.06	2.97
CASH & TEMPORARY	55,094,300.37	0.03	0.07	0.09	0.03	0.18	0.10	0.13	0.11	0.07	0.00
TOTAL NET OF FEES	510,335,825.05	0.50	0.00	0.29	0.50	-0.33	0.38	1.77	1.31	1.77	2.58
<i>Barclays U.S. Aggregate Bond Index</i>		1.38	0.78	1.33	1.38	-0.16	2.04	3.17	2.15	2.26	3.51
<i>Barclays Intermediate Aggregate Bond Index</i>		1.25	0.79	1.37	1.25	1.08	1.83	2.72	1.97	2.05	2.93



Internally Mgd Comp. Performance Summary

Repc IPM0005

Reporting Currency: USD

1/31/2016

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	346,698,833.10	0.43	-0.19	0.16	0.43	-0.44	0.30	2.16	1.79	2.48	3.53
FIXED INCOME	316,203,095.01	0.48	-0.22	0.18	0.48	-0.47	0.34	2.31	1.91	2.56	3.80
CASH & TEMPORARY	30,495,738.09	0.03	0.07	0.10	0.03	0.14	0.11	0.09	0.07	19.61	15.30
TOTAL NET OF FEES	346,698,833.10	0.43	-0.19	0.16	0.43	-0.44	0.30	2.16	1.79	2.48	3.53
<i>Barclays U.S. Aggregate Bond Index</i>		1.38	0.78	1.33	1.38	-0.16	2.04	3.17	2.15	2.26	3.51
<i>Barclays Intermediate Aggregate Bond Index</i>		1.25	0.79	1.37	1.25	1.08	1.83	2.72	1.97	2.05	2.93
LTDI TRUST FUND											
TOTAL GROSS OF FEES	37,006,073.07	0.54	0.00	0.22	0.54	-0.44	0.23	1.98	1.69	2.29	2.89
FIXED INCOME	34,016,493.16	0.60	-0.01	0.22	0.60	-0.50	0.24	2.22	1.87	2.53	3.21
CASH & TEMPORARY	2,989,579.91	0.02	0.06	0.08	0.02	0.19	0.09	0.12	0.10	0.08	0.08
TOTAL NET OF FEES	37,006,073.07	0.54	0.00	0.22	0.54	-0.44	0.23	1.98	1.69	2.29	2.89
<i>Barclays U.S. Aggregate Bond Index</i>		1.38	0.78	1.33	1.38	-0.16	2.04	3.17	2.15	2.26	3.51
<i>Barclays Intermediate Aggregate Bond Index</i>		1.25	0.79	1.37	1.25	1.08	1.83	2.72	1.97	2.05	2.93
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.02	0.06	-0.59
CASH & TEMPORARY	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.02	0.06	-0.59
TOTAL NET OF FEES	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.02	0.06	-0.59
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.04	0.05	0.00	0.05	0.05	0.04	0.05	0.07	0.07



Internally Mgd Comp Performance Summary

Report PM0005
Reporting Currency: USD

1/31/2016

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	894,351,424.26	0.51	-0.02	0.33	0.51	-0.12	0.45	1.76	1.52	2.07	2.80
FIXED INCOME	845,580,814.28	0.53	-0.05	0.32	0.53	-0.26	0.46	2.15	1.75	2.40	3.18
CASH & TEMPORARY	48,770,609.98	0.08	0.16	0.21	0.08	0.29	0.22	0.20	0.85	0.66	0.55
TOTAL NET OF FEES	894,351,424.26	0.51	-0.02	0.33	0.51	-0.12	0.45	1.76	1.52	2.07	2.80
<i>Barclays U.S. Aggregate Bond Index</i>		1.38	0.78	1.33	1.38	-0.16	2.04	3.17	2.15	2.26	3.51
<i>Barclays Intermediate Aggregate Bond Index</i>		1.25	0.79	1.37	1.25	1.08	1.83	2.72	1.97	2.05	2.93
State General Funds											
TOTAL GROSS OF FEES	2,975,598,184.31	0.10	0.14	0.21	0.10	0.46	0.23	0.44	0.40	0.50	0.69
FIXED INCOME	1,266,786,777.54	0.13	0.16	0.23	0.13	0.61	0.26	0.77	0.76	1.01	1.48
CASH & TEMPORARY	1,708,811,406.77	0.07	0.13	0.19	0.07	0.32	0.22	0.25	0.22	0.23	0.15
TOTAL NET OF FEES	2,975,598,184.31	0.10	0.14	0.21	0.10	0.46	0.23	0.44	0.40	0.50	0.69
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.52	0.19	0.39	0.52	0.65	0.45	0.88	0.85	0.87	1.05
State Investment Pool											
TOTAL GROSS OF FEES	5,696,445,159.61	0.14	0.14	0.29	0.14	0.51	0.34	0.75	0.65	0.93	1.24
FIXED INCOME	2,720,431,336.51	0.23	0.15	0.34	0.23	0.57	0.40	1.06	0.92	1.33	1.80
CASH & TEMPORARY	2,976,013,823.10	0.06	0.14	0.24	0.06	0.46	0.28	0.35	0.32	0.32	0.29
TOTAL NET OF FEES	5,696,445,159.61	0.14	0.14	0.29	0.14	0.51	0.34	0.75	0.65	0.93	1.24
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.52	0.19	0.39	0.52	0.65	0.45	0.88	0.85	0.87	1.05



Internally Mgd Comp Performance Summary

Repo IPM0005

Reporting Currency: USD

1/31/2016

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	218,464.43	0.05	0.09	0.14	0.05	0.22	0.15	0.17	0.16	0.21	0.20
CASH & TEMPORARY	218,464.43	0.05	0.09	0.14	0.05	0.22	0.15	0.17	0.16	0.21	0.20
TOTAL NET OF FEES	218,464.43	0.05	0.09	0.14	0.05	0.22	0.15	0.17	0.16	0.21	0.20
<i>BofA Merrill Lynch 3 Month US Treasury Bill GO01</i>		0.00	0.04	0.05	0.00	0.05	0.05	0.04	0.05	0.07	0.07



LGIP Total Performance Summary

Repo PM0005
Reporting Currency: USD

12/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	3,636,554,072.32	0.02	0.09	0.19	0.35	0.35	0.19	0.27	0.26	0.29	0.30
FIXED INCOME	1,107,979,916.96	-0.02	0.06	0.19	0.42	0.42	0.19	0.36	0.38	0.48	0.49
CASH & TEMPORARY	2,528,574,155.36	0.04	0.11	0.18	0.30	0.30	0.18	0.22	0.20	0.20	0.20
TOTAL NET OF FEES	3,636,554,072.32	0.02	0.09	0.19	0.35	0.35	0.19	0.27	0.26	0.29	0.30
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.03	0.03	0.04	0.05	0.05	0.04	0.04	0.05	0.07	0.08



Internally Mgd Comp Performance Summary

Report PM0005
Reporting Currency: USD

12/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	10,523,972,354.28	-0.09	-0.04	0.13	0.52	0.52	0.13	0.92	0.63	1.04	1.57
FIXED INCOME	5,717,966,755.17	-0.20	-0.16	0.08	0.68	0.68	0.08	1.41	0.94	1.59	2.45
CASH & TEMPORARY	4,806,005,599.11	0.04	0.10	0.19	0.36	0.36	0.19	0.30	0.26	0.27	0.23
TOTAL NET OF FEES	10,523,972,354.28	-0.09	-0.04	0.13	0.52	0.52	0.13	0.92	0.63	1.04	1.57
<i>Barclays U.S. Aggregate Bond Index</i>		-0.32	-0.57	0.65	0.55	0.55	0.65	3.22	1.44	2.13	3.25
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.13	-0.36	-0.07	0.65	0.65	-0.07	0.71	0.69	0.83	0.98
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.24	-0.51	0.57	1.21	1.21	0.57	2.66	1.41	1.95	2.74
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.03	0.03	0.04	0.05	0.05	0.04	0.04	0.05	0.07	0.08
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	108,161,232.66	0.04	0.08	0.10	0.17	0.17	0.10	0.13	0.11	0.14	
FIXED INCOME	1,757,926.45	-0.04	-0.04								
CASH & TEMPORARY	106,403,306.21	0.04	0.08	0.11	0.17	0.17	0.11	0.13	0.11	0.13	
TOTAL NET OF FEES	108,161,232.66	0.04	0.08	0.10	0.17	0.17	0.10	0.13	0.11	0.14	
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.03	0.03	0.04	0.05	0.05	0.04	0.04	0.05	0.07	
Insurance Reserve Fund											
TOTAL GROSS OF FEES	507,790,703.89	-0.38	-0.46	-0.12	0.46	0.46	-0.12	2.07	1.04	1.85	2.54
FIXED INCOME	448,895,883.06	-0.43	-0.52	-0.14	0.58	0.58	-0.14	2.45	1.32	2.15	2.93
CASH & TEMPORARY	58,894,820.83	0.03	0.04	0.07	0.16	0.16	0.07	0.12	0.11	0.09	0.01
TOTAL NET OF FEES	507,790,703.89	-0.38	-0.46	-0.12	0.46	0.46	-0.12	2.07	1.04	1.85	2.54
<i>Barclays U.S. Aggregate Bond Index</i>		-0.32	-0.57	0.65	0.55	0.55	0.65	3.22	1.44	2.13	3.25
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.24	-0.51	0.57	1.21	1.21	0.57	2.66	1.41	1.95	2.74

12/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	345,210,081.16	-0.49	-0.60	-0.13	0.74	0.74	-0.13	2.63	1.51	2.64	3.50
FIXED INCOME	310,528,608.66	-0.54	-0.67	-0.14	0.82	0.82	-0.14	2.80	1.62	2.73	3.77
CASH & TEMPORARY	34,681,472.50	0.03	0.04	0.08	0.11	0.11	0.08	0.07	-0.39	19.63	15.32
TOTAL NET OF FEES	345,210,081.16	-0.49	-0.60	-0.13	0.74	0.74	-0.13	2.63	1.51	2.64	3.50
<i>Barclays U.S. Aggregate Bond Index</i>		-0.32	-0.57	0.65	0.55	0.55	0.65	3.22	1.44	2.13	3.25
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.24	-0.51	0.57	1.21	1.21	0.57	2.66	1.41	1.95	2.74
LTDI TRUST FUND											
TOTAL GROSS OF FEES	36,723,114.50	-0.41	-0.62	-0.31	0.30	0.30	-0.31	2.48	1.40	2.41	2.84
FIXED INCOME	33,184,640.01	-0.46	-0.69	-0.35	0.36	0.36	-0.35	2.76	1.55	2.66	3.16
CASH & TEMPORARY	3,538,474.49	0.03	0.04	0.06	0.17	0.17	0.06	0.11	0.10	0.08	0.08
TOTAL NET OF FEES	36,723,114.50	-0.41	-0.62	-0.31	0.30	0.30	-0.31	2.48	1.40	2.41	2.84
<i>Barclays U.S. Aggregate Bond Index</i>		-0.32	-0.57	0.65	0.55	0.55	0.65	3.22	1.44	2.13	3.25
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.24	-0.51	0.57	1.21	1.21	0.57	2.66	1.41	1.95	2.74
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.03	0.04	-0.57
CASH & TEMPORARY	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.03	0.04	-0.57
TOTAL NET OF FEES	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.03	0.04	-0.57
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.03	0.03	0.04	0.05	0.05	0.04	0.04	0.05	0.07	0.08



Internally Mgd Comp Performance Summary

Repo: PM0005
Reporting Currency: USD

12/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	873,181,985.73	-0.45	-0.49	-0.07	0.64	0.64	-0.07	2.22	1.26	2.16	2.80
FIXED INCOME	839,435,169.41	-0.48	-0.53	-0.07	0.79	0.79	-0.07	2.55	1.47	2.52	3.19
CASH & TEMPORARY	33,746,816.32	0.06	0.09	0.14	0.22	0.22	0.14	1.19	0.79	0.64	0.54
TOTAL NET OF FEES	873,181,985.73	-0.45	-0.49	-0.07	0.64	0.64	-0.07	2.22	1.26	2.16	2.80
<i>Barclays U.S. Aggregate Bond Index</i>		-0.32	-0.57	0.65	0.55	0.55	0.65	3.22	1.44	2.13	3.25
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.24	-0.51	0.57	1.21	1.21	0.57	2.66	1.41	1.95	2.74
State General Funds											
TOTAL GROSS OF FEES	2,972,787,191.21	0.00	0.08	0.14	0.42	0.42	0.14	0.43	0.37	0.51	1.46
FIXED INCOME	1,278,455,749.83	-0.05	0.07	0.12	0.60	0.60	0.12	0.81	0.72	1.06	3.30
CASH & TEMPORARY	1,694,331,441.38	0.04	0.08	0.15	0.27	0.27	0.15	0.22	0.20	0.21	0.14
TOTAL NET OF FEES	2,972,787,191.21	0.00	0.08	0.14	0.42	0.42	0.14	0.43	0.37	0.51	1.46
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.13	-0.36	-0.07	0.65	0.65	-0.07	0.71	0.69	0.83	0.98
State Investment Pool											
TOTAL GROSS OF FEES	5,679,899,631.60	-0.03	0.04	0.20	0.59	0.59	0.20	0.80	0.60	1.00	1.25
FIXED INCOME	2,805,708,777.75	-0.11	-0.03	0.17	0.74	0.74	0.17	1.14	0.83	1.42	1.81
CASH & TEMPORARY	2,874,190,853.85	0.04	0.12	0.22	0.43	0.43	0.22	0.33	0.30	0.32	0.29
TOTAL NET OF FEES	5,679,899,631.60	-0.03	0.04	0.20	0.59	0.59	0.20	0.80	0.60	1.00	1.25
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.13	-0.36	-0.07	0.65	0.65	-0.07	0.71	0.69	0.83	0.98



Internally Mgd Comp Performance Summary

Rep IPM0005

Reporting Currency: USD

12/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	218,413.33	0.04	0.06	0.11	0.18	0.18	0.11	0.15	0.15	0.20	0.19
CASH & TEMPORARY	218,413.33	0.04	0.06	0.11	0.18	0.18	0.11	0.15	0.15	0.20	0.19
TOTAL NET OF FEES	218,413.33	0.04	0.06	0.11	0.18	0.18	0.11	0.15	0.15	0.20	0.19
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.03	0.03	0.04	0.05	0.05	0.04	0.04	0.05	0.07	0.08



LGIP Total Performance Summary

Repo: PM0005
Reporting Currency: USD

11/30/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	3,368,102,433.72	0.04	0.12	0.19	0.33	0.34	0.17	0.27	0.24	0.30	0.30
FIXED INCOME	1,156,616,888.78	0.04	0.15	0.23	0.44	0.43	0.21	0.39	0.40	0.51	0.50
CASH & TEMPORARY	2,211,485,544.94	0.04	0.09	0.16	0.26	0.27	0.14	0.21	0.17	0.20	0.20
TOTAL NET OF FEES	3,368,102,433.72	0.04	0.12	0.19	0.33	0.34	0.17	0.27	0.24	0.30	0.30
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		<i>0.01</i>	<i>0.00</i>	<i>0.01</i>	<i>0.02</i>	<i>0.02</i>	<i>0.01</i>	<i>0.03</i>	<i>0.05</i>	<i>0.06</i>	<i>0.07</i>

11/30/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	10,568,739,691.63	0.01	0.20	0.08	0.61	0.54	0.22	0.93	0.67	1.13	1.50
FIXED INCOME	5,729,505,511.36	0.00	0.28	0.02	0.88	0.73	0.28	1.44	1.02	1.76	2.34
CASH & TEMPORARY	4,839,234,180.27	0.03	0.09	0.18	0.32	0.34	0.15	0.29	0.26	0.27	0.24
TOTAL NET OF FEES	10,568,739,691.63	0.01	0.20	0.08	0.61	0.54	0.22	0.93	0.67	1.13	1.50
<i>Barclays U.S. Aggregate Bond Index</i>		-0.26	0.43	-0.12	0.88	0.97	0.98	3.10	1.50	2.49	3.09
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.20	0.07	0.03	0.79	0.52	0.06	0.71	0.75	0.89	0.98
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.21	0.39	0.15	1.46	1.30	0.81	2.49	1.49	2.20	2.59
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.00	0.01	0.02	0.02	0.01	0.03	0.05	0.06	0.07
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	108,123,179.51	0.03	0.05	0.09	0.13	0.14	0.07	0.11	0.13	0.16	
FIXED INCOME	1,758,612.45	-0.01									
CASH & TEMPORARY	106,364,567.06	0.03	0.05	0.09	0.13	0.14	0.07	0.11	0.12	0.14	
TOTAL NET OF FEES	108,123,179.51	0.03	0.05	0.09	0.13	0.14	0.07	0.11	0.13	0.16	
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.00	0.01	0.02	0.02	0.01	0.03	0.05	0.06	
Insurance Reserve Fund											
TOTAL GROSS OF FEES	509,716,866.27	-0.12	0.38	-0.39	0.84	0.63	0.26	2.11	1.15	2.09	2.44
FIXED INCOME	454,121,725.74	-0.13	0.44	-0.43	1.02	0.77	0.29	2.48	1.44	2.43	2.78
CASH & TEMPORARY	55,595,140.53	0.01	0.02	0.05	0.12	0.13	0.04	0.10	0.09	0.10	0.02
TOTAL NET OF FEES	509,716,866.27	-0.12	0.38	-0.39	0.84	0.63	0.26	2.11	1.15	2.09	2.44
<i>Barclays U.S. Aggregate Bond Index</i>		-0.26	0.43	-0.12	0.88	0.97	0.98	3.10	1.50	2.49	3.09
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.21	0.39	0.15	1.46	1.30	0.81	2.49	1.49	2.20	2.59



Internally Mgd Comp Performance Summary

Rep: IPM0005

Reporting Currency: USD

11/30/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	346,898,275.56	-0.14	0.44	-0.38	1.23	0.98	0.35	2.67	1.64	3.03	3.36
FIXED INCOME	312,994,289.61	-0.15	0.51	-0.38	1.37	1.10	0.41	2.86	1.77	3.15	3.59
CASH & TEMPORARY	33,903,985.95	0.01	0.02	0.05	0.08	0.08	0.04	0.06	-0.40	19.64	15.33
TOTAL NET OF FEES	346,898,275.56	-0.14	0.44	-0.38	1.23	0.98	0.35	2.67	1.64	3.03	3.36
<i>Barclays U.S. Aggregate Bond Index</i>		-0.26	0.43	-0.12	0.88	0.97	0.98	3.10	1.50	2.49	3.09
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.21	0.39	0.15	1.46	1.30	0.81	2.49	1.49	2.20	2.59
LTDI TRUST FUND											
TOTAL GROSS OF FEES	36,977,894.99	-0.13	0.23	-0.51	0.72	0.59	0.11	2.50	1.55	2.73	2.72
FIXED INCOME	32,851,773.11	-0.14	0.24	-0.54	0.83	0.68	0.11	2.80	1.71	3.00	3.01
CASH & TEMPORARY	4,126,121.88	0.01	0.02	-0.04	0.14	0.15	0.03	0.10	0.04	0.07	0.07
TOTAL NET OF FEES	36,977,894.99	-0.13	0.23	-0.51	0.72	0.59	0.11	2.50	1.55	2.73	2.72
<i>Barclays U.S. Aggregate Bond Index</i>		-0.26	0.43	-0.12	0.88	0.97	0.98	3.10	1.50	2.49	3.09
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.21	0.39	0.15	1.46	1.30	0.81	2.49	1.49	2.20	2.59
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.03	0.06	-0.55
CASH & TEMPORARY	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.03	0.06	-0.55
TOTAL NET OF FEES	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.03	0.06	-0.55
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.00	0.01	0.02	0.02	0.01	0.03	0.05	0.06	0.07

11/30/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	912,235,387.14	-0.09	0.46	-0.18	1.10	0.89	0.38	2.27	1.39	2.44	2.66
FIXED INCOME	849,629,460.88	-0.10	0.49	-0.24	1.27	1.04	0.41	2.60	1.61	2.81	3.01
CASH & TEMPORARY	62,605,926.26	0.02	0.05	0.09	0.16	0.17	0.08	1.16	0.77	0.62	0.53
TOTAL NET OF FEES	912,235,387.14	-0.09	0.46	-0.18	1.10	0.89	0.38	2.27	1.39	2.44	2.66
<i>Barclays U.S. Aggregate Bond Index</i>		-0.26	0.43	-0.12	0.88	0.97	0.98	3.10	1.50	2.49	3.09
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.21	0.39	0.15	1.46	1.30	0.81	2.49	1.49	2.20	2.59
State General Funds											
TOTAL GROSS OF FEES	2,972,708,691.59	0.04	0.10	0.12	0.42	0.39	0.13	0.44	0.39	0.55	1.43
FIXED INCOME	1,260,284,894.43	0.07	0.17	0.12	0.65	0.56	0.17	0.85	0.78	1.16	3.24
CASH & TEMPORARY	1,712,423,797.16	0.02	0.05	0.13	0.23	0.25	0.11	0.21	0.20	0.21	0.14
TOTAL NET OF FEES	2,972,708,691.59	0.04	0.10	0.12	0.42	0.39	0.13	0.44	0.39	0.55	1.43
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.20	0.07	0.03	0.79	0.52	0.06	0.71	0.75	0.89	0.98
State Investment Pool											
TOTAL GROSS OF FEES	5,681,861,024.39	0.03	0.18	0.19	0.62	0.57	0.24	0.80	0.62	1.06	1.19
FIXED INCOME	2,817,864,755.14	0.03	0.24	0.16	0.85	0.72	0.28	1.15	0.88	1.53	1.69
CASH & TEMPORARY	2,863,996,269.25	0.04	0.11	0.22	0.39	0.42	0.18	0.32	0.30	0.31	0.32
TOTAL NET OF FEES	5,681,861,024.39	0.03	0.18	0.19	0.62	0.57	0.24	0.80	0.62	1.06	1.19
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.20	0.07	0.03	0.79	0.52	0.06	0.71	0.75	0.89	0.98



Internally Mgd Comp Performance Summary

Rep: IPM0005
Reporting Currency: USD

11/30/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	218,371.98	0.01	0.04	0.09	0.15	0.16	0.07	0.13	0.15	0.19	0.19
CASH & TEMPORARY	218,371.98	0.01	0.04	0.09	0.15	0.16	0.07	0.13	0.15	0.19	0.19
TOTAL NET OF FEES	218,371.98	0.01	0.04	0.09	0.15	0.16	0.07	0.13	0.15	0.19	0.19
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.00	0.01	0.02	0.02	0.01	0.03	0.05	0.06	0.07

LGIP Total Performance Summary

BNY MELLON

Report ID: PM0005
Reporting Currency: USD

10/31/2015

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	3,450,880,165.81	0.03	0.10	0.18	0.30	0.33	0.13	0.26	0.25	0.30	0.31
FIXED INCOME	1,360,712,530.37	0.04	0.13	0.22	0.41	0.43	0.17	0.38	0.40	0.51	0.50
CASH & TEMPORARY	2,090,167,635.44	0.03	0.08	0.14	0.22	0.25	0.10	0.19	0.18	0.19	0.20
TOTAL NET OF FEES	3,450,880,165.81	0.03	0.10	0.18	0.30	0.33	0.13	0.26	0.25	0.30	0.31
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		-0.01	0.01	0.01	0.01	0.02	0.01	0.03	0.05	0.06	0.07

10/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	10,564,375,940.11	0.04	0.16	0.12	0.60	0.63	0.21	0.95	0.70	1.15	1.48
FIXED INCOME	5,857,626,313.28	0.05	0.21	0.08	0.88	0.91	0.28	1.47	1.07	1.79	2.29
CASH & TEMPORARY	4,706,749,626.83	0.03	0.08	0.17	0.29	0.33	0.12	0.28	0.26	0.27	0.25
TOTAL NET OF FEES	10,564,375,940.11	0.04	0.16	0.12	0.60	0.63	0.21	0.95	0.70	1.15	1.48
<i>Barclays U.S. Aggregate Bond Index</i>		0.02	0.55	-0.10	1.14	1.96	1.25	3.04	1.65	2.54	3.03
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.03	0.20	0.31	0.98	0.87	0.26	0.88	0.84	0.92	0.98
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.05	0.57	0.36	1.68	2.09	1.03	2.49	1.61	2.24	2.54
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		-0.01	0.01	0.01	0.01	0.02	0.01	0.03	0.05	0.06	0.07
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	108,095,539.92	0.02	0.03	0.07	0.10	0.12	0.04	0.11	0.09	0.15	
FIXED INCOME	5,029,366.67	0.01									
CASH & TEMPORARY	103,066,173.25	0.02	0.03	0.07	0.10	0.12	0.04	0.11	0.07	0.13	
TOTAL NET OF FEES	108,095,539.92	0.02	0.03	0.07	0.10	0.12	0.04	0.11	0.09	0.15	
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		-0.01	0.01	0.01	0.01	0.02	0.01	0.03	0.05	0.06	
Insurance Reserve Fund											
TOTAL GROSS OF FEES	510,326,598.97	0.04	0.29	-0.25	0.96	1.02	0.38	2.13	1.24	2.15	2.41
FIXED INCOME	448,169,771.47	0.04	0.33	-0.28	1.15	1.22	0.43	2.51	1.56	2.49	2.74
CASH & TEMPORARY	62,156,827.50	0.00	0.02	0.06	0.12	0.13	0.03	0.10	0.07	0.12	0.04
TOTAL NET OF FEES	510,326,598.97	0.04	0.29	-0.25	0.96	1.02	0.38	2.13	1.24	2.15	2.41
<i>Barclays U.S. Aggregate Bond Index</i>		0.02	0.55	-0.10	1.14	1.96	1.25	3.04	1.65	2.54	3.03
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.05	0.57	0.36	1.68	2.09	1.03	2.49	1.61	2.24	2.54



Internally Mgd Comp Performance Summary

Repo IPM0005
Reporting Currency: USD

10/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	347,367,340.74	0.02	0.36	-0.20	1.37	1.50	0.49	2.74	1.85	3.04	3.31
FIXED INCOME	308,740,262.58	0.02	0.41	-0.19	1.53	1.67	0.56	2.94	1.92	3.17	3.52
CASH & TEMPORARY	38,627,078.16	0.01	0.03	0.05	0.07	0.08	0.04	0.06	26.92	19.51	15.35
TOTAL NET OF FEES	347,367,340.74	0.02	0.36	-0.20	1.37	1.50	0.49	2.74	1.85	3.04	3.31
<i>Barclays U.S. Aggregate Bond Index</i>		0.02	0.55	-0.10	1.14	1.96	1.25	3.04	1.65	2.54	3.03
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.05	0.57	0.36	1.68	2.09	1.03	2.49	1.61	2.24	2.54
LTDI TRUST FUND											
TOTAL GROSS OF FEES	36,520,891.95	-0.08	0.21	-0.37	0.84	1.10	0.23	2.53	1.70	2.74	2.66
FIXED INCOME	33,608,155.59	-0.09	0.23	-0.40	0.97	1.26	0.25	2.82	1.89	3.02	2.92
CASH & TEMPORARY	2,912,736.36	0.01	0.02	0.11	0.14	0.15	0.03	0.10	0.05	0.07	0.07
TOTAL NET OF FEES	36,520,891.95	-0.08	0.21	-0.37	0.84	1.10	0.23	2.53	1.70	2.74	2.66
<i>Barclays U.S. Aggregate Bond Index</i>		0.02	0.55	-0.10	1.14	1.96	1.25	3.04	1.65	2.54	3.03
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.05	0.57	0.36	1.68	2.09	1.03	2.49	1.61	2.24	2.54
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.01	0.06	-0.53
CASH & TEMPORARY	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.01	0.06	-0.53
TOTAL NET OF FEES	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.01	0.06	-0.53
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		-0.01	0.01	0.01	0.01	0.02	0.01	0.03	0.05	0.06	0.07



Internally Mgd Comp Performance Summary

Repo PM0005
Reporting Currency: USD

10/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	910,467,808.33	0.04	0.36	-0.09	1.19	1.29	0.47	2.27	1.51	2.47	2.56
FIXED INCOME	871,762,099.17	0.05	0.37	-0.15	1.37	1.51	0.50	2.59	1.74	2.84	2.88
CASH & TEMPORARY	38,705,709.16	0.01	0.05	0.09	0.14	0.16	0.06	1.16	0.77	0.62	0.53
TOTAL NET OF FEES	910,467,808.33	0.04	0.36	-0.09	1.19	1.29	0.47	2.27	1.51	2.47	2.56
<i>Barclays U.S. Aggregate Bond Index</i>		0.02	0.55	-0.10	1.14	1.96	1.25	3.04	1.65	2.54	3.03
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.05	0.57	0.36	1.68	2.09	1.03	2.49	1.61	2.24	2.54
State General Funds											
TOTAL GROSS OF FEES	2,971,474,555.12	0.03	0.07	0.12	0.38	0.39	0.09	0.45	0.38	0.56	1.44
FIXED INCOME	1,275,380,091.07	0.05	0.08	0.12	0.57	0.57	0.10	0.90	0.76	1.21	3.25
CASH & TEMPORARY	1,696,094,464.05	0.02	0.06	0.11	0.21	0.24	0.09	0.20	0.19	0.21	0.14
TOTAL NET OF FEES	2,971,474,555.12	0.03	0.07	0.12	0.38	0.39	0.09	0.45	0.38	-0.56	1.44
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.03	0.20	0.31	0.98	0.87	0.26	0.88	0.84	0.92	0.98
State Investment Pool											
TOTAL GROSS OF FEES	5,679,904,846.66	0.04	0.15	0.21	0.59	0.61	0.20	0.81	0.64	1.08	1.15
FIXED INCOME	2,914,936,566.73	0.05	0.19	0.21	0.82	0.82	0.25	1.19	0.92	1.55	1.65
CASH & TEMPORARY	2,764,968,279.93	0.04	0.11	0.22	0.35	0.40	0.14	0.31	0.29	0.31	0.32
TOTAL NET OF FEES	5,679,904,846.66	0.04	0.15	0.21	0.59	0.61	0.20	0.81	0.64	1.08	1.15
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.03	0.20	0.31	0.98	0.87	0.26	0.88	0.84	0.92	0.98

10/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	218,358.22	0.01	0.04	0.09	0.13	0.16	0.06	0.13	0.16	0.19	0.20
CASH & TEMPORARY	218,358.22	0.01	0.04	0.09	0.13	0.16	0.06	0.13	0.16	0.19	0.20
TOTAL NET OF FEES	218,358.22	0.01	0.04	0.09	0.13	0.16	0.06	0.13	0.16	0.19	0.20
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		-0.01	0.01	0.01	0.01	0.02	0.01	0.03	0.05	0.06	0.07

LGIP Total Performance Summary

Report ID: PM0005

Reporting Currency: USD

9/30/2015



Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	3,633,050,587.36	0.05	0.10	0.18	0.26	0.31	0.10	0.23	0.25	0.30	0.31
FIXED INCOME	1,469,624,804.47	0.07	0.13	0.23	0.37	0.40	0.13	0.38	0.40	0.52	0.51
CASH & TEMPORARY	2,163,425,782.89	0.03	0.07	0.14	0.19	0.24	0.07	0.15	0.18	0.19	0.20
TOTAL NET OF FEES	3,633,050,587.36	0.05	0.10	0.18	0.26	0.31	0.10	0.23	0.25	0.30	0.31
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.01	0.02	0.02	0.03	0.01	0.04	0.06	0.06	0.08



Internally Mgd Comp Performance Summary

Repo: PM0005
Reporting Currency: USD

9/30/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	10,439,609,905.35	0.15	0.17	0.12	0.56	0.75	0.17	1.02	0.74	1.17	1.53
FIXED INCOME	5,948,763,967.89	0.24	0.24	0.09	0.84	1.13	0.24	1.64	1.14	1.83	2.38
CASH & TEMPORARY	4,490,845,937.46	0.03	0.09	0.18	0.26	0.32	0.09	0.26	0.27	0.25	0.25
TOTAL NET OF FEES	10,439,609,905.35	0.15	0.17	0.12	0.56	0.75	0.17	1.02	0.74	1.17	1.53
<i>Barclays U.S. Aggregate Bond Index</i>		0.68	1.23	-0.47	1.13	2.94	1.23	3.45	1.71	2.56	3.10
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.30	0.29	0.43	1.02	1.19	0.29	0.98	0.86	0.99	1.04
<i>Barclays Intermediate Aggregate Bond Index</i>		0.66	1.08	0.40	1.73	2.95	1.08	2.84	1.64	2.31	2.69
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.01	0.02	0.02	0.03	0.01	0.04	0.06	0.06	0.08
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	108,080,772.12	0.01	0.03	0.06	0.09	0.10	0.03	0.07	0.11	-0.12	
CASH & TEMPORARY	108,080,772.12	0.01	0.03	0.06	0.09	0.10	0.03	0.07	0.09	-0.13	
TOTAL NET OF FEES	108,080,772.12	0.01	0.03	0.06	0.09	0.10	0.03	0.07	0.11	-0.12	
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.01	0.02	0.02	0.03	0.01	0.04	0.06	0.06	
Insurance Reserve Fund											
TOTAL GROSS OF FEES	510,144,950.80	0.46	0.34	-0.29	0.92	1.49	0.34	2.42	1.36	2.22	2.50
FIXED INCOME	445,904,636.05	0.53	0.39	-0.34	1.11	1.78	0.39	2.83	1.69	2.57	2.83
CASH & TEMPORARY	64,240,314.75	0.01	0.03	0.08	0.11	0.13	0.03	0.06	0.10	0.10	0.08
TOTAL NET OF FEES	510,144,950.80	0.46	0.34	-0.29	0.92	1.49	0.34	2.42	1.36	2.22	2.50
<i>Barclays U.S. Aggregate Bond Index</i>		0.68	1.23	-0.47	1.13	2.94	1.23	3.45	1.71	2.56	3.10
<i>Barclays Intermediate Aggregate Bond Index</i>		0.66	1.08	0.40	1.73	2.95	1.08	2.84	1.64	2.31	2.69



Internally Mgd Comp Performance Summary

Repo IPM0005

Reporting Currency: USD

9/30/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	347,289,269.50	0.56	0.47	-0.19	1.35	2.11	0.47	3.13	2.06	3.12	3.42
FIXED INCOME	303,451,690.42	0.64	0.54	-0.17	1.50	2.33	0.54	3.34	2.13	3.25	3.64
CASH & TEMPORARY	43,837,579.08	0.01	0.03	0.05	0.07	0.08	0.03	0.01	26.96	19.53	15.39
TOTAL NET OF FEES	347,289,269.50	0.56	0.47	-0.19	1.35	2.11	0.47	3.13	2.06	3.12	3.42
<i>Barclays U.S. Aggregate Bond Index</i>		0.68	1.23	-0.47	1.13	2.94	1.23	3.45	1.71	2.56	3.10
<i>Barclays Intermediate Aggregate Bond Index</i>		0.66	1.08	0.40	1.73	2.95	1.08	2.84	1.64	2.31	2.69
LTDI TRUST FUND											
TOTAL GROSS OF FEES	36,384,797.64	0.44	0.31	-0.29	0.93	1.71	0.31	2.88	1.95	2.84	2.72
FIXED INCOME	33,336,915.86	0.47	0.34	-0.32	1.06	1.94	0.34	3.22	2.17	3.13	3.00
CASH & TEMPORARY	3,047,881.78	0.01	0.02	0.11	0.13	0.15	0.02	0.10	0.05	0.07	0.08
TOTAL NET OF FEES	36,384,797.64	0.44	0.31	-0.29	0.93	1.71	0.31	2.88	1.95	2.84	2.72
<i>Barclays U.S. Aggregate Bond Index</i>		0.68	1.23	-0.47	1.13	2.94	1.23	3.45	1.71	2.56	3.10
<i>Barclays Intermediate Aggregate Bond Index</i>		0.66	1.08	0.40	1.73	2.95	1.08	2.84	1.64	2.31	2.69
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	0.20	0.00	0.00	0.00	0.00	0.00	0.00	-0.02	0.04	-0.63	-0.51
CASH & TEMPORARY	0.20	0.00	0.00	0.00	0.00	0.00	0.00	-0.02	0.04	-0.63	-0.51
TOTAL NET OF FEES	0.20	0.00	0.00	0.00	0.00	0.00	0.00	-0.02	0.04	-0.63	-0.51
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.01	0.02	0.02	0.03	0.01	0.04	0.06	0.06	0.08



Internally Mgd Comp Performance Summary

Report PM0005
Reporting Currency USD

9/30/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	907,014,904.45	0.51	0.43	-0.13	1.14	1.70	0.43	2.58	1.66	2.44	2.64
FIXED INCOME	864,682,985.39	0.54	0.46	-0.19	1.33	2.03	0.46	2.95	1.90	2.82	2.98
CASH & TEMPORARY	42,331,919.06	0.02	0.05	0.09	0.13	0.16	0.05	1.15	0.77	0.62	0.53
TOTAL NET OF FEES	907,014,904.45	0.51	0.43	-0.13	1.14	1.70	0.43	2.58	1.66	2.44	2.64
<i>Barclays U.S. Aggregate Bond Index</i>		0.68	1.23	-0.47	1.13	2.94	1.23	3.45	1.71	2.56	3.10
<i>Barclays Intermediate Aggregate Bond Index</i>		0.66	1.08	0.40	1.73	2.95	1.08	2.84	1.64	2.31	2.69
State General Funds											
TOTAL GROSS OF FEES	2,935,660,061.17	0.03	0.06	0.15	0.35	0.40	0.06	0.45	0.39	0.59	1.50
FIXED INCOME	1,350,126,370.89	0.04	0.05	0.16	0.53	0.60	0.05	0.95	0.76	1.29	3.37
CASH & TEMPORARY	1,585,533,690.28	0.02	0.07	0.13	0.19	0.24	0.07	0.19	0.20	0.20	0.16
TOTAL NET OF FEES	2,935,660,061.17	0.03	0.06	0.15	0.35	0.40	0.06	0.45	0.39	0.59	1.50
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.30	0.29	0.43	1.02	1.19	0.29	0.98	0.86	0.99	1.04
State Investment Pool											
TOTAL GROSS OF FEES	5,594,816,806.38	0.10	0.16	0.22	0.55	0.68	0.16	0.86	0.67	1.09	1.19
FIXED INCOME	2,951,261,369.28	0.16	0.20	0.24	0.77	0.97	0.20	1.29	0.96	1.59	1.71
CASH & TEMPORARY	2,643,555,437.10	0.03	0.11	0.22	0.32	0.38	0.11	0.29	0.30	0.30	0.32
TOTAL NET OF FEES	5,594,816,806.38	0.10	0.16	0.22	0.55	0.68	0.16	0.86	0.67	1.09	1.19
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.30	0.29	0.43	1.02	1.19	0.29	0.98	0.86	0.99	1.04



Internally Mgd Comp Performance Summary

Repo IPM0005
Reporting Currency: USD

9/30/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	218,343.09	0.01	0.05	0.09	0.12	0.16	0.05	0.13	0.17	0.19	0.16
CASH & TEMPORARY	218,343.09	0.01	0.05	0.09	0.12	0.16	0.05	0.13	0.17	0.19	0.16
TOTAL NET OF FEES	218,343.09	0.01	0.05	0.09	0.12	0.16	0.05	0.13	0.17	0.19	0.16
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.01	0.02	0.02	0.03	0.01	0.04	0.06	0.06	0.08



LGIP Total Performance Summary

Report ID: PM0005

Reporting Currency: USD

8/31/2015

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	3,823,650,219.03	0.02	0.08	0.15	0.22	0.28	0.05	0.24	0.25	0.29	0.31
FIXED INCOME	1,668,255,783.52	0.02	0.08	0.19	0.29	0.35	0.06	0.37	0.39	0.50	0.51
CASH & TEMPORARY	2,155,394,435.51	0.03	0.07	0.13	0.16	0.23	0.05	0.18	0.18	0.18	0.20
TOTAL NET OF FEES	3,823,650,219.03	0.02	0.08	0.15	0.22	0.28	0.05	0.24	0.25	0.29	0.31
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.01	0.01	0.02	0.02	0.03	0.01	0.04	0.06	0.06	0.08



Treasury Composite Performance Summary

Report PM0005
Reporting Currency USD

8/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treasurer Composite											
TOTAL GROSS OF FEES	10,535,471,551.36	-0.03	-0.11	0.11	0.42	0.53	0.02	1.10	0.80	1.18	1.62
FIXED INCOME	6,071,427,077.11	-0.08	-0.26	0.07	0.60	0.75	0.00	1.73	1.17	1.75	2.39
CASH & TEMPORARY	4,464,044,474.25	0.03	0.09	0.18	0.23	0.30	0.06	0.26	0.26	0.25	0.26
TOTAL NET OF FEES	10,535,471,551.36	-0.03	-0.12	0.11	0.41	0.53	0.02	1.10	0.79	1.18	1.62
State General Funds											
TOTAL GROSS OF FEES	2,934,758,448.12	0.00	0.02	0.18	0.31	0.25	0.03	0.49	0.40	0.56	1.50
FIXED INCOME	1,365,702,913.77	-0.02	-0.04	0.21	0.48	0.61	0.01	1.05	0.80	1.21	3.36
CASH & TEMPORARY	1,569,055,534.35	0.02	0.07	0.13	0.17	0.23	0.05	0.20	0.20	0.20	0.17
TOTAL NET OF FEES	2,934,758,448.12	0.00	0.02	0.18	0.31	0.25	0.03	0.49	0.40	0.56	1.50
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.06	-0.04	0.36	0.72	0.81	0.00	0.97	0.79	0.86	1.03
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.02	0.05	-0.61	-0.50
CASH & TEMPORARY	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.02	0.05	-0.61	-0.50
TOTAL NET OF FEES	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.02	0.05	-0.61	-0.50
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.01	0.02	0.02	0.03	0.01	0.04	0.06	0.06	0.08
Insurance Reserve Fund											
TOTAL GROSS OF FEES	507,797,732.64	-0.21	-0.77	-0.44	0.46	0.59	-0.12	2.50	1.34	2.10	2.48
FIXED INCOME	444,979,567.03	-0.24	-0.87	-0.50	0.58	0.73	-0.14	2.90	1.66	2.43	2.81
CASH & TEMPORARY	62,818,165.61	0.01	0.03	0.08	0.10	0.13	0.02	0.10	0.11	0.12	0.09
TOTAL NET OF FEES	507,797,732.64	-0.21	-0.77	-0.44	0.46	0.59	-0.12	2.50	1.34	2.10	2.48
<i>Barclays U.S. Aggregate Bond Index</i>		-0.14	-0.55	-0.68	0.45	1.56	0.55	3.59	1.53	2.57	2.98
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.03	-0.24	0.20	1.07	1.88	0.42	3.02	1.51	2.14	2.59



Treasury Composition Performance Summary

Repo: PM0005

Reporting Currency: USD

8/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Investment Pool											
TOTAL GROSS OF FEES	5,589,164,074.00	0.01	0.01	0.23	0.44	0.57	0.06	0.91	0.70	1.06	1.23
FIXED INCOME	3,006,460,038.95	-0.02	-0.08	0.24	0.61	0.76	0.04	1.39	1.02	1.53	1.74
CASH & TEMPORARY	2,582,704,035.05	0.04	0.11	0.23	0.28	0.37	0.07	0.29	0.30	0.30	0.32
TOTAL NET OF FEES	5,589,164,074.00	0.01	0.01	0.23	0.44	0.57	0.06	0.91	0.70	1.06	1.23
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.06	-0.04	0.36	0.72	0.81	0.00	0.97	0.79	0.86	1.03
Long Term Pool											
TOTAL GROSS OF FEES	345,368,873.00	-0.22	-0.82	-0.35	0.79	1.02	-0.09	3.25	2.05	3.01	3.37
FIXED INCOME	302,112,894.53	-0.26	-0.89	-0.37	0.86	1.11	-0.10	3.44	2.10	3.12	3.59
CASH & TEMPORARY	43,255,978.47	0.02	0.03	0.05	0.06	0.07	0.02	0.05	26.97	19.55	15.41
TOTAL NET OF FEES	345,368,873.00	-0.22	-0.82	-0.35	0.79	1.02	-0.09	3.25	2.05	3.01	3.37
<i>Barclays U.S. Aggregate Bond Index</i>		-0.14	-0.55	-0.68	0.45	1.56	0.55	3.59	1.53	2.57	2.98
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.03	-0.24	0.20	1.07	1.88	0.42	3.02	1.51	2.14	2.59
Treasury Fund											
TOTAL GROSS OF FEES	218,328.61	0.02	0.05	0.09	0.11	0.15	0.03	0.13	0.17	0.19	0.18
CASH & TEMPORARY	218,328.61	0.02	0.05	0.09	0.11	0.15	0.03	0.13	0.17	0.19	0.18
TOTAL NET OF FEES	218,328.61	0.02	0.05	0.09	0.11	0.15	0.03	0.13	0.17	0.19	0.18
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.01	0.02	0.02	0.03	0.01	0.04	0.06	0.06	0.08



Treasury Composition Performance Summary

Report PM0005

Reporting Currency: USD

8/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	133,570,883.59	0.01	0.03	0.07	0.08	0.10	0.02	0.10	0.14	-0.10	
CASH & TEMPORARY	133,570,883.59	0.01	0.03	0.07	0.08	0.10	0.02	0.09	0.12	-0.12	
TOTAL NET OF FEES	133,570,883.59	0.01	0.03	0.07	0.08	0.10	0.02	0.10	0.14	-0.10	
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.01	0.01	0.02	0.02	0.03	0.01	0.04	0.06	0.06	
Tuition- Prepaid											
TOTAL GROSS OF FEES	91,313,795.09	-0.07	-0.10	0.41	1.07	0.74	0.10	3.49	4.04	5.70	6.91
FIXED INCOME	90,201,437.99	-0.07	-0.10	0.41	1.11	1.01	0.10	1.97	1.23	1.88	3.12
CASH & TEMPORARY	1,112,357.10	0.01	0.02	0.05	0.06	0.08	0.01	0.16	0.16	0.17	0.16
TOTAL NET OF FEES	91,313,795.09	-0.10	-0.20	0.26	0.87	0.40	0.02	3.18	3.72	5.45	6.71
<i>S&P 500 - Total Return Index</i>		-6.03	-5.92	-5.32	-2.88	0.48	-4.06	12.18	14.31	15.22	15.87
<i>Barclays U.S. Aggregate Bond Index</i>		-0.14	-0.55	-0.68	0.45	1.56	0.55	3.59	1.53	2.57	2.98
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.01	0.01	0.02	0.02	0.03	0.01	0.04	0.06	0.06	0.08
LTDI TRUST FUND											
TOTAL GROSS OF FEES	36,297,674.27	-0.14	-0.74	-0.31	0.49	0.89	-0.12	3.00	1.96	2.79	2.70
FIXED INCOME	33,907,872.43	-0.15	-0.78	-0.32	0.58	1.04	-0.13	3.36	2.18	3.08	2.98
CASH & TEMPORARY	2,389,801.84	0.01	-0.06	0.12	0.13	0.14	0.01	0.10	0.05	0.07	0.08
TOTAL NET OF FEES	36,297,674.27	-0.14	-0.74	-0.31	0.49	0.89	-0.12	3.00	1.96	2.79	2.70
<i>Barclays U.S. Aggregate Bond Index</i>		-0.14	-0.55	-0.68	0.45	1.56	0.55	3.59	1.53	2.57	2.98
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.03	-0.24	0.20	1.07	1.88	0.42	3.02	1.51	2.14	2.59



Treasury Composition Performance Summary

Report ID: IPM0005

Reporting Currency: USD

8/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	896,981,741.84	-0.19	-0.64	-0.36	0.63	0.76	-0.08	2.65	1.64	2.28	2.61
FIXED INCOME	828,062,352.41	-0.21	-0.72	-0.36	0.78	0.92	-0.08	3.04	1.89	2.65	2.97
CASH & TEMPORARY	68,919,389.43	0.01	0.04	0.09	0.11	0.15	0.03	1.15	0.77	0.62	0.53
TOTAL NET OF FEES	896,981,741.84	-0.19	-0.64	-0.36	0.63	0.76	-0.08	2.65	1.64	2.28	2.61
<i>Barclays U.S. Aggregate Bond Index</i>		-0.14	-0.55	-0.68	0.45	1.56	0.55	3.59	1.53	2.57	2.98
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.03	-0.24	0.20	1.07	1.88	0.42	3.02	1.51	2.14	2.59



LGIP Total Performance Summary

Report ID: PM0005
Reporting Currency: USD

7/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	3,986,975,551.55	0.03	0.07	0.16	0.19	0.28	0.03	0.24	0.25	0.28	0.31
FIXED INCOME	1,561,318,804.72	0.04	0.09	0.21	0.27	0.37	0.04	0.38	0.40	0.49	0.52
CASH & TEMPORARY	2,425,656,746.83	0.02	0.07	0.12	0.14	0.22	0.02	0.17	0.18	0.18	0.20
TOTAL NET OF FEES	3,986,975,551.55	0.03	0.07	0.16	0.19	0.28	0.03	0.24	0.25	0.28	0.31
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.00	0.00	0.00	0.01	0.00	0.03	0.06	0.06	0.08



Internally Mgd Comp Performance Summary

Report PM0005
Reporting Currency: USD

7/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	10,130,023,170.52	0.05	-0.04	0.09	0.44	0.77	0.05	1.03	0.80	1.21	1.65
FIXED INCOME	5,804,619,900.77	0.07	-0.13	0.03	0.67	1.18	0.07	1.65	1.25	1.88	2.54
CASH & TEMPORARY	4,325,403,269.75	0.03	0.09	0.18	0.20	0.29	0.03	0.26	0.26	0.26	0.26
TOTAL NET OF FEES	10,130,023,170.52	0.05	-0.04	0.09	0.44	0.77	0.05	1.03	0.80	1.21	1.65
<i>Barclays U.S. Aggregate Bond Index</i>		0.70	-0.64	-1.47	0.59	2.82	0.70	3.40	1.60	2.98	3.27
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.06	0.11	0.26	0.78	1.06	0.06	0.96	0.85	0.92	1.09
<i>Barclays Intermediate Aggregate Bond Index</i>		0.45	-0.21	-0.28	1.10	2.70	0.45	2.82	1.58	2.42	2.77
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.00	0.00	0.00	0.01	0.00	0.03	0.06	0.06	0.08
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	120,905,592.53	0.01	0.03	0.06	0.07	0.10	0.01	0.11	0.14	0.15	
CASH & TEMPORARY	120,905,592.53	0.01	0.03	0.06	0.07	0.10	0.01	0.10	0.12	0.13	
TOTAL NET OF FEES	120,905,592.53	0.01	0.03	0.06	0.07	0.10	0.01	0.11	0.14	0.15	
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.00	0.00	0.00	0.01	0.00	0.03	0.06	0.06	
Insurance Reserve Fund											
TOTAL GROSS OF FEES	508,495,564.36	0.09	-0.53	-0.62	0.67	1.45	0.09	2.39	1.46	2.30	2.69
FIXED INCOME	450,320,340.30	0.10	-0.61	-0.73	0.82	1.72	0.10	2.79	1.79	2.65	3.06
CASH & TEMPORARY	58,175,224.06	0.01	0.04	0.09	0.10	0.13	0.01	0.10	0.11	0.10	0.11
TOTAL NET OF FEES	508,495,564.36	0.09	-0.53	-0.62	0.67	1.45	0.09	2.39	1.46	2.30	2.69
<i>Barclays U.S. Aggregate Bond Index</i>		0.70	-0.64	-1.47	0.59	2.82	0.70	3.40	1.60	2.98	3.27
<i>Barclays Intermediate Aggregate Bond Index</i>		0.45	-0.21	-0.28	1.10	2.70	0.45	2.82	1.58	2.42	2.77

7/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	347,496,252.22	0.13	-0.56	-0.61	1.01	2.06	0.13	3.09	2.20	3.32	3.68
FIXED INCOME	303,083,516.00	0.16	-0.59	-0.65	1.12	2.25	0.16	3.29	2.26	3.47	3.94
CASH & TEMPORARY	44,412,736.22	0.01	0.02	0.04	0.04	0.06	0.01	0.04	26.96	19.58	15.43
TOTAL NET OF FEES	347,496,252.22	0.13	-0.56	-0.61	1.01	2.06	0.13	3.09	2.20	3.32	3.68
<i>Barclays U.S. Aggregate Bond Index</i>		0.70	-0.64	-1.47	0.59	2.82	0.70	3.40	1.60	2.98	3.27
<i>Barclays Intermediate Aggregate Bond Index</i>		0.45	-0.21	-0.28	1.10	2.70	0.45	2.82	1.58	2.42	2.77
LTDI TRUST FUND											
TOTAL GROSS OF FEES	36,515,222.00	0.02	-0.58	-0.66	0.63	1.74	0.02	2.85	2.08	3.04	2.99
FIXED INCOME	34,471,815.81	0.02	-0.63	-0.72	0.73	1.99	0.02	3.19	2.31	3.35	3.36
CASH & TEMPORARY	2,043,406.19	0.01	0.09	0.11	0.12	0.14	0.01	0.09	0.06	0.07	0.08
TOTAL NET OF FEES	36,515,222.00	0.02	-0.58	-0.66	0.63	1.74	0.02	2.85	2.08	3.04	2.99
<i>Barclays U.S. Aggregate Bond Index</i>		0.70	-0.64	-1.47	0.59	2.82	0.70	3.40	1.60	2.98	3.27
<i>Barclays Intermediate Aggregate Bond Index</i>		0.45	-0.21	-0.28	1.10	2.70	0.45	2.82	1.58	2.42	2.77
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.02	0.05	-0.63	-0.49
CASH & TEMPORARY	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.02	0.05	-0.63	-0.49
TOTAL NET OF FEES	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.02	0.05	-0.63	-0.49
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.00	0.00	0.00	0.01	0.00	0.03	0.06	0.06	0.08



Internally Mgd Comp Performance Summary

Report PM0005

Reporting Currency: USD

7/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	904,999,708.70	0.11	-0.45	-0.46	0.83	1.60	0.11	2.54	1.78	2.54	2.89
FIXED INCOME	796,126,671.54	0.14	-0.52	-0.58	1.00	1.93	0.14	2.92	2.04	2.91	3.30
CASH & TEMPORARY	108,873,037.16	0.01	0.04	0.08	0.09	0.15	0.01	1.14	0.77	0.63	0.53
TOTAL NET OF FEES	904,999,708.70	0.11	-0.45	-0.46	0.83	1.60	0.11	2.54	1.78	2.54	2.89
<i>Barclays U.S. Aggregate Bond Index</i>		0.70	-0.64	-1.47	0.59	2.82	0.70	3.40	1.60	2.98	3.27
<i>Barclays Intermediate Aggregate Bond Index</i>		0.45	-0.21	-0.28	1.10	2.70	0.45	2.82	1.58	2.42	2.77
State General Funds											
TOTAL GROSS OF FEES	2,841,265,997.23	0.03	0.05	0.25	0.31	0.36	0.03	0.48	0.42	0.60	1.52
FIXED INCOME	1,297,414,144.95	0.02	0.05	0.38	0.50	0.75	0.02	1.03	0.85	1.30	3.39
CASH & TEMPORARY	1,543,851,852.28	0.03	0.06	0.13	0.15	0.22	0.03	0.19	0.20	0.20	0.18
TOTAL NET OF FEES	2,841,265,997.23	0.03	0.05	0.25	0.31	0.36	0.03	0.48	0.42	0.60	1.52
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.06	0.11	0.26	0.78	1.06	0.06	0.96	0.85	0.92	1.09
State Investment Pool											
TOTAL GROSS OF FEES	5,370,126,523.29	0.05	0.06	0.22	0.44	0.72	0.05	0.87	0.74	1.11	1.32
FIXED INCOME	2,923,203,412.17	0.06	0.02	0.23	0.63	1.03	0.06	1.31	1.07	1.61	1.88
CASH & TEMPORARY	2,446,923,111.12	0.04	0.11	0.22	0.25	0.35	0.04	0.28	0.29	0.30	0.32
TOTAL NET OF FEES	5,370,126,523.29	0.05	0.06	0.22	0.44	0.72	0.05	0.87	0.74	1.11	1.32
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.06	0.11	0.26	0.78	1.06	0.06	0.96	0.85	0.92	1.09

7/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	218,309.99	0.02	0.04	0.08	0.09	0.15	0.02	0.12	0.18	0.19	0.19
CASH & TEMPORARY	218,309.99	0.02	0.04	0.08	0.09	0.15	0.02	0.12	0.18	0.19	0.19
TOTAL NET OF FEES	218,309.99	0.02	0.04	0.08	0.09	0.15	0.02	0.12	0.18	0.19	0.19
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.00	0.00	0.00	0.01	0.00	0.03	0.06	0.06	0.08



LGIP Total Performance Summary

Report PM0005
Reporting Currency: USD

6/30/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	4,340,514,598.84	0.03	0.08	0.17	0.17	0.26	0.26	0.24	0.25	0.28	0.32
FIXED INCOME	1,645,370,031.10	0.03	0.10	0.24	0.24	0.35	0.35	0.39	0.42	0.49	0.54
CASH & TEMPORARY	2,695,144,567.74	0.02	0.07	0.12	0.12	0.21	0.21	0.17	0.18	0.18	0.20
TOTAL NET OF FEES	4,340,514,598.84	0.03	0.08	0.17	0.17	0.26	0.26	0.24	0.25	0.28	0.32
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.01	0.01	0.01	0.02	0.02	0.04	0.06	0.06	0.08



Internally Mgd Comp Performance Summary

Report M0005
Reporting Currency: USD

6/30/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	10,181,670,897.40	-0.14	-0.05	0.39	0.39	0.72	0.72	1.05	0.91	1.33	1.76
FIXED INCOME	5,828,890,792.71	-0.26	-0.14	0.60	0.60	1.10	1.10	1.69	1.42	2.06	2.70
CASH & TEMPORARY	4,352,780,104.69	0.03	0.09	0.17	0.17	0.28	0.28	0.25	0.26	0.25	0.27
TOTAL NET OF FEES	10,181,670,897.40	-0.14	-0.05	0.39	0.39	0.72	0.72	1.05	0.91	1.33	1.76
<i>Barclays U.S. Aggregate Bond Index</i>		-1.09	-1.68	-0.10	-0.10	1.86	1.86	3.11	1.83	3.21	3.35
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.03	0.13	0.72	0.72	0.93	0.93	1.03	0.94	0.98	1.17
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.66	-0.67	0.64	0.64	1.89	1.89	2.68	1.74	2.61	2.89
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.01	0.01	0.01	0.02	0.02	0.04	0.06	0.06	0.08
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	106,300,326.67	0.02	0.03	0.06	0.06	0.10	0.10	0.11	0.15		
CASH & TEMPORARY	106,300,326.67	0.02	0.03	0.06	0.06	0.10	0.10	0.10	0.12		
TOTAL NET OF FEES	106,300,326.67	0.02	0.03	0.06	0.06	0.10	0.10	0.11	0.15		
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.01	0.01	0.01	0.02	0.02	0.04	0.06		
Insurance Reserve Fund											
TOTAL GROSS OF FEES	487,668,962.72	-0.65	-0.63	0.58	0.58	1.29	1.29	2.45	1.71	2.56	2.83
FIXED INCOME	441,804,190.07	-0.72	-0.73	0.72	0.72	1.55	1.55	2.85	2.05	2.94	3.22
CASH & TEMPORARY	45,864,772.65	0.01	0.05	0.09	0.09	0.13	0.13	0.10	0.12	0.12	0.11
TOTAL NET OF FEES	487,668,962.72	-0.65	-0.63	0.58	0.58	1.29	1.29	2.45	1.71	2.56	2.83
<i>Barclays U.S. Aggregate Bond Index</i>		-1.09	-1.68	-0.10	-0.10	1.86	1.86	3.11	1.83	3.21	3.35
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.66	-0.67	0.64	0.64	1.89	1.89	2.68	1.74	2.61	2.89

6/30/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	350,281,311.89	-0.73	-0.66	0.88	0.88	1.78	1.78	3.12	2.55	3.67	3.85
FIXED INCOME	296,757,350.47	-0.79	-0.71	0.96	0.96	1.94	1.94	3.31	2.62	3.87	4.14
CASH & TEMPORARY	53,523,961.42	0.01	0.02	0.03	0.03	0.05	0.05	0.04	26.97	19.60	15.43
TOTAL NET OF FEES	350,281,311.89	-0.73	-0.66	0.88	0.88	1.78	1.78	3.12	2.55	3.67	3.85
<i>Barclays U.S. Aggregate Bond Index</i>		-1.09	-1.68	-0.10	-0.10	1.86	1.86	3.11	1.83	3.21	3.35
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.66	-0.67	0.64	0.64	1.89	1.89	2.68	1.74	2.61	2.89
LTDI TRUST FUND											
TOTAL GROSS OF FEES	36,697,909.90	-0.62	-0.61	0.61	0.61	1.78	1.78	2.96	2.41	3.37	3.14
FIXED INCOME	34,589,750.80	-0.65	-0.66	0.72	0.72	2.04	2.04	3.31	2.66	3.73	3.55
CASH & TEMPORARY	2,108,159.10	-0.08	0.09	0.11	0.11	0.14	0.14	0.09	0.06	0.07	0.08
TOTAL NET OF FEES	36,697,909.90	-0.62	-0.61	0.61	0.61	1.78	1.78	2.96	2.41	3.37	3.14
<i>Barclays U.S. Aggregate Bond Index</i>		-1.09	-1.68	-0.10	-0.10	1.86	1.86	3.11	1.83	3.21	3.35
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.66	-0.67	0.64	0.64	1.89	1.89	2.68	1.74	2.61	2.89
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.02	0.06	-0.61	-0.48
CASH & TEMPORARY	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.02	0.06	-0.61	-0.48
TOTAL NET OF FEES	0.20	0.00	0.00	0.00	0.00	0.00	0.00	0.02	0.06	-0.61	-0.48
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.01	0.01	0.01	0.02	0.02	0.04	0.06	0.06	0.08



Internally Mgd Comp Performance Summary

Report M0005
Reporting Currency USD

6/30/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	905,141,592.12	-0.56	-0.55	0.71	0.71	1.44	1.44	2.61	2.03	2.85	3.10
FIXED INCOME	792,002,004.38	-0.65	-0.64	0.86	0.86	1.74	1.74	3.00	2.33	3.23	3.56
CASH & TEMPORARY	113,139,587.74	0.02	0.04	0.08	0.08	0.16	0.16	1.14	0.78	0.63	0.54
TOTAL NET OF FEES	905,141,592.12	-0.56	-0.55	0.71	0.71	1.44	1.44	2.61	2.03	2.85	3.10
<i>Barclays U.S. Aggregate Bond Index</i>		-1.09	-1.68	-0.10	-0.10	1.86	1.86	3.11	1.83	3.21	3.35
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.66	-0.67	0.64	0.64	1.89	1.89	2.68	1.74	2.61	2.89
State General Funds											
TOTAL GROSS OF FEES	2,992,038,932.79	-0.01	0.08	0.28	0.28	0.36	0.36	0.48	0.47	0.64	1.59
FIXED INCOME	1,310,444,998.05	-0.05	0.10	0.47	0.47	0.76	0.76	1.05	0.97	1.39	3.50
CASH & TEMPORARY	1,681,593,934.74	0.02	0.05	0.12	0.12	0.22	0.22	0.18	0.20	0.19	0.19
TOTAL NET OF FEES	2,992,038,932.79	-0.01	0.08	0.28	0.28	0.36	0.36	0.48	0.47	0.64	1.59
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.03	0.13	0.72	0.72	0.93	0.93	1.03	0.94	0.98	1.17
State Investment Pool											
TOTAL GROSS OF FEES	5,303,323,568.59	-0.05	0.06	0.39	0.39	0.68	0.68	0.88	0.82	1.21	1.41
FIXED INCOME	2,953,292,498.94	-0.12	0.03	0.57	0.57	0.98	0.98	1.35	1.20	1.75	2.00
CASH & TEMPORARY	2,350,031,069.65	0.04	0.11	0.21	0.21	0.33	0.33	0.28	0.29	0.29	0.32
TOTAL NET OF FEES	5,303,323,568.59	-0.05	0.06	0.39	0.39	0.68	0.68	0.88	0.82	1.21	1.41
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.03	0.13	0.72	0.72	0.93	0.93	1.03	0.94	0.98	1.17



Internally Mgd Comp Performance Summary

Report ID: PM0005

Reporting Currency: USD

6/30/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	218,292.52	0.01	0.04	0.07	0.07	0.14	0.14	0.12	0.18	0.19	0.20
CASH & TEMPORARY	218,292.52	0.01	0.04	0.07	0.07	0.14	0.14	0.12	0.18	0.19	0.20
TOTAL NET OF FEES	218,292.52	0.01	0.04	0.07	0.07	0.14	0.14	0.12	0.18	0.19	0.20
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.01	0.01	0.01	0.02	0.02	0.04	0.06	0.06	0.08



LGIP Total Performance Summary

Report ID: PM0005
Reporting Currency: USD

5/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	4,289,457,632.54	0.02	0.08	0.15	0.14	0.25	0.24	0.23	0.25	0.29	0.32
FIXED INCOME	1,656,336,884.04	0.02	0.11	0.20	0.21	0.35	0.33	0.38	0.43	0.49	0.55
CASH & TEMPORARY	2,633,120,748.50	0.02	0.06	0.11	0.09	0.19	0.18	0.16	0.18	0.18	0.20
TOTAL NET OF FEES	4,289,457,632.54	0.02	0.08	0.15	0.14	0.25	0.24	0.23	0.25	0.29	0.32
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.00	0.01	0.01	0.03	0.02	0.04	0.07	0.06	0.08

5/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	10,308,713,845.20	0.04	0.22	0.45	0.52	0.90	0.86	0.90	1.00	1.36	1.93
FIXED INCOME	5,775,920,639.84	0.06	0.32	0.71	0.86	1.42	1.36	1.46	1.58	2.12	2.91
CASH & TEMPORARY	4,532,793,205.36	0.02	0.09	0.16	0.14	0.26	0.25	0.24	0.26	0.25	0.27
TOTAL NET OF FEES	10,308,713,845.20	0.04	0.22	0.45	0.52	0.90	0.86	0.90	1.00	1.36	1.93
<i>Barclays U.S. Aggregate Bond Index</i>		-0.24	-0.14	1.09	1.00	3.03	2.98	2.87	2.21	3.42	3.90
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.08	0.39	0.49	0.75	0.91	0.96	0.98	0.96	0.99	1.27
<i>Barclays Intermediate Aggregate Bond Index</i>		0.00	0.44	1.15	1.31	2.61	2.56	2.44	2.00	2.76	3.29
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.00	0.01	0.01	0.03	0.02	0.04	0.07	0.06	0.08
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	145,211,884.57	0.01	0.03	0.05	0.04	0.10	0.09	0.11	0.15		
CASH & TEMPORARY	145,211,884.57	0.01	0.03	0.05	0.04	0.10	0.09	0.10	0.12		
TOTAL NET OF FEES	145,211,884.57	0.01	0.03	0.05	0.04	0.10	0.09	0.11	0.15		
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.00	0.01	0.01	0.03	0.02	0.04	0.07		
Insurance Reserve Fund											
TOTAL GROSS OF FEES	492,921,055.56	0.03	0.33	1.03	1.24	1.99	1.95	2.07	2.01	2.71	
FIXED INCOME	449,530,109.17	0.02	0.37	1.21	1.46	2.33	2.29	2.50	2.38	3.10	
CASH & TEMPORARY	43,390,946.39	0.01	0.05	0.08	0.07	0.13	0.12	0.09	0.09	0.09	
TOTAL NET OF FEES	492,921,055.56	0.03	0.33	1.03	1.24	1.99	1.95	2.07	2.01	2.71	
<i>Barclays U.S. Aggregate Bond Index</i>		-0.24	-0.14	1.09	1.00	3.03	2.98	2.87	2.21	3.42	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.00	0.44	1.15	1.31	2.61	2.56	2.44	2.00	2.76	



Internally Mgd Comp Performance Summary

Rep'd PM0005

Reporting Currency: USD

5/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	320,005,420.15	0.04	0.47	1.37	1.62	2.59	2.53	2.70	2.87	3.82	
FIXED INCOME	299,562,512.33	0.04	0.52	1.49	1.76	2.81	2.75	2.90	2.96	4.04	
CASH & TEMPORARY	20,442,907.82	0.00	0.02	0.03	0.03	0.05	0.05	0.04	26.97	19.56	
TOTAL NET OF FEES	320,005,420.15	0.04	0.47	1.37	1.62	2.59	2.53	2.70	2.87	3.82	
<i>Barclays U.S. Aggregate Bond Index</i>		-0.24	-0.14	1.09	1.00	3.03	2.98	2.87	2.21	3.42	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.00	0.44	1.15	1.31	2.61	2.56	2.44	2.00	2.76	
LTDI TRUST FUND											
TOTAL GROSS OF FEES	37,011,717.04	0.02	0.43	1.11	1.23	2.44	2.41	2.60	2.67	3.48	3.51
FIXED INCOME	34,619,987.91	0.01	0.47	1.23	1.38	2.73	2.71	2.87	2.95	3.84	3.99
CASH & TEMPORARY	2,391,729.13	0.16	0.18	0.19	0.19	0.22	0.21	0.13	0.09	0.09	0.10
TOTAL NET OF FEES	37,011,717.04	0.02	0.43	1.11	1.23	2.44	2.41	2.60	2.67	3.48	3.51
<i>Barclays U.S. Aggregate Bond Index</i>		-0.24	-0.14	1.09	1.00	3.03	2.98	2.87	2.21	3.42	3.90
<i>Barclays Intermediate Aggregate Bond Index</i>		0.00	0.44	1.15	1.31	2.61	2.56	2.44	2.00	2.76	3.29
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	0.20	0.00	0.00	0.00	0.00	0.01	0.00	0.02	0.06	-0.65	
CASH & TEMPORARY	0.20	0.00	0.00	0.00	0.00	0.01	0.00	0.02	0.06	-0.65	
TOTAL NET OF FEES	0.20	0.00	0.00	0.00	0.00	0.01	0.00	0.02	0.06	-0.65	
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.00	0.01	0.01	0.03	0.02	0.04	0.07	0.06	



Internally Mgd Comp Performance Summary

Report ID: PM0005
Reporting Currency: USD

5/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	914,381,509.55	0.00	0.29	1.07	1.28	2.04	2.01	2.24	2.27	2.97	3.37
FIXED INCOME	757,239,379.59	-0.01	0.37	1.28	1.52	2.43	2.40	2.58	2.61	3.37	3.89
CASH & TEMPORARY	157,142,129.96	0.01	0.04	0.08	0.06	0.15	0.14	1.14	0.78	0.62	0.54
TOTAL NET OF FEES	914,381,509.55	0.00	0.29	1.07	1.28	2.04	2.01	2.24	2.27	2.97	3.37
<i>Barclays U.S. Aggregate Bond Index</i>		-0.24	-0.14	1.09	1.00	3.03	2.98	2.87	2.21	3.42	3.90
<i>Barclays Intermediate Aggregate Bond Index</i>		0.00	0.44	1.15	1.31	2.61	2.56	2.44	2.00	2.76	3.29
State General Funds											
TOTAL GROSS OF FEES	3,036,015,934.08	0.04	0.16	0.27	0.30	0.43	0.38	0.46	0.50	0.65	
FIXED INCOME	1,293,935,895.94	0.07	0.25	0.44	0.52	0.88	0.81	0.98	1.05	1.43	
CASH & TEMPORARY	1,742,080,038.14	0.00	0.06	0.12	0.10	0.21	0.20	0.18	0.20	0.19	
TOTAL NET OF FEES	3,036,015,934.08	0.04	0.16	0.27	0.30	0.43	0.38	0.46	0.50	0.65	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.08	0.39	0.49	0.75	0.91	0.96	0.98	0.96	0.99	
State Investment Pool											
TOTAL GROSS OF FEES	5,362,948,046.68	0.06	0.22	0.39	0.44	0.77	0.73	0.75	0.89	1.23	
FIXED INCOME	2,941,032,754.90	0.08	0.32	0.56	0.69	1.15	1.10	1.14	1.33	1.79	
CASH & TEMPORARY	2,421,915,291.78	0.03	0.11	0.20	0.17	0.32	0.30	0.27	0.29	0.29	
TOTAL NET OF FEES	5,362,948,046.68	0.06	0.22	0.39	0.44	0.77	0.73	0.75	0.89	1.23	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.08	0.39	0.49	0.75	0.91	0.96	0.98	0.96	0.99	



Internally Mgd Comp Performance Summary

Report ID: PM0005

Reporting Currency: USD

5/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	218,277.37	0.01	0.04	0.08	0.06	0.14	0.13	0.12	0.19	0.19	
CASH & TEMPORARY	218,277.37	0.01	0.04	0.08	0.06	0.14	0.13	0.12	0.19	0.19	
TOTAL NET OF FEES	218,277.37	0.01	0.04	0.08	0.06	0.14	0.13	0.12	0.19	0.19	
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.00	0.01	0.01	0.03	0.02	0.04	0.07	0.06	



LGIP Total Performance Summary

Report ID: PM0005
Reporting Currency: USD

4/30/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	4,400,530,353.07	0.03	0.08	0.15	0.12	0.25	0.22	0.23	0.26	0.29	0.32
FIXED INCOME	1,640,902,819.99	0.05	0.13	0.21	0.19	0.36	0.30	0.38	0.44	0.49	0.54
CASH & TEMPORARY	2,759,627,533.08	0.02	0.06	0.11	0.07	0.18	0.16	0.15	0.18	0.18	0.20
TOTAL NET OF FEES	4,400,530,353.07	0.03	0.08	0.15	0.12	0.25	0.22	0.23	0.26	0.29	0.32
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.00	0.01	0.01	0.02	0.02	0.04	0.07	0.06	0.09



Internally Mgd Comp Performance Summary

Report PM0005

Reporting Currency: USD

4/30/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	9,805,328,442.86	0.05	0.13	0.52	0.48	1.13	0.82	0.71	1.05	1.48	2.03
FIXED INCOME	5,595,368,771.77	0.06	0.16	0.83	0.80	1.80	1.30	1.15	1.66	2.30	3.02
CASH & TEMPORARY	4,209,959,671.09	0.03	0.09	0.16	0.11	0.25	0.22	0.24	0.26	0.25	0.26
TOTAL NET OF FEES	9,805,328,442.86	0.05	0.13	0.52	0.48	1.13	0.82	0.71	1.05	1.48	2.03
<i>Barclays U.S. Aggregate Bond Index</i>		-0.36	-0.84	2.06	1.24	4.46	3.23	2.07	2.60	3.82	4.12
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.08	0.15	0.56	0.67	1.05	0.88	0.87	0.93	1.07	1.31
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.01	-0.08	1.72	1.31	3.56	2.56	1.79	2.13	3.04	3.45
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.00	0.01	0.01	0.02	0.02	0.04	0.07	0.06	0.09
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	133,287,098.89	0.01	0.03	0.05	0.04	0.09	0.08	0.11	0.15		
CASH & TEMPORARY	133,287,098.89	0.01	0.03	0.05	0.04	0.09	0.08	0.10	0.13		
TOTAL NET OF FEES	133,287,098.89	0.01	0.03	0.05	0.04	0.09	0.08	0.11	0.15		
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.00	0.01	0.01	0.02	0.02	0.04	0.07		
Insurance Reserve Fund											
TOTAL GROSS OF FEES	519,783,945.30	-0.01	-0.09	1.27	1.21	2.92	1.92	1.43	2.15	2.95	
FIXED INCOME	444,702,961.86	-0.02	-0.12	1.51	1.44	3.42	2.27	1.86	2.53	3.37	
CASH & TEMPORARY	75,080,983.44	0.02	0.05	0.07	0.06	0.12	0.11	0.09	0.12	0.10	
TOTAL NET OF FEES	519,783,945.30	-0.01	-0.09	1.27	1.21	2.92	1.92	1.43	2.15	2.95	
<i>Barclays U.S. Aggregate Bond Index</i>		-0.36	-0.84	2.06	1.24	4.46	3.23	2.07	2.60	3.82	
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.01	-0.08	1.72	1.31	3.56	2.56	1.79	2.13	3.04	



Internally Mgd Comp Performance Summary

Rep: PM0005

Reporting Currency: USD

4/30/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	321,104,810.24	0.04	-0.05	1.71	1.58	3.63	2.49	2.01	3.08	4.15	
FIXED INCOME	292,457,864.56	0.04	-0.06	1.86	1.72	3.90	2.70	2.18	3.18	4.42	
CASH & TEMPORARY	28,646,945.68	0.01	0.02	0.03	0.02	0.05	0.05	0.04	26.97	19.58	
TOTAL NET OF FEES	321,104,810.24	0.04	-0.05	1.71	1.58	3.63	2.49	2.01	3.08	4.15	
<i>Barclays U.S. Aggregate Bond Index</i>		-0.36	-0.84	2.06	1.24	4.46	3.23	2.07	2.60	3.82	
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.01	-0.08	1.72	1.31	3.56	2.56	1.79	2.13	3.04	
LTDI TRUST FUND											
TOTAL GROSS OF FEES	37,117,439.71	-0.01	-0.08	1.48	1.22	3.34	2.39	2.05	2.91	3.31	3.66
FIXED INCOME	34,951,778.39	-0.01	-0.09	1.66	1.37	3.77	2.70	2.25	3.21	3.65	4.17
CASH & TEMPORARY	2,165,661.32	0.01	0.03	0.04	0.03	0.07	0.06	0.05	0.04	0.05	0.07
TOTAL NET OF FEES	37,117,439.71	-0.01	-0.08	1.48	1.22	3.34	2.39	2.05	2.91	3.31	3.66
<i>Barclays U.S. Aggregate Bond Index</i>		-0.36	-0.84	2.06	1.24	4.46	3.23	2.07	2.60	3.82	4.12
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.01	-0.08	1.72	1.31	3.56	2.56	1.79	2.13	3.04	3.45
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	3,850.20	0.00	0.00	0.00	0.00	0.01	0.00	0.02	0.07	-0.63	
CASH & TEMPORARY	3,850.20	0.00	0.00	0.00	0.00	0.01	0.00	0.02	0.07	-0.63	
TOTAL NET OF FEES	3,850.20	0.00	0.00	0.00	0.00	0.01	0.00	0.02	0.07	-0.63	
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.00	0.01	0.01	0.02	0.02	0.04	0.07	0.06	



Internally Mgd Comp Performance Summary

Report PM0005
Reporting Currency: USD

4/30/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	910,319,862.83	0.01	-0.01	1.38	1.28	2.80	2.02	1.69	2.43	3.24	3.46
FIXED INCOME	686,837,953.54	0.01	-0.06	1.66	1.52	3.40	2.41	1.97	2.81	3.69	4.00
CASH & TEMPORARY	223,481,909.29	0.02	0.04	0.07	0.05	0.14	0.13	1.14	0.78	0.62	0.54
TOTAL NET OF FEES	910,319,862.83	0.01	-0.01	1.38	1.28	2.80	2.02	1.69	2.43	3.24	3.46
<i>Barclays U.S. Aggregate Bond Index</i>		-0.36	-0.84	2.06	1.24	4.46	3.23	2.07	2.60	3.82	4.12
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.01	-0.08	1.72	1.31	3.56	2.56	1.79	2.13	3.04	3.45
State General Funds											
TOTAL GROSS OF FEES	2,424,256,888.49	0.06	0.19	0.27	0.26	0.47	0.34	0.40	0.49	0.72	
FIXED INCOME	1,279,006,918.63	0.08	0.33	0.45	0.45	0.97	0.74	0.85	1.03	1.55	
CASH & TEMPORARY	1,145,249,969.86	0.03	0.08	0.13	0.10	0.22	0.20	0.18	0.20	0.19	
TOTAL NET OF FEES	2,424,256,888.49	0.06	0.19	0.27	0.26	0.47	0.34	0.40	0.49	0.72	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.08	0.15	0.56	0.67	1.05	0.88	0.87	0.93	1.07	
State Investment Pool											
TOTAL GROSS OF FEES	5,459,236,283.10	0.06	0.16	0.40	0.38	0.90	0.67	0.62	0.93	1.33	
FIXED INCOME	2,857,411,294.79	0.07	0.21	0.61	0.61	1.37	1.02	0.93	1.37	1.94	
CASH & TEMPORARY	2,601,824,988.31	0.04	0.11	0.18	0.14	0.30	0.26	0.26	0.29	0.28	
TOTAL NET OF FEES	5,459,236,283.10	0.06	0.16	0.40	0.38	0.90	0.67	0.62	0.93	1.33	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.08	0.15	0.56	0.67	1.05	0.88	0.87	0.93	1.07	



Internally Mgd Comp Performance Summary

Repq PM0005
Reporting Currency: USD

4/30/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	218,264.10	0.02	0.04	0.08	0.05	0.13	0.11	0.12	0.19	0.19	
CASH & TEMPORARY	218,264.10	0.02	0.04	0.08	0.05	0.13	0.11	0.12	0.19	0.19	
TOTAL NET OF FEES	218,264.10	0.02	0.04	0.08	0.05	0.13	0.11	0.12	0.19	0.19	
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.00	0.01	0.01	0.02	0.02	0.04	0.07	0.06	



LGIP Total Performance Summary

Report ID: PM0005

Reporting Currency: USD

3/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	4,454,167,129.76	0.02	0.09	0.13	0.09	0.23	0.18	0.22	0.26	0.29	0.32
FIXED INCOME	1,737,207,139.11	0.03	0.13	0.16	0.13	0.34	0.25	0.37	0.44	0.49	0.54
CASH & TEMPORARY	2,716,959,990.65	0.02	0.05	0.10	0.05	0.17	0.14	0.15	0.18	0.18	0.20
TOTAL NET OF FEES	4,454,167,129.76	0.02	0.09	0.13	0.09	0.23	0.18	0.22	0.26	0.29	0.32
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.00	0.01	0.00	0.03	0.02	0.05	0.07	0.07	0.09



Internally Mgd Comp Performance Summary

Report PM0005

Reporting Currency: USD

3/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	9,964,333,551.46	0.13	0.43	0.62	0.43	1.30	0.77	0.79	1.14	1.59	2.15
FIXED INCOME	5,554,662,317.86	0.21	0.74	1.04	0.74	2.10	1.24	1.27	1.80	2.48	3.16
CASH & TEMPORARY	4,409,671,233.60	0.04	0.08	0.14	0.08	0.24	0.19	0.23	0.26	0.24	0.26
TOTAL NET OF FEES	9,964,333,551.46	0.13	0.43	0.62	0.43	1.30	0.77	0.79	1.14	1.59	2.15
<i>Barclays U.S. Aggregate Bond Index</i>		0.46	1.61	3.43	1.61	5.72	3.60	2.77	3.10	4.24	4.41
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.23	0.59	0.76	0.59	1.12	0.80	0.90	0.97	1.17	1.35
<i>Barclays Intermediate Aggregate Bond Index</i>		0.45	1.32	2.54	1.32	4.24	2.57	2.10	2.41	3.34	3.62
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.00	0.01	0.00	0.03	0.02	0.05	0.07	0.07	0.09
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	130,101,368.16	0.02	0.03	0.05	0.03	0.10	0.07	0.11	0.15		
CASH & TEMPORARY	130,101,368.16	0.02	0.03	0.05	0.03	0.10	0.07	0.10	0.13		
TOTAL NET OF FEES	130,101,368.16	0.02	0.03	0.05	0.03	0.10	0.07	0.11	0.15		
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.00	0.01	0.00	0.03	0.02	0.05	0.07		
Insurance Reserve Fund											
TOTAL GROSS OF FEES	521,916,675.10	0.31	1.22	1.79	1.22	3.57	1.93	1.75	2.41	3.19	
FIXED INCOME	433,785,614.52	0.37	1.46	2.13	1.46	4.21	2.29	2.21	2.81	3.63	
CASH & TEMPORARY	88,131,060.58	0.02	0.04	0.06	0.04	0.10	0.09	0.08	0.11	0.11	
TOTAL NET OF FEES	521,916,675.10	0.31	1.22	1.79	1.22	3.57	1.93	1.75	2.41	3.19	
<i>Barclays U.S. Aggregate Bond Index</i>		0.46	1.61	3.43	1.61	5.72	3.60	2.77	3.10	4.24	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.45	1.32	2.54	1.32	4.24	2.57	2.10	2.41	3.34	

3/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	321,655,290.37	0.40	1.54	2.30	1.54	4.42	2.45	2.35	3.44	4.45	
FIXED INCOME	290,391,572.51	0.44	1.68	2.51	1.68	4.72	2.66	2.53	3.55	4.76	
CASH & TEMPORARY	31,263,717.86	0.01	0.02	0.03	0.02	0.05	0.04	0.04	26.98	19.60	
TOTAL NET OF FEES	321,655,290.37	0.40	1.54	2.30	1.54	4.42	2.45	2.35	3.44	4.45	
<i>Barclays U.S. Aggregate Bond Index</i>		0.46	1.61	3.43	1.61	5.72	3.60	2.77	3.10	4.24	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.45	1.32	2.54	1.32	4.24	2.57	2.10	2.41	3.34	
LTDI TRUST FUND											
TOTAL GROSS OF FEES	37,238,284.18	0.43	1.22	2.01	1.22	3.98	2.40	2.37	3.21	3.59	3.86
FIXED INCOME	33,749,339.19	0.47	1.38	2.27	1.38	4.48	2.71	2.61	3.55	3.98	4.44
CASH & TEMPORARY	3,488,944.99	0.01	0.02	0.03	0.02	0.06	0.05	0.05	0.04	0.05	0.07
TOTAL NET OF FEES	37,238,284.18	0.43	1.22	2.01	1.22	3.98	2.40	2.37	3.21	3.59	3.86
<i>Barclays U.S. Aggregate Bond Index</i>		0.46	1.61	3.43	1.61	5.72	3.60	2.77	3.10	4.24	4.41
<i>Barclays Intermediate Aggregate Bond Index</i>		0.45	1.32	2.54	1.32	4.24	2.57	2.10	2.41	3.34	3.62
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	3,850.20	0.00	0.00	0.00	0.00	0.01	0.00	0.03	0.07	-0.60	
CASH & TEMPORARY	3,850.20	0.00	0.00	0.00	0.00	0.01	0.00	0.03	0.07	-0.60	
TOTAL NET OF FEES	3,850.20	0.00	0.00	0.00	0.00	0.01	0.00	0.03	0.07	-0.60	
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.00	0.01	0.00	0.03	0.02	0.05	0.07	0.07	



Internally Mgd Comp Performance Summary

Report # PM0005
Reporting Currency: USD

3/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	917,159,688.07	0.28	1.27	1.83	1.27	3.40	2.01	1.98	2.68	3.49	3.66
FIXED INCOME	643,703,941.57	0.37	1.52	2.22	1.52	4.18	2.40	2.31	3.12	3.98	4.26
CASH & TEMPORARY	273,455,746.50	0.02	0.04	0.07	0.04	0.13	0.11	1.14	0.78	0.62	0.54
TOTAL NET OF FEES	917,159,688.07	0.28	1.27	1.83	1.27	3.40	2.01	1.98	2.68	3.49	3.66
<i>Barclays U.S. Aggregate Bond Index</i>		0.46	1.61	3.43	1.61	5.72	3.60	2.77	3.10	4.24	4.41
<i>Barclays Intermediate Aggregate Bond Index</i>		0.45	1.32	2.54	1.32	4.24	2.57	2.10	2.41	3.34	3.62
State General Funds											
TOTAL GROSS OF FEES	2,570,093,224.06	0.06	0.20	0.26	0.20	0.49	0.28	0.39	0.50	0.78	
FIXED INCOME	1,321,408,766.65	0.10	0.37	0.45	0.37	1.04	0.66	0.84	1.07	1.68	
CASH & TEMPORARY	1,248,684,457.41	0.03	0.07	0.12	0.07	0.20	0.17	0.17	0.20	0.18	
TOTAL NET OF FEES	2,570,093,224.06	0.06	0.20	0.26	0.20	0.49	0.28	0.39	0.50	0.78	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.23	0.59	0.76	0.59	1.12	0.80	0.90	0.97	1.17	
State Investment Pool											
TOTAL GROSS OF FEES	5,465,946,924.40	0.11	0.32	0.46	0.32	0.99	0.62	0.66	1.00	1.42	
FIXED INCOME	2,831,623,083.42	0.17	0.54	0.73	0.54	1.54	0.95	0.99	1.48	2.08	
CASH & TEMPORARY	2,634,323,840.98	0.04	0.10	0.17	0.10	0.28	0.22	0.26	0.28	0.28	
TOTAL NET OF FEES	5,465,946,924.40	0.11	0.32	0.46	0.32	0.99	0.62	0.66	1.00	1.42	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.23	0.59	0.76	0.59	1.12	0.80	0.90	0.97	1.17	



Internally Mgd Comp Performance Summary

Repd PM0005

Reporting Currency: USD

3/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	218,246.92	0.01	0.03	0.07	0.03	0.13	0.10	0.12	0.20	0.19	
CASH & TEMPORARY	218,246.92	0.01	0.03	0.07	0.03	0.13	0.10	0.12	0.20	0.19	
TOTAL NET OF FEES	218,246.92	0.01	0.03	0.07	0.03	0.13	0.10	0.12	0.20	0.19	
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.00	0.01	0.00	0.03	0.02	0.05	0.07	0.07	



LGIP Total Performance Summary

Report PM0005
Reporting Currency: USD

2/28/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	4,579,738,647.79	0.03	0.07	0.12	0.06	0.22	0.16	0.22	0.26	0.29	0.32
FIXED INCOME	1,769,567,736.83	0.04	0.09	0.16	0.10	0.34	0.22	0.38	0.47	0.49	0.54
CASH & TEMPORARY	2,810,170,910.96	0.01	0.05	0.10	0.03	0.16	0.12	0.15	0.18	0.18	0.20
TOTAL NET OF FEES	4,579,738,647.79	0.03	0.07	0.12	0.06	0.22	0.16	0.22	0.26	0.29	0.32
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.00	0.01	0.00	0.03	0.02	0.06	0.07	0.08	0.09



Internally Mgd Comp Performance Summary

Report PM0005
Reporting Currency USD

2/28/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	10,360,994,439.14	-0.04	0.23	0.42	0.30	1.15	0.64	0.76	1.13	1.56	2.14
FIXED INCOME	5,452,173,804.18	-0.10	0.39	0.68	0.53	1.85	1.03	1.23	1.78	2.45	3.13
CASH & TEMPORARY	4,908,820,634.96	0.02	0.07	0.12	0.05	0.22	0.16	0.23	0.25	0.19	0.26
TOTAL NET OF FEES	10,360,994,439.14	-0.04	0.23	0.42	0.30	1.15	0.64	0.76	1.13	1.56	2.14
<i>Barclays U.S. Aggregate Bond Index</i>		-0.94	1.23	2.25	1.14	5.05	3.12	2.57	2.76	4.13	4.29
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.16	0.10	0.45	0.36	0.80	0.57	0.81	0.89	1.11	1.28
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.52	0.71	1.68	0.86	3.46	2.11	1.94	2.19	3.24	3.52
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.00	0.01	0.00	0.03	0.02	0.06	0.07	0.08	0.09
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	127,937,162.15	0.01	0.02	0.04	0.01	0.09	0.06	0.11	0.15		
CASH & TEMPORARY	127,937,162.15	0.01	0.02	0.04	0.01	0.09	0.06	0.10	0.13		
TOTAL NET OF FEES	127,937,162.15	0.01	0.02	0.04	0.01	0.09	0.06	0.11	0.15		
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.00	0.01	0.00	0.03	0.02	0.06	0.07		
Insurance Reserve Fund											
TOTAL GROSS OF FEES	523,338,327.25	-0.39	0.70	1.04	0.91	3.17	1.62	1.69	2.32	3.09	
FIXED INCOME	431,675,748.33	-0.47	0.83	1.24	1.08	3.73	1.91	2.12	2.70	3.55	
CASH & TEMPORARY	91,662,578.92	0.01	0.03	0.05	0.02	0.10	0.07	0.08	0.11	-0.07	
TOTAL NET OF FEES	523,338,327.25	-0.39	0.70	1.04	0.91	3.17	1.62	1.69	2.32	3.09	
<i>Barclays U.S. Aggregate Bond Index</i>		-0.94	1.23	2.25	1.14	5.05	3.12	2.57	2.76	4.13	
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.52	0.71	1.68	0.86	3.46	2.11	1.94	2.19	3.24	

2/28/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	317,682,551.01	-0.48	0.89	1.38	1.14	3.88	2.05	2.32	3.27	4.34	
FIXED INCOME	285,212,959.80	-0.53	0.96	1.48	1.23	4.13	2.21	2.48	3.36	4.66	
CASH & TEMPORARY	32,469,591.21	0.00	0.01	0.02	0.01	0.04	0.03	0.04	26.98	19.42	
TOTAL NET OF FEES	317,682,551.01	-0.48	0.89	1.38	1.14	3.88	2.05	2.32	3.27	4.34	
<i>Barclays U.S. Aggregate Bond Index</i>		-0.94	1.23	2.25	1.14	5.05	3.12	2.57	2.76	4.13	
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.52	0.71	1.68	0.86	3.46	2.11	1.94	2.19	3.24	
LTDI TRUST FUND											
TOTAL GROSS OF FEES	37,169,984.71	-0.49	0.67	1.20	0.80	3.55	1.97	2.23	3.01	3.50	3.75
FIXED INCOME	33,162,195.45	-0.55	0.76	1.36	0.90	4.00	2.23	2.45	3.33	3.88	4.30
CASH & TEMPORARY	4,007,789.26	0.00	0.01	0.03	0.01	0.05	0.04	0.05	0.04	0.05	0.08
TOTAL NET OF FEES	37,169,984.71	-0.49	0.67	1.20	0.80	3.55	1.97	2.23	3.01	3.50	3.75
<i>Barclays U.S. Aggregate Bond Index</i>		-0.94	1.23	2.25	1.14	5.05	3.12	2.57	2.76	4.13	4.29
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.52	0.71	1.68	0.86	3.46	2.11	1.94	2.19	3.24	3.52
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	3,850.20	0.00	0.00	0.00	0.00	0.02	0.00	0.03	0.07	-0.75	
CASH & TEMPORARY	3,850.20	0.00	0.00	0.00	0.00	0.02	0.00	0.03	0.07	-0.75	
TOTAL NET OF FEES	3,850.20	0.00	0.00	0.00	0.00	0.02	0.00	0.03	0.07	-0.75	
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.00	0.01	0.00	0.03	0.02	0.06	0.07	0.08	



Internally Mgd Comp Performance Summary

Report M0005
Reporting Currency: USD

2/28/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	906,140,978.91	-0.29	0.78	1.12	0.99	3.04	1.72	1.93	2.59	3.42	3.59
FIXED INCOME	625,930,816.34	-0.43	0.91	1.28	1.15	3.73	2.03	2.22	2.98	3.89	4.16
CASH & TEMPORARY	280,210,162.57	0.01	0.03	0.06	0.02	0.12	0.10	1.13	0.78	0.62	0.54
TOTAL NET OF FEES	906,140,978.91	-0.29	0.78	1.12	0.99	3.04	1.72	1.93	2.59	3.42	3.59
<i>Barclays U.S. Aggregate Bond Index</i>		-0.94	1.23	2.25	1.14	5.05	3.12	2.57	2.76	4.13	4.29
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.52	0.71	1.68	0.86	3.46	2.11	1.94	2.19	3.24	3.52
State General Funds											
TOTAL GROSS OF FEES	3,057,913,368.23	0.07	0.11	0.07	0.14	0.45	0.22	0.37	0.52	0.75	
FIXED INCOME	1,307,826,500.46	0.15	0.19	0.40	0.27	0.96	0.56	0.82	1.13	1.69	
CASH & TEMPORARY	1,750,086,867.77	0.02	0.06	0.10	0.04	0.19	0.14	0.17	0.20	0.11	
TOTAL NET OF FEES	3,057,913,368.23	0.07	0.11	0.07	0.14	0.45	0.22	0.37	0.52	0.75	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.16	0.10	0.45	0.36	0.80	0.57	0.81	0.89	1.11	
State Investment Pool											
TOTAL GROSS OF FEES	5,390,589,983.18	0.00	0.17	0.34	0.22	0.86	0.51	0.64	1.00	1.40	
FIXED INCOME	2,768,365,583.80	-0.03	0.24	0.51	0.37	1.32	0.78	0.95	1.48	2.06	
CASH & TEMPORARY	2,622,224,399.38	0.03	0.08	0.14	0.06	0.25	0.18	0.25	0.28	0.25	
TOTAL NET OF FEES	5,390,589,983.18	0.00	0.17	0.34	0.22	0.86	0.51	0.64	1.00	1.40	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.16	0.10	0.45	0.36	0.80	0.57	0.81	0.89	1.11	



Internally Mgd Comp Performance Summary

Rep'd IPM0005

Reporting Currency: USD

2/28/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	218,233.50	0.01	0.04	0.07	0.02	0.12	0.09	0.12	0.20	0.19	
CASH & TEMPORARY	218,233.50	0.01	0.04	0.07	0.02	0.12	0.09	0.12	0.20	0.19	
TOTAL NET OF FEES	218,233.50	0.01	0.04	0.07	0.02	0.12	0.09	0.12	0.20	0.19	
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.00	0.01	0.00	0.03	0.02	0.06	0.07	0.08	



LGIP Total Performance Summary

Report PM0005

Reporting Currency: USD

1/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	4,642,163,358.24	0.04	0.07	0.12	0.04	0.21	0.13	0.22	0.27	0.29	0.32
FIXED INCOME	1,935,481,890.71	0.06	0.08	0.15	0.06	0.33	0.18	0.37	0.48	0.50	0.54
CASH & TEMPORARY	2,706,681,467.53	0.02	0.05	0.10	0.02	0.15	0.11	0.15	0.18	0.18	0.20
TOTAL NET OF FEES	4,642,163,358.24	0.04	0.07	0.12	0.04	0.21	0.13	0.22	0.27	0.29	0.32
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.01	0.01	0.00	0.03	0.02	0.06	0.07	0.08	0.09



Internally Mgd Comp: Performance Summary

Report M0005
Reporting Currency: USD

1/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years

State Treas Internally Mgd

TOTAL GROSS OF FEES	10,736,217,674.70	0.35	0.38	0.68	0.35	1.33	0.68	0.88	1.19	1.61	2.21
FIXED INCOME	5,514,466,759.83	0.63	0.66	1.14	0.63	2.18	1.14	1.45	1.90	2.53	3.22
CASH & TEMPORARY	5,221,750,914.87	0.02	0.06	0.11	0.02	0.21	0.13	0.22	0.25	0.19	0.26
TOTAL NET OF FEES	10,736,217,674.70	0.35	0.38	0.68	0.35	1.33	0.68	0.88	1.19	1.61	2.21
<i>Barclays U.S. Aggregate Bond Index</i>		2.10	2.92	4.36	2.10	6.61	4.10	3.32	3.07	4.44	4.57
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.52	0.41	0.80	0.52	1.10	0.73	0.95	0.95	1.14	1.36
<i>Barclays Intermediate Aggregate Bond Index</i>		1.39	1.79	2.99	1.39	4.38	2.64	2.42	2.38	3.40	3.70
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.01	0.01	0.00	0.03	0.02	0.06	0.07	0.08	0.09

Eductn Imprvmt Act

TOTAL GROSS OF FEES	132,659,850.69	0.01	0.02	0.04	0.01	0.09	0.05	0.11	0.11		
CASH & TEMPORARY	132,659,850.69	0.01	0.02	0.04	0.01	0.09	0.05	0.10	0.08		
TOTAL NET OF FEES	132,659,850.69	0.01	0.02	0.04	0.01	0.09	0.05	0.11	0.11		
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.01	0.01	0.00	0.03	0.02	0.06	0.07		

Insurance Reserve Fund

TOTAL GROSS OF FEES	524,267,140.36	1.30	1.37	2.09	1.30	3.92	2.02	2.14	2.48	3.33	
FIXED INCOME	434,893,129.03	1.57	1.63	2.48	1.57	4.64	2.40	2.64	2.90	3.83	
CASH & TEMPORARY	89,374,011.33	0.01	0.02	0.04	0.01	0.08	0.06	0.08	0.03	-0.05	
TOTAL NET OF FEES	524,267,140.36	1.30	1.37	2.09	1.30	3.92	2.02	2.14	2.48	3.33	
<i>Barclays U.S. Aggregate Bond Index</i>		2.10	2.92	4.36	2.10	6.61	4.10	3.32	3.07	4.44	
<i>Barclays Intermediate Aggregate Bond Index</i>		1.39	1.79	2.99	1.39	4.38	2.64	2.42	2.38	3.40	

1/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	320,131,838.67	1.63	1.76	2.68	1.63	4.83	2.54	2.93	3.48	4.55	
FIXED INCOME	293,947,109.03	1.78	1.92	2.91	1.78	5.17	2.76	3.12	3.59	4.90	
CASH & TEMPORARY	26,184,729.64	0.00	0.01	0.02	0.00	0.04	0.03	0.04	26.91	19.44	
TOTAL NET OF FEES	320,131,838.67	1.63	1.76	2.68	1.63	4.83	2.54	2.93	3.48	4.55	
<i>Barclays U.S. Aggregate Bond Index</i>		2.10	2.92	4.36	2.10	6.61	4.10	3.32	3.07	4.44	
<i>Barclays Intermediate Aggregate Bond Index</i>		1.39	1.79	2.99	1.39	4.38	2.64	2.42	2.38	3.40	
LTDI TRUST FUND											
TOTAL GROSS OF FEES	37,403,823.42	1.29	1.56	2.41	1.29	4.46	2.47	2.77	3.22	3.74	3.92
FIXED INCOME	33,322,898.34	1.46	1.76	2.73	1.46	5.01	2.80	3.07	3.56	4.15	4.50
CASH & TEMPORARY	4,080,925.08	0.00	0.02	0.03	0.00	0.05	0.03	0.06	0.04	0.05	0.08
TOTAL NET OF FEES	37,403,823.42	1.29	1.56	2.41	1.29	4.46	2.47	2.77	3.22	3.74	3.92
<i>Barclays U.S. Aggregate Bond Index</i>		2.10	2.92	4.36	2.10	6.61	4.10	3.32	3.07	4.44	4.57
<i>Barclays Intermediate Aggregate Bond Index</i>		1.39	1.79	2.99	1.39	4.38	2.64	2.42	2.38	3.40	3.70
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	0.20	0.00	0.00	0.00	0.00	0.02	0.00	0.03	0.08	-0.73	
CASH & TEMPORARY	0.20	0.00	0.00	0.00	0.00	0.02	0.00	0.03	0.08	-0.73	
TOTAL NET OF FEES	0.20	0.00	0.00	0.00	0.00	0.02	0.00	0.03	0.08	-0.73	
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.01	0.01	0.00	0.03	0.02	0.06	0.07	0.08	



Internally Mgd Comp Performance Summary

Report ID: PM0005
Reporting Currency: USD

1/31/2015

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	Annualized				
								2 Years	3 Years	4 Years	5 Years	

SCRHI TRUST FUND

TOTAL GROSS OF FEES	911,057,496.49	1.29	1.39	2.06	1.29	3.67	2.02	2.36	2.81	3.55	3.72
FIXED INCOME	620,381,679.11	1.58	1.72	2.52	1.58	4.60	2.47	2.76	3.30	4.06	4.35
CASH & TEMPORARY	290,675,817.38	0.01	0.03	0.07	0.01	0.12	0.08	1.13	0.78	0.62	0.54
TOTAL NET OF FEES	911,057,496.49	1.29	1.39	2.06	1.29	3.67	2.02	2.36	2.81	3.55	3.72
<i>Barclays U.S. Aggregate Bond Index</i>		2.10	2.92	4.36	2.10	6.61	4.10	3.32	3.07	4.44	4.57
<i>Barclays Intermediate Aggregate Bond Index</i>		1.39	1.79	2.99	1.39	4.38	2.64	2.42	2.38	3.40	3.70

State General Funds

TOTAL GROSS OF FEES	3,431,858,881.26	0.06	0.08	0.12	0.06	0.43	0.14	0.38	0.52	0.75
FIXED INCOME	1,331,094,171.25	0.12	0.12	0.38	0.12	0.93	0.41	0.84	1.14	1.70
CASH & TEMPORARY	2,100,764,710.01	0.02	0.05	0.09	0.02	0.18	0.12	0.17	0.20	0.11
TOTAL NET OF FEES	3,431,858,881.26	0.06	0.08	0.12	0.06	0.43	0.14	0.38	0.52	0.75
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.52	0.41	0.80	0.52	1.10	0.73	0.95	0.95	1.14

State Investment Pool

TOTAL GROSS OF FEES	5,378,620,420.11	0.22	0.24	0.50	0.22	0.99	0.52	0.72	1.07	1.43
FIXED INCOME	2,800,827,773.07	0.40	0.40	0.80	0.40	1.54	0.81	1.10	1.58	2.11
CASH & TEMPORARY	2,577,792,647.04	0.03	0.08	0.13	0.03	0.24	0.15	0.24	0.28	0.25
TOTAL NET OF FEES	5,378,620,420.11	0.22	0.24	0.50	0.22	0.99	0.52	0.72	1.07	1.43
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.52	0.41	0.80	0.52	1.10	0.73	0.95	0.95	1.14



Internally Mgd Comp Performance Summary

Rep: PM0005

Reporting Currency: USD

1/31/2015

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	218,223.50	0.01	0.04	0.07	0.01	0.12	0.08	0.13	0.20	0.19	
CASH & TEMPORARY	218,223.50	0.01	0.04	0.07	0.01	0.12	0.08	0.13	0.20	0.19	
TOTAL NET OF FEES	218,223.50	0.01	0.04	0.07	0.01	0.12	0.08	0.13	0.20	0.19	
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.01	0.01	0.00	0.03	0.02	0.06	0.07	0.08	



LGIP Total Performance Summary

Report ID: PM0005

Reporting Currency: USD

12/31/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	3,679,192,510.38	0.00	0.04	0.10	0.19	0.19	0.10	0.21	0.27	0.29	0.32
FIXED INCOME	1,622,455,350.04	-0.01	0.03	0.12	0.30	0.30	0.12	0.36	0.50	0.50	0.54
CASH & TEMPORARY	2,056,737,160.34	0.02	0.05	0.09	0.15	0.15	0.09	0.15	0.17	0.18	0.20
TOTAL NET OF FEES	3,679,192,510.38	0.00	0.04	0.10	0.19	0.19	0.10	0.21	0.27	0.29	0.32
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.00	0.01	0.03	0.03	0.01	0.05	0.07	0.08	0.09



Internally Mgd Comp Performance Summary

Repo PM0005
Reporting Currency USD

12/31/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	10,061,121,522.39	-0.07	0.19	0.33	1.33	1.33	0.33	0.68	1.21	1.84	2.39
FIXED INCOME	5,525,787,110.26	-0.15	0.30	0.50	2.14	2.14	0.50	1.07	1.90	2.90	3.37
CASH & TEMPORARY	4,535,334,412.13	0.02	0.06	0.11	0.24	0.24	0.11	0.22	0.24	0.20	0.26
TOTAL NET OF FEES	10,061,121,522.39	-0.07	0.19	0.33	1.33	1.33	0.33	0.68	1.21	1.84	2.39
<i>Barclays U.S. Aggregate Bond Index</i>		0.09	1.79	1.96	5.97	5.97	1.96	1.89	2.66	3.93	4.45
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.26	0.17	0.21	0.77	0.77	0.21	0.71	0.89	1.07	1.41
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.15	1.20	1.24	4.12	4.12	1.24	1.51	2.19	3.12	3.72
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.00	0.01	0.03	0.03	0.01	0.05	0.07	0.08	0.09
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	115,034,360.73	0.01	0.02	0.04	0.09	0.09	0.04	0.08	0.13		
CASH & TEMPORARY	115,034,360.73	0.01	0.02	0.04	0.09	0.09	0.04	0.07	0.11		
TOTAL NET OF FEES	115,034,360.73	0.01	0.02	0.04	0.09	0.09	0.04	0.08	0.13		
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.00	0.01	0.03	0.03	0.01	0.05	0.07		
Insurance Reserve Fund											
TOTAL GROSS OF FEES	516,821,348.09	-0.21	0.56	0.70	3.71	3.71	0.70	1.34	2.31	3.07	
FIXED INCOME	432,983,146.53	-0.25	0.66	0.82	4.35	4.35	0.82	1.69	2.68	3.52	
CASH & TEMPORARY	83,838,201.56	0.01	0.02	0.05	0.08	0.08	0.05	0.08	0.06	-0.03	
TOTAL NET OF FEES	516,821,348.09	-0.21	0.56	0.70	3.71	3.71	0.70	1.34	2.31	3.07	
<i>Barclays U.S. Aggregate Bond Index</i>		0.09	1.79	1.96	5.97	5.97	1.96	1.89	2.66	3.93	
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.15	1.20	1.24	4.12	4.12	1.24	1.51	2.19	3.12	



Internally Mgd Comp Performance Summary

Repo PM0005

Reporting Currency: USD

12/31/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	315,785,806.51	-0.25	0.75	0.90	4.56	4.56	0.90	1.90	3.28	4.20	
FIXED INCOME	290,928,349.12	-0.27	0.82	0.97	4.82	4.82	0.97	2.02	3.37	4.52	
CASH & TEMPORARY	24,857,457.39	0.01	0.01	0.02	0.04	0.04	0.02	-0.64	26.94	19.47	
TOTAL NET OF FEES	315,785,806.51	-0.25	0.75	0.90	4.56	4.56	0.90	1.90	3.28	4.20	
<i>Barclays U.S. Aggregate Bond Index</i>		0.09	1.79	1.96	5.97	5.97	1.96	1.89	2.66	3.93	
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.15	1.20	1.24	4.12	4.12	1.24	1.51	2.19	3.12	
LTDI TRUST FUND											
TOTAL GROSS OF FEES	36,972,315.84	-0.13	0.78	1.16	4.70	4.70	1.16	1.96	3.13	3.48	4.02
FIXED INCOME	32,518,892.79	-0.14	0.88	1.31	5.23	5.23	1.31	2.15	3.44	3.87	4.66
CASH & TEMPORARY	4,453,423.05	0.01	0.02	0.03	0.05	0.05	0.03	0.06	0.04	0.05	0.08
TOTAL NET OF FEES	36,972,315.84	-0.13	0.78	1.16	4.70	4.70	1.16	1.96	3.13	3.48	4.02
<i>Barclays U.S. Aggregate Bond Index</i>		0.09	1.79	1.96	5.97	5.97	1.96	1.89	2.66	3.93	4.45
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.15	1.20	1.24	4.12	4.12	1.24	1.51	2.19	3.12	3.72
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	0.20	0.00	0.00	0.00	0.02	0.02	0.00	0.04	0.05	-0.71	
CASH & TEMPORARY	0.20	0.00	0.00	0.00	0.02	0.02	0.00	0.04	0.05	-0.71	
TOTAL NET OF FEES	0.20	0.00	0.00	0.00	0.02	0.02	0.00	0.04	0.05	-0.71	
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.00	0.01	0.03	0.03	0.01	0.05	0.07	0.08	



Internally Mgd Comp Performance Summary

Report PM0005
Reporting Currency USD

12/31/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	732,244,369.10	-0.21	0.55	0.73	3.82	3.82	0.73	1.57	2.68	3.34	3.76
FIXED INCOME	611,612,622.71	-0.23	0.69	0.87	4.35	4.35	0.87	1.81	3.10	3.80	4.39
CASH & TEMPORARY	120,631,746.39	0.01	0.03	0.07	2.16	2.16	0.07	1.08	0.78	0.62	0.54
TOTAL NET OF FEES	732,244,369.10	-0.21	0.55	0.73	3.82	3.82	0.73	1.57	2.68	3.34	3.76
<i>Barclays U.S. Aggregate Bond Index</i>		0.09	1.79	1.96	5.97	5.97	1.96	1.89	2.66	3.93	4.45
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.15	1.20	1.24	4.12	4.12	1.24	1.51	2.19	3.12	3.72
State General Funds											
TOTAL GROSS OF FEES	2,957,821,344.44	-0.03	0.06	0.08	0.44	0.44	0.08	0.35	0.54	1.72	
FIXED INCOME	1,355,411,342.17	-0.08	0.07	0.28	1.01	1.01	0.28	0.78	1.21	3.98	
CASH & TEMPORARY	1,602,410,002.27	0.02	0.05	0.10	0.17	0.17	0.10	0.16	0.19	0.11	
TOTAL NET OF FEES	2,957,821,344.44	-0.03	0.06	0.08	0.44	0.44	0.08	0.35	0.54	1.72	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.26	0.17	0.21	0.77	0.77	0.21	0.71	0.89	1.07	
State Investment Pool											
TOTAL GROSS OF FEES	5,386,223,765.48	-0.05	0.14	0.29	1.01	1.01	0.29	0.60	1.13	1.42	
FIXED INCOME	2,802,332,756.94	-0.13	0.19	0.41	1.54	1.54	0.41	0.87	1.64	2.08	
CASH & TEMPORARY	2,583,891,008.54	0.03	0.07	0.12	0.23	0.23	0.12	0.24	0.28	0.25	
TOTAL NET OF FEES	5,386,223,765.48	-0.05	0.14	0.29	1.01	1.01	0.29	0.60	1.13	1.42	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.26	0.17	0.21	0.77	0.77	0.21	0.71	0.89	1.07	



Internally Mgd Comp Performance Summary

Repd PM0005

Reporting Currency: USD

12/31/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	218,212.00	0.02	0.04	0.07	0.11	0.11	0.07	0.13	0.20	0.19	
FIXED INCOME	0.00										
CASH & TEMPORARY	218,212.00	0.02	0.04	0.07	0.11	0.11	0.07	0.13	0.20	0.19	
TOTAL NET OF FEES	218,212.00	0.02	0.04	0.07	0.11	0.11	0.07	0.13	0.20	0.19	
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.00	0.01	0.03	0.03	0.01	0.05	0.07	0.08	



LGIP Total Performance Summary

Report: PM0005

Reporting Currency: USD

11/30/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	3,170,810,771.04	0.03	0.06	0.11	0.19	0.21	0.09	0.19	0.29	0.30	0.32
FIXED INCOME	1,337,107,172.43	0.04	0.07	0.15	0.32	0.34	0.13	0.38	0.53	0.52	0.55
CASH & TEMPORARY	1,833,703,598.61	0.02	0.05	0.08	0.13	0.14	0.07	0.12	0.17	0.18	0.19
TOTAL NET OF FEES	3,170,810,771.04	0.03	0.06	0.11	0.19	0.21	0.09	0.19	0.29	0.30	0.32
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.01	0.02	0.03	0.05	0.01	0.06	0.07	0.09	0.09



Internally Mgd Comp Performance Summary

Rep: PM0005
Reporting Currency: USD

11/30/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	9,954,597,796.89	0.10	0.19	0.44	1.40	1.33	0.40	0.73	1.33	1.75	2.17
FIXED INCOME	5,374,097,403.58	0.18	0.30	0.70	2.29	2.15	0.65	1.16	2.10	2.74	3.14
CASH & TEMPORARY	4,580,500,393.31	0.02	0.05	0.10	0.21	0.23	0.09	0.22	0.25	0.22	0.26
TOTAL NET OF FEES	9,954,597,796.89	0.10	0.19	0.44	1.40	1.33	0.40	0.73	1.33	1.75	2.17
<i>Barclays U.S. Aggregate Bond Index</i>		0.71	1.01	1.92	5.87	5.27	1.87	1.77	3.00	3.63	4.10
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.15	0.35	0.42	1.03	0.90	0.47	0.87	1.01	1.10	1.35
<i>Barclays Intermediate Aggregate Bond Index</i>		0.56	0.96	1.44	4.28	3.69	1.39	1.59	2.50	2.92	3.47
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.01	0.02	0.03	0.05	0.01	0.06	0.07	0.09	0.09
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	106,739,807.09	0.00	0.02	0.04	0.08	0.09	0.03	0.12	0.16		
CASH & TEMPORARY	106,739,807.09	0.00	0.02	0.04	0.08	0.09	0.03	0.11	0.14		
TOTAL NET OF FEES	106,739,807.09	0.00	0.02	0.04	0.08	0.09	0.03	0.12	0.16		
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.01	0.02	0.03	0.05	0.01	0.06	0.07		
Insurance Reserve Fund											
TOTAL GROSS OF FEES	509,402,865.22	0.27	0.34	0.95	3.92	3.60	0.91	1.42	2.59	2.90	
FIXED INCOME	437,855,938.01	0.31	0.40	1.11	4.60	4.23	1.07	1.78	2.99	3.29	
CASH & TEMPORARY	71,546,927.21	0.01	0.02	0.05	0.07	0.07	0.04	0.06	0.09	0.00	
TOTAL NET OF FEES	509,402,865.22	0.27	0.34	0.95	3.92	3.60	0.91	1.42	2.59	2.90	
<i>Barclays U.S. Aggregate Bond Index</i>		0.71	1.01	1.92	5.87	5.27	1.87	1.77	3.00	3.63	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.56	0.96	1.44	4.28	3.69	1.39	1.59	2.50	2.92	



Internally Mgd Comp Performance Summary

Rep: PM0005

Reporting Currency: USD

11/30/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	317,265,578.74	0.38	0.48	1.21	4.82	4.39	1.15	1.97	3.73	3.97	
FIXED INCOME	295,274,241.41	0.41	0.52	1.31	5.10	4.64	1.24	2.11	3.84	4.22	
CASH & TEMPORARY	21,991,337.33	0.00	0.01	0.02	0.03	0.03	0.02	-0.64	26.98	19.50	
TOTAL NET OF FEES	317,265,578.74	0.38	0.48	1.21	4.82	4.39	1.15	1.97	3.73	3.97	
<i>Barclays U.S. Aggregate Bond Index</i>		0.71	1.01	1.92	5.87	5.27	1.87	1.77	3.00	3.63	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.56	0.96	1.44	4.28	3.69	1.39	1.59	2.50	2.92	
LTDI TRUST FUND											
TOTAL GROSS OF FEES	37,073,234.43	0.39	0.53	1.32	4.83	4.46	1.29	2.03	3.45	3.26	3.77
FIXED INCOME	33,220,193.16	0.43	0.59	1.48	5.38	4.95	1.46	2.23	3.79	3.59	4.35
CASH & TEMPORARY	3,853,041.27	0.00	0.01	0.03	0.04	0.05	0.02	-0.01	0.04	0.05	0.08
TOTAL NET OF FEES	37,073,234.43	0.39	0.53	1.32	4.83	4.46	1.29	2.03	3.45	3.26	3.77
<i>Barclays U.S. Aggregate Bond Index</i>		0.71	1.01	1.92	5.87	5.27	1.87	1.77	3.00	3.63	4.10
<i>Barclays Intermediate Aggregate Bond Index</i>		0.56	0.96	1.44	4.28	3.69	1.39	1.59	2.50	2.92	3.47
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	0.20	0.00	0.00	0.01	0.02	0.02	0.00	0.04	0.08	-0.68	
CASH & TEMPORARY	0.20	0.00	0.00	0.01	0.02	0.02	0.00	0.04	0.08	-0.68	
TOTAL NET OF FEES	0.20	0.00	0.00	0.01	0.02	0.02	0.00	0.04	0.08	-0.68	
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.01	0.02	0.03	0.05	0.01	0.06	0.07	0.09	



Internally Mgd Comp Performance Summary

Report M0005
Reporting Currency USD

11/30/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	735,342,642.29	0.31	0.34	0.96	4.04	3.68	0.93	1.64	2.96	3.11	3.53
FIXED INCOME	608,731,209.54	0.37	0.37	1.14	4.59	4.19	1.11	1.90	3.41	3.51	4.12
CASH & TEMPORARY	126,611,432.75	0.01	0.03	0.07	2.15	2.16	0.06	1.07	0.78	0.62	0.55
TOTAL NET OF FEES	735,342,642.29	0.31	0.34	0.96	4.04	3.68	0.93	1.64	2.96	3.11	3.53
<i>Barclays U.S. Aggregate Bond Index</i>		0.71	1.01	1.92	5.87	5.27	1.87	1.77	3.00	3.63	4.10
<i>Barclays Intermediate Aggregate Bond Index</i>		0.56	0.96	1.44	4.28	3.69	1.39	1.59	2.50	2.92	3.47
State General Funds											
TOTAL GROSS OF FEES	2,861,620,246.50	0.04	-0.03	0.16	0.47	0.49	0.11	0.40	0.60	1.69	
FIXED INCOME	1,255,537,034.75	0.08	0.21	0.43	1.10	1.14	0.37	0.88	1.36	3.91	
CASH & TEMPORARY	1,606,083,211.75	0.01	0.04	0.09	0.15	0.16	0.08	0.17	0.20	0.11	
TOTAL NET OF FEES	2,861,620,246.50	0.04	-0.03	0.16	0.47	0.49	0.11	0.40	0.60	1.69	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.15	0.35	0.42	1.03	0.90	0.47	0.87	1.01	1.10	
State Investment Pool											
TOTAL GROSS OF FEES	5,386,935,228.37	0.07	0.17	0.38	1.06	1.02	0.35	0.64	1.23	1.34	
FIXED INCOME	2,743,478,786.71	0.13	0.27	0.59	1.67	1.58	0.54	0.96	1.80	1.94	
CASH & TEMPORARY	2,643,456,441.66	0.02	0.06	0.12	0.20	0.23	0.10	0.24	0.28	0.29	
TOTAL NET OF FEES	5,386,935,228.37	0.07	0.17	0.38	1.06	1.02	0.35	0.64	1.23	1.34	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.15	0.35	0.42	1.03	0.90	0.47	0.87	1.01	1.10	



Internally Mgd Comp Performance Summary

Rep: PM0005

Reporting Currency: USD

11/30/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	218,194.05	0.01	0.03	0.06	0.09	0.10	0.05	0.14	0.20	0.20	
CASH & TEMPORARY	218,194.05	0.01	0.03	0.06	0.09	0.10	0.05	0.14	0.20	0.20	
TOTAL NET OF FEES	218,194.05	0.01	0.03	0.06	0.09	0.10	0.05	0.14	0.20	0.20	
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.01	0.02	0.03	0.05	0.01	0.06	0.07	0.09	

10/31/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	3,256,636,445.49	0.01	0.05	0.10	0.16	0.20	0.07	0.22	0.29	0.30	0.33
FIXED INCOME	1,387,954,901.45	0.01	0.07	0.15	0.28	0.33	0.09	0.38	0.54	0.52	0.56
CASH & TEMPORARY	1,868,681,544.04	0.02	0.04	0.07	0.11	0.14	0.05	0.15	0.17	0.18	0.19
TOTAL NET OF FEES	3,256,636,445.49	0.01	0.05	0.10	0.16	0.20	0.07	0.22	0.29	0.30	0.33
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.01	0.02	0.03	0.05	0.01	0.07	0.07	0.09	0.09



Internally Mgd Comp Performance Summary

Report M0005
Reporting Currency USD

10/31/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	10,075,630,374.11	0.15	0.30	0.61	1.30	1.27	0.30	0.73	1.32	1.69	2.37
FIXED INCOME	5,390,469,348.50	0.27	0.48	0.97	2.11	2.04	0.47	1.15	2.08	2.64	3.35
CASH & TEMPORARY	4,685,161,025.61	0.02	0.05	0.10	0.20	0.23	0.07	0.22	0.25	0.23	0.26
TOTAL NET OF FEES	10,075,630,374.11	0.15	0.30	0.61	1.30	1.27	0.30	0.73	1.32	1.69	2.37
<i>Barclays U.S. Aggregate Bond Index</i>		0.98	1.40	2.35	5.12	4.14	1.15	1.49	2.73	3.30	4.22
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.28	0.39	0.49	0.88	0.89	0.32	0.83	0.94	1.01	1.45
<i>Barclays Intermediate Aggregate Bond Index</i>		0.80	1.18	1.81	3.70	2.90	0.83	1.38	2.29	2.65	3.62
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.01	0.02	0.03	0.05	0.01	0.07	0.07	0.09	0.09
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	126,626,711.22	0.01	0.02	0.05	0.08	0.09	0.03	0.07	0.16		
CASH & TEMPORARY	126,626,711.22	0.01	0.02	0.05	0.08	0.09	0.03	0.04	0.14		
TOTAL NET OF FEES	126,626,711.22	0.01	0.02	0.05	0.08	0.09	0.03	0.07	0.16		
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.01	0.02	0.03	0.05	0.01	0.07	0.07		
Insurance Reserve Fund											
TOTAL GROSS OF FEES	505,075,078.48	0.50	0.71	1.63	3.64	3.25	0.64	1.35	2.53	2.76	
FIXED INCOME	431,921,215.31	0.59	0.83	1.88	4.28	3.82	0.75	1.73	2.91	3.12	
CASH & TEMPORARY	73,153,863.17	0.01	0.02	0.05	0.06	0.07	0.03	0.05	0.12	0.02	
TOTAL NET OF FEES	505,075,078.48	0.50	0.71	1.63	3.64	3.25	0.64	1.35	2.53	2.76	
<i>Barclays U.S. Aggregate Bond Index</i>		0.98	1.40	2.35	5.12	4.14	1.15	1.49	2.73	3.30	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.80	1.18	1.81	3.70	2.90	0.83	1.38	2.29	2.65	



Internally Mgd Comp Performance Summary

Rep: PM0005
Reporting Currency: USD

10/31/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	316,935,982.66	0.62	0.90	1.89	4.43	4.00	0.77	2.03	3.56	3.76	
FIXED INCOME	291,631,982.60	0.68	0.98	2.01	4.68	4.23	0.83	2.05	3.68	3.98	
CASH & TEMPORARY	25,304,000.06	0.00	0.01	0.02	0.02	0.03	0.01	42.94	26.79	19.52	
TOTAL NET OF FEES	316,935,982.66	0.62	0.90	1.89	4.43	4.00	0.77	2.03	3.56	3.76	
<i>Barclays U.S. Aggregate Bond Index</i>		0.98	1.40	2.35	5.12	4.14	1.15	1.49	2.73	3.30	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.80	1.18	1.81	3.70	2.90	0.83	1.38	2.29	2.65	
LTDI TRUST FUND											
TOTAL GROSS OF FEES	36,946,194.80	0.51	0.84	1.83	4.43	3.98	0.90	2.00	3.29	3.05	3.95
FIXED INCOME	32,828,880.00	0.58	0.96	2.07	4.92	4.41	1.02	2.20	3.61	3.34	4.57
CASH & TEMPORARY	4,117,314.80	0.00	0.01	0.03	0.04	0.05	0.02	0.00	0.04	0.06	0.08
TOTAL NET OF FEES	36,946,194.80	0.51	0.84	1.83	4.43	3.98	0.90	2.00	3.29	3.05	3.95
<i>Barclays U.S. Aggregate Bond Index</i>		0.98	1.40	2.35	5.12	4.14	1.15	1.49	2.73	3.30	4.22
<i>Barclays Intermediate Aggregate Bond Index</i>		0.80	1.18	1.81	3.70	2.90	0.83	1.38	2.29	2.65	3.62
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	0.20	0.00	0.00	0.01	0.02	0.02	0.00	0.02	0.08	-0.66	
CASH & TEMPORARY	0.20	0.00	0.00	0.01	0.02	0.02	0.00	0.02	0.08	-0.66	
TOTAL NET OF FEES	0.20	0.00	0.00	0.01	0.02	0.02	0.00	0.02	0.08	-0.66	
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.01	0.02	0.03	0.05	0.01	0.07	0.07	0.09	

10/31/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years

SCRHI TRUST FUND

TOTAL GROSS OF FEES	730,561,460.86	0.45	0.66	1.40	3.72	3.25	0.62	1.62	2.86	2.88	3.75
FIXED INCOME	598,527,500.25	0.55	0.79	1.71	4.21	3.68	0.73	1.86	3.29	3.23	4.38
CASH & TEMPORARY	132,033,960.61	0.01	0.04	0.07	2.14	2.16	0.05	1.08	0.78	0.62	0.55
TOTAL NET OF FEES	730,561,460.86	0.45	0.66	1.40	3.72	3.25	0.62	1.62	2.86	2.88	3.75
<i>Barclays U.S. Aggregate Bond Index</i>		0.98	1.40	2.35	5.12	4.14	1.15	1.49	2.73	3.30	4.22
<i>Barclays Intermediate Aggregate Bond Index</i>		0.80	1.18	1.81	3.70	2.90	0.83	1.38	2.29	2.65	3.62

State General Funds

TOTAL GROSS OF FEES	3,004,549,113.81	0.04	0.04	0.20	0.42	0.51	0.07	0.38	0.62	1.70
FIXED INCOME	1,234,370,391.59	0.08	0.26	0.52	1.02	1.22	0.29	0.86	1.42	3.93
CASH & TEMPORARY	1,770,178,722.22	0.02	0.04	0.09	0.14	0.16	0.07	0.16	0.19	0.12
TOTAL NET OF FEES	3,004,549,113.81	0.04	0.04	0.20	0.42	0.51	0.07	0.38	0.62	1.70
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.28	0.39	0.49	0.88	0.89	0.32	0.83	0.94	1.01

State Investment Pool

TOTAL GROSS OF FEES	5,354,717,649.58	0.11	0.26	0.49	0.99	1.01	0.27	0.65	1.23	1.29
FIXED INCOME	2,801,189,378.75	0.19	0.40	0.76	1.54	1.55	0.41	0.97	1.80	1.85
CASH & TEMPORARY	2,553,528,270.83	0.02	0.06	0.11	0.18	0.22	0.08	0.24	0.28	0.30
TOTAL NET OF FEES	5,354,717,649.58	0.11	0.26	0.49	0.99	1.01	0.27	0.65	1.23	1.29
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.28	0.39	0.49	0.88	0.89	0.32	0.83	0.94	1.01



Internally Mgd Comp Performance Summary

Repd PM0005

Reporting Currency: USD

10/31/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	218,182.50	0.01	0.03	0.06	0.08	0.10	0.04	0.15	0.20	0.21	
CASH & TEMPORARY	218,182.50	0.01	0.03	0.06	0.08	0.10	0.04	0.15	0.20	0.21	
TOTAL NET OF FEES	218,182.50	0.01	0.03	0.06	0.08	0.10	0.04	0.15	0.20	0.21	
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.01	0.02	0.03	0.05	0.01	0.07	0.07	0.09	



BNY MELLON

LGIP Total Performance Summary

Report ID: PM0005

Reporting Currency: USD

9/30/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	3,342,511,332.02	0.02	0.05	0.10	0.15	0.15	0.05	0.22	0.30	0.31	0.33
FIXED INCOME	1,281,346,743.33	0.03	0.09	0.17	0.27	0.36	0.09	0.40	0.56	0.54	0.58
CASH & TEMPORARY	2,061,164,588.69	0.01	0.04	0.07	0.10	0.06	0.04	0.15	0.17	0.19	0.19
TOTAL NET OF FEES	3,342,511,332.02	0.02	0.05	0.10	0.15	0.15	0.05	0.22	0.30	0.31	0.33
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.01	0.02	0.03	0.05	0.01	0.07	0.07	0.09	0.10



Internally Mgd Comp Performance Summary

Report PM0005
Reporting Currency, USD

9/30/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	9,981,578,071.23	-0.07	0.15	0.67	1.14	1.30	0.15	0.73	1.31	1.73	2.44
FIXED INCOME	5,402,379,363.98	-0.15	0.20	1.05	1.84	2.14	0.20	1.14	2.07	2.69	3.41
CASH & TEMPORARY	4,579,198,707.25	0.01	0.05	0.10	0.18	0.20	0.05	0.24	0.23	0.24	0.26
TOTAL NET OF FEES	9,981,578,071.23	-0.07	0.15	0.67	1.14	1.30	0.15	0.73	1.31	1.73	2.44
<i>Barclays U.S. Aggregate Bond Index</i>		-0.68	0.17	2.21	4.10	3.96	0.17	1.10	2.43	3.13	4.12
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.08	0.04	0.36	0.60	0.77	0.04	0.70	0.92	1.01	1.45
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.39	0.03	1.66	2.88	2.74	0.03	1.00	2.09	2.62	3.58
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.01	0.02	0.03	0.05	0.01	0.07	0.07	0.09	0.10
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	125,749,352.80	0.01	0.02	0.05	0.07	0.04	0.02	0.12	-0.19		
CASH & TEMPORARY	125,749,352.80	0.01	0.02	0.05	0.07	0.03	0.02	0.09	-0.21		
TOTAL NET OF FEES	125,749,352.80	0.01	0.02	0.05	0.07	0.04	0.02	0.12	-0.19		
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.01	0.02	0.03	0.05	0.01	0.07	0.07		
Insurance Reserve Fund											
TOTAL GROSS OF FEES	508,701,277.62	-0.43	0.14	1.74	3.13	3.35	0.14	1.30	2.47	2.75	
FIXED INCOME	430,734,706.17	-0.50	0.16	2.04	3.66	3.89	0.16	1.64	2.84	3.10	
CASH & TEMPORARY	77,966,571.45	0.01	0.03	0.05	0.06	-0.02	0.03	0.09	0.08	0.06	
TOTAL NET OF FEES	508,701,277.62	-0.43	0.14	1.74	3.13	3.35	0.14	1.30	2.47	2.75	
<i>Barclays U.S. Aggregate Bond Index</i>		-0.68	0.17	2.21	4.10	3.96	0.17	1.10	2.43	3.13	
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.39	0.03	1.66	2.88	2.74	0.03	1.00	2.09	2.62	

9/30/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	315,684,778.86	-0.51	0.15	2.07	3.78	4.16	0.15	2.04	3.46	3.75	
FIXED INCOME	290,468,767.62	-0.56	0.15	2.16	3.97	4.36	0.15	2.03	3.56	3.97	
CASH & TEMPORARY	25,216,011.24	0.00	0.01	0.02	0.02	-0.06	0.01	43.00	26.82	19.57	
TOTAL NET OF FEES	315,684,778.86	-0.51	0.15	2.07	3.78	4.16	0.15	2.04	3.46	3.75	
<i>Barclays U.S. Aggregate Bond Index</i>		-0.68	0.17	2.21	4.10	3.96	0.17	1.10	2.43	3.13	
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.39	0.03	1.66	2.88	2.74	0.03	1.00	2.09	2.62	
LTDI TRUST FUND											
TOTAL GROSS OF FEES	36,911,744.37	-0.37	0.39	1.93	3.89	4.07	0.39	2.07	3.22	2.98	3.89
FIXED INCOME	32,630,063.39	-0.42	0.43	2.17	4.31	4.51	0.43	2.28	3.53	3.27	4.51
CASH & TEMPORARY	4,281,680.98	0.00	0.01	0.03	0.03	0.05	0.01	0.00	0.04	0.06	0.08
TOTAL NET OF FEES	36,911,744.37	-0.37	0.39	1.93	3.89	4.07	0.39	2.07	3.22	2.98	3.89
<i>Barclays U.S. Aggregate Bond Index</i>		-0.68	0.17	2.21	4.10	3.96	0.17	1.10	2.43	3.13	4.12
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.39	0.03	1.66	2.88	2.74	0.03	1.00	2.09	2.62	3.58
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	0.20	0.00	0.00	0.01	0.02	-0.05	0.00	0.07	-0.84	-0.63	
CASH & TEMPORARY	0.20	0.00	0.00	0.01	0.02	-0.05	0.00	0.07	-0.84	-0.63	
TOTAL NET OF FEES	0.20	0.00	0.00	0.01	0.02	-0.05	0.00	0.07	-0.84	-0.63	
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.01	0.02	0.03	0.05	0.01	0.07	0.07	0.09	



Internally Mgd Comp Performance Summary

Report PM0005
Reporting Curre. USD

9/30/2014

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	Annualized			
								2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	732,533,756.48	-0.42	0.17	1.54	3.25	3.47	0.17	1.64	2.69	2.87	3.76
FIXED INCOME	591,705,388.58	-0.55	0.18	1.92	3.63	3.88	0.18	1.84	3.08	3.22	4.38
CASH & TEMPORARY	140,828,367.90	0.01	0.05	0.07	2.13	2.16	0.05	1.08	0.78	0.63	0.55
TOTAL NET OF FEES	732,533,756.48	-0.42	0.17	1.54	3.25	3.47	0.17	1.64	2.69	2.87	3.76
<i>Barclays U.S. Aggregate Bond Index</i>		-0.68	0.17	2.21	4.10	3.96	0.17	1.10	2.43	3.13	4.12
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.39	0.03	1.66	2.88	2.74	0.03	1.00	2.09	2.62	3.58
State General Funds											
TOTAL GROSS OF FEES	2,910,978,699.44	-0.12	0.02	0.24	0.38	0.51	0.02	0.38	0.65	1.77	
FIXED INCOME	1,240,431,850.41	0.05	0.21	0.59	0.94	1.31	0.21	0.84	1.51	4.07	
CASH & TEMPORARY	1,670,546,849.03	0.01	0.05	0.08	0.12	0.13	0.05	0.18	0.18	0.14	
TOTAL NET OF FEES	2,910,978,699.44	-0.12	0.02	0.24	0.38	0.51	0.02	0.38	0.65	1.77	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.08	0.04	0.36	0.60	0.77	0.04	0.70	0.92	1.01	
State Investment Pool											
TOTAL GROSS OF FEES	5,350,800,292.60	-0.02	0.16	0.53	0.87	1.03	0.16	0.66	1.23	1.32	
FIXED INCOME	2,816,408,587.81	-0.05	0.21	0.80	1.35	1.62	0.21	0.96	1.79	1.90	
CASH & TEMPORARY	2,534,391,704.79	0.02	0.06	0.11	0.16	0.20	0.06	0.25	0.27	0.30	
TOTAL NET OF FEES	5,350,800,292.60	-0.02	0.16	0.53	0.87	1.03	0.16	0.66	1.23	1.32	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.08	0.04	0.36	0.60	0.77	0.04	0.70	0.92	1.01	



Internally Mgd Comp Performance Summary

Rept IPM0005

Reporting Currency: USD

9/30/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	218,168.86	0.01	0.03	0.05	0.07	0.10	0.03	0.17	0.20	0.16	
CASH & TEMPORARY	218,168.86	0.01	0.03	0.05	0.07	0.10	0.03	0.17	0.20	0.16	
TOTAL NET OF FEES	218,168.86	0.01	0.03	0.05	0.07	0.10	0.03	0.17	0.20	0.16	
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.01	0.02	0.03	0.05	0.01	0.07	0.07	0.09	

LGIP Total Performance Summary

Report ID: PM0005

BNY MELLON

Reporting Currency: USD

8/31/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	3,574,904,646.39	0.02	0.05	0.10	0.13	0.21	0.04	0.23	0.29	0.31	0.34
FIXED INCOME	1,281,696,335.09	0.04	0.08	0.18	0.25	0.39	0.06	0.41	0.55	0.55	0.59
CASH & TEMPORARY	2,293,208,311.30	0.01	0.03	0.06	0.08	0.13	0.02	0.16	0.17	0.19	0.19
TOTAL NET OF FEES	3,574,904,646.39	0.02	0.05	0.10	0.13	0.21	0.04	0.23	0.29	0.31	0.34
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.01	0.02	0.03	0.05	0.01	0.08	0.07	0.09	0.10



Internally Mgd Comp Performance Summary

Report M0005
Reporting Currency: USD

8/31/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	10,030,432,209.51	0.21	0.26	0.73	1.21	1.62	0.22	0.87	1.32	1.80	2.61
FIXED INCOME	5,399,621,636.27	0.36	0.40	1.16	1.99	2.72	0.35	1.38	2.09	2.80	3.62
CASH & TEMPORARY	4,630,810,573.24	0.02	0.05	0.10	0.16	0.22	0.04	0.25	0.23	0.25	0.26
TOTAL NET OF FEES	10,030,432,209.51	0.21	0.26	0.73	1.21	1.62	0.22	0.87	1.32	1.80	2.61
<i>Barclays U.S. Aggregate Bond Index</i>		1.10	0.90	2.74	4.81	5.66	0.85	1.51	2.91	3.34	4.48
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.18	0.07	0.35	0.68	1.12	0.12	0.79	0.88	1.09	1.55
<i>Barclays Intermediate Aggregate Bond Index</i>		0.77	0.47	1.75	3.29	4.18	0.43	1.32	2.22	2.77	3.85
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.01	0.02	0.03	0.05	0.01	0.08	0.07	0.09	0.10
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	92,133,325.72	0.01	0.03	0.05	0.07	0.10	0.02	0.16	-0.17		
FIXED INCOME	0.00										
CASH & TEMPORARY	92,133,325.72	0.01	0.03	0.05	0.07	0.08	0.02	0.13	-0.19		
TOTAL NET OF FEES	92,133,325.72	0.01	0.03	0.05	0.07	0.10	0.02	0.16	-0.17		
Insurance Reserve Fund											
TOTAL GROSS OF FEES	502,356,059.39	0.64	0.61	2.11	3.57	4.45	0.57	1.72	2.61	2.96	
FIXED INCOME	430,389,351.23	0.74	0.71	2.46	4.19	5.12	0.66	2.12	3.00	3.34	
CASH & TEMPORARY	71,966,708.16	0.01	0.03	0.05	0.05	0.06	0.02	0.09	0.11	0.08	
TOTAL NET OF FEES	502,356,059.39	0.64	0.61	2.11	3.57	4.45	0.57	1.72	2.61	2.96	
Long Term Pool											
TOTAL GROSS OF FEES	320,758,955.10	0.80	0.72	2.47	4.32	5.52	0.66	2.57	3.68	3.97	
FIXED INCOME	294,716,048.71	0.87	0.78	2.61	4.56	5.83	0.72	2.60	3.81	4.22	
CASH & TEMPORARY	26,042,906.39	0.00	0.01	0.02	0.02	0.02	0.01	43.01	26.86	19.60	
TOTAL NET OF FEES	320,758,955.10	0.80	0.72	2.47	4.32	5.52	0.66	2.57	3.68	3.97	



Internally Mgd Comp Performance Summary

Repc PM0005
Reporting Currency: USD

8/31/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
LTDI TRUST FUND											
TOTAL GROSS OF FEES	37,135,093.89	0.70	0.78	2.32	4.28	5.16	0.76	2.50	3.43	3.15	4.23
FIXED INCOME	32,992,277.50	0.79	0.88	2.61	4.75	5.75	0.86	2.76	3.77	3.48	4.88
CASH & TEMPORARY	4,142,816.39	0.00	0.02	0.03	0.03	0.05	0.01	0.01	0.05	0.06	0.09
TOTAL NET OF FEES	37,135,093.89	0.70	0.78	2.32	4.28	5.16	0.76	2.50	3.43	3.15	4.23
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	0.20	0.00	0.01	0.02	0.02	0.03	0.00	0.07	-0.81	-0.62	
CASH & TEMPORARY	0.20	0.00	0.01	0.02	0.02	0.03	0.00	0.07	-0.81	-0.62	
TOTAL NET OF FEES	0.20	0.00	0.01	0.02	0.02	0.03	0.00	0.07	-0.81	-0.62	
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	729,350,585.96	0.64	0.62	1.90	3.69	4.57	0.60	2.08	2.80	3.08	4.05
FIXED INCOME	593,000,477.56	0.79	0.77	2.42	4.21	5.20	0.73	2.38	3.23	3.49	4.73
CASH & TEMPORARY	136,350,108.40	0.02	0.04	0.06	2.12	2.15	0.03	1.09	0.78	0.63	0.55
TOTAL NET OF FEES	729,350,585.96	0.64	0.62	1.90	3.69	4.57	0.60	2.08	2.80	3.08	4.05
State General Funds											
TOTAL GROSS OF FEES	3,164,168,857.22	0.11	0.19	0.37	0.50	0.72	0.14	0.48	0.67	1.81	
FIXED INCOME	1,217,540,479.47	0.13	0.23	0.56	0.89	1.49	0.16	0.90	1.41	4.06	
CASH & TEMPORARY	1,946,628,377.75	0.01	0.05	0.09	0.11	0.16	0.04	0.19	0.19	0.15	
TOTAL NET OF FEES	3,164,168,857.22	0.11	0.19	0.37	0.50	0.72	0.14	0.48	0.67	1.81	
State Investment Pool											
TOTAL GROSS OF FEES	5,184,309,090.69	0.16	0.21	0.53	0.89	1.26	0.17	0.77	1.23	1.40	
FIXED INCOME	2,830,983,001.80	0.25	0.31	0.80	1.39	2.02	0.26	1.14	1.79	1.99	
CASH & TEMPORARY	2,353,326,088.89	0.02	0.06	0.11	0.14	0.21	0.04	0.26	0.27	0.30	
TOTAL NET OF FEES	5,184,309,090.69	0.16	0.21	0.53	0.89	1.26	0.17	0.77	1.23	1.40	



Internally Mgd Comp Performance Summary

Rep: PM0005
Reporting Currency: USD

8/31/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	220,241.34	0.01	0.03	0.06	0.06	0.10	0.02	0.18	0.21	0.18	
CASH & TEMPORARY	220,241.34	0.01	0.03	0.06	0.06	0.10	0.02	0.18	0.21	0.18	
TOTAL NET OF FEES	220,241.34	0.01	0.03	0.06	0.06	0.10	0.02	0.18	0.21	0.18	



LGIP Total Performance Summary

Report ID: PM0005

Reporting Currency: USD

7/31/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	3,767,401,733.17	0.01	0.04	0.09	0.11	0.21	0.01	0.23	0.29	0.32	0.35
FIXED INCOME	1,276,247,872.03	0.02	0.08	0.17	0.21	0.40	0.02	0.42	0.53	0.55	0.62
CASH & TEMPORARY	2,491,153,861.14	0.01	0.03	0.06	0.07	0.13	0.01	0.16	0.17	0.19	0.20
TOTAL NET OF FEES	3,767,401,733.17	0.01	0.04	0.09	0.11	0.21	0.01	0.23	0.29	0.32	0.35
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.01	0.02	0.02	0.05	0.00	0.08	0.08	0.09	0.11



Treasury Composition Performance Summary

Report ID: PM0005
Reporting Currency: USD

7/31/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years

State Treasurer Composite

TOTAL GROSS OF FEES	8,745,580,010.99	0.00	0.32	0.66	1.01	1.32	0.00	0.88	1.41	1.96
EQUITIES	16,409,025.00	-1.93	2.29	7.95	4.61	14.22	-1.93	18.45	13.54	14.90
FIXED INCOME	5,512,612,967.78	-0.01	0.49	1.03	1.63	2.13	-0.01	1.29	2.12	2.90
CASH & TEMPORARY	3,216,558,018.21	0.02	0.05	0.09	0.15	0.22	0.02	0.25	0.25	0.26
TOTAL NET OF FEES	8,745,580,010.99	0.00	0.32	0.66	1.01	1.32	0.00	0.88	1.40	1.95

State General Funds

TOTAL GROSS OF FEES	2,064,496,499.82	0.03	0.16	0.31	0.39	0.59	0.03	0.45	0.68	1.81
FIXED INCOME	1,228,637,654.37	0.03	0.26	0.56	0.76	1.30	0.03	0.90	1.49	4.07
CASH & TEMPORARY	835,858,845.45	0.03	0.05	0.09	0.10	0.15	0.03	0.19	0.19	0.17
TOTAL NET OF FEES	2,064,496,499.82	0.03	0.16	0.31	0.39	0.59	0.03	0.45	0.68	1.81

*Barclays U.S. Government/Credit
1-3 Year Index*

	-0.07	0.10	0.30	0.49	0.85	-0.07	0.74	0.88	1.10
--	-------	------	------	------	------	-------	------	------	------

Ordinary Sinking Fund

TOTAL GROSS OF FEES	0.20	0.00	0.01	0.02	0.02	0.03	0.00	0.08	-0.84	-0.61
CASH & TEMPORARY	0.20	0.00	0.01	0.02	0.02	0.03	0.00	0.08	-0.84	-0.61
TOTAL NET OF FEES	0.20	0.00	0.01	0.02	0.02	0.03	0.00	0.08	-0.84	-0.61

*BofA Merrill Lynch 3 Month US
Treasury Bill GO01*

	0.00	0.01	0.02	0.02	0.05	0.00	0.08	0.08	0.09
--	------	------	------	------	------	------	------	------	------



Treasury Compos Performance Summary

Rep: PM0005

Reporting Currency: USD

7/31/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Insurance Reserve Fund											
TOTAL GROSS OF FEES	490,600,830.16	-0.07	0.91	1.80	2.91	3.33	-0.07	1.47	2.59	3.01	
FIXED INCOME	428,988,052.70	-0.08	1.04	2.11	3.42	3.87	-0.08	1.83	2.97	3.40	
CASH & TEMPORARY	61,612,777.46	0.01	0.03	0.04	0.04	0.07	0.01	0.10	0.09	0.10	
TOTAL NET OF FEES	490,600,830.16	-0.07	0.91	1.80	2.91	3.33	-0.07	1.47	2.59	3.01	
<i>Barclays U.S. Aggregate Bond Index</i>		-0.25	0.94	2.16	3.66	3.97	-0.25	0.99	3.04	3.38	
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.34	0.62	1.35	2.50	2.95	-0.34	1.03	2.32	2.79	
State Investment Pool											
TOTAL GROSS OF FEES	4,921,076,675.37	0.01	0.24	0.48	0.73	1.02	0.01	0.75	1.25	1.47	
FIXED INCOME	2,854,860,476.68	0.01	0.36	0.74	1.14	1.60	0.01	1.10	1.81	2.09	
CASH & TEMPORARY	2,066,216,198.69	0.02	0.06	0.11	0.12	0.22	0.02	0.26	0.28	0.31	
TOTAL NET OF FEES	4,921,076,675.37	0.01	0.24	0.48	0.73	1.02	0.01	0.75	1.25	1.47	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.07	0.10	0.30	0.49	0.85	-0.07	0.74	0.88	1.10	
Long Term Pool											
TOTAL GROSS OF FEES	318,419,264.92	-0.14	0.98	2.10	3.49	4.14	-0.14	2.28	3.74	4.09	
FIXED INCOME	295,242,406.17	-0.15	1.02	2.19	3.66	4.34	-0.15	2.27	3.88	4.37	
CASH & TEMPORARY	23,176,858.75	0.00	0.01	0.02	0.02	0.02	0.00	43.02	26.89	19.62	
TOTAL NET OF FEES	318,419,264.92	-0.14	0.98	2.10	3.49	4.14	-0.14	2.28	3.74	4.09	
<i>Barclays U.S. Aggregate Bond Index</i>		-0.25	0.94	2.16	3.66	3.97	-0.25	0.99	3.04	3.38	
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.34	0.62	1.35	2.50	2.95	-0.34	1.03	2.32	2.79	



Treasury Composition Performance Summary

Report M0005
Reporting Currency USD

7/31/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	278,664.93	0.01	0.03	0.05	0.05	0.10	0.01	0.19	0.21	0.20	
FIXED INCOME	0.00										
CASH & TEMPORARY	278,664.93	0.01	0.03	0.05	0.05	0.10	0.01	0.19	0.21	0.21	
TOTAL NET OF FEES	278,664.93	0.01	0.03	0.05	0.05	0.10	0.01	0.19	0.21	0.20	
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.01	0.02	0.02	0.05	0.00	0.08	0.08	0.09	
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	78,833,914.87	0.01	0.03	0.05	0.06	0.11	0.01	0.16	0.16		
FIXED INCOME	0.00										
CASH & TEMPORARY	78,833,914.87	0.01	0.03	0.05	0.06	0.10	0.01	0.13	0.14		
TOTAL NET OF FEES	78,833,914.87	0.01	0.03	0.05	0.06	0.11	0.01	0.16	0.16		
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.01	0.02	0.02	0.05	0.00	0.08	0.08		
Tuition- Prepaid											
TOTAL GROSS OF FEES	103,770,191.67	-0.43	0.73	2.06	1.93	4.72	-0.43	6.21	5.72	7.78	8.52
EQUITIES	16,409,025.00	-1.93	2.29	7.95	4.61	14.22	-1.93	18.45	13.54	14.90	14.46
FIXED INCOME	84,827,403.96	-0.15	0.45	1.00	1.50	2.19	-0.15	1.37	2.33	3.90	5.34
CASH & TEMPORARY	2,533,762.71	0.03	0.07	0.20	0.21	0.24	0.03	0.20	0.19	0.18	1.16
TOTAL NET OF FEES	103,770,191.67	-0.48	0.63	1.91	1.75	4.42	-0.48	5.89	5.51	7.61	8.38
<i>S&P 500 - Total Return Index</i>		-1.38	3.02	9.44	5.66	16.94	-1.38	20.90	16.84	17.54	16.79
<i>Barclays U.S. Aggregate Bond Index</i>		-0.25	0.94	2.16	3.66	3.97	-0.25	0.99	3.04	3.38	4.47
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.01	0.02	0.02	0.05	0.00	0.08	0.08	0.09	0.11



Treasury Compos Performance Summary

Rep: PM0005
Reporting Currency: USD

7/31/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year -	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
LTDI TRUST FUND											
TOTAL GROSS OF FEES	36,948,023.75	0.06	0.98	2.00	3.56	3.98	0.06	2.25	3.47	3.31	4.40
FIXED INCOME	32,758,853.12	0.06	1.11	2.21	3.93	4.40	0.06	2.46	3.81	3.70	5.08
CASH & TEMPORARY	4,189,170.63	0.01	0.01	0.02	0.02	0.04	0.01	0.01	0.05	0.06	0.09
TOTAL NET OF FEES	36,948,023.75	0.06	0.98	2.00	3.56	3.98	0.06	2.25	3.47	3.31	4.40
<i>Barclays U.S. Aggregate Bond Index</i>		-0.25	0.94	2.16	3.66	3.97	-0.25	0.99	3.04	3.38	4.47
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.34	0.62	1.35	2.50	2.95	-0.34	1.03	2.32	2.79	3.88
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	731,155,945.30	-0.04	0.73	1.58	3.03	3.49	-0.04	1.87	2.86	3.21	4.17
FIXED INCOME	587,298,120.78	-0.05	0.92	2.03	3.39	3.91	-0.05	2.10	3.24	3.64	4.85
CASH & TEMPORARY	143,857,824.52	0.02	0.03	0.05	2.10	2.14	0.02	1.09	0.79	0.63	0.56
TOTAL NET OF FEES	731,155,945.30	-0.04	0.73	1.58	3.03	3.49	-0.04	1.87	2.86	3.21	4.17
<i>Barclays U.S. Aggregate Bond Index</i>		-0.25	0.94	2.16	3.66	3.97	-0.25	0.99	3.04	3.38	4.47
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.34	0.62	1.35	2.50	2.95	-0.34	1.03	2.32	2.79	3.88



LGIP Total Performance Summary

Report ID: PM0005
Reporting Currency: USD

6/30/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	4,129,225,671.47	0.01	0.05	0.10	0.10	0.21	0.21	0.25	0.29	0.33	0.36
FIXED INCOME	1,248,022,257.04	0.02	0.09	0.19	0.19	0.43	0.43	0.45	0.53	0.58	0.65
CASH & TEMPORARY	2,881,203,414.43	0.01	0.03	0.06	0.06	0.12	0.12	0.17	0.17	0.20	0.20
TOTAL NET OF FEES	4,129,225,671.47	0.01	0.05	0.10	0.10	0.21	0.21	0.25	0.29	0.33	0.36
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.01	0.02	0.02	0.05	0.05	0.08	0.07	0.10	0.11



Internally Mgd Comp Performance Summary

Report M0005
Reporting Currency USD

6/30/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	9,149,016,762.19	0.04	0.52	0.99	0.99	1.37	1.37	1.00	1.53	2.02	2.98
FIXED INCOME	5,550,110,240.12	0.05	0.85	1.64	1.64	2.29	2.29	1.58	2.38	3.10	4.04
CASH & TEMPORARY	3,598,906,522.07	0.02	0.04	0.13	0.13	0.22	0.22	0.25	0.25	0.26	0.27
TOTAL NET OF FEES	9,149,016,762.19	0.04	0.52	0.99	0.99	1.37	1.37	1.00	1.53	2.02	2.98
<i>Barclays U.S. Aggregate Bond Index</i>		0.05	2.04	3.93	3.93	4.37	4.37	1.81	3.66	3.72	4.85
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.05	0.33	0.56	0.56	1.14	1.14	0.94	1.00	1.22	1.73
<i>Barclays Intermediate Aggregate Bond Index</i>		0.05	1.62	2.85	2.85	3.48	3.48	1.66	2.86	3.14	4.23
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.01	0.01	0.02	0.02	0.05	0.05	0.08	0.07	0.10	0.11
Eductn Imprvmnt Act											
TOTAL GROSS OF FEES	100,740,850.84	0.01	0.02	0.05	0.05	0.11	0.11	0.17			
CASH & TEMPORARY	100,740,850.84	0.01	0.02	0.05	0.05	0.09	0.09	0.14			
TOTAL NET OF FEES	100,740,850.84	0.01	0.02	0.05	0.05	0.11	0.11	0.17			
Insurance Reserve Fund											
TOTAL GROSS OF FEES	479,383,770.28	0.04	1.60	2.98	2.98	3.62	3.62	1.93	2.99	3.22	
FIXED INCOME	433,386,169.78	0.04	1.88	3.50	3.50	4.17	4.17	2.31	3.41	3.64	
CASH & TEMPORARY	45,997,600.50	0.01	0.02	0.03	0.03	0.06	0.06	0.11	0.11	0.11	
TOTAL NET OF FEES	479,383,770.28	0.04	1.60	2.98	2.98	3.62	3.62	1.93	2.99	3.22	
Long Term Pool											
TOTAL GROSS OF FEES	319,409,187.19	0.06	1.92	3.63	3.63	4.48	4.48	2.94	4.31	4.38	
FIXED INCOME	300,456,651.81	0.06	2.00	3.81	3.81	4.71	4.71	2.97	4.53	4.69	
CASH & TEMPORARY	18,952,535.38	0.00	0.01	0.01	0.01	0.02	0.02	43.03	26.93	19.63	
TOTAL NET OF FEES	319,409,187.19	0.06	1.92	3.63	3.63	4.48	4.48	2.94	4.31	4.38	



Internally Mgd Comp Performance Summary

Report ID: PM0005
Reporting Currency: USD

6/30/2014

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
LTDI TRUST FUND											
TOTAL GROSS OF FEES	37,098,613.59	0.02	1.54	3.49	3.49	4.14	4.14	2.72	3.91	3.49	4.70
FIXED INCOME	33,804,734.17	0.03	1.73	3.86	3.86	4.60	4.60	2.98	4.30	3.93	5.49
CASH & TEMPORARY	3,293,879.42	0.01	0.01	0.02	0.02	0.04	0.04	0.02	0.04	0.07	0.11
TOTAL NET OF FEES	37,098,613.59	0.02	1.54	3.49	3.49	4.14	4.14	2.72	3.91	3.49	4.70
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	0.20	0.01	0.01	0.02	0.02	0.04	0.04	0.09	-0.81	-0.60	
CASH & TEMPORARY	0.20	0.01	0.01	0.02	0.02	0.04	0.04	0.09	-0.81	-0.60	
TOTAL NET OF FEES	0.20	0.01	0.01	0.02	0.02	0.04	0.04	0.09	-0.81	-0.60	
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	735,905,425.15	0.03	1.36	3.07	3.07	3.80	3.80	2.32	3.32	3.52	4.53
FIXED INCOME	589,735,318.71	0.03	1.73	3.45	3.45	4.28	4.28	2.62	3.74	4.02	5.36
CASH & TEMPORARY	146,170,106.44	0.01	0.02	2.09	2.09	2.14	2.14	1.09	0.78	0.63	0.57
TOTAL NET OF FEES	735,905,425.15	0.03	1.36	3.07	3.07	3.80	3.80	2.32	3.32	3.52	4.53
State General Funds											
TOTAL GROSS OF FEES	2,744,842,182.31	0.05	0.21	0.36	0.36	0.60	0.60	0.52	0.73	1.90	
FIXED INCOME	1,245,190,558.75	0.07	0.38	0.73	0.73	1.34	1.34	1.08	1.60	4.19	
CASH & TEMPORARY	1,499,651,623.56	0.01	0.04	0.07	0.07	0.14	0.14	0.19	0.18	0.18	
TOTAL NET OF FEES	2,744,842,182.31	0.05	0.21	0.36	0.36	0.60	0.60	0.52	0.73	1.90	
State Investment Pool											
TOTAL GROSS OF FEES	4,731,354,284.18	0.04	0.37	0.71	0.71	1.09	1.09	0.89	1.39	1.59	
FIXED INCOME	2,947,536,806.90	0.05	0.59	1.13	1.13	1.72	1.72	1.32	2.01	2.26	
CASH & TEMPORARY	1,783,817,477.28	0.02	0.06	0.11	0.11	0.22	0.22	0.27	0.28	0.32	
TOTAL NET OF FEES	4,731,354,284.18	0.04	0.37	0.71	0.71	1.09	1.09	0.89	1.39	1.59	



Internally Mgd Comp Performance Summary

Report ID: M0005
Reporting Currency: USD

6/30/2014

Annualized

Account Name
Return Type
Benchmark Name

Market Value

Month

3 Months

6 Months

YTD

1 Year

Fiscal YTD

2 Years

3 Years

4 Years

5 Years

Treasury Fund

TOTAL GROSS OF FEES	282,448.45	0.01	0.03	0.04	0.04	0.10	0.10	0.20	0.21	0.21
CASH & TEMPORARY	282,448.45	0.01	0.03	0.04	0.04	0.10	0.10	0.20	0.21	0.21
TOTAL NET OF FEES	282,448.45	0.01	0.03	0.04	0.04	0.10	0.10	0.20	0.21	0.21



LGIP Total Performance Summary

Report: PM0005

Reporting Currency: USD

5/31/2014

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	4,283,818,884.51	0.02	0.05	0.10	0.08	0.21	0.20	0.26	0.30	0.34	0.38
FIXED INCOME	1,290,251,433.18	0.03	0.10	0.19	0.17	0.42	0.40	0.47	0.54	0.60	0.68
CASH & TEMPORARY	2,993,567,451.33	0.01	0.03	0.06	0.05	0.12	0.11	0.17	0.18	0.20	0.20
TOTAL NET OF FEES	4,283,818,884.51	0.02	0.05	0.10	0.08	0.21	0.20	0.26	0.30	0.34	0.38
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.01	0.03	0.02	0.06	0.05	0.09	0.08	0.10	0.11



Internally Mgd Comp Performance Summary

Report ID: PM0005
Reporting Currency: USD

5/31/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	9,272,442,070.72	0.27	0.47	0.88	0.96	0.91	1.33	1.05	1.52	2.19	3.16
FIXED INCOME	5,473,653,518.33	0.44	0.75	1.44	1.58	1.51	2.24	1.67	2.36	3.29	4.24
CASH & TEMPORARY	3,798,788,552.39	0.01	0.05	0.13	0.11	0.22	0.20	0.26	0.24	0.27	0.25
TOTAL NET OF FEES	9,272,442,070.72	0.27	0.47	0.88	0.96	0.91	1.33	1.05	1.52	2.19	3.16
<i>Barclays U.S. Aggregate Bond Index</i>		1.14	1.82	3.28	3.87	2.71	4.32	1.81	3.55	4.11	4.96
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.21	0.28	0.48	0.61	1.05	1.18	0.98	1.02	1.36	1.77
<i>Barclays Intermediate Aggregate Bond Index</i>		0.92	1.27	2.22	2.80	2.27	3.43	1.69	2.81	3.46	4.29
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.01	0.03	0.02	0.06	0.05	0.09	0.08	0.10	0.11
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	95,750,627.16	0.01	0.02	0.05	0.04	0.12	0.10	0.17			
CASH & TEMPORARY	95,750,627.16	0.01	0.02	0.05	0.04	0.10	0.09	0.14			
TOTAL NET OF FEES	95,750,627.16	0.01	0.02	0.05	0.04	0.12	0.10	0.17			
Insurance Reserve Fund											
TOTAL GROSS OF FEES	483,476,856.38	0.94	1.49	2.62	2.94	2.14	3.58	2.02	2.94		
FIXED INCOME	431,031,664.87	1.08	1.74	3.08	3.46	2.67	4.13	2.40	3.36		
CASH & TEMPORARY	52,445,191.51	0.01	0.02	0.02	0.02	0.05	0.05	0.07	0.08		
TOTAL NET OF FEES	483,476,856.38	0.94	1.49	2.62	2.94	2.14	3.58	2.02	2.94		
Long Term Pool											
TOTAL GROSS OF FEES	310,469,611.25	1.05	1.73	3.14	3.57	2.81	4.42	3.01	4.24		
FIXED INCOME	299,884,335.61	1.10	1.81	3.30	3.75	2.98	4.64	3.03	4.45		
CASH & TEMPORARY	10,585,275.64	0.00	0.01	0.01	0.01	0.02	0.01	43.03	26.87		
TOTAL NET OF FEES	310,469,611.25	1.05	1.73	3.14	3.57	2.81	4.42	3.01	4.24		



Internally Mgd Comp Performance Summary

Report ID: PM0005
Reporting Currency: USD

5/31/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
LTDI TRUST FUND											
TOTAL GROSS OF FEES	37,112,439.26	0.90	1.53	3.10	3.47	2.76	4.12	2.79	3.83	3.78	5.07
FIXED INCOME	33,435,305.38	1.02	1.71	3.42	3.83	3.01	4.57	3.05	4.21	4.30	5.90
CASH & TEMPORARY	3,677,133.88	0.00	0.01	0.02	0.01	0.04	0.03	0.02	0.04	0.07	0.11
TOTAL NET OF FEES	37,112,439.26	0.90	1.53	3.10	3.47	2.76	4.12	2.79	3.83	3.78	5.07
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	33,326.53	0.00	0.01	0.01	0.01	0.03	0.03	0.09	-0.86		
CASH & TEMPORARY	33,326.53	0.00	0.01	0.01	0.01	0.03	0.03	0.09	-0.86		
TOTAL NET OF FEES	33,326.53	0.00	0.01	0.01	0.01	0.03	0.03	0.09	-0.86		
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	733,160,185.52	0.74	1.27	2.69	3.05	2.43	3.77	2.39	3.28	3.71	4.86
FIXED INCOME	580,212,950.22	0.94	1.64	3.02	3.41	2.74	4.24	2.70	3.68	4.26	5.76
CASH & TEMPORARY	152,947,235.30	0.01	0.02	2.09	2.08	2.14	2.13	1.10	0.78	0.64	0.57
TOTAL NET OF FEES	733,160,185.52	0.74	1.27	2.69	3.05	2.43	3.77	2.39	3.28	3.71	4.86
State General Funds											
TOTAL GROSS OF FEES	2,767,124,527.58	0.08	0.18	0.33	0.31	0.49	0.55	0.53	0.73		
FIXED INCOME	1,202,329,575.90	0.16	0.33	0.70	0.66	1.09	1.27	1.14	1.61		
CASH & TEMPORARY	1,564,794,951.68	0.01	0.04	0.07	0.06	0.14	0.13	0.19	0.18		
TOTAL NET OF FEES	2,767,124,527.58	0.08	0.18	0.33	0.31	0.49	0.55	0.53	0.73		
State Investment Pool											
TOTAL GROSS OF FEES	4,845,027,191.97	0.18	0.31	0.63	0.67	0.74	1.05	0.96	1.38		
FIXED INCOME	2,926,759,686.35	0.30	0.49	0.99	1.08	1.14	1.67	1.41	2.01		
CASH & TEMPORARY	1,918,267,505.62	0.02	0.05	0.11	0.09	0.22	0.20	0.27	0.28		
TOTAL NET OF FEES	4,845,027,191.97	0.18	0.31	0.63	0.67	0.74	1.05	0.96	1.38		



Internally Mgd Comp. Performance Summary

Report PM0005
Reporting Currency: USD

5/31/2014

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	287,305.07	0.01	0.03	0.04	0.03	0.09	0.08	0.21	0.21		
CASH & TEMPORARY	287,305.07	0.01	0.03	0.04	0.03	0.09	0.08	0.21	0.21		
TOTAL NET OF FEES	287,305.07	0.01	0.03	0.04	0.03	0.09	0.08	0.21	0.21		



LGIP Total Performance Summary

Report ID: PM0005
Reporting Currency: USD

4/30/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	4,298,780,458.51	0.02	0.05	0.10	0.07	0.21	0.18	0.26	0.30	0.34	0.39
FIXED INCOME	1,258,851,004.33	0.03	0.09	0.19	0.13	0.41	0.37	0.48	0.54	0.59	0.72
CASH & TEMPORARY	3,039,929,454.18	0.01	0.03	0.06	0.04	0.13	0.10	0.17	0.18	0.20	0.20
TOTAL NET OF FEES	4,298,780,458.51	0.02	0.05	0.10	0.07	0.21	0.18	0.26	0.30	0.34	0.39
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.01	0.03	0.02	0.06	0.05	0.09	0.08	0.10	0.11



Internally Mgd Comp Performance Summary

Report M0005
Reporting Currency USD

4/30/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	9,019,879,862.84	0.22	0.33	0.65	0.68	0.30	1.06	1.01	1.60	2.25	3.27
FIXED INCOME	5,436,568,897.47	0.35	0.53	1.06	1.13	0.50	1.79	1.58	2.47	3.32	4.32
CASH & TEMPORARY	3,583,310,965.37	0.02	0.04	0.13	0.10	0.22	0.19	0.26	0.24	0.27	0.26
TOTAL NET OF FEES	9,019,879,862.84	0.22	0.33	0.65	0.68	0.30	1.06	1.01	1.60	2.25	3.27
<i>Barclays U.S. Aggregate Bond Index</i>		0.84	1.21	1.74	2.70	-0.26	3.15	1.69	3.60	4.04	4.88
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.16	0.20	0.40	0.39	0.69	0.97	0.87	1.07	1.37	1.87
<i>Barclays Intermediate Aggregate Bond Index</i>		0.65	0.72	1.07	1.86	0.06	2.49	1.43	2.87	3.42	4.24
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.01	0.03	0.02	0.06	0.05	0.09	0.08	0.10	0.11
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	99,650,335.56	0.01	0.03	0.05	0.03	0.12	0.10	0.18			
CASH & TEMPORARY	99,650,335.56	0.01	0.03	0.05	0.03	0.10	0.08	0.15			
TOTAL NET OF FEES	99,650,335.56	0.01	0.03	0.05	0.03	0.12	0.10	0.18			
Insurance Reserve Fund											
TOTAL GROSS OF FEES	507,729,357.18	0.62	0.88	1.60	1.99	-0.04	2.62	1.78	2.97		
FIXED INCOME	421,348,432.91	0.75	1.06	1.91	2.35	0.33	3.02	2.09	3.35		
CASH & TEMPORARY	86,380,924.27	0.01	0.02	0.02	0.02	0.05	0.04	0.12	0.09		
TOTAL NET OF FEES	507,729,357.18	0.62	0.88	1.60	1.99	-0.04	2.62	1.78	2.97		
Long Term Pool											
TOTAL GROSS OF FEES	308,003,072.74	0.79	1.11	2.07	2.49	0.42	3.33	2.81	4.33		
FIXED INCOME	296,840,999.88	0.83	1.16	2.18	2.62	0.49	3.50	2.82	4.59		
CASH & TEMPORARY	11,162,072.86	0.00	0.01	0.01	0.01	0.02	0.01	43.04	26.90		
TOTAL NET OF FEES	308,003,072.74	0.79	1.11	2.07	2.49	0.42	3.33	2.81	4.33		



Internally Mgd Comp Performance Summary

Repo: PM0005

Reporting Currency: USD

4/30/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
LTDI TRUST FUND											
TOTAL GROSS OF FEES	36,829,036.85	0.61	1.00	2.10	2.55	0.78	3.19	2.69	3.30	3.74	5.18
FIXED INCOME	33,073,039.60	0.68	1.10	2.29	2.79	0.76	3.52	2.93	3.61	4.27	6.02
CASH & TEMPORARY	3,755,997.25	0.00	0.01	0.02	0.01	0.04	0.03	0.03	0.04	0.07	0.12
TOTAL NET OF FEES	36,829,036.85	0.61	1.00	2.10	2.55	0.78	3.19	2.69	3.30	3.74	5.18
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	33,326.70	0.00	0.01	0.01	0.01	0.03	0.02	0.09	-0.84		
CASH & TEMPORARY	33,326.70	0.00	0.01	0.01	0.01	0.03	0.02	0.09	-0.84		
TOTAL NET OF FEES	33,326.70	0.00	0.01	0.01	0.01	0.03	0.02	0.09	-0.84		
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	728,155,196.17	0.59	0.84	1.83	2.29	0.59	3.01	2.25	3.39	3.63	4.93
FIXED INCOME	571,979,162.15	0.76	1.10	1.94	2.45	0.56	3.28	2.51	3.79	4.15	5.81
CASH & TEMPORARY	156,176,034.02	0.01	0.02	2.09	2.07	2.14	2.13	1.10	0.78	0.64	0.58
TOTAL NET OF FEES	728,155,196.17	0.59	0.84	1.83	2.29	0.59	3.01	2.25	3.39	3.63	4.93
State General Funds											
TOTAL GROSS OF FEES	2,465,378,470.38	0.08	0.15	0.31	0.23	0.33	0.47	0.50	0.81		
FIXED INCOME	1,201,255,461.00	0.15	0.30	0.70	0.50	0.74	1.11	1.07	1.75		
CASH & TEMPORARY	1,264,123,009.38	0.01	0.04	0.07	0.05	0.14	0.12	0.19	0.18		
TOTAL NET OF FEES	2,465,378,470.38	0.08	0.15	0.31	0.23	0.33	0.47	0.50	0.81		
State Investment Pool											
TOTAL GROSS OF FEES	4,873,813,773.56	0.15	0.25	0.51	0.49	0.35	0.86	0.94	1.47		
FIXED INCOME	2,912,071,801.93	0.24	0.38	0.79	0.78	0.49	1.37	1.38	2.13		
CASH & TEMPORARY	1,961,741,971.63	0.02	0.05	0.11	0.07	0.23	0.18	0.28	0.28		
TOTAL NET OF FEES	4,873,813,773.56	0.15	0.25	0.51	0.49	0.35	0.86	0.94	1.47		

Internally Mgd Comp Performance Summary

Report PM0005

BNY MELLON

Reporting Currency: USD

4/30/2014

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	287,293.70	0.01	0.02	0.04	0.03	0.10	0.08	0.22	0.21		
CASH & TEMPORARY	287,293.70	0.01	0.02	0.04	0.03	0.10	0.08	0.22	0.21		
TOTAL NET OF FEES	287,293.70	0.01	0.02	0.04	0.03	0.10	0.08	0.22	0.21		



LGIP Total Performance Summary

Report ID: PM0005

Reporting Currency: USD

3/31/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	4,222,477,972.65	0.02	0.05	0.05	0.05	0.22	0.17	0.27	0.30	0.34	0.40
FIXED INCOME	1,267,938,941.99	0.03	0.10	0.18	0.10	0.41	0.34	0.50	0.55	0.59	0.78
CASH & TEMPORARY	2,954,539,030.66	0.01	0.03	-0.01	0.03	0.13	0.09	0.18	0.18	0.20	0.21
TOTAL NET OF FEES	4,222,477,972.65	0.02	0.05	0.05	0.05	0.22	0.17	0.27	0.30	0.34	0.40
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		<i>0.00</i>	<i>0.01</i>	<i>0.03</i>	<i>0.01</i>	<i>0.07</i>	<i>0.04</i>	<i>0.09</i>	<i>0.08</i>	<i>0.10</i>	<i>0.12</i>

3/31/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	9,418,676,908.43	-0.02	0.47	0.62	0.47	0.27	0.84	1.06	1.69	2.37	3.25
FIXED INCOME	5,529,607,414.58	-0.04	0.78	1.08	0.78	0.45	1.43	1.65	2.60	3.43	4.27
CASH & TEMPORARY	3,889,069,493.85	0.02	0.08	0.10	0.08	0.23	0.17	0.27	0.24	0.27	0.27
TOTAL NET OF FEES	9,418,676,908.43	-0.02	0.47	0.62	0.47	0.27	0.84	1.06	1.69	2.37	3.25
<i>Barclays U.S. Aggregate Bond Index</i>		-0.17	1.84	1.70	1.84	-0.10	2.28	1.82	3.75	4.09	4.80
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.09	0.23	0.41	0.23	0.68	0.81	0.89	1.18	1.41	1.95
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.30	1.20	1.06	1.20	0.01	1.83	1.51	3.04	3.47	4.24
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.01	0.03	0.01	0.07	0.04	0.09	0.08	0.10	0.12
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	84,535,966.97	0.01	0.03	-0.01	0.03	0.13	0.09	0.18			
CASH & TEMPORARY	84,535,966.97	0.01	0.03	-0.02	0.03	0.11	0.07	0.15			
TOTAL NET OF FEES	84,535,966.97	0.01	0.03	-0.01	0.03	0.13	0.09	0.18			
Insurance Reserve Fund											
TOTAL GROSS OF FEES	513,614,370.77	-0.07	1.36	1.58	1.36	-0.03	1.99	1.83	3.06		
FIXED INCOME	430,463,691.84	-0.09	1.59	1.82	1.59	0.25	2.26	2.12	3.44		
CASH & TEMPORARY	83,150,678.93	0.01	0.01	-0.06	0.01	0.06	0.04	0.12	0.11		
TOTAL NET OF FEES	513,614,370.77	-0.07	1.36	1.58	1.36	-0.03	1.99	1.83	3.06		
Long Term Pool											
TOTAL GROSS OF FEES	307,775,838.96	-0.12	1.68	2.05	1.68	0.33	2.52	2.96	4.46		
FIXED INCOME	296,323,110.94	-0.13	1.77	2.16	1.77	0.38	2.65	2.97	4.77		
CASH & TEMPORARY	11,452,728.02	0.00	0.00	-0.07	0.00	0.03	0.01	43.05	26.94		
TOTAL NET OF FEES	307,775,838.96	-0.12	1.68	2.05	1.68	0.33	2.52	2.96	4.46		



Internally Mgd Comp Performance Summary

Report PM0005
Reporting Currency: USD

3/31/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
LTDI TRUST FUND											
TOTAL GROSS OF FEES	36,591,902.91	0.01	1.92	2.10	1.92	0.79	2.56	2.83	3.46	3.84	5.04
FIXED INCOME	33,844,947.55	0.01	2.10	2.30	2.10	0.77	2.82	3.09	3.81	4.43	5.86
CASH & TEMPORARY	2,746,955.36	0.00	0.01	0.02	0.01	0.05	0.03	0.03	0.04	0.07	0.12
TOTAL NET OF FEES	36,591,902.91	0.01	1.92	2.10	1.92	0.79	2.56	2.83	3.46	3.84	5.04
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	40,861.04	0.00	0.00	-0.06	0.00	0.04	0.02	0.10	-0.81		
CASH & TEMPORARY	40,861.04	0.00	0.00	-0.06	0.00	0.04	0.02	0.10	-0.81		
TOTAL NET OF FEES	40,861.04	0.00	0.00	-0.06	0.00	0.04	0.02	0.10	-0.81		
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	731,874,026.78	-0.07	1.69	1.90	1.69	0.59	2.40	2.33	3.52	3.72	4.90
FIXED INCOME	583,905,045.38	-0.06	1.68	1.93	1.68	0.48	2.50	2.59	3.91	4.28	5.77
CASH & TEMPORARY	147,968,981.40	0.01	2.06	2.09	2.06	2.15	2.12	1.10	0.78	0.64	0.58
TOTAL NET OF FEES	731,874,026.78	-0.07	1.69	1.90	1.69	0.59	2.40	2.33	3.52	3.72	4.90
State General Funds											
TOTAL GROSS OF FEES	2,776,909,192.56	0.02	0.15	0.27	0.15	0.28	0.39	0.51	0.88		
FIXED INCOME	1,195,779,775.24	0.02	0.35	0.71	0.35	0.65	0.96	1.09	1.90		
CASH & TEMPORARY	1,581,129,417.32	0.02	0.04	0.05	0.04	0.15	0.11	0.20	0.18		
TOTAL NET OF FEES	2,776,909,192.56	0.02	0.15	0.27	0.15	0.28	0.39	0.51	0.88		
State Investment Pool											
TOTAL GROSS OF FEES	4,967,036,645.45	-0.02	0.34	0.50	0.34	0.33	0.71	1.00	1.56		
FIXED INCOME	2,989,290,843.63	-0.05	0.54	0.80	0.54	0.44	1.13	1.44	2.26		
CASH & TEMPORARY	1,977,745,801.82	0.02	0.05	0.09	0.05	0.24	0.17	0.29	0.28		
TOTAL NET OF FEES	4,967,036,645.45	-0.02	0.34	0.50	0.34	0.33	0.71	1.00	1.56		



Internally Mgd Comp Performance Summary

Report PM0005
Reporting Currency: USD

3/31/2014

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	298,102.99	0.01	0.02	0.05	0.02	0.11	0.07	0.23	0.21		
CASH & TEMPORARY	298,102.99	0.01	0.02	0.05	0.02	0.11	0.07	0.23	0.21		
TOTAL NET OF FEES	298,102.99	0.01	0.02	0.05	0.02	0.11	0.07	0.23	0.21		



LGIP Total Performance Summary

Report ID: PM0005

Reporting Currency: USD

2/28/2014

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	4,306,327,850.66	0.02	0.05	0.11	0.03	0.22	0.15	0.28	0.31	0.34	0.41
FIXED INCOME	1,279,300,105.90	0.03	0.10	0.22	0.07	0.43	0.31	0.54	0.55	0.59	0.81
CASH & TEMPORARY	3,027,027,744.76	0.01	0.03	0.07	0.02	0.14	0.09	0.18	0.19	0.21	0.21
TOTAL NET OF FEES	4,306,327,850.66	0.02	0.05	0.11	0.03	0.22	0.15	0.28	0.31	0.34	0.41
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.02	0.03	0.01	0.08	0.04	0.10	0.09	0.10	0.12



Treasury Composite Performance Summary

Report M0005
Reporting Currency: USD

2/28/2014

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
---	--------------	-------	----------	----------	-----	--------	------------	---------	---------	---------	---------

State Treasurer Composite

TOTAL GROSS OF FEES	9,739,762,841.62	0.14	0.42	0.93	0.49	0.43	0.91	1.18	1.74		
EQUITIES	17,311,747.76	5.09	3.24	13.37	1.83	19.58	16.52	16.83	11.78		
FIXED INCOME	5,672,678,912.95	0.23	0.68	1.55	0.82	0.61	1.48	1.75	2.65		
CASH & TEMPORARY	4,049,772,180.91	0.01	0.08	0.12	0.07	0.23	0.16	0.27	0.19		
TOTAL NET OF FEES	9,739,762,841.62	0.14	0.42	0.93	0.49	0.43	0.91	1.18	1.74		

State General Funds

TOTAL GROSS OF FEES	2,963,620,005.49	0.05	0.15	0.35	0.13	0.30	0.37	0.56	0.85		
FIXED INCOME	1,197,679,041.42	0.12	0.37	0.92	0.32	0.67	0.94	1.22	1.93		
CASH & TEMPORARY	1,765,940,964.07	0.01	0.03	0.07	0.02	0.15	0.09	0.20	0.08		
TOTAL NET OF FEES	2,963,620,005.49	0.05	0.15	0.35	0.13	0.30	0.37	0.56	0.85		
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.13	0.20	0.77	0.33	0.81	0.90	0.94	1.21		

Ordinary Sinking Fund

TOTAL GROSS OF FEES	40,108.87	0.00	0.00	0.02	0.00	0.04	0.02	0.10	-1.01		
CASH & TEMPORARY	40,108.87	0.00	0.00	0.02	0.00	0.04	0.02	0.10	-1.01		
TOTAL NET OF FEES	40,108.87	0.00	0.00	0.02	0.00	0.04	0.02	0.10	-1.01		
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.02	0.03	0.01	0.08	0.04	0.10	0.09		

Insurance Reserve Fund

TOTAL GROSS OF FEES	510,527,290.17	0.33	1.12	2.29	1.43	0.23	2.06	1.90	3.07		
FIXED INCOME	432,104,515.28	0.40	1.32	2.60	1.68	0.53	2.35	2.19	3.49		
CASH & TEMPORARY	78,422,774.89	0.00	0.00	0.01	0.00	0.07	0.03	0.12	-0.12		
TOTAL NET OF FEES	510,527,290.17	0.33	1.12	2.29	1.43	0.23	2.06	1.90	3.07		
<i>Barclays Intermediate Aggregate Bond Index</i>		0.37	0.93	2.39	1.51	0.45	2.13	1.57	3.17		



Treasury Composition Performance Summary

Repo PM0005

Reporting Currency: USD

2/28/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years

State Investment Pool

TOTAL GROSS OF FEES	5,006,555,102.52	0.12	0.32	0.73	0.36	0.41	0.73	1.08	1.57
FIXED INCOME	3,044,956,244.20	0.18	0.50	1.20	0.58	0.58	1.17	1.56	2.30
CASH & TEMPORARY	1,961,598,858.32	0.01	0.05	0.10	0.03	0.24	0.15	0.29	0.25
TOTAL NET OF FEES	5,006,555,102.52	0.12	0.32	0.73	0.36	0.41	0.73	1.08	1.57
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.13	0.20	0.77	0.33	0.81	0.90	0.94	1.21

Long Term Pool

TOTAL GROSS OF FEES	309,626,344.69	0.43	1.39	2.99	1.81	0.79	2.64	2.97	4.50
FIXED INCOME	294,092,275.42	0.46	1.46	3.14	1.90	0.86	2.78	2.98	4.84
CASH & TEMPORARY	15,534,069.27	0.00	0.00	0.01	0.00	0.03	0.01	43.05	26.68
TOTAL NET OF FEES	309,626,344.69	0.43	1.39	2.99	1.81	0.79	2.64	2.97	4.50
<i>Barclays Intermediate Aggregate Bond Index</i>		0.37	0.93	2.39	1.51	0.45	2.13	1.57	3.17

Treasury Fund

TOTAL GROSS OF FEES	301,952.71	0.00	0.02	0.05	0.01	0.13	0.06	0.24	0.21
CASH & TEMPORARY	301,952.71	0.00	0.02	0.05	0.01	0.13	0.06	0.24	0.21
TOTAL NET OF FEES	301,952.71	0.00	0.02	0.05	0.01	0.13	0.06	0.24	0.21
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.02	0.03	0.01	0.08	0.04	0.10	0.09

Eductn Imprvmt Act

TOTAL GROSS OF FEES	86,654,159.22	0.01	0.02	0.05	0.02	0.13	0.08	0.19
CASH & TEMPORARY	86,654,159.22	0.01	0.02	0.03	0.02	0.11	0.06	0.15
TOTAL NET OF FEES	86,654,159.22	0.01	0.02	0.05	0.02	0.13	0.08	0.19
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.02	0.03	0.01	0.08	0.04	0.10



Treasury Composition Performance Summary

Report ID: PM0005
Reporting Currency: USD

2/28/2014

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Tuition- Prepaid											
TOTAL GROSS OF FEES	106,305,395.23	1.08	1.08	4.49	0.94	5.27	5.32	6.03	5.39	8.14	12.32
EQUITIES	17,311,747.76	5.09	3.24	13.37	1.83	19.58	16.52	16.83	11.78	14.29	21.30
FIXED INCOME	86,272,967.53	0.33	0.56	1.91	0.83	0.74	2.01	2.20	3.72	4.98	6.77
CASH & TEMPORARY	2,720,679.94	0.08	0.10	0.12	0.09	0.20	0.14	0.17	0.17	0.17	1.28
TOTAL NET OF FEES	106,305,395.23	1.05	1.00	4.33	0.89	4.95	5.10	5.78	5.22	8.01	12.21
<i>S&P 500 - Total Return Index</i>		4.57	3.51	15.07	0.96	25.37	17.42	19.27	14.35	16.35	23.00
<i>Barclays U.S. Aggregate Bond Index</i>		0.53	1.44	2.84	2.02	0.15	2.46	1.63	3.83	4.10	5.13
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.02	0.03	0.01	0.08	0.04	0.10	0.09	0.10	0.12
LTDI TRUST FUND											
TOTAL GROSS OF FEES	36,634,645.27	0.38	1.55	2.78	1.91	0.92	2.55	2.75	3.48	3.80	5.28
FIXED INCOME	34,595,302.53	0.40	1.68	3.05	2.09	0.93	2.81	2.99	3.83	4.37	6.12
CASH & TEMPORARY	2,039,342.74	0.00	0.01	0.02	0.00	0.05	0.03	0.04	0.05	0.08	0.13
TOTAL NET OF FEES	36,634,645.27	0.38	1.55	2.78	1.91	0.92	2.55	2.75	3.48	3.80	5.28
<i>Barclays Intermediate Aggregate Bond Index</i>		0.37	0.93	2.39	1.51	0.45	2.13	1.57	3.17	3.53	4.58
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	719,497,837.45	0.32	1.41	2.62	1.76	0.83	2.47	2.36	3.55	3.72	5.15
FIXED INCOME	582,978,566.57	0.40	1.35	2.71	1.75	0.73	2.56	2.61	3.94	4.27	6.09
CASH & TEMPORARY	136,519,270.88	0.00	2.07	2.09	2.06	2.15	2.11	1.11	0.78	0.65	0.59
TOTAL NET OF FEES	719,497,837.45	0.32	1.41	2.62	1.76	0.83	2.47	2.36	3.55	3.72	5.15
<i>Barclays Intermediate Aggregate Bond Index</i>		0.37	0.93	2.39	1.51	0.45	2.13	1.57	3.17	3.53	4.58



LGIP Total Performance Summary

Report ID: PM0005
Reporting Currency: USD

1/31/2014

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	4,397,758,202.94	0.02	0.05	0.11	0.02	0.23	0.14	0.29	0.31	0.34	0.42
FIXED INCOME	1,265,273,449.01	0.04	0.09	0.22	0.04	0.42	0.28	0.55	0.55	0.59	0.84
CASH & TEMPORARY	3,132,484,753.93	0.01	0.03	0.07	0.01	0.15	0.08	0.19	0.19	0.21	0.21
TOTAL NET OF FEES	4,397,758,202.94	0.02	0.05	0.11	0.02	0.23	0.14	0.29	0.31	0.34	0.42
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.03	0.03	0.01	0.08	0.04	0.10	0.10	0.10	0.13



Internally Mgd Comp Performance Summary

Report PM0005
Reporting Currency USD

1/31/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	9,861,104,815.95	0.35	0.32	0.63	0.35	0.44	0.73	1.13	1.70	2.43	3.67
FIXED INCOME	5,539,271,070.53	0.60	0.52	1.09	0.60	0.72	1.24	1.76	2.65	3.48	4.73
CASH & TEMPORARY	4,321,833,745.42	0.05	0.08	0.13	0.05	0.24	0.15	0.27	0.19	0.27	0.32
TOTAL NET OF FEES	9,861,104,815.95	0.35	0.32	0.63	0.35	0.44	0.73	1.13	1.70	2.43	3.67
<i>Barclays U.S. Aggregate Bond Index</i>		1.48	0.53	1.78	1.48	0.12	1.91	1.35	3.73	4.06	4.93
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.19	0.20	0.55	0.19	0.79	0.77	0.87	1.16	1.43	2.00
<i>Barclays Intermediate Aggregate Bond Index</i>		1.13	0.35	1.58	1.13	0.50	1.76	1.40	3.07	3.53	4.46
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.01	0.03	0.03	0.01	0.08	0.04	0.10	0.10	0.10	0.13
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	107,474,290.67	0.01	0.02	0.06	0.01	0.13	0.07	0.11			
CASH & TEMPORARY	107,474,290.67	0.01	0.02	0.04	0.01	0.11	0.05	0.08			
TOTAL NET OF FEES	107,474,290.67	0.01	0.02	0.06	0.01	0.13	0.07	0.11			
Insurance Reserve Fund											
TOTAL GROSS OF FEES	506,161,216.88	1.10	0.72	1.51	1.10	0.39	1.72	1.77	3.13		
FIXED INCOME	443,695,029.96	1.28	0.84	1.72	1.28	0.69	1.94	2.04	3.56		
CASH & TEMPORARY	62,466,186.92	0.00	0.01	0.03	0.00	0.07	0.03	0.01	-0.09		
TOTAL NET OF FEES	506,161,216.88	1.10	0.72	1.51	1.10	0.39	1.72	1.77	3.13		
Long Term Pool											
TOTAL GROSS OF FEES	309,393,324.99	1.37	0.96	2.00	1.37	1.06	2.20	2.81	4.46		
FIXED INCOME	296,589,986.98	1.44	1.00	2.10	1.44	1.11	2.31	2.81	4.81		
CASH & TEMPORARY	12,803,338.01	0.00	0.01	0.00	0.00	0.04	0.01	42.94	26.71		
TOTAL NET OF FEES	309,393,324.99	1.37	0.96	2.00	1.37	1.06	2.20	2.81	4.46		



Internally Mgd Comp Performance Summary

Repo IPM0005

Reporting Currency: USD

1/31/2014

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
LTDI TRUST FUND											
TOTAL GROSS OF FEES	37,148,117.85	1.53	1.09	1.94	1.53	1.12	2.17	2.60	3.50	3.78	5.44
FIXED INCOME	34,162,936.05	1.68	1.18	2.14	1.68	1.17	2.40	2.84	3.87	4.38	6.30
CASH & TEMPORARY	2,985,181.80	0.00	0.01	0.02	0.00	0.06	0.02	0.04	0.05	0.08	0.14
TOTAL NET OF FEES	37,148,117.85	1.53	1.09	1.94	1.53	1.12	2.17	2.60	3.50	3.78	5.44
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	35,808.57	0.00	0.01	0.02	0.00	0.05	0.02	0.11	-0.98		
CASH & TEMPORARY	35,808.57	0.00	0.01	0.02	0.00	0.05	0.02	0.11	-0.98		
TOTAL NET OF FEES	35,808.57	0.00	0.01	0.02	0.00	0.05	0.02	0.11	-0.98		
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	721,447,032.81	1.43	0.98	1.88	1.43	1.06	2.15	2.38	3.50	3.73	5.23
FIXED INCOME	576,341,159.09	1.34	0.83	1.85	1.34	0.95	2.15	2.65	3.88	4.28	6.19
CASH & TEMPORARY	145,105,873.72	2.05	2.07	2.09	2.05	2.16	2.11	1.11	0.79	0.65	0.59
TOTAL NET OF FEES	721,447,032.81	1.43	0.98	1.88	1.43	1.06	2.15	2.38	3.50	3.73	5.23
State General Funds											
TOTAL GROSS OF FEES	3,369,655,584.40	0.08	0.16	0.28	0.08	0.33	0.32	0.57	0.86		
FIXED INCOME	1,189,738,671.18	0.20	0.40	0.74	0.20	0.75	0.81	1.24	1.96		
CASH & TEMPORARY	2,179,916,913.22	0.01	0.03	0.07	0.01	0.16	0.08	0.21	0.08		
TOTAL NET OF FEES	3,369,655,584.40	0.08	0.16	0.28	0.08	0.33	0.32	0.57	0.86		
State Investment Pool											
TOTAL GROSS OF FEES	4,809,473,200.40	0.24	0.26	0.53	0.24	0.46	0.62	1.12	1.58		
FIXED INCOME	2,998,743,287.27	0.40	0.41	0.86	0.40	0.66	0.99	1.61	2.30		
CASH & TEMPORARY	1,810,729,913.13	0.02	0.06	0.11	0.02	0.25	0.13	0.30	0.25		
TOTAL NET OF FEES	4,809,473,200.40	0.24	0.26	0.53	0.24	0.46	0.62	1.12	1.58		



Internally Mgd Comp Performance Summary

Report M0005
Reporting Currency: USD

1/31/2014

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	316,239.38	0.00	0.02	0.05	0.00	0.14	0.05	0.24	0.22		
CASH & TEMPORARY	316,239.38	0.00	0.02	0.05	0.00	0.14	0.05	0.24	0.22		
TOTAL NET OF FEES	316,239.38	0.00	0.02	0.05	0.00	0.14	0.05	0.24	0.22		

12/31/2013

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	3,431,143,272.86	0.02	0.00	0.12	0.22	0.22	0.12	0.31	0.32	0.35	0.43
FIXED INCOME	1,297,034,454.99	0.03	0.08	0.24	0.42	0.42	0.24	0.60	0.57	0.60	0.91
CASH & TEMPORARY	2,134,108,817.87	0.01	-0.04	0.07	0.15	0.15	0.07	0.19	0.19	0.21	0.22
TOTAL NET OF FEES	3,431,143,272.86	0.02	0.00	0.12	0.22	0.22	0.12	0.31	0.32	0.35	0.43
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.02	0.03	0.07	0.07	0.03	0.09	0.10	0.10	0.12



Internally Mgd Compos Performance Summary

Report ID: 0005
Reporting Currency: USD

12/31/2013

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	9,151,772,055.14	-0.07	0.16	0.37	0.04	0.04	0.37	1.15	2.01	2.66	3.74
FIXED INCOME	5,178,860,838.02	-0.14	0.29	0.64	0.02	0.02	0.64	1.78	3.15	3.68	4.75
CASH & TEMPORARY	3,972,911,217.12	0.02	0.02	0.09	0.20	0.20	0.09	0.25	0.18	0.26	0.35
TOTAL NET OF FEES	9,151,772,055.14	-0.07	0.16	0.37	0.04	0.04	0.37	1.15	2.01	2.66	3.74
<i>Barclays U.S. Aggregate Bond Index</i>		-0.57	-0.14	0.43	-2.02	-2.02	0.43	1.05	3.26	4.07	4.44
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.13	0.18	0.57	0.64	0.64	0.57	0.95	1.17	1.57	2.02
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.57	-0.14	0.62	-1.02	-1.02	0.62	1.24	2.79	3.62	4.18
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.01	0.02	0.03	0.07	0.07	0.03	0.09	0.10	0.10	0.12
Eductn Imprvmnt Act											
TOTAL GROSS OF FEES	81,870,357.66	0.01	-0.03	0.06	0.07	0.07	0.06	0.16			
CASH & TEMPORARY	81,870,357.66	0.01	-0.05	0.05	0.06	0.06	0.05	0.12			
TOTAL NET OF FEES	81,870,357.66	0.01	-0.03	0.06	0.07	0.07	0.06	0.16			
Insurance Reserve Fund											
TOTAL GROSS OF FEES	504,471,241.84	-0.31	0.22	0.62	-0.98	-0.98	0.62	1.62	2.86		
FIXED INCOME	432,081,267.39	-0.36	0.22	0.65	-0.90	-0.90	0.65	1.85	3.25		
CASH & TEMPORARY	72,389,974.45	0.00	-0.07	0.03	0.08	0.08	0.03	0.05	-0.06		
TOTAL NET OF FEES	504,471,241.84	-0.31	0.22	0.62	-0.98	-0.98	0.62	1.62	2.86		
Long Term Pool											
TOTAL GROSS OF FEES	305,929,117.51	-0.41	0.36	0.82	-0.70	-0.70	0.82	2.65	4.08		
FIXED INCOME	291,577,553.36	-0.44	0.37	0.86	-0.70	-0.70	0.86	2.65	4.42		
CASH & TEMPORARY	14,351,564.15	0.00	-0.08	0.01	-1.31	-1.31	0.01	43.00	26.75		
TOTAL NET OF FEES	305,929,117.51	-0.41	0.36	0.82	-0.70	-0.70	0.82	2.65	4.08		

12/31/2013

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
LTDI TRUST FUND											
TOTAL GROSS OF FEES	36,283,366.21	-0.36	0.17	0.63	-0.71	-0.71	0.63	2.35	3.08	3.85	5.17
FIXED INCOME	32,789,367.38	-0.40	0.19	0.71	-0.84	-0.84	0.71	2.55	3.42	4.52	6.00
CASH & TEMPORARY	3,493,998.83	0.00	0.02	0.02	0.07	0.07	0.02	0.04	0.05	0.08	0.15
TOTAL NET OF FEES	36,283,366.21	-0.36	0.17	0.63	-0.71	-0.71	0.63	2.35	3.08	3.85	5.17
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	34,408.21	0.00	-0.07	0.02	0.06	0.06	0.02	0.07	-0.95		
CASH & TEMPORARY	34,408.21	0.00	-0.07	0.02	0.06	0.06	0.02	0.07	-0.95		
TOTAL NET OF FEES	34,408.21	0.00	-0.07	0.02	0.06	0.06	0.02	0.07	-0.95		
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	629,746,528.81	-0.35	0.21	0.70	-0.64	-0.64	0.70	2.11	3.18	3.74	5.25
FIXED INCOME	554,635,809.06	-0.38	0.24	0.80	-0.67	-0.67	0.80	2.48	3.62	4.41	6.28
CASH & TEMPORARY	75,110,719.75	0.01	0.03	0.05	0.01	0.01	0.05	0.09	0.11	0.14	0.19
TOTAL NET OF FEES	629,746,528.81	-0.35	0.21	0.70	-0.64	-0.64	0.70	2.11	3.18	3.74	5.25
State General Funds											
TOTAL GROSS OF FEES	2,757,471,029.53	0.02	0.12	0.24	0.26	0.26	0.24	0.58	2.15		
FIXED INCOME	1,040,538,884.84	0.04	0.36	0.61	0.55	0.55	0.61	1.31	4.99		
CASH & TEMPORARY	1,716,932,144.69	0.01	0.01	0.07	0.15	0.15	0.07	0.20	0.09		
TOTAL NET OF FEES	2,757,471,029.53	0.02	0.12	0.24	0.26	0.26	0.24	0.58	2.15		
State Investment Pool											
TOTAL GROSS OF FEES	4,835,581,192.26	-0.04	0.16	0.37	0.19	0.19	0.37	1.19	1.56		
FIXED INCOME	2,827,237,955.99	-0.08	0.27	0.59	0.21	0.21	0.59	1.69	2.26		
CASH & TEMPORARY	2,008,343,236.27	0.02	0.04	0.11	0.25	0.25	0.11	0.30	0.26		
TOTAL NET OF FEES	4,835,581,192.26	-0.04	0.16	0.37	0.19	0.19	0.37	1.19	1.56		

12/31/2013

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	384,813.11	0.01	0.03	0.05	0.16	0.16	0.05	0.25	0.22		
CASH & TEMPORARY	384,813.11	0.01	0.03	0.05	0.16	0.16	0.05	0.25	0.22		
TOTAL NET OF FEES	384,813.11	0.01	0.03	0.05	0.16	0.16	0.05	0.25	0.22		



LGIP Total Performance Summary

Report ID 10005
Reporting Currency USD

11/30/2013

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	3,170,086,303.69	0.02	0.06	0.11	0.21	0.18	0.10	0.33	0.33	0.35	0.47
FIXED INCOME	1,216,094,570.04	0.03	0.12	0.23	0.39	0.42	0.21	0.62	0.57	0.60	1.02
CASH & TEMPORARY	1,953,991,733.65	0.01	0.03	0.06	0.14	0.09	0.05	0.19	0.20	0.21	0.23
TOTAL NET OF FEES	3,170,086,303.69	0.02	0.06	0.11	0.21	0.18	0.10	0.33	0.33	0.35	0.47
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.01	0.03	0.06	0.08	0.02	0.09	0.10	0.10	0.12



Internally Mgd Compos Performance Summary

Report ID 40005
Reporting Currency J

11/30/2013

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	9,171,417,298.45	0.04	0.47	0.02	0.11	0.14	0.45	1.33	1.89	2.38	4.19
FIXED INCOME	5,137,852,824.01	0.06	0.86	0.06	0.15	0.18	0.78	2.08	2.94	3.39	5.24
CASH & TEMPORARY	4,033,564,474.44	0.01	0.04	0.09	0.18	0.21	0.07	0.26	0.22	0.26	0.49
TOTAL NET OF FEES	9,171,417,298.45	0.04	0.47	0.02	0.11	0.14	0.45	1.33	1.89	2.38	4.19
<i>Barclays U.S. Aggregate Bond Index</i>		-0.37	1.38	-0.56	-1.47	-1.61	1.00	1.89	3.09	3.81	5.33
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.14	0.57	0.56	0.77	0.83	0.70	1.07	1.16	1.46	2.30
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.21	1.44	0.06	-0.46	-0.47	1.19	1.92	2.66	3.41	4.89
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.01	0.03	0.06	0.08	0.02	0.09	0.10	0.10	0.12
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	83,812,731.37	0.01	0.03	0.07	0.07	0.16	0.06	0.20			
CASH & TEMPORARY	83,812,731.37	0.01	0.01	0.05	0.05	0.14	0.04	0.16			
TOTAL NET OF FEES	83,812,731.37	0.01	0.03	0.07	0.07	0.16	0.06	0.20			
Insurance Reserve Fund											
TOTAL GROSS OF FEES	497,248,050.77	-0.07	1.16	-0.47	-0.67	-0.72	0.93	2.08	2.67		
FIXED INCOME	437,221,099.24	-0.08	1.26	-0.40	-0.55	-0.61	1.01	2.37	2.98		
CASH & TEMPORARY	60,026,951.53	0.00	0.01	0.03	0.08	0.06	0.02	0.10	-0.03		
TOTAL NET OF FEES	497,248,050.77	-0.07	1.16	-0.47	-0.67	-0.72	0.93	2.08	2.67		
Long Term Pool											
TOTAL GROSS OF FEES	308,215,433.37	0.01	1.58	-0.32	-0.29	-0.39	1.24	3.40	3.82		
FIXED INCOME	292,271,900.34	0.01	1.66	-0.31	-0.27	-0.36	1.30	3.44	4.08		
CASH & TEMPORARY	15,943,533.03	0.00	0.00	0.01	-1.31	-1.31	0.00	43.06	26.79		
TOTAL NET OF FEES	308,215,433.37	0.01	1.58	-0.32	-0.29	-0.39	1.24	3.40	3.82		

11/30/2013

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	Annualized			
								2 Years	3 Years	4 Years	5 Years
LTDI TRUST FUND											
TOTAL GROSS OF FEES	36,176,121.02	-0.08	1.21	-0.33	-0.35	-0.35	0.99	2.95	2.87	3.60	5.86
FIXED INCOME	32,557,407.31	-0.09	1.35	-0.40	-0.44	-0.42	1.11	3.21	3.14	4.20	6.73
CASH & TEMPORARY	3,618,713.71	0.00	0.01	0.02	0.06	-0.06	0.02	0.04	0.05	0.09	0.17
TOTAL NET OF FEES	36,176,121.02	-0.08	1.21	-0.33	-0.35	-0.35	0.99	2.95	2.87	3.60	5.86
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	34,407.36	0.00	0.01	0.02	0.06	0.07	0.01	0.11	-0.92		
CASH & TEMPORARY	34,407.36	0.00	0.01	0.02	0.06	0.07	0.01	0.11	-0.92		
TOTAL NET OF FEES	34,407.36	0.00	0.01	0.02	0.06	0.07	0.01	0.11	-0.92		
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	617,574,453.63	-0.10	1.20	-0.25	-0.30	-0.35	1.05	2.60	2.92	3.49	6.98
FIXED INCOME	555,791,253.50	-0.12	1.34	-0.27	-0.28	-0.35	1.19	3.02	3.29	4.10	8.13
CASH & TEMPORARY	61,783,200.13	0.01	0.02	0.05	0.00	-0.01	0.05	0.09	0.11	0.15	0.19
TOTAL NET OF FEES	617,574,453.63	-0.10	1.20	-0.25	-0.30	-0.35	1.05	2.60	2.92	3.49	6.98
State General Funds											
TOTAL GROSS OF FEES	2,741,651,499.51	0.06	0.20	0.15	0.24	0.30	0.22	0.66	2.09		
FIXED INCOME	969,591,579.90	0.16	0.56	0.38	0.51	0.63	0.57	1.47	4.86		
CASH & TEMPORARY	1,772,059,919.61	0.01	0.03	0.07	0.14	0.18	0.06	0.21	0.09		
TOTAL NET OF FEES	2,741,651,499.51	0.06	0.20	0.15	0.24	0.30	0.22	0.66	2.09		
State Investment Pool											
TOTAL GROSS OF FEES	4,886,258,440.08	0.06	0.41	0.10	0.23	0.27	0.41	1.33	1.45		
FIXED INCOME	2,850,419,583.72	0.09	0.70	0.14	0.29	0.34	0.67	1.91	2.05		
CASH & TEMPORARY	2,035,838,856.36	0.02	0.04	0.11	0.23	0.26	0.09	0.30	0.32		
TOTAL NET OF FEES	4,886,258,440.08	0.06	0.41	0.10	0.23	0.27	0.41	1.33	1.45		

11/30/2013

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	446,161.34	0.01	0.03	0.05	0.15	0.19	0.04	0.25	0.23		
CASH & TEMPORARY	446,161.34	0.01	0.03	0.05	0.15	0.19	0.04	0.25	0.23		
TOTAL NET OF FEES	446,161.34	0.01	0.03	0.05	0.15	0.19	0.04	0.25	0.23		



LGIP Total Performance Summary

Report ID 10005
Reporting Currency USD

10/31/2013

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	3,222,369,726.66	-0.04	0.06	0.11	0.19	0.23	0.08	0.33	0.33	0.36	0.48
FIXED INCOME	999,701,729.61	0.03	0.13	0.22	0.36	0.43	0.18	0.64	0.58	0.62	1.12
CASH & TEMPORARY	2,222,667,997.05	-0.06	0.03	0.07	0.13	0.16	0.04	0.19	0.20	0.21	0.24
TOTAL NET OF FEES	3,222,369,726.66	-0.04	0.06	0.11	0.19	0.23	0.08	0.33	0.33	0.36	0.48
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		<i>0.00</i>	<i>0.01</i>	<i>0.03</i>	<i>0.05</i>	<i>0.09</i>	<i>0.01</i>	<i>0.08</i>	<i>0.10</i>	<i>0.10</i>	<i>0.14</i>



Internally Mgd Compos rformance Summary

Report ID: 0005
Reporting Currency: J

10/31/2013

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	9,408,751,799.56	0.19	0.31	-0.35	0.07	0.19	0.41	1.35	1.83	2.65	4.74
FIXED INCOME	4,901,160,359.27	0.37	0.57	-0.55	0.09	0.28	0.72	2.11	2.84	3.69	5.85
CASH & TEMPORARY	4,507,591,440.29	-0.01	0.04	0.10	0.17	0.22	0.06	0.26	0.23	0.27	0.56
TOTAL NET OF FEES	9,408,751,799.56	0.19	0.31	-0.35	0.07	0.19	0.41	1.35	1.83	2.65	4.74
<i>Barclays U.S. Aggregate Bond Index</i>		0.81	1.24	-1.97	-1.10	-1.08	1.38	2.04	3.02	4.24	6.09
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.17	0.35	0.29	0.64	0.77	0.57	0.96	1.04	1.59	2.51
<i>Barclays Intermediate Aggregate Bond Index</i>		0.64	1.23	-0.99	-0.25	-0.12	1.40	1.99	2.57	3.80	5.46
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.01	0.03	0.05	0.09	0.01	0.08	0.10	0.10	0.14
Eductn Imprvmnt Act											
TOTAL GROSS OF FEES	89,902,028.97	-0.04	0.04	0.07	0.06	0.05	0.05	0.20			
CASH & TEMPORARY	89,902,028.97	-0.06	0.02	0.06	0.04	-0.01	0.03	0.16			
TOTAL NET OF FEES	89,902,028.97	-0.04	0.04	0.07	0.06	0.05	0.05	0.20			
Insurance Reserve Fund											
TOTAL GROSS OF FEES	492,392,463.14	0.60	0.79	-1.62	-0.60	-0.51	1.00	2.17	2.60		
FIXED INCOME	441,228,811.90	0.66	0.87	-1.55	-0.47	-0.32	1.09	2.46	2.89		
CASH & TEMPORARY	51,163,651.24	-0.08	0.02	0.03	0.07	0.02	0.02	0.14	0.00		
TOTAL NET OF FEES	492,392,463.14	0.60	0.79	-1.62	-0.60	-0.51	1.00	2.17	2.60		
Long Term Pool											
TOTAL GROSS OF FEES	309,338,030.83	0.77	1.03	-1.62	-0.30	0.10	1.23	3.34	3.68		
FIXED INCOME	295,636,541.98	0.81	1.09	-1.65	-0.27	-0.09	1.29	3.40	3.90		
CASH & TEMPORARY	13,701,488.85	-0.08	0.00	0.01	-1.32	104.25	0.00	42.74	26.83		
TOTAL NET OF FEES	309,338,030.83	0.77	1.03	-1.62	-0.30	0.10	1.23	3.34	3.68		



Internally Mgd Compos Performance Summary

Report ID: 40005
Reporting Currency: J

10/31/2013

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
LTDI TRUST FUND											
TOTAL GROSS OF FEES	36,184,742.72	0.61	0.84	-1.29	-0.28	0.06	1.07	2.96	2.74	3.94	6.58
FIXED INCOME	32,624,207.69	0.68	0.95	-1.50	-0.36	0.03	1.20	3.21	2.99	4.61	7.49
CASH & TEMPORARY	3,560,535.03	0.01	0.01	0.02	0.06	-0.05	0.01	0.04	0.06	0.09	0.18
TOTAL NET OF FEES	36,184,742.72	0.61	0.84	-1.29	-0.28	0.06	1.07	2.96	2.74	3.94	6.58
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	32,706.34	-0.07	0.01	0.02	0.05	0.02	0.01	0.11	-0.89		
CASH & TEMPORARY	32,706.34	-0.07	0.01	0.02	0.05	0.02	0.01	0.11	-0.89		
TOTAL NET OF FEES	32,706.34	-0.07	0.01	0.02	0.05	0.02	0.01	0.11	-0.89		
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	621,458,659.70	0.66	0.89	-1.21	-0.19	0.01	1.16	2.67	2.75	3.87	7.78
FIXED INCOME	550,952,642.88	0.74	1.01	-1.35	-0.17	0.06	1.31	3.10	3.08	4.55	8.94
CASH & TEMPORARY	70,506,016.82	0.01	0.02	0.05	0.00	0.00	0.04	0.10	0.12	0.15	0.27
TOTAL NET OF FEES	621,458,659.70	0.66	0.89	-1.21	-0.19	0.01	1.16	2.67	2.75	3.87	7.78
State General Funds											
TOTAL GROSS OF FEES	2,983,656,842.58	0.04	0.12	0.02	0.18	0.25	0.16	0.68	2.10		
FIXED INCOME	878,576,442.06	0.16	0.33	0.04	0.35	0.49	0.41	1.51	4.84		
CASH & TEMPORARY	2,105,080,400.52	-0.01	0.03	0.07	0.13	0.16	0.05	0.21	0.11		
TOTAL NET OF FEES	2,983,656,842.58	0.04	0.12	0.02	0.18	0.25	0.16	0.68	2.10		
State Investment Pool											
TOTAL GROSS OF FEES	4,875,262,033.02	0.14	0.26	-0.16	0.17	0.30	0.35	1.34	1.39		
FIXED INCOME	2,702,141,712.76	0.26	0.44	-0.30	0.20	0.39	0.58	1.92	1.95		
CASH & TEMPORARY	2,173,120,320.26	0.00	0.05	0.12	0.21	0.25	0.08	0.30	0.32		
TOTAL NET OF FEES	4,875,262,033.02	0.14	0.26	-0.16	0.17	0.30	0.35	1.34	1.39		



Internally Mgd Compos rformance Summary

Report ID: 0005
Reporting Currency: USD

10/31/2013

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	524,292.26	0.01	0.03	0.05	0.14	0.21	0.03	0.26	0.24		
CASH & TEMPORARY	524,292.26	0.01	0.03	0.05	0.14	0.21	0.03	0.26	0.24		
TOTAL NET OF FEES	524,292.26	0.01	0.03	0.05	0.14	0.21	0.03	0.26	0.24		



LGIP Total Performance Summary

Report ID: M0005
Reporting Currency: USD

9/30/2013

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	3,249,262,145.55	0.08	0.12	0.17	0.23	0.30	0.12	0.38	0.36	0.38	0.53
FIXED INCOME	866,585,700.50	0.06	0.15	0.23	0.33	0.44	0.15	0.66	0.60	0.63	1.16
CASH & TEMPORARY	2,382,676,445.05	0.09	0.11	0.15	0.19	0.25	0.11	0.23	0.23	0.23	0.28
TOTAL NET OF FEES	3,249,262,145.55	0.08	0.12	0.17	0.23	0.30	0.12	0.38	0.36	0.38	0.53
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.02	0.04	0.06	0.10	0.02	0.08	0.10	0.11	0.17

9/30/2013

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	9,501,099,800.42	0.24	0.22	-0.35	-0.12	0.17	0.22	1.31	1.88	2.72	4.39
FIXED INCOME	4,874,818,785.65	0.43	0.35	-0.62	-0.27	0.15	0.35	2.03	2.88	3.73	5.41
CASH & TEMPORARY	4,626,281,014.77	0.03	0.07	0.13	0.18	0.28	0.07	0.24	0.25	0.28	0.64
TOTAL NET OF FEES	9,501,099,800.42	0.24	0.22	-0.35	-0.12	0.17	0.22	1.31	1.88	2.72	4.39
<i>Barclays U.S. Aggregate Bond Index</i>		0.95	0.57	-1.77	-1.89	-1.68	0.57	1.68	2.86	4.16	5.41
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.27	0.40	0.27	0.47	0.62	0.40	0.99	1.08	1.62	2.52
<i>Barclays Intermediate Aggregate Bond Index</i>		1.01	0.76	-1.03	-0.88	-0.71	0.76	1.77	2.58	3.79	4.95
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.02	0.04	0.06	0.10	0.02	0.08	0.10	0.11	0.17
Eductn Imprvmnt Act											
TOTAL GROSS OF FEES	81,867,218.62	0.06	0.09	0.13	0.10	0.19	0.09	-0.31			
CASH & TEMPORARY	81,867,218.62	0.06	0.09	0.13	0.10	0.15	0.09	-0.33			
TOTAL NET OF FEES	81,867,218.62	0.06	0.09	0.13	0.10	0.19	0.09	-0.31			
Insurance Reserve Fund											
TOTAL GROSS OF FEES	474,568,134.08	0.63	0.40	-1.59	-1.19	-0.72	0.40	2.02	2.55		
FIXED INCOME	439,492,896.74	0.67	0.43	-1.55	-1.12	-0.56	0.43	2.31	2.84		
CASH & TEMPORARY	35,075,237.34	0.08	0.10	0.13	0.15	0.19	0.10	0.13	0.09		
TOTAL NET OF FEES	474,568,134.08	0.63	0.40	-1.59	-1.19	-0.72	0.40	2.02	2.55		
Long Term Pool											
TOTAL GROSS OF FEES	307,677,950.30	0.80	0.46	-1.69	-1.05	-0.04	0.46	3.11	3.61		
FIXED INCOME	295,834,485.63	0.84	0.48	-1.74	-1.07	-0.25	0.48	3.16	3.84		
CASH & TEMPORARY	11,843,464.67	0.08	0.08	0.10	-1.23	104.62	0.08	42.86	26.94		
TOTAL NET OF FEES	307,677,950.30	0.80	0.46	-1.69	-1.05	-0.04	0.46	3.11	3.61		



Internally Mgd Compos Performance Summary

Report ID 10005
Reporting Currency

9/30/2013

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
LTDI TRUST FUND											
TOTAL GROSS OF FEES	35,909,260.07	0.67	0.45	-1.29	-0.88	0.11	0.45	2.80	2.62	3.85	5.66
FIXED INCOME	32,190,306.26	0.75	0.52	-1.49	-1.03	0.09	0.52	3.04	2.86	4.51	6.52
CASH & TEMPORARY	3,718,953.81	0.00	0.01	0.02	0.05	-0.04	0.01	0.04	0.06	0.09	-10.62
TOTAL NET OF FEES	35,909,260.07	0.67	0.45	-1.29	-0.88	0.11	0.45	2.80	2.62	3.85	5.66
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	32,729.53	0.08	0.08	0.10	0.12	0.18	0.08	-1.23	-0.83		
CASH & TEMPORARY	32,729.53	0.08	0.08	0.10	0.12	0.18	0.08	-1.23	-0.83		
TOTAL NET OF FEES	32,729.53	0.08	0.08	0.10	0.12	0.18	0.08	-1.23	-0.83		
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	624,116,704.49	0.63	0.49	-1.29	-0.85	-0.16	0.49	2.30	2.67	3.83	7.14
FIXED INCOME	545,160,918.80	0.71	0.56	-1.43	-0.91	-0.16	0.56	2.68	3.00	4.51	8.06
CASH & TEMPORARY	78,955,785.69	0.01	0.03	0.06	-0.01	0.02	0.03	0.10	0.12	0.15	0.26
TOTAL NET OF FEES	624,116,704.49	0.63	0.49	-1.29	-0.85	-0.16	0.49	2.30	2.67	3.83	7.14
State General Funds											
TOTAL GROSS OF FEES	3,090,673,033.30	0.10	0.12	0.02	0.13	0.26	0.12	0.72	2.20		
FIXED INCOME	879,052,268.09	0.23	0.24	-0.06	0.19	0.38	0.24	1.62	5.01		
CASH & TEMPORARY	2,211,620,765.21	0.03	0.06	0.10	0.14	0.23	0.06	0.20	0.14		
TOTAL NET OF FEES	3,090,673,033.30	0.10	0.12	0.02	0.13	0.26	0.12	0.72	2.20		
State Investment Pool											
TOTAL GROSS OF FEES	4,885,730,502.42	0.21	0.21	-0.17	0.03	0.29	0.21	1.33	1.41		
FIXED INCOME	2,683,087,910.13	0.35	0.32	-0.36	-0.06	0.31	0.32	1.88	2.00		
CASH & TEMPORARY	2,202,642,592.29	0.03	0.08	0.15	0.22	0.31	0.08	0.30	0.34		
TOTAL NET OF FEES	4,885,730,502.42	0.21	0.21	-0.17	0.03	0.29	0.21	1.33	1.41		

9/30/2013

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	524,267.61	0.01	0.02	0.06	0.13	0.23	0.02	0.25	0.18		
CASH & TEMPORARY	524,267.61	0.01	0.02	0.06	0.13	0.23	0.02	0.25	0.18		
TOTAL NET OF FEES	524,267.61	0.01	0.02	0.06	0.13	0.23	0.02	0.25	0.18		



LGIP Total Performance Summary

Report ID: 005
Reporting Currency: USD

8/31/2013

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	3,419,281,964.32	0.02	0.05	0.11	0.15	0.25	0.04	0.34	0.35	0.37	0.54
FIXED INCOME	994,878,061.13	0.04	0.11	0.21	0.27	0.43	0.09	0.63	0.60	0.64	1.14
CASH & TEMPORARY	2,424,403,903.19	0.01	0.03	0.07	0.10	0.18	0.02	0.19	0.21	0.21	0.30
TOTAL NET OF FEES	3,419,281,964.32	0.02	0.05	0.11	0.15	0.25	0.04	0.34	0.35	0.37	0.54
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.02	0.05	0.05	0.11	0.01	0.08	0.10	0.11	0.22

8/31/2013

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	8,950,548,642.00	-0.12	-0.45	-0.51	-0.36	0.13	-0.03	1.18	1.86	2.86	4.29
FIXED INCOME	4,885,657,965.72	-0.23	-0.79	-0.93	-0.70	0.06	-0.08	1.77	2.82	3.84	5.26
CASH & TEMPORARY	4,064,890,676.28	0.02	0.05	0.11	0.14	0.27	0.04	0.24	0.25	0.27	0.72
TOTAL NET OF FEES	8,950,548,642.00	-0.12	-0.45	-0.51	-0.36	0.13	-0.03	1.18	1.86	2.86	4.29
<i>Barclays U.S. Aggregate Bond Index</i>		-0.51	-1.92	-2.61	-2.81	-2.47	-0.38	1.57	2.58	4.19	4.93
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.09	-0.01	0.04	0.20	0.45	0.13	0.75	1.08	1.65	2.35
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.42	-1.37	-1.89	-1.87	-1.46	-0.25	1.26	2.31	3.76	4.53
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.02	0.05	0.05	0.11	0.01	0.08	0.10	0.11	0.22
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	87,515,206.41	0.02	0.04	0.08	0.04	0.22	0.03	-0.30			
CASH & TEMPORARY	87,515,206.41	0.02	0.04	0.08	0.04	0.17	0.03	-0.32			
TOTAL NET OF FEES	87,515,206.41	0.02	0.04	0.08	0.04	0.22	0.03	-0.30			
Insurance Reserve Fund											
TOTAL GROSS OF FEES	474,277,573.09	-0.44	-1.61	-2.02	-1.81	-0.94	-0.23	1.70	2.47		
FIXED INCOME	439,717,003.08	-0.46	-1.64	-2.01	-1.78	-0.79	-0.24	1.95	2.75		
CASH & TEMPORARY	34,560,570.01	0.02	0.02	0.05	0.07	0.13	0.02	0.14	0.09		
TOTAL NET OF FEES	474,277,573.09	-0.44	-1.61	-2.02	-1.81	-0.94	-0.23	1.70	2.47		
Long Term Pool											
TOTAL GROSS OF FEES	308,181,008.20	-0.53	-1.87	-2.13	-1.84	-0.30	-0.33	2.78	3.46		
FIXED INCOME	293,206,474.08	-0.56	-1.93	-2.21	-1.89	-0.53	-0.35	2.81	3.68		
CASH & TEMPORARY	14,974,534.12	0.00	0.00	0.03	-1.31	104.48	0.00	42.86	26.94		
TOTAL NET OF FEES	308,181,008.20	-0.53	-1.87	-2.13	-1.84	-0.30	-0.33	2.78	3.46		



Internally Mgd Compos Performance Summary

Report ID: 40005

Reporting Currency: USD

8/31/2013

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
LTDI TRUST FUND											
TOTAL GROSS OF FEES	35,607,140.97	-0.43	-1.52	-1.80	-1.54	-0.09	-0.22	2.58	2.49	3.99	5.31
FIXED INCOME	32,464,333.03	-0.49	-1.73	-2.06	-1.77	-0.15	-0.24	2.79	2.73	4.67	6.13
CASH & TEMPORARY	3,142,807.94	0.00	0.01	0.03	0.05	-0.03	0.00	0.04	0.07	0.10	-9.01
TOTAL NET OF FEES	35,607,140.97	-0.43	-1.52	-1.80	-1.54	-0.09	-0.22	2.58	2.49	3.99	5.31
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	32,290.81	0.00	0.01	0.03	0.04	0.11	0.00	-1.23	-0.84		
CASH & TEMPORARY	32,290.81	0.00	0.01	0.03	0.04	0.11	0.00	-1.23	-0.84		
TOTAL NET OF FEES	32,290.81	0.00	0.01	0.03	0.04	0.11	0.00	-1.23	-0.84		
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	611,631,332.24	-0.40	-1.43	-1.74	-1.48	-0.35	-0.14	1.92	2.59	3.92	6.86
FIXED INCOME	545,442,929.39	-0.44	-1.59	-1.93	-1.61	-0.37	-0.15	2.26	2.92	4.61	7.68
CASH & TEMPORARY	66,188,402.85	0.01	0.03	0.06	-0.02	0.03	0.02	0.11	0.13	0.16	0.27
TOTAL NET OF FEES	611,631,332.24	-0.40	-1.43	-1.74	-1.48	-0.35	-0.14	1.92	2.59	3.92	6.86
State General Funds											
TOTAL GROSS OF FEES	2,637,810,370.50	-0.02	-0.04	-0.05	0.04	0.23	0.02	0.64	2.18		
FIXED INCOME	898,182,416.50	-0.06	-0.17	-0.25	-0.05	0.31	0.01	1.38	4.94		
CASH & TEMPORARY	1,739,627,954.00	0.01	0.03	0.09	0.11	0.22	0.02	0.20	0.15		
TOTAL NET OF FEES	2,637,810,370.50	-0.02	-0.04	-0.05	0.04	0.23	0.02	0.64	2.18		
State Investment Pool											
TOTAL GROSS OF FEES	4,794,902,399.65	-0.08	-0.30	-0.32	-0.17	0.29	0.00	1.21	1.44		
FIXED INCOME	2,676,644,809.64	-0.16	-0.55	-0.61	-0.40	0.28	-0.03	1.68	1.98		
CASH & TEMPORARY	2,118,257,590.01	0.03	0.07	0.14	0.19	0.31	0.05	0.31	0.33		
TOTAL NET OF FEES	4,794,902,399.65	-0.08	-0.30	-0.32	-0.17	0.29	0.00	1.21	1.44		



Internally Mgd Compos Performance Summary

Report ID: 10005
Reporting Currency: USD

8/31/2013

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	591,320.13	0.01	0.02	0.08	0.12	0.26	0.01	0.26	0.21		
CASH & TEMPORARY	591,320.13	0.01	0.02	0.08	0.12	0.26	0.01	0.26	0.21		
TOTAL NET OF FEES	591,320.13	0.01	0.02	0.08	0.12	0.26	0.01	0.26	0.21		



LGIP Total Performance Summary

Report ID: 005

Reporting Currency: USD

7/31/2013

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	3,537,526,078.30	0.02	0.05	0.11	0.13	0.26	0.02	0.33	0.36	0.39	0.58
FIXED INCOME	1,100,925,272.19	0.05	0.09	0.20	0.23	0.45	0.05	0.59	0.61	0.68	1.19
CASH & TEMPORARY	2,436,600,806.11	0.01	0.03	0.08	0.10	0.20	0.01	0.19	0.22	0.21	0.34
TOTAL NET OF FEES	3,537,526,078.30	0.02	0.05	0.11	0.13	0.26	0.02	0.33	0.36	0.39	0.58
<i>BofA Merrill Lynch 3 Month US Treasury Bill (G001)</i>		0.01	0.02	0.05	0.05	0.11	0.01	0.09	0.11	0.12	0.25



Internally Mgd Comp Performance Summary

Report M0005
Reporting Currency USD

7/31/2013

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	8,532,970,142.53	0.09	-0.66	-0.19	-0.24	0.36	0.09	1.39	2.07	3.13	4.45
FIXED INCOME	4,877,990,834.56	0.15	-1.11	-0.36	-0.47	0.45	0.15	2.11	3.14	4.17	5.46
CASH & TEMPORARY	3,654,979,307.97	0.02	0.05	0.12	0.12	0.28	0.02	0.26	0.27	0.27	0.79
TOTAL NET OF FEES	8,532,970,142.53	0.09	-0.66	-0.19	-0.24	0.36	0.09	1.39	2.07	3.13	4.45
<i>Barclays U.S. Aggregate Bond Index</i>		0.14	-3.17	-1.62	-2.31	-1.91	0.14	2.57	3.19	4.59	5.23
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.21	-0.06	0.24	0.29	0.62	0.21	0.89	1.19	1.81	2.46
<i>Barclays Intermediate Aggregate Bond Index</i>		0.18	-2.19	-1.06	-1.46	-0.86	0.18	2.01	2.73	4.11	4.80
<i>BofA Merrill Lynch 3 Month US Treasury Bill (GOO1)</i>		0.01	0.02	0.05	0.05	0.11	0.01	0.09	0.11	0.12	0.25
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	68,771,775.56	0.01	0.03	0.07	0.02	0.21	0.01	0.19			
CASH & TEMPORARY	68,771,775.56	0.01	0.03	0.07	0.02	0.17	0.01	0.17			
TOTAL NET OF FEES	68,771,775.56	0.01	0.03	0.07	0.02	0.21	0.01	0.19			
Insurance Reserve Fund											
TOTAL GROSS OF FEES	463,119,925.50	0.21	-2.39	-1.10	-1.38	-0.36	0.21	2.22	2.90		
FIXED INCOME	443,055,639.24	0.22	-2.40	-1.02	-1.33	-0.17	0.22	2.52	3.24		
CASH & TEMPORARY	20,064,286.26	0.00	0.01	0.05	0.05	0.12	0.00	0.11	0.11		
TOTAL NET OF FEES	463,119,925.50	0.21	-2.39	-1.10	-1.38	-0.36	0.21	2.22	2.90		
Long Term Pool											
TOTAL GROSS OF FEES	309,700,943.24	0.20	-2.63	-0.92	-1.31	0.46	0.20	3.55	4.08		
FIXED INCOME	295,426,468.79	0.21	-2.70	-0.97	-1.35	0.25	0.21	3.65	4.38		
CASH & TEMPORARY	14,274,474.45	0.00	0.01	0.04	-1.31	104.51	0.00	42.93	26.98		
TOTAL NET OF FEES	309,700,943.24	0.20	-2.63	-0.92	-1.31	0.46	0.20	3.55	4.08		

7/31/2013

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
LTDI TRUST FUND											
TOTAL GROSS OF FEES	35,797,772.92	0.22	-2.12	-0.81	-1.11	0.55	0.22	3.22	3.09	4.51	5.53
FIXED INCOME	32,159,286.81	0.25	-2.42	-0.95	-1.29	0.56	0.25	3.51	3.47	5.25	6.39
CASH & TEMPORARY	3,638,486.11	0.00	0.01	0.04	0.05	-0.02	0.00	0.05	0.07	0.11	-9.01
TOTAL NET OF FEES	35,797,772.92	0.22	-2.12	-0.81	-1.11	0.55	0.22	3.22	3.09	4.51	5.53
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	31,590.29	0.00	0.01	0.04	0.04	0.12	0.00	-1.27	-0.82		
CASH & TEMPORARY	31,590.29	0.00	0.01	0.04	0.04	0.12	0.00	-1.27	-0.82		
TOTAL NET OF FEES	31,590.29	0.00	0.01	0.04	0.04	0.12	0.00	-1.27	-0.82		
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	620,684,569.28	0.26	-2.09	-0.81	-1.08	0.27	0.26	2.55	3.12	4.34	7.02
FIXED INCOME	550,538,879.90	0.30	-2.34	-0.88	-1.17	0.31	0.30	2.91	3.55	5.09	7.87
CASH & TEMPORARY	70,145,689.38	0.01	0.03	0.06	-0.03	0.04	0.01	0.12	0.13	0.17	0.26
TOTAL NET OF FEES	620,684,569.28	0.26	-2.09	-0.81	-1.08	0.27	0.26	2.55	3.12	4.34	7.02
State General Funds											
TOTAL GROSS OF FEES	2,353,537,403.54	0.03	-0.10	0.05	0.05	0.30	0.03	0.73	2.22		
FIXED INCOME	879,373,023.61	0.07	-0.29	0.01	0.01	0.49	0.07	1.58	5.00		
CASH & TEMPORARY	1,474,164,379.93	0.01	0.04	0.09	0.10	0.23	0.01	0.20	0.17		
TOTAL NET OF FEES	2,353,537,403.54	0.03	-0.10	0.05	0.05	0.30	0.03	0.73	2.22		
State Investment Pool											
TOTAL GROSS OF FEES	4,680,686,126.46	0.08	-0.42	-0.07	-0.09	0.48	0.08	1.36	1.62		
FIXED INCOME	2,677,437,536.21	0.13	-0.74	-0.20	-0.24	0.60	0.13	1.91	2.25		
CASH & TEMPORARY	2,003,248,590.25	0.02	0.07	0.14	0.16	0.31	0.02	0.31	0.34		
TOTAL NET OF FEES	4,680,686,126.46	0.08	-0.42	-0.07	-0.09	0.48	0.08	1.36	1.62		



Internally Mgd Comp Performance Summary

Rep: M0005
Reporting Currency: USD

7/31/2013

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	Annualized			5 Years
								2 Years	3 Years	4 Years	
Treasury Fund											
TOTAL GROSS OF FEES	640,035.74	0.01	0.03	0.09	0.12	0.28	0.01	0.26	0.24		
CASH & TEMPORARY	640,035.74	0.01	0.03	0.09	0.12	0.28	0.01	0.26	0.24		
TOTAL NET OF FEES	640,035.74	0.01	0.03	0.09	0.12	0.28	0.01	0.26	0.24		

6/30/2013

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	3,750,524,201.94	0.01	0.05	0.11	0.11	0.28	0.28	0.33	0.37	0.40	0.61
FIXED INCOME	1,088,206,772.98	0.01	0.07	0.18	0.18	0.48	0.48	0.59	0.63	0.71	1.24
CASH & TEMPORARY	2,662,317,428.96	0.01	0.04	0.09	0.09	0.21	0.21	0.19	0.22	0.22	0.37

6/30/2013

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treasurer											
TOTAL GROSS OF FEES	8,548,300,320.08	-0.43	-0.57	-0.32	-0.32	0.72	0.72	1.64	2.36		
EQUITIES	29,292,039.10	-2.17	-0.17	7.54	7.54	18.77	18.77	9.50	16.10		
FIXED INCOME	4,981,898,680.12	-0.72	-0.98	-0.63	-0.63	0.88	0.88	2.42	3.38		
CASH & TEMPORARY	3,537,109,600.86	0.02	0.06	0.11	0.11	0.29	0.29	0.26	0.28		
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	70,407,674.37	0.01	0.04	0.01	0.01	0.22	0.22				
CASH & TEMPORARY	70,407,674.37	0.01	0.04	0.01	0.01	0.18	0.18				
General Fund											
TOTAL GROSS OF FEES	2,595,013,831.39	-0.06	-0.10	0.02	0.02	0.43	0.43	0.80	2.34		
FIXED INCOME	893,478,775.56	-0.18	-0.31	-0.06	-0.06	0.81	0.81	1.73	5.16		
CASH & TEMPORARY	1,701,535,055.83	0.01	0.04	0.08	0.08	0.24	0.24	0.20	0.19		
Insurance Reserve Fund											
TOTAL GROSS OF FEES	448,842,405.09	-1.39	-1.98	-1.59	-1.59	0.26	0.26	2.68	3.09		
FIXED INCOME	445,876,236.17	-1.40	-1.97	-1.54	-1.54	0.48	0.48	3.02	3.47		
CASH & TEMPORARY	2,966,168.92	0.00	0.03	0.05	0.05	0.16	0.16	0.14	0.12		
Long Term Pool											
TOTAL GROSS OF FEES	309,677,672.49	-1.54	-2.14	-1.51	-1.51	1.43	1.43	4.23	4.34		
FIXED INCOME	296,545,971.82	-1.59	-2.21	-1.55	-1.55	1.26	1.26	4.44	4.69		
CASH & TEMPORARY	13,131,700.67	0.00	0.02	-1.32	-1.32	104.53	104.53	42.99	26.99		
LTDI TRUST FUND											
TOTAL GROSS OF FEES	35,818,381.18	-1.31	-1.73	-1.33	-1.33	1.32	1.32	3.79	3.27	4.84	3.81
FIXED INCOME	31,527,223.19	-1.49	-1.99	-1.54	-1.54	1.38	1.38	4.16	3.70	5.72	6.37
CASH & TEMPORARY	4,291,157.99	0.00	0.02	0.05	0.05	-0.01	-0.01	0.05	0.08	0.12	

6/30/2013

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	Annualized			
								2 Years	3 Years	4 Years	5 Years
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	31,589.49	0.00	0.02	0.04	0.04	0.13	0.13	-1.23	-0.82		
CASH & TEMPORARY	31,589.49	0.00	0.02	0.04	0.04	0.13	0.13	-1.23	-0.82		
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	620,406,558.98	-1.29	-1.77	-1.33	-1.33	0.86	0.86	3.09	3.42	4.71	7.01
FIXED INCOME	541,220,395.12	-1.45	-1.98	-1.46	-1.46	0.99	0.99	3.47	3.93	5.63	7.87
CASH & TEMPORARY	79,186,163.86	0.01	0.03	-0.04	-0.04	0.06	0.06	0.11	0.14	0.18	
State Investment PL											
TOTAL GROSS OF FEES	4,355,923,670.75	-0.31	-0.38	-0.18	-0.18	0.70	0.70	1.54	1.76		
FIXED INCOME	2,705,282,582.62	-0.52	-0.67	-0.37	-0.37	0.92	0.92	2.16	2.44		
CASH & TEMPORARY	1,650,641,088.13	0.02	0.07	0.14	0.14	0.32	0.32	0.30	0.35		
Treasury Fund											
TOTAL GROSS OF FEES	697,844.68	0.01	0.04	0.11	0.11	0.31	0.31	0.26	0.25		
CASH & TEMPORARY	697,844.68	0.01	0.04	0.11	0.11	0.31	0.31	0.26	0.25		
Tuition- Prepaid											
TOTAL GROSS OF FEES	111,480,691.66	-1.24	-0.85	1.35	1.35	7.22	7.22	4.90	9.81	10.38	5.96
EQUITIES	29,292,039.10	-2.17	-0.17	7.54	7.54	18.77	18.77	9.50	16.09	15.35	5.24
FIXED INCOME	67,967,495.64	-1.09	-1.35	-0.96	-0.96	0.79	0.79	2.72	4.59	6.63	7.30
CASH & TEMPORARY	14,221,156.92	0.02	0.05	0.08	0.08	0.16	0.16	0.17	0.16	1.41	1.52



Total Performance Summary

Repo PM0005

Reporting Currency, USD

5/31/2013

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	3,799,854,600.56	0.02	0.06	0.07	0.10	0.30	0.27	0.34	0.39	0.42	0.65
FIXED INCOME	1,007,921,629.53	0.02	0.10	0.19	0.16	0.53	0.47	0.60	0.66	0.75	1.30
CASH & TEMPORARY	2,791,932,971.03	0.01	0.04	0.03	0.08	0.22	0.20	0.20	0.23	0.22	0.41



Total Performance Statement - Treasury Composite

Rep: PM0005
Reporting Currency: USD

5/31/2013

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treasurer											
TOTAL GROSS OF FEES	8,556,587,180.90	-0.34	-0.05	0.15	0.12	1.34	1.15	1.85			
EQUITIES	29,943,076.79	0.11	4.90	12.32	9.92	27.14	21.41	9.84			
FIXED INCOME	5,117,807,459.39	-0.56	-0.14	0.12	0.09	1.83	1.61	2.79			
CASH & TEMPORARY	3,408,836,644.72	0.02	0.06	0.12	0.09	0.30	0.27	0.25			
Eductn Imprvmnt Act											
TOTAL GROSS OF FEES	76,851,691.69	0.01	0.04	0.09	0.00	0.23	0.21				
CASH & TEMPORARY	76,851,691.69	0.01	0.04	0.09	0.00	0.18	0.16				
General Fund											
TOTAL GROSS OF FEES	2,254,200,459.99	-0.07	-0.01	0.15	0.08	0.58	0.50	0.85			
FIXED INCOME	931,626,776.05	-0.18	-0.08	0.24	0.13	1.19	1.00	1.87			
CASH & TEMPORARY	1,322,573,683.94	0.01	0.05	0.11	0.07	0.24	0.23	0.20			
Insurance Reserve Fund											
TOTAL GROSS OF FEES	460,733,458.68	-1.22	-0.42	-0.25	-0.20	1.89	1.68	3.35			
FIXED INCOME	458,686,332.00	-1.23	-0.38	-0.21	-0.15	2.13	1.90	3.70			
CASH & TEMPORARY	2,047,126.68	0.01	0.03	0.03	0.05	0.09	0.15	0.09			
Long Term Pool											
TOTAL GROSS OF FEES	307,673,623.15	-1.30	-0.26	-0.06	0.03	3.21	3.01	4.96			
FIXED INCOME	300,314,717.51	-1.34	-0.28	-0.05	0.04	3.09	2.89	5.19			
CASH & TEMPORARY	7,358,905.64	0.00	0.02	-1.32	-1.32	104.55	104.53	42.88			
LTDI TRUST FUND											
TOTAL GROSS OF FEES	36,299,773.50	-1.04	-0.28	-0.01	-0.02	2.82	2.66	4.37	4.13	5.65	4.12
FIXED INCOME	31,673,171.70	-1.19	-0.34	-0.02	-0.05	3.09	2.92	4.82	4.73	6.64	6.74
CASH & TEMPORARY	4,626,601.80	0.00	0.03	-0.08	0.04	0.01	-0.01	0.05	0.08	0.13	



Total Performance Summary - Treasury Composite

Rep: IPM0005

Reporting Currency: USD

5/31/2013

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	29,408.75	0.00	0.02	0.05	0.04	0.15	0.13	-1.31			
CASH & TEMPORARY	29,408.75	0.00	0.02	0.05	0.04	0.15	0.13	-1.31			
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	629,782,812.75	-1.07	-0.32	-0.10	-0.05	2.34	2.18	3.70	4.13	5.48	7.26
FIXED INCOME	559,808,385.67	-1.20	-0.34	-0.07	-0.01	2.65	2.47	4.16	4.77	6.53	8.16
CASH & TEMPORARY	69,974,427.08	0.01	0.03	-0.06	-0.05	0.06	0.05	0.11	0.14	0.18	
State Investment PL											
TOTAL GROSS OF FEES	4,677,313,270.34	-0.20	-0.01	0.17	0.13	1.18	1.01	1.71			
FIXED INCOME	2,765,026,615.93	-0.34	-0.06	0.19	0.15	1.69	1.45	2.44			
CASH & TEMPORARY	1,912,286,654.41	0.02	0.07	0.15	0.12	0.33	0.30	0.30			
Treasury Fund											
TOTAL GROSS OF FEES	697,814.35	0.01	0.06	0.13	0.10	0.33	0.30	0.26			
CASH & TEMPORARY	697,814.35	0.01	0.06	0.13	0.10	0.33	0.30	0.26			
Tuition- Prepaid											
TOTAL GROSS OF FEES	113,004,867.70	-0.46	1.21	3.23	2.63	12.04	8.56	5.01	9.58	11.06	5.21
EQUITIES	29,943,076.79	0.11	4.90	12.32	9.92	27.14	21.41	9.84	15.14	16.00	3.87
FIXED INCOME	70,671,460.53	-0.78	-0.16	0.18	0.13	2.19	1.90	3.31	5.50	7.55	7.59
CASH & TEMPORARY	12,390,330.38	0.01	0.05	0.07	0.06	0.15	0.14	0.16	0.16	1.43	3.47



Total Performance Summary

Repo PM0005
Reporting Currency: USD

4/30/2013

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	Annualized			
								2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	3,882,473,154.45	0.02	0.06	0.12	0.08	0.31	0.25	0.34	0.38	0.43	0.69
FIXED INCOME	939,823,025.34	0.04	0.11	0.21	0.14	0.55	0.45	0.61	0.65	0.80	1.35
CASH & TEMPORARY	2,942,650,129.11	0.02	0.05	0.10	0.06	0.22	0.18	0.21	0.23	0.22	0.45



Total Performance Summary - Treasury Composite

Repo PM0005

Reporting Currency: USD

4/30/2013

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treasurer											
TOTAL GROSS OF FEES	8,469,326,825.36	0.20	0.50	0.59	0.45	1.79	1.49	2.28			
EQUITIES	30,726,747.62	1.94	5.00	13.46	9.81	17.87	21.28	8.93			
FIXED INCOME	5,252,587,325.84	0.30	0.76	0.84	0.65	2.69	2.18	3.48			
CASH & TEMPORARY	3,186,012,751.90	0.02	0.06	0.12	0.07	0.30	0.25	0.25			
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	74,850,437.94	0.01	0.04	-0.02	-0.01	0.24	0.20				
CASH & TEMPORARY	74,850,437.94	0.01	0.04	-0.07	-0.01	0.19	0.15				
General Fund											
TOTAL GROSS OF FEES	2,209,683,310.56	0.04	0.15	0.23	0.16	0.67	0.57	1.05			
FIXED INCOME	955,502,646.04	0.06	0.30	0.46	0.31	1.40	1.18	2.26			
CASH & TEMPORARY	1,254,180,664.52	0.02	0.06	0.09	0.06	0.24	0.21	0.19			
Insurance Reserve Fund											
TOTAL GROSS OF FEES	473,345,775.19	0.63	1.32	1.12	1.03	3.62	2.93	4.50			
FIXED INCOME	468,757,318.69	0.66	1.42	1.25	1.09	3.88	3.17	4.90			
CASH & TEMPORARY	4,588,456.50	0.02	0.03	-0.01	0.04	0.18	0.14	0.11			
Long Term Pool											
TOTAL GROSS OF FEES	310,626,230.17	0.70	1.75	1.75	1.35	5.26	4.37	6.34			
FIXED INCOME	304,758,394.41	0.72	1.79	1.59	1.40	5.20	4.29	6.70			
CASH & TEMPORARY	5,867,835.76	0.01	0.03	104.23	-1.32	104.57	104.52	42.94			
LTDI TRUST FUND											
TOTAL GROSS OF FEES	36,761,365.74	0.61	1.34	1.37	1.03	4.64	3.74	4.59	4.74	6.31	4.16
FIXED INCOME	32,359,771.33	0.69	1.51	1.56	1.16	5.16	4.17	5.07	5.47	7.38	6.75
CASH & TEMPORARY	4,401,594.41	0.01	0.03	-0.07	0.04	0.01	-0.01	0.05	0.08	0.14	



Total Performance Summary - Treasury Composite

Report ID: IPM0005

Reporting Currency: USD

4/30/2013

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	Annualized				
								2 Years	3 Years	4 Years	5 Years	
Ordinary Sinking Fund												
TOTAL GROSS OF FEES	28,407.55	0.01	0.03	0.00	0.03	0.15	0.13	-1.27				
CASH & TEMPORARY	28,407.55	0.01	0.03	0.00	0.03	0.15	0.13	-1.27				
SCRHI TRUST FUND												
TOTAL GROSS OF FEES	635,375,090.23	0.59	1.31	1.24	1.03	3.94	3.28	4.82	4.66	6.04	9.79	
FIXED INCOME	560,177,196.81	0.67	1.49	1.43	1.20	4.50	3.71	5.44	5.38	7.17	10.53	
CASH & TEMPORARY	75,197,893.42	0.01	0.03	-0.05	-0.06	0.07	0.04	0.11	0.14	0.19		
State Investment PL												
TOTAL GROSS OF FEES	4,614,302,998.27	0.13	0.35	0.46	0.33	1.54	1.21	2.04				
FIXED INCOME	2,855,126,404.56	0.19	0.54	0.69	0.50	2.27	1.80	2.96				
CASH & TEMPORARY	1,759,176,593.71	0.03	0.07	0.13	0.09	0.34	0.28	0.30				
Treasury Fund												
TOTAL GROSS OF FEES	697,768.59	0.02	0.07	0.15	0.09	0.35	0.28	0.26				
CASH & TEMPORARY	697,768.59	0.02	0.07	0.15	0.09	0.35	0.28	0.26				
Tuition- Prepaid												
TOTAL GROSS OF FEES	113,655,441.12	0.87	1.93	4.10	3.11	7.15	9.07	4.96	8.09	12.25	5.34	
EQUITIES	30,726,747.62	1.94	5.00	13.46	9.81	17.87	21.28	8.93	11.74	17.85	4.10	
FIXED INCOME	75,905,594.00	0.52	0.95	1.09	0.92	3.29	2.71	4.64	6.00	8.16	7.50	
CASH & TEMPORARY	7,023,099.50	0.02	0.04	0.07	0.05	0.15	0.13	0.16	0.16	1.49	5.64	



Total Performance Summary

Repo PM0005

Reporting Currency, USD

3/31/2013

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	3,976,991,469.70	0.02	0.06	0.13	0.06	0.32	0.23	0.35	0.38	0.45	
FIXED INCOME	914,607,691.84	0.04	0.10	0.21	0.10	0.59	0.41	0.61	0.65	0.88	
CASH & TEMPORARY	3,062,383,777.86	0.01	0.04	0.11	0.04	0.22	0.17	0.21	0.23	0.23	



Total Performance Summary - Treasury Composite

Report ID: IPM0005

Reporting Currency: USD

3/31/2013

Account Name Return Type Benchmark Name	Market Value	Annualized								
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years
State Treasurer										
TOTAL GROSS OF FEES	8,723,744,789.85	0.09	0.25	0.55	0.25	1.89	1.29	2.45		
EQUITIES	30,155,037.64	2.79	7.72	11.35	7.72	14.46	18.97	9.83		
FIXED INCOME	5,239,907,107.55	0.12	0.35	0.77	0.35	2.87	1.87	3.71		
CASH & TEMPORARY	3,453,682,644.66	0.02	0.05	0.15	0.05	0.30	0.23	0.25		
Eductn Imprvmt Act										
TOTAL GROSS OF FEES	71,689,281.99	0.01	-0.03	0.06	-0.03	0.24	0.18			
CASH & TEMPORARY	71,689,281.99	0.01	-0.03	0.02	-0.03	0.19	0.14			
General Fund										
TOTAL GROSS OF FEES	2,373,518,738.12	0.03	0.12	0.24	0.12	0.73	0.53	1.18		
FIXED INCOME	939,623,894.63	0.04	0.25	0.44	0.25	1.54	1.12	2.53		
CASH & TEMPORARY	1,433,894,843.49	0.02	0.04	0.13	0.04	0.25	0.19	0.19		
Insurance Reserve Fund										
TOTAL GROSS OF FEES	500,100,730.72	0.18	0.40	0.88	0.40	3.73	2.29	4.65		
FIXED INCOME	466,200,081.48	0.20	0.43	1.00	0.43	4.02	2.49	5.07		
CASH & TEMPORARY	33,900,649.24	0.01	0.03	0.07	0.03	0.18	0.13	0.14		
Long Term Pool										
TOTAL GROSS OF FEES	309,099,596.47	0.34	0.64	1.67	0.64	5.66	3.64	6.59		
FIXED INCOME	304,771,622.54	0.35	0.67	1.51	0.67	5.62	3.54	7.03		
CASH & TEMPORARY	4,327,973.93	0.01	-1.33	104.42	-1.33	104.57	104.50	42.99		
LTDI TRUST FUND										
TOTAL GROSS OF FEES	36,566,059.14	0.15	0.41	1.42	0.41	4.92	3.10	4.82	4.87	6.13
FIXED INCOME	32,714,776.43	0.17	0.46	1.60	0.46	5.45	3.45	5.36	5.67	7.17
CASH & TEMPORARY	3,851,282.71	0.01	0.03	-0.06	0.03	0.02	-0.02	0.04	0.08	0.14



Total Performance Summary - Treasury Composite

Report ID: IPM0005

Reporting Currency: USD

3/31/2013

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	26,254.98	0.01	0.02	0.08	0.02	0.16	0.12	-1.23			
CASH & TEMPORARY	26,254.98	0.01	0.02	0.08	0.02	0.16	0.12	-1.23			
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	637,348,773.49	0.17	0.44	1.14	0.44	4.10	2.68	5.02	4.79	6.00	
FIXED INCOME	554,764,702.02	0.20	0.53	1.29	0.53	4.75	3.02	5.68	5.58	7.13	
CASH & TEMPORARY	82,584,071.47	0.01	-0.07	-0.04	-0.07	0.07	0.03	0.11	0.15	0.19	
State Investment PL											
TOTAL GROSS OF FEES	4,681,868,246.16	0.06	0.20	0.46	0.20	1.67	1.08	2.18			
FIXED INCOME	2,866,363,342.25	0.09	0.30	0.67	0.30	2.45	1.60	3.17			
CASH & TEMPORARY	1,815,504,903.91	0.02	0.07	0.16	0.07	0.34	0.25	0.30			
Treasury Fund											
TOTAL GROSS OF FEES	697,692.88	0.02	0.06	0.17	0.06	0.35	0.26	0.25			
CASH & TEMPORARY	697,692.88	0.02	0.06	0.17	0.06	0.35	0.26	0.25			
Tuition- Prepaid											
TOTAL GROSS OF FEES	112,829,415.90	0.81	2.22	3.22	2.22	5.62	8.13	6.00	8.25	13.23	5.74
EQUITIES	30,155,037.64	2.79	7.72	11.35	7.72	14.46	18.97	9.83	11.40	20.14	4.71
FIXED INCOME	75,468,688.20	0.10	0.40	0.58	0.40	3.30	2.18	5.16	6.45	8.04	7.41
CASH & TEMPORARY	7,205,690.06	0.01	0.03	0.07	0.03	0.14	0.11	0.15	0.16	1.52	



Total Performance Summary

Report: PM0005

Reporting Currency: USD

2/28/2013

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	Annualized				
								2 Years	3 Years	4 Years	5 Years	
Local Gov Inv. Pool												
TOTAL GROSS OF FEES	3,935,375,455.00	0.02	0.01	0.14	0.04	0.35	0.21	0.35	0.38	0.46		
FIXED INCOME	922,719,496.00	0.03	0.09	0.22	0.06	0.65	0.37	0.61	0.64	0.91		
CASH & TEMPORARY	3,012,655,959.00	0.02	-0.01	0.11	0.03	0.23	0.16	0.21	0.23	0.23		



Total Performance Summary - Treasury Composite

Report: PM0005

Reporting Currency: USD

2/28/2013

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treasurer											
TOTAL GROSS OF FEES	8,845,151,146.46	0.21	0.20	0.69	0.16	1.93	1.20	2.40			
EQUITIES	30,728,913.31	0.20	7.07	11.53	4.79	14.15	15.74	8.07			
FIXED INCOME	5,259,101,147.78	0.34	0.26	1.00	0.23	2.91	1.75	3.69			
CASH & TEMPORARY	3,555,321,085.37	0.02	0.06	0.16	0.03	0.30	0.21	0.16			
Eductn Imprvmnt Act											
TOTAL GROSS OF FEES	83,755,866.44	0.01	0.05	0.14	-0.04	0.24	0.17				
CASH & TEMPORARY	83,755,866.44	0.01	0.05	0.09	-0.04	0.20	0.12				
General Fund											
TOTAL GROSS OF FEES	2,323,392,928.81	0.08	0.15	0.28	0.09	0.82	0.50	1.12			
FIXED INCOME	935,639,061.69	0.20	0.32	0.57	0.21	1.77	1.08	2.56			
CASH & TEMPORARY	1,387,753,867.12	0.02	0.06	0.13	0.02	0.25	0.17	0.04			
Insurance Reserve Fund											
TOTAL GROSS OF FEES	500,977,205.91	0.50	0.16	1.11	0.22	3.60	2.10	4.52			
FIXED INCOME	461,276,710.15	0.55	0.17	1.25	0.23	3.87	2.29	5.00			
CASH & TEMPORARY	39,700,495.76	0.01	0.00	0.07	0.02	0.18	0.12	-0.21			
Long Term Pool											
TOTAL GROSS OF FEES	309,680,578.36	0.69	0.20	1.87	0.30	5.19	3.29	6.40			
FIXED INCOME	305,722,098.02	0.71	0.23	1.71	0.32	5.13	3.18	6.89			
CASH & TEMPORARY	3,958,480.34	0.01	-1.34	104.43	-1.34	104.58	104.48	42.55			
LTDI TRUST FUND											
TOTAL GROSS OF FEES	36,525,791.46	0.57	0.27	1.75	0.26	4.60	2.95	4.79	4.77	6.39	
FIXED INCOME	32,843,140.62	0.65	0.32	1.96	0.30	5.10	3.28	5.32	5.55	7.46	
CASH & TEMPORARY	3,682,650.84	0.01	-0.11	-0.06	0.02	0.02	-0.03	0.04	0.09	0.15	



Total Performance Summary - Treasury Composite

Report ID: IPM0005

Reporting Currency: USD

2/28/2013

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	Annualized				
								2 Years	3 Years	4 Years	5 Years	
Ordinary Sinking Fund												
TOTAL GROSS OF FEES	26,251.59	0.01	0.03	0.08	0.02	0.16	0.11	-1.53				
CASH & TEMPORARY	26,251.59	0.01	0.03	0.08	0.02	0.16	0.11	-1.53				
SCRHI TRUST FUND												
TOTAL GROSS OF FEES	635,756,399.19	0.54	0.21	1.42	0.27	3.91	2.50	4.94	4.71	6.26		
FIXED INCOME	548,070,334.04	0.62	0.27	1.59	0.33	4.52	2.82	5.59	5.48	7.47		
CASH & TEMPORARY	87,686,065.15	0.01	-0.09	-0.03	-0.08	0.07	0.02	0.11	0.15	0.20		
State Investment PL												
TOTAL GROSS OF FEES	4,840,694,604.77	0.16	0.18	0.61	0.14	1.74	1.02	2.16				
FIXED INCOME	2,904,012,871.36	0.26	0.25	0.90	0.21	2.55	1.51	3.17				
CASH & TEMPORARY	1,936,681,733.41	0.02	0.07	0.17	0.05	0.34	0.23	0.26				
Treasury Fund												
TOTAL GROSS OF FEES	697,608.29	0.02	0.07	0.18	0.04	0.36	0.24	0.25				
CASH & TEMPORARY	697,608.29	0.02	0.07	0.18	0.04	0.36	0.24	0.25				
Tuition- Prepaid												
TOTAL GROSS OF FEES	113,643,911.64	0.25	2.00	4.37	1.40	6.79	7.26	5.45	9.12	14.16	5.46	
EQUITIES	30,728,913.31	0.20	7.07	11.53	4.79	14.15	15.74	8.07	12.57	21.74	4.03	
FIXED INCOME	71,536,931.90	0.32	0.34	0.93	0.30	3.69	2.07	5.25	6.43	8.34	7.29	
CASH & TEMPORARY	11,378,066.43	0.01	0.03	0.07	0.02	0.14	0.09	0.15	0.16	1.55		



Total Performance Summary

Report: PM0005

Reporting Currency: USD

1/31/2013

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	4,082,794,851.90	0.02	0.06	0.15	0.02	0.36	0.19	0.35	0.38	0.47	
FIXED INCOME	819,298,408.20	0.03	0.09	0.25	0.03	0.68	0.33	0.62	0.65	0.95	
CASH & TEMPORARY	3,263,496,443.70	0.01	0.05	0.11	0.01	0.22	0.13	0.21	0.23	0.23	



Total Performance Summary - Treasury Composite

Repo PM0005
Reporting Currency: USD

1/31/2013

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treasurer											
TOTAL GROSS OF FEES	9,348,455,329.38	-0.04	0.10	0.61	-0.04	1.93	0.99	2.39			
EQUITIES	31,773,124.01	4.58	8.06	13.99	4.58	19.17	15.51	9.78			
FIXED INCOME	5,101,411,344.16	-0.11	0.08	0.82	-0.11	2.81	1.41	3.64			
CASH & TEMPORARY	4,215,270,861.21	0.01	0.06	0.16	0.01	0.30	0.19	0.16			
Eductn Imprvmnt Act											
TOTAL GROSS OF FEES	85,670,151.51	-0.05	-0.06	0.14	-0.05	0.09	0.16				
CASH & TEMPORARY	85,670,151.51	-0.05	-0.11	0.10	-0.05	0.05	0.11				
General Fund											
TOTAL GROSS OF FEES	3,035,979,818.70	0.00	0.08	0.26	0.00	0.81	0.42	1.13			
FIXED INCOME	915,480,614.03	0.01	0.15	0.49	0.01	1.74	0.88	2.57			
CASH & TEMPORARY	2,120,499,204.67	0.00	0.03	0.13	0.00	0.25	0.16	0.04			
Insurance Reserve Fund											
TOTAL GROSS OF FEES	497,769,314.77	-0.28	-0.19	0.75	-0.28	3.16	1.59	4.52			
FIXED INCOME	453,132,791.38	-0.32	-0.17	0.85	-0.32	3.42	1.72	5.03			
CASH & TEMPORARY	44,636,523.39	0.01	-0.04	0.08	0.01	-0.06	0.11	-0.17			
Long Term Pool											
TOTAL GROSS OF FEES	308,590,767.86	-0.39	0.00	1.39	-0.39	4.59	2.58	6.20			
FIXED INCOME	303,297,608.36	-0.38	-0.20	1.23	-0.38	4.54	2.46	6.70			
CASH & TEMPORARY	5,293,159.50	-1.35	104.18	104.44	-1.35	104.23	104.46	42.61			
LTDI TRUST FUND											
TOTAL GROSS OF FEES	36,368,053.65	-0.30	0.04	1.37	-0.30	4.11	2.37	4.71	4.69	6.55	
FIXED INCOME	31,632,821.84	-0.35	0.04	1.53	-0.35	4.54	2.61	5.25	5.47	7.62	
CASH & TEMPORARY	4,735,231.81	0.01	-0.10	-0.06	0.01	0.02	-0.04	0.04	0.09	0.15	



Total Performance Summary - Treasury Composite

Repc IPM0005

Reporting Currency: USD

1/31/2013

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	26,249.51	0.01	-0.02	0.09	0.01	0.16	0.10	-1.49			
CASH & TEMPORARY	26,249.51	0.01	-0.02	0.09	0.01	0.16	0.10	-1.49			
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	629,690,015.76	-0.27	-0.06	1.09	-0.27	3.73	1.95	4.75	4.64	6.30	
FIXED INCOME	527,691,854.75	-0.29	-0.06	1.20	-0.29	4.38	2.18	5.37	5.42	7.54	
CASH & TEMPORARY	101,998,161.01	-0.09	-0.08	-0.02	-0.09	0.07	0.01	0.11	0.15	0.21	
State Investment PL											
TOTAL GROSS OF FEES	4,630,875,301.11	-0.02	0.11	0.56	-0.02	1.78	0.86	2.14			
FIXED INCOME	2,802,812,046.72	-0.05	0.15	0.80	-0.05	2.56	1.25	3.13			
CASH & TEMPORARY	1,828,063,254.39	0.02	0.06	0.18	0.02	0.35	0.21	0.26			
Treasury Fund											
TOTAL GROSS OF FEES	697,538.61	0.02	0.09	0.19	0.02	0.35	0.22	0.25			
CASH & TEMPORARY	697,538.61	0.02	0.09	0.19	0.02	0.35	0.22	0.25			
Tuition- Prepaid											
TOTAL GROSS OF FEES	122,788,117.90	1.15	2.12	5.85	1.15	10.12	7.00	6.56	9.54	12.82	5.14
EQUITIES	31,773,124.01	4.58	8.06	13.99	4.58	19.17	15.51	9.78	13.41	18.32	3.45
FIXED INCOME	67,363,607.08	-0.03	0.14	1.00	-0.03	3.76	1.74	5.40	6.45	8.36	7.29
CASH & TEMPORARY	23,651,386.81	0.01	0.03	0.07	0.01	0.16	0.09	0.15	0.16	1.55	

12/31/2012

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	2,919,482,263.46	-0.03	0.07	0.17	0.40	0.40	0.17	0.37	0.39	0.48	
FIXED INCOME	833,212,515.03	0.03	0.10	0.30	0.78	0.78	0.30	0.64	0.66	1.03	
CASH & TEMPORARY	2,086,269,748.43	-0.05	0.06	0.12	0.22	0.22	0.12	0.21	0.23	0.23	



Internally Mgd Compos Performance Summary

Report ID 0005
Reporting Currency

12/31/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	8,840,357,147.92	0.03	0.29	0.97	2.27	2.27	0.97	3.01	3.36	4.24	4.85
FIXED INCOME	4,996,383,689.97	0.03	0.42	1.52	3.57	3.57	1.52	4.75	4.93	5.97	
CASH & TEMPORARY	3,843,973,457.95	0.03	0.11	0.18	0.30	0.30	0.18	0.18	0.29	0.39	
TOTAL NET OF FEES	8,840,357,147.92	0.03	0.29	0.97	2.27	2.27	0.97	3.01	3.36	4.24	4.85
<i>Barclays U.S. Aggregate Bond Index</i>		-0.14	0.21	1.80	4.21	4.21	1.80	6.01	6.19	6.12	5.95
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.06	0.15	0.67	1.26	1.26	0.67	1.43	1.88	2.37	2.88
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.01	0.18	1.54	3.56	3.56	1.54	4.75	5.22	5.53	5.39
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.02	0.04	0.07	0.11	0.11	0.07	0.11	0.11	0.14	0.52
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	84,049,228.80	0.09	0.09	0.21	0.24	0.24	0.21				
CASH & TEMPORARY	84,049,228.80	0.09	0.04	0.16	0.19	0.19	0.16				
TOTAL NET OF FEES	84,049,228.80	0.09	0.09	0.21	0.24	0.24	0.21				
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.02	0.04	0.07	0.11	0.11	0.07				
Insurance Reserve Fund											
TOTAL GROSS OF FEES	511,613,980.40	-0.06	0.48	1.88	4.29	4.29	1.88	4.84	4.94	5.63	6.59
FIXED INCOME	451,116,012.12	-0.06	0.57	2.05	4.69	4.69	2.05	5.39			
CASH & TEMPORARY	60,497,968.28	-0.02	0.04	0.10	0.03	0.03	0.10	-0.13			
TOTAL NET OF FEES	511,613,980.40	-0.06	0.48	1.88	4.29	4.29	1.88	4.84	4.94	5.63	6.59
<i>Barclays U.S. Aggregate Bond Index</i>		-0.14	0.21	1.80	4.21	4.21	1.80	6.01	6.19	6.12	5.95
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.01	0.18	1.54	3.56	3.56	1.54	4.75	5.22	5.53	5.39



Internally Mgd Component Performance Summary

Report ID: 111005
Reporting Currency: USD

12/31/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	309,117,200.03	-0.10	1.02	2.98	6.12	6.12	2.98	6.56	6.64	7.13	7.71
FIXED INCOME	308,680,067.37	-0.10	0.83	2.85	6.11	6.11	2.85	7.08			
CASH & TEMPORARY	437,132.66	0.00	107.17	107.26	107.21	107.21	107.26	43.65			
TOTAL NET OF FEES	309,117,200.03	-0.10	1.02	2.98	6.12	6.12	2.98	6.56	6.64	7.13	7.71
<i>Barclays U.S. Aggregate Bond Index</i>		-0.14	0.21	1.80	4.21	4.21	1.80	6.01	6.19	6.12	5.95
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.01	0.18	1.54	3.56	3.56	1.54	4.75	5.22	5.53	5.39
LTDI TRUST FUND											
TOTAL GROSS OF FEES	36,465,184.68	0.01	1.00	2.68	5.51	5.51	2.68	5.03	5.42	6.69	
FIXED INCOME	32,520,814.25	0.02	1.13	2.97	6.06	6.06	2.97	5.62	6.37	7.78	
CASH & TEMPORARY	3,944,370.43	-0.12	-0.09	-0.05	0.02	0.02	-0.05	0.04	0.09	0.17	
TOTAL NET OF FEES	36,465,184.68	0.01	1.00	2.68	5.51	5.51	2.68	5.03	5.42	6.69	
<i>Barclays U.S. Aggregate Bond Index</i>		-0.14	0.21	1.80	4.21	4.21	1.80	6.01	6.19	6.12	
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.01	0.18	1.54	3.56	3.56	1.54	4.75	5.22	5.53	
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	24,097.72	0.01	0.06	0.09	0.08	0.08	0.09	-1.45			
CASH & TEMPORARY	24,097.72	0.01	0.06	0.09	0.08	0.08	0.09	-1.45			
TOTAL NET OF FEES	24,097.72	0.01	0.06	0.09	0.08	0.08	0.09	-1.45			
<i>BofA Merrill Lynch 3 Month US Treasury Bill GO01</i>		0.02	0.04	0.07	0.11	0.11	0.07	0.11			

12/31/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	570,844,613.66	-0.06	0.69	2.23	4.93	4.93	2.23	5.15	5.24	6.77	
FIXED INCOME	515,611,913.74	-0.06	0.76	2.48	5.73	5.73	2.48	5.84	6.15	8.09	
CASH & TEMPORARY	55,232,699.92	-0.01	0.03	0.10	0.17	0.17	0.10	0.16	0.19	0.24	
TOTAL NET OF FEES	570,844,613.66	-0.06	0.69	2.23	4.93	4.93	2.23	5.15	5.24	6.77	
<i>Barclays U.S. Aggregate Bond Index</i>		-0.14	0.21	1.80	4.21	4.21	1.80	6.01	6.19	6.12	
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.01	0.18	1.54	3.56	3.56	1.54	4.75	5.22	5.53	
State General Funds											
TOTAL GROSS OF FEES	2,901,569,194.49	0.07	0.13	0.41	0.91	0.91	0.41	3.11	3.06	3.46	4.70
FIXED INCOME	913,527,504.09	0.12	0.19	0.87	2.08	2.08	0.87	7.28			
CASH & TEMPORARY	1,988,041,690.40	0.04	0.09	0.15	0.24	0.24	0.15	0.05			
TOTAL NET OF FEES	2,901,569,194.49	0.07	0.13	0.41	0.91	0.91	0.41	3.11	3.06	3.46	4.70
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.06	0.15	0.67	1.26	1.26	0.67	1.43	1.88	2.37	2.88
State Investment Pool											
TOTAL GROSS OF FEES	4,425,976,163.17	0.04	0.26	0.88	2.20	2.20	0.88	2.25	2.64	3.40	4.34
FIXED INCOME	2,774,927,378.40	0.04	0.36	1.30	3.20	3.20	1.30	3.30			
CASH & TEMPORARY	1,651,048,784.77	0.03	0.09	0.18	0.35	0.35	0.18	0.26			
TOTAL NET OF FEES	4,425,976,163.17	0.04	0.26	0.88	2.20	2.20	0.88	2.25	2.64	3.40	4.34
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.06	0.15	0.67	1.26	1.26	0.67	1.43	1.88	2.37	2.88

12/31/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	697,484.97	0.03	0.11	0.20	0.34	0.34	0.20	0.25			
CASH & TEMPORARY	697,484.97	0.03	0.11	0.20	0.34	0.34	0.20	0.25			
TOTAL NET OF FEES	697,484.97	0.03	0.11	0.20	0.34	0.34	0.20	0.25			
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.02	0.04	0.07	0.11	0.11	0.07	0.11			

Total Performance Summary

Report ID 0005

Reporting Currency

11/30/2012

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	2,695,488,595.36	0.07	0.13	0.23	0.43	0.47	0.20	0.40	0.41	0.54	
FIXED INCOME	777,868,709.74	0.04	0.14	0.33	0.75	0.83	0.28	0.65	0.66	1.17	
CASH & TEMPORARY	1,917,619,885.62	0.08	0.13	0.19	0.27	0.29	0.17	0.25	0.25	0.27	



Internally Mgd Comp Performance Summary

Report # 0005
Reporting Currency

11/30/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	8,610,420,584.84	0.10	0.46	1.08	2.24	2.54	0.94	2.77	3.01	4.68	4.87
FIXED INCOME	5,008,704,236.92	0.16	0.74	1.71	3.55	4.01	1.49	4.34	4.49	6.55	
CASH & TEMPORARY	3,601,716,347.92	0.02	0.10	0.17	0.27	0.30	0.15	0.22	0.28	0.56	
TOTAL NET OF FEES	8,610,420,584.84	0.10	0.46	1.08	2.24	2.54	0.94	2.77	3.01	4.68	4.87
<i>Barclays U.S. Aggregate Bond Index</i>		0.16	0.49	1.99	4.36	5.51	1.95	5.51	5.68	7.14	6.04
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.08	0.19	0.65	1.20	1.30	0.62	1.33	1.67	2.67	2.93
<i>Barclays Intermediate Aggregate Bond Index</i>		0.14	0.43	1.65	3.57	4.36	1.55	4.26	4.74	6.27	5.46
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.02	0.04	0.07	0.10	0.09	0.06	0.11	0.11	0.13	0.57
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	86,668,777.45	-0.10	0.09	0.14	0.15	0.24	0.12				
CASH & TEMPORARY	86,668,777.45	-0.15	0.04	0.09	0.10	0.19	0.07				
TOTAL NET OF FEES	86,668,777.45	-0.10	0.09	0.14	0.15	0.24	0.12				
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.02	0.04	0.07	0.10	0.09	0.06				
Insurance Reserve Fund											
TOTAL GROSS OF FEES	511,480,909.23	0.15	0.94	2.15	4.35	4.97	1.94	4.41	4.48	6.16	6.63
FIXED INCOME	447,134,876.84	0.21	1.07	2.34	4.75	5.43	2.11	4.82			
CASH & TEMPORARY	64,346,032.39	-0.03	0.08	0.06	0.05	0.14	0.12	-0.07			
TOTAL NET OF FEES	511,480,909.23	0.15	0.94	2.15	4.35	4.97	1.94	4.41	4.48	6.16	6.63
<i>Barclays U.S. Aggregate Bond Index</i>		0.16	0.49	1.99	4.36	5.51	1.95	5.51	5.68	7.14	6.04
<i>Barclays Intermediate Aggregate Bond Index</i>		0.14	0.43	1.65	3.57	4.36	1.55	4.26	4.74	6.27	5.46



Internally Mgd Component Performance Summary

Report ID: 10005
Reporting Currency: USD

11/30/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	313,974,064.87	0.49	1.67	3.27	6.22	7.32	3.08	6.00	6.07	7.78	7.71
FIXED INCOME	315,976,098.31	0.28	1.48	3.15	6.21	7.38	2.95	6.37			
CASH & TEMPORARY	-2,002,033.44	106.97	107.21	107.29	107.21	107.40	107.26	43.72			
TOTAL NET OF FEES	313,974,064.87	0.49	1.67	3.27	6.22	7.32	3.08	6.00	6.07	7.78	7.71
<i>Barclays U.S. Aggregate Bond Index</i>		0.16	0.49	1.99	4.36	5.51	1.95	5.51	5.68	7.14	6.04
<i>Barclays Intermediate Aggregate Bond Index</i>		0.14	0.43	1.65	3.57	4.36	1.55	4.26	4.74	6.27	5.46
LTDI TRUST FUND											
TOTAL GROSS OF FEES	36,519,117.87	0.33	1.47	2.83	5.50	6.36	2.67	4.51	4.95	7.47	
FIXED INCOME	32,651,472.93	0.37	1.63	3.12	6.04	6.97	2.95	4.98	5.79	8.59	
CASH & TEMPORARY	3,867,644.94	0.02	0.05	0.09	0.14	0.15	0.07	0.11	0.14	0.23	
TOTAL NET OF FEES	36,519,117.87	0.33	1.47	2.83	5.50	6.36	2.67	4.51	4.95	7.47	
<i>Barclays U.S. Aggregate Bond Index</i>		0.16	0.49	1.99	4.36	5.51	1.95	5.51	5.68	7.14	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.14	0.43	1.65	3.57	4.36	1.55	4.26	4.74	6.27	
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	24,094.66	-0.04	0.06	0.09	0.07	0.15	0.08	-1.41			
CASH & TEMPORARY	24,094.66	-0.04	0.06	0.09	0.07	0.15	0.08	-1.41			
TOTAL NET OF FEES	24,094.66	-0.04	0.06	0.09	0.07	0.15	0.08	-1.41			
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.02	0.04	0.07	0.10	0.09	0.06	0.11			



Internally Mgd Component Performance Summary

Report # M0005
Reporting Currency, J

11/30/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	569,419,256.44	0.26	1.20	2.44	4.99	5.65	2.28	4.59	4.80	8.89	
FIXED INCOME	512,024,758.64	0.29	1.32	2.73	5.80	6.50	2.55	5.16	5.62	10.36	
CASH & TEMPORARY	57,394,497.80	0.02	0.06	0.12	0.18	0.19	0.11	0.17	0.20	0.24	
TOTAL NET OF FEES	569,419,256.44	0.26	1.20	2.44	4.99	5.65	2.28	4.59	4.80	8.89	
<i>Barclays U.S. Aggregate Bond Index</i>		0.16	0.49	1.99	4.36	5.51	1.95	5.51	5.68	7.14	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.14	0.43	1.65	3.57	4.36	1.55	4.26	4.74	6.27	
State General Funds											
TOTAL GROSS OF FEES	2,593,745,209.94	0.01	0.13	0.43	0.84	1.01	0.35	3.00	2.79	3.85	4.72
FIXED INCOME	924,668,417.09	0.03	0.24	0.94	1.96	2.31	0.76	7.04			
CASH & TEMPORARY	1,669,076,792.85	-0.01	0.07	0.13	0.20	0.24	0.11	0.05			
TOTAL NET OF FEES	2,593,745,209.94	0.01	0.13	0.43	0.84	1.01	0.35	3.00	2.79	3.85	4.72
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.08	0.19	0.65	1.20	1.30	0.62	1.33	1.67	2.67	2.93
State Investment Pool											
TOTAL GROSS OF FEES	4,497,891,769.77	0.09	0.43	1.01	2.16	2.40	0.84	2.04	2.34	3.70	4.37
FIXED INCOME	2,776,248,613.11	0.15	0.64	1.49	3.15	3.50	1.25	2.92			
CASH & TEMPORARY	1,721,643,156.66	0.01	0.09	0.18	0.32	0.34	0.16	0.35			
TOTAL NET OF FEES	4,497,891,769.77	0.09	0.43	1.01	2.16	2.40	0.84	2.04	2.34	3.70	4.37
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.08	0.19	0.65	1.20	1.30	0.62	1.33	1.67	2.67	2.93

11/30/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	697,384.61	0.03	0.10	0.19	0.31	0.32	0.16	0.25			
CASH & TEMPORARY	697,384.61	0.03	0.10	0.19	0.31	0.32	0.16	0.25			
TOTAL NET OF FEES	697,384.61	0.03	0.10	0.19	0.31	0.32	0.16	0.25			
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.02	0.04	0.07	0.10	0.09	0.06	0.11			

Account Name	Classification	Market Value 10/31/2012	Month Ending 10/31/2012	3 Months Ending 10/31/2012	6 Months Ending 10/31/2012	1 Year Ending 10/31/2012	Year to Date Ending 10/31/2012	FYTD Ending 10/31/2012
Local Gov Inv. Pool	TOTAL GROSS OF FEES	2,803,506,385.76	0.03	0.09	0.19	0.43	0.36	0.13
	FIXED INCOME	848,685,411.75	0.04	0.15	0.35	0.85	0.72	0.24
	TEMPORARY	1,934,786,918.25	0.02	0.06	0.12	0.21	0.18	0.08



Internally Mgd Compo Performance Summary

Report 100005
Reporting Currency J

10/31/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	8,565,290,931.90	0.16	0.47	1.17	2.14	2.53	0.84	2.66	3.28	5.30	5.09
FIXED INCOME	5,072,723,492.93	0.24	0.74	1.83	3.38	3.97	1.33	4.15	4.85	7.29	
CASH & TEMPORARY	3,492,567,438.97	0.06	0.11	0.18	0.25	0.30	0.14	0.24	0.28	0.65	
TOTAL NET OF FEES	8,565,290,931.90	0.16	0.47	1.17	2.14	2.53	0.84	2.66	3.28	5.30	5.09
<i>Barclays U.S. Aggregate Bond Index</i>		0.20	0.40	2.75	4.20	5.25	1.78	5.13	6.08	7.96	6.38
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.02	0.20	0.56	1.13	1.15	0.54	1.18	1.86	2.96	3.20
<i>Barclays Intermediate Aggregate Bond Index</i>		0.05	0.47	1.92	3.42	4.14	1.40	3.94	5.14	6.90	5.80
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.03	0.06	0.08	0.08	0.04	0.10	0.11	0.16	0.66
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	86,032,046.19	0.10	0.20	0.26	0.25	0.34	0.22				
CASH & TEMPORARY	86,032,046.19	0.10	0.20	0.26	0.25	0.34	0.22				
TOTAL NET OF FEES	86,032,046.19	0.10	0.20	0.26	0.25	0.34	0.22				
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.03	0.06	0.08	0.08	0.04				
Insurance Reserve Fund											
TOTAL GROSS OF FEES	497,152,536.93	0.39	0.95	2.47	4.19	4.92	1.79	4.19	4.80	6.85	6.89
FIXED INCOME	454,636,384.27	0.42	1.02	2.61	4.53	5.32	1.90	4.53			
CASH & TEMPORARY	42,516,152.66	0.09	0.12	0.19	0.08	0.25	0.15	-0.01			
TOTAL NET OF FEES	497,152,536.93	0.39	0.95	2.47	4.19	4.92	1.79	4.19	4.80	6.85	6.89
<i>Barclays U.S. Aggregate Bond Index</i>		0.20	0.40	2.75	4.20	5.25	1.78	5.13	6.08	7.96	6.38
<i>Barclays Intermediate Aggregate Bond Index</i>		0.05	0.47	1.92	3.42	4.14	1.40	3.94	5.14	6.90	5.80

Internally Mgd Compos Performance Summary

Report ID M0005

Reporting Currency

10/31/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	322,520,172.53	0.63	1.40	3.46	5.70	6.70	2.58	5.53	6.23	8.44	7.96
FIXED INCOME	315,812,678.27	0.64	1.43	3.56	5.92	7.02	2.66	5.95			
CASH & TEMPORARY	6,707,494.26	0.10	0.13	0.16	0.12	-0.25	0.14	-0.05			
TOTAL NET OF FEES	322,520,172.53	0.63	1.40	3.46	5.70	6.70	2.58	5.53	6.23	8.44	7.96
<i>Barclays U.S. Aggregate Bond Index</i>		0.20	0.40	2.75	4.20	5.25	1.78	5.13	6.08	7.96	6.38
<i>Barclays Intermediate Aggregate Bond Index</i>		0.05	0.47	1.92	3.42	4.14	1.40	3.94	5.14	6.90	5.80
LTDI TRUST FUND											
TOTAL GROSS OF FEES	36,489,809.04	0.66	1.34	3.22	5.15	5.93	2.33	4.10	5.27	8.28	
FIXED INCOME	32,858,898.88	0.73	1.48	3.54	5.65	6.49	2.57	4.49	6.18	9.44	
CASH & TEMPORARY	3,630,910.16	0.02	0.04	0.09	0.13	0.14	0.06	0.11	0.13	0.24	
TOTAL NET OF FEES	36,489,809.04	0.66	1.34	3.22	5.15	5.93	2.33	4.10	5.27	8.28	
<i>Barclays U.S. Aggregate Bond Index</i>		0.20	0.40	2.75	4.20	5.25	1.78	5.13	6.08	7.96	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.05	0.47	1.92	3.42	4.14	1.40	3.94	5.14	6.90	
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	18,106.41	0.09	0.11	0.15	0.11	0.20	0.13	-1.34			
CASH & TEMPORARY	18,106.41	0.09	0.11	0.15	0.11	0.20	0.13	-1.34			
TOTAL NET OF FEES	18,106.41	0.09	0.11	0.15	0.11	0.20	0.13	-1.34			
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.03	0.06	0.08	0.08	0.04	0.10			



Internally Mgd Compos Performance Summary

Report ID: 40005
Reporting Currency: USD

10/31/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	565,018,951.64	0.48	1.16	2.66	4.71	5.40	2.01	4.15	5.19	9.81	
FIXED INCOME	508,540,045.47	0.52	1.26	3.03	5.49	6.22	2.25	4.62	6.09	11.27	
CASH & TEMPORARY	56,478,906.17	0.02	0.06	0.12	0.16	0.19	0.09	0.17	0.20	0.33	
TOTAL NET OF FEES	565,018,951.64	0.48	1.16	2.66	4.71	5.40	2.01	4.15	5.19	9.81	
<i>Barclays U.S. Aggregate Bond Index</i>		0.20	0.40	2.75	4.20	5.25	1.78	5.13	6.08	7.96	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.05	0.47	1.92	3.42	4.14	1.40	3.94	5.14	6.90	
State General Funds											
TOTAL GROSS OF FEES	2,556,050,284.10	0.05	0.18	0.44	0.84	1.12	0.34	3.04	3.02	4.48	4.97
FIXED INCOME	933,805,436.65	0.05	0.33	0.93	1.93	2.55	0.72	7.09			
CASH & TEMPORARY	1,622,244,847.45	0.06	0.10	0.15	0.21	0.26	0.12	0.08			
TOTAL NET OF FEES	2,556,050,284.10	0.05	0.18	0.44	0.84	1.12	0.34	3.04	3.02	4.48	4.97
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.02	0.20	0.56	1.13	1.15	0.54	1.18	1.86	2.96	3.20
State Investment Pool											
TOTAL GROSS OF FEES	4,501,311,735.97	0.13	0.44	1.07	2.07	2.39	0.74	1.93	2.54	4.20	4.56
FIXED INCOME	2,827,070,049.39	0.17	0.65	1.57	3.00	3.48	1.10	2.74			
CASH & TEMPORARY	1,674,241,686.58	0.06	0.11	0.20	0.31	0.35	0.15	0.36			
TOTAL NET OF FEES	4,501,311,735.97	0.13	0.44	1.07	2.07	2.39	0.74	1.93	2.54	4.20	4.56
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.02	0.20	0.56	1.13	1.15	0.54	1.18	1.86	2.96	3.20



Internally Mgd Compos Performance Summary

Report ID M0005
Reporting Currency J

10/31/2012

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	697,289.09	0.04	0.10	0.19	0.28	0.30	0.13	0.26			
FIXED INCOME	0.00										
CASH & TEMPORARY	697,289.09	0.04	0.10	0.19	0.28	0.30	0.13	0.26			
TOTAL NET OF FEES	697,289.09	0.04	0.10	0.19	0.28	0.30	0.13	0.26			
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.01	0.03	0.06	0.08	0.08	0.04	0.10			

Account Name	Classification	Market Value 9/30/2012	Month Ending 9/30/2012	3 Months Ending 9/30/2012	6 Months Ending 9/30/2012	1 Year Ending 9/30/2012	Year to Date Ending 9/30/2012	FYTD
Local Gov Inv. Pool	TOTAL GROSS OF FEES	2,990,747,610.93	0.03	0.10	0.19	0.45	0.33	0.10
	FIXED INCOME	823,405,023.81	0.06	0.20	0.38	0.87	0.68	0.20
	TEMPORARY	2,147,329,984.35	0.02	0.06	0.11	0.21	0.16	0.06



Internally Mgd Comp: Performance Summary

Report ID: M0005
Reporting Currency: USD

9/30/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	9,030,532,253.32	0.20	0.68	1.32	1.97	2.47	0.68	2.74	3.36	4.92	5.20
FIXED INCOME	4,989,055,646.82	0.34	1.09	2.08	3.14	3.95	1.09	4.27	4.95	6.77	
CASH & TEMPORARY	4,041,476,606.50	0.03	0.08	0.15	0.19	0.20	0.08	0.24	0.27	0.73	
TOTAL NET OF FEES	9,030,532,253.32	0.20	0.68	1.32	1.97	2.47	0.68	2.74	3.36	4.92	5.20
<i>Barclays U.S. Aggregate Bond Index</i>		0.14	1.59	3.68	3.99	5.16	1.59	5.21	6.19	7.26	6.53
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.09	0.52	0.74	1.11	1.36	0.52	1.32	1.96	3.01	3.29
<i>Barclays Intermediate Aggregate Bond Index</i>		0.25	1.36	2.70	3.37	4.31	1.36	4.27	5.34	6.41	5.96
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.01	0.03	0.06	0.07	0.07	0.03	0.11	0.11	0.18	0.72
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	88,370,428.22	0.09	0.12	0.18	0.15	-0.81	0.12				
CASH & TEMPORARY	88,370,428.22	0.09	0.12	0.18	0.15	-0.81	0.12				
TOTAL NET OF FEES	88,370,428.22	0.09	0.12	0.18	0.15	-0.81	0.12				
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.01	0.03	0.06	0.07	0.07	0.03				
Insurance Reserve Fund											
TOTAL GROSS OF FEES	500,838,144.65	0.41	1.39	2.83	3.79	4.85	1.39	4.23	4.81	6.29	6.98
FIXED INCOME	456,222,841.26	0.44	1.47	2.99	4.09	5.27	1.47	4.58			
CASH & TEMPORARY	44,615,303.39	0.02	0.06	0.11	-0.01	0.08	0.06	0.04			
TOTAL NET OF FEES	500,838,144.65	0.41	1.39	2.83	3.79	4.85	1.39	4.23	4.81	6.29	6.98
<i>Barclays U.S. Aggregate Bond Index</i>		0.14	1.59	3.68	3.99	5.16	1.59	5.21	6.19	7.26	6.53
<i>Barclays Intermediate Aggregate Bond Index</i>		0.25	1.36	2.70	3.37	4.31	1.36	4.27	5.34	6.41	5.96



Internally Mgd Component Performance Summary

Report ID: M0005
Reporting Currency: USD

9/30/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	320,677,146.42	0.54	1.94	3.92	5.04	6.36	1.94	5.49	6.10	7.84	8.02
FIXED INCOME	315,997,309.66	0.55	2.00	4.05	5.24	6.69	2.00	5.94			
CASH & TEMPORARY	4,679,836.76	0.01	0.04	0.08	0.02	-0.26	0.04	-0.02			
TOTAL NET OF FEES	320,677,146.42	0.54	1.94	3.92	5.04	6.36	1.94	5.49	6.10	7.84	8.02
<i>Barclays U.S. Aggregate Bond Index</i>		0.14	1.59	3.68	3.99	5.16	1.59	5.21	6.19	7.26	6.53
<i>Barclays Intermediate Aggregate Bond Index</i>		0.25	1.36	2.70	3.37	4.31	1.36	4.27	5.34	6.41	5.96
LTDI TRUST FUND											
TOTAL GROSS OF FEES	36,295,299.72	0.47	1.67	3.46	4.47	5.57	1.67	3.89	5.13	7.09	
FIXED INCOME	33,005,793.58	0.52	1.82	3.80	4.88	6.08	1.82	4.27	6.02	8.19	
CASH & TEMPORARY	3,289,506.14	0.01	0.04	0.08	0.11	0.12	0.04	0.11	0.13	-13.08	
TOTAL NET OF FEES	36,295,299.72	0.47	1.67	3.46	4.47	5.57	1.67	3.89	5.13	7.09	
<i>Barclays U.S. Aggregate Bond Index</i>		0.14	1.59	3.68	3.99	5.16	1.59	5.21	6.19	7.26	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.25	1.36	2.70	3.37	4.31	1.36	4.27	5.34	6.41	
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	18,090.71	0.01	0.04	0.08	0.03	-2.63	0.04	-1.33			
CASH & TEMPORARY	18,090.71	0.01	0.04	0.08	0.03	-2.63	0.04	-1.33			
TOTAL NET OF FEES	18,090.71	0.01	0.04	0.08	0.03	-2.63	0.04	-1.33			
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.03	0.06	0.07	0.07	0.03	0.11			



Internally Mgd Comp: Performance Summary

Report # 10005
Reporting Currency: J

9/30/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	563,064,499.24	0.45	1.52	2.93	4.21	4.83	1.52	4.12	5.20	9.04	
FIXED INCOME	509,567,349.50	0.50	1.71	3.42	4.94	5.60	1.71	4.61	6.11	10.22	
CASH & TEMPORARY	53,497,149.74	0.02	0.07	0.11	0.14	0.18	0.07	0.17	0.20	0.33	
TOTAL NET OF FEES	563,064,499.24	0.45	1.52	2.93	4.21	4.83	1.52	4.12	5.20	9.04	
<i>Barclays U.S. Aggregate Bond Index</i>		0.14	1.59	3.68	3.99	5.16	1.59	5.21	6.19	7.26	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.25	1.36	2.70	3.37	4.31	1.36	4.27	5.34	6.41	
State General Funds											
TOTAL GROSS OF FEES	2,957,853,680.93	0.07	0.29	0.49	0.78	1.18	0.29	3.18	3.12	4.27	5.13
FIXED INCOME	892,120,449.93	0.17	0.68	1.09	1.88	2.87	0.68	7.40			
CASH & TEMPORARY	2,065,733,231.00	0.02	0.07	0.12	0.15	0.18	0.07	0.09			
TOTAL NET OF FEES	2,957,853,680.93	0.07	0.29	0.49	0.78	1.18	0.29	3.18	3.12	4.27	5.13
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.09	0.52	0.74	1.11	1.36	0.52	1.32	1.96	3.01	3.29
State Investment Pool											
TOTAL GROSS OF FEES	4,562,717,788.62	0.21	0.62	1.20	1.94	2.38	0.62	1.98	2.59	3.88	4.65
FIXED INCOME	2,782,141,902.89	0.32	0.93	1.77	2.83	3.48	0.93	2.86			
CASH & TEMPORARY	1,780,575,885.73	0.03	0.09	0.18	0.26	0.29	0.09	0.35			
TOTAL NET OF FEES	4,562,717,788.62	0.21	0.62	1.20	1.94	2.38	0.62	1.98	2.59	3.88	4.65
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.09	0.52	0.74	1.11	1.36	0.52	1.32	1.96	3.01	3.29



Internally Mgd Component Performance Summary

Report ID: M0005
Reporting Currency: USD

9/30/2012

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	697,174.81	0.03	0.09	0.18	0.24	0.28	0.09	0.15			
CASH & TEMPORARY	697,174.81	0.03	0.09	0.18	0.24	0.28	0.09	0.15			
TOTAL NET OF FEES	697,174.81	0.03	0.09	0.18	0.24	0.28	0.09	0.15			
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.01	0.03	0.06	0.07	0.07	0.03	0.11			

Account Name	Classification	Market Value 8/31/2012	Month Ending 8/31/2012	3 Months Ending 8/31/2012	6 Months Ending 8/31/2012	1 Year Ending 8/31/2012	Year to Date Ending 8/31/2012	FYTD
Local Gov Inv. Pool	TOTAL GROSS OF FEES	3,158,867,145.78	0.03	0.10	0.21	0.43	0.30	0.07
	FIXED INCOME	831,111,490.86	0.05	0.20	0.43	0.83	0.62	0.14
	TEMPORARY	2,307,753,829.23	0.02	0.06	0.11	0.18	0.14	0.04



Internally Mgd Compo Performance Summary

Report ' M0005
Reporting Currenc, D

8/31/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	8,555,304,230.69	0.11	0.62	1.22	1.77	2.24	0.47	2.74	3.51	4.85	
FIXED INCOME	4,920,305,729.46	0.16	0.97	1.89	2.79	3.51	0.75	4.23	5.13	6.61	
CASH & TEMPORARY	3,634,998,501.23	0.03	0.08	0.15	0.17	0.21	0.05	0.25	0.27	0.83	
TOTAL NET OF FEES	8,555,304,230.69	0.11	0.62	1.22	1.77	2.24	0.47	2.74	3.51	4.85	
<i>Barclays U.S. Aggregate Bond Index</i>		0.07	1.49	2.97	3.85	5.78	1.45	5.20	6.51	6.86	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.09	0.46	0.66	1.01	1.06	0.42	1.40	2.06	2.83	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.18	1.21	2.25	3.12	4.05	1.11	4.25	5.56	6.09	
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.01	0.03	0.06	0.06	0.06	0.02	0.10	0.12	0.25	
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	93,255,095.03	0.02	0.05	0.11	0.06	-0.82	0.03				
CASH & TEMPORARY	93,255,095.03	0.02	0.05	0.11	0.06	-0.82	0.03				
TOTAL NET OF FEES	93,255,095.03	0.02	0.05	0.11	0.06	-0.82	0.03				
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.01	0.03	0.06	0.06	0.06	0.02				
Insurance Reserve Fund											
TOTAL GROSS OF FEES	498,112,901.37	0.15	1.20	2.47	3.37	4.40	0.98	4.21	4.93	6.08	
FIXED INCOME	458,985,423.67	0.16	1.25	2.59	3.64	4.77	1.03	4.57			
CASH & TEMPORARY	39,127,477.70	0.01	-0.02	0.10	-0.03	0.15	0.04	0.07			
TOTAL NET OF FEES	498,112,901.37	0.15	1.20	2.47	3.37	4.40	0.98	4.21	4.93	6.08	
<i>Barclays U.S. Aggregate Bond Index</i>		0.07	1.49	2.97	3.85	5.78	1.45	5.20	6.51	6.86	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.18	1.21	2.25	3.12	4.05	1.11	4.25	5.56	6.09	

8/31/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	319,571,150.08	0.22	1.58	3.25	4.48	5.94	1.39	5.39	6.42	7.73	
FIXED INCOME	311,313,491.71	0.23	1.64	3.36	4.66	6.26	1.45	5.86			
CASH & TEMPORARY	8,257,658.37	0.01	0.04	0.07	0.00	-0.18	0.03	0.02			
TOTAL NET OF FEES	319,571,150.08	0.22	1.58	3.25	4.48	5.94	1.39	5.39	6.42	7.73	
<i>Barclays U.S. Aggregate Bond Index</i>		0.07	1.49	2.97	3.85	5.78	1.45	5.20	6.51	6.86	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.18	1.21	2.25	3.12	4.05	1.11	4.25	5.56	6.09	
LTDI TRUST FUND											
TOTAL GROSS OF FEES	36,147,324.28	0.20	1.34	2.81	3.97	5.32	1.19	3.81	5.39	6.71	
FIXED INCOME	33,075,967.37	0.22	1.46	3.08	4.33	5.82	1.29	4.20	6.32	7.77	
CASH & TEMPORARY	3,071,356.91	0.01	0.04	0.08	0.09	0.12	0.03	0.11	0.14	-11.12	
TOTAL NET OF FEES	36,147,324.28	0.20	1.34	2.81	3.97	5.32	1.19	3.81	5.39	6.71	
<i>Barclays U.S. Aggregate Bond Index</i>		0.07	1.49	2.97	3.85	5.78	1.45	5.20	6.51	6.86	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.18	1.21	2.25	3.12	4.05	1.11	4.25	5.56	6.09	
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	18,088.45	0.01	0.04	0.08	0.02	-2.55	0.03	-1.31			
CASH & TEMPORARY	18,088.45	0.01	0.04	0.08	0.02	-2.55	0.03	-1.31			
TOTAL NET OF FEES	18,088.45	0.01	0.04	0.08	0.02	-2.55	0.03	-1.31			
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.01	0.03	0.06	0.06	0.06	0.02	0.10			

Internally Mgd Component Performance Summary

Report ID: M0005

Reporting Currency: USD

8/31/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	556,901,472.01	0.22	1.23	2.46	3.75	4.25	1.07	4.10	5.39	8.75	
FIXED INCOME	507,929,428.86	0.24	1.39	2.89	4.42	4.96	1.21	4.61	6.32	9.80	
CASH & TEMPORARY	48,972,043.15	0.02	0.06	0.10	0.12	0.18	0.05	0.17	0.20	0.32	
TOTAL NET OF FEES	556,901,472.01	0.22	1.23	2.46	3.75	4.25	1.07	4.10	5.39	8.75	
<i>Barclays U.S. Aggregate Bond Index</i>		0.07	1.49	2.97	3.85	5.78	1.45	5.20	6.51	6.86	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.18	1.21	2.25	3.12	4.05	1.11	4.25	5.56	6.09	
State General Funds											
TOTAL GROSS OF FEES	2,735,519,338.63	0.06	0.30	0.54	0.72	1.05	0.22	3.17	3.22	4.36	
FIXED INCOME	900,388,907.18	0.12	0.69	1.20	1.71	2.45	0.51	7.32			
CASH & TEMPORARY	1,835,130,431.45	0.02	0.06	0.12	0.13	0.19	0.05	0.12			
TOTAL NET OF FEES	2,735,519,338.63	0.06	0.30	0.54	0.72	1.05	0.22	3.17	3.22	4.36	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.09	0.46	0.66	1.01	1.06	0.42	1.40	2.06	2.83	
State Investment Pool											
TOTAL GROSS OF FEES	4,315,081,754.39	0.11	0.58	1.13	1.73	2.14	0.41	2.02	2.69	3.80	
FIXED INCOME	2,708,612,510.67	0.15	0.85	1.64	2.49	3.10	0.60	2.83			
CASH & TEMPORARY	1,606,469,243.72	0.03	0.09	0.18	0.23	0.31	0.06	0.35			
TOTAL NET OF FEES	4,315,081,754.39	0.11	0.58	1.13	1.73	2.14	0.41	2.02	2.69	3.80	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.09	0.46	0.66	1.01	1.06	0.42	1.40	2.06	2.83	



Internally Mgd Compo Performance Summary

Report M0005
Reporting Currency, USD

8/31/2012

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	697,106.45	0.03	0.09	0.18	0.20	0.26	0.06	0.18			
CASH & TEMPORARY	697,106.45	0.03	0.09	0.18	0.20	0.26	0.06	0.18			
TOTAL NET OF FEES	697,106.45	0.03	0.09	0.18	0.20	0.26	0.06	0.18			
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.03	0.06	0.06	0.06	0.02	0.10			

Account Name	Classification	Market Value 7/31/2012	Month Ending 7/31/2012	3 Months Ending 7/31/2012	6 Months Ending 7/31/2012	1 Year Ending 7/31/2012	Year to Date Ending 7/31/2012	FYTD
Local Gov Inv. Pool	TOTAL GROSS OF FEES	3,249,949,202.68	0.04	0.10	0.21	0.39	0.27	0.04
	FIXED INCOME	1,022,181,601.77	0.09	0.19	0.44	0.74	0.56	0.09
	TEMPORARY	2,224,986,026.34	0.02	0.06	0.10	0.18	0.12	0.02

7/31/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	8,149,054,682.57	0.36	0.69	1.27	1.66	2.44	0.36	2.93	3.75	4.97	
FIXED INCOME	4,906,753,826.74	0.58	1.08	1.97	2.62	3.79	0.58	4.52	5.44	6.75	
CASH & TEMPORARY	3,242,300,855.83	0.03	0.07	0.13	0.14	0.24	0.03	0.26	0.27	0.92	
TOTAL NET OF FEES	8,149,054,682.57	0.36	0.69	1.27	1.66	2.44	0.36	2.93	3.75	4.97	
<i>Barclays U.S. Aggregate Bond Index</i>		1.38	2.34	2.88	3.78	7.25	1.38	5.84	6.85	7.10	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.33	0.36	0.56	0.92	1.15	0.33	1.47	2.21	2.92	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.92	1.44	2.09	2.93	4.96	0.92	4.58	5.82	6.26	
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.01	0.03	0.05	0.05	0.07	0.01	0.10	0.12	0.29	
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	83,004,674.21	0.02	0.06	-0.05	0.05	0.17	0.02				
CASH & TEMPORARY	83,004,674.21	0.02	0.06	-0.05	0.05	0.17	0.02				
TOTAL NET OF FEES	83,004,674.21	0.02	0.06	-0.05	0.05	0.17	0.02				
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.01	0.03	0.05	0.05	0.07	0.01				
Insurance Reserve Fund											
TOTAL GROSS OF FEES	485,430,443.74	0.83	1.51	2.39	3.22	4.86	0.83	4.57	5.15	6.16	
FIXED INCOME	456,548,379.62	0.87	1.57	2.55	3.47	5.28	0.87	4.99			
CASH & TEMPORARY	28,882,064.12	0.03	0.07	-0.14	-0.04	0.09	0.03	0.11			
TOTAL NET OF FEES	485,430,443.74	0.83	1.51	2.39	3.22	4.86	0.83	4.57	5.15	6.16	
<i>Barclays U.S. Aggregate Bond Index</i>		1.38	2.34	2.88	3.78	7.25	1.38	5.84	6.85	7.10	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.92	1.44	2.09	2.93	4.96	0.92	4.58	5.82	6.26	



Internally Mgd Compos Performance Summary

Report ID: 10005
Reporting Currency: USD

7/31/2012

Account Name Return Type Benchmark Name	Market Value	Annualized								
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years
Long Term Pool										
TOTAL GROSS OF FEES	319,284,616.77	1.17	2.03	3.15	4.25	6.73	1.17	5.94	6.67	7.78
FIXED INCOME	307,394,809.62	1.21	2.10	3.27	4.42	7.16	1.21	6.51		
CASH & TEMPORARY	11,889,807.15	0.01	0.04	-0.10	-0.01	-0.11	0.01	0.05		
TOTAL NET OF FEES	319,284,616.77	1.17	2.03	3.15	4.25	6.73	1.17	5.94	6.67	7.78
<i>Barclays U.S. Aggregate Bond Index</i>		1.38	2.34	2.88	3.78	7.25	1.38	5.84	6.85	7.10
<i>Barclays Intermediate Aggregate Bond Index</i>		0.92	1.44	2.09	2.93	4.96	0.92	4.58	5.82	6.26
LTDI TRUST FUND										
TOTAL GROSS OF FEES	36,142,064.64	0.98	1.86	2.70	3.77	5.96	0.98	4.38	5.86	6.82
FIXED INCOME	33,249,760.26	1.07	2.03	2.96	4.11	6.55	1.07	4.95	6.87	7.90
CASH & TEMPORARY	2,892,304.38	0.01	0.04	0.07	0.08	0.11	0.01	0.11	0.15	-11.13
TOTAL NET OF FEES	36,142,064.64	0.98	1.86	2.70	3.77	5.96	0.98	4.38	5.86	6.82
<i>Barclays U.S. Aggregate Bond Index</i>		1.38	2.34	2.88	3.78	7.25	1.38	5.84	6.85	7.10
<i>Barclays Intermediate Aggregate Bond Index</i>		0.92	1.44	2.09	2.93	4.96	0.92	4.58	5.82	6.26
Ordinary Sinking Fund										
TOTAL GROSS OF FEES	10,359.08	0.02	0.04	0.07	0.00	-2.64	0.02	-1.29		
CASH & TEMPORARY	10,359.08	0.02	0.04	0.07	0.00	-2.64	0.02	-1.29		
TOTAL NET OF FEES	10,359.08	0.02	0.04	0.07	0.00	-2.64	0.02	-1.29		
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.03	0.05	0.05	0.07	0.01	0.10		

7/31/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	558,318,503.67	0.85	1.49	2.61	3.52	4.87	0.85	4.58	5.73	8.77	
FIXED INCOME	501,672,440.90	0.97	1.74	3.14	4.17	5.56	0.97	5.21	6.73	9.84	
CASH & TEMPORARY	56,646,062.77	0.03	0.05	0.09	0.10	0.19	0.03	0.18	0.21	0.32	
TOTAL NET OF FEES	558,318,503.67	0.85	1.49	2.61	3.52	4.87	0.85	4.58	5.73	8.77	
<i>Barclays U.S. Aggregate Bond Index</i>		1.38	2.34	2.88	3.78	7.25	1.38	5.84	6.85	7.10	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.92	1.44	2.09	2.93	4.96	0.92	4.58	5.82	6.26	
State General Funds											
TOTAL GROSS OF FEES	2,441,368,222.15	0.16	0.26	0.55	0.66	1.16	0.16	3.19	3.43	4.54	
FIXED INCOME	900,559,909.41	0.39	0.60	1.25	1.59	2.69	0.39	7.34			
CASH & TEMPORARY	1,540,808,312.74	0.02	0.05	0.12	0.11	0.18	0.02	0.15			
TOTAL NET OF FEES	2,441,368,222.15	0.16	0.26	0.55	0.66	1.16	0.16	3.19	3.43	4.54	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.33	0.36	0.56	0.92	1.15	0.33	1.47	2.21	2.92	
State Investment Pool											
TOTAL GROSS OF FEES	4,224,798,802.31	0.30	0.63	1.22	1.62	2.25	0.30	2.20	2.89	3.88	
FIXED INCOME	2,707,328,526.93	0.45	0.91	1.75	2.34	3.24	0.45	3.09			
CASH & TEMPORARY	1,517,470,275.38	0.03	0.09	0.17	0.20	0.30	0.03	0.36			
TOTAL NET OF FEES	4,224,798,802.31	0.30	0.63	1.22	1.62	2.25	0.30	2.20	2.89	3.88	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.33	0.36	0.56	0.92	1.15	0.33	1.47	2.21	2.92	

7/31/2012

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	696,996.00	0.03	0.09	0.16	0.17	0.24	0.03	0.22			
CASH & TEMPORARY	696,996.00	0.03	0.09	0.16	0.17	0.24	0.03	0.22			
TOTAL NET OF FEES	696,996.00	0.03	0.09	0.16	0.17	0.24	0.03	0.22			
<i>BofA Merrill Lynch 3 Month US Treasury Bill GO1</i>		0.01	0.03	0.05	0.05	0.07	0.01	0.10			

Account Name	Classification	Market Value 6/30/2012	Month Ending 6/30/2012	3 Months Ending 6/30/2012	6 Months Ending 6/30/2012	1 Year Ending 6/30/2012	Year to Date Ending 6/30/2012	FYTD
Local Gov Inv. Pool	TOTAL GROSS OF FEES	3,472,862,495.49	0.03	0.09	0.23	0.37	0.23	0.37
	FIXED INCOME	992,221,542.23	0.06	0.18	0.48	0.69	0.48	0.69
	TEMPORARY	2,330,587,997.53	0.02	0.05	0.10	0.17	0.10	0.17



Internally Mgd Compos Performance Summary

Report ID: 0005
Reporting Currency: USD

6/30/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	8,142,612,681.25	0.14	0.64	1.29	1.29	2.59	2.59	3.05	3.94	4.91	
FIXED INCOME	4,866,572,013.28	0.22	0.98	2.03	2.03	3.98	3.98	4.64	5.71	6.63	
CASH & TEMPORARY	3,276,040,667.97	0.02	0.07	0.12	0.12	0.23	0.23	0.27	0.28	-10.45	
TOTAL NET OF FEES	8,142,612,681.25	0.14	0.64	1.29	1.29	2.59	2.59	3.05	3.94	4.91	
<i>Barclays U.S. Aggregate Bond Index</i>		0.04	2.06	2.37	2.37	7.47	7.47	5.67	6.93	6.71	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.04	0.22	0.58	0.58	1.12	1.12	1.51	2.26	2.91	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.10	1.32	1.99	1.99	5.28	5.28	4.63	5.98	6.02	
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.01	0.03	0.04	0.04	0.06	0.06	0.11	0.12	0.33	
Eductn Imprvmnt Act											
TOTAL GROSS OF FEES	85,414,427.47	0.02	0.05	0.03	0.03						
CASH & TEMPORARY	85,414,427.47	0.02	0.05	0.03	0.03						
TOTAL NET OF FEES	85,414,427.47	0.02	0.05	0.03	0.03						
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.01	0.03	0.04	0.04						
Insurance Reserve Fund											
TOTAL GROSS OF FEES	469,805,590.33	0.21	1.42	2.37	2.37	5.16	5.16	4.53	5.27	5.96	
FIXED INCOME	454,547,104.19	0.22	1.49	2.58	2.58	5.64	5.64	5.00			
CASH & TEMPORARY	15,258,486.14	-0.06	0.05	-0.08	-0.08	0.13	0.13	0.11			
TOTAL NET OF FEES	469,805,590.33	0.21	1.42	2.37	2.37	5.16	5.16	4.53	5.27	5.96	
<i>Barclays U.S. Aggregate Bond Index</i>		0.04	2.06	2.37	2.37	7.47	7.47	5.67	6.93	6.71	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.10	1.32	1.99	1.99	5.28	5.28	4.63	5.98	6.02	



Internally Mgd Compos Performance Summary

Report ID: 1005
Reporting Currency: USD

6/30/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	315,852,574.43	0.19	1.95	3.05	3.05	7.11	7.11	5.83	6.83	7.47	
FIXED INCOME	304,944,815.59	0.19	2.01	3.17	3.17	7.72	7.72	6.45			
CASH & TEMPORARY	10,907,758.84	0.01	0.04	-0.02	-0.02	-0.04	-0.04	0.06			
TOTAL NET OF FEES	315,852,574.43	0.19	1.95	3.05	3.05	7.11	7.11	5.83	6.83	7.47	
<i>Barclays U.S. Aggregate Bond Index</i>		0.04	2.06	2.37	2.37	7.47	7.47	5.67	6.93	6.71	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.10	1.32	1.99	1.99	5.28	5.28	4.63	5.98	6.02	
LTDI TRUST FUND											
TOTAL GROSS OF FEES	35,860,782.13	0.15	1.76	2.76	2.76	6.33	6.33	4.26	6.05	4.44	
FIXED INCOME	33,107,334.63	0.17	1.94	3.00	3.00	7.00	7.00	4.88	7.20	7.66	
CASH & TEMPORARY	2,753,447.50	0.01	0.04	0.07	0.07	0.10	0.10	0.12	0.17		
TOTAL NET OF FEES	35,860,782.13	0.15	1.76	2.76	2.76	6.33	6.33	4.26	6.05	4.44	
<i>Barclays U.S. Aggregate Bond Index</i>		0.04	2.06	2.37	2.37	7.47	7.47	5.67	6.93	6.71	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.10	1.32	1.99	1.99	5.28	5.28	4.63	5.98	6.02	
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	39,357.15	0.01	0.04	-0.01	-0.01	-2.57	-2.57	-1.29			
CASH & TEMPORARY	39,357.15	0.01	0.04	-0.01	-0.01	-2.57	-2.57	-1.29			
TOTAL NET OF FEES	39,357.15	0.01	0.04	-0.01	-0.01	-2.57	-2.57	-1.29			
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.03	0.04	0.04	0.06	0.06	0.11			



Internally Mgd Compos Performance Summary

Report ID: 1005
Reporting Currency: USD

6/30/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	562,650,725.50	0.16	1.38	2.65	2.65	5.36	5.36	4.72	6.03	8.61	
FIXED INCOME	484,645,273.56	0.18	1.67	3.17	3.17	6.01	6.01	5.43	7.22	9.66	
CASH & TEMPORARY	78,005,451.94	0.01	0.04	0.07	0.07	0.16	0.16	0.17	0.22		
TOTAL NET OF FEES	562,650,725.50	0.16	1.38	2.65	2.65	5.36	5.36	4.72	6.03	8.61	
<i>Barclays U.S. Aggregate Bond Index</i>		0.04	2.06	2.37	2.37	7.47	7.47	5.67	6.93	6.71	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.10	1.32	1.99	1.99	5.28	5.28	4.63	5.98	6.02	
State General Funds											
TOTAL GROSS OF FEES	2,544,557,896.15	0.08	0.20	0.49	0.49	1.16	1.16	3.31	3.52	4.52	
FIXED INCOME	884,280,574.41	0.18	0.41	1.19	1.19	2.65	2.65	7.40			
CASH & TEMPORARY	1,660,277,321.74	0.02	0.06	0.09	0.09	0.17	0.17	0.16			
TOTAL NET OF FEES	2,544,557,896.15	0.08	0.20	0.49	0.49	1.16	1.16	3.31	3.52	4.52	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.04	0.22	0.58	0.58	1.12	1.12	1.51	2.26	2.91	
State Investment Pool											
TOTAL GROSS OF FEES	4,127,734,400.59	0.17	0.58	1.31	1.31	2.39	2.39	2.29	3.05	3.83	
FIXED INCOME	2,705,046,910.90	0.24	0.84	1.88	1.88	3.42	3.42	3.20			
CASH & TEMPORARY	1,422,687,489.69	0.03	0.09	0.17	0.17	0.29	0.29	0.37			
TOTAL NET OF FEES	4,127,734,400.59	0.17	0.58	1.31	1.31	2.39	2.39	2.29	3.05	3.83	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.04	0.22	0.58	0.58	1.12	1.12	1.51	2.26	2.91	



Internally Mgd Compos Performance Summary

Report ID: 000005
Reporting Currency:

6/30/2012

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	696,927.50	0.03	0.09	0.15	0.15	0.22	0.22	0.23			
CASH & TEMPORARY	696,927.50	0.03	0.09	0.15	0.15	0.22	0.22	0.23			
TOTAL NET OF FEES	696,927.50	0.03	0.09	0.15	0.15	0.22	0.22	0.23			
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.01	0.03	0.04	0.04	0.06	0.06	0.11			

Account Name	Classification	Market Value 5/31/2012	Month Ending 5/31/2012	3 Months Ending 5/31/2012	6 Months Ending 5/31/2012	1 Year Ending 5/31/2012	Year to Date Ending 5/31/2012	FYTD
Local Gov Inv. Pool	TOTAL GROSS OF FEES	3,732,526,785.02	0.03	0.11	0.24	0.38	0.20	0.34
	FIXED INCOME	1,099,274,236.05	0.05	0.23	0.50	0.68	0.42	0.63
	TEMPORARY	2,521,249,698.12	0.02	0.05	0.09	0.18	0.08	0.15



Internally Mgd Compos Performance Summary

Report ID: 110005
Reporting Currency: USD

5/31/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	7,789,323,129.42	0.18	0.60	1.44	1.15	2.45	2.45	3.29	4.16	4.94	
FIXED INCOME	4,908,321,028.89	0.28	0.91	2.26	1.80	3.75	3.75	4.93	5.99	6.64	
CASH & TEMPORARY	2,881,002,100.53	0.02	0.07	0.13	0.09	0.21	0.21	0.27	0.25	-10.36	
TOTAL NET OF FEES	7,789,323,129.42	0.18	0.60	1.44	1.15	2.45	2.45	3.29	4.16	4.94	
<i>Barclays U.S. Aggregate Bond Index</i>		0.90	1.46	3.46	2.33	7.12	7.43	6.48	7.12	6.68	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.02	0.19	0.64	0.55	1.10	1.08	1.74	2.30	2.95	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.40	1.02	2.66	1.88	5.07	5.17	5.25	6.06	5.95	
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.03	0.03	0.03	0.05	0.05	0.11	0.12	0.37	
Eductn Imprvmnt Act											
TOTAL GROSS OF FEES	72,923,564.62	0.02	0.05	0.10	0.01						
CASH & TEMPORARY	72,923,564.62	0.02	0.05	0.10	0.01						
TOTAL NET OF FEES	72,923,564.62	0.02	0.05	0.10	0.01						
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.03	0.03	0.03						
Insurance Reserve Fund											
TOTAL GROSS OF FEES	466,429,974.25	0.46	1.25	2.75	2.15	4.83	4.93	4.84	5.53	5.98	
FIXED INCOME	457,786,936.48	0.47	1.32	3.02	2.35	5.30	5.40				
CASH & TEMPORARY	8,643,037.77	0.10	0.12	0.08	-0.01	0.09	0.19				
TOTAL NET OF FEES	466,429,974.25	0.46	1.25	2.75	2.15	4.83	4.93	4.84	5.53	5.98	
<i>Barclays U.S. Aggregate Bond Index</i>		0.90	1.46	3.46	2.33	7.12	7.43	6.48	7.12	6.68	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.40	1.02	2.66	1.88	5.07	5.17	5.25	6.06	5.95	



Internally Mgd Composite Performance Summary

Report ID: 100005
Reporting Currency: USD

5/31/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	311,074,029.77	0.67	1.65	3.92	2.85	6.73	6.91	6.29	7.24	7.47	
FIXED INCOME	304,771,857.17	0.68	1.70	4.11	2.98	7.33	7.51				
CASH & TEMPORARY	6,302,172.60	0.01	0.04	0.05	-0.04	-0.19	-0.05				
TOTAL NET OF FEES	311,074,029.77	0.67	1.65	3.92	2.85	6.73	6.91	6.29	7.24	7.47	
<i>Barclays U.S. Aggregate Bond Index</i>		0.90	1.46	3.46	2.33	7.12	7.43	6.48	7.12	6.68	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.40	1.02	2.66	1.88	5.07	5.17	5.25	6.06	5.95	
LTDI TRUST FUND											
TOTAL GROSS OF FEES	35,860,539.03	0.71	1.44	3.43	2.60	5.94	6.17	4.79	6.61	4.45	
FIXED INCOME	32,928,581.28	0.78	1.59	3.73	2.83	6.57	6.82	5.56	7.84	7.68	
CASH & TEMPORARY	2,931,957.75	0.01	0.04	0.06	0.05	0.09	0.08	0.12	0.17		
TOTAL NET OF FEES	35,860,539.03	0.71	1.44	3.43	2.60	5.94	6.17	4.79	6.61	4.45	
<i>Barclays U.S. Aggregate Bond Index</i>		0.90	1.46	3.46	2.33	7.12	7.43	6.48	7.12	6.68	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.40	1.02	2.66	1.88	5.07	5.17	5.25	6.06	5.95	
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	37,952.25	0.01	0.04	0.06	-0.02	-2.74	-2.58				
CASH & TEMPORARY	37,952.25	0.01	0.04	0.06	-0.02	-2.74	-2.58				
TOTAL NET OF FEES	37,952.25	0.01	0.04	0.06	-0.02	-2.74	-2.58				
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.03	0.03	0.03	0.05	0.05				



Internally Mgd Compos Performance Summary

Report ID: 000005
Reporting Currency:

5/31/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	561,914,860.89	0.48	1.21	3.12	2.49	5.08	5.20	5.04	6.55	8.53	
FIXED INCOME	473,126,249.73	0.58	1.47	3.67	2.98	5.68	5.82	5.84	7.85	9.58	
CASH & TEMPORARY	88,788,611.16	0.01	0.04	0.07	0.06	0.16	0.16	0.18	0.22		
TOTAL NET OF FEES	561,914,860.89	0.48	1.21	3.12	2.49	5.08	5.20	5.04	6.55	8.53	
<i>Barclays U.S. Aggregate Bond Index</i>		0.90	1.46	3.46	2.33	7.12	7.43	6.48	7.12	6.68	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.40	1.02	2.66	1.88	5.07	5.17	5.25	6.06	5.95	
State General Funds											
TOTAL GROSS OF FEES	2,232,731,282.31	0.02	0.24	0.58	0.41	1.13	1.08	3.52	3.62	4.57	
FIXED INCOME	867,425,403.66	0.03	0.50	1.36	1.01	2.56	2.46				
CASH & TEMPORARY	1,365,305,878.65	0.01	0.06	0.11	0.07	0.15	0.15				
TOTAL NET OF FEES	2,232,731,282.31	0.02	0.24	0.58	0.41	1.13	1.08	3.52	3.62	4.57	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.02	0.19	0.64	0.55	1.10	1.08	1.74	2.30	2.95	
State Investment Pool											
TOTAL GROSS OF FEES	4,107,654,092.77	0.16	0.55	1.38	1.14	2.25	2.22	2.46	3.21	3.85	
FIXED INCOME	2,772,282,000.57	0.22	0.79	1.98	1.64	3.20	3.18				
CASH & TEMPORARY	1,335,372,092.20	0.03	0.09	0.16	0.14	0.28	0.26				
TOTAL NET OF FEES	4,107,654,092.77	0.16	0.55	1.38	1.14	2.25	2.22	2.46	3.21	3.85	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.02	0.19	0.64	0.55	1.10	1.08	1.74	2.30	2.95	



Internally Mgd Compos Performance Summary

Report ID: MM0005
Reporting Currency:

5/31/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	696,833.53	0.03	0.09	0.13	0.11	0.19	0.18				
CASH & TEMPORARY	696,833.53	0.03	0.09	0.13	0.11	0.19	0.18				
TOTAL NET OF FEES	696,833.53	0.03	0.09	0.13	0.11	0.19	0.18				
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.01	0.03	0.03	0.03	0.05	0.05				

Account Name	Classification	Market Value 4/30/2012	Month Ending 4/30/2012	3 Months Ending 4/30/2012	6 Months Ending 4/30/2012	1 Year Ending 4/30/2012	Year to Date Ending 4/30/2012	FYTD
Local Gov Inv. Pool	TOTAL GROSS OF FEES	3,851,364,232.34	0.03	0.11	0.25	0.38	0.17	0.31
	FIXED INCOME	1,130,143,918.03	0.07	0.24	0.50	0.66	0.37	0.58
	TEMPORARY	2,641,180,817.06	0.02	0.05	0.09	0.18	0.06	0.13



Internally Mgd Compos Performance Summary

Report ID 1005
Reporting Currency, USD

4/30/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	7,720,524,048.91	0.31	0.57	1.34	0.96	2.80	2.26	3.43	4.33	5.31	
FIXED INCOME	4,928,492,570.86	0.48	0.88	2.10	1.52	4.27	3.47	5.08	6.18	6.44	
CASH & TEMPORARY	2,792,031,478.05	0.03	0.06	0.12	0.07	0.21	0.19	0.27	0.26	-10.24	
TOTAL NET OF FEES	7,720,524,048.91	0.31	0.57	1.34	0.96	2.80	2.26	3.43	4.33	5.31	
<i>Barclays U.S. Aggregate Bond Index</i>		1.11	0.53	2.44	1.41	7.54	6.47	6.44	7.06	6.24	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.20	0.21	0.59	0.56	1.48	1.10	1.88	2.54	2.89	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.81	0.65	2.18	1.47	5.80	4.75	5.45	6.16	5.69	
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.02	0.01	0.01	0.05	0.03	0.11	0.13	0.38	
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	92,809,813.69	0.02	-0.11	0.08	-0.01						
CASH & TEMPORARY	92,809,813.69	0.02	-0.11	0.08	-0.01						
TOTAL NET OF FEES	92,809,813.69	0.02	-0.11	0.08	-0.01						
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.02	0.01	0.01						
Insurance Reserve Fund											
TOTAL GROSS OF FEES	467,451,874.05	0.73	0.86	2.39	1.68	5.39	4.45	4.88	5.68	6.98	
FIXED INCOME	457,719,305.73	0.79	0.97	2.65	1.87	5.92	4.91				
CASH & TEMPORARY	9,732,568.32	0.01	-0.20	0.07	-0.11	0.04	0.09				
TOTAL NET OF FEES	467,451,874.05	0.73	0.86	2.39	1.68	5.39	4.45	4.88	5.68	6.98	
<i>Barclays U.S. Aggregate Bond Index</i>		1.11	0.53	2.44	1.41	7.54	6.47	6.44	7.06	6.24	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.81	0.65	2.18	1.47	5.80	4.75	5.45	6.16	5.69	



Internally Mgd Compos Performance Summary

Report ID: 005
Reporting Currency: USD

4/30/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	307,340,414.19	1.08	1.09	3.13	2.17	7.43	6.20	6.25	7.23	8.25	
FIXED INCOME	303,711,197.51	1.12	1.14	3.34	2.28	8.22	6.78				
CASH & TEMPORARY	3,629,216.68	0.01	-0.14	-0.41	-0.05	-0.12	-0.06				
TOTAL NET OF FEES	307,340,414.19	1.08	1.09	3.13	2.17	7.43	6.20	6.25	7.23	8.25	
<i>Barclays U.S. Aggregate Bond Index</i>		1.11	0.53	2.44	1.41	7.54	6.47	6.44	7.06	6.24	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.81	0.65	2.18	1.47	5.80	4.75	5.45	6.16	5.69	
LTDI TRUST FUND											
TOTAL GROSS OF FEES	35,564,939.71	0.88	0.82	2.62	1.87	4.53	5.41	4.79	6.87	4.04	
FIXED INCOME	32,493,500.54	0.98	0.91	2.85	2.03	4.98	6.00	5.63	8.13	7.15	
CASH & TEMPORARY	3,071,439.17	0.01	0.03	0.05	0.04	0.08	0.07	0.12	0.18		
TOTAL NET OF FEES	35,564,939.71	0.88	0.82	2.62	1.87	4.53	5.41	4.79	6.87	4.04	
<i>Barclays U.S. Aggregate Bond Index</i>		1.11	0.53	2.44	1.41	7.54	6.47	6.44	7.06	6.24	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.81	0.65	2.18	1.47	5.80	4.75	5.45	6.16	5.69	
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	37,247.64	0.01	0.03	0.05	-0.04	-2.67	-2.60				
CASH & TEMPORARY	37,247.64	0.01	0.03	0.05	-0.04	-2.67	-2.60				
TOTAL NET OF FEES	37,247.64	0.01	0.03	0.05	-0.04	-2.67	-2.60				
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.02	0.01	0.01	0.05	0.03				



Internally Mgd Compos Performance Summary

Report ID: 0005
Reporting Currency: USD

4/30/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	556,636,784.79	0.74	1.10	2.66	2.00	5.71	4.70	5.02	6.75	11.30	
FIXED INCOME	453,573,153.44	0.91	1.37	3.10	2.39	6.39	5.21	5.82	8.07	12.09	
CASH & TEMPORARY	103,063,631.35	0.01	0.04	0.07	0.05	0.15	0.14	0.18	0.23		
TOTAL NET OF FEES	556,636,784.79	0.74	1.10	2.66	2.00	5.71	4.70	5.02	6.75	11.30	
<i>Barclays U.S. Aggregate Bond Index</i>		1.11	0.53	2.44	1.41	7.54	6.47	6.44	7.06	6.24	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.81	0.65	2.18	1.47	5.80	4.75	5.45	6.16	5.69	
State General Funds											
TOTAL GROSS OF FEES	2,120,933,456.81	0.10	0.29	0.67	0.40	1.42	1.07	3.77	3.75	5.39	
FIXED INCOME	861,752,103.53	0.20	0.64	1.60	0.98	3.13	2.44				
CASH & TEMPORARY	1,259,181,353.28	0.03	0.07	0.11	0.06	0.15	0.14				
TOTAL NET OF FEES	2,120,933,456.81	0.10	0.29	0.67	0.40	1.42	1.07	3.77	3.75	5.39	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.20	0.21	0.59	0.56	1.48	1.10	1.88	2.54	2.89	
State Investment Pool											
TOTAL GROSS OF FEES	4,139,052,758.13	0.26	0.59	1.31	0.98	2.54	2.06	2.54	3.37	4.68	
FIXED INCOME	2,819,243,310.11	0.37	0.83	1.88	1.41	3.66	2.95				
CASH & TEMPORARY	1,319,809,448.02	0.03	0.08	0.15	0.11	0.27	0.23				
TOTAL NET OF FEES	4,139,052,758.13	0.26	0.59	1.31	0.98	2.54	2.06	2.54	3.37	4.68	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.20	0.21	0.59	0.56	1.48	1.10	1.88	2.54	2.89	



Internally Mgd Compos Performance Summary

Report ID: 1005

Reporting Currency: USD

4/30/2012

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	696,759.90	0.03	0.07	0.11	0.08	0.17	0.16				
CASH & TEMPORARY	696,759.90	0.03	0.07	0.11	0.08	0.17	0.16				
TOTAL NET OF FEES	696,759.90	0.03	0.07	0.11	0.08	0.17	0.16				
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.02	0.01	0.01	0.05	0.03				

Account Name	Classification	Market Value 3/31/2012	Month Ending 3/31/2012	3 Months Ending 3/31/2012	6 Months Ending 3/31/2012	1 Year Ending 3/31/2012	Year to Date Ending 3/31/2012	FYTD
Local Gov Inv. Pool	TOTAL GROSS OF FEES	3,903,541,354.07	0.05	0.14	0.26	0.38	0.14	0.28
	FIXED INCOME	1,245,370,316.95	0.11	0.30	0.50	0.64	0.30	0.51
	TEMPORARY	2,582,009,921.28	0.02	0.04	0.09	0.18	0.04	0.12

Account Name	Classification	Market Value 3/31/2012	Year to Date					FYTD
			Month Ending 3/31/2012	3 Months Ending 3/31/2012	6 Months Ending 3/31/2012	1 Year Ending 3/31/2012	Year to Date Ending 3/31/2012	
State Treasurer	TOTAL GROSS OF FEES	8,070,055,453.40	0.13	0.76	1.34	3.01	0.76	1.97
	EQUITIES	87,205,471.77	2.51	12.23	23.44	5.38	12.23	4.94
	FIXED INCOME	4,949,366,055.04	0.15	1.04	1.83	4.55	1.04	2.98
	TEMPORARY	2,623,708,405.05	0.03	0.05	0.05	0.23	0.05	0.18
Eductn Imprvmnt Act	TOTAL GROSS OF FEES	87,499,026.49	0.02	-0.03	-0.98		-0.03	
	TEMPORARY	88,969,583.00	0.02	-0.03	-0.96		-0.03	
General Fund	TOTAL GROSS OF FEES	2,162,665,927.97	0.12	0.30	0.69	1.63	0.30	0.96
	FIXED INCOME	865,575,082.81	0.27	0.78	1.76	3.52	0.78	2.23
	TEMPORARY	920,328,814.38	0.03	0.04	0.07	0.23	0.04	0.15
Insurance Reserve Fund	TOTAL GROSS OF FEES	501,716,364.92	0.05	0.94	1.96	5.57	0.94	3.69
	FIXED INCOME	446,846,732.05	0.06	1.07	2.21	6.14	1.07	4.08
	TEMPORARY	55,125,000.78	0.01	-0.13	-0.04	0.09	-0.13	0.07
Long Term Pool	TOTAL GROSS OF FEES	310,817,954.04	-0.11	1.08	2.35	7.53	1.08	5.06
	FIXED INCOME	300,208,674.84	-0.11	1.14	2.53	8.45	1.14	5.60
	TEMPORARY	11,750,014.77	0.01	-0.06	-0.34	-0.05	-0.06	-0.07
LTDI TRUST FUND	TOTAL GROSS OF FEES	35,258,232.55	-0.16	0.98	2.04	4.73	0.98	4.49
	FIXED INCOME	32,414,306.99	-0.17	1.04	2.20	5.26	1.04	4.97
	TEMPORARY	2,840,000.07	0.01	0.00	0.00	0.00	0.00	0.00
Ordinary Sinking Fund	TOTAL GROSS OF FEES	47,924.16	0.01	-0.05	-2.70	-2.60	-0.05	-2.61
	TEMPORARY	45,000.00	0.01	-0.05	-3.06	-2.96	-0.05	-2.97
SCRHI TRUST FUND	TOTAL GROSS OF FEES	555,574,821.88	-0.01	1.25	1.85	5.94	1.25	3.92
	FIXED INCOME	441,261,246.65	-0.02	1.47	2.11	6.61	1.47	4.26
	TEMPORARY	116,310,000.68	0.01	0.03	0.07	0.14	0.03	0.12

State Investment PL	TOTAL GROSS OF FEES	4,294,464,754.57	0.13	0.73	1.16	2.69	0.73	1.80
	FIXED INCOME	2,831,069,358.87	0.19	1.03	1.68	3.90	1.03	2.57
	TEMPORARY	1,425,529,964.78	0.03	0.08	0.11	0.26	0.08	0.20
Treasury Fund	TOTAL GROSS OF FEES	696,686.38	0.03	0.06	0.10	0.16	0.06	0.13
	TEMPORARY	695,008.69	0.03	0.07	0.11	0.17	0.07	0.14
Tuition- Prepaid	TOTAL GROSS OF FEES	121,313,760.44	1.93	8.98	16.09	6.39	8.98	5.08
	EQUITIES	87,205,471.77	2.51	12.23	23.44	5.38	12.23	4.94
	FIXED INCOME	31,990,652.83	0.48	1.57	1.47	7.05	1.57	3.55
	TEMPORARY	2,115,017.90	0.01	0.03	0.11	0.14	0.03	0.12

Account Name	Classification	Market Value 2/29/2012	Month Ending 2/29/2012	3 Months Ending 2/29/2012	6 Months Ending 2/29/2012	1 Year Ending 2/29/2012	Year to Date Ending 2/29/2012	FYTD
Local Gov Inv. Pool	TOTAL GROSS OF FEES	3,852,404,520.43	0.03	0.13	0.22	0.35	0.09	0.23
	FIXED INCOME	1,282,120,383.95	0.06	0.27	0.40	0.56	0.19	0.40
	TEMPORARY	2,514,930,172.98	0.02	0.04	0.07	0.18	0.03	0.10



Internally Mgd Compos Performance Summary

Report ID: 0005
Reporting Currency: USD

2/29/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	7,716,764,978.78	0.15	0.84	1.00	0.54	2.86	1.83	3.55	4.59	5.21	
FIXED INCOME	4,915,312,521.75	0.25	1.33	1.60	0.88	4.46	2.82	5.18	6.49		
CASH & TEMPORARY	2,801,452,457.03	0.01	0.06	0.07	0.02	0.02	0.13	0.27	0.30		
TOTAL NET OF FEES	7,716,764,978.78	0.15	0.84	1.00	0.54	2.86	1.83	3.55	4.59	5.21	
<i>Barclays U.S. Aggregate Bond Index</i>		-0.02	1.96	2.73	0.85	8.37	5.88	6.64	7.52	6.13	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.00	0.45	0.40	0.35	1.75	0.89	1.87	2.82	2.71	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.03	1.62	1.76	0.85	6.44	4.11	5.53	6.64	5.57	
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.00	0.00	0.00	0.08	0.02	0.11	0.14	0.46	
Eductn Imprvmnt Act											
TOTAL GROSS OF FEES	83,248,832.51	-0.14	0.04	-0.92	-0.04						
CASH & TEMPORARY	83,248,832.51	-0.14	0.04	-0.92	-0.04						
TOTAL NET OF FEES	83,248,832.51	-0.14	0.04	-0.92	-0.04						
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.00	0.00	0.00						
Insurance Reserve Fund											
TOTAL GROSS OF FEES	499,649,249.36	0.08	1.48	1.89	0.88	5.44	3.63	4.86	5.82	6.83	
FIXED INCOME	444,416,513.60	0.12	1.68	2.12	1.02	6.13	4.02				
CASH & TEMPORARY	55,232,735.76	-0.23	-0.05	0.04	-0.14	-0.60	0.07				
TOTAL NET OF FEES	499,649,249.36	0.08	1.48	1.89	0.88	5.44	3.63	4.86	5.82	6.83	
<i>Barclays U.S. Aggregate Bond Index</i>		-0.02	1.96	2.73	0.85	8.37	5.88	6.64	7.52	6.13	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.03	1.62	1.76	0.85	6.44	4.11	5.53	6.64	5.57	



Internally Mgd Compos Performance Summary

Report ID: 3MM0005
Reporting Currency:

2/29/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	312,626,601.03	0.12	2.23	2.60	1.19	7.63	5.18	6.34	7.27	7.94	
FIXED INCOME	298,061,887.63	0.14	2.37	2.80	1.26	8.68	5.72				
CASH & TEMPORARY	14,564,713.40	-0.16	0.02	-0.26	-0.07	-0.67	-0.08				
TOTAL NET OF FEES	312,626,601.03	0.12	2.23	2.60	1.19	7.63	5.18	6.34	7.27	7.94	
<i>Barclays U.S. Aggregate Bond Index</i>		-0.02	1.96	2.73	0.85	8.37	5.88	6.64	7.52	6.13	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.03	1.62	1.76	0.85	6.44	4.11	5.53	6.64	5.57	
LTDI TRUST FUND											
TOTAL GROSS OF FEES	35,319,568.42	0.10	1.96	2.45	1.14	4.97	4.66	4.86	7.00		
FIXED INCOME	32,470,103.82	0.11	2.11	2.66	1.22	5.54	5.15	5.78	8.26		
CASH & TEMPORARY	2,849,464.60	0.01	0.02	0.04	0.02	0.07	0.05	0.13	0.19		
TOTAL NET OF FEES	35,319,568.42	0.10	1.96	2.45	1.14	4.97	4.66	4.86	7.00		
<i>Barclays U.S. Aggregate Bond Index</i>		-0.02	1.96	2.73	0.85	8.37	5.88	6.64	7.52		
<i>Barclays Intermediate Aggregate Bond Index</i>		0.03	1.62	1.76	0.85	6.44	4.11	5.53	6.64		
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	47,918.53	0.01	0.02	-2.62	-0.06	-3.20	-2.62				
CASH & TEMPORARY	47,918.53	0.01	0.02	-2.62	-0.06	-3.20	-2.62				
TOTAL NET OF FEES	47,918.53	0.01	0.02	-2.62	-0.06	-3.20	-2.62				
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.00	0.00	0.00	0.08	0.02				



Internally Mgd Compos Performance Summary

Report ID: 000005
Reporting Currency:

2/29/2012

Account Name Return Type Benchmark Name	Market Value	Annualized								
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years
SCRHI TRUST FUND										
TOTAL GROSS OF FEES	556,612,359.90	0.37	1.89	1.75	1.26	5.98	3.93	5.11	7.06	
FIXED INCOME	433,434,546.66	0.48	2.16	2.02	1.49	6.66	4.28	5.96	8.47	
CASH & TEMPORARY	123,177,813.24	0.01	0.03	0.08	0.02	0.14	0.11	0.19	0.24	
TOTAL NET OF FEES	556,612,359.90	0.37	1.89	1.75	1.26	5.98	3.93	5.11	7.06	
<i>Barclays U.S. Aggregate Bond Index</i>		-0.02	1.96	2.73	0.85	8.37	5.88	6.64	7.52	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.03	1.62	1.76	0.85	6.44	4.11	5.53	6.64	
State General Funds										
TOTAL GROSS OF FEES	2,170,735,507.99	0.07	0.34	0.51	0.18	1.42	0.84	3.90	4.05	5.34
FIXED INCOME	857,604,275.84	0.17	0.86	1.24	0.51	3.36	1.95			
CASH & TEMPORARY	1,313,131,232.15	0.02	0.05	0.07	0.01	-0.16	0.09			
TOTAL NET OF FEES	2,170,735,507.99	0.07	0.34	0.51	0.18	1.42	0.84	3.90	4.05	5.34
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.00	0.45	0.40	0.35	1.75	0.89	1.87	2.82	2.71
State Investment Pool										
TOTAL GROSS OF FEES	4,057,828,342.18	0.20	0.83	1.00	0.59	2.58	1.66	2.63	3.52	4.60
FIXED INCOME	2,849,325,194.20	0.27	1.18	1.43	0.84	3.80	2.37			
CASH & TEMPORARY	1,208,503,147.98	0.03	0.07	0.13	0.05	0.17	0.17			
TOTAL NET OF FEES	4,057,828,342.18	0.20	0.83	1.00	0.59	2.58	1.66	2.63	3.52	4.60
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.00	0.45	0.40	0.35	1.75	0.89	1.87	2.82	2.71



Internally Mgd Compos Performance Summary

Report ID: MM0005
Reporting Currency:

2/29/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	696,598.86	0.01	0.04	0.08	0.03	0.15	0.10				
CASH & TEMPORARY	696,598.86	0.01	0.04	0.08	0.03	0.15	0.10				
TOTAL NET OF FEES	696,598.86	0.01	0.04	0.08	0.03	0.15	0.10				
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.00	0.00	0.00	0.08	0.02				

Account Name	Classification	Market Value 1/31/2012	Month Ending 1/31/2012	3 Months Ending 1/31/2012	6 Months Ending 1/31/2012	1 Year Ending 1/31/2012	Year to Date Ending 1/31/2012	FYTD
Local Gov Inv. Pool	TOTAL GROSS OF FEES	3,944,203,023.13	0.06	0.14	0.18	0.35	0.06	0.20
	FIXED INCOME	1,244,049,109.58	0.13	0.26	0.31	0.55	0.13	0.34
	TEMPORARY	2,683,141,076.44	0.01	0.04	0.08	0.18	0.01	0.08



Internally Mgd Component Performance Summary

Report ID: 000005
Reporting Currency: USD

1/31/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	8,376,510,343.57	0.39	0.76	1.15	0.39	2.87	1.68	3.61	4.82	5.28	
FIXED INCOME	4,864,870,473.75	0.64	1.21	1.78	0.64	4.45	2.56	5.22	6.76		
CASH & TEMPORARY	3,511,639,869.82	0.01	0.06	0.11	0.01	0.03	0.12	0.27	0.35		
TOTAL NET OF FEES	8,376,510,343.57	0.39	0.76	1.15	0.39	2.87	1.68	3.61	4.82	5.28	
<i>Barclays U.S. Aggregate Bond Index</i>		0.88	1.90	4.25	0.88	8.66	5.91	6.85	7.40	6.17	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.35	0.38	0.59	0.35	1.74	0.89	1.98	2.76	2.94	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.82	1.52	2.81	0.82	6.51	4.07	5.71	6.56	5.61	
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.00	0.02	0.00	0.09	0.02	0.11	0.15	0.49	
Eductn Imprvmt Act											
TOTAL GROSS OF FEES	103,165,696.48	0.10	0.19	0.22	0.10						
CASH & TEMPORARY	103,165,696.48	0.10	0.19	0.22	0.10						
TOTAL NET OF FEES	103,165,696.48	0.10	0.19	0.22	0.10						
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.00	0.02	0.00						
Insurance Reserve Fund											
TOTAL GROSS OF FEES	495,255,368.78	0.81	1.51	2.41	0.81	5.91	3.56	5.00	6.05	6.94	
FIXED INCOME	440,515,708.66	0.90	1.67	2.66	0.90	6.66	3.90				
CASH & TEMPORARY	54,739,660.12	0.09	0.27	0.23	0.09	-0.29	0.29				
TOTAL NET OF FEES	495,255,368.78	0.81	1.51	2.41	0.81	5.91	3.56	5.00	6.05	6.94	
<i>Barclays U.S. Aggregate Bond Index</i>		0.88	1.90	4.25	0.88	8.66	5.91	6.85	7.40	6.17	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.82	1.52	2.81	0.82	6.51	4.07	5.71	6.56	5.61	



Internally Mgd Component Performance Summary

Report ID: 0005
Reporting Currency: USD

1/31/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	310,517,420.14	1.07	2.02	3.47	1.07	7.84	5.05	6.51	7.59	7.97	
FIXED INCOME	298,005,913.46	1.12	2.17	3.77	1.12	8.91	5.57				
CASH & TEMPORARY	12,511,506.68	0.09	-0.27	-0.01	0.09	-0.42	0.08				
TOTAL NET OF FEES	310,517,420.14	1.07	2.02	3.47	1.07	7.84	5.05	6.51	7.59	7.97	
<i>Barclays U.S. Aggregate Bond Index</i>		0.88	1.90	4.25	0.88	8.66	5.91	6.85	7.40	6.17	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.82	1.52	2.81	0.82	6.51	4.07	5.71	6.56	5.61	
LTDI TRUST FUND											
TOTAL GROSS OF FEES	35,368,871.62	1.04	1.78	3.17	1.04	5.32	4.55	4.98	7.38		
FIXED INCOME	33,174,669.54	1.11	1.92	3.48	1.11	5.96	5.03	5.94	8.67		
CASH & TEMPORARY	2,194,202.08	0.01	0.02	0.04	0.01	0.07	0.04	0.13	0.20		
TOTAL NET OF FEES	35,368,871.62	1.04	1.78	3.17	1.04	5.32	4.55	4.98	7.38		
<i>Barclays U.S. Aggregate Bond Index</i>		0.88	1.90	4.25	0.88	8.66	5.91	6.85	7.40		
<i>Barclays Intermediate Aggregate Bond Index</i>		0.82	1.52	2.81	0.82	6.51	4.07	5.71	6.56		
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	35,784.10	-0.07	0.02	-2.71	-0.07	-3.12	-2.63				
CASH & TEMPORARY	35,784.10	-0.07	0.02	-2.71	-0.07	-3.12	-2.63				
TOTAL NET OF FEES	35,784.10	-0.07	0.02	-2.71	-0.07	-3.12	-2.63				
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.00	0.02	0.00	0.09	0.02				



Internally Mgd Compos Performance Summary

Report ID: 000005
Reporting Currency:

1/31/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	549,714,208.60	0.88	1.54	2.20	0.88	5.78	3.55	5.09	7.17		
FIXED INCOME	419,043,406.15	1.00	1.70	2.35	1.00	6.38	3.78	5.94	8.62		
CASH & TEMPORARY	130,670,802.45	0.01	0.04	0.10	0.01	0.14	0.10	0.19	0.25		
TOTAL NET OF FEES	549,714,208.60	0.88	1.54	2.20	0.88	5.78	3.55	5.09	7.17		
<i>Barclays U.S. Aggregate Bond Index</i>		0.88	1.90	4.25	0.88	8.66	5.91	6.85	7.40		
<i>Barclays Intermediate Aggregate Bond Index</i>		0.82	1.52	2.81	0.82	6.51	4.07	5.71	6.56		
State General Funds											
TOTAL GROSS OF FEES	2,853,485,323.95	0.11	0.38	0.60	0.11	1.45	0.77	3.93	4.28	5.45	
FIXED INCOME	818,487,175.90	0.34	0.95	1.42	0.34	3.41	1.78				
CASH & TEMPORARY	2,034,998,148.05	-0.01	0.04	0.06	-0.01	-0.17	0.07				
TOTAL NET OF FEES	2,853,485,323.95	0.11	0.38	0.60	0.11	1.45	0.77	3.93	4.28	5.45	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.35	0.38	0.59	0.35	1.74	0.89	1.98	2.76	2.94	
State Investment Pool											
TOTAL GROSS OF FEES	4,028,825,748.60	0.40	0.72	1.02	0.40	2.51	1.46	2.65	3.69	4.65	
FIXED INCOME	2,855,643,600.04	0.57	1.04	1.46	0.57	3.70	2.10				
CASH & TEMPORARY	1,173,182,148.56	0.03	0.07	0.13	0.03	0.17	0.15				
TOTAL NET OF FEES	4,028,825,748.60	0.40	0.72	1.02	0.40	2.51	1.46	2.65	3.69	4.65	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.35	0.38	0.59	0.35	1.74	0.89	1.98	2.76	2.94	



Internally Mgd Compos Performance Summary

Report ID 7540005
Reporting Currenc...

1/31/2012

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	141,921.30	0.02	0.04	0.08	0.02	0.16	0.09				
CASH & TEMPORARY	141,921.30	0.02	0.04	0.08	0.02	0.16	0.09				
TOTAL NET OF FEES	141,921.30	0.02	0.04	0.08	0.02	0.16	0.09				
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.00	0.02	0.00	0.09	0.02				

Account Name	Classification	Market Value 12/31/2011	Month Ending 12/31/2011	3 Months Ending 12/31/2011	6 Months Ending 12/31/2011	1 Year Ending 12/31/2011	Year to Date Ending 12/31/2011	FYTD
Local Gov Inv. Pool	TOTAL GROSS OF FEES	2,964,264,068.06	0.05	0.12	0.14	0.34	0.34	0.14
	FIXED INCOME	1,316,604,415.72	0.08	0.20	0.21	0.50	0.50	0.21
	TEMPORARY	1,607,623,106.76	0.01	0.05	0.07	0.19	0.19	0.07

Account Name	Classification	Market Value 12/31/2011	Year to					FYTD
			Month Ending 12/31/2011	3 Months Ending 12/31/2011	6 Months Ending 12/31/2011	1 Year Ending 12/31/2011	Date Ending 12/31/2011	
State Treasurer	TOTAL GROSS OF FEES	8,083,880,147.58	0.29	0.57	1.20	3.71	3.71	1.20
	EQUITIES	79,989,388.98	0.62	9.98	-6.50	-1.08	-1.08	-6.50
	FIXED INCOME	4,909,736,213.34	0.44	0.78	1.92	5.95	5.95	1.92
	TEMPORARY	2,638,339,577.98	0.04	0.00	0.13	0.04	0.04	0.13
Eductn Imprvmnt Act	TOTAL GROSS OF FEES	93,461,873.77	0.09	-0.95				
	TEMPORARY	82,074,370.67	0.09	-0.93				
General Fund	TOTAL GROSS OF FEES	2,318,825,630.23	0.16	0.40	0.67	5.35	5.35	0.67
	FIXED INCOME	819,477,108.04	0.35	0.97	1.44	12.76	12.76	1.44
	TEMPORARY	1,061,765,754.72	0.05	0.03	0.11	-1.03	-1.03	0.11
Insurance Reserve Fund	TOTAL GROSS OF FEES	495,052,609.77	0.59	1.02	2.73	5.38	5.38	2.73
	FIXED INCOME	438,048,772.10	0.66	1.13	2.98	6.09	6.09	2.98
	TEMPORARY	57,451,068.29	0.09	0.09	0.20	-0.30	-0.30	0.20
Long Term Pool	TOTAL GROSS OF FEES	308,672,367.06	1.04	1.26	3.94	7.01	7.01	3.94
	FIXED INCOME	290,675,901.05	1.10	1.38	4.41	8.06	8.06	4.41
	TEMPORARY	18,676,754.89	0.09	-0.28	-0.01	-0.41	-0.41	-0.01
LTDI TRUST FUND	TOTAL GROSS OF FEES	34,985,661.10	0.81	1.05	3.48	4.55	4.55	3.48
	FIXED INCOME	32,558,209.71	0.88	1.15	3.88	5.19	5.19	3.88
	TEMPORARY	2,425,000.06	0.00	0.00	0.00	0.00	0.00	0.00
Ordinary Sinking Fund	TOTAL GROSS OF FEES	33,303.63	0.08	-2.65	-2.56	-2.96	-2.96	-2.56
	TEMPORARY	30,025.73	0.09	-3.01	-2.92	-3.32	-3.32	-2.92
SCRHI TRUST FUND	TOTAL GROSS OF FEES	447,481,944.88	0.62	0.59	2.64	5.36	5.36	2.64
	EQUITIES							
	FIXED INCOME	416,893,445.08	0.67	0.63	2.75	5.94	5.94	2.75
	TEMPORARY	30,585,000.39	0.01	0.04	0.09	0.14	0.14	0.09

State Investment PL	TOTAL GROSS OF FEES	4,269,481,039.87	0.23	0.43	1.07	2.29	2.29	1.07
	FIXED INCOME	2,876,497,531.17	0.34	0.64	1.52	3.39	3.39	1.52
	TEMPORARY	1,385,021,602.36	0.02	0.03	0.12	0.17	0.17	0.12
Treasury Fund	TOTAL GROSS OF FEES	141,911.23	0.01	0.04	0.07	0.16	0.16	0.07
	TEMPORARY	140,000.62	0.01	0.04	0.07	0.17	0.17	0.07
Tuition- Prepaid	TOTAL GROSS OF FEES	115,743,806.04	0.33	6.52	-3.58	1.27	1.27	-3.58
	EQUITIES	79,989,388.98	0.62	9.98	-6.50	-1.08	-1.08	-6.50
	FIXED INCOME	35,585,246.19	-0.31	-0.10	1.94	6.57	6.57	1.94
	TEMPORARY	170,000.25	0.03	0.08	0.09	0.14	0.14	0.09

Account Name	Classification	Market Value 11/30/2011	Month Ending 11/30/2011	3 Months Ending 11/30/2011	6 Months Ending 11/30/2011	1 Year Ending 11/30/2011	Year to Date Ending 11/30/2011	FYTD
Local Gov Inv. Pool	TOTAL GROSS OF FEES	2,685,366,049.65	0.03	0.08	0.14	0.33	0.29	0.10
	FIXED INCOME	1,356,890,246.35	0.05	0.13	0.18	0.47	0.42	0.13
	TEMPORARY	1,332,472,688.73	0.02	0.03	0.09	0.20	0.17	0.06

Account Name	Classification	Market Value 11/30/2011	Year to Date					FYTD
			Month Ending 11/30/2011	3 Months Ending 11/30/2011	6 Months Ending 11/30/2011	1 Year Ending 11/30/2011	Year to Date Ending 11/30/2011	
State Treasurer	TOTAL GROSS OF FEES	7,796,384,602.10	0.07	0.17	0.88	3.05	3.41	0.90
	EQUITIES	79,502,328.14	-1.21	1.06	-8.54	5.18	-1.69	-7.08
	FIXED INCOME	4,877,786,010.00	0.12	0.26	1.47	4.69	5.49	1.47
	TEMPORARY	2,447,914,931.51	0.01	0.01	0.10	0.16	0.00	0.09
Eductn Imprvmnt Act	TOTAL GROSS OF FEES	98,157,014.65	0.01	-0.96				
	TEMPORARY	90,398,874.00	0.01	-0.93				
General Fund	TOTAL GROSS OF FEES	1,989,341,920.11	0.11	0.17	0.55	5.02	5.18	0.50
	FIXED INCOME	784,926,988.41	0.26	0.38	1.18	11.98	12.37	1.09
	TEMPORARY	829,390,695.86	0.01	0.03	0.06	-1.00	-1.08	0.06
Insurance Reserve Fund	TOTAL GROSS OF FEES	494,741,428.09	0.10	0.40	2.02	3.85	4.76	2.12
	FIXED INCOME	440,530,390.60	0.11	0.43	2.20	4.22	5.40	2.31
	TEMPORARY	54,674,047.73	0.09	0.09	0.01	-0.29	-0.39	0.11
Long Term Pool	TOTAL GROSS OF FEES	306,164,744.17	-0.09	0.36	2.71	4.69	5.91	2.88
	FIXED INCOME	284,437,385.78	-0.06	0.42	3.10	5.37	6.89	3.27
	TEMPORARY	22,410,033.58	-0.46	-0.28	-0.25	-0.40	-0.50	-0.10
LTDI TRUST FUND	TOTAL GROSS OF FEES	34,735,129.92	-0.07	0.48	2.43	2.69	3.71	2.65
	FIXED INCOME	32,153,058.56	-0.08	0.54	2.73	3.02	4.27	2.98
	TEMPORARY	2,580,000.00	0.01	0.00	0.00	0.00	0.00	0.00
Ordinary Sinking Fund	TOTAL GROSS OF FEES	31,876.56	0.01	-2.64	-2.80	-2.94	-3.04	-2.64
	TEMPORARY	30,000.00	0.01	-3.01	-3.17	-3.31	-3.40	-3.01
SCRHI TRUST FUND	TOTAL GROSS OF FEES	442,490,639.64	0.03	-0.14	1.89	3.55	4.71	2.01
	FIXED INCOME	418,433,732.07	0.03	-0.14	1.94	3.83	5.24	2.07
	TEMPORARY	24,055,000.63	0.02	0.05	0.08	0.14	0.13	0.07

State Investment PL	TOTAL GROSS OF FEES	4,314,882,650.67	0.09	0.18	0.85	1.68	2.05	0.83
	FIXED INCOME	2,881,645,792.71	0.12	0.25	1.20	2.35	3.04	1.17
	TEMPORARY	1,424,256,277.09	0.02	0.05	0.12	0.35	0.15	0.10
Treasury Fund	TOTAL GROSS OF FEES	124,956.34	0.02	0.04	0.07	0.18	0.15	0.06
	TEMPORARY	120,000.43	0.02	0.04	0.07	0.19	0.16	0.06
Tuition- Prepaid	TOTAL GROSS OF FEES	115,714,241.95	-0.72	0.97	-4.90	4.93	0.94	-3.90
	EQUITIES	79,502,328.14	-1.21	1.06	-8.54	5.18	-1.69	-7.08
	FIXED INCOME	35,658,661.87	0.35	0.29	2.31	5.72	6.90	2.26
	TEMPORARY	2.19	0.03	0.05	0.07	0.12	0.11	0.06

Account Name	Classification	Market Value								
		10/31/2011	Month	3 Months	6 Months	1 Year	YTD	2 Years	3 Years	FYTD
LGIP	TOTAL GROSS OF FEES	2,672,509,658.44	0.04	0.05	0.13	0.33	0.26	0.39	0.58	0.06
	FIXED INCOME	1,362,825,189.01	0.07	0.05	0.16	0.47	0.37	0.60	1.44	0.08
	TEMPORARY	1,272,764,254.78	0.02	0.04	0.09	0.21	0.16	0.22	0.26	0.04

Account Name	Classification	Market Value 10/31/2011	Year to Date					FYTD
			Month Ending 10/31/2011	3 Months Ending 10/31/2011	6 Months Ending 10/31/2011	1 Year Ending 10/31/2011	Year to Date Ending 10/31/2011	
State Treasurer	TOTAL GROSS OF FEES	8,019,895,149.04	0.21	0.34	1.33	2.84	3.34	0.83
	EQUITIES	80,473,248.29	10.64	-4.09	-8.85	5.31	-0.49	-5.94
	FIXED INCOME	4,872,699,109.67	0.21	0.57	2.14	4.33	5.36	1.34
	TEMPORARY	2,596,615,719.19	-0.05	0.06	0.11	0.20	-0.01	0.08
Eductn Imprvmt Act	TOTAL GROSS OF FEES	98,660,375.32	-1.05	0.03				
	TEMPORARY	97,560,000.00	-1.02	0.07				
General Fund	TOTAL GROSS OF FEES	1,923,508,923.80	0.12	0.22	0.75	5.00	5.07	0.39
	FIXED INCOME	777,601,009.83	0.36	0.47	1.51	11.83	12.08	0.83
	TEMPORARY	680,172,155.68	-0.03	0.03	0.09	-0.93	-1.10	0.04
Insurance Reserve Fund	TOTAL GROSS OF FEES	492,827,928.74	0.32	0.89	2.93	3.47	4.66	2.02
	FIXED INCOME	436,344,635.41	0.36	0.98	3.18	3.74	5.29	2.20
	TEMPORARY	55,779,644.24	-0.09	-0.04	-0.03	-0.28	-0.48	0.02
Long Term Pool	TOTAL GROSS OF FEES	307,123,676.51	0.31	1.43	4.16	4.36	6.01	2.97
	FIXED INCOME	280,733,322.40	0.34	1.57	4.73	4.90	6.95	3.33
	TEMPORARY	27,237,818.18	0.09	0.27	0.30	0.15	-0.04	0.36
LTDI TRUST FUND	TOTAL GROSS OF FEES	34,733,062.31	0.31	1.36	1.86	2.31	3.78	2.72
	FIXED INCOME	31,181,850.89	0.35	1.53	2.08	2.53	4.36	3.06
	TEMPORARY	3,795,000.11	0.00	0.00	0.00	0.00	0.00	0.00
Ordinary Sinking Fund	TOTAL GROSS OF FEES	27,599.96	-2.74	-2.73	-2.72	-2.85	-3.04	-2.65
	TEMPORARY	25,000.00	-3.10	-3.10	-3.09	-3.22	-3.41	-3.01
SCRHI TRUST FUND	TOTAL GROSS OF FEES	435,920,862.27	-0.06	0.65	2.97	2.92	4.68	1.98
	FIXED INCOME	423,993,125.69	-0.06	0.64	3.19	3.03	5.21	2.04
	TEMPORARY	12,670,000.69	0.01	0.05	0.07	0.14	0.11	0.06

State Investment PL	TOTAL GROSS OF FEES	4,609,061,103.18	0.11	0.30	1.22	1.47	1.96	0.74
	FIXED INCOME	2,885,746,035.06	0.18	0.42	1.75	2.02	2.92	1.05
	TEMPORARY	1,718,926,099.89	-0.01	0.07	0.12	0.36	0.13	0.08
Treasury Fund	TOTAL GROSS OF FEES	124,948.47	0.01	0.04	0.06	0.21	0.14	0.04
	TEMPORARY	120,000.37	0.01	0.04	0.07	0.22	0.14	0.05
Tuition- Prepaid	TOTAL GROSS OF FEES	117,906,668.48	6.94	-2.26	-4.74	4.89	1.67	-3.20
	EQUITIES	80,473,248.29	10.64	-4.09	-8.85	5.29	-0.49	-5.94
	FIXED INCOME	37,099,130.39	-0.14	0.79	3.78	5.08	6.53	1.91
	TEMPORARY	330,000.03	0.02	0.03	0.04	0.11	0.08	0.04

Account Name	Classification	Market Value	Month	3	6	1 Year	YTD	2 Years	3 Years	FYTD
		9/30/2011		months	months					
LGIP	TOTAL GROSS OF FEES	2,618,835,745.59	0.00	0.02	0.12	0.33	0.21	0.39	0.63	0.02
	FIXED INCOME	1,407,031,171.54	0.01	0.01	0.14	0.48	0.30	0.61	1.49	0.01
	TEMPORARY	1,182,477,471.41	-0.01	0.02	0.09	0.22	0.14	0.22	0.31	0.02

Account Name	Classification	Market Value 9/30/2011	Year to					FYTD
			Month Ending 9/30/2011	3 Months Ending 9/30/2011	6 Months Ending 9/30/2011	1 Year Ending 9/30/2011	Date Ending 9/30/2011	
State Treasurer	TOTAL GROSS OF FEES	8,446,296,892.53	-0.10	0.62	1.65	2.99	3.12	0.62
	EQUITIES	72,732,715.21	-7.54	-14.99	-14.63	-1.22	-10.06	-14.99
	FIXED INCOME	4,971,162,299.87	-0.07	1.13	2.67	4.60	5.13	1.13
	TEMPORARY	2,893,081,533.13	0.05	0.12	0.18	0.32	0.04	0.12
Eductn Imprvmnt Act	TOTAL GROSS OF FEES	94,429,871.54	0.08					
	TEMPORARY	104,494,780.17	0.08					
General Fund	TOTAL GROSS OF FEES	2,464,590,888.10	-0.07	0.27	0.93	5.21	4.94	0.27
	FIXED INCOME	838,005,733.23	-0.24	0.46	1.73	12.13	11.67	0.46
	TEMPORARY	1,173,368,517.46	0.05	0.08	0.16	-0.79	-1.06	0.08
Insurance Reserve Fund	TOTAL GROSS OF FEES	482,181,552.02	-0.02	1.69	3.54	3.61	4.32	1.69
	FIXED INCOME	436,528,180.00	-0.03	1.83	3.84	3.89	4.91	1.83
	TEMPORARY	45,932,882.90	0.09	0.11	0.13	-0.01	-0.39	0.11
Long Term Pool	TOTAL GROSS OF FEES	308,203,831.06	0.14	2.65	5.06	4.62	5.68	2.65
	FIXED INCOME	280,742,211.32	0.15	2.99	5.77	5.20	6.60	2.99
	TEMPORARY	28,533,574.79	0.09	0.27	0.30	0.24	-0.13	0.27
LTDI TRUST FUND	TOTAL GROSS OF FEES	34,681,880.36	0.24	2.40	2.64	2.25	3.46	2.40
	FIXED INCOME	31,111,172.10	0.27	2.70	2.99	2.49	3.99	2.70
	TEMPORARY	3,570,000.13	0.01	0.00	0.00	0.00	0.00	0.00
Ordinary Sinking Fund	TOTAL GROSS OF FEES	25,142.71	0.09	0.09	0.11	-0.02	-0.31	0.09
	TEMPORARY	20,738.78	0.09	0.09	0.10	-0.02	-0.32	0.09
SCRHI TRUST FUND	TOTAL GROSS OF FEES	442,320,549.81	-0.11	2.04	4.02	3.42	4.74	2.04
	FIXED INCOME	425,916,943.71	-0.11	2.11	4.41	3.63	5.27	2.11
	TEMPORARY	16,650,005.25	0.02	0.05	0.06	0.15	0.10	0.05

State Investment PL	TOTAL GROSS OF FEES	4,506,129,299.35	-0.02	0.63	1.51	1.58	1.85	0.63
	FIXED INCOME	2,920,219,574.17	-0.05	0.87	2.18	2.23	2.74	0.87
	TEMPORARY	1,517,636,032.61	0.04	0.09	0.15	0.40	0.14	0.09
Treasury Fund	TOTAL GROSS OF FEES	124,943.26	0.01	0.03	0.06	0.02	0.13	0.03
	TEMPORARY	120,000.80	0.02	0.03	0.06	0.03	0.13	0.03
Tuition- Prepaid	TOTAL GROSS OF FEES	113,608,934.32	-4.90	-9.48	-8.36	0.46	-4.93	-9.48
	EQUITIES	72,732,715.21	-7.54	-14.99	-14.63	-1.24	-10.06	-14.99
	FIXED INCOME	38,638,485.34	0.08	2.04	5.50	5.77	6.68	2.04
	TEMPORARY	2,755,000.24	0.01	0.02	0.03	0.11	0.06	0.02

Account		Market Value		3	6						
Name	Classification	8/31/2011	Month	Months	Months	1 Year	YTD	2 Years	3 Years	5 Years	FYTD
LGIP	TOTAL GROSS OF FEES	2,932,390,458.81	0.00	0.06	0.14	0.38	0.21	0.41	0.68		0.02
	FIXED INCOME	1,417,411,183.94	-0.03	0.05	0.16	0.54	0.29	0.66	1.48		0.00
	TEMPORARY	1,547,970,157.79	0.02	0.06	0.11	0.25	0.15	0.23	0.38		0.03

Account Name	Classification	Market Value 8/31/2011	Month	3 Months	6 Months	1 Year	Year to	Fiscal Year to date
			Ending 8/31/2011	Ending 8/31/2011	Ending 8/31/2011	Ending 8/31/2011	Date Ending 8/31/2011	
State Treasurer Composite	TOTAL GROSS OF FEES	7,825,704,943.58	0.23	0.71	1.74	3.41	3.23	0.73
	EQUITIES	78,672,184.62	-6.24	-9.50	-8.10	16.58	-2.73	-8.05
	FIXED INCOME	4,951,566,090.77	0.43	1.21	2.84	4.98	5.21	1.20
	TEMPORARY	2,401,587,692.15	0.06	0.08	-0.09	0.31	-0.01	0.08
Eductn Imprvmt Act	TOTAL GROSS OF FEES	103,891,856.46	1.01					
	TEMPORARY	107,069,012.06	1.02					
General Fund	TOTAL GROSS OF FEES	2,173,520,226.37	0.16	0.38	0.91	5.33	5.01	0.33
	FIXED INCOME	865,766,456.35	0.35	0.80	2.10	12.43	11.94	0.71
	TEMPORARY	876,370,713.18	0.01	0.03	-1.24	-0.77	-1.12	0.03
Insurance Reserve Fund	TOTAL GROSS OF FEES	484,148,739.41	0.59	1.61	3.49	4.02	4.35	1.71
	FIXED INCOME	435,119,000.31	0.65	1.76	3.93	4.37	4.95	1.87
	TEMPORARY	48,962,666.38	-0.05	-0.08	-0.66	-0.02	-0.48	0.02
Long Term Pool	TOTAL GROSS OF FEES	308,820,041.45	0.97	2.34	4.90	4.84	5.53	2.51
	FIXED INCOME	276,885,638.29	1.08	2.66	5.71	5.45	6.44	2.84
	TEMPORARY	33,052,195.06	0.09	0.03	-0.40	0.23	-0.22	0.18
LTDI TRUST FUND	TOTAL GROSS OF FEES	34,671,819.30	0.81	1.94	2.47	2.32	3.22	2.16
	FIXED INCOME	30,745,613.84	0.91	2.18	2.80	2.61	3.71	2.43
	TEMPORARY	3,925,007.42	0.01	0.00	0.00	0.00	0.00	0.00
Ordinary Sinking Fund	TOTAL GROSS OF FEES	1,023,405.16	-0.09	-0.16	-0.59	-0.06	-0.41	0.00
	TEMPORARY	1,020,000.00	-0.09	-0.16	-0.59	-0.06	-0.41	0.00
SCRHI TRUST FUND	TOTAL GROSS OF FEES	438,353,818.83	0.81	2.03	4.16	3.94	4.85	2.15
	FIXED INCOME	433,326,269.04	0.81	2.09	4.55	4.25	5.39	2.22
	TEMPORARY	5,027,329.40	0.02	0.03	0.06	0.16	0.08	0.03
State Investment PL	TOTAL GROSS OF FEES	4,160,261,158.72	0.21	0.68	1.56	1.90	1.87	0.65
	FIXED INCOME	2,870,618,213.56	0.29	0.95	2.33	2.57	2.79	0.92

Treasury Fund	TEMPORARY	1,322,910,768.33	0.03	0.06	0.03	0.38	0.10	0.04
	TOTAL GROSS OF FEES	124,935.24	0.01	0.03	0.07	0.11	0.11	0.02
	TEMPORARY	120,000.20	0.01	0.03	0.07	0.11	0.12	0.02
Tuition- Prepaid	TOTAL GROSS OF FEES	120,888,942.64	-3.90	-5.81	-3.87	11.91	-0.03	-4.82
	EQUITIES	78,672,184.62	-6.24	-9.50	-8.10	16.56	-2.73	-8.05
	FIXED INCOME	39,104,899.38	0.84	2.01	5.70	8.25	6.59	1.96
	TEMPORARY	3,130,000.12	0.01	0.02	0.03	0.12	0.06	0.01

Account Name	Classification	Market Value 7/31/2011	Month Ending 7/31/2011	3 Months Ending 7/31/2011	6 Months Ending 7/31/2011	1 Year Ending 7/31/2011
Local Gov Inv. Pool	TOTAL GROSS OF FEES	2,717,683,411.89	0.02	0.07	0.16	0.41
	FIXED INCOME	1,312,724,710.88	0.03	0.11	0.24	0.63
	TEMPORARY	1,369,336,181.12	0.01	0.04	0.09	0.24

Account Name	Classification	Market Value 7/31/2011	Month	3 Months	6 Months	1 Year	Year to
			Ending 7/31/2011	Ending 7/31/2011	Ending 7/31/2011	Ending 7/31/2011	Date Ending 7/31/2011
State Treasurer Composite	TOTAL GROSS OF FEES	7,406,337,925.92	0.49	0.99	1.71	3.63	2.99
	EQUITIES	83,906,998.64	-1.94	-4.97	1.34	19.09	3.75
	FIXED INCOME	4,914,824,528.44	0.77	1.56	2.65	5.28	4.76
	TEMPORARY	1,936,846,146.10	0.02	0.05	-0.12	0.31	-0.07
General Fund	TOTAL GROSS OF FEES	1,938,470,469.26	0.17	0.52	0.84	5.27	4.83
	FIXED INCOME	873,039,118.34	0.36	1.03	1.96	12.19	11.55
	TEMPORARY	609,262,653.89	0.02	0.07	-1.20	-0.70	-1.12
Insurance Reserve Fund	TOTAL GROSS OF FEES	467,555,103.16	1.12	2.03	3.42	4.27	3.74
	FIXED INCOME	433,475,726.49	1.20	2.18	3.89	4.69	4.27
	TEMPORARY	33,972,160.32	0.07	0.01	-0.53	0.12	-0.43
Long Term Pool	TOTAL GROSS OF FEES	306,942,932.62	1.53	2.70	4.22	5.16	4.52
	FIXED INCOME	273,431,340.45	1.74	3.11	4.96	5.85	5.30
	TEMPORARY	34,213,476.12	0.09	0.03	-0.41	0.23	-0.31
LTDI TRUST FUND	TOTAL GROSS OF FEES	34,412,206.29	1.34	0.49	2.08	2.82	2.39
	FIXED INCOME	31,003,749.47	1.50	0.53	2.40	3.38	2.78
	TEMPORARY	3,650,000.42	0.00	0.00	0.00	0.00	0.00
Ordinary Sinking Fund	TOTAL GROSS OF FEES	1,022,686.58	0.09	0.01	-0.42	0.08	-0.32
	TEMPORARY	1,020,926.00	0.09	0.01	-0.42	0.08	-0.32
SCRHI TRUST FUND	TOTAL GROSS OF FEES	435,075,916.35	1.32	2.30	3.50	4.29	4.00
	FIXED INCOME	432,137,052.38	1.40	2.53	3.94	4.86	4.54
	TEMPORARY	3,645,005.21	0.01	0.02	0.04	0.16	0.06
State Investment PL	TOTAL GROSS OF FEES	4,096,659,887.83	0.44	0.92	1.47	2.15	1.66
	FIXED INCOME	2,832,522,436.98	0.63	1.32	2.21	2.94	2.49
	TEMPORARY	1,248,011,912.59	0.01	0.05	0.03	0.40	0.07

Treasury Fund	TOTAL GROSS OF FEES	124,930.83	0.01	0.02	0.08	0.20	0.10
	TEMPORARY	120,001.50	0.01	0.03	0.08	0.21	0.10
Tuition- Prepaid	TOTAL GROSS OF FEES	126,073,793.00	-0.96	-2.53	2.41	14.22	4.02
	EQUITIES	83,906,998.64	-1.94	-4.97	1.34	19.07	3.75
	FIXED INCOME	39,215,104.33	1.11	2.97	5.47	8.72	5.70
	TEMPORARY	2,950,010.05	0.01	0.01	0.04	0.13	0.05

Account Name	Classification	Market Value 6/30/2011	Month Ending 6/30/2011	3 Months Ending 6/30/2011	6 Months Ending 6/30/2011	1 Year Ending 6/30/2011
Local Gov Inv. Pool	TOTAL GROSS OF FEES	2,680,080,581.35	0.03	0.09	0.18	0.46
	FIXED INCOME	1,246,749,805.80	0.05	0.13	0.29	0.73
	TEMPORARY	1,383,332,075.55	0.02	0.05	0.10	0.26

Account Name	Classification	Market Value 6/30/2011	Month Ending 6/30/2011	3 Months Ending 6/30/2011	6 Months Ending 6/30/2011	1 Year Ending 6/30/2011	Year to Date Ending 6/30/2011
State Treasurer Composite	TOTAL GROSS OF FEES	7,204,474,196.67	-0.02	1.02	2.49	3.80	2.49
	EQUITIES	85,562,618.32	-1.57	0.43	5.79	30.50	5.79
	FIXED INCOME	4,784,999,012.83	0.00	1.53	3.96	5.32	3.96
	TEMPORARY	2,007,945,964.99	0.01	0.06	-0.09	0.34	-0.09
General Fund	TOTAL GROSS OF FEES	1,986,859,723.44	0.05	0.66	4.66	5.50	4.66
	FIXED INCOME	856,392,756.74	0.09	1.26	11.16	12.37	11.16
	TEMPORARY	829,720,451.34	0.00	0.08	-1.14	-0.66	-1.14
Insurance Reserve Fund	TOTAL GROSS OF FEES	460,592,018.37	-0.10	1.81	2.59	3.91	2.59
	FIXED INCOME	425,903,144.72	-0.10	1.97	3.02	4.36	3.02
	TEMPORARY	34,719,569.17	-0.10	0.02	-0.50	0.08	-0.50
Long Term Pool	TOTAL GROSS OF FEES	304,553,278.94	-0.16	2.35	2.95	4.57	2.95
	FIXED INCOME	264,214,729.78	-0.17	2.70	3.50	5.20	3.50
	TEMPORARY	41,105,008.27	-0.15	0.03	-0.40	0.17	-0.40
LTDI TRUST FUND	TOTAL GROSS OF FEES	34,002,075.51	-0.21	0.23	1.04	2.23	1.04
	FIXED INCOME	30,394,117.70	-0.24	0.28	1.26	2.80	1.26
	TEMPORARY	3,605,000.02	0.00	0.00	0.00	0.00	0.00
Ordinary Sinking Fund	TOTAL GROSS OF FEES	1,154,542.33	-0.16	0.01	-0.41	0.01	-0.41
	TEMPORARY	1,150,000.00	-0.16	0.01	-0.41	0.01	-0.41
SCRHI TRUST FUND	TOTAL GROSS OF FEES	476,972,240.80	-0.11	1.94	2.65	4.09	2.65
	FIXED INCOME	420,147,286.77	-0.13	2.25	3.10	4.85	3.10
	TEMPORARY	56,820,036.86	0.00	0.02	0.05	0.18	0.05
State Investment PL	TOTAL GROSS OF FEES	3,812,852,829.55	0.02	0.88	1.21	2.19	1.21
	FIXED INCOME	2,747,818,575.60	0.03	1.30	1.85	2.99	1.85
	TEMPORARY	1,039,015,898.57	0.02	0.06	0.05	0.45	0.05

Treasury Fund	TOTAL GROSS OF FEES	124,928.50	0.01	0.03	0.09	0.24	0.09
	TEMPORARY	120,000.10	0.01	0.03	0.10	0.25	0.10
Tuition- Prepaid	TOTAL GROSS OF FEES	127,362,559.23	-1.04	1.24	5.03	20.32	5.03
	EQUITIES	85,562,618.32	-1.57	0.43	5.79	30.47	5.79
	FIXED INCOME	40,128,401.52	0.05	3.39	4.54	8.43	4.54
	TEMPORARY	1,690,000.66	0.01	0.01	0.04	0.14	0.04

Account Name	Classification	Market Value 5/31/2011	Month Ending 5/31/2011	3 Months Ending 5/31/2011	6 Months Ending 5/31/2011
Local Gov Inv. Pool	TOTAL GROSS OF FEES	2,731,533,960.47	0.02	0.08	0.19
	FIXED INCOME	1,375,655,025.69	0.03	0.11	0.29
	TEMPORARY	1,392,626,592.11	0.02	0.05	0.11

Account Name	Classification	Market Value 5/31/2011	Month Ending 5/31/2011	3 Months Ending 5/31/2011	6 Months Ending 5/31/2011	Year to Date Ending 5/31/2011
State Treasurer	TOTAL GROSS OF FEES	7,227,903,667.70	0.51	1.03	2.14	2.50
	EQUITIES	86,933,124.59	-1.55	1.54	15.00	7.48
	FIXED INCOME	4,804,248,123.22	0.78	1.61	3.17	3.96
	TEMPORARY	1,568,997,679.68	0.02	-0.18	0.06	-0.10
General Fund	TOTAL GROSS OF FEES	1,772,291,548.09	0.31	0.53	4.45	4.61
	FIXED INCOME	864,952,146.38	0.58	1.29	10.67	11.05
	TEMPORARY	139,523,279.51	0.05	-1.27	-1.06	-1.14
Insurance Reserve Fund	TOTAL GROSS OF FEES	458,854,782.84	1.00	1.85	1.80	2.69
	FIXED INCOME	425,846,897.14	1.06	2.13	1.97	3.13
	TEMPORARY	33,417,776.75	0.04	-0.58	-0.30	-0.40
Long Term Pool	TOTAL GROSS OF FEES	301,635,245.02	1.32	2.50	1.93	3.12
	FIXED INCOME	265,715,155.83	1.52	2.97	2.20	3.68
	TEMPORARY	36,796,256.80	0.09	-0.44	-0.16	-0.25
LTDI TRUST FUND	TOTAL GROSS OF FEES	34,109,390.74	-0.63	0.52	0.26	1.25
	FIXED INCOME	30,344,881.46	-0.72	0.61	0.28	1.50
	TEMPORARY	3,760,000.14	0.00	0.00	0.00	0.00
Ordinary Sinking Fund	TOTAL GROSS OF FEES	1,156,414.29	0.09	-0.43	-0.15	-0.25
	TEMPORARY	1,151,916.40	0.09	-0.43	-0.15	-0.25
SCRHI TRUST FUND	TOTAL GROSS OF FEES	481,079,200.89	1.08	2.08	1.63	2.76
	FIXED INCOME	420,364,136.86	1.25	2.41	1.85	3.23
	TEMPORARY	62,712,293.37	0.01	0.03	0.07	0.05
State Investment PL	TOTAL GROSS OF FEES	4,049,755,210.21	0.45	0.88	0.82	1.19
	FIXED INCOME	2,758,322,138.06	0.66	1.37	1.14	1.82
	TEMPORARY	1,288,256,156.09	0.02	-0.03	0.23	0.04
Treasury Fund	TOTAL GROSS OF FEES	124,924.03	0.01	0.04	0.11	0.08
	TEMPORARY	120,000.37	0.01	0.04	0.12	0.09

Tuition- Prepaid

TOTAL GROSS OF FEES
EQUITIES
FIXED INCOME
TEMPORARY

128,896,951.59
86,933,124.59
38,702,767.49
3,260,000.25

-0.55
-1.55
1.79
0.00

2.07
1.54
3.62
0.02

10.33
15.00
3.33
0.05

6.14
7.48
4.49
0.04

Account Name	Classification	Market Value 4/30/2011	Month Ending 4/30/2011	3 Months Ending 4/30/2011	6 Months Ending 4/30/2011
Local Gov Inv. Pool	TOTAL GROSS OF FEES	2,762,727,607.73	0.03	0.08	0.20
	FIXED INCOME	1,287,635,199.55	0.05	0.13	0.31
	TEMPORARY	1,494,772,414.31	0.02	0.05	0.12

Account Name	Classification	Market Value 4/30/2011	Month Ending 4/30/2011	3 Months Ending 4/30/2011	6 Months Ending 4/30/2011	Year to Date Ending 4/30/2011
State Treasurer	TOTAL GROSS OF FEES	7,012,525,729.04	0.53	0.71	1.49	1.99
	EQUITIES	88,299,894.79	3.63	6.64	15.53	9.17
	FIXED INCOME	4,637,424,386.99	0.74	1.07	2.15	3.15
	TEMPORARY	1,694,152,935.83	0.03	-0.16	0.09	-0.12
General Fund	TOTAL GROSS OF FEES	1,568,005,737.12	0.31	0.32	4.22	4.29
	FIXED INCOME	840,055,008.73	0.58	0.92	10.17	10.41
	TEMPORARY	179,157,011.11	0.03	-1.26	-1.02	-1.19
Insurance Reserve Fund	TOTAL GROSS OF FEES	446,823,912.30	0.91	1.36	0.53	1.67
	FIXED INCOME	424,209,060.05	1.00	1.68	0.54	2.04
	TEMPORARY	22,943,784.96	0.08	-0.54	-0.25	-0.44
Long Term Pool	TOTAL GROSS OF FEES	297,137,531.66	1.18	1.48	0.19	1.77
	FIXED INCOME	257,698,465.41	1.34	1.79	0.17	2.13
	TEMPORARY	40,220,224.88	0.09	-0.44	-0.14	-0.34
LTDI TRUST FUND	TOTAL GROSS OF FEES	33,762,984.66	1.07	1.58	0.44	1.89
	FIXED INCOME	29,282,829.78	1.25	1.86	0.45	2.23
	TEMPORARY	4,480,000.00	0.00	0.00	0.00	0.00
Ordinary Sinking Fund	TOTAL GROSS OF FEES	1,154,719.32	0.09	-0.43	-0.14	-0.33
	TEMPORARY	1,150,958.20	0.09	-0.43	-0.14	-0.33
SCRHI TRUST FUND	TOTAL GROSS OF FEES	473,447,151.31	0.96	1.17	-0.04	1.66
	FIXED INCOME	403,930,385.06	1.12	1.37	-0.15	1.96
	TEMPORARY	69,514,175.25	0.01	0.03	0.07	0.04
State Investment PL	TOTAL GROSS OF FEES	4,062,377,590.70	0.40	0.55	0.25	0.73
	FIXED INCOME	2,645,680,783.67	0.61	0.88	0.27	1.15
	TEMPORARY	1,371,746,780.71	0.02	-0.02	0.24	0.02
Treasury Fund	TOTAL GROSS OF FEES	124,920.06	0.01	0.05	0.15	0.07
	TEMPORARY	120,000.30	0.01	0.05	0.16	0.08

Tuition- Prepaid

TOTAL GROSS OF FEES	129,691,181.91	2.87	5.07	10.11	6.72
EQUITIES	88,299,894.79	3.63	6.64	15.51	9.17
FIXED INCOME	36,567,854.29	1.52	2.43	1.25	2.65
TEMPORARY	4,820,000.42	0.00	0.02	0.06	0.04

Account Name	Classification	Market Value 3/31/2011	Month Ending 3/31/2011	3 Months Ending 3/31/2011	6 Months Ending 3/31/2011
Local Gov Inv. Pool	TOTAL GROSS OF FEES	2,731,728,270.36	0.02	0.10	0.22
	FIXED INCOME	1,181,276,453.80	0.03	0.16	0.33
	TEMPORARY	1,511,801,794.70	0.02	0.05	0.13

Account Name	Classification	Market Value	Month Ending	3 Months Ending	6 Months Ending
		3/31/2011	3/31/2011	3/31/2011	3/31/2011
State Treasurer	TOTAL GROSS OF FEES	7,266,675,962.77	-0.01	1.45	1.31
	EQUITIES	85,211,560.48	-0.47	5.35	15.70
	FIXED INCOME	4,520,124,770.71	0.09	2.40	1.87
	TEMPORARY	1,842,788,090.83	-0.22	-0.14	0.14
General Fund	TOTAL GROSS OF FEES	1,817,468,464.17	-0.09	3.97	4.24
	FIXED INCOME	837,483,656.05	0.12	9.77	10.22
	TEMPORARY	188,013,416.92	-1.34	-1.22	-0.94
Insurance Reserve Fund	TOTAL GROSS OF FEES	472,850,354.79	-0.07	0.76	0.07
	FIXED INCOME	410,430,250.41	0.05	1.03	0.05
	TEMPORARY	62,645,003.85	-0.69	-0.52	-0.13
Long Term Pool	TOTAL GROSS OF FEES	290,732,010.11	-0.02	0.59	-0.42
	FIXED INCOME	250,989,841.22	0.09	0.78	-0.54
	TEMPORARY	40,730,003.94	-0.61	-0.43	-0.06
LTDI TRUST FUND	TOTAL GROSS OF FEES	33,415,764.76	0.07	0.81	-0.38
	FIXED INCOME	28,674,169.91	0.09	0.97	-0.49
	TEMPORARY	4,740,000.00	0.01	0.00	0.00
Ordinary Sinking Fund	TOTAL GROSS OF FEES	1,153,702.85	-0.60	-0.42	-0.12
	TEMPORARY	1,150,000.00	-0.60	-0.42	-0.12
SCRHI TRUST FUND	TOTAL GROSS OF FEES	470,254,106.55	0.03	0.69	-0.57
	FIXED INCOME	398,182,411.46	0.03	0.83	-0.74
	TEMPORARY	73,070,007.68	0.01	0.03	0.09
State Investment PL	TOTAL GROSS OF FEES	4,053,164,710.75	0.03	0.33	0.07
	FIXED INCOME	2,557,877,898.58	0.09	0.54	0.04
	TEMPORARY	1,465,854,657.80	-0.07	-0.01	0.25
Treasury Fund	TOTAL GROSS OF FEES	124,915.13	0.02	0.06	-0.04
	TEMPORARY	120,000.40	0.02	0.07	-0.04

Tuition- Prepaid

TOTAL GROSS OF FEES
EQUITIES
FIXED INCOME
TEMPORARY

127,511,933.66
85,211,560.48
36,486,543.08
6,465,000.24

-0.24
-0.47
0.27
0.01

3.74
5.35
1.12
0.03

9.62
15.68
0.25
0.08

Account Name	Classification	Market Value 2/28/2011	Month Ending 2/28/2011	3 Months Ending 2/28/2011	6 Months Ending 2/28/2011
Local Gov Inv. Pool	TOTAL GROSS OF FEES	2,818,031,423.28	0.03	0.11	0.24
	FIXED INCOME	1,134,278,625.98	0.05	0.17	0.37
	TEMPORARY	1,703,394,624.69	0.02	0.06	0.13

Account Name	Classification	Market Value 2/28/2011	Month Ending 2/28/2011	3 Months Ending 2/28/2011	6 Months Ending 2/28/2011
State Treasurer	TOTAL GROSS OF FEES	7,204,732,442.82	0.20	1.10	1.63
	EQUITIES	85,617,937.32	3.40	13.25	26.86
	FIXED INCOME	4,383,753,895.03	0.24	1.53	2.08
	TEMPORARY	1,821,971,472.68	0.03	0.24	0.40
General Fund	TOTAL GROSS OF FEES	1,986,811,177.65	0.10	3.90	4.38
	FIXED INCOME	842,354,143.82	0.21	9.27	10.12
	TEMPORARY	196,062,709.26	0.05	0.21	0.47
Insurance Reserve Fund	TOTAL GROSS OF FEES	469,863,500.69	0.52	-0.05	0.52
	FIXED INCOME	391,493,968.21	0.61	-0.16	0.42
	TEMPORARY	79,000,304.52	0.08	0.28	0.64
Long Term Pool	TOTAL GROSS OF FEES	292,326,608.71	0.31	-0.56	-0.06
	FIXED INCOME	246,055,738.53	0.36	-0.74	-0.24
	TEMPORARY	47,056,635.87	0.09	0.28	0.64
LTDI TRUST FUND	TOTAL GROSS OF FEES	33,436,034.25	0.43	-0.25	-0.14
	FIXED INCOME	27,634,609.34	0.52	-0.33	-0.19
	TEMPORARY	5,800,000.00	0.01	0.00	0.00
Ordinary Sinking Fund	TOTAL GROSS OF FEES	1,160,645.90	0.09	0.28	0.53
	TEMPORARY	1,157,092.40	0.09	0.28	0.53
SCRHI TRUST FUND	TOTAL GROSS OF FEES	465,554,529.14	0.18	-0.45	-0.21
	FIXED INCOME	383,128,431.48	0.22	-0.55	-0.29
	TEMPORARY	84,425,000.00	0.01	0.04	0.10
State Investment PL	TOTAL GROSS OF FEES	3,826,514,111.98	0.12	-0.05	0.34
	FIXED INCOME	2,455,607,129.46	0.18	-0.23	0.24
	TEMPORARY	1,402,509,729.79	0.03	0.26	0.35
Treasury Fund	TOTAL GROSS OF FEES	124,906.94	0.02	0.07	0.04
	TEMPORARY	120,000.60	0.02	0.08	0.04

C

C

5r

Tuition- Prepaid

TOTAL GROSS OF FEES	128,940,927.55	2.38	8.10	16.41
EQUITIES	85,617,937.32	3.40	13.25	26.83
FIXED INCOME	37,479,874.19	0.62	-0.28	2.41
TEMPORARY	5,840,000.23	0.01	0.03	0.08

Account Name	Classification	Market Value 1/31/2011	Month Ending 1/31/2011	3 Months Ending 1/31/2011	6 Months Ending 1/31/2011
Local Gov Inv. Pool	TOTAL GROSS OF FEES	2,905,217,944.01	0.04	0.12	0.26
	FIXED INCOME	1,040,660,125.04	0.08	0.18	0.39
	TEMPORARY	1,892,444,821.38	0.02	0.07	0.15

Account Name	Classification	Market Value	Month Ending	3 Months Ending	6 Months Ending
		1/31/2011	1/31/2011	1/31/2011	1/31/2011
State Treasurer	TOTAL GROSS OF FEES	7,246,657,646.68	1.26	0.77	1.89
	EQUITIES	82,806,058.64	2.37	8.34	17.51
	FIXED INCOME	4,295,370,604.08	2.06	1.07	2.56
	TEMPORARY	1,941,343,876.52	0.05	0.26	0.43
General Fund	TOTAL GROSS OF FEES	2,090,327,542.33	3.96	3.89	4.39
	FIXED INCOME	844,821,913.09	9.41	9.17	10.04
	TEMPORARY	328,017,867.05	0.07	0.24	0.50
Insurance Reserve Fund	TOTAL GROSS OF FEES	466,114,633.68	0.31	-0.82	0.83
	FIXED INCOME	385,229,156.77	0.36	-1.12	0.77
	TEMPORARY	80,429,131.79	0.09	0.29	0.65
Long Term Pool	TOTAL GROSS OF FEES	291,869,975.83	0.29	-1.27	0.90
	FIXED INCOME	246,307,746.67	0.33	-1.59	0.85
	TEMPORARY	46,200,140.10	0.10	0.29	0.64
LTDI TRUST FUND	TOTAL GROSS OF FEES	33,265,982.16	0.30	-1.12	0.73
	FIXED INCOME	27,652,903.52	0.37	-1.38	0.95
	TEMPORARY	5,610,001.92	0.01	0.00	0.00
Ordinary Sinking Fund	TOTAL GROSS OF FEES	1,157,548.43	0.10	0.29	0.50
	TEMPORARY	1,156,198.08	0.10	0.29	0.50
SCRHI TRUST FUND	TOTAL GROSS OF FEES	463,725,468.34	0.48	-1.20	0.76
	FIXED INCOME	376,273,023.24	0.58	-1.49	0.89
	TEMPORARY	90,450,015.65	0.01	0.05	0.12
State Investment PL	TOTAL GROSS OF FEES	3,770,768,145.00	0.18	-0.30	0.67
	FIXED INCOME	2,377,096,192.66	0.27	-0.60	0.72
	TEMPORARY	1,380,860,520.31	0.04	0.26	0.37
Treasury Fund	TOTAL GROSS OF FEES	124,896.31	0.02	0.10	0.12
	TEMPORARY	120,000.93	0.03	0.11	0.13

Tuition- Prepaid

TOTAL GROSS OF FEES

129,303,454.60

1.57

4.80

11.53

EQUITIES

82,806,058.64

2.37

8.32

17.49

FIXED INCOME

37,989,668.13

0.22

-1.15

3.08

TEMPORARY

8,500,000.69

0.01

0.04

0.09

Account Name	Classification	Market Value 12/31/2010	Month Ending 12/31/2010	3 Months Ending 12/31/2010	6 Months Ending 12/31/2010
Local Gov Inv. Pool	TOTAL GROSS OF FEES	2,458,272,765.18	0.04	0.12	0.28
	FIXED INCOME	1,137,436,501.13	0.05	0.17	0.44
	TEMPORARY	1,320,836,264.05	0.03	0.07	0.16



Internally Mgd Compos rformance Summary

Report ID 1005
Reporting Currency USD

12/31/2010

Account Name Return Type Benchmark Name	Market Value	Annualized								
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years
State Treas Internally Mgd										
TOTAL GROSS OF FEES	6,938,015,170.50	-0.43	-0.24	1.04	4.07	4.07	1.04	5.48	6.09	
FIXED INCOME	4,188,260,845.94	-0.76	-0.51	1.29	5.30	5.30	1.29	7.20		
CASH & TEMPORARY	2,749,754,324.56	0.12	0.23	0.37	0.51	0.51	0.37	0.60		
TOTAL NET OF FEES	6,938,015,170.50	-0.43	-0.24	1.04	4.07	4.07	1.04	5.48	6.09	
<i>Barclays U.S. Aggregate Bond Index</i>		-1.08	-1.30	1.15	6.54	6.54	1.15	6.24	5.90	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.14	-0.07	0.83	2.80	2.80	0.83	3.31	3.86	
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.95	-0.75	1.30	6.15	6.15	1.30	6.31	5.82	
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.02	0.04	0.08	0.13	0.13	0.08	0.17	0.79	
General Deposit										
TOTAL GROSS OF FEES	0.00	-100.00								
FIXED INCOME	0.00									
CASH & TEMPORARY	0.00	-96.67								
TOTAL NET OF FEES	0.00	-100.00								
Insurance Reserve Fund										
TOTAL GROSS OF FEES	472,091,274.82	-0.87	-0.69	1.29	5.15	5.15	1.29	6.42	7.78	
FIXED INCOME	377,199,152.19	-1.12	-0.97	1.30			1.30			
CASH & TEMPORARY	94,892,122.63	0.10	0.38	0.58			0.58			
TOTAL NET OF FEES	472,091,274.82	-0.87	-0.69	1.29	5.15	5.15	1.29	6.42	7.78	
<i>Barclays U.S. Aggregate Bond Index</i>		-1.08	-1.30	1.15	6.54	6.54	1.15	6.24	5.90	
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.95	-0.75	1.30	6.15	6.15	1.30	6.31	5.82	



Internally Mgd Compos Performance Summary

Report ID: 005
Reporting Currency: USD

12/31/2010

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	290,711,901.31	-1.16	-1.00	1.58	6.80	6.80	1.58	7.69	8.49		
FIXED INCOME	242,002,609.81	-1.42	-1.31	1.64			1.64				
CASH & TEMPORARY	48,709,291.50	0.10	0.37	0.57			0.57				
TOTAL NET OF FEES	290,711,901.31	-1.16	-1.00	1.58	6.80	6.80	1.58	7.69	8.49		
<i>Barclays U.S. Aggregate Bond Index</i>		-1.08	-1.30	1.15	6.54	6.54	1.15	6.24	5.90		
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.95	-0.75	1.30	6.15	6.15	1.30	6.31	5.82		
LTDI TRUST FUND											
TOTAL GROSS OF FEES	33,114,117.67	-0.98	-1.18	1.18	6.19	6.19	1.18	8.38			
FIXED INCOME	27,143,163.85	-1.20	-1.45	1.53	7.87	7.87	1.53	9.98			
CASH & TEMPORARY	5,970,953.82	0.01	0.04	0.09	0.18	0.18	0.09	0.29			
TOTAL NET OF FEES	33,114,117.67	-0.98	-1.18	1.18	6.19	6.19	1.18	8.38			
<i>Barclays U.S. Aggregate Bond Index</i>		-1.08	-1.30	1.15	6.54	6.54	1.15	6.24			
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.95	-0.75	1.30	6.15	6.15	1.30	6.31			
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	1,156,426.71	0.10	0.30	0.42			0.42				
CASH & TEMPORARY	1,156,426.71	0.10	0.30	0.42			0.42				
TOTAL NET OF FEES	1,156,426.71	0.10	0.30	0.42			0.42				
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.02	0.04	0.08			0.08				



Internally Mgd Compos Performance Summary

Report ID: 1005
Reporting Currency: USD

12/31/2010

Account Name Return Type Benchmark Name	Market Value	Annualized								
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years
SCRHI TRUST FUND										
TOTAL GROSS OF FEES	454,599,813.19	-1.10	-1.26	1.41	5.44	5.44	1.41	8.42		
FIXED INCOME	369,674,402.04	-1.34	-1.56	1.70	6.80	6.80	1.70	10.39		
CASH & TEMPORARY	84,925,411.15	0.01	0.06	0.13	0.24	0.24	0.13	0.31		
TOTAL NET OF FEES	454,599,813.19	-1.10	-1.26	1.41	5.44	5.44	1.41	8.42		
<i>Barclays U.S. Aggregate Bond Index</i>		-1.08	-1.30	1.15	6.54	6.54	1.15	6.24		
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.95	-0.75	1.30	6.15	6.15	1.30	6.31		
State General Funds										
TOTAL GROSS OF FEES	1,923,338,443.06	-0.15	0.26	0.81	2.95	2.95	0.81	3.81	5.78	
FIXED INCOME	815,758,889.28	-0.34	0.41	1.10			1.10			
CASH & TEMPORARY	1,107,579,553.78	0.03	0.17	0.37			0.37			
TOTAL NET OF FEES	1,923,338,443.06	-0.15	0.26	0.81	2.95	2.95	0.81	3.81	5.78	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.14	-0.07	0.83	2.80	2.80	0.83	3.31	3.86	
State Investment Pool										
TOTAL GROSS OF FEES	3,762,878,310.14	-0.36	-0.26	0.97	3.43	3.43	0.97	4.56	5.76	
FIXED INCOME	2,356,482,628.77	-0.67	-0.49	1.12			1.12			
CASH & TEMPORARY	1,406,395,681.37	0.19	0.26	0.40			0.40			
TOTAL NET OF FEES	3,762,878,310.14	-0.36	-0.26	0.97	3.43	3.43	0.97	4.56	5.76	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.14	-0.07	0.83	2.80	2.80	0.83	3.31	3.86	



Internally Mgd Compos Performance Summary

Report ID 005
Reporting Currency USD

12/31/2010

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	124,883.60	0.03	-0.11	0.14			0.14				
CASH & TEMPORARY	124,883.60	0.03	-0.10	0.14			0.14				
TOTAL NET OF FEES	124,883.60	0.03	-0.11	0.14			0.14				
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.02	0.04	0.08			0.08				

Account Name	Classification	Market Value 11/30/2010	Month Ending 11/30/2010	3 Months Ending 11/30/2010
Local Gov Inv. Pool	TOTAL GROSS OF FEES	2,225,927,458.82	0.04	0.13
	FIXED INCOME	1,178,471,095.32	0.05	0.20
	TEMPORARY	1,082,006,756.28	0.02	0.07



Internally Mgd Compos formance Summary

Report ID 005
Reporting Currency USD

11/30/2010

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	6,714,623,455.46	-0.12	0.39	2.10	4.52	3.49	1.48	6.62	6.29		
EQUITIES	0.00	107.20									
FIXED INCOME	4,262,321,427.91	-0.22	0.52	2.87	6.10	4.78	2.06	8.80			
CASH & TEMPORARY	2,452,302,027.55	0.05	0.15	0.28	0.38	0.41	0.25	0.90			
TOTAL NET OF FEES	6,714,623,455.46	-0.12	0.39	2.10	4.52	3.49	1.48	6.62	6.29		
<i>Barclays U.S. Aggregate Bond Index</i>		-0.57	-0.11	3.85	7.70	6.02	2.25	8.79	6.39		
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.22	0.33	1.48	2.94	2.35	0.97	4.03	4.01		
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.48	0.41	3.59	7.17	5.70	2.27	8.32	6.27		
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.03	0.07	0.11	0.11	0.06	0.16	0.88		
General Deposit											
TOTAL GROSS OF FEES	13,515.91	1489.60									
EQUITIES	0.00	107.20									
FIXED INCOME	0.00										
CASH & TEMPORARY	13,515.91	0.02									
TOTAL NET OF FEES	13,515.91	1489.60									
Insurance Reserve Fund											
TOTAL GROSS OF FEES	477,890,107.38	-0.26	0.56	2.99	6.07	4.63	2.18	7.94	8.14		
FIXED INCOME	376,445,928.00	-0.36	0.58				2.45				
CASH & TEMPORARY	101,444,179.38	0.10	0.36				0.48				
TOTAL NET OF FEES	477,890,107.38	-0.26	0.56	2.99	6.07	4.63	2.18	7.94	8.14		
<i>Barclays U.S. Aggregate Bond Index</i>		-0.57	-0.11	3.85	7.70	6.02	2.25	8.79	6.39		
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.48	0.41	3.59	7.17	5.70	2.27	8.32	6.27		



Internally Mgd Compos Performance Summary

Report ID: 005
Reporting Currency: USD

11/30/2010

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	289,299,952.22	-0.40	0.50	3.85	8.05	6.23	2.76	9.60	8.88		
FIXED INCOME	242,133,166.53	-0.50	0.50				3.10				
CASH & TEMPORARY	47,166,785.69	0.10	0.35				0.47				
TOTAL NET OF FEES	289,299,952.22	-0.40	0.50	3.85	8.05	6.23	2.76	9.60	8.88		
<i>Barclays U.S. Aggregate Bond Index</i>		-0.57	-0.11	3.85	7.70	6.02	2.25	8.79	6.39		
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.48	0.41	3.59	7.17	5.70	2.27	8.32	6.27		
LTDI TRUST FUND											
TOTAL GROSS OF FEES	33,459,314.46	-0.45	0.11	3.38	7.24	5.83	2.18	10.50			
FIXED INCOME	27,117,615.73	-0.55	0.14	4.28	9.18	7.42	2.76	12.33			
CASH & TEMPORARY	6,341,698.73	0.02	0.05	0.09	0.17	0.18	0.08	0.35			
TOTAL NET OF FEES	33,459,314.46	-0.45	0.11	3.38	7.24	5.83	2.18	10.50			
<i>Barclays U.S. Aggregate Bond Index</i>		-0.57	-0.11	3.85	7.70	6.02	2.25	8.79			
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.48	0.41	3.59	7.17	5.70	2.27	8.32			
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	1,155,296.03	0.10	0.25				0.33				
CASH & TEMPORARY	1,155,296.03	0.10	0.25				0.33				
TOTAL NET OF FEES	1,155,296.03	0.10	0.25				0.33				
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.01	0.03				0.06				



Internally Mgd Compos Performance Summary

Report ID 005
Reporting Currency USD

11/30/2010

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	450,162,036.56	-0.58	0.24	3.32	6.62	5.23	2.54	13.37			
FIXED INCOME	363,151,758.22	-0.73	0.26	4.08	8.25	6.57	3.08	15.82			
CASH & TEMPORARY	87,010,278.34	0.02	0.06	0.13	0.23	0.25	0.11	0.31			
TOTAL NET OF FEES	450,162,036.56	-0.58	0.24	3.32	6.62	5.23	2.54	13.37			
<i>Barclays U.S. Aggregate Bond Index</i>		-0.57	-0.11	3.85	7.70	6.02	2.25	8.79			
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.48	0.41	3.59	7.17	5.70	2.27	8.32			
State General Funds											
TOTAL GROSS OF FEES	1,891,438,621.88	0.09	0.46	1.45	3.11	2.38	0.96	4.72	5.88		
FIXED INCOME	833,992,904.53	0.13	0.78				1.44				
CASH & TEMPORARY	1,057,445,717.35	0.05	0.21				0.35				
TOTAL NET OF FEES	1,891,438,621.88	0.09	0.46	1.45	3.11	2.38	0.96	4.72	5.88		
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.22	0.33	1.48	2.94	2.35	0.97	4.03	4.01		
State Investment Pool											
TOTAL GROSS OF FEES	3,571,079,748.19	-0.12	0.39	1.83	3.81	2.94	1.33	5.38	5.95		
FIXED INCOME	2,419,480,054.90	-0.20	0.47				1.80				
CASH & TEMPORARY	1,151,599,693.29	0.03	0.09				0.20				
TOTAL NET OF FEES	3,571,079,748.19	-0.12	0.39	1.83	3.81	2.94	1.33	5.38	5.95		
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.22	0.33	1.48	2.94	2.35	0.97	4.03	4.01		



Internally Mgd Compos Performance Summary

Report ID: 10005
Reporting Currency: USD

11/30/2010

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	124,862.83	0.05	-0.03				0.11				
FIXED INCOME	0.00										
CASH & TEMPORARY	124,862.83	0.05	-0.03				0.12				
TOTAL NET OF FEES	124,862.83	0.05	-0.03				0.11				
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.03				0.06				

Account Name	Classification	Market Value 10/31/2010	Month Ending 10/31/2010	3 Months Ending 10/31/2010
Local Gov Inv. Pool	TOTAL GROSS OF FEES	2,253,595,791.33	0.05	0.14
	FIXED INCOME	1,104,430,471.34	0.07	0.20
	TEMPORARY	1,136,019,223.47	0.02	0.08



Internally Mgd Compos Performance Summary

Report ID 005
Reporting Currency

10/31/2010

Account Name Return Type Benchmark Name	Market Value	Annualized								
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years
State Treas Internally Mgd										
TOTAL GROSS OF FEES	6,729,040,336.26	0.32	1.01	2.69	4.65	4.53	1.60	8.00	6.74	
FIXED INCOME	4,335,078,713.03	0.47	1.45	3.67	6.33	6.26	2.28	10.52		
CASH & TEMPORARY	2,393,961,623.23	0.06	0.16	0.26	0.34	0.38	0.21	1.07		
TOTAL NET OF FEES	6,729,040,336.26	0.32	1.01	2.69	4.65	4.53	1.60	8.00	6.74	
<i>Barclays U.S. Aggregate Bond Index</i>		0.36	1.76	5.33	8.33	8.01	2.84	10.86	7.23	
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.29	0.77	1.95	3.16	3.23	1.19	4.76	4.57	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.68	1.71	4.91	7.68	7.57	2.77	9.96	7.06	
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.02	0.03	0.08	0.10	0.12	0.05	0.21	1.04	
Insurance Reserve Fund										
TOTAL GROSS OF FEES	477,042,769.42	0.45	1.67	3.83	6.35	6.04	2.44	9.57	8.72	
FIXED INCOME	378,711,873.90	0.52	1.91				2.81			
CASH & TEMPORARY	98,330,895.52	0.19	0.36				0.39			
TOTAL NET OF FEES	477,042,769.42	0.45	1.67	3.83	6.35	6.04	2.44	9.57	8.72	
<i>Barclays U.S. Aggregate Bond Index</i>		0.36	1.76	5.33	8.33	8.01	2.84	10.86	7.23	
<i>Barclays Intermediate Aggregate Bond Index</i>		0.68	1.71	4.91	7.68	7.57	2.77	9.96	7.06	



Internally Mgd Compos Performance Summary

Report ID 005

Reporting Currency, USD

10/31/2010

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	281,838,392.35	0.56	2.20	4.89	8.49	7.65	3.18	11.43	9.61		
FIXED INCOME	244,725,511.23	0.62	2.49				3.62				
CASH & TEMPORARY	37,112,881.12	0.17	0.34				0.37				
TOTAL NET OF FEES	281,838,392.35	0.56	2.20	4.89	8.49	7.65	3.18	11.43	9.61		
<i>Barclays U.S. Aggregate Bond Index</i>		0.36	1.76	5.33	8.33	8.01	2.84	10.86	7.23		
<i>Barclays Intermediate Aggregate Bond Index</i>		0.68	1.71	4.91	7.68	7.57	2.77	9.96	7.06		
LTDI TRUST FUND											
TOTAL GROSS OF FEES	33,638,870.70	0.25	1.87	4.59	7.72	7.63	2.64	12.62			
FIXED INCOME	27,728,180.02	0.30	2.37	5.81	9.78	9.63	3.33	14.62			
CASH & TEMPORARY	5,910,690.68	0.01	0.05	0.09	0.15	0.18	0.06	0.36			
TOTAL NET OF FEES	33,638,870.70	0.25	1.87	4.59	7.72	7.63	2.64	12.62			
<i>Barclays U.S. Aggregate Bond Index</i>		0.36	1.76	5.33	8.33	8.01	2.84	10.86			
<i>Barclays Intermediate Aggregate Bond Index</i>		0.68	1.71	4.91	7.68	7.57	2.77	9.96			
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	1,154,154.79	0.10	0.20				0.23				
CASH & TEMPORARY	1,154,154.79	0.10	0.20				0.23				
TOTAL NET OF FEES	1,154,154.79	0.10	0.20				0.23				
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.02	0.03				0.05				



Internally Mgd Comp: Performance Summary

Report ID: 1005
Reporting Currency: USD

10/31/2010

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	456,704,475.29	0.43	1.99	4.37	7.24	7.31	3.14	15.77			
FIXED INCOME	368,289,628.15	0.52	2.42	5.42	9.05	9.11	3.84	18.35			
CASH & TEMPORARY	88,414,847.14	0.02	0.07	0.13	0.21	0.25	0.09	0.49			
TOTAL NET OF FEES	456,704,475.29	0.43	1.99	4.37	7.24	7.31	3.14	15.77			
<i>Barclays U.S. Aggregate Bond Index</i>		0.36	1.76	5.33	8.33	8.01	2.84	10.86			
<i>Barclays Intermediate Aggregate Bond Index</i>		0.68	1.71	4.91	7.68	7.57	2.77	9.96			
State General Funds											
TOTAL GROSS OF FEES	1,821,405,784.94	0.32	0.48	1.87	3.01	2.98	0.87	5.93	6.27		
FIXED INCOME	847,205,547.35	0.63	0.80				1.32				
CASH & TEMPORARY	974,200,237.59	0.09	0.23				0.29				
TOTAL NET OF FEES	1,821,405,784.94	0.32	0.48	1.87	3.01	2.98	0.87	5.93	6.27		
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.29	0.77	1.95	3.16	3.23	1.19	4.76	4.57		
State Investment Pool											
TOTAL GROSS OF FEES	3,657,130,886.58	0.22	0.97	2.29	3.94	3.77	1.46	6.52	6.36		
FIXED INCOME	2,468,417,972.38	0.39	1.33				2.01				
CASH & TEMPORARY	1,188,712,914.20	0.03	0.11				0.17				
TOTAL NET OF FEES	3,657,130,886.58	0.22	0.97	2.29	3.94	3.77	1.46	6.52	6.36		
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.29	0.77	1.95	3.16	3.23	1.19	4.76	4.57		



Internally Mgd Compos Performance Summary

Report ID 005
Reporting Currency

10/31/2010

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	125,002.19	-0.18	0.02				0.07				
CASH & TEMPORARY	125,002.19	-0.18	0.02				0.07				
TOTAL NET OF FEES	125,002.19	-0.18	0.02				0.07				
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.02	0.03				0.05				

Account Name	Classification	Market Value 9/30/2010	Month Ending 9/30/2010	3 Months Ending 9/30/2010
Local Gov Inv. Pool	TOTAL GROSS OF FEES	2,294,205,038.06	0.04	0.16
	FIXED INCOME	1,041,815,671.52	0.07	0.27
	TEMPORARY	1,285,307,761.28	0.02	0.09



Internally Mgd Compos formance Summary

Report ID 005
Reporting Currency

9/30/2010

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	6,741,812,252.70	0.20	1.28	2.99	4.32	4.60	1.28	7.15	6.87		
FIXED INCOME	4,281,231,635.26	0.27	1.80	3.97	5.83	6.34	1.80	9.34			
CASH & TEMPORARY	2,460,580,617.44	0.04	0.14	0.21	0.28	0.35	0.14	1.22			
TOTAL NET OF FEES	6,741,812,252.70	0.20	1.28	2.99	4.32	4.60	1.28	7.15	6.87		
<i>Barclays U.S. Aggregate Bond Index</i>		0.11	2.48	6.05	7.94	8.16	2.48	9.35	7.42		
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.26	0.90	1.96	2.87	3.26	0.90	4.72	4.63		
<i>Barclays Intermediate Aggregate Bond Index</i>		0.21	2.07	5.06	6.96	7.52	2.07	8.60	7.10		
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.04	0.07	0.08	0.13	0.04	0.26	1.13		
Insurance Reserve Fund											
TOTAL GROSS OF FEES	442,830,287.09	0.38	1.99	4.19	5.87	5.97	1.99	8.40	8.85		
FIXED INCOME	380,886,645.74	0.43	2.29				2.29				
CASH & TEMPORARY	61,943,641.35	0.08	0.20				0.20				
TOTAL NET OF FEES	442,830,287.09	0.38	1.99	4.19	5.87	5.97	1.99	8.40	8.85		
<i>Barclays U.S. Aggregate Bond Index</i>		0.11	2.48	6.05	7.94	8.16	2.48	9.35	7.42		
<i>Barclays Intermediate Aggregate Bond Index</i>		0.21	2.07	5.06	6.96	7.52	2.07	8.60	7.10		



Internally Mgd Component Performance Summary

Report ID: 0005
Reporting Currency: USD

9/30/2010

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	282,440,335.53	0.34	2.60	5.57	7.88	7.32	2.60	10.25	9.75		
FIXED INCOME	245,351,305.85	0.39	2.98				2.98				
CASH & TEMPORARY	37,089,029.68	0.08	0.20				0.20				
TOTAL NET OF FEES	282,440,335.53	0.34	2.60	5.57	7.88	7.32	2.60	10.25	9.75		
<i>Barclays U.S. Aggregate Bond Index</i>		0.11	2.48	6.05	7.94	8.16	2.48	9.35	7.42		
<i>Barclays Intermediate Aggregate Bond Index</i>		0.21	2.07	5.06	6.96	7.52	2.07	8.60	7.10		
LTDI TRUST FUND											
TOTAL GROSS OF FEES	33,539,425.02	0.31	2.39	5.37	7.46	7.63	2.39	10.39			
FIXED INCOME	27,450,560.12	0.39	3.02	6.83	9.45	9.62	3.02	12.25			
CASH & TEMPORARY	6,088,864.90	0.02	0.05	0.09	0.14	0.18	0.05	-24.54			
TOTAL NET OF FEES	33,539,425.02	0.31	2.39	5.37	7.46	7.63	2.39	10.39			
<i>Barclays U.S. Aggregate Bond Index</i>		0.11	2.48	6.05	7.94	8.16	2.48	9.35			
<i>Barclays Intermediate Aggregate Bond Index</i>		0.21	2.07	5.06	6.96	7.52	2.07	8.60			
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	2,266,410.95	0.05	0.12				0.12				
CASH & TEMPORARY	2,266,410.95	0.05	0.12				0.12				
TOTAL NET OF FEES	2,266,410.95	0.05	0.12				0.12				
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.04				0.04				



Internally Mgd Compos Performance Summary

Report ID: 0005
Reporting Currency: USD

9/30/2010

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	459,825,003.15	0.39	2.70	4.94	6.78	7.39	2.70	14.20			
FIXED INCOME	370,416,897.47	0.48	3.31	6.17	8.48	9.17	3.31	16.13			
CASH & TEMPORARY	89,408,105.68	0.02	0.07	0.13	0.19	0.25	0.07	0.48			
TOTAL NET OF FEES	459,825,003.15	0.39	2.70	4.94	6.78	7.39	2.70	14.20			
<i>Barclays U.S. Aggregate Bond Index</i>		0.11	2.48	6.05	7.94	8.16	2.48	9.35			
<i>Barclays Intermediate Aggregate Bond Index</i>		0.21	2.07	5.06	6.96	7.52	2.07	8.60			
State General Funds											
TOTAL GROSS OF FEES	1,580,990,577.98	0.04	0.54	1.92	2.68	3.01	0.54	5.38	6.45		
FIXED INCOME	831,672,947.35	0.03	0.69				0.69				
CASH & TEMPORARY	749,317,630.63	0.07	0.21				0.21				
TOTAL NET OF FEES	1,580,990,577.98	0.04	0.54	1.92	2.68	3.01	0.54	5.38	6.45		
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.26	0.90	1.96	2.87	3.26	0.90	4.72	4.63		
State Investment Pool											
TOTAL GROSS OF FEES	3,939,794,962.38	0.30	1.23	2.60	3.71	3.81	1.23	5.82	6.48		
FIXED INCOME	2,425,453,278.73	0.28	1.61				1.61				
CASH & TEMPORARY	1,514,341,683.65	0.02	0.14				0.14				
TOTAL NET OF FEES	3,939,794,962.38	0.30	1.23	2.60	3.71	3.81	1.23	5.82	6.48		
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.26	0.90	1.96	2.87	3.26	0.90	4.72	4.63		



Internally Mgd Compos Performance Summary

Report ID: 10005
Reporting Currency: USD

9/30/2010

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Treasury Fund											
TOTAL GROSS OF FEES	125,250.60	0.10	0.25				0.25				
CASH & TEMPORARY	125,250.60	0.10	0.25				0.25				
TOTAL NET OF FEES	125,250.60	0.10	0.25				0.25				
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.04				0.04				

Account Name	Classification	Market Value 8/31/2010	Month Ending 8/31/2010	3 Months Ending 8/31/2010
Local Gov Inv. Pool	TOTAL GROSS OF FEES	2,434,338,038.82	0.05	0.16
	FIXED INCOME	872,474,272.91	0.06	0.27
	TEMPORARY	1,563,946,300.08	0.04	0.09



Internally Mgd Compos Performance Summary

Report ID: 000005
Reporting Currency: USD

8/31/2010

Account Name Return Type Benchmark Name	Market Value	Annualized								
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years
State Treas Internally Mgd										
TOTAL GROSS OF FEES	6,195,142,442.76	0.49	1.71	2.83	4.12	5.06	1.09	7.00		
FIXED INCOME	4,169,430,834.01	0.71	2.33	3.74	5.55	6.96	1.53	9.03		
CASH & TEMPORARY	2,025,711,608.75	0.06	0.13	0.19	0.24	0.33	0.10	1.43		
TOTAL NET OF FEES	6,195,142,442.76	0.49	1.71	2.83	4.12	5.06	1.09	7.00		
<i>Barclays U.S. Aggregate Bond Index</i>		1.29	3.97	5.81	7.83	9.18	2.37	8.56		
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.23	1.15	1.59	2.61	3.40	0.64	4.28		
<i>Barclays Intermediate Aggregate Bond Index</i>		0.81	3.17	4.78	6.73	8.25	1.86	7.96		
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.01	0.04	0.07	0.08	0.14	0.03	0.40		
General Deposit										
TOTAL GROSS OF FEES	0.00	-96.87	-96.79	-96.75	-96.70	-96.66	-96.81	-80.87		
CASH & TEMPORARY	0.00	-96.87	-96.87	-96.87	-96.87	-96.87	-96.87	-82.07		
TOTAL NET OF FEES	0.00	-96.87	-96.79	-96.75	-96.70	-96.66	-96.81	-80.87		
Insurance Reserve Fund										
TOTAL GROSS OF FEES	432,371,911.49	0.83	2.42	3.74	5.48	6.39	1.60	7.97		
FIXED INCOME	370,476,833.76	0.96					1.85			
CASH & TEMPORARY	61,895,077.73	0.09					0.12			
TOTAL NET OF FEES	432,371,911.49	0.83	2.42	3.74	5.48	6.39	1.60	7.97		
<i>Barclays U.S. Aggregate Bond Index</i>		1.29	3.97	5.81	7.83	9.18	2.37	8.56		
<i>Barclays Intermediate Aggregate Bond Index</i>		0.81	3.17	4.78	6.73	8.25	1.86	7.96		



Internally Mgd Compos Performance Summary

Report ID 000005
Reporting Currency

8/31/2010

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	279,887,774.11	1.28	3.33	5.13	7.51	8.52	2.25	10.12			
FIXED INCOME	242,828,615.05	1.46					2.58				
CASH & TEMPORARY	37,059,159.06	0.09					0.12				
TOTAL NET OF FEES	279,887,774.11	1.28	3.33	5.13	7.51	8.52	2.25	10.12			
<i>Barclays U.S. Aggregate Bond Index</i>		1.29	3.97	5.81	7.83	9.18	2.37	8.56			
<i>Barclays Intermediate Aggregate Bond Index</i>		0.81	3.17	4.78	6.73	8.25	1.86	7.96			
LTDI TRUST FUND											
TOTAL GROSS OF FEES	33,423,826.55	1.30	3.27	4.89	7.12	8.63	2.07	9.69			
FIXED INCOME	26,081,366.06	1.66	4.14	6.22	9.03	10.70	2.62	11.45			
CASH & TEMPORARY	7,342,460.49	0.02	0.05	0.11	0.12	0.19	0.03	-21.10			
TOTAL NET OF FEES	33,423,826.55	1.30	3.27	4.89	7.12	8.63	2.07	9.69			
<i>Barclays U.S. Aggregate Bond Index</i>		1.29	3.97	5.81	7.83	9.18	2.37	8.56			
<i>Barclays Intermediate Aggregate Bond Index</i>		0.81	3.17	4.78	6.73	8.25	1.86	7.96			
Ordinary Sinking Fund											
TOTAL GROSS OF FEES	2,265,300.51	0.05					0.07				
CASH & TEMPORARY	2,265,300.51	0.05					0.07				
TOTAL NET OF FEES	2,265,300.51	0.05					0.07				
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01					0.03				



Internally Mgd Compos Performance Summary

Report ID: 000005
Reporting Currency: USD

8/31/2010

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	453,075,685.11	1.15	3.08	4.45	6.36	8.02	2.30	13.61			
FIXED INCOME	368,840,298.89	1.41	3.80	5.56	7.96	9.84	2.81	15.25			
CASH & TEMPORARY	84,235,386.22	0.03	0.07	0.13	0.16	0.26	0.05	0.47			
TOTAL NET OF FEES	453,075,685.11	1.15	3.08	4.45	6.36	8.02	2.30	13.61			
<i>Barclays U.S. Aggregate Bond Index</i>		1.29	3.97	5.81	7.83	9.18	2.37	8.56			
<i>Barclays Intermediate Aggregate Bond Index</i>		0.81	3.17	4.78	6.73	8.25	1.86	7.96			
State General Funds											
TOTAL GROSS OF FEES	1,419,826,838.41	0.11	0.99	1.98	2.64	3.32	0.50	5.57			
FIXED INCOME	766,913,774.77	0.14					0.66				
CASH & TEMPORARY	652,913,063.64	0.08					0.14				
TOTAL NET OF FEES	1,419,826,838.41	0.11	0.99	1.98	2.64	3.32	0.50	5.57			
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.23	1.15	1.59	2.61	3.40	0.64	4.28			
State Investment Pool											
TOTAL GROSS OF FEES	3,574,165,960.01	0.45	1.43	2.32	3.40	4.03	0.94	5.61			
FIXED INCOME	2,394,289,945.48	0.66					1.33				
CASH & TEMPORARY	1,179,876,014.53	0.05					0.11				
TOTAL NET OF FEES	3,574,165,960.01	0.45	1.43	2.32	3.40	4.03	0.94	5.61			
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.23	1.15	1.59	2.61	3.40	0.64	4.28			



Internally Mgd Compos' Performance Summary

Report ID: 000005
Reporting Currency:

8/31/2010

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years

Treasury Fund

TOTAL GROSS OF FEES	125,146.57	0.10					0.15				
CASH & TEMPORARY	125,146.57	0.10					0.15				
TOTAL NET OF FEES	125,146.57	0.10					0.15				
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.01					0.03				



LGIP Total Performance Summary

Report ID: 0005

Reporting Currency: USD

7/31/2010

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	2,424,793,688.83	0.07	0.12	0.19	0.22	0.47	0.07	0.91			
FIXED INCOME	825,068,187.15	0.14	0.22	0.32	0.39	0.89	0.14	2.08			
CASH & TEMPORARY	1,599,725,501.68	0.03	0.07	0.11	0.12	0.20	0.03	0.52			
TOTAL NET OF FEES	2,424,793,688.83	0.07	0.12	0.19	0.22	0.47	0.07	0.91			
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.02	0.05	0.06	0.07	0.16	0.02	0.47			



Internally Mgd Compos Performance Summary

Report ID: 140005
Reporting Currency: /

7/31/2010

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	6,362,836,508.66	0.59	1.67	2.59	3.61	5.41	0.59	7.05			
FIXED INCOME	4,135,361,607.81	0.81	2.18	3.36	4.80	7.32	0.81	9.02			
CASH & TEMPORARY	2,227,474,900.85	0.04	0.09	0.15	0.18	0.29	0.04	1.58			
TOTAL NET OF FEES	6,362,836,508.66	0.59	1.67	2.59	3.61	5.41	0.59	7.05			
<i>Barclays U.S. Aggregate Bond Index</i>		1.07	3.52	4.86	6.46	8.91	1.07	8.38			
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.41	1.16	1.59	2.37	3.71	0.41	4.40			
<i>Barclays Intermediate Aggregate Bond Index</i>		1.04	3.14	4.33	5.87	8.36	1.04	7.98			
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.02	0.05	0.06	0.07	0.16	0.02	0.47			
General Deposit											
TOTAL GROSS OF FEES	23.95	1.90	3.14	4.18	5.45	7.66	1.90	8.49			
FIXED INCOME	0.00	0.07	1.41	2.53	3.92	6.33	0.07	8.19			
CASH & TEMPORARY	23.95	-0.15	-0.10	-0.05	-0.02	0.10	-0.15	1.55			
TOTAL NET OF FEES	23.95	1.90	3.14	4.18	5.45	7.66	1.90	8.49			
Insurance Reserve Fund											
TOTAL GROSS OF FEES	441,216,779.46	0.76	2.13	3.24	4.61	6.33	0.76	7.78			
FIXED INCOME	379,377,878.25	0.89					0.89				
CASH & TEMPORARY	61,838,901.21	0.03					0.03				
TOTAL NET OF FEES	441,216,779.46	0.76	2.13	3.24	4.61	6.33	0.76	7.78			
<i>Barclays U.S. Aggregate Bond Index</i>		1.07	3.52	4.86	6.46	8.91	1.07	8.38			
<i>Barclays Intermediate Aggregate Bond Index</i>		1.04	3.14	4.33	5.87	8.36	1.04	7.98			



Internally Mgd Compos Performance Summary

Report ID M0005
Reporting Currency

7/31/2010

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years

Long Term Pool

TOTAL GROSS OF FEES	281,983,295.40	0.96	2.63	4.27	6.16	8.16	0.96	9.66			
FIXED INCOME	244,956,968.31	1.11					1.11				
CASH & TEMPORARY	37,026,327.09	0.03					0.03				
TOTAL NET OF FEES	281,983,295.40	0.96	2.63	4.27	6.16	8.16	0.96	9.66			
<i>Barclays U.S. Aggregate Bond Index</i>		1.07	3.52	4.86	6.46	8.91	1.07	8.38			
<i>Barclays Intermediate Aggregate Bond Index</i>		1.04	3.14	4.33	5.87	8.36	1.04	7.98			

LTDI TRUST FUND

TOTAL GROSS OF FEES	32,972,563.70	0.75	2.67	3.88	5.74	8.89	0.75	9.31			
FIXED INCOME	26,390,762.05	0.94	3.37	4.91	7.24	10.80	0.94	10.93			
CASH & TEMPORARY	6,581,801.65	0.01	0.04	0.10	0.11	0.21	0.01	-21.10			
TOTAL NET OF FEES	32,972,563.70	0.75	2.67	3.88	5.74	8.89	0.75	9.31			
<i>Barclays U.S. Aggregate Bond Index</i>		1.07	3.52	4.86	6.46	8.91	1.07	8.38			
<i>Barclays Intermediate Aggregate Bond Index</i>		1.04	3.14	4.33	5.87	8.36	1.04	7.98			

Ordinary Sinking Fund

TOTAL GROSS OF FEES	2,234,152.87	0.02					0.02				
FIXED INCOME	0.00										
CASH & TEMPORARY	2,234,152.87	0.02					0.02				
TOTAL NET OF FEES	2,234,152.87	0.02					0.02				
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.02					0.02				



Internally Mgd Compos Performance Summary

Report ID: 000005
Reporting Currency:

7/31/2010

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	446,209,739.53	1.13	2.34	3.62	5.15	8.07	1.13	13.13			
FIXED INCOME	366,322,954.63	1.39	2.92	4.56	6.47	9.82	1.39	14.68			
CASH & TEMPORARY	79,886,784.90	0.02	0.06	0.12	0.14	0.28	0.02	0.46			
TOTAL NET OF FEES	446,209,739.53	1.13	2.34	3.62	5.15	8.07	1.13	13.13			
<i>Barclays U.S. Aggregate Bond Index</i>		1.07	3.52	4.86	6.46	8.91	1.07	8.38			
<i>Barclays Intermediate Aggregate Bond Index</i>		1.04	3.14	4.33	5.87	8.36	1.04	7.98			
State General Funds											
TOTAL GROSS OF FEES	1,477,142,758.33	0.39	1.38	1.98	2.52	3.90	0.39	5.90			
FIXED INCOME	758,829,865.79	0.52					0.52				
CASH & TEMPORARY	718,312,892.54	0.06					0.06				
TOTAL NET OF FEES	1,477,142,758.33	0.39	1.38	1.98	2.52	3.90	0.39	5.90			
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.41	1.16	1.59	2.37	3.71	0.41	4.40			
State Investment Pool											
TOTAL GROSS OF FEES	3,680,952,155.28	0.48	1.31	2.11	2.94	4.28	0.48	5.60			
FIXED INCOME	2,359,483,178.78	0.67					0.67				
CASH & TEMPORARY	1,321,468,976.50	0.06					0.06				
TOTAL NET OF FEES	3,680,952,155.28	0.48	1.31	2.11	2.94	4.28	0.48	5.60			
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.41	1.16	1.59	2.37	3.71	0.41	4.40			



Internally Mgd Compos Performance Summary

Report ID: M0005
Reporting Currency: \$

7/31/2010

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years

Treasury Fund

TOTAL GROSS OF FEES	125,040.14	0.05						0.05				
CASH & TEMPORARY	125,040.14	0.05						0.05				
TOTAL NET OF FEES	125,040.14	0.05						0.05				
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.02						0.02				



LGIP Total Performance Summary

Report ID: 000005
Reporting Currency: USD

6/30/2010

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	2,414,361,837.40	0.04	0.07	0.16	0.16	0.48	0.48	0.98			
FIXED INCOME	902,688,990.17	0.08	0.11	0.25	0.25	0.94	0.94	2.15			
CASH & TEMPORARY	1,511,672,847.23	0.02	0.05	0.09	0.09	0.20	0.20	0.60			
TOTAL NET OF FEES	2,414,361,837.40	0.04	0.07	0.16	0.16	0.48	0.48	0.98			
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.01	0.04	0.05	0.05	0.16	0.16	0.55			

6/30/2010

Account Name Return Type Benchmark Name	Market Value	Annualized								
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years
State Treas Internally Mgd										
TOTAL GROSS OF FEES	10,489,099,961.84	0.62	1.69	3.00	3.00	5.76	5.76	6.79		
FIXED INCOME	4,157,605,563.40	0.79	2.13	3.96	3.96	7.90	7.90	8.67		
CASH & TEMPORARY	793,154,258.99	0.03	0.07	0.13	0.13	0.29	0.29	-20.02		
TOTAL NET OF FEES	10,489,099,961.84	0.62	1.69	3.00	3.00	5.76	5.76	6.79		
<i>Barclays U.S. Aggregate Bond Index</i>		1.57	3.49	5.33	5.33	9.50	9.50	7.76		
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.50	1.05	1.95	1.95	3.77	3.77	4.34		
<i>Barclays Intermediate Aggregate Bond Index</i>		1.29	2.92	4.78	4.78	8.72	8.72	7.42		
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.01	0.04	0.05	0.05	0.16	0.16	0.55		
General Deposit										
TOTAL GROSS OF FEES	4,453,793,509.71	0.69	1.87	3.49	3.49	6.74	6.74	7.57		
FIXED INCOME	3,768,219,947.35	0.77	2.06	3.85	3.85	7.61	7.61	8.24		
CASH & TEMPORARY	685,573,562.36	0.03	0.07	0.14	0.14	0.29	0.29	1.81		
TOTAL NET OF FEES	4,453,793,509.71	0.69	1.87	3.49	3.49	6.74	6.74	7.57		
Insurance Reserve Fund										
TOTAL GROSS OF FEES	436,195,279.37	0.80	2.17	3.81	3.81	6.75	6.75	7.42		
TOTAL NET OF FEES	436,195,279.37	0.80	2.17	3.81	3.81	6.75	6.75	7.42		
<i>Barclays U.S. Aggregate Bond Index</i>		1.57	3.49	5.33	5.33	9.50	9.50	7.76		
<i>Barclays Intermediate Aggregate Bond Index</i>		1.29	2.92	4.78	4.78	8.72	8.72	7.42		

6/30/2010

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	279,288,203.86	1.06	2.90	5.15	5.15	8.84	8.84	9.14			
TOTAL NET OF FEES	279,288,203.86	1.06	2.90	5.15	5.15	8.84	8.84	9.14			
<i>Barclays U.S. Aggregate Bond Index</i>		1.57	3.49	5.33	5.33	9.50	9.50	7.76			
<i>Barclays Intermediate Aggregate Bond Index</i>		1.29	2.92	4.78	4.78	8.72	8.72	7.42			
LTDI TRUST FUND											
TOTAL GROSS OF FEES	32,708,677.49	1.18	2.91	4.95	4.95	9.70	9.70	4.63			
FIXED INCOME	26,410,196.03	1.48	3.70	6.24	6.24	12.00	12.00	10.51			
CASH & TEMPORARY	6,298,481.46	0.01	0.04	0.09	0.09	0.27	0.27				
TOTAL NET OF FEES	32,708,677.49	1.18	2.91	4.95	4.95	9.70	9.70	4.63			
<i>Barclays U.S. Aggregate Bond Index</i>		1.57	3.49	5.33	5.33	9.50	9.50	7.76			
<i>Barclays Intermediate Aggregate Bond Index</i>		1.29	2.92	4.78	4.78	8.72	8.72	7.42			
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	464,257,635.19	0.76	2.18	3.98	3.98	8.68	8.68	12.63			
FIXED INCOME	362,975,420.02	0.97	2.77	5.01	5.01	10.91	10.91	14.06			
CASH & TEMPORARY	101,282,215.17	0.02	0.06	0.12	0.12	0.30	0.30				
TOTAL NET OF FEES	464,257,635.19	0.76	2.18	3.98	3.98	8.68	8.68	12.63			
<i>Barclays U.S. Aggregate Bond Index</i>		1.57	3.49	5.33	5.33	9.50	9.50	7.76			
<i>Barclays Intermediate Aggregate Bond Index</i>		1.29	2.92	4.78	4.78	8.72	8.72	7.42			



Internally Mgd Compos Performance Summary

Report ID 000005
Reporting Currency

6/30/2010

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	Annualized				
								2 Years	3 Years	4 Years	5 Years	
State General Funds												
TOTAL GROSS OF FEES	1,390,459,128.60	0.49	1.37	2.13	2.13	3.94	3.94	5.75				
TOTAL NET OF FEES	1,390,459,128.60	0.49	1.37	2.13	2.13	3.94	3.94	5.75				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.50	1.05	1.95	1.95	3.77	3.77	4.34				
State Investment Pool												
TOTAL GROSS OF FEES	3,432,397,527.62	0.49	1.35	2.44	2.44	4.58	4.58	5.40				
TOTAL NET OF FEES	3,432,397,527.62	0.49	1.35	2.44	2.44	4.58	4.58	5.40				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.50	1.05	1.95	1.95	3.77	3.77	4.34				

5/31/2010

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	2,649,178,040.44	0.01	0.05	0.13	0.11	0.51	0.44	1.06			
FIXED INCOME	1,078,538,000.47	0.01	0.06	0.20	0.18	1.04	0.86	2.27			
CASH & TEMPORARY	1,548,300,933.57	0.02	0.05	0.09	0.07	0.20	0.17	0.68			
TOTAL NET OF FEES	2,649,178,040.44	0.01	0.05	0.13	0.11	0.51	0.44	1.06			
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.02	0.03	0.05	0.04	0.16	0.14	0.64			

Internally Mgd Compos Performance Summary

Report ID: 000005

Reporting Currency:

5/31/2010

Account Name Return Type Benchmark Name	Market Value	Annualized								
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years
State Treas Internally Mgd										
TOTAL GROSS OF FEES	10,106,441,819.21	0.45	1.10	1.36	2.37	5.92	5.11	6.60		
FIXED INCOME	4,305,891,789.30	0.56	1.38	1.86	3.14	8.14	7.05	8.37		
CASH & TEMPORARY	359,889,622.40	0.02	0.06	0.12	0.10	0.20	0.26	-19.87		
TOTAL NET OF FEES	10,106,441,819.21	0.45	1.10	1.36	2.37	5.92	5.11	6.60		
<i>Barclays U.S. Aggregate Bond Index</i>		0.84	1.77	2.09	3.71	8.42	7.81	6.88		
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.25	0.44	0.86	1.44	3.43	3.25	4.17		
<i>Barclays Intermediate Aggregate Bond Index</i>		0.78	1.55	2.03	3.45	7.69	7.34	6.66		
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.02	0.03	0.05	0.04	0.16	0.14	0.64		
General Deposit										
TOTAL GROSS OF FEES	4,173,426,617.76	0.53	1.23	1.64	2.77	6.91	6.01	7.34		
FIXED INCOME	3,919,722,325.10	0.56	1.35	1.80	3.05	7.77	6.79	7.96		
CASH & TEMPORARY	253,704,292.66	0.02	0.06	0.13	0.10	0.18	0.25	2.00		
TOTAL NET OF FEES	4,173,426,617.76	0.53	1.23	1.64	2.77	6.91	6.01	7.34		
Insurance Reserve Fund										
TOTAL GROSS OF FEES	428,040,279.64	0.55	1.29	1.59	2.99	6.93	5.91	7.14		
TOTAL NET OF FEES	428,040,279.64	0.55	1.29	1.59	2.99	6.93	5.91	7.14		
<i>Barclays U.S. Aggregate Bond Index</i>		0.84	1.77	2.09	3.71	8.42	7.81	6.88		
<i>Barclays Intermediate Aggregate Bond Index</i>		0.78	1.55	2.03	3.45	7.69	7.34	6.66		



Internally Mgd Compos Performance Summary

Report ID: 12MM0005
Reporting Currency:

5/31/2010

Account Name Return Type Benchmark Name	Market Value	Annualized								
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years
Long Term Pool										
TOTAL GROSS OF FEES	277,472,505.37	0.59	1.74	2.28	4.04	9.16	7.70	8.66		
TOTAL NET OF FEES	277,472,505.37	0.59	1.74	2.28	4.04	9.16	7.70	8.66		
<i>Barclays U.S. Aggregate Bond Index</i>		0.84	1.77	2.09	3.71	8.42	7.81	6.88		
<i>Barclays Intermediate Aggregate Bond Index</i>		0.78	1.55	2.03	3.45	7.69	7.34	6.66		
LTDI TRUST FUND										
TOTAL GROSS OF FEES	32,349,293.07	0.72	1.57	2.36	3.73	10.35	8.43	4.11		
FIXED INCOME	25,908,251.45	0.91	2.00	3.01	4.70	12.55	10.37	9.83		
CASH & TEMPORARY	6,441,041.62	0.01	0.06	0.09	0.08	0.29	0.25			
TOTAL NET OF FEES	32,349,293.07	0.72	1.57	2.36	3.73	10.35	8.43	4.11		
<i>Barclays U.S. Aggregate Bond Index</i>		0.84	1.77	2.09	3.71	8.42	7.81	6.88		
<i>Barclays Intermediate Aggregate Bond Index</i>		0.78	1.55	2.03	3.45	7.69	7.34	6.66		
SCRHI TRUST FUND										
TOTAL GROSS OF FEES	460,005,500.87	0.43	1.34	1.84	3.19	9.63	7.86	12.14		
FIXED INCOME	360,261,212.75	0.54	1.69	2.39	4.01	11.98	9.85	13.45		
CASH & TEMPORARY	99,744,288.12	0.02	0.06	0.12	0.10	0.32	0.28			
TOTAL NET OF FEES	460,005,500.87	0.43	1.34	1.84	3.19	9.63	7.86	12.14		
<i>Barclays U.S. Aggregate Bond Index</i>		0.84	1.77	2.09	3.71	8.42	7.81	6.88		
<i>Barclays Intermediate Aggregate Bond Index</i>		0.78	1.55	2.03	3.45	7.69	7.34	6.66		



Internally Mgd Compos Performance Summary

Report ID: 000005
Reporting Currency: USD

5/31/2010

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State General Funds											
TOTAL GROSS OF FEES	1,194,560,110.82	0.50	0.98	0.92	1.63	3.83	3.44	5.63			
TOTAL NET OF FEES	1,194,560,110.82	0.50	0.98	0.92	1.63	3.83	3.44	5.63			
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.25	0.44	0.86	1.44	3.43	3.25	4.17			
State Investment Pool											
TOTAL GROSS OF FEES	3,540,587,511.68	0.33	0.88	1.09	1.94	4.75	4.07	5.27			
TOTAL NET OF FEES	3,540,587,511.68	0.33	0.88	1.09	1.94	4.75	4.07	5.27			
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.25	0.44	0.86	1.44	3.43	3.25	4.17			



LGIP Total Performance Summary

Report ID: 000005

Reporting Currency: USD

4/30/2010

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	2,662,028,238.15	0.02	0.06	0.18	0.10	0.57	0.43	1.16			
FIXED INCOME	1,152,197,622.24	0.02	0.10	0.30	0.17	1.25	0.86	2.40			
CASH & TEMPORARY	1,487,495,754.11	0.02	0.04	0.08	0.06	0.21	0.16	0.77			
TOTAL NET OF FEES	2,662,028,238.15	0.02	0.06	0.18	0.10	0.57	0.43	1.16			
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.02	0.04	0.02	0.15	0.13	0.64			



Internally Mgd Compos Performance Summary

Report ID: 1005
Reporting Currency: USD

4/30/2010

Account Name Return Type Benchmark Name	Market Value	Annualized								
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years
State Treas Internally Mgd										
TOTAL GROSS OF FEES	10,189,621,886.01	0.61	0.91	1.79	1.91	6.15	4.63	7.22		
FIXED INCOME	4,320,347,171.90	0.76	1.15	2.50	2.56	8.42	6.45	7.81		
CASH & TEMPORARY	482,136,018.51	0.02	0.05	0.13	0.08	0.22	0.24	-19.65		
TOTAL NET OF FEES	10,189,621,886.01	0.61	0.91	1.79	1.91	6.15	4.63	7.22		
<i>Barclays U.S. Aggregate Bond Index</i>		1.04	1.29	2.54	2.84	8.30	6.91	6.04		
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.30	0.42	1.26	1.19	3.88	3.00	3.91		
<i>Barclays Intermediate Aggregate Bond Index</i>		0.82	1.15	2.54	2.64	7.59	6.50	5.93		
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.02	0.04	0.02	0.15	0.13	0.64		
General Deposit										
TOTAL GROSS OF FEES	4,313,555,757.65	0.64	1.01	2.15	2.24	7.13	5.45	6.79		
FIXED INCOME	3,937,935,740.36	0.71	1.11	2.40	2.48	8.01	6.19	7.35		
CASH & TEMPORARY	375,620,017.29	0.02	0.05	0.13	0.08	0.19	0.23	2.28		
TOTAL NET OF FEES	4,313,555,757.65	0.64	1.01	2.15	2.24	7.13	5.45	6.79		
Insurance Reserve Fund										
TOTAL GROSS OF FEES	430,672,585.05	0.80	1.09	2.12	2.43	7.28	5.33	9.11		
TOTAL NET OF FEES	430,672,585.05	0.80	1.09	2.12	2.43	7.28	5.33	9.11		
<i>Barclays U.S. Aggregate Bond Index</i>		1.04	1.29	2.54	2.84	8.30	6.91	6.04		
<i>Barclays Intermediate Aggregate Bond Index</i>		0.82	1.15	2.54	2.64	7.59	6.50	5.93		



Internally Mgd Compos Performance Summary

Report ID 0005
Reporting Currency USD

4/30/2010

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	266,008,590.22	1.22	1.59	2.63	3.43	9.21	7.07	10.28			
TOTAL NET OF FEES	266,008,590.22	1.22	1.59	2.63	3.43	9.21	7.07	10.28			
<i>Barclays U.S. Aggregate Bond Index</i>		1.04	1.29	2.54	2.84	8.30	6.91	6.04			
<i>Barclays Intermediate Aggregate Bond Index</i>		0.82	1.15	2.54	2.64	7.59	6.50	5.93			
LTDI TRUST FUND											
TOTAL GROSS OF FEES	32,165,285.57	0.99	1.18	2.90	2.99	11.16	7.66	3.29			
FIXED INCOME	25,156,483.30	1.27	1.49	3.61	3.75	13.31	9.37	8.69			
CASH & TEMPORARY	7,008,802.27	0.01	0.06	0.09	0.06	0.31	0.24				
TOTAL NET OF FEES	32,165,285.57	0.99	1.18	2.90	2.99	11.16	7.66	3.29			
<i>Barclays U.S. Aggregate Bond Index</i>		1.04	1.29	2.54	2.84	8.30	6.91	6.04			
<i>Barclays Intermediate Aggregate Bond Index</i>		0.82	1.15	2.54	2.64	7.59	6.50	5.93			
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	456,762,147.19	0.97	1.25	2.81	2.75	10.29	7.40	17.96			
FIXED INCOME	357,254,948.24	1.24	1.60	3.51	3.45	12.72	9.25	18.74			
CASH & TEMPORARY	99,507,198.95	0.02	0.06	0.12	0.08	0.34	0.27				
TOTAL NET OF FEES	456,762,147.19	0.97	1.25	2.81	2.75	10.29	7.40	17.96			
<i>Barclays U.S. Aggregate Bond Index</i>		1.04	1.29	2.54	2.84	8.30	6.91	6.04			
<i>Barclays Intermediate Aggregate Bond Index</i>		0.82	1.15	2.54	2.64	7.59	6.50	5.93			



4/30/2010

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State General Funds											
TOTAL GROSS OF FEES	1,183,496,009.25	0.37	0.59	1.09	1.12	3.69	2.92	7.04			
TOTAL NET OF FEES	1,183,496,009.25	0.37	0.59	1.09	1.12	3.69	2.92	7.04			
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.30	0.42	1.26	1.19	3.88	3.00	3.91			
State Investment Pool											
TOTAL GROSS OF FEES	3,506,961,511.08	0.52	0.79	1.45	1.61	5.03	3.73	6.86			
TOTAL NET OF FEES	3,506,961,511.08	0.52	0.79	1.45	1.61	5.03	3.73	6.86			
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.30	0.42	1.26	1.19	3.88	3.00	3.91			



LGIP Total Performance Summary

Report ID: 15PM0005
Reporting Currency: USD

3/31/2010

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	2,761,729,621.92	0.02	0.08	0.20	0.08	0.65	0.41	1.22			
FIXED INCOME	1,202,517,031.83	0.03	0.15	0.36	0.15	1.57	0.83				
CASH & TEMPORARY	1,536,882,643.09	0.01	0.04	0.08	0.04	0.22	0.14				
TOTAL NET OF FEES	2,761,729,621.92	0.02	0.08	0.20	0.08	0.65	0.41	1.22			
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.01	0.05	0.01	0.17	0.12	0.69			



Internally Mgd Compos Performance Summary

Report ID: 005
Reporting Currency: US

3/31/2010

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	10,082,337,394.79	0.04	1.29	1.56	1.29	5.61	4.00	6.89			
FIXED INCOME	4,284,700,166.45	0.05	1.79	2.28	1.79	7.72	5.65				
CASH & TEMPORARY	621,339,694.73	0.02	0.06	0.13	0.06	0.28	0.22				
TOTAL NET OF FEES	10,082,337,394.79	0.04	1.29	1.56	1.29	5.61	4.00	6.89			
<i>Barclays U.S. Aggregate Bond Index</i>		-0.12	1.78	1.99	1.78	7.69	5.81	5.38			
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.11	0.89	1.28	0.89	4.15	2.69	3.46			
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.06	1.81	2.34	1.81	7.40	5.63	5.38			
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.01	0.05	0.01	0.17	0.12	0.69			
General Deposit											
TOTAL GROSS OF FEES	4,417,062,834.56	0.06	1.58	1.99	1.58	6.54	4.78				
FIXED INCOME	3,906,192,701.69	0.06	1.75	2.22	1.75	7.34	5.44				
CASH & TEMPORARY	510,870,132.87	0.02	0.06	0.14	0.06	0.27	0.21				
TOTAL NET OF FEES	4,417,062,834.56	0.06	1.58	1.99	1.58	6.54	4.78				
Insurance Reserve Fund											
TOTAL GROSS OF FEES	448,283,651.90	-0.06	1.61	1.71	1.61	6.55	4.49	8.76			
TOTAL NET OF FEES	448,283,651.90	-0.06	1.61	1.71	1.61	6.55	4.49	8.76			
<i>Barclays U.S. Aggregate Bond Index</i>		-0.12	1.78	1.99	1.78	7.69	5.81	5.38			
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.06	1.81	2.34	1.81	7.40	5.63	5.38			



Internally Mgd Compos Performance Summary

Report ID: 000005
Reporting Currency: USD

3/31/2010

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	Annualized				
								2 Years	3 Years	4 Years	5 Years	
Long Term Pool												
TOTAL GROSS OF FEES	254,702,757.63	-0.08	2.19	1.66	2.19	7.78	5.78	9.59				
TOTAL NET OF FEES	254,702,757.63	-0.08	2.19	1.66	2.19	7.78	5.78	9.59				
<i>Barclays U.S. Aggregate Bond Index</i>		-0.12	1.78	1.99	1.78	7.69	5.81	5.38				
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.06	1.81	2.34	1.81	7.40	5.63	5.38				
LTDI TRUST FUND												
TOTAL GROSS OF FEES	31,827,809.40	-0.14	1.98	2.15	1.98	9.98	6.60					
FIXED INCOME	25,156,619.86	-0.19	2.45	2.61	2.45	11.80	8.00					
CASH & TEMPORARY	6,671,189.54	0.03	0.05	0.09	0.05	0.31	0.23					
TOTAL NET OF FEES	31,827,809.40	-0.14	1.98	2.15	1.98	9.98	6.60					
<i>Barclays U.S. Aggregate Bond Index</i>		-0.12	1.78	1.99	1.78	7.69	5.81					
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.06	1.81	2.34	1.81	7.40	5.63					
SCRHI TRUST FUND												
TOTAL GROSS OF FEES	457,149,217.22	-0.07	1.76	2.34	1.76	9.72	6.36					
FIXED INCOME	353,350,844.90	-0.09	2.18	2.82	2.18	11.93	7.91					
CASH & TEMPORARY	103,798,372.32	0.02	0.06	0.12	0.06	0.34	0.24					
TOTAL NET OF FEES	457,149,217.22	-0.07	1.76	2.34	1.76	9.72	6.36					
<i>Barclays U.S. Aggregate Bond Index</i>		-0.12	1.78	1.99	1.78	7.69	5.81					
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.06	1.81	2.34	1.81	7.40	5.63					



Internally Mgd Compos Performance Summary

Report ID 005
Reporting Currency USD

3/31/2010

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	Annualized				
								2 Years	3 Years	4 Years	5 Years	
State General Funds												
TOTAL GROSS OF FEES	1,168,718,732.99	0.11	0.75	1.07	0.75	3.19	2.54	6.80				
TOTAL NET OF FEES	1,168,718,732.99	0.11	0.75	1.07	0.75	3.19	2.54	6.80				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.11	0.89	1.28	0.89	4.15	2.69	3.46				
State Investment Pool												
TOTAL GROSS OF FEES	3,304,592,391.09	0.03	1.08	1.19	1.08	4.61	3.19	6.58				
TOTAL NET OF FEES	3,304,592,391.09	0.03	1.08	1.19	1.08	4.61	3.19	6.58				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.11	0.89	1.28	0.89	4.15	2.69	3.46				



LGIP Total Performance Summary

Report ID: 005
Reporting Currency: USD

2/28/2010

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	3,059,499,151.49	0.02	0.08	0.23	0.06	0.69	0.39	1.33			
FIXED INCOME	1,030,525,106.18	0.05	0.15	0.44	0.12	1.73	0.81				
CASH & TEMPORARY	2,028,974,045.31	0.01	0.04	0.09	0.02	0.23	0.13				
TOTAL NET OF FEES	3,059,499,151.49	0.02	0.08	0.23	0.06	0.69	0.39	1.33			
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.02	0.07	0.01	0.20	0.12	0.81			



Internally Mgd Compos Performance Summary

Report ID: 0005

Reporting Currency: USD

2/28/2010

Account Name Return Type Benchmark Name	Market Value	Annualized								
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years
State Treas Internally Mgd										
TOTAL GROSS OF FEES	10,368,960,940.63	0.26	0.25	2.17	1.25	6.70	3.96	6.90		
FIXED INCOME	4,258,265,648.63	0.34	0.47	3.10	1.74	9.16	5.60			
CASH & TEMPORARY	422,955,211.78	0.02	0.07	0.14	0.05	0.37	0.20			
TOTAL NET OF FEES	10,368,960,940.63	0.26	0.25	2.17	1.25	6.70	3.96	6.90		
<i>Barclays U.S. Aggregate Bond Index</i>		0.37	0.31	3.19	1.91	9.32	5.94	5.63		
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.23	0.41	1.77	1.00	4.76	2.80	3.55		
<i>Barclays Intermediate Aggregate Bond Index</i>		0.38	0.47	3.31	1.87	8.91	5.70	5.61		
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.02	0.07	0.01	0.20	0.12	0.81		
General Deposit										
TOTAL GROSS OF FEES	4,191,876,069.82	0.30	0.40	2.70	1.52	7.84	4.72			
FIXED INCOME	3,879,986,450.60	0.33	0.45	3.01	1.68	8.75	5.37			
CASH & TEMPORARY	311,889,619.22	0.02	0.07	0.15	0.05	0.39	0.20			
TOTAL NET OF FEES	4,191,876,069.82	0.30	0.40	2.70	1.52	7.84	4.72			
Insurance Reserve Fund										
TOTAL GROSS OF FEES	453,218,527.19	0.35	0.29	2.55	1.67	7.78	4.55	8.84		
TOTAL NET OF FEES	453,218,527.19	0.35	0.29	2.55	1.67	7.78	4.55	8.84		
<i>Barclays U.S. Aggregate Bond Index</i>		0.37	0.31	3.19	1.91	9.32	5.94	5.63		
<i>Barclays Intermediate Aggregate Bond Index</i>		0.38	0.47	3.31	1.87	8.91	5.70	5.61		



Internally Mgd Compos Performance Summary

Report ID: 005
Reporting Currency: USD

2/28/2010

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	254,235,684.35	0.45	0.54	3.22	2.27	9.16	5.86	9.56			
TOTAL NET OF FEES	254,235,684.35	0.45	0.54	3.22	2.27	9.16	5.86	9.56			
<i>Barclays U.S. Aggregate Bond Index</i>		0.37	0.31	3.19	1.91	9.32	5.94	5.63			
<i>Barclays Intermediate Aggregate Bond Index</i>		0.38	0.47	3.31	1.87	8.91	5.70	5.61			
LTDI TRUST FUND											
TOTAL GROSS OF FEES	31,850,694.56	0.33	0.78	3.56	2.13	11.41	6.75				
FIXED INCOME	25,198,068.30	0.41	0.99	4.22	2.64	13.41	8.21				
CASH & TEMPORARY	6,652,626.26	0.01	0.03	0.08	0.02	0.31	0.19				
TOTAL NET OF FEES	31,850,694.56	0.33	0.78	3.56	2.13	11.41	6.75				
<i>Barclays U.S. Aggregate Bond Index</i>		0.37	0.31	3.19	1.91	9.32	5.94				
<i>Barclays Intermediate Aggregate Bond Index</i>		0.38	0.47	3.31	1.87	8.91	5.70				
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	457,494,096.03	0.35	0.50	3.41	1.83	11.08	6.44				
FIXED INCOME	353,081,129.73	0.45	0.69	4.05	2.27	13.66	8.02				
CASH & TEMPORARY	104,412,966.30	0.02	0.05	0.13	0.03	0.35	0.22				
TOTAL NET OF FEES	457,494,096.03	0.35	0.50	3.41	1.83	11.08	6.44				
<i>Barclays U.S. Aggregate Bond Index</i>		0.37	0.31	3.19	1.91	9.32	5.94				
<i>Barclays Intermediate Aggregate Bond Index</i>		0.38	0.47	3.31	1.87	8.91	5.70				



2/28/2010

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State General Funds											
TOTAL GROSS OF FEES	1,698,632,674.94	0.11	-0.06	1.31	0.64	4.35	2.43	6.79			
TOTAL NET OF FEES	1,698,632,674.94	0.11	-0.06	1.31	0.64	4.35	2.43	6.79			
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.23	0.41	1.77	1.00	4.76	2.80	3.55			
State Investment Pool											
TOTAL GROSS OF FEES	3,281,653,193.74	0.24	0.20	1.66	1.05	5.33	3.16	6.60			
TOTAL NET OF FEES	3,281,653,193.74	0.24	0.20	1.66	1.05	5.33	3.16	6.60			
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.23	0.41	1.77	1.00	4.76	2.80	3.55			



LGIP Total Performance Summary

Report ID: 0005
Reporting Currency: USD

1/31/2010

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	3,011,384,821.62	0.04	0.12	0.28	0.04	0.73	0.36	1.45			
FIXED INCOME	1,135,858,454.91	0.07	0.21	0.57	0.07	1.86	0.76				
CASH & TEMPORARY	1,875,526,366.71	0.01	0.04	0.09	0.01	0.25	0.12				
TOTAL NET OF FEES	3,011,384,821.62	0.04	0.12	0.28	0.04	0.73	0.36	1.45			
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.02	0.10	0.01	0.22	0.11	0.88			



Internally Mgd Compos Performance Summary

Report ID: 000005
Reporting Currency: USD

1/31/2010

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	10,782,983,572.76	0.99	0.87	2.75	0.99	7.29	3.69	6.99			
FIXED INCOME	4,191,973,561.21	1.40	1.33	3.83	1.40	9.89	5.24				
CASH & TEMPORARY	488,598,630.46	0.03	0.07	0.15	0.03	0.51	0.18				
TOTAL NET OF FEES	10,782,983,572.76	0.99	0.87	2.75	0.99	7.29	3.69	6.99			
<i>Barclays U.S. Aggregate Bond Index</i>		1.53	1.23	3.87	1.53	8.51	5.54	5.51			
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.77	0.83	2.08	0.77	4.34	2.57	3.90			
<i>Barclays Intermediate Aggregate Bond Index</i>		1.48	1.37	3.87	1.48	8.27	5.29	5.51			
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.01	0.02	0.10	0.01	0.22	0.11	0.88			
General Deposit											
TOTAL GROSS OF FEES	4,196,740,057.99	1.21	1.13	3.34	1.21	8.53	4.40				
FIXED INCOME	3,812,757,284.41	1.35	1.27	3.71	1.35	9.49	5.02				
CASH & TEMPORARY	383,982,773.58	0.03	0.08	0.15	0.03	0.55	0.18				
TOTAL NET OF FEES	4,196,740,057.99	1.21	1.13	3.34	1.21	8.53	4.40				
Insurance Reserve Fund											
TOTAL GROSS OF FEES	453,585,302.80	1.32	1.02	2.99	1.32	8.18	4.19	8.92			
TOTAL NET OF FEES	453,585,302.80	1.32	1.02	2.99	1.32	8.18	4.19	8.92			
<i>Barclays U.S. Aggregate Bond Index</i>		1.53	1.23	3.87	1.53	8.51	5.54	5.51			
<i>Barclays Intermediate Aggregate Bond Index</i>		1.48	1.37	3.87	1.48	8.27	5.29	5.51			



Internally Mgd Compos Performance Summary

Report ID: 0005
Reporting Currency: USD

1/31/2010

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	257,408,316.83	1.81	1.02	3.73	1.81	9.77	5.39	9.45			
TOTAL NET OF FEES	257,408,316.83	1.81	1.02	3.73	1.81	9.77	5.39	9.45			
<i>Barclays U.S. Aggregate Bond Index</i>		1.53	1.23	3.87	1.53	8.51	5.54	5.51			
<i>Barclays Intermediate Aggregate Bond Index</i>		1.48	1.37	3.87	1.48	8.27	5.29	5.51			
LTDI TRUST FUND											
TOTAL GROSS OF FEES	31,772,120.82	1.79	1.70	4.82	1.79	12.35	6.40				
FIXED INCOME	25,618,328.85	2.22	2.08	5.62	2.22	14.36	7.76				
CASH & TEMPORARY	6,153,791.97	0.01	0.03	0.12	0.01	0.35	0.18				
TOTAL NET OF FEES	31,772,120.82	1.79	1.70	4.82	1.79	12.35	6.40				
<i>Barclays U.S. Aggregate Bond Index</i>		1.53	1.23	3.87	1.53	8.51	5.54				
<i>Barclays Intermediate Aggregate Bond Index</i>		1.48	1.37	3.87	1.48	8.27	5.29				
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	452,060,012.86	1.48	1.54	4.29	1.48	11.43	6.07				
FIXED INCOME	353,597,947.95	1.82	1.88	5.03	1.82	14.19	7.54				
CASH & TEMPORARY	98,462,064.91	0.02	0.06	0.15	0.02	0.37	0.20				
TOTAL NET OF FEES	452,060,012.86	1.48	1.54	4.29	1.48	11.43	6.07				
<i>Barclays U.S. Aggregate Bond Index</i>		1.53	1.23	3.87	1.53	8.51	5.54				
<i>Barclays Intermediate Aggregate Bond Index</i>		1.48	1.37	3.87	1.48	8.27	5.29				



Internally Mgd Compos Performance Summary

Report ID: 000005
Reporting Currency

1/31/2010

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
---	--------------	-------	----------	----------	-----	--------	------------	---------	---------	---------	---------

State General Funds

TOTAL GROSS OF FEES	2,090,860,890.23	0.53	0.50	1.88	0.53	4.99	2.32	6.99			
TOTAL NET OF FEES	2,090,860,890.23	0.53	0.50	1.88	0.53	4.99	2.32	6.99			
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.77	0.83	2.08	0.77	4.34	2.57	3.90			

State Investment Pool

TOTAL GROSS OF FEES	3,300,556,871.23	0.81	0.65	2.13	0.81	5.82	2.92	6.69			
TOTAL NET OF FEES	3,300,556,871.23	0.81	0.65	2.13	0.81	5.82	2.92	6.69			
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.77	0.83	2.08	0.77	4.34	2.57	3.90			



LGIP Total Performance Summary

Report ID: 0005

Reporting Currency: USD

12/31/2009

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	2,432,487,791.92	0.02	0.12	0.33	0.76	0.76	0.33	1.72			
FIXED INCOME	1,104,594,647.82	0.03	0.21	0.69	2.16	2.16	0.69				
CASH & TEMPORARY	1,327,893,144.10	0.01	0.04	0.10	0.25	0.25	0.10				
TOTAL NET OF FEES	2,432,487,791.92	0.02	0.12	0.33	0.76	0.76	0.33	1.72			
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.04	0.11	0.21	0.21	0.11	1.13			



Internally Mgd Compos Performance Summary

Report ID: 000005
Reporting Currency: USD

12/31/2009

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	10,375,143,330.94	-0.99	0.27	2.68	6.90	6.90	2.68	7.11			
FIXED INCOME	4,214,331,345.57	-1.25	0.48	3.79	9.14	9.14	3.79				
CASH & TEMPORARY	464,400,452.04	0.02	0.07	0.16	0.69	0.69	0.16				
TOTAL NET OF FEES	10,375,143,330.94	-0.99	0.27	2.68	6.90	6.90	2.68	7.11			
<i>Barclays U.S. Aggregate Bond Index</i>		-1.56	0.20	3.96	5.93	5.93	3.96	5.58			
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.58	0.38	1.79	3.83	3.83	1.79	4.40			
<i>Barclays Intermediate Aggregate Bond Index</i>		-1.37	0.53	3.76	6.46	6.46	3.76	5.66			
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.04	0.11	0.21	0.21	0.11	1.13			
General Deposit											
TOTAL GROSS OF FEES	4,227,693,030.06	-1.11	0.40	3.15	7.88	7.88	3.15				
FIXED INCOME	3,840,856,049.65	-1.21	0.47	3.62	8.73	8.73	3.62				
CASH & TEMPORARY	386,836,980.41	0.02	0.07	0.15	0.75	0.75	0.15				
TOTAL NET OF FEES	4,227,693,030.06	-1.11	0.40	3.15	7.88	7.88	3.15				
Insurance Reserve Fund											
TOTAL GROSS OF FEES	443,502,580.36	-1.36	0.09	2.83	7.71	7.71	2.83	9.12			
TOTAL NET OF FEES	443,502,580.36	-1.36	0.09	2.83	7.71	7.71	2.83	9.12			
<i>Barclays U.S. Aggregate Bond Index</i>		-1.56	0.20	3.96	5.93	5.93	3.96	5.58			
<i>Barclays Intermediate Aggregate Bond Index</i>		-1.37	0.53	3.76	6.46	6.46	3.76	5.66			



Internally Mgd Compos Performance Summary

Report ID 0005
Reporting Currency USD

12/31/2009

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	Annualized			
								2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	252,885,080.20	-1.69	-0.52	3.51	8.59	8.59	3.51	9.34			
TOTAL NET OF FEES	252,885,080.20	-1.69	-0.52	3.51	8.59	8.59	3.51	9.34			
<i>Barclays U.S. Aggregate Bond Index</i>		-1.56	0.20	3.96	5.93	5.93	3.96	5.58			
<i>Barclays Intermediate Aggregate Bond Index</i>		-1.37	0.53	3.76	6.46	6.46	3.76	5.66			
LTDI TRUST FUND											
TOTAL GROSS OF FEES	31,127,946.33	-1.32	0.17	4.53	10.62	10.62	4.53				
FIXED INCOME	25,621,971.23	-1.61	0.15	5.42	12.14	12.14	5.42				
CASH & TEMPORARY	5,505,975.10	0.01	0.04	0.18	0.41	0.41	0.18				
TOTAL NET OF FEES	31,127,946.33	-1.32	0.17	4.53	10.62	10.62	4.53				
<i>Barclays U.S. Aggregate Bond Index</i>		-1.56	0.20	3.96	5.93	5.93	3.96				
<i>Barclays Intermediate Aggregate Bond Index</i>		-1.37	0.53	3.76	6.46	6.46	3.76				
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	419,910,821.22	-1.30	0.57	4.52	11.49	11.49	4.52				
FIXED INCOME	347,853,324.69	-1.55	0.63	5.62	14.11	14.11	5.62				
CASH & TEMPORARY	72,057,496.53	0.02	0.06	0.19	0.38	0.38	0.19				
TOTAL NET OF FEES	419,910,821.22	-1.30	0.57	4.52	11.49	11.49	4.52				
<i>Barclays U.S. Aggregate Bond Index</i>		-1.56	0.20	3.96	5.93	5.93	3.96				
<i>Barclays Intermediate Aggregate Bond Index</i>		-1.37	0.53	3.76	6.46	6.46	3.76				



Internally Mgd Compos Performance Summary

Report ID 005
Reporting Currency USD

12/31/2009

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State General Funds											
TOTAL GROSS OF FEES	1,715,328,482.61	-0.70	0.32	1.78	4.69	4.69	1.78	7.22			
TOTAL NET OF FEES	1,715,328,482.61	-0.70	0.32	1.78	4.69	4.69	1.78	7.22			
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.58	0.38	1.79	3.83	3.83	1.79	4.40			
State Investment Pool											
TOTAL GROSS OF FEES	3,284,695,390.16	-0.84	0.10	2.09	5.70	5.70	2.09	6.94			
TOTAL NET OF FEES	3,284,695,390.16	-0.84	0.10	2.09	5.70	5.70	2.09	6.94			
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.58	0.38	1.79	3.83	3.83	1.79	4.40			



LGIP Total Performance Summary

Report ID: 005

Reporting Currency: USD

11/30/2009

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	2,172,342,486.28	0.06	0.15	0.38	0.74	0.93	0.31	1.85			
FIXED INCOME	1,064,806,692.00	0.11	0.30	0.84	2.14	2.74	0.66				
CASH & TEMPORARY	1,107,535,794.28	0.01	0.05	0.11	0.23	0.34	0.09				
TOTAL NET OF FEES	2,172,342,486.28	0.06	0.15	0.38	0.74	0.93	0.31	1.85			
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.06	0.11	0.20	0.20	0.10	1.27			



Internally Mgd Compos Performance Summary

Report ID 005
Reporting Currency

11/30/2009

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	10,236,556,861.65	0.88	1.91	4.50	7.97	9.85	3.70	7.73			
FIXED INCOME	4,296,759,604.66	1.19	2.62	6.17	10.52	12.98	5.10				
CASH & TEMPORARY	349,669,831.12	0.02	0.07	0.08	0.67	1.40	0.13				
TOTAL NET OF FEES	10,236,556,861.65	0.88	1.91	4.50	7.97	9.85	3.70	7.73			
<i>Barclays U.S. Aggregate Bond Index</i>		1.29	2.86	6.21	7.61	11.63	5.61	6.57			
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.65	1.35	2.55	4.43	5.74	2.38	4.85			
<i>Barclays Intermediate Aggregate Bond Index</i>		1.28	2.83	5.54	7.94	11.00	5.20	6.56			
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.01	0.06	0.11	0.20	0.20	0.10	1.27			
General Deposit											
TOTAL GROSS OF FEES	4,192,404,833.88	1.03	2.29	5.19	9.09	11.00	4.30				
FIXED INCOME	3,910,586,367.22	1.15	2.54	5.87	10.06	12.09	4.90				
CASH & TEMPORARY	281,818,466.66	0.02	0.07	0.05	0.73	1.50	0.13				
TOTAL NET OF FEES	4,192,404,833.88	1.03	2.29	5.19	9.09	11.00	4.30				
Insurance Reserve Fund											
TOTAL GROSS OF FEES	437,998,622.84	1.08	2.26	5.26	9.20	11.35	4.25	9.94			
TOTAL NET OF FEES	437,998,622.84	1.08	2.26	5.26	9.20	11.35	4.25	9.94			
<i>Barclays U.S. Aggregate Bond Index</i>		1.29	2.86	6.21	7.61	11.63	5.61	6.57			
<i>Barclays Intermediate Aggregate Bond Index</i>		1.28	2.83	5.54	7.94	11.00	5.20	6.56			



Internally Mgd Compos Performance Summary

Report ID 005
Reporting Currency

11/30/2009

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	258,771,884.01	0.93	2.67	6.73	10.45	13.07	5.29	10.22			
TOTAL NET OF FEES	258,771,884.01	0.93	2.67	6.73	10.45	13.07	5.29	10.22			
<i>Barclays U.S. Aggregate Bond Index</i>		1.29	2.86	6.21	7.61	11.63	5.61	6.57			
<i>Barclays Intermediate Aggregate Bond Index</i>		1.28	2.83	5.54	7.94	11.00	5.20	6.56			
LTDI TRUST FUND											
TOTAL GROSS OF FEES	31,503,495.90	1.25	2.76	7.81	12.10	15.39	5.93				
FIXED INCOME	26,223,509.47	1.50	3.19	9.26	13.97	17.47	7.14				
CASH & TEMPORARY	5,279,986.43	0.01	0.05	0.20	0.40	0.51	0.16				
TOTAL NET OF FEES	31,503,495.90	1.25	2.76	7.81	12.10	15.39	5.93				
<i>Barclays U.S. Aggregate Bond Index</i>		1.29	2.86	6.21	7.61	11.63	5.61				
<i>Barclays Intermediate Aggregate Bond Index</i>		1.28	2.83	5.54	7.94	11.00	5.20				
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	422,521,106.00	1.39	2.89	7.65	12.96	22.14	5.91				
FIXED INCOME	359,949,727.97	1.64	3.34	9.37	15.91	25.88	7.28				
CASH & TEMPORARY	62,571,378.03	0.02	0.07	0.20	0.36	0.38	0.17				
TOTAL NET OF FEES	422,521,106.00	1.39	2.89	7.65	12.96	22.14	5.91				
<i>Barclays U.S. Aggregate Bond Index</i>		1.29	2.86	6.21	7.61	11.63	5.61				
<i>Barclays Intermediate Aggregate Bond Index</i>		1.28	2.83	5.54	7.94	11.00	5.20				



Internally Mgd Compos Performance Summary

Report ID: 0005
Reporting Currency:

11/30/2009

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State General Funds											
TOTAL GROSS OF FEES	1,508,955,047.90	0.67	1.38	2.88	5.42	7.11	2.49	7.67			
TOTAL NET OF FEES	1,508,955,047.90	0.67	1.38	2.88	5.42	7.11	2.49	7.67			
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.65	1.35	2.55	4.43	5.74	2.38	4.85			
State Investment Pool											
TOTAL GROSS OF FEES	3,384,401,871.12	0.69	1.46	3.62	6.60	7.88	2.95	7.49			
TOTAL NET OF FEES	3,384,401,871.12	0.69	1.46	3.62	6.60	7.88	2.95	7.49			
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.65	1.35	2.55	4.43	5.74	2.38	4.85			



LGIP Total Performance Summary

Report ID: PM0005

Reporting Currency:

10/31/2009

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	2,208,332,699.98	0.04	0.16	0.39	0.68	0.98	0.25	2.01			
FIXED INCOME	1,052,100,320.04	0.08	0.37	0.94	2.03	3.15	0.55				
CASH & TEMPORARY	1,156,232,379.94	0.02	0.05	0.12	0.22	0.35	0.07				
TOTAL NET OF FEES	2,208,332,699.98	0.04	0.16	0.39	0.68	0.98	0.25	2.01			
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.02	0.07	0.11	0.19	0.30	0.09	1.50			



Internally Mgd Compos Performance Summary

Report ID 140005
Reporting Currency

10/31/2009

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	10,515,985,590.91	0.38	1.86	4.29	7.03	11.59	2.79	7.86			
FIXED INCOME	4,356,905,160.53	0.54	2.47	5.78	9.21	14.96	3.86				
CASH & TEMPORARY	620,058,865.90	0.03	0.07	0.09	0.65	1.76	0.11				
TOTAL NET OF FEES	10,515,985,590.91	0.38	1.86	4.29	7.03	11.59	2.79	7.86			
<i>Barclays U.S. Aggregate Bond Index</i>		0.49	2.60	5.61	6.24	13.79	4.26	6.83			
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.32	1.24	2.59	3.76	6.31	1.72	5.25			
<i>Barclays Intermediate Aggregate Bond Index</i>		0.63	2.46	4.92	6.57	12.39	3.87	6.80			
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.02	0.07	0.11	0.19	0.30	0.09	1.50			
General Deposit											
TOTAL GROSS OF FEES	4,529,298,203.66	0.49	2.18	4.88	7.98	12.81	3.23				
FIXED INCOME	3,968,524,032.37	0.54	2.41	5.48	8.81	14.04	3.70				
CASH & TEMPORARY	560,774,171.29	0.03	0.07	0.06	0.71	1.85	0.10				
TOTAL NET OF FEES	4,529,298,203.66	0.49	2.18	4.88	7.98	12.81	3.23				
Insurance Reserve Fund											
TOTAL GROSS OF FEES	434,648,666.97	0.39	1.95	5.05	8.03	13.21	3.13	10.09			
TOTAL NET OF FEES	434,648,666.97	0.39	1.95	5.05	8.03	13.21	3.13	10.09			
<i>Barclays U.S. Aggregate Bond Index</i>		0.49	2.60	5.61	6.24	13.79	4.26	6.83			
<i>Barclays Intermediate Aggregate Bond Index</i>		0.63	2.46	4.92	6.57	12.39	3.87	6.80			



10/31/2009

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	256,189,645.33	0.26	2.68	6.41	9.44	15.36	4.32	10.61			
TOTAL NET OF FEES	256,189,645.33	0.26	2.68	6.41	9.44	15.36	4.32	10.61			
<i>Barclays U.S. Aggregate Bond Index</i>		0.49	2.60	5.61	6.24	13.79	4.26	6.83			
<i>Barclays Intermediate Aggregate Bond Index</i>		0.63	2.46	4.92	6.57	12.39	3.87	6.80			
LTDI TRUST FUND											
TOTAL GROSS OF FEES	31,011,039.09	0.25	3.07	8.02	10.72	17.84	4.62				
FIXED INCOME	26,376,651.62	0.29	3.46	9.37	12.29	19.84	5.57				
CASH & TEMPORARY	4,634,387.47	0.02	0.09	0.22	0.38	0.55	0.15				
TOTAL NET OF FEES	31,011,039.09	0.25	3.07	8.02	10.72	17.84	4.62				
<i>Barclays U.S. Aggregate Bond Index</i>		0.49	2.60	5.61	6.24	13.79	4.26				
<i>Barclays Intermediate Aggregate Bond Index</i>		0.63	2.46	4.92	6.57	12.39	3.87				
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	416,654,783.68	0.50	2.71	7.28	11.41	24.90	4.46				
FIXED INCOME	362,004,476.54	0.57	3.09	8.90	14.04	28.38	5.55				
CASH & TEMPORARY	54,650,307.14	0.02	0.10	0.22	0.34	0.74	0.15				
TOTAL NET OF FEES	416,654,783.68	0.50	2.71	7.28	11.41	24.90	4.46				
<i>Barclays U.S. Aggregate Bond Index</i>		0.49	2.60	5.61	6.24	13.79	4.26				
<i>Barclays Intermediate Aggregate Bond Index</i>		0.63	2.46	4.92	6.57	12.39	3.87				

10/31/2009

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State General Funds											
TOTAL GROSS OF FEES	1,307,908,037.20	0.35	1.38	2.58	4.72	8.97	1.81	7.96			
TOTAL NET OF FEES	1,307,908,037.20	0.35	1.38	2.58	4.72	8.97	1.81	7.96			
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.32	1.24	2.59	3.76	6.31	1.72	5.25			
State Investment Pool											
TOTAL GROSS OF FEES	3,540,275,214.98	0.26	1.47	3.53	5.87	9.34	2.25	7.67			
TOTAL NET OF FEES	3,540,275,214.98	0.26	1.47	3.53	5.87	9.34	2.25	7.67			
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.32	1.24	2.59	3.76	6.31	1.72	5.25			

9/30/2009

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	2,333,436,084.88	0.05	0.20	0.45	0.64	1.11	0.20	2.23			
FIXED INCOME	848,966,409.22	0.11	0.47	1.21	1.95	3.29	0.47				
CASH & TEMPORARY	1,484,469,675.66	0.02	0.06	0.13	0.21	0.50	0.06				
TOTAL NET OF FEES	2,333,436,084.88	0.05	0.20	0.45	0.64	1.11	0.20	2.23			
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.02	0.07	0.12	0.17	0.39	0.07	1.64			



Internally Mgd Compos Performance Summary

Report ID: 000005
Reporting Currency: USD

9/30/2009

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	10,610,310,178.05	0.64	2.40	3.98	6.62	9.76	2.40	8.02			
FIXED INCOME	4,302,353,886.27	0.86	3.30	5.33	8.62	12.42	3.30				
CASH & TEMPORARY	433,264,651.55	0.03	0.08	0.14	0.62	2.11	0.08				
TOTAL NET OF FEES	10,610,310,178.05	0.64	2.40	3.98	6.62	9.76	2.40	8.02			
<i>Barclays U.S. Aggregate Bond Index</i>		1.05	3.74	5.59	5.72	10.56	3.74	7.05			
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.38	1.40	2.84	3.43	6.20	1.40	5.32			
<i>Barclays Intermediate Aggregate Bond Index</i>		0.89	3.21	4.94	5.90	9.69	3.21	6.89			
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.02	0.07	0.12	0.17	0.39	0.07	1.64			
General Deposit											
TOTAL GROSS OF FEES	4,286,275,104.41	0.75	2.73	4.46	7.45	10.65	2.73				
FIXED INCOME	3,910,337,140.40	0.83	3.14	5.00	8.22	11.62	3.14				
CASH & TEMPORARY	375,937,964.01	0.03	0.08	0.13	0.68	2.20	0.08				
TOTAL NET OF FEES	4,286,275,104.41	0.75	2.73	4.46	7.45	10.65	2.73				
Insurance Reserve Fund											
TOTAL GROSS OF FEES	439,711,445.10	0.77	2.73	4.76	7.61	10.88	2.73	10.32			
TOTAL NET OF FEES	439,711,445.10	0.77	2.73	4.76	7.61	10.88	2.73	10.32			
<i>Barclays U.S. Aggregate Bond Index</i>		1.05	3.74	5.59	5.72	10.56	3.74	7.05			
<i>Barclays Intermediate Aggregate Bond Index</i>		0.89	3.21	4.94	5.90	9.69	3.21	6.89			



Internally Mgd Compos Performance Summary

Report ID: 110005
Reporting Currency: USD

9/30/2009

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	264,051,800.17	1.46	4.05	6.03	9.15	13.25	4.05	10.98			
TOTAL NET OF FEES	264,051,800.17	1.46	4.05	6.03	9.15	13.25	4.05	10.98			
<i>Barclays U.S. Aggregate Bond Index</i>		1.05	3.74	5.59	5.72	10.56	3.74	7.05			
<i>Barclays Intermediate Aggregate Bond Index</i>		0.89	3.21	4.94	5.90	9.69	3.21	6.89			
LTDI TRUST FUND											
TOTAL GROSS OF FEES	31,071,114.73	1.24	4.36	7.66	10.44	13.22	4.36				
FIXED INCOME	27,509,828.24	1.38	5.26	8.96	11.97	14.95	5.26				
CASH & TEMPORARY	3,561,286.49	0.03	0.14	0.23	0.37	-43.16	0.14				
TOTAL NET OF FEES	31,071,114.73	1.24	4.36	7.66	10.44	13.22	4.36				
<i>Barclays U.S. Aggregate Bond Index</i>		1.05	3.74	5.59	5.72	10.56	3.74				
<i>Barclays Intermediate Aggregate Bond Index</i>		0.89	3.21	4.94	5.90	9.69	3.21				
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	418,272,318.68	0.98	3.94	7.22	10.86	21.44	3.94				
FIXED INCOME	364,506,917.63	1.10	4.95	8.86	13.40	23.54	4.95				
CASH & TEMPORARY	53,765,401.05	0.03	0.12	0.22	0.32	0.71	0.12				
TOTAL NET OF FEES	418,272,318.68	0.98	3.94	7.22	10.86	21.44	3.94				
<i>Barclays U.S. Aggregate Bond Index</i>		1.05	3.74	5.59	5.72	10.56	3.74				
<i>Barclays Intermediate Aggregate Bond Index</i>		0.89	3.21	4.94	5.90	9.69	3.21				



Internally Mgd Compos Performance Summary

Report ID: 1005
Reporting Currency: USD

9/30/2009

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State General Funds											
TOTAL GROSS OF FEES	1,566,071,855.44	0.35	1.46	2.10	4.36	7.81	1.46	8.21			
TOTAL NET OF FEES	1,566,071,855.44	0.35	1.46	2.10	4.36	7.81	1.46	8.21			
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.38	1.40	2.84	3.43	6.20	1.40	5.32			
State Investment Pool											
TOTAL GROSS OF FEES	3,604,856,539.52	0.50	1.98	3.39	5.59	7.87	1.98	7.83			
TOTAL NET OF FEES	3,604,856,539.52	0.50	1.98	3.39	5.59	7.87	1.98	7.83			
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.38	1.40	2.84	3.43	6.20	1.40	5.32			



LGIP Total Performance Summary

Report ID: MM0005

Reporting Currency:

8/31/2009

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	2,424,337,087.42	0.07	0.22	0.46	0.58	1.22	0.15				
FIXED INCOME	816,874,950.81	0.17	0.54	1.28	1.83	3.15	0.36				
CASH & TEMPORARY	1,607,462,136.61	0.02	0.06	0.14	0.19	0.68	0.04				
TOTAL NET OF FEES	2,424,337,087.42	0.07	0.22	0.46	0.58	1.22	0.15				
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.02	0.05	0.13	0.14	0.66	0.04				



Internally Mgd Compos Performance Summary

Report ID: 000005
Reporting Currency: USD

8/31/2009

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	10,283,601,950.95	0.82	2.54	4.43	5.94	8.98	1.75				
FIXED INCOME	4,402,822,511.37	1.05	3.46	5.88	7.70	11.15	2.42				
CASH & TEMPORARY	420,232,234.87	0.02	0.00	0.23	0.59	2.53	0.06				
TOTAL NET OF FEES	10,283,601,950.95	0.82	2.54	4.43	5.94	8.98	1.75				
<i>Barclays U.S. Aggregate Bond Index</i>		1.04	3.25	5.95	4.62	7.94	2.67				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.53	1.18	2.93	3.03	5.17	1.01				
<i>Barclays Intermediate Aggregate Bond Index</i>		0.92	2.64	5.42	4.97	7.67	2.31				
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.02	0.05	0.13	0.14	0.66	0.04				
General Deposit											
TOTAL GROSS OF FEES	4,383,493,035.93	0.93	2.83	5.01	6.65	9.60	1.96				
FIXED INCOME	4,015,090,921.03	1.01	3.24	5.58	7.33	10.43	2.29				
CASH & TEMPORARY	368,402,114.90	0.02	-0.02	0.24	0.66	2.62	0.05				
TOTAL NET OF FEES	4,383,493,035.93	0.93	2.83	5.01	6.65	9.60	1.96				
Insurance Reserve Fund											
TOTAL GROSS OF FEES	438,556,968.38	0.78	2.94	5.09	6.79	9.58	1.95				
TOTAL NET OF FEES	438,556,968.38	0.78	2.94	5.09	6.79	9.58	1.95				
<i>Barclays U.S. Aggregate Bond Index</i>		1.04	3.25	5.95	4.62	7.94	2.67				
<i>Barclays Intermediate Aggregate Bond Index</i>		0.92	2.64	5.42	4.97	7.67	2.31				



Internally Mgd Compos Performance Summary

Report ID 119005
Reporting Currency

8/31/2009

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	262,135,932.32	0.94	3.95	5.75	7.58	11.74	2.56				
TOTAL NET OF FEES	262,135,932.32	0.94	3.95	5.75	7.58	11.74	2.56				
<i>Barclays U.S. Aggregate Bond Index</i>		1.04	3.25	5.95	4.62	7.94	2.67				
<i>Barclays Intermediate Aggregate Bond Index</i>		0.92	2.64	5.42	4.97	7.67	2.31				
LTDI TRUST FUND											
TOTAL GROSS OF FEES	30,584,303.87	1.55	4.91	7.58	9.09	10.76	3.08				
FIXED INCOME	27,897,420.10	1.76	5.87	8.82	10.44	12.21	3.83				
CASH & TEMPORARY	2,686,883.77	0.04	0.14	0.23	0.34	-37.86	0.11				
TOTAL NET OF FEES	30,584,303.87	1.55	4.91	7.58	9.09	10.76	3.08				
<i>Barclays U.S. Aggregate Bond Index</i>		1.04	3.25	5.95	4.62	7.94	2.67				
<i>Barclays Intermediate Aggregate Bond Index</i>		0.92	2.64	5.42	4.97	7.67	2.31				
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	408,977,406.44	1.20	4.62	7.42	9.78	19.48	2.93				
FIXED INCOME	359,834,170.24	1.39	5.83	9.24	12.16	20.92	3.81				
CASH & TEMPORARY	49,143,236.20	0.04	0.12	0.22	0.29	0.69	0.09				
TOTAL NET OF FEES	408,977,406.44	1.20	4.62	7.42	9.78	19.48	2.93				
<i>Barclays U.S. Aggregate Bond Index</i>		1.04	3.25	5.95	4.62	7.94	2.67				
<i>Barclays Intermediate Aggregate Bond Index</i>		0.92	2.64	5.42	4.97	7.67	2.31				



Internally Mgd Compos Performance Summary

Report ID: 0005
Reporting Currency:

8/31/2009

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State General Funds											
TOTAL GROSS OF FEES	1,386,286,432.33	0.67	1.49	3.00	3.99	7.86	1.10				
TOTAL NET OF FEES	1,386,286,432.33	0.67	1.49	3.00	3.99	7.86	1.10				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.53	1.18	2.93	3.03	5.17	1.01				
State Investment Pool											
TOTAL GROSS OF FEES	3,373,567,871.68	0.70	2.14	3.61	5.07	7.22	1.48				
TOTAL NET OF FEES	3,373,567,871.68	0.70	2.14	3.61	5.07	7.22	1.48				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.53	1.18	2.93	3.03	5.17	1.01				



LGIP Total Performance Summary

Report ID: 10005

Reporting Currency:

7/31/2009

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	2,443,453,069.80	0.08	0.22	0.44	0.51	1.35	0.08				
FIXED INCOME	893,466,959.21	0.19	0.58	1.28	1.66	3.28	0.19				
CASH & TEMPORARY	1,549,986,110.59	0.02	0.07	0.15	0.17	0.85	0.02				
TOTAL NET OF FEES	2,443,453,069.80	0.08	0.22	0.44	0.51	1.35	0.08				
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.02	0.04	0.13	0.12	0.79	0.02				

7/31/2009

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	10,005,794,921.18	0.92	2.39	4.43	5.08	8.72	0.92				
EQUITIES	0.00	25007.54					25007.54				
FIXED INCOME	3,369,627,737.75	1.36	3.23	5.84	6.58	10.75	1.36				
CASH & TEMPORARY	455,332,161.92	0.04	0.02	0.36	0.57	2.89	0.04				
TOTAL NET OF FEES	10,005,794,921.18	0.92	2.39	4.43	5.08	8.72	0.92				
<i>Barclays U.S. Aggregate Bond Index</i>		1.61	2.93	4.47	3.54	7.85	1.61				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.48	1.33	2.21	2.49	5.10	0.48				
<i>Barclays Intermediate Aggregate Bond Index</i>		1.37	2.41	4.24	4.01	7.60	1.37				
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.02	0.04	0.13	0.12	0.79	0.02				
General Deposit											
TOTAL GROSS OF FEES	4,423,824,198.55	1.03	2.64	5.03	5.67	9.33	1.03				
EQUITIES	0.00	25007.54					25007.54				
FIXED INCOME	3,080,821,807.00	1.27	3.01	5.58	6.25	10.08	1.27				
CASH & TEMPORARY	400,249,510.71	0.04	-0.01	0.40	0.64	3.01	0.04				
TOTAL NET OF FEES	4,423,824,198.55	1.03	2.64	5.03	5.67	9.33	1.03				
Insurance Reserve Fund											
TOTAL GROSS OF FEES	450,938,189.95	1.16	3.04	5.04	5.96	9.24	1.16				
TOTAL NET OF FEES	450,938,189.95	1.16	3.04	5.04	5.96	9.24	1.16				
<i>Barclays U.S. Aggregate Bond Index</i>		1.61	2.93	4.47	3.54	7.85	1.61				
<i>Barclays Intermediate Aggregate Bond Index</i>		1.37	2.41	4.24	4.01	7.60	1.37				



Internally Mgd Compos Performance Summary

Report ID: 0005
Reporting Currency: USD

7/31/2009

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	256,785,937.47	1.60	3.63	5.83	6.58	11.18	1.60				
TOTAL NET OF FEES	256,785,937.47	1.60	3.63	5.83	6.58	11.18	1.60				
<i>Barclays U.S. Aggregate Bond Index</i>		1.61	2.93	4.47	3.54	7.85	1.61				
<i>Barclays Intermediate Aggregate Bond Index</i>		1.37	2.41	4.24	4.01	7.60	1.37				
LTDI TRUST FUND											
TOTAL GROSS OF FEES	30,029,292.80	1.51	4.81	7.19	7.43	9.74	1.51				
FIXED INCOME	19,946,730.23	2.03	5.71	8.28	8.53	11.05	2.03				
CASH & TEMPORARY	2,749,134.33	0.07	0.14	0.23	0.30	-37.89	0.07				
TOTAL NET OF FEES	30,029,292.80	1.51	4.81	7.19	7.43	9.74	1.51				
<i>Barclays U.S. Aggregate Bond Index</i>		1.61	2.93	4.47	3.54	7.85	1.61				
<i>Barclays Intermediate Aggregate Bond Index</i>		1.37	2.41	4.24	4.01	7.60	1.37				
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	405,609,908.72	1.71	4.45	6.85	8.48	18.43	1.71				
FIXED INCOME	268,859,200.52	2.39	5.64	8.73	10.62	19.75	2.39				
CASH & TEMPORARY	52,333,516.88	0.05	0.13	0.22	0.25	0.65	0.05				
TOTAL NET OF FEES	405,609,908.72	1.71	4.45	6.85	8.48	18.43	1.71				
<i>Barclays U.S. Aggregate Bond Index</i>		1.61	2.93	4.47	3.54	7.85	1.61				
<i>Barclays Intermediate Aggregate Bond Index</i>		1.37	2.41	4.24	4.01	7.60	1.37				



Internally Mgd Compos Performance Summary

Report ID: 0005

Reporting Currency: USD

7/31/2009

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
---	--------------	-------	----------	----------	-----	--------	------------	---------	---------	---------	---------

State General Funds

TOTAL GROSS OF FEES	1,180,806,518.25	0.43	1.18	3.05	3.30	7.95	0.43				
TOTAL NET OF FEES	1,180,806,518.25	0.43	1.18	3.05	3.30	7.95	0.43				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.48	1.33	2.21	2.49	5.10	0.48				

State Investment Pool

TOTAL GROSS OF FEES	3,257,800,875.44	0.77	2.03	3.61	4.34	6.93	0.77				
TOTAL NET OF FEES	3,257,800,875.44	0.77	2.03	3.61	4.34	6.93	0.77				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.48	1.33	2.21	2.49	5.10	0.48				



LGIP Total Performance Summary

Report ID: M0005

Reporting Currency:

6/30/2009

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	2,568,240,162.46	0.07	0.24	0.43	0.43	1.47	1.47				
FIXED INCOME	886,046,234.45	0.18	0.73	1.47	1.47	3.38	3.38				
CASH & TEMPORARY	1,682,193,928.01	0.02	0.08	0.15	0.15	1.01	1.01				
TOTAL NET OF FEES	2,568,240,162.46	0.07	0.24	0.43	0.43	1.47	1.47				
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.05	0.10	0.10	0.95	0.95				



Internally Mgd Composition Performance Summary

Report ID 10005

Reporting Currency.

6/30/2009

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	9,975,910,838.39	0.77	1.54	4.12	4.12	7.84	7.84				
FIXED INCOME	4,371,139,726.50	1.01	1.96	5.15	5.15	9.44	9.44				
CASH & TEMPORARY	335,742,156.76	-0.06	0.06	0.53	0.53	-36.21	-36.21				
TOTAL NET OF FEES	9,975,910,838.39	0.77	1.54	4.12	4.12	7.84	7.84				
<i>Barclays U.S. Aggregate Bond Index</i>		0.57	1.78	1.90	1.90	6.05	6.05				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.17	1.43	2.00	2.00	4.90	4.90				
<i>Barclays Intermediate Aggregate Bond Index</i>		0.33	1.68	2.60	2.60	6.14	6.14				
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.05	0.10	0.10	0.95	0.95				
General Deposit											
TOTAL GROSS OF FEES	4,260,048,455.89	0.85	1.68	4.59	4.59	8.40	8.40				
FIXED INCOME	3,995,733,656.56	0.93	1.80	4.93	4.93	8.88	8.88				
CASH & TEMPORARY	264,314,799.33	-0.08	0.06	0.60	0.60	3.36	3.36				
TOTAL NET OF FEES	4,260,048,455.89	0.85	1.68	4.59	4.59	8.40	8.40				
Insurance Reserve Fund											
TOTAL GROSS OF FEES	440,505,246.08	0.97	1.97	4.75	4.75	8.09	8.09				
TOTAL NET OF FEES	440,505,246.08	0.97	1.97	4.75	4.75	8.09	8.09				
<i>Barclays U.S. Aggregate Bond Index</i>		0.57	1.78	1.90	1.90	6.05	6.05				
<i>Barclays Intermediate Aggregate Bond Index</i>		0.33	1.68	2.60	2.60	6.14	6.14				



Internally Mgd Compos Performance Summary

Report ID 140005
Reporting Currency

6/30/2009

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	254,749,783.90	1.36	1.90	4.90	4.90	9.44	9.44				
TOTAL NET OF FEES	254,749,783.90	1.36	1.90	4.90	4.90	9.44	9.44				
<i>Barclays U.S. Aggregate Bond Index</i>		0.57	1.78	1.90	1.90	6.05	6.05				
<i>Barclays Intermediate Aggregate Bond Index</i>		0.33	1.68	2.60	2.60	6.14	6.14				
LTDI TRUST FUND											
TOTAL GROSS OF FEES	29,530,712.93	1.77	3.17	5.83	5.83	-0.21	-0.21				
FIXED INCOME	26,661,478.00	1.97	3.51	6.37	6.37	9.03	9.03				
CASH & TEMPORARY	2,869,234.93	0.03	0.09	0.23	0.23						
TOTAL NET OF FEES	29,530,712.93	1.77	3.17	5.83	5.83	-0.21	-0.21				
<i>Barclays U.S. Aggregate Bond Index</i>		0.57	1.78	1.90	1.90	6.05	6.05				
<i>Barclays Intermediate Aggregate Bond Index</i>		0.33	1.68	2.60	2.60	6.14	6.14				
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	417,302,714.44	1.65	3.16	6.66	6.66	16.73	16.73				
FIXED INCOME	348,744,591.94	1.95	3.72	8.05	8.05	17.30	17.30				
CASH & TEMPORARY	68,558,122.50	0.03	0.10	0.20	0.20						
TOTAL NET OF FEES	417,302,714.44	1.65	3.16	6.66	6.66	16.73	16.73				
<i>Barclays U.S. Aggregate Bond Index</i>		0.57	1.78	1.90	1.90	6.05	6.05				
<i>Barclays Intermediate Aggregate Bond Index</i>		0.33	1.68	2.60	2.60	6.14	6.14				



Internally Mgd Compos Performance Summary

Report ID: M0005
Reporting Currency:

6/30/2009

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State General Funds											
TOTAL GROSS OF FEES	1,464,325,812.98	0.38	0.63	2.86	2.86	7.58	7.58				
TOTAL NET OF FEES	1,464,325,812.98	0.38	0.63	2.86	2.86	7.58	7.58				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.17	1.43	2.00	2.00	4.90	4.90				
State Investment Pool											
TOTAL GROSS OF FEES	3,109,448,112.17	0.65	1.38	3.54	3.54	6.22	6.22				
TOTAL NET OF FEES	3,109,448,112.17	0.65	1.38	3.54	3.54	6.22	6.22				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.17	1.43	2.00	2.00	4.90	4.90				



LGIP Total Performance Summary

Report ID: M0005

Reporting Currency:

5/31/2009

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	2,748,778,764.31	0.07	0.23	0.55	0.36	1.61	1.40				
FIXED INCOME	689,395,073.48	0.21	0.74	1.88	1.29	3.50	3.20				
CASH & TEMPORARY	2,059,383,690.83	0.02	0.08	0.23	0.12	1.17	0.98				
TOTAL NET OF FEES	2,748,778,764.31	0.07	0.23	0.55	0.36	1.61	1.40				
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.01	0.08	0.09	0.09	1.12	0.94				



Internally Mgd Compo formance Summary

Report ID 905

Reporting Currency: USD

5/31/2009

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	9,793,596,275.20	0.67	1.84	5.12	3.32	7.29	7.02				
FIXED INCOME	4,442,404,596.96	0.82	2.34	6.42	4.10	8.61	8.34				
CASH & TEMPORARY	365,311,018.41	0.04	0.23	1.33	0.59	-35.92	-36.18				
TOTAL NET OF FEES	9,793,596,275.20	0.67	1.84	5.12	3.32	7.29	7.02				
<i>Barclays U.S. Aggregate Bond Index</i>		0.73	2.61	5.10	1.32	5.36	5.45				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.68	1.73	3.10	1.83	4.92	4.73				
<i>Barclays Intermediate Aggregate Bond Index</i>		0.69	2.71	5.17	2.27	5.64	5.80				
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.01	0.08	0.09	0.09	1.12	0.94				
General Deposit											
TOTAL GROSS OF FEES	4,371,078,146.49	0.74	2.12	5.53	3.71	7.77	7.49				
FIXED INCOME	4,068,167,788.18	0.78	2.26	5.87	3.96	8.15	7.88				
CASH & TEMPORARY	302,910,358.31	0.03	0.26	1.45	0.68	3.86	3.44				
TOTAL NET OF FEES	4,371,078,146.49	0.74	2.12	5.53	3.71	7.77	7.49				
Insurance Reserve Fund											
TOTAL GROSS OF FEES	438,268,352.56	0.88	2.09	5.79	3.74	7.35	7.05				
TOTAL NET OF FEES	438,268,352.56	0.88	2.09	5.79	3.74	7.35	7.05				
<i>Barclays U.S. Aggregate Bond Index</i>		0.73	2.61	5.10	1.32	5.36	5.45				
<i>Barclays Intermediate Aggregate Bond Index</i>		0.69	2.71	5.17	2.27	5.64	5.80				



Internally Mgd Compos Performance Summary

Report ID 140005
Reporting Currency

5/31/2009

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	252,949,165.99	0.63	1.74	5.95	3.49	8.15	7.97				
TOTAL NET OF FEES	252,949,165.99	0.63	1.74	5.95	3.49	8.15	7.97				
<i>Barclays U.S. Aggregate Bond Index</i>		0.73	2.61	5.10	1.32	5.36	5.45				
<i>Barclays Intermediate Aggregate Bond Index</i>		0.69	2.71	5.17	2.27	5.64	5.80				
LTDI TRUST FUND											
TOTAL GROSS OF FEES	28,989,567.50	1.45	2.54	7.03	3.98	-1.78	-1.95				
FIXED INCOME	26,363,417.79	1.60	2.78	7.52	4.31	7.18	6.93				
CASH & TEMPORARY	2,626,149.71	0.04	0.09	0.31	0.20						
TOTAL NET OF FEES	28,989,567.50	1.45	2.54	7.03	3.98	-1.78	-1.95				
<i>Barclays U.S. Aggregate Bond Index</i>		0.73	2.61	5.10	1.32	5.36	5.45				
<i>Barclays Intermediate Aggregate Bond Index</i>		0.69	2.71	5.17	2.27	5.64	5.80				
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	407,647,901.38	1.03	2.67	13.46	4.93	14.70	14.84				
FIXED INCOME	347,873,390.99	1.20	3.22	15.10	5.98	14.93	15.06				
CASH & TEMPORARY	59,774,510.39	0.04	0.10	0.18	0.16						
TOTAL NET OF FEES	407,647,901.38	1.03	2.67	13.46	4.93	14.70	14.84				
<i>Barclays U.S. Aggregate Bond Index</i>		0.73	2.61	5.10	1.32	5.36	5.45				
<i>Barclays Intermediate Aggregate Bond Index</i>		0.69	2.71	5.17	2.27	5.64	5.80				



Internally Mgd Compos' Performance Summary

Report ID 005
Reporting Currency

5/31/2009

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State General Funds											
TOTAL GROSS OF FEES	897,839,106.01	0.37	1.49	4.11	2.47	7.47	7.18				
TOTAL NET OF FEES	897,839,106.01	0.37	1.49	4.11	2.47	7.47	7.18				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.68	1.73	3.10	1.83	4.92	4.73				
State Investment Pool											
TOTAL GROSS OF FEES	3,396,824,035.27	0.60	1.45	4.11	2.87	5.80	5.53				
TOTAL NET OF FEES	3,396,824,035.27	0.60	1.45	4.11	2.87	5.80	5.53				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.68	1.73	3.10	1.83	4.92	4.73				

4/30/2009

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	2,781,714,568.26	0.10	0.22	0.59	0.29	1.75	1.33				
FIXED INCOME	622,250,697.24	0.34	0.70	2.18	1.07	3.57	2.98				
CASH & TEMPORARY	2,159,463,871.02	0.03	0.08	0.23	0.10	1.34	0.96				
TOTAL NET OF FEES	2,781,714,568.26	0.10	0.22	0.59	0.29	1.75	1.33				
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.03	0.09	0.18	0.07	1.13	0.93				



Internally Mgd Composi Performance Summary

Report ID: 11M0005
Reporting Currency

4/30/2009

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	9,532,907,210.87	0.09	1.99	7.00	2.63	8.29	6.30				
FIXED INCOME	4,436,775,140.34	0.12	2.53	8.68	3.25	7.21	7.46				
CASH & TEMPORARY	275,660,737.80	0.08	0.34	1.67	0.56	-35.58	-36.20				
TOTAL NET OF FEES	9,532,907,210.87	0.09	1.99	7.00	2.63	8.29	6.30				
<i>Barclays U.S. Aggregate Bond Index</i>		0.48	1.49	7.74	0.60	3.84	4.69				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.57	0.87	3.63	1.14	3.95	4.01				
<i>Barclays Intermediate Aggregate Bond Index</i>		0.65	1.79	7.12	1.57	4.30	5.07				
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.03	0.09	0.18	0.07	1.13	0.93				
General Deposit											
TOTAL GROSS OF FEES	4,281,795,536.27	0.09	2.33	7.56	2.95	6.45	6.70				
FIXED INCOME	4,072,110,260.91	0.09	2.49	8.11	3.15	6.68	7.04				
CASH & TEMPORARY	209,685,275.36	0.10	0.41	1.79	0.64	4.41	3.40				
TOTAL NET OF FEES	4,281,795,536.27	0.09	2.33	7.56	2.95	6.45	6.70				
Insurance Reserve Fund											
TOTAL GROSS OF FEES	429,151,898.00	0.11	1.94	7.77	2.84	10.98	6.11				
TOTAL NET OF FEES	429,151,898.00	0.11	1.94	7.77	2.84	10.98	6.11				
<i>Barclays U.S. Aggregate Bond Index</i>		0.48	1.49	7.74	0.60	3.84	4.69				
<i>Barclays Intermediate Aggregate Bond Index</i>		0.65	1.79	7.12	1.57	4.30	5.07				

4/30/2009

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	Annualized				
								2 Years	3 Years	4 Years	5 Years	
Long Term Pool												
TOTAL GROSS OF FEES	252,591,057.92	-0.10	2.12	8.41	2.84	11.37	7.29					
TOTAL NET OF FEES	252,591,057.92	-0.10	2.12	8.41	2.84	11.37	7.29					
<i>Barclays U.S. Aggregate Bond Index</i>		0.48	1.49	7.74	0.60	3.84	4.69					
<i>Barclays Intermediate Aggregate Bond Index</i>		0.65	1.79	7.12	1.57	4.30	5.07					
LTDI TRUST FUND												
TOTAL GROSS OF FEES	28,612,304.75	-0.08	2.27	9.09	2.50	-4.02	-3.35					
FIXED INCOME	26,357,105.60	-0.09	2.43	9.57	2.67	4.25	5.24					
CASH & TEMPORARY	2,255,199.15	0.02	0.10	0.33	0.16							
TOTAL NET OF FEES	28,612,304.75	-0.08	2.27	9.09	2.50	-4.02	-3.35					
<i>Barclays U.S. Aggregate Bond Index</i>		0.48	1.49	7.74	0.60	3.84	4.69					
<i>Barclays Intermediate Aggregate Bond Index</i>		0.65	1.79	7.12	1.57	4.30	5.07					
SCRHI TRUST FUND												
TOTAL GROSS OF FEES	402,028,037.12	0.45	2.30	16.43	3.86	26.16	13.66					
FIXED INCOME	338,307,773.83	0.53	2.92	17.89	4.72	25.07	13.69					
CASH & TEMPORARY	63,720,263.29	0.02	0.10	0.51	0.12							
TOTAL NET OF FEES	402,028,037.12	0.45	2.30	16.43	3.86	26.16	13.66					
<i>Barclays U.S. Aggregate Bond Index</i>		0.48	1.49	7.74	0.60	3.84	4.69					
<i>Barclays Intermediate Aggregate Bond Index</i>		0.65	1.79	7.12	1.57	4.30	5.07					



Internally Mgd Compos formance Summary

Report ID 005
Reporting Currency

4/30/2009

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State General Funds											
TOTAL GROSS OF FEES	926,259,794.58	-0.12	1.85	6.23	2.09	10.50	6.78				
TOTAL NET OF FEES	926,259,794.58	-0.12	1.85	6.23	2.09	10.50	6.78				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.57	0.87	3.63	1.14	3.95	4.01				
State Investment Pool											
TOTAL GROSS OF FEES	3,212,468,582.23	0.12	1.55	5.62	2.26	8.72	4.90				
TOTAL NET OF FEES	3,212,468,582.23	0.12	1.55	5.62	2.26	8.72	4.90				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.57	0.87	3.63	1.14	3.95	4.01				

3/31/2009

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	2,876,171,711.45	0.06	0.19	0.66	0.19	1.80	1.23				
FIXED INCOME	683,869,450.78	0.19	0.73	2.06	0.73		2.63				
CASH & TEMPORARY	2,192,302,260.67	0.02	0.07	0.36	0.07		0.93				
TOTAL NET OF FEES	2,876,171,711.45	0.06	0.19	0.66	0.19	1.80	1.23				
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.04	0.05	0.27	0.05	1.21	0.90				



Internally Mgd Composition Performance Summary

Report ID: 10005
Reporting Currency: USD

3/31/2009

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	10,108,736,375.37	1.07	2.54	5.56	2.54	8.18	6.21				
FIXED INCOME	4,539,971,632.20	1.38	3.13	6.74	3.13		7.33				
CASH & TEMPORARY	356,701,509.48	0.11	0.48	1.96	0.48		-36.25				
TOTAL NET OF FEES	10,108,736,375.37	1.07	2.54	5.56	2.54	8.18	6.21				
<i>Barclays U.S. Aggregate Bond Index</i>		1.39	0.12	4.70	0.12	3.13	4.19				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.47	0.57	3.27	0.57	2.77	3.43				
<i>Barclays Intermediate Aggregate Bond Index</i>		1.35	0.91	4.52	0.91	3.39	4.39				
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.04	0.05	0.27	0.05	1.21	0.90				
General Deposit											
TOTAL GROSS OF FEES	4,465,060,220.00	1.28	2.86	5.93	2.86		6.61				
FIXED INCOME	4,185,091,980.31	1.38	3.07	6.30	3.07		6.95				
CASH & TEMPORARY	279,968,239.69	0.13	0.55	2.06	0.55		3.30				
TOTAL NET OF FEES	4,465,060,220.00	1.28	2.86	5.93	2.86		6.61				
Insurance Reserve Fund											
TOTAL GROSS OF FEES	454,195,640.31	1.09	2.72	5.84	2.72	11.02	6.00				
TOTAL NET OF FEES	454,195,640.31	1.09	2.72	5.84	2.72	11.02	6.00				
<i>Barclays U.S. Aggregate Bond Index</i>		1.39	0.12	4.70	0.12	3.13	4.19				
<i>Barclays Intermediate Aggregate Bond Index</i>		1.35	0.91	4.52	0.91	3.39	4.39				



Internally Mgd Compos formance Summary

Report ID: 0005
Reporting Currency: US

3/31/2009

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	253,397,133.93	1.20	2.95	6.81	2.95	11.43	7.40				
TOTAL NET OF FEES	253,397,133.93	1.20	2.95	6.81	2.95	11.43	7.40				
<i>Barclays U.S. Aggregate Bond Index</i>		1.39	0.12	4.70	0.12	3.13	4.19				
<i>Barclays Intermediate Aggregate Bond Index</i>		1.35	0.91	4.52	0.91	3.39	4.39				
LTDI TRUST FUND											
TOTAL GROSS OF FEES	28,580,822.51	1.16	2.58	5.16	2.58		-3.28				
FIXED INCOME	26,502,482.88	1.25	2.76	5.50	2.76		5.33				
CASH & TEMPORARY	2,078,339.63	0.03	0.14	-43.29	0.14						
TOTAL NET OF FEES	28,580,822.51	1.16	2.58	5.16	2.58		-3.28				
<i>Barclays U.S. Aggregate Bond Index</i>		1.39	0.12	4.70	0.12		4.19				
<i>Barclays Intermediate Aggregate Bond Index</i>		1.35	0.91	4.52	0.91		4.39				
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	403,032,099.17	1.17	3.39	13.26	3.39		13.15				
FIXED INCOME	328,377,169.01	1.45	4.17	13.48	4.17		13.09				
CASH & TEMPORARY	74,654,930.16	0.03	0.10	0.49	0.10						
TOTAL NET OF FEES	403,032,099.17	1.17	3.39	13.26	3.39		13.15				
<i>Barclays U.S. Aggregate Bond Index</i>		1.39	0.12	4.70	0.12		4.19				
<i>Barclays Intermediate Aggregate Bond Index</i>		1.35	0.91	4.52	0.91		4.39				

3/31/2009

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State General Funds											
TOTAL GROSS OF FEES	1,050,984,326.64	1.24	2.21	5.60	2.21	10.54	6.91				
TOTAL NET OF FEES	1,050,984,326.64	1.24	2.21	5.60	2.21	10.54	6.91				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.47	0.57	3.27	0.57	2.77	3.43				
State Investment Pool											
TOTAL GROSS OF FEES	3,453,486,132.81	0.72	2.14	4.34	2.14	8.59	4.78				
TOTAL NET OF FEES	3,453,486,132.81	0.72	2.14	4.34	2.14	8.59	4.78				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.47	0.57	3.27	0.57	2.77	3.43				



LGIP Total Performance Summary

Report ID: 005

Reporting Currency: USD

2/28/2009

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	2,979,047,461.08	0.06	0.32	0.76	0.13	1.97	1.16				
FIXED INCOME	582,132,495.91	0.17	1.13	1.84	0.54		2.43				
CASH & TEMPORARY	2,396,914,965.17	0.03	0.15	0.54	0.05		0.91				
TOTAL NET OF FEES	2,979,047,461.08	0.06	0.32	0.76	0.13	1.97	1.16				
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.02	0.02	0.53	0.01	1.41	0.86				



Internally Mgd Composi Performance Summary

Report ID: 705
Reporting Currency:

2/28/2009

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	10,302,020,756.52	0.82	3.21	4.36	1.45	7.10	5.08				
FIXED INCOME	4,587,637,973.85	1.01	3.99	4.98	1.72		5.87				
CASH & TEMPORARY	514,205,331.54	0.15	1.09	2.30	0.36		-36.32				
TOTAL NET OF FEES	10,302,020,756.52	0.82	3.21	4.36	1.45	7.10	5.08				
<i>Barclays U.S. Aggregate Bond Index</i>		-0.38	2.43	1.88	-1.26	2.06	2.76				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.17	1.35	2.17	0.10	2.36	2.94				
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.21	2.40	2.14	-0.43	2.41	3.01				
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.02	0.02	0.53	0.01	1.41	0.86				
General Deposit											
TOTAL GROSS OF FEES	4,673,936,320.61	0.94	3.34	4.37	1.56		5.26				
FIXED INCOME	4,266,541,005.47	1.01	3.53	4.60	1.66		5.49				
CASH & TEMPORARY	407,395,315.14	0.18	1.18	2.38	0.42		3.16				
TOTAL NET OF FEES	4,673,936,320.61	0.94	3.34	4.37	1.56		5.26				
Insurance Reserve Fund											
TOTAL GROSS OF FEES	448,552,122.29	0.73	3.62	4.27	1.62	9.92	4.85				
TOTAL NET OF FEES	448,552,122.29	0.73	3.62	4.27	1.62	9.92	4.85				
<i>Barclays U.S. Aggregate Bond Index</i>		-0.38	2.43	1.88	-1.26	2.06	2.76				
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.21	2.40	2.14	-0.43	2.41	3.01				



Internally Mgd Compo formance Summary

Report ID 905

Reporting Currency: USD

2/28/2009

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	251,275,791.93	1.01	4.14	5.66	1.73	9.95	6.13				
TOTAL NET OF FEES	251,275,791.93	1.01	4.14	5.66	1.73	9.95	6.13				
<i>Barclays U.S. Aggregate Bond Index</i>		-0.38	2.43	1.88	-1.26	2.06	2.76				
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.21	2.40	2.14	-0.43	2.41	3.01				
LTDI TRUST FUND											
TOTAL GROSS OF FEES	28,147,095.27	1.18	4.38	2.96	1.41		-4.38				
FIXED INCOME	26,519,309.29	1.26	4.61	3.12	1.49		4.03				
CASH & TEMPORARY	1,627,785.98	0.05	0.23	-38.00	0.11						
TOTAL NET OF FEES	28,147,095.27	1.18	4.38	2.96	1.41		-4.38				
<i>Barclays U.S. Aggregate Bond Index</i>		-0.38	2.43	1.88	-1.26		2.76				
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.21	2.40	2.14	-0.43		3.01				
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	399,759,889.51	0.67	10.51	11.23	2.20		11.85				
FIXED INCOME	294,577,659.09	0.91	11.51	10.69	2.68		11.47				
CASH & TEMPORARY	105,182,230.42	0.04	0.08	0.46	0.06						
TOTAL NET OF FEES	399,759,889.51	0.67	10.51	11.23	2.20		11.85				
<i>Barclays U.S. Aggregate Bond Index</i>		-0.38	2.43	1.88	-1.26		2.76				
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.21	2.40	2.14	-0.43		3.01				



Internally Mgd Compos Performance Summary

Report ID 005

Reporting Currency

2/28/2009

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State General Funds											
TOTAL GROSS OF FEES	1,077,373,818.41	0.72	2.58	4.72	0.96	9.28	5.60				
TOTAL NET OF FEES	1,077,373,818.41	0.72	2.58	4.72	0.96	9.28	5.60				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.17	1.35	2.17	0.10	2.36	2.94				
State Investment Pool											
TOTAL GROSS OF FEES	3,422,975,718.50	0.70	2.62	3.48	1.40	7.89	4.03				
TOTAL NET OF FEES	3,422,975,718.50	0.70	2.62	3.48	1.40	7.89	4.03				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.17	1.35	2.17	0.10	2.36	2.94				

1/31/2009

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	2,902,454,006.83	0.07	0.37	0.91	0.07	2.19	1.11				
FIXED INCOME	469,552,457.45	0.37	1.47	1.97	0.37		2.26				
CASH & TEMPORARY	2,432,901,549.38	0.02	0.15	0.69	0.02		0.88				
TOTAL NET OF FEES	2,902,454,006.83	0.07	0.37	0.91	0.07	2.19	1.11				
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		-0.01	0.10	0.66	-0.01	1.54	0.84				

1/31/2009

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	10,668,304,796.49	0.62	4.91	4.11	0.62	6.69	4.22				
FIXED INCOME	4,499,581,491.97	0.71	6.00	4.65	0.71		4.81				
CASH & TEMPORARY	452,579,325.40	0.21	1.32	2.52	0.21		-36.42				
TOTAL NET OF FEES	10,668,304,796.49	0.62	4.91	4.11	0.62	6.69	4.22				
<i>Barclays U.S. Aggregate Bond Index</i>		-0.88	6.16	3.23	-0.88	2.59	3.15				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.27	2.74	2.83	0.27	3.46	3.12				
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.22	5.23	3.22	-0.22	2.82	3.22				
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		-0.01	0.10	0.66	-0.01	1.54	0.84				
General Deposit											
TOTAL GROSS OF FEES	4,532,345,708.14	0.61	5.11	4.10	0.61		4.27				
FIXED INCOME	4,206,287,107.98	0.64	5.48	4.27	0.64		4.43				
CASH & TEMPORARY	326,058,600.16	0.23	1.37	2.60	0.23		2.98				
TOTAL NET OF FEES	4,532,345,708.14	0.61	5.11	4.10	0.61		4.27				
Insurance Reserve Fund											
TOTAL GROSS OF FEES	445,474,472.24	0.88	5.72	4.00	0.88	9.67	4.09				
TOTAL NET OF FEES	445,474,472.24	0.88	5.72	4.00	0.88	9.67	4.09				
<i>Barclays U.S. Aggregate Bond Index</i>		-0.88	6.16	3.23	-0.88	2.59	3.15				
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.22	5.23	3.22	-0.22	2.82	3.22				



Internally Mgd Composi formance Summary

Report ID 005

Reporting Currency USD

1/31/2009

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	246,627,076.14	0.71	6.16	5.06	0.71	9.12	5.07				
TOTAL NET OF FEES	246,627,076.14	0.71	6.16	5.06	0.71	9.12	5.07				
<i>Barclays U.S. Aggregate Bond Index</i>		-0.88	6.16	3.23	-0.88	2.59	3.15				
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.22	5.23	3.22	-0.22	2.82	3.22				
LTDI TRUST FUND											
TOTAL GROSS OF FEES	27,813,388.75	0.22	6.66	2.38	0.22		-5.50				
FIXED INCOME	26,586,968.85	0.23	6.97	2.56	0.23		2.74				
CASH & TEMPORARY	1,226,419.90	0.07	0.23	-38.03	0.07						
TOTAL NET OF FEES	27,813,388.75	0.22	6.66	2.38	0.22		-5.50				
<i>Barclays U.S. Aggregate Bond Index</i>		-0.88	6.16	3.23	-0.88		3.15				
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.22	5.23	3.22	-0.22		3.22				
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	392,001,720.48	1.53	13.82	10.84	1.53		11.11				
FIXED INCOME	266,707,415.14	1.75	14.54	10.14	1.75		10.46				
CASH & TEMPORARY	125,294,305.34	0.02	0.42	0.42	0.02						
TOTAL NET OF FEES	392,001,720.48	1.53	13.82	10.84	1.53		11.11				
<i>Barclays U.S. Aggregate Bond Index</i>		-0.88	6.16	3.23	-0.88		3.15				
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.22	5.23	3.22	-0.22		3.22				

1/31/2009

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State General Funds											
TOTAL GROSS OF FEES	1,567,181,778.37	0.24	4.31	4.75	0.24	9.04	4.85				
TOTAL NET OF FEES	1,567,181,778.37	0.24	4.31	4.75	0.24	9.04	4.85				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.27	2.74	2.83	0.27	3.46	3.12				
State Investment Pool											
TOTAL GROSS OF FEES	3,456,860,652.37	0.70	4.01	3.20	0.70	7.58	3.31				
TOTAL NET OF FEES	3,456,860,652.37	0.70	4.01	3.20	0.70	7.58	3.31				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.27	2.74	2.83	0.27	3.46	3.12				



LGIP Total Performance Summary

Report ID: 005

Reporting Currency: USD

12/31/2008

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	2,347,583,905.28	0.19	0.47	1.04	2.69	2.69	1.04				
FIXED INCOME	381,785,681.26	0.59	1.32	1.88			1.88				
CASH & TEMPORARY	1,965,798,224.02	0.11	0.29	0.86			0.86				
TOTAL NET OF FEES	2,347,583,905.28	0.19	0.47	1.04	2.69	2.69	1.04				
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.00	0.22	0.85	2.06	2.06	0.85				

12/31/2008

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
---	--------------	-------	----------	----------	-----	--------	------------	---------	---------	---------	---------

State Treas Internally Mgd

TOTAL GROSS OF FEES	10,321,487,072.06	1.74	2.95	3.58	7.31	7.31	3.58				
FIXED INCOME	4,476,442,690.59	2.23	3.50	4.08			4.08				
CASH & TEMPORARY	368,284,975.94	0.73	1.48	-36.55			-36.55				
TOTAL NET OF FEES	10,321,487,072.06	1.74	2.95	3.58	7.31	7.31	3.58				

<i>Barclays U.S. Aggregate Bond Index</i>		3.73	4.58	4.07	5.24	5.24	4.07				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		1.25	2.68	2.84	4.97	4.97	2.84				
<i>Barclays Intermediate Aggregate Bond Index</i>		2.84	3.58	3.45	4.86	4.86	3.45				
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.00	0.22	0.85	2.06	2.06	0.85				

General Deposit

TOTAL GROSS OF FEES	4,525,386,412.28	1.75	2.98	3.64			3.64				
FIXED INCOME	4,192,574,466.43	1.84	3.14	3.76			3.76				
CASH & TEMPORARY	332,811,945.85	0.76	1.51	2.74			2.74				
TOTAL NET OF FEES	4,525,386,412.28	1.75	2.98	3.64			3.64				

Insurance Reserve Fund

TOTAL GROSS OF FEES	441,924,672.17	1.97	3.03	3.19	10.54	10.54	3.19				
TOTAL NET OF FEES	441,924,672.17	1.97	3.03	3.19	10.54	10.54	3.19				
<i>Barclays U.S. Aggregate Bond Index</i>		3.73	4.58	4.07	5.24	5.24	4.07				
<i>Barclays Intermediate Aggregate Bond Index</i>		2.84	3.58	3.45	4.86	4.86	3.45				

12/31/2008

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	244,245,363.39	2.37	3.76	4.33	10.10	10.10	4.33				
TOTAL NET OF FEES	244,245,363.39	2.37	3.76	4.33	10.10	10.10	4.33				
<i>Barclays U.S. Aggregate Bond Index</i>		3.73	4.58	4.07	5.24	5.24	4.07				
<i>Barclays Intermediate Aggregate Bond Index</i>		2.84	3.58	3.45	4.86	4.86	3.45				
LTDI TRUST FUND											
TOTAL GROSS OF FEES	27,694,727.87	2.93	2.52	-5.71			-5.71				
FIXED INCOME	26,548,882.41	3.07	2.67	2.50			2.50				
CASH & TEMPORARY	1,145,845.46	0.12	-43.37								
TOTAL NET OF FEES	27,694,727.87	2.93	2.52	-5.71			-5.71				
<i>Barclays U.S. Aggregate Bond Index</i>		3.73	4.58	4.07			4.07				
<i>Barclays Intermediate Aggregate Bond Index</i>		2.84	3.58	3.45			3.45				
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	291,646,526.38	8.13	9.54	9.44			9.44				
FIXED INCOME	257,319,341.75	8.60	8.94	8.57			8.57				
CASH & TEMPORARY	34,327,184.63	0.02	0.39								
TOTAL NET OF FEES	291,646,526.38	8.13	9.54	9.44			9.44				
<i>Barclays U.S. Aggregate Bond Index</i>		3.73	4.58	4.07			4.07				
<i>Barclays Intermediate Aggregate Bond Index</i>		2.84	3.58	3.45			3.45				



Internally Mgd Composi formance Summary

Report ID: 905

Reporting Currency: U

12/31/2008

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State General Funds											
TOTAL GROSS OF FEES	1,335,885,371.72	1.60	3.31	4.59	9.81	9.81	4.59				
TOTAL NET OF FEES	1,335,885,371.72	1.60	3.31	4.59	9.81	9.81	4.59				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		1.25	2.68	2.84	4.97	4.97	2.84				
State Investment Pool											
TOTAL GROSS OF FEES	3,454,703,998.25	1.20	2.16	2.59	8.20	8.20	2.59				
TOTAL NET OF FEES	3,454,703,998.25	1.20	2.16	2.59	8.20	8.20	2.59				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		1.25	2.68	2.84	4.97	4.97	2.84				



LGIP Total Performance Summary

Report ID: 005

Reporting Currency: USD

11/30/2008

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	2,143,497,345.94	0.11	0.45	1.05	2.49	2.79	0.85				
FIXED INCOME	371,489,500.35	0.51	0.70	1.59			1.29				
CASH & TEMPORARY	1,772,007,845.59	0.02	0.38	0.94			0.75				
TOTAL NET OF FEES	2,143,497,345.94	0.11	0.45	1.05	2.49	2.79	0.85				
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.10	0.51	1.02	2.05	2.34	0.85				



Internally Mgd Composi formance Summary

Report ID: 005
Reporting Currency: USD

11/30/2008

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	10,303,379,592.33	2.48	1.11	2.07	5.48	5.64	1.81				
EQUITIES	0.00	0.00	0.23				882.38				
FIXED INCOME	4,516,976,171.92	2.96	0.95	2.06			1.81				
CASH & TEMPORARY	405,917,631.59	0.38	1.19	-36.76			-37.01				
TOTAL NET OF FEES	10,303,379,592.33	2.48	1.11	2.07	5.48	5.64	1.81				
<i>Barclays U.S. Aggregate Bond Index</i>		3.26	-0.54	0.24	1.45	1.74	0.33				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		1.20	0.81	1.76	3.68	3.98	1.57				
<i>Barclays Intermediate Aggregate Bond Index</i>		2.55	-0.26	0.44	1.96	2.29	0.59				
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.10	0.51	1.02	2.05	2.34	0.85				
General Deposit											
TOTAL GROSS OF FEES	4,618,455,190.64	2.67	1.00	2.13			1.85				
FIXED INCOME	4,223,110,136.65	2.92	1.03	2.15			1.89				
CASH & TEMPORARY	395,345,053.99	0.37	1.18	2.38			1.96				
TOTAL NET OF FEES	4,618,455,190.64	2.67	1.00	2.13			1.85				
Insurance Reserve Fund											
TOTAL GROSS OF FEES	429,809,539.78	2.77	0.63	1.48	8.41	8.56	1.19				
TOTAL NET OF FEES	429,809,539.78	2.77	0.63	1.48	8.41	8.56	1.19				
<i>Barclays U.S. Aggregate Bond Index</i>		3.26	-0.54	0.24	1.45	1.74	0.33				
<i>Barclays Intermediate Aggregate Bond Index</i>		2.55	-0.26	0.44	1.96	2.29	0.59				

11/30/2008

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	233,485,494.49	2.97	1.46	2.08	7.55	7.45	1.91				
TOTAL NET OF FEES	233,485,494.49	2.97	1.46	2.08	7.55	7.45	1.91				
<i>Barclays U.S. Aggregate Bond Index</i>		3.26	-0.54	0.24	1.45	1.74	0.33				
<i>Barclays Intermediate Aggregate Bond Index</i>		2.55	-0.26	0.44	1.96	2.29	0.59				
LTDI TRUST FUND											
TOTAL GROSS OF FEES	26,806,897.36	3.39	-1.36	-8.23			-8.39				
EQUITIES	0.00	0.00	0.23				585.86				
FIXED INCOME	25,882,517.98	3.55	-1.43	-0.31			-0.55				
CASH & TEMPORARY	924,379.38	0.05	-38.14								
TOTAL NET OF FEES	26,806,897.36	3.39	-1.36	-8.23			-8.39				
<i>Barclays U.S. Aggregate Bond Index</i>		3.26	-0.54	0.24			0.33				
<i>Barclays Intermediate Aggregate Bond Index</i>		2.55	-0.26	0.44			0.59				
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	277,631,715.51	3.68	0.66	1.09			1.21				
EQUITIES	0.00	0.00	0.23				897.30				
FIXED INCOME	267,983,517.29	3.66	-0.73	-0.15			-0.03				
CASH & TEMPORARY	9,648,198.22	0.38	0.38								
TOTAL NET OF FEES	277,631,715.51	3.68	0.66	1.09			1.21				
<i>Barclays U.S. Aggregate Bond Index</i>		3.26	-0.54	0.24			0.33				
<i>Barclays Intermediate Aggregate Bond Index</i>		2.55	-0.26	0.44			0.59				

11/30/2008

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State General Funds											
TOTAL GROSS OF FEES	1,309,407,860.40	2.42	2.09	3.23	8.08	8.23	2.95				
TOTAL NET OF FEES	1,309,407,860.40	2.42	2.09	3.23	8.08	8.23	2.95				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		1.20	0.81	1.76	3.68	3.98	1.57				
State Investment Pool											
TOTAL GROSS OF FEES	3,407,782,894.15	2.06	0.84	1.62	6.92	7.11	1.37				
TOTAL NET OF FEES	3,407,782,894.15	2.06	0.84	1.62	6.92	7.11	1.37				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		1.20	0.81	1.76	3.68	3.98	1.57				

10/31/2008

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	2,194,719,550.51	0.17	0.54	1.15	2.38	3.05	0.74				
FIXED INCOME	381,079,576.45	0.22	0.49	1.36			0.78				
CASH & TEMPORARY	1,813,639,974.06	0.16	0.54	1.11			0.73				
TOTAL NET OF FEES	2,194,719,550.51	0.17	0.54	1.15	2.38	3.05	0.74				
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.11	0.57	0.95	1.95	2.72	0.74				

10/31/2008

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	10,337,663,329.22	-1.26	-0.76	1.21	2.93	4.26	-0.65				
EQUITIES	73,666,104.98	0.06	0.41				882.38				
FIXED INCOME	4,328,490,881.25	-1.67	-1.28	-1.35			-1.12				
CASH & TEMPORARY	429,343,958.36	0.37	1.18	-36.64			-37.25				
TOTAL NET OF FEES	10,337,663,329.22	-1.26	-0.76	1.21	2.93	4.26	-0.65				
<i>Barclays U.S. Aggregate Bond Index</i>		-2.36	-2.76	-3.63	-1.74	0.30	-2.84				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.21	0.08	0.30	2.45	4.20	0.37				
<i>Barclays Intermediate Aggregate Bond Index</i>		-1.79	-1.91	-2.63	-0.57	1.49	-1.91				
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.11	0.57	0.95	1.95	2.72	0.74				
General Deposit											
TOTAL GROSS OF FEES	4,538,130,147.43	-1.43	-0.96	-1.03			-0.80				
FIXED INCOME	4,104,813,801.32	-1.59	-1.15	-1.32			-1.00				
CASH & TEMPORARY	433,316,346.11	0.37	1.21	2.57			1.58				
TOTAL NET OF FEES	4,538,130,147.43	-1.43	-0.96	-1.03			-0.80				
Insurance Reserve Fund											
TOTAL GROSS OF FEES	416,664,743.49	-1.68	-1.62	2.98	5.48	7.06	-1.53				
TOTAL NET OF FEES	416,664,743.49	-1.68	-1.62	2.98	5.48	7.06	-1.53				
<i>Barclays U.S. Aggregate Bond Index</i>		-2.36	-2.76	-3.63	-1.74	0.30	-2.84				
<i>Barclays Intermediate Aggregate Bond Index</i>		-1.79	-1.91	-2.63	-0.57	1.49	-1.91				



Internally Mgd Compos' Performance Summary

Report ID: 005
Reporting Currency: D

10/31/2008

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	242,939,825.99	-1.57	-1.04	2.73	4.45	6.05	-1.03				
TOTAL NET OF FEES	242,939,825.99	-1.57	-1.04	2.73	4.45	6.05	-1.03				
<i>Barclays U.S. Aggregate Bond Index</i>		-2.36	-2.76	-3.63	-1.74	0.30	-2.84				
<i>Barclays Intermediate Aggregate Bond Index</i>		-1.79	-1.91	-2.63	-0.57	1.49	-1.91				
LTDI TRUST FUND											
TOTAL GROSS OF FEES	25,960,441.69	-3.67	-4.01	-12.02			-11.40				
EQUITIES	680,010.20	0.06	0.41				585.86				
FIXED INCOME	25,262,258.38	-3.80	-4.13	-4.86			-3.95				
CASH & TEMPORARY	18,173.11	-43.46	-38.17								
TOTAL NET OF FEES	25,960,441.69	-3.67	-4.01	-12.02			-11.40				
<i>Barclays U.S. Aggregate Bond Index</i>		-2.36	-2.76	-3.63			-2.84				
<i>Barclays Intermediate Aggregate Bond Index</i>		-1.79	-1.91	-2.63			-1.91				
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	267,410,355.47	-2.29	-2.62	8.36			-2.38				
EQUITIES	72,986,094.78	0.06	0.41				897.30				
FIXED INCOME	198,414,821.55	-3.22	-3.84	6.10			-3.56				
CASH & TEMPORARY	-3,990,560.86	0.00	0.01								
TOTAL NET OF FEES	267,410,355.47	-2.29	-2.62	8.36			-2.38				
<i>Barclays U.S. Aggregate Bond Index</i>		-2.36	-2.76	-3.63			-2.84				
<i>Barclays Intermediate Aggregate Bond Index</i>		-1.79	-1.91	-2.63			-1.91				



Internally Mgd Compos Performance Summary

Report ID 005
Reporting Currency USD

10/31/2008

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State General Funds											
TOTAL GROSS OF FEES	1,486,275,245.92	-0.72	0.42	4.01	5.52	6.95	0.52				
TOTAL NET OF FEES	1,486,275,245.92	-0.72	0.42	4.01	5.52	6.95	0.52				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.21	0.08	0.30	2.45	4.20	0.37				
State Investment Pool											
TOTAL GROSS OF FEES	3,360,282,569.23	-1.09	-0.77	2.94	4.76	6.03	-0.67				
TOTAL NET OF FEES	3,360,282,569.23	-1.09	-0.77	2.94	4.76	6.03	-0.67				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.21	0.08	0.30	2.45	4.20	0.37				



LGIP Total Performance Summary

Report ID 11005

Reporting Currency

9/30/2008

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	2,304,444,420.75	0.17	0.57	1.13	2.21	3.37	0.57				
FIXED INCOME	416,536,413.41	-0.02	0.56				0.56				
CASH & TEMPORARY	1,887,908,007.34	0.20	0.57				0.57				
TOTAL NET OF FEES	2,304,444,420.75	0.17	0.57	1.13	2.21	3.37	0.57				
<i>BofA Merrill Lynch 3 Month US Treasury Bill 0001</i>		0.30	0.63	0.94	1.83	2.90	0.63				



Internally Mgd Compos' Performance Summary

Report ID 140005

Reporting Currency

9/30/2008

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
---	--------------	-------	----------	----------	-----	--------	------------	---------	---------	---------	---------

State Treas Internally Mgd

TOTAL GROSS OF FEES	11,060,248,822.33	-0.08	0.61	2.48	4.24	6.31	0.61				
EQUITIES	96,484,636.40	0.16	881.75				881.75				
FIXED INCOME	4,487,336,719.87	-0.28	0.56				0.56				
CASH & TEMPORARY	245,716,667.68	0.44	-37.48				-37.48				
TOTAL NET OF FEES	11,060,248,822.33	-0.08	0.61	2.48	4.24	6.31	0.61				
<i>Barclays U.S. Aggregate Bond Index</i>		-1.34	-0.49	-1.50	0.63	3.65	-0.49				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.59	0.16	-0.48	2.23	4.45	0.16				
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.97	-0.13	-1.09	1.24	4.16	-0.13				
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.30	0.63	0.94	1.83	2.90	0.63				

General Deposit

TOTAL GROSS OF FEES	4,525,524,627.19	-0.21	0.64				0.64				
FIXED INCOME	4,279,066,957.03	-0.25	0.60				0.60				
CASH & TEMPORARY	246,457,670.16	0.44	1.21				1.21				
TOTAL NET OF FEES	4,525,524,627.19	-0.21	0.64				0.64				

Insurance Reserve Fund

TOTAL GROSS OF FEES	419,853,584.34	-0.41	0.15	4.89	7.29	9.77	0.15				
TOTAL NET OF FEES	419,853,584.34	-0.41	0.15	4.89	7.29	9.77	0.15				
<i>Barclays U.S. Aggregate Bond Index</i>		-1.34	-0.49	-1.50	0.63	3.65	-0.49				
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.97	-0.13	-1.09	1.24	4.16	-0.13				



Internally Mgd Compos Performance Summary

Report ID 110005
Reporting Currency

9/30/2008

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	247,977,926.74	0.11	0.55	4.33	6.11	8.76	0.55				
TOTAL NET OF FEES	247,977,926.74	0.11	0.55	4.33	6.11	8.76	0.55				
<i>Barclays U.S. Aggregate Bond Index</i>		-1.34	-0.49	-1.50	0.63	3.65	-0.49				
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.97	-0.13	-1.09	1.24	4.16	-0.13				
LTDI TRUST FUND											
TOTAL GROSS OF FEES	26,996,029.65	-0.96	-8.02				-8.02				
EQUITIES	1,140,054.78	0.17	585.42				585.42				
FIXED INCOME	26,601,197.67	-1.04	-0.16				-0.16				
CASH & TEMPORARY	-745,222.80	9.35									
TOTAL NET OF FEES	26,996,029.65	-0.96	-8.02				-8.02				
<i>Barclays U.S. Aggregate Bond Index</i>		-1.34	-0.49				-0.49				
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.97	-0.13				-0.13				
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	277,017,367.11	-0.65	-0.10				-0.10				
EQUITIES	95,344,581.62	0.16	896.66				896.66				
FIXED INCOME	181,668,565.17	-1.04	-0.35				-0.35				
CASH & TEMPORARY	4,220.32	0.01									
TOTAL NET OF FEES	277,017,367.11	-0.65	-0.10				-0.10				
<i>Barclays U.S. Aggregate Bond Index</i>		-1.34	-0.49				-0.49				
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.97	-0.13				-0.13				



Internally Mgd Composition Performance Summary

Report ID: 10005

Reporting Currency: USD

9/30/2008

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State General Funds											
TOTAL GROSS OF FEES	1,990,830,730.78	0.40	1.24	4.68	6.29	8.62	1.24				
TOTAL NET OF FEES	1,990,830,730.78	0.40	1.24	4.68	6.29	8.62	1.24				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.59	0.16	-0.48	2.23	4.45	0.16				
State Investment Pool											
TOTAL GROSS OF FEES	3,572,048,556.52	-0.11	0.42	4.07	5.91	7.80	0.42				
TOTAL NET OF FEES	3,572,048,556.52	-0.11	0.42	4.07	5.91	7.80	0.42				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.59	0.16	-0.48	2.23	4.45	0.16				



LGIP Total Performance Summary

Report ID: M0005

Reporting Currency

8/31/2008

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	2,438,203,172.82	0.20	0.60	1.20	2.04		0.40				
FIXED INCOME	349,420,909.84	0.29	0.88				0.58				
CASH & TEMPORARY	2,088,782,262.98	0.18	0.55				0.37				
TOTAL NET OF FEES	2,438,203,172.82	0.20	0.60	1.20	2.04		0.40				
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.15	0.51	0.87	1.53		0.33				



Internally Mgd Compos formance Summary

Report ID 005
Reporting Currency.

8/31/2008

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State Treas Internally Mgd											
TOTAL GROSS OF FEES	10,595,357,962.68	0.58	0.95	2.63	4.32		0.69				
EQUITIES	100,718,383.62	0.18					880.17				
FIXED INCOME	4,533,436,588.66	0.69	1.10				0.85				
CASH & TEMPORARY	271,991,369.00	0.37	-37.50				-37.75				
TOTAL NET OF FEES	10,595,357,962.68	0.58	0.95	2.63	4.32		0.69				
<i>Barclays U.S. Aggregate Bond Index</i>		0.95	0.79	0.18	2.00		0.87				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.47	0.94	0.19	2.84		0.75				
<i>Barclays Intermediate Aggregate Bond Index</i>		0.85	0.70	0.27	2.23		0.85				
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.15	0.51	0.87	1.53		0.33				
General Deposit											
TOTAL GROSS OF FEES	4,606,183,900.53	0.68	1.12				0.85				
FIXED INCOME	4,331,206,156.17	0.70	1.11				0.85				
CASH & TEMPORARY	274,977,744.36	0.40	1.18				0.77				
TOTAL NET OF FEES	4,606,183,900.53	0.68	1.12				0.85				
Insurance Reserve Fund											
TOTAL GROSS OF FEES	418,578,462.41	0.47	0.84	5.42	7.73		0.56				
TOTAL NET OF FEES	418,578,462.41	0.47	0.84	5.42	7.73		0.56				
<i>Barclays U.S. Aggregate Bond Index</i>		0.95	0.79	0.18	2.00		0.87				
<i>Barclays Intermediate Aggregate Bond Index</i>		0.85	0.70	0.27	2.23		0.85				



Internally Mgd Compos Performance Summary

Report ID: 40005
Reporting Currency: USD

8/31/2008

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Long Term Pool											
TOTAL GROSS OF FEES	249,635,674.74	0.43	0.61	4.05	5.99		0.44				
TOTAL NET OF FEES	249,635,674.74	0.43	0.61	4.05	5.99		0.44				
<i>Barclays U.S. Aggregate Bond Index</i>		0.95	0.79	0.18	2.00		0.87				
<i>Barclays Intermediate Aggregate Bond Index</i>		0.85	0.70	0.27	2.23		0.85				
LTDI TRUST FUND											
TOTAL GROSS OF FEES	27,278,320.59	0.61	-6.97				-7.13				
EQUITIES	1,440,334.40	0.18					584.27				
FIXED INCOME	26,332,705.35	0.71	1.13				0.89				
CASH & TEMPORARY	-494,719.16	0.01									
TOTAL NET OF FEES	27,278,320.59	0.61	-6.97				-7.13				
<i>Barclays U.S. Aggregate Bond Index</i>		0.95	0.79				0.87				
<i>Barclays Intermediate Aggregate Bond Index</i>		0.85	0.70				0.85				
SCRHI TRUST FUND											
TOTAL GROSS OF FEES	272,684,120.16	0.31	0.43				0.55				
EQUITIES	99,278,049.22	0.18					895.06				
FIXED INCOME	175,897,727.14	0.41	0.59				0.71				
CASH & TEMPORARY	-2,491,656.20	0.00									
TOTAL NET OF FEES	272,684,120.16	0.31	0.43				0.55				
<i>Barclays U.S. Aggregate Bond Index</i>		0.95	0.79				0.87				
<i>Barclays Intermediate Aggregate Bond Index</i>		0.85	0.70				0.85				



Internally Mgd Compos Performance Summary

Report ID: 0005
Reporting Currency:

8/31/2008

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State General Funds											
TOTAL GROSS OF FEES	1,537,865,793.59	0.75	1.11	4.36	5.87		0.84				
TOTAL NET OF FEES	1,537,865,793.59	0.75	1.11	4.36	5.87		0.84				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.47	0.94	0.19	2.84		0.75				
State Investment Pool											
TOTAL GROSS OF FEES	3,483,131,690.66	0.43	0.78	4.26	6.03		0.53				
TOTAL NET OF FEES	3,483,131,690.66	0.43	0.78	4.26	6.03		0.53				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.47	0.94	0.19	2.84		0.75				



LGIP Total Performance Summary

Report ID M0005

Reporting Currency

7/31/2008

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	2,554,582,206.33	0.20	0.61	1.27	1.84		0.20				
FIXED INCOME	371,197,032.47	0.29	0.86				0.29				
CASH & TEMPORARY	2,183,385,173.86	0.18	0.56				0.18				
TOTAL NET OF FEES	2,554,582,206.33	0.20	0.61	1.27	1.84		0.20				
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.18	0.38	0.87	1.37		0.18				



Internally Mgd Compos Performance Summary

Report ID 140005
Reporting Currency

7/31/2008

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	Annualized				
								2 Years	3 Years	4 Years	5 Years	
State Treas Internally Mgd												
TOTAL GROSS OF FEES	10,479,013,400.72	0.11	1.98	2.48	3.72		0.11					
EQUITIES	116,091,900.61	878.38					878.38					
FIXED INCOME	4,601,846,739.49	0.16	-0.07				0.16					
CASH & TEMPORARY	214,780,202.24	-37.98	-37.37				-37.98					
TOTAL NET OF FEES	10,479,013,400.72	0.11	1.98	2.48	3.72		0.11					
<i>Barclays U.S. Aggregate Bond Index</i>		-0.08	-0.89	-0.63	1.04		-0.08					
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.29	0.22	0.61	2.36		0.29					
<i>Barclays Intermediate Aggregate Bond Index</i>		0.00	-0.73	-0.39	1.37		0.00					
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.18	0.38	0.87	1.37		0.18					
General Deposit												
TOTAL GROSS OF FEES	4,638,247,160.24	0.17	-0.07				0.17					
FIXED INCOME	4,415,235,966.84	0.15	-0.18				0.15					
CASH & TEMPORARY	223,011,193.40	0.37	1.35				0.37					
TOTAL NET OF FEES	4,638,247,160.24	0.17	-0.07				0.17					
Insurance Reserve Fund												
TOTAL GROSS OF FEES	401,887,790.73	0.09	4.68	5.45	7.22		0.09					
TOTAL NET OF FEES	401,887,790.73	0.09	4.68	5.45	7.22		0.09					
<i>Barclays U.S. Aggregate Bond Index</i>		-0.08	-0.89	-0.63	1.04		-0.08					
<i>Barclays Intermediate Aggregate Bond Index</i>		0.00	-0.73	-0.39	1.37		0.00					



Internally Mgd Compos Performance Summary

Report ID: 00005
Reporting Currency:

7/31/2008

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	Annualized				
								2 Years	3 Years	4 Years	5 Years	
Long Term Pool												
TOTAL GROSS OF FEES	249,465,881.63	0.01	3.81	3.87	5.54		0.01					
TOTAL NET OF FEES	249,465,881.63	0.01	3.81	3.87	5.54		0.01					
<i>Barclays U.S. Aggregate Bond Index</i>		-0.08	-0.89	-0.63	1.04		-0.08					
<i>Barclays Intermediate Aggregate Bond Index</i>		0.00	-0.73	-0.39	1.37		0.00					
LTDI TRUST FUND												
TOTAL GROSS OF FEES	27,188,235.62	-7.70	-8.34				-7.70					
EQUITIES	1,940,115.32	583.03					583.03					
FIXED INCOME	25,493,413.51	0.18	-0.76				0.18					
CASH & TEMPORARY	-245,293.21											
TOTAL NET OF FEES	27,188,235.62	-7.70	-8.34				-7.70					
<i>Barclays U.S. Aggregate Bond Index</i>		-0.08	-0.89				-0.08					
<i>Barclays Intermediate Aggregate Bond Index</i>		0.00	-0.73				0.00					
SCRHI TRUST FUND												
TOTAL GROSS OF FEES	267,283,446.48	0.25	11.27				0.25					
EQUITIES	114,151,785.29	893.24					893.24					
FIXED INCOME	161,117,359.14	0.29	10.33				0.29					
CASH & TEMPORARY	-7,985,697.95											
TOTAL NET OF FEES	267,283,446.48	0.25	11.27				0.25					
<i>Barclays U.S. Aggregate Bond Index</i>		-0.08	-0.89				-0.08					
<i>Barclays Intermediate Aggregate Bond Index</i>		0.00	-0.73				0.00					



Internally Mgd Compos Performance Summary

Report ID M0005
Reporting Currency

7/31/2008

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State General Funds											
TOTAL GROSS OF FEES	1,431,297,576.99	0.09	3.57	4.09	5.08		0.09				
TOTAL NET OF FEES	1,431,297,576.99	0.09	3.57	4.09	5.08		0.09				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.29	0.22	0.61	2.36		0.29				
State Investment Pool											
TOTAL GROSS OF FEES	3,463,643,309.03	0.10	3.74	4.24	5.57		0.10				
TOTAL NET OF FEES	3,463,643,309.03	0.10	3.74	4.24	5.57		0.10				
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.29	0.22	0.61	2.36		0.29				



LGIP Total Performance Summary

Report ID: IRM0005

Reporting Currency: D

6/30/2008

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
---	--------------	-------	----------	----------	-----	--------	------------	---------	---------	---------	---------

Local Gov Inv. Pool

TOTAL GROSS OF FEES	2,535,464,880.96	0.20	0.56	1.63	1.63						
FIXED INCOME	416,829,486.42	0.30									
CASH & TEMPORARY	2,118,635,394.54	0.19									
TOTAL NET OF FEES	2,535,464,880.96	0.20	0.56	1.63	1.63						
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.18	0.31	1.20	1.20						



Internally Mgd Compo Performance Summary

Report ID: IPM0005
Reporting Curren

6/30/2008

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
---	--------------	-------	----------	----------	-----	--------	------------	---------	---------	---------	---------

State Treas Internally Mgd

TOTAL GROSS OF FEES	10,946,146,078.74	0.26	1.86	3.61	3.61						
FIXED INCOME	4,652,055,838.13	0.25									
CASH & TEMPORARY	484,772,024.40	0.40									
TOTAL NET OF FEES	10,946,146,078.74	0.26	1.86	3.61	3.61						
<i>Barclays U.S. Aggregate Bond Index</i>		-0.08	-1.02	1.13	1.13						
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.18	-0.64	2.07	2.07						
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.15	-0.96	1.36	1.36						
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.18	0.31	1.20	1.20						

General Deposit

TOTAL GROSS OF FEES	4,835,682,197.10	0.27									
FIXED INCOME	4,503,186,039.21	0.26									
CASH & TEMPORARY	332,496,157.89	0.41									
TOTAL NET OF FEES	4,835,682,197.10	0.27									

Insurance Reserve Fund

TOTAL GROSS OF FEES	394,432,031.02	0.28	4.74	7.13	7.13						
TOTAL NET OF FEES	394,432,031.02	0.28	4.74	7.13	7.13						
<i>Barclays U.S. Aggregate Bond Index</i>		-0.08	-1.02	1.13	1.13						
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.15	-0.96	1.36	1.36						

6/30/2008

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
---	--------------	-------	----------	----------	-----	--------	------------	---------	---------	---------	---------

Long Term Pool

TOTAL GROSS OF FEES	248,494,278.13	0.17	3.75	5.53	5.53						
TOTAL NET OF FEES	248,494,278.13	0.17	3.75	5.53	5.53						
<i>Barclays U.S. Aggregate Bond Index</i>		-0.08	-1.02	1.13	1.13						
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.15	-0.96	1.36	1.36						

LTDI TRUST FUND

TOTAL GROSS OF FEES	29,611,910.15	0.18									
FIXED INCOME	22,491,850.75	0.24									
CASH & TEMPORARY	7,120,059.40	0.00									
TOTAL NET OF FEES	29,611,910.15	0.18									
<i>Barclays U.S. Aggregate Bond Index</i>		-0.08									
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.15									

SCRHI TRUST FUND

TOTAL GROSS OF FEES	271,533,755.28	-0.12									
FIXED INCOME	126,377,948.17	-0.12									
CASH & TEMPORARY	145,155,807.11	0.00									
TOTAL NET OF FEES	271,533,755.28	-0.12									
<i>Barclays U.S. Aggregate Bond Index</i>		-0.08									
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.15									



Internally Mgd Component Performance Summary

Report ID: IPM0005
Reporting Currency: USD

6/30/2008

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
State General Funds											
TOTAL GROSS OF FEES	1,922,432,780.42	0.27	3.40	4.98	4.98						
TOTAL NET OF FEES	1,922,432,780.42	0.27	3.40	4.98	4.98						
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.18	-0.64	2.07	2.07						
State Investment Pool											
TOTAL GROSS OF FEES	3,243,959,126.64	0.25	3.64	5.47	5.47						
TOTAL NET OF FEES	3,243,959,126.64	0.25	3.64	5.47	5.47						
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.18	-0.64	2.07	2.07						

LGIP Total Performance Summary

Report ID: IPM0005

Reporting Curren

BNY MELLON

5/31/2008

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	2,810,054,795.84	0.21	0.59	1.72	1.42						
FIXED INCOME	473,955,745.16	0.28									
CASH & TEMPORARY	2,336,099,050.68	0.19									
TOTAL NET OF FEES	2,810,054,795.84	0.21	0.59	1.72	1.42						
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.03	0.37	1.30	1.02						



Internally Mgd Compr Performance Summary

Report ID: M0005
Reporting Currency: USD

5/31/2008

Account Name Return Type Benchmark Name	Market Value	Annualized								
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years
State Treas Internally Mgd										
TOTAL GROSS OF FEES	10,369,255,426.31	1.61	1.67	3.50	3.34					
FIXED INCOME	4,523,718,085.30	-0.48								
CASH & TEMPORARY	280,943,338.90	0.57								
TOTAL NET OF FEES	10,369,255,426.31	1.61	1.67	3.50	3.34					
<i>Barclays U.S. Aggregate Bond Index</i>		-0.73	-0.60	1.49	1.21					
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.25	-0.75	2.18	1.88					
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.58	-0.43	1.84	1.52					
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.03	0.37	1.30	1.02					
General Deposit										
TOTAL GROSS OF FEES	4,720,927,471.00	-0.50								
FIXED INCOME	4,412,342,979.68	-0.59								
CASH & TEMPORARY	308,584,491.32	0.56								
TOTAL NET OF FEES	4,720,927,471.00	-0.50								
Insurance Reserve Fund										
TOTAL GROSS OF FEES	411,261,959.45	4.29	4.54	6.98	6.83					
TOTAL NET OF FEES	411,261,959.45	4.29	4.54	6.98	6.83					
<i>Barclays U.S. Aggregate Bond Index</i>		-0.73	-0.60	1.49	1.21					
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.58	-0.43	1.84	1.52					

5/31/2008

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
---	--------------	-------	----------	----------	-----	--------	------------	---------	---------	---------	---------

Long Term Pool

TOTAL GROSS OF FEES	247,596,235.35	3.62	3.42	5.26	5.35						
TOTAL NET OF FEES	247,596,235.35	3.62	3.42	5.26	5.35						
<i>Barclays U.S. Aggregate Bond Index</i>		-0.73	-0.60	1.49	1.21						
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.58	-0.43	1.84	1.52						

LTDI TRUST FUND

TOTAL GROSS OF FEES	27,114,860.70	-0.87									
FIXED INCOME	19,994,797.34	-1.18									
CASH & TEMPORARY	7,120,063.36	0.00									
TOTAL NET OF FEES	27,114,860.70	-0.87									
<i>Barclays U.S. Aggregate Bond Index</i>		-0.73									
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.58									

SCRHI TRUST FUND

TOTAL GROSS OF FEES	56,619,092.50	11.13									
FIXED INCOME	91,380,308.28	10.14									
CASH & TEMPORARY	-34,761,215.78	0.00									
TOTAL NET OF FEES	56,619,092.50	11.13									
<i>Barclays U.S. Aggregate Bond Index</i>		-0.73									
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.58									



Internally Mgd Comp Performance Summary

Report ID: IPM0005
Reporting Curren: USD

5/31/2008

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
---	--------------	-------	----------	----------	-----	--------	------------	---------	---------	---------	---------

State General Funds

TOTAL GROSS OF FEES	1,638,250,760.65	3.20	3.21	4.85	4.70						
TOTAL NET OF FEES	1,638,250,760.65	3.20	3.21	4.85	4.70						
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.25	-0.75	2.18	1.88						

State Investment Pool

TOTAL GROSS OF FEES	3,267,485,046.66	3.38	3.45	5.40	5.21						
TOTAL NET OF FEES	3,267,485,046.66	3.38	3.45	5.40	5.21						
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.25	-0.75	2.18	1.88						

4/30/2008

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	2,841,708,542.15	0.15	0.65	1.87	1.22						
FIXED INCOME	470,145,736.54										
CASH & TEMPORARY	2,371,562,805.61										
TOTAL NET OF FEES	2,841,708,542.15	0.15	0.65	1.87	1.22						
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.11	0.49	1.75	0.99						

4/30/2008

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	Annualized				
								2 Years	3 Years	4 Years	5 Years	
State Treas Internally Mgd												
TOTAL GROSS OF FEES	5,685,654,872.26	-0.01	0.49	3.02	1.71							
TOTAL NET OF FEES	5,685,654,872.26	-0.01	0.49	3.02	1.71							
<i>Barclays U.S. Aggregate Bond Index</i>		-0.21	0.27	4.08	1.95							
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.57	0.39	3.88	2.14							
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.23	0.34	4.22	2.11							
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.11	0.49	1.75	0.99							
Insurance Reserve Fund												
TOTAL GROSS OF FEES	414,684,534.23	0.15	0.74	3.96	2.43							
TOTAL NET OF FEES	414,684,534.23	0.15	0.74	3.96	2.43							
<i>Barclays U.S. Aggregate Bond Index</i>		-0.21	0.27	4.08	1.95							
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.23	0.34	4.22	2.11							
Long Term Pool												
TOTAL GROSS OF FEES	249,367,796.20	-0.04	0.06	3.23	1.67							
TOTAL NET OF FEES	249,367,796.20	-0.04	0.06	3.23	1.67							
<i>Barclays U.S. Aggregate Bond Index</i>		-0.21	0.27	4.08	1.95							
<i>Barclays Intermediate Aggregate Bond Index</i>		-0.23	0.34	4.22	2.11							

4/30/2008

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
---	--------------	-------	----------	----------	-----	--------	------------	---------	---------	---------	---------

State General Funds

TOTAL GROSS OF FEES	1,506,955,483.15	-0.08	0.50	2.83	1.45						
TOTAL NET OF FEES	1,506,955,483.15	-0.08	0.50	2.83	1.45						
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.57	0.39	3.88	2.14						

State Investment Pool

TOTAL GROSS OF FEES	3,514,647,058.68	0.00	0.48	3.00	1.77						
TOTAL NET OF FEES	3,514,647,058.68	0.00	0.48	3.00	1.77						
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		-0.57	0.39	3.88	2.14						



LGIP Total Performance Summary

Report ID: IPM0005
Reporting Currency: \$

3/31/2008

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	3,022,044,274.79	0.23	1.06	2.21	1.06						
TOTAL NET OF FEES	3,022,044,274.79	0.23	1.06	2.21	1.06						
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.23	0.88	1.94	0.88						



Internally Mgd Compo erformance Summary

Report ID: M0005
Reporting Currency: USD

3/31/2008

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
---	--------------	-------	----------	----------	-----	--------	------------	---------	---------	---------	---------

State Treas Internally Mgd

TOTAL GROSS OF FEES	6,010,309,033.10	0.07	1.72	3.73	1.72						
TOTAL NET OF FEES	6,010,309,033.10	0.07	1.72	3.73	1.72						
<i>Barclays U.S. Aggregate Bond Index</i>		0.34	2.17	5.23	2.17						
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.07	2.73	4.95	2.73						
<i>Barclays Intermediate Aggregate Bond Index</i>		0.39	2.35	5.31	2.35						
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.23	0.88	1.94	0.88						

Insurance Reserve Fund

TOTAL GROSS OF FEES	439,220,187.53	0.09	2.28	4.65	2.28						
TOTAL NET OF FEES	439,220,187.53	0.09	2.28	4.65	2.28						
<i>Barclays U.S. Aggregate Bond Index</i>		0.34	2.17	5.23	2.17						
<i>Barclays Intermediate Aggregate Bond Index</i>		0.39	2.35	5.31	2.35						

Long Term Pool

TOTAL GROSS OF FEES	249,022,413.94	-0.15	1.71	4.25	1.71						
TOTAL NET OF FEES	249,022,413.94	-0.15	1.71	4.25	1.71						
<i>Barclays U.S. Aggregate Bond Index</i>		0.34	2.17	5.23	2.17						
<i>Barclays Intermediate Aggregate Bond Index</i>		0.39	2.35	5.31	2.35						



Internally Mgd Compo Performance Summary

Report ID: IPM0005
Reporting Curren: 0

3/31/2008

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
---	--------------	-------	----------	----------	-----	--------	------------	---------	---------	---------	---------

State General Funds

TOTAL GROSS OF FEES	1,607,257,199.29	0.09	1.54	3.76	1.54						
TOTAL NET OF FEES	1,607,257,199.29	0.09	1.54	3.76	1.54						
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.07	2.73	4.95	2.73						

State Investment Pool

TOTAL GROSS OF FEES	3,714,809,232.34	0.07	1.77	3.58	1.77						
TOTAL NET OF FEES	3,714,809,232.34	0.07	1.77	3.58	1.77						
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.07	2.73	4.95	2.73						



LGIP Total Performance Summary

Report ID: PM0005
Reporting Currency: USD

2/29/2008

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	3,084,319,856.92	0.27	1.12		0.83						
TOTAL NET OF FEES	3,084,319,856.92	0.27	1.12		0.83						
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.15	0.94		0.65						



Internally Mgd Compo Performance Summary

Report ID: M0005
Reporting Currency: USD

2/29/2008

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
---	--------------	-------	----------	----------	-----	--------	------------	---------	---------	---------	---------

State Treas Internally Mgd

TOTAL GROSS OF FEES	6,119,483,003.24	0.43	1.81		1.65						
TOTAL NET OF FEES	6,119,483,003.24	0.43	1.81		1.65						
<i>Barclays U.S. Aggregate Bond Index</i>		0.14	2.11		1.82						
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.89	2.95		2.65						
<i>Barclays Intermediate Aggregate Bond Index</i>		0.19	2.29		1.96						
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.15	0.94		0.65						

Insurance Reserve Fund

TOTAL GROSS OF FEES	435,374,544.07	0.50	2.33		2.19						
TOTAL NET OF FEES	435,374,544.07	0.50	2.33		2.19						
<i>Barclays U.S. Aggregate Bond Index</i>		0.14	2.11		1.82						
<i>Barclays Intermediate Aggregate Bond Index</i>		0.19	2.29		1.96						

Long Term Pool

TOTAL GROSS OF FEES	250,326,619.66	0.25	1.77		1.86						
TOTAL NET OF FEES	250,326,619.66	0.25	1.77		1.86						
<i>Barclays U.S. Aggregate Bond Index</i>		0.14	2.11		1.82						
<i>Barclays Intermediate Aggregate Bond Index</i>		0.19	2.29		1.96						

2/29/2008

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
---	--------------	-------	----------	----------	-----	--------	------------	---------	---------	---------	---------

State General Funds

TOTAL GROSS OF FEES	1,728,304,965.80	0.49	1.59		1.44						
TOTAL NET OF FEES	1,728,304,965.80	0.49	1.59		1.44						
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.89	2.95		2.65						

State Investment Pool

TOTAL GROSS OF FEES	3,705,476,873.71	0.41	1.88		1.70						
TOTAL NET OF FEES	3,705,476,873.71	0.41	1.88		1.70						
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.89	2.95		2.65						

1/31/2008

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
---	--------------	-------	----------	----------	-----	--------	------------	---------	---------	---------	---------

Local Gov Inv. Pool

TOTAL GROSS OF FEES	2,759,686,675.42	0.56	1.21		0.56						
TOTAL NET OF FEES	2,759,686,675.42	0.56	1.21		0.56						
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.50	1.26		0.50						



Internally Mgd Compo Performance Summary

Report ID: M0005
Reporting Curren: USD

1/31/2008

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
---	--------------	-------	----------	----------	-----	--------	------------	---------	---------	---------	---------

State Treas Internally Mgd

TOTAL GROSS OF FEES	6,585,463,269.37	1.21	2.52		1.21						
TOTAL NET OF FEES	6,585,463,269.37	1.21	2.52		1.21						
<i>Barclays U.S. Aggregate Bond Index</i>		1.68	3.80		1.68						
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		1.74	3.48		1.74						
<i>Barclays Intermediate Aggregate Bond Index</i>		1.76	3.87		1.76						
<i>BofA Merrill Lynch 3 Month US Treasury Bill GOO1</i>		0.50	1.26		0.50						

Insurance Reserve Fund

TOTAL GROSS OF FEES	428,480,494.41	1.68	3.20		1.68						
TOTAL NET OF FEES	428,480,494.41	1.68	3.20		1.68						
<i>Barclays U.S. Aggregate Bond Index</i>		1.68	3.80		1.68						
<i>Barclays Intermediate Aggregate Bond Index</i>		1.76	3.87		1.76						

Long Term Pool

TOTAL GROSS OF FEES	250,242,841.79	1.61	3.17		1.61						
TOTAL NET OF FEES	250,242,841.79	1.61	3.17		1.61						
<i>Barclays U.S. Aggregate Bond Index</i>		1.68	3.80		1.68						
<i>Barclays Intermediate Aggregate Bond Index</i>		1.76	3.87		1.76						



Internally Mgd Comp Performance Summary

Report ID: M0005
Reporting Curren: JD

1/31/2008

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
---	--------------	-------	----------	----------	-----	--------	------------	---------	---------	---------	---------

State General Funds

TOTAL GROSS OF FEES	2,139,510,464.82	0.95	2.31		0.95						
TOTAL NET OF FEES	2,139,510,464.82	0.95	2.31		0.95						
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		1.74	3.48		1.74						

State Investment Pool

TOTAL GROSS OF FEES	3,767,229,468.35	1.28	2.51		1.28						
TOTAL NET OF FEES	3,767,229,468.35	1.28	2.51		1.28						
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		1.74	3.48		1.74						



LGIP Total Performance Summary

Report ID: 105

Reporting Currency: USD

12/31/2007

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	2,246,832,145.07	0.29	1.13								
TOTAL NET OF FEES	2,246,832,145.07	0.29	1.13								
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.28	1.05								



Internally Mgd Compos' formance Summary

Report ID 905

Reporting Currency USD

12/31/2007

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
---	--------------	-------	----------	----------	-----	--------	------------	---------	---------	---------	---------

State Treas Internally Mgd

TOTAL GROSS OF FEES	6,307,872,270.44	0.15	1.98								
TOTAL NET OF FEES	6,307,872,270.44	0.15	1.98								

<i>Barclays U.S. Aggregate Bond Index</i>		0.28	3.00								
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.29	2.17								
<i>Barclays Intermediate Aggregate Bond Index</i>		0.32	2.89								
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.28	1.05								

Insurance Reserve Fund

TOTAL GROSS OF FEES	425,996,451.46	0.14	2.31								
TOTAL NET OF FEES	425,996,451.46	0.14	2.31								

<i>Barclays U.S. Aggregate Bond Index</i>		0.28	3.00								
<i>Barclays Intermediate Aggregate Bond Index</i>		0.32	2.89								

Long Term Pool

TOTAL GROSS OF FEES	246,825,534.90	-0.09	2.49								
TOTAL NET OF FEES	246,825,534.90	-0.09	2.49								

<i>Barclays U.S. Aggregate Bond Index</i>		0.28	3.00								
<i>Barclays Intermediate Aggregate Bond Index</i>		0.32	2.89								



Internally Mgd Comp Performance Summary

Report M0005
Reporting Curren. USD

12/31/2007

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	Annualized				
								2 Years	3 Years	4 Years	5 Years	

State General Funds

TOTAL GROSS OF FEES	1,982,414,578.62	0.14	2.19							
TOTAL NET OF FEES	1,982,414,578.62	0.14	2.19							
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.29	2.17							

State Investment Pool

TOTAL GROSS OF FEES	3,652,635,705.46	0.18	1.78							
TOTAL NET OF FEES	3,652,635,705.46	0.18	1.78							
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.29	2.17							



11/30/2007

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
---	--------------	-------	----------	----------	-----	--------	------------	---------	---------	---------	---------

Local Gov Inv. Pool

TOTAL GROSS OF FEES	1,859,318,844.18	0.36									
TOTAL NET OF FEES	1,859,318,844.18	0.36									
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.47									



Internally Mgd Compos Performance Summary

Report ID 005

Reporting Currency. USD

11/30/2007

Annualized

Account Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
--------------	--------------	-------	----------	----------	-----	--------	------------	---------	---------	---------	---------

State Treas Internally Mgd

TOTAL GROSS OF FEES	6,318,816,663.62	1.13									
TOTAL NET OF FEES	6,318,816,663.62	1.13									
<i>Barclays U.S. Aggregate Bond Index</i>		1.80									
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		1.41									
<i>Barclays Intermediate Aggregate Bond Index</i>		1.74									
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.47									

Insurance Reserve Fund

TOTAL GROSS OF FEES	420,697,897.74	1.35									
TOTAL NET OF FEES	420,697,897.74	1.35									
<i>Barclays U.S. Aggregate Bond Index</i>		1.80									
<i>Barclays Intermediate Aggregate Bond Index</i>		1.74									

Long Term Pool

TOTAL GROSS OF FEES	250,379,062.03	1.63									
TOTAL NET OF FEES	250,379,062.03	1.63									
<i>Barclays U.S. Aggregate Bond Index</i>		1.80									
<i>Barclays Intermediate Aggregate Bond Index</i>		1.74									



11/30/2007

Account Name Return Type Benchmark Name	Market Value	Annualized									
		Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years

State General Funds

TOTAL GROSS OF FEES	2,049,991,738.61	1.21									
TOTAL NET OF FEES	2,049,991,738.61	1.21									
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		1.41									

State Investment Pool

TOTAL GROSS OF FEES	3,597,747,965.24	1.03									
TOTAL NET OF FEES	3,597,747,965.24	1.03									
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		1.41									

10/31/2007

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	2,039,848,989.27	0.48									
TOTAL NET OF FEES	2,039,848,989.27	0.48									
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.30									



Internally Mgd Compos formance Summary

Report ID 005

Reporting Currency: USD

10/31/2007

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
---	--------------	-------	----------	----------	-----	--------	------------	---------	---------	---------	---------

State Treas Internally Mgd

TOTAL GROSS OF FEES	6,421,321,945.67	0.68									
TOTAL NET OF FEES	6,421,321,945.67	0.68									

<i>Barclays U.S. Aggregate Bond Index</i>		0.90									
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.45									
<i>Barclays Intermediate Aggregate Bond Index</i>		0.81									
<i>BofA Merrill Lynch 3 Month US Treasury Bill G001</i>		0.30									

Insurance Reserve Fund

TOTAL GROSS OF FEES	410,998,785.85	0.81									
TOTAL NET OF FEES	410,998,785.85	0.81									

<i>Barclays U.S. Aggregate Bond Index</i>		0.90									
<i>Barclays Intermediate Aggregate Bond Index</i>		0.81									

Long Term Pool

TOTAL GROSS OF FEES	245,995,296.29	0.94									
TOTAL NET OF FEES	245,995,296.29	0.94									

<i>Barclays U.S. Aggregate Bond Index</i>		0.90									
<i>Barclays Intermediate Aggregate Bond Index</i>		0.81									



Internally Mgd Composition Performance Summary

Report ID 105

Reporting Currency: USD

10/31/2007

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
---	--------------	-------	----------	----------	-----	--------	------------	---------	---------	---------	---------

State General Funds

TOTAL GROSS OF FEES	2,196,816,655.23	0.83									
TOTAL NET OF FEES	2,196,816,655.23	0.83									
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.45									

State Investment Pool

TOTAL GROSS OF FEES	3,567,511,208.30	0.56									
TOTAL NET OF FEES	3,567,511,208.30	0.56									
<i>Barclays U.S. Government/Credit 1-3 Year Index</i>		0.45									



LGIP Total Performance Summary

Report ID 005

Reporting Currency USD

9/30/2007

Annualized

Account Name Return Type Benchmark Name	Market Value	Month	3 Months	6 Months	YTD	1 Year	Fiscal YTD	2 Years	3 Years	4 Years	5 Years
Local Gov Inv. Pool											
TOTAL GROSS OF FEES	1,496,934,402.59										
TOTAL NET OF FEES	1,496,934,402.59										



Interactive Performance Report

Reporting Currency: BASE

As of Date: 6/30/2016

Structure	Account/Security Id	ITD	Inception Date
SCRHI TRUST FUND	TSOF80100002	6.75	5/1/2008
LTDI TRUST FUND	TSOF80090002	3.41	5/1/2008
Local Gov Inv. Pool	TSOF80020002	0.80	10/1/2007
Eductn Imprmnt Act	TSOF80017002	0.20	8/1/2011
Treasury Fund	TSOF80016002	0.23	7/1/2010
Long Term Pool	TSOF80015002	5.66	10/1/2007
State Investment Pool	TSOF80014002	2.99	10/1/2007
Insurance Reserve Fund	TSOF80013002	4.84	10/1/2007
Ordinary Sinking Fund	TSOF80012002	(0.40)	7/1/2010
State General Funds	TSOF80011002	3.14	10/1/2007

PORTFOLIO SUMMARY
SOUTH CAROLINA LOCAL GOV'T INVST POOL

June 30, 2008

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Fixed Income					
US AGENCY	50,596,812.50	50,398,710.94	2.0	2.9	1,568,687.50
CREDIT - INV. GRADE					
Industrials - FI	57,702,818.05	57,373,986.06	2.3	4.0	2,752,837.50
Financials - FI	57,846,142.45	57,668,511.88	2.3	4.0	2,201,507.55
Utilities - FI	56,112,633.87	55,953,083.00	2.2	3.8	2,336,956.50
CREDIT - INV. GRADE	171,661,594.37	170,995,580.93	6.9	3.9	7,291,301.55
ASSET BACKED	209,716,718.59	210,074,794.89	8.4	2.2	7,307,951.10
	431,975,125.46	431,469,086.75	17.3	3.0	16,167,940.15
Cash Equivalents					
SHORT TERM INVESTMENTS					
Agency Discount Note	149,462,944.44	149,620,000.00	6.0	2.1	3,310,000.00
Commercial Paper	505,121,610.89	506,420,615.50	20.3	3.2	12,346,092.50
SHORT TERM INVESTMENTS	654,584,555.33	656,040,615.50	26.3	2.9	15,656,092.50
MONEY RESERVE	1,403,613,163.00	1,403,613,163.00	56.3	0.1	1,122,890.53
	2,058,197,718.33	2,059,653,778.50	82.7	1.0	16,778,983.03
TOTAL PORTFOLIO	2,490,172,843.79	2,491,122,865.25	100.0	1.3	32,946,923.18

PORTFOLIO SUMMARY

SC GENERAL FUND

June 30, 2008

Security Type	Total Cost	Market Value	Pct. Assets	Yield	Est. Annual Income
Fixed Income					
US TREASURY	1,141,636.73	1,122,031.56	0.1	3.2	116,857.50
US AGENCY	13,868,410.00	14,450,906.25	0.8	4.5	776,062.50
CREDIT - INV. GRADE					
Industrials - FI	127,545,304.40	127,395,690.86	6.6	6.0	7,891,242.50
Financials - FI	41,954,892.32	41,724,651.53	2.2	4.7	1,613,283.20
Utilities - FI	28,372,806.84	28,210,395.39	1.5	5.2	1,591,752.00
144A/Private - FI	11,991,700.00	11,816,020.00	0.6	5.6	635,500.00
CREDIT - INV. GRADE	209,864,703.56	209,146,757.78	10.9	5.6	11,731,777.70
CREDIT - HIGH YIELD					
High Yield - FI	4,991,100.00	4,964,625.00	0.3	5.8	280,000.00
GNMA	829,797,232.83	839,394,124.35	43.7	2.3	46,107,995.08
SBA US GOV'T/FULL	182,195,673.71	182,212,012.38	9.5	3.9	9,390,529.60
FAITH-CREDIT					
AUCTION RATE	133,150,000.00	133,150,000.00	6.9	3.2	4,239,796.50
MUNICIPAL					
ASSET BACKED	39,996,195.87	40,119,016.35	2.1	3.5	1,739,943.98
FLOATING RATE					
Municipal - FI	50,000,000.00	50,000,000.00	2.6	0.8	391,800.00
	1,465,004,952.69	1,474,559,473.67	76.7	3.0	74,774,762.87
Cash Equivalents					
SHORT TERM INVESTMENTS					
Agency Discount Note	24,935,833.33	24,965,000.00	1.3	2.0	512,500.00
Commercial Paper	16,915,000.00	16,928,600.00	0.9	2.5	425,000.00
SHORT TERM INVESTMENTS	41,850,833.33	41,893,600.00	2.2	2.2	937,500.00

PORTFOLIO SUMMARY

SC GENERAL FUND

June 30, 2008

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
MONEY RESERVE	405,979,706.75	405,979,706.75	21.1	0.1	324,783.77
	447,830,540.08	447,873,306.75	23.3	0.3	1,262,283.77
TOTAL PORTFOLIO	1,912,835,492.77	1,922,432,780.42	100.0	2.4	76,037,046.63

PORTFOLIO SUMMARY
SC STATE INVESTMENT POOL

June 30, 2008

Security Type	Total Cost	Market Value	Pct. Assets	Yield	Est. Annual Income
Fixed Income					
US TREASURY	224,062.50	217,078.13	0.0	3.6	16,875.00
US AGENCY	63,546,060.00	64,886,562.50	2.0	5.2	3,574,062.50
CREDIT - INV. GRADE					
Industrials - FI	440,867,910.95	442,318,108.09	13.6	5.0	23,685,874.00
Financials - FI	168,000,601.50	166,797,067.19	5.1	5.2	8,346,967.19
Utilities - FI	370,467,110.90	368,631,864.19	11.4	4.9	20,675,603.25
Yankee - FI	17,294,090.00	17,193,898.00	0.5	5.6	901,625.00
144A/Private - FI	11,987,670.00	11,528,524.00	0.4	5.9	648,250.00
CREDIT - INV. GRADE	1,008,617,383.35	1,006,469,461.47	31.0	5.0	54,258,319.44
CREDIT - HIGH YIELD					
Industrials - FI	6,995,730.00	6,839,581.00	0.2	7.1	476,000.00
GNMA	613,419,373.87	652,925,976.29	20.1	2.2	35,727,355.29
AGENCY CMO	4,318,810.28	4,328,354.85	0.1	4.6	259,128.62
SBA US GOV'T/FULL	557,562,867.73	555,714,676.75	17.1	4.0	29,057,827.73
FAITH-CREDIT					
TAX-EXEMPT	10,000,000.00	10,115,200.00	0.3	5.0	512,500.00
MUNICIPAL					
AUCTION RATE	16,400,000.00	16,400,000.00	0.5	3.0	488,720.00
MUNICIPAL					
ASSET BACKED	92,935,197.23	93,496,211.84	2.9	3.0	4,554,987.08
	2,374,019,484.97	2,411,393,102.82	74.3	3.9	128,925,775.65
Cash Equivalents					
SHORT TERM INVESTMENTS					
Commercial Paper	279,617,832.87	280,456,959.00	8.6	3.9	7,070,802.00
CERTIFICATES OF DEPOSIT	150,000,000.00	150,000,000.00	4.6	2.3	4,087,500.00

PORTFOLIO SUMMARY
SC STATE INVESTMENT POOL
June 30, 2008

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
MONEY RESERVE	402,109,064.82	402,109,064.82	12.4	0.1	321,687.25
	831,726,897.69	832,566,023.82	25.7	1.8	11,479,989.25
TOTAL PORTFOLIO	3,205,746,382.66	3,243,959,126.64	100.0	3.4	140,405,764.90

PORTFOLIO SUMMARY
SC INSURANCE RESERVE FUND

June 30, 2008

Security Type	Total Cost	Market Value	Pct. Assets	Yield	Est. Annual Income
Fixed Income					
US TREASURY	299,207.63	295,285.00	0.1	2.9	35,040.00
US AGENCY	5,000,000.00	5,009,375.00	1.3	5.4	275,000.00
CREDIT - INV. GRADE					
Industrials - FI	63,386,535.77	64,110,387.39	16.3	4.7	3,392,730.65
Financials - FI	30,088,585.70	29,390,014.98	7.5	5.4	1,534,928.98
Utilities - FI	48,093,145.65	48,081,656.88	12.2	5.3	2,715,511.50
144A/Private - FI	3,585,457.50	3,688,351.50	0.9	6.1	218,250.00
CREDIT - INV. GRADE	145,153,724.62	145,270,410.75	36.8	5.1	7,861,421.13
CREDIT - HIGH YIELD					
Industrials - FI	1,998,780.00	1,954,166.00	0.5	7.1	136,000.00
GNMA	95,510,536.57	95,825,837.82	24.3	2.7	5,212,585.39
FNMA	1,516,011.97	1,545,513.26	0.4	2.0	85,082.31
SBA US GOV'T/FULL FAITH-CREDIT	110,103,326.72	110,281,894.01	28.0	4.0	5,791,291.99
ASSET BACKED	6,405,614.50	6,466,442.20	1.6	5.3	268,793.38
ZERO COUPON AGENCY	3,607,500.00	3,910,785.00	1.0	9.8	0.00
	369,594,702.00	370,559,709.04	93.9	4.2	19,665,214.19
Cash Equivalents					
MONEY RESERVE	23,872,321.98	23,872,321.98	6.1	0.1	19,097.86
	23,872,321.98	23,872,321.98	6.1	0.1	19,097.86
TOTAL PORTFOLIO	393,467,023.98	394,432,031.02	100.0	3.9	19,684,312.05

PORTFOLIO SUMMARY

SC LONG TERM POOL

June 30, 2008

Security Type	Total Cost	Market Value	Pct. Assets	Yield	Est. Annual Income
Fixed Income					
US AGENCY	2,636,750.00	2,683,953.13	1.1	5.4	149,062.50
CREDIT - INV. GRADE					
Industrials - FI	12,558,903.91	12,756,784.97	5.1	5.8	761,969.76
Financials - FI	13,928,122.32	13,168,306.11	5.3	6.3	805,113.18
Utilities - FI	16,732,262.50	16,693,615.00	6.7	5.6	948,706.25
144A/Private - FI	5,493,860.00	5,067,878.00	2.0	6.6	322,625.00
CREDIT - INV. GRADE	48,713,148.72	47,686,584.08	19.2	5.9	2,838,414.20
CREDIT - HIGH YIELD					
Industrials - FI	499,695.00	488,541.50	0.2	7.1	34,000.00
GNMA	61,394,996.67	61,832,334.36	24.9	2.4	3,368,730.54
FNMA	4,462,271.15	4,524,119.23	1.8	2.0	249,066.76
SBA US GOV'T/FULL FAITH-CREDIT	81,392,821.22	80,686,267.49	32.5	3.9	4,165,378.85
TAXABLE MUNICIPAL	3,927,840.00	4,767,091.00	1.9	7.1	0.00
ASSET BACKED	211,011.71	213,272.45	0.1	2.7	8,523.06
ZERO COUPON AGENCY	1,202,500.00	1,303,595.00	0.5	9.8	0.00
	204,441,034.48	204,185,758.23	82.2	4.0	10,813,175.90
Cash Equivalents					
MONEY RESERVE	44,308,519.90	44,308,519.90	17.8	0.1	35,446.82
	44,308,519.90	44,308,519.90	17.8	0.1	35,446.82
TOTAL PORTFOLIO	248,749,554.38	248,494,278.13	100.0	3.3	10,848,622.72

PORTFOLIO SUMMARY

SC RHI TRUST FUND

June 30, 2008

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Fixed Income					
CREDIT - INV. GRADE					
Industrials - FI	26,448,131.60	26,352,723.84	9.7	4.9	1,493,750.00
Financials - FI	6,992,380.00	6,964,306.00	2.6	5.4	360,000.00
Utilities - FI	44,746,070.00	44,519,160.50	16.4	6.0	2,616,625.00
CREDIT - INV. GRADE	78,186,581.60	77,836,190.34	28.7	5.6	4,470,375.00
AGENCY CMO	5,758,413.70	5,771,139.79	2.1	4.6	345,504.82
SBA US GOV'T/FULL	41,743,059.68	42,239,669.15	15.6	4.1	2,253,102.09
FAITH-CREDIT					
	125,688,054.98	125,846,999.28	46.4	5.1	7,068,981.92
Cash Equivalents					
MONEY RESERVE	145,178,251.48	145,178,251.48	53.6	0.1	116,142.60
	145,178,251.48	145,178,251.48	53.6	0.1	116,142.60
TOTAL PORTFOLIO	270,866,306.46	271,025,250.76	100.0	2.4	7,185,124.52

PORTFOLIO SUMMARY

SC LTDI TRUST FUND

June 30, 2008

Security Type	Total Cost	Market Value	Pct. Assets	Yield	Est. Annual Income
Fixed Income					
CREDIT - INV. GRADE					
Industrials - FI	4,415,312.50	4,362,290.50	16.1	5.7	253,562.50
Financials - FI	1,773,395.00	1,765,355.50	6.5	5.3	97,187.50
Utilities - FI	3,996,702.80	3,974,603.67	14.7	6.1	251,175.00
144A/Private - FI	1,026,557.50	1,009,989.75	3.7	6.6	67,625.00
CREDIT - INV. GRADE	11,211,967.80	11,112,239.42	41.1	5.9	669,550.00
CREDIT - HIGH YIELD					
Industrials - FI	256,327.50	244,270.75	0.9	7.1	17,000.00
GNMA	4,391,337.69	4,338,481.75	16.0	1.8	246,055.05
AGENCY CMO	575,841.37	577,113.98	2.1	4.6	34,550.48
SBA US GOV'T/FULL FAITH-CREDIT ASSET BACKED	5,909,390.38	5,864,517.09	21.7	4.1	305,848.92
	187,016.01	161,613.59	0.6	0.0	11,490.73
	22,531,880.75	22,298,236.58	82.4	4.5	1,284,495.17
Cash Equivalents					
MONEY RESERVE					
	4,769,834.36	4,769,834.36	17.6	0.1	3,815.87
	4,769,834.36	4,769,834.36	17.6	0.1	3,815.87
TOTAL PORTFOLIO	27,301,715.11	27,068,070.94	100.0	3.8	1,288,311.04

PORTFOLIO SUMMARY
SOUTH CAROLINA LOCAL GOV'T INVST POOL

June 30, 2009

Security Type	Total Cost	Market Value	Pct. Assets	Yield	Est. Annual Income
Fixed Income					
US AGENCY	34,982,000.00	35,116,425.00	1.4	0.4	337,000.00
CREDIT - INV. GRADE					
Industrials - FI	62,892,261.15	63,046,267.45	2.5	1.3	3,068,450.00
Financials - FI	23,731,200.00	23,751,265.00	0.9	1.7	975,625.00
Utilities - FI	79,767,057.90	79,221,466.21	3.1	2.2	5,313,522.50
CREDIT - INV. GRADE	166,390,519.05	166,018,998.66	6.5	1.8	9,357,597.50
ASSET BACKED	49,524,802.86	49,594,484.12	1.9	0.3	925,828.06
FLOATING RATE					
U S Agency	125,068,850.00	125,140,250.00	4.9	0.1	323,565.00
Agency Backed - FI	80,000,000.00	80,712,200.00	3.1	-0.4	322,369.00
Industrials - FI	202,822,423.75	203,403,080.35	7.9	0.6	2,355,595.53
Financials - FI	183,929,526.50	184,939,664.50	7.2	1.8	1,929,838.60
Utilities - FI	42,000,000.00	42,016,080.00	1.6	0.6	260,853.00
FLOATING RATE	633,820,800.25	636,211,274.85	24.8	0.7	5,192,221.13
	884,718,122.16	886,941,182.63	34.6	0.9	15,812,646.69
Cash Equivalents					
SHORT TERM INVESTMENTS					
Agency Discount Note	44,920,725.00	44,920,724.85	1.8	2.6	189,000.00
Commercial Paper	673,102,847.83	672,722,755.90	26.2	2.5	2,407,160.20
SHORT TERM INVESTMENTS	718,023,572.83	717,643,480.75	28.0	2.5	2,596,160.20
TREASURY BILLS	124,727,196.86	124,767,491.00	4.9	0.6	530,000.00
MONEY RESERVE	834,421,614.12	834,421,614.12	32.5	0.1	667,537.29
	1,677,172,383.81	1,676,832,585.87	65.4	1.1	3,793,697.49

PORTFOLIO SUMMARY
SOUTH CAROLINA LOCAL GOV'T INVST POOL
June 30, 2009

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
TOTAL PORTFOLIO	2,561,890,505.97	2,563,773,768.50	100.0	1.1	19,606,344.18

PORTFOLIO SUMMARY

SC GENERAL FUND

June 30, 2009

Security Type	Total Cost	Market Value	Pct. Assets	Yield	Est. Annual Income
Fixed Income					
US TREASURY	273,644.25	396,451.00	0.0	2.7	30,937.50
CREDIT - INV. GRADE					
Industrials - FI	57,816,075.00	58,741,369.55	4.0	3.2	2,945,500.00
Financials - FI	15,106,586.67	15,248,220.95	1.0	4.0	605,518.56
Utilities - FI	17,671,177.50	17,948,109.86	1.2	5.3	1,038,625.00
144A/Private - FI	11,991,700.00	12,249,800.00	0.8	4.9	635,500.00
CREDIT - INV. GRADE	102,585,539.17	104,187,500.36	7.1	3.9	5,225,143.56
CREDIT - HIGH YIELD					
High Yield - FI	4,991,100.00	5,162,900.00	0.4	4.6	280,000.00
GNMA	595,893,635.32	625,339,579.84	42.7	2.1	33,037,233.74
SBA US GOV'T/FULL FAITH-CREDIT	123,345,551.18	130,991,048.43	8.9	3.9	6,541,327.03
TAXABLE MUNICIPAL	3,000,000.00	3,361,800.00	0.2	4.6	219,240.00
ASSET BACKED	3,422,826.88	3,432,589.05	0.2	0.5	116,383.32
	833,512,296.81	872,871,868.68	59.6	2.6	45,450,265.15
Cash Equivalents					
MONEY RESERVE	591,453,944.30	591,453,944.30	40.4	0.1	473,163.16
	591,453,944.30	591,453,944.30	40.4	0.1	473,163.16
TOTAL PORTFOLIO	1,424,966,241.11	1,464,325,812.98	100.0	1.6	45,923,428.31

PORTFOLIO SUMMARY
SC STATE INVESTMENT POOL

June 30, 2009

Security Type	Total Cost	Market Value	Pct. Assets	Yield	Est. Annual Income
Fixed Income					
US TREASURY	224,062.50	216,246.00	0.0	2.7	16,875.00
US AGENCY	9,987,000.00	10,026,550.00	0.3	0.4	87,000.00
CREDIT - INV. GRADE					
Industrials - FI	578,148,484.96	591,891,933.43	19.0	3.3	29,583,349.95
Financials - FI	118,751,817.06	120,291,586.10	3.9	6.5	5,890,443.89
Utilities - FI	372,361,955.99	378,264,323.38	12.2	4.2	21,416,100.50
Yankee - FI	17,294,090.00	17,639,155.00	0.6	4.9	901,625.00
144A/Private - FI	28,099,368.72	27,229,521.73	0.9	5.7	1,564,304.46
CREDIT - INV. GRADE	1,114,655,716.73	1,135,316,519.64	36.5	4.1	59,355,823.80
CREDIT - HIGH YIELD					
Industrials - FI	6,995,730.00	6,595,610.00	0.2	7.7	476,000.00
GNMA	482,862,676.33	533,636,445.87	17.2	2.2	28,086,682.64
AGENCY CMO	3,725,861.24	3,930,187.51	0.1	4.6	223,551.67
SBA US GOV'T/FULL	566,380,015.85	597,813,698.78	19.2	4.0	29,632,301.24
FAITH-CREDIT					
TAXABLE	3,000,000.00	3,361,800.00	0.1	4.6	219,240.00
MUNICIPAL					
TAX-EXEMPT	10,000,000.00	10,158,300.00	0.3	5.0	512,500.00
MUNICIPAL					
AUCTION RATE	41,000,000.00	41,000,000.00	1.3	3.1	1,285,022.00
MUNICIPAL					
ASSET BACKED	1,597,639.20	1,603,596.79	0.1	1.1	57,823.43
FLOATING RATE					
Industrials - FI	22,511,250.00	22,509,450.00	0.7	0.6	251,156.25
Financials - FI	25,000,000.00	24,999,500.00	0.8	0.8	193,437.50
Municipal - FI	50,000,000.00	48,484,375.00	1.6	1.2	391,800.00
FLOATING RATE	97,511,250.00	95,993,325.00	3.1	0.9	836,393.75

PORTFOLIO SUMMARY
SC STATE INVESTMENT POOL

June 30, 2009

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
	2,337,939,951.85	2,439,652,279.58	78.5	3.5	120,789,213.54
Cash Equivalents					
SHORT TERM INVESTMENTS					
Commercial Paper	229,205,376.85	229,021,593.55	7.4	5.0	909,200.00
CERTIFICATES OF DEPOSIT	129,700,000.00	129,700,000.00	4.2	1.1	1,612,972.80
MONEY RESERVE	311,074,239.04	311,074,239.04	10.0	0.1	248,859.39
	669,979,615.89	669,795,832.59	21.5	2.0	2,771,032.19
TOTAL PORTFOLIO	3,007,919,567.74	3,109,448,112.17	100.0	3.2	123,560,245.73

PORTFOLIO SUMMARY
SC INSURANCE RESERVE FUND

June 30, 2009

Security Type	Total Cost	Market Value	Pct. Assets	Yield	Est. Annual Income
Fixed Income					
CREDIT - INV. GRADE					
Industrials - FI	94,950,384.32	97,302,256.11	22.1	3.8	5,169,247.83
Financials - FI	23,816,680.25	23,781,098.97	5.4	6.9	1,194,403.41
Utilities - FI	60,938,631.80	63,069,090.83	14.3	5.0	3,693,986.50
144A/Private - FI	5,568,337.50	5,800,400.00	1.3	5.8	351,750.00
CREDIT - INV. GRADE	185,274,033.87	189,952,845.92	43.1	4.6	10,409,387.74
CREDIT - HIGH YIELD					
Industrials - FI	1,998,780.00	1,884,460.00	0.4	7.7	136,000.00
GNMA	74,676,223.59	77,921,278.66	17.7	2.6	4,070,543.01
FNMA	1,271,498.16	1,343,765.66	0.3	2.0	71,359.59
SBA US GOV'T/FULL	115,787,948.86	122,568,397.00	27.8	4.0	6,110,685.11
FAITH-CREDIT					
TAXABLE	1,000,000.00	1,120,600.00	0.3	4.6	73,080.00
MUNICIPAL					
	380,008,484.47	394,791,347.24	89.6	4.0	20,871,055.46
Cash Equivalents					
SHORT TERM INVESTMENTS					
Commercial Paper	24,961,805.56	24,961,805.50	5.7	3.9	125,000.00
MONEY RESERVE	20,752,093.34	20,752,093.34	4.7	0.1	16,601.67
	45,713,898.90	45,713,898.84	10.4	2.2	141,601.67
TOTAL PORTFOLIO	425,722,383.37	440,505,246.08	100.0	3.9	21,012,657.13

PORTFOLIO SUMMARY

SC LONG TERM POOL

June 30, 2009

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Fixed Income					
CREDIT - INV. GRADE					
Industrials - FI	37,320,244.22	39,351,871.65	15.4	5.5	2,441,523.53
Financials - FI	10,615,716.22	9,867,037.99	3.9	7.3	691,704.09
Utilities - FI	38,226,735.00	40,412,026.18	15.9	5.5	2,412,356.25
144A/Private - FI	8,471,720.00	7,945,500.00	3.1	6.2	507,375.00
CREDIT - INV. GRADE	94,634,415.44	97,576,435.82	38.3	5.7	6,052,958.87
CREDIT - HIGH YIELD					
Industrials - FI	499,695.00	471,115.00	0.2	7.7	34,000.00
GNMA	49,257,726.79	51,571,865.57	20.2	2.4	2,702,099.45
FNMA	4,060,589.86	4,268,559.77	1.7	2.0	226,689.23
SBA US GOV'T/FULL FAITH-CREDIT	82,907,150.14	87,106,882.30	34.2	4.0	4,308,244.22
TAXABLE MUNICIPAL	4,927,840.00	5,879,340.00	2.3	7.7	73,080.00
	236,287,417.23	246,874,198.46	96.9	4.4	13,397,071.77
Cash Equivalents					
MONEY RESERVE	7,875,585.44	7,875,585.44	3.1	0.1	6,300.47
	7,875,585.44	7,875,585.44	3.1	0.1	6,300.47
TOTAL PORTFOLIO	244,163,002.67	254,749,783.90	100.0	4.3	13,403,372.24

PORTFOLIO SUMMARY

SC RHI TRUST FUND

June 30, 2009

Security Type	Total Cost	Market Value	Pct. Assets	Yield	Est. Annual Income
Fixed Income					
CREDIT - INV. GRADE					
Industrials - FI	92,238,932.04	96,944,242.05	23.5	4.7	5,596,861.85
Financials - FI	12,982,910.00	13,710,382.00	3.3	4.2	756,750.00
Utilities - FI	92,113,931.00	96,221,663.00	23.3	5.2	5,587,750.00
Yankee - FI	998,220.00	1,072,006.00	0.3	5.5	65,000.00
144A/Private - FI	8,770,665.47	8,793,076.49	2.1	6.2	545,160.24
CREDIT - INV. GRADE	207,104,658.51	216,741,369.53	52.6	5.0	12,551,522.09
GNMA	33,671,615.46	35,337,218.25	8.6	2.6	1,899,580.67
AGENCY CMO	4,967,815.02	5,240,250.05	1.3	4.6	298,068.90
SBA US GOV'T/FULL FAITH-CREDIT	77,871,542.34	83,406,004.11	20.2	3.9	4,228,667.47
TAXABLE MUNICIPAL ASSET BACKED	2,000,000.00	2,241,200.00	0.5	4.6	146,160.00
	926,611.66	930,160.96	0.2	1.1	33,651.78
	326,542,242.99	343,896,202.90	83.4	4.4	19,157,650.92
Cash Equivalents					
MONEY RESERVE	68,549,116.58	68,549,116.58	16.6	0.1	54,839.29
	68,549,116.58	68,549,116.58	16.6	0.1	54,839.29
TOTAL PORTFOLIO	395,091,359.58	412,445,319.48	100.0	3.7	19,212,490.21

PORTFOLIO SUMMARY

SC LTDI TRUST FUND

June 30, 2009

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Fixed Income					
CREDIT - INV. GRADE					
Industrials - FI	5,409,220.00	5,506,497.25	18.9	4.4	302,000.00
Financials - FI	1,773,395.00	1,806,150.50	6.2	4.6	97,187.50
Utilities - FI	5,950,581.30	6,008,810.78	20.6	5.5	365,625.00
144A/Private - FI	1,026,557.50	870,732.50	3.0	7.9	67,625.00
CREDIT - INV. GRADE	14,159,753.80	14,192,191.03	48.7	5.1	832,437.50
CREDIT - HIGH YIELD					
Industrials - FI	256,327.50	235,557.50	0.8	7.7	17,000.00
GNMA	3,670,021.99	3,768,835.21	12.9	1.8	207,391.60
AGENCY CMO	496,781.50	524,025.00	1.8	4.6	29,806.89
SBA US GOV'T/FULL FAITH-CREDIT ASSET BACKED	6,889,872.28	7,242,683.41	24.9	4.0	356,547.86
	324,567.09	304,127.49	1.0	0.6	16,104.74
	25,797,324.16	26,267,419.64	90.2	4.3	1,459,288.59
Cash Equivalents					
MONEY RESERVE	2,864,491.86	2,864,491.86	9.8	0.1	2,291.59
	2,864,491.86	2,864,491.86	9.8	0.1	2,291.59
TOTAL PORTFOLIO	28,661,816.02	29,131,911.50	100.0	3.8	1,461,580.19

PORTFOLIO SUMMARY
SOUTH CAROLINA LOCAL GOV'T INVST POOL

June 30, 2010

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Fixed Income					
US AGENCY	15,000,000.00	15,018,750.00	0.6	0.8	150,000.00
AGENCY FLOATING RATE NOTES					
U S Agency	10,000,000.00	10,005,100.00	0.4	0.0	0.00
CREDIT - INV. GRADE					
Industrials - FI	124,054,561.90	122,437,320.53	5.1	1.6	6,372,211.25
Financials - FI	52,667,602.25	52,338,086.63	2.2	1.6	2,777,700.00
Utilities - FI	66,928,795.00	65,490,360.00	2.7	1.6	3,871,120.20
CREDIT - INV. GRADE	243,650,959.15	240,265,767.16	10.0	1.6	13,021,031.45
FLOATING RATE					
Agency Backed - FI	105,236,200.00	105,244,100.00	4.4	0.2	506,119.00
Industrials - FI	138,785,078.94	138,746,072.02	5.8	0.6	1,831,708.71
Financials - FI	433,490,066.53	434,802,094.60	18.0	0.7	3,026,079.51
Utilities - FI	22,194,790.85	22,164,397.65	0.9	0.7	244,685.39
Municipal - FI	12,000,000.00	12,000,000.00	0.5	0.5	60,360.00
FLOATING RATE	711,706,136.32	712,956,664.27	29.6	0.6	5,668,952.61
	980,357,095.47	978,246,281.43	40.6	0.8	18,839,984.06
Cash Equivalents					
SHORT TERM INVESTMENTS					
Commercial Paper	764,469,580.32	764,466,363.08	31.7	1.1	2,581,666.40
MONEY RESERVE	666,824,770.56	666,824,770.56	27.7	0.1	533,459.82
	1,431,294,350.88	1,431,291,133.64	59.4	0.6	3,115,126.22
TOTAL PORTFOLIO	2,411,651,446.35	2,409,537,415.08	100.0	0.7	21,955,110.28

PORTFOLIO SUMMARY

SC GENERAL FUND

June 30, 2010

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Fixed Income					
US TREASURY	273,644.25	392,540.50	0.0	1.6	30,937.50
CREDIT - INV. GRADE					
Industrials - FI	38,760,595.00	41,985,380.00	3.0	2.2	2,094,750.00
Financials - FI	10,474,700.00	11,175,145.00	0.8	1.5	440,000.00
Utilities - FI	13,939,810.00	14,802,660.00	1.1	3.7	806,750.00
144A/Private - FI	11,991,700.00	12,840,600.00	0.9	2.6	635,500.00
CREDIT - INV. GRADE	75,166,805.00	80,803,785.00	5.8	2.4	3,977,000.00
CREDIT - HIGH YIELD					
High Yield - FI	4,991,100.00	5,353,300.00	0.4	2.6	280,000.00
GNMA	427,171,196.64	466,405,646.70	33.5	2.1	23,592,182.75
SBA US GOV'T/FULL FAITH-CREDIT	107,157,262.02	116,654,503.30	8.4	4.0	5,688,718.62
TAXABLE MUNICIPAL FLOATING RATE	3,000,000.00	3,501,750.00	0.3	2.5	219,240.00
Financials - FI	92,820,529.46	92,795,043.64	6.7	1.0	447,561.27
	710,580,537.38	765,906,569.14	55.1	2.3	34,235,640.14
Cash Equivalents					
SHORT TERM INVESTMENTS					
Commercial Paper	55,487,204.17	55,487,194.00	4.0	1.0	139,000.00
MONEY RESERVE	569,065,365.46	569,065,365.46	40.9	0.1	455,252.29
	624,552,569.63	624,552,559.46	44.9	0.2	594,252.29
TOTAL PORTFOLIO	1,335,133,107.01	1,390,459,128.60	100.0	1.3	34,829,892.43

PORTFOLIO SUMMARY
SC STATE INVESTMENT POOL

June 30, 2010

Security Type	Total Cost	Market Value	Pct. Assets	Yield	Est. Annual Income
Fixed Income					
US TREASURY	224,062.50	214,113.00	0.0	1.6	16,875.00
US AGENCY	15,000,000.00	15,018,750.00	0.4	0.8	150,000.00
CREDIT - INV. GRADE					
Industrials - FI	459,198,149.45	486,061,297.39	14.2	2.2	22,362,403.17
Financials - FI	99,701,862.50	104,597,845.00	3.0	2.3	5,360,312.50
Utilities - FI	237,377,118.90	257,464,417.18	7.5	3.2	13,856,884.25
Yankee - FI	17,294,090.00	18,692,020.00	0.5	2.2	901,625.00
144A/Private - FI	27,416,220.98	29,411,476.38	0.9	3.8	1,522,686.74
CREDIT - INV. GRADE	840,987,441.83	896,227,055.95	26.1	2.6	44,003,911.67
CREDIT - HIGH YIELD					
Industrials - FI	6,995,730.00	7,326,620.00	0.2	6.0	476,000.00
GNMA	336,396,727.78	388,300,849.74	11.3	2.1	19,546,406.03
SBA US GOV'T/FULL	516,946,614.15	560,579,364.26	16.3	4.0	26,661,042.28
FAITH-CREDIT					
TAXABLE	38,000,000.00	38,575,750.00	1.1	2.4	1,151,540.00
MUNICIPAL					
TAX-EXEMPT	10,000,000.00	10,273,500.00	0.3	4.9	512,500.00
MUNICIPAL					
AUCTION RATE	24,600,000.00	24,600,000.00	0.7	3.2	796,302.00
MUNICIPAL					
FLOATING RATE					
Industrials - FI	52,224,006.00	52,205,600.00	1.5	0.3	375,134.40
Financials - FI	190,445,472.45	189,873,832.90	5.5	1.1	1,210,510.71
Supranational - FI	25,075,750.00	24,959,750.00	0.7	0.8	138,202.50
Utilities - FI	32,000,000.00	32,088,410.00	0.9	0.6	226,425.00
Sov/Suprntl - FI	10,000,000.00	9,662,900.00	0.3	3.0	99,150.00
144A/Private - FI	50,013,521.96	49,963,400.00	1.5	0.8	365,550.00

PORTFOLIO SUMMARY
SC STATE INVESTMENT POOL

June 30, 2010

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Municipal - FI	50,000,000.00	50,190,875.00	1.5	0.7	391,800.00
FLOATING RATE	409,758,750.41	408,944,767.90	11.9	0.9	2,806,772.61
	<u>2,198,909,326.66</u>	<u>2,350,060,770.85</u>	68.5	2.5	96,121,349.58
Cash Equivalents					
SHORT TERM INVESTMENTS					
Commercial Paper	369,881,063.77	369,883,165.15	10.8	0.6	1,347,772.80
CERTIFICATES OF DEPOSIT	141,900,000.00	141,900,000.00	4.1	0.2	346,650.00
MONEY RESERVE	570,553,591.62	570,553,591.62	16.6	0.1	456,442.87
	<u>1,082,334,655.39</u>	<u>1,082,336,756.77</u>	31.5	0.3	2,150,865.67
TOTAL PORTFOLIO	<u>3,281,243,982.05</u>	<u>3,432,397,527.62</u>	100.0	1.8	<u>98,272,215.25</u>

PORTFOLIO SUMMARY
SC INSURANCE RESERVE FUND

June 30, 2010

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Fixed Income					
CREDIT - INV. GRADE					
Industrials - FI	80,065,713.12	86,709,551.56	19.9	2.7	3,951,334.67
Financials - FI	22,190,907.50	23,927,395.00	5.5	2.8	1,179,312.50
Utilities - FI	52,233,124.30	57,728,715.05	13.2	3.2	3,180,311.50
144A/Private - FI	5,568,337.50	6,425,480.00	1.5	3.8	351,750.00
CREDIT - INV. GRADE	160,058,082.42	174,791,141.61	40.1	2.9	8,662,708.67
CREDIT - HIGH YIELD					
Industrials - FI	1,998,780.00	2,093,320.00	0.5	6.0	136,000.00
GNMA	51,335,119.95	55,886,040.50	12.8	2.6	2,790,950.27
FNMA	1,201,257.46	1,338,000.47	0.3	2.0	67,417.51
SBA US GOV'T/FULL FAITH-CREDIT	107,461,943.92	116,792,730.20	26.8	3.9	5,534,680.95
TAXABLE MUNICIPAL	1,000,000.00	1,167,250.00	0.3	2.5	73,080.00
FLOATING RATE					
Industrials - FI	5,000,000.00	5,004,150.00	1.1	0.2	15,222.00
Financials - FI	7,506,032.00	7,436,056.00	1.7	1.8	52,727.20
Utilities - FI	5,000,000.00	5,021,950.00	1.2	0.7	43,292.50
144A/Private - FI	5,000,000.00	4,995,800.00	1.1	0.6	24,875.00
FLOATING RATE	22,506,032.00	22,457,956.00	5.1	0.9	136,116.70
	345,561,215.76	374,526,438.77	85.9	3.1	17,400,954.10
Cash Equivalents					
MONEY RESERVE					
	61,668,840.60	61,668,840.60	14.1	0.1	49,335.07
	61,668,840.60	61,668,840.60	14.1	0.1	49,335.07

PORTFOLIO SUMMARY
SC INSURANCE RESERVE FUND
June 30, 2010

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
TOTAL PORTFOLIO	407,230,056.36	436,195,279.37	100.0	2.7	17,450,289.17

PORTFOLIO SUMMARY

SC LONG TERM POOL

June 30, 2010

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Fixed Income					
CREDIT - INV. GRADE					
Industrials - FI	43,175,585.96	48,611,401.00	17.4	4.1	2,732,780.19
Financials - FI	11,728,135.00	12,271,200.00	4.4	4.6	796,500.00
Utilities - FI	34,739,680.00	39,328,200.25	14.1	4.0	2,207,200.00
144A/Private - FI	8,471,720.00	8,947,750.00	3.2	4.5	507,375.00
CREDIT - INV. GRADE	98,115,120.96	109,158,551.25	39.1	4.1	6,243,855.19
CREDIT - HIGH YIELD					
Industrials - FI	1,497,915.00	1,562,640.00	0.6	6.2	102,000.00
GNMA	35,817,515.78	39,081,237.55	14.0	2.4	1,959,004.66
FNMA	3,170,588.72	3,516,186.74	1.3	2.0	177,180.55
SBA US GOV'T/FULL FAITH-CREDIT	77,240,422.15	82,518,212.41	29.5	3.9	3,908,908.19
TAXABLE MUNICIPAL	4,927,840.00	6,395,760.00	2.3	6.4	73,080.00
	220,769,402.61	242,232,587.94	86.7	3.8	12,464,028.59
Cash Equivalents					
MONEY RESERVE					
	37,055,615.92	37,055,615.92	13.3	0.1	29,644.49
	37,055,615.92	37,055,615.92	13.3	0.1	29,644.49
TOTAL PORTFOLIO	257,825,018.53	279,288,203.86	100.0	3.3	12,493,673.09

PORTFOLIO SUMMARY

SC RHI TRUST FUND

June 30, 2010

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Fixed Income					
CREDIT - INV. GRADE					
Industrials - FI	99,712,535.85	109,757,985.78	23.9	3.1	5,931,561.58
Financials - FI	16,975,590.00	18,449,638.00	4.0	3.0	1,004,000.00
Utilities - FI	92,284,158.50	102,655,351.50	22.4	3.6	5,549,175.00
Yankee - FI	998,220.00	1,149,210.00	0.3	4.4	65,000.00
144A/Private - FI	8,409,059.90	9,396,747.57	2.0	4.6	523,256.18
CREDIT - INV. GRADE	218,379,564.25	241,408,932.85	52.6	3.4	13,072,992.76
CREDIT - HIGH YIELD					
Industrials - FI	998,220.00	1,039,310.00	0.2	6.3	68,000.00
GNMA	22,137,238.54	24,312,318.97	5.3	2.5	1,246,494.11
SBA US GOV'T/FULL	75,039,066.63	81,896,115.97	17.8	3.8	3,914,212.65
FAITH-CREDIT					
TAXABLE	2,000,000.00	2,334,500.00	0.5	2.5	146,160.00
MUNICIPAL					
FLOATING RATE					
Financials - FI	2,000,000.00	1,997,280.00	0.4	0.7	12,984.00
144A/Private - FI	5,000,000.00	4,995,800.00	1.1	0.6	24,875.00
FLOATING RATE	7,000,000.00	6,993,080.00	1.5	0.6	37,859.00
	325,554,089.42	357,984,257.79	78.0	3.4	18,485,718.52
Cash Equivalents					
SHORT TERM INVESTMENTS					
Commercial Paper	4,996,900.00	4,996,900.00	1.1	0.6	18,000.00
MONEY RESERVE	96,266,246.28	96,266,246.28	21.0	0.1	77,013.00
	101,263,146.28	101,263,146.28	22.0	0.1	95,013.00

PORTFOLIO SUMMARY

SC RHI TRUST FUND

June 30, 2010

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
TOTAL PORTFOLIO	426,817,235.70	459,247,404.07	100.0	2.7	18,580,731.52

PORTFOLIO SUMMARY

SC LTDI TRUST FUND

June 30, 2010

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Fixed Income					
CREDIT - INV. GRADE					
Industrials - FI	4,912,002.50	5,426,045.00	16.8	3.6	288,687.50
Financials - FI	2,770,967.50	2,925,900.00	9.0	3.0	152,500.00
Utilities - FI	5,465,750.00	5,976,947.50	18.5	3.8	327,637.50
144A/Private - FI	1,026,557.50	1,088,137.50	3.4	5.1	67,625.00
CREDIT - INV. GRADE	14,175,277.50	15,417,030.00	47.7	3.7	836,450.00
CREDIT - HIGH YIELD					
Industrials - FI	256,327.50	261,665.00	0.8	6.0	17,000.00
GNMA	2,798,740.61	2,958,149.59	9.1	1.7	160,540.26
SBA US GOV'T/FULL FAITH-CREDIT ASSET BACKED	6,775,266.91	7,285,237.53	22.5	3.8	336,362.96
	144,704.24	125,811.94	0.4	0.0	8,927.37
	24,150,316.76	26,047,894.06	80.5	3.5	1,359,280.59
Cash Equivalents					
MONEY RESERVE	6,293,915.70	6,293,915.70	19.5	0.1	5,035.13
	6,293,915.70	6,293,915.70	19.5	0.1	5,035.13
TOTAL PORTFOLIO	30,444,232.46	32,341,809.76	100.0	2.8	1,364,315.72

PORTFOLIO SUMMARY
SOUTH CAROLINA LOCAL GOV'T INVST POOL

June 30, 2011

Security Type	Total Cost	Market Value	Pct. Assets	Yield	Est. Annual Income
Fixed Income					
CREDIT - INV. GRADE					
Industrials - FI	136,502,035.73	134,887,346.23	4.8	1.3	7,428,997.50
Financials - FI	92,181,441.39	91,269,781.95	3.2	1.7	4,693,152.50
Utilities - FI	87,775,628.52	86,699,703.74	3.1	1.0	5,315,704.00
CREDIT - INV. GRADE	316,459,105.64	312,856,831.92	11.1	1.3	17,437,854.00
FLOATING RATE					
U S Agency	34,994,710.00	35,006,300.00	1.2	0.2	72,612.50
Agency Backed - FI	25,236,200.00	25,113,000.00	0.9	0.3	183,750.00
Industrials - FI	174,249,816.64	174,315,512.61	6.2	0.4	865,524.39
Financials - FI	566,493,075.41	567,439,637.15	20.2	0.5	3,424,924.40
Utilities - FI	47,016,920.00	47,013,960.00	1.7	0.8	397,273.50
Yankee - FI	24,996,250.00	24,996,250.00	0.9	0.7	166,712.50
144A/Private - FI	56,994,230.00	56,987,150.00	2.0	0.7	359,571.50
Municipal - FI	20,000,000.00	20,000,000.00	0.7	0.6	118,800.00
Taxable Muni - FI	36,873,801.72	36,988,982.26	1.3	0.4	209,966.34
FLOATING RATE	986,855,003.77	987,860,792.02	35.2	0.5	5,799,135.12
	1,303,314,109.41	1,300,717,623.94	46.3	0.7	23,236,989.12
Cash Equivalents					
SHORT TERM INVESTMENTS					
Term Repo	150,000,000.00	150,000,000.00	5.3	0.0	712,500.00
Commercial Paper	632,116,578.04	632,119,225.53	22.5	0.8	1,395,348.40
SHORT TERM INVESTMENTS	782,116,578.04	782,119,225.53	27.8	0.7	2,107,848.40

PORTFOLIO SUMMARY
SOUTH CAROLINA LOCAL GOV'T INVST POOL
June 30, 2011

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
MONEY RESERVE	726,735,924.82	726,735,924.82	25.9	0.1	581,388.74
	1,508,852,502.86	1,508,855,150.35	53.7	0.4	2,689,237.14
TOTAL PORTFOLIO	2,812,166,612.27	2,809,572,774.29	100.0	0.5	25,926,226.26

PORTFOLIO SUMMARY

SC GENERAL FUND

June 30, 2011

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Fixed Income					
US TREASURY	273,644.25	373,849.58	0.0	1.1	30,937.50
CREDIT - INV. GRADE					
Industrials - FI	38,760,595.00	41,208,963.50	2.4	1.6	2,094,750.00
Financials - FI	10,474,700.00	11,022,867.50	0.6	0.8	440,000.00
Utilities - FI	13,939,810.00	15,048,210.00	0.9	3.1	806,750.00
144A/Private - FI	11,941,003.52	12,465,714.89	0.7	1.9	632,572.28
CREDIT - INV. GRADE	75,116,108.52	79,745,755.89	4.7	1.8	3,974,072.28
CREDIT - HIGH YIELD					
High Yield - FI	256,542.54	267,191.59	0.0	2.7	14,392.00
GNMA	315,359,873.06	348,202,305.12	20.4	2.0	17,356,237.30
AGENCY CMO	19,713,421.10	19,870,280.30	1.2	1.3	375,982.96
SBA US GOV'T/FULL	91,857,102.41	99,838,171.09	5.8	4.0	4,875,584.48
FAITH-CREDIT					
TAXABLE	3,000,000.00	3,408,150.00	0.2	1.9	219,240.00
MUNICIPAL					
FLOATING RATE					
U S Agency	29,986,860.00	30,007,340.00	1.8	0.2	47,675.00
Industrials - FI	50,000,000.00	50,097,800.00	2.9	0.5	274,155.00
Financials - FI	183,965,429.46	184,858,613.87	10.8	0.5	1,046,500.27
Utilities - FI	10,000,000.00	10,014,240.00	0.6	0.6	72,510.00
144A/Private - FI	35,000,000.00	35,053,580.00	2.1	0.7	244,565.00
FLOATING RATE	308,952,289.46	310,031,573.87	18.1	0.5	1,685,405.27
	814,528,981.33	861,737,277.44	50.4	1.7	28,531,851.79

Cash Equivalents

SHORT TERM INVESTMENTS

PORTFOLIO SUMMARY

SC GENERAL FUND

June 30, 2011

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Commercial Paper	181,585,559.44	181,585,623.40	10.6	1.0	509,311.25
MONEY RESERVE	666,012,444.96	666,012,444.96	39.0	0.1	532,809.96
	<u>847,598,004.40</u>	<u>847,598,068.36</u>	<u>49.6</u>	<u>0.3</u>	<u>1,042,121.21</u>
TOTAL PORTFOLIO	1,662,126,985.73	1,709,335,345.80	100.0	1.0	29,573,973.00

PORTFOLIO SUMMARY
SC STATE INVESTMENT POOL

June 30, 2011

Security Type	Total Cost	Market Value	Pct. Assets	Yield	Est. Annual Income
Fixed Income					
US TREASURY	224,062.50	203,917.95	0.0	1.1	16,875.00
CREDIT - INV. GRADE					
Industrials - FI	324,699,482.00	348,141,095.16	8.9	1.9	15,360,740.12
Financials - FI	95,716,582.50	99,200,576.00	2.5	1.8	5,031,312.50
Utilities - FI	197,947,977.20	217,048,936.04	5.6	2.8	11,469,326.50
Yankee - FI	22,267,390.00	24,364,249.00	0.6	1.2	1,226,625.00
144A/Private - FI	28,690,540.00	30,606,722.57	0.8	3.4	1,568,041.19
CREDIT - INV. GRADE	669,321,971.70	719,361,578.77	18.5	2.2	34,656,045.31
CREDIT - HIGH YIELD					
Industrials - FI	7,993,660.00	8,502,690.00	0.2	5.4	524,000.00
GNMA	246,054,945.34	287,406,027.64	7.4	2.1	14,265,173.13
AGENCY CMO	60,065,328.60	60,439,322.32	1.6	1.1	1,110,930.90
SBA US GOV'T/FULL	476,398,053.14	513,657,620.81	13.2	3.9	23,925,347.49
FAITH-CREDIT					
TAXABLE	28,000,000.00	28,332,650.00	0.7	3.0	969,240.00
MUNICIPAL					
FLOATING RATE					
U S Agency	79,987,200.00	80,005,805.00	2.1	0.2	160,675.00
Industrials - FI	273,842,822.38	274,260,499.85	7.0	0.4	1,690,279.01
Financials - FI	431,445,053.95	432,757,607.85	11.1	0.7	3,268,069.66
Utilities - FI	103,820,231.72	104,019,319.44	2.7	0.7	873,831.95
Sov/Suprntl - FI	10,000,000.00	9,916,500.00	0.3	2.1	99,150.00
Yankee - FI	20,000,000.00	20,098,000.00	0.5	0.7	168,520.00
144A/Private - FI	140,395,801.96	140,480,915.00	3.6	0.7	968,400.50
Municipal - FI	56,175,295.50	55,584,841.76	1.4	1.0	454,649.62
FLOATING RATE	1,115,666,405.51	1,117,123,488.90	28.7	0.6	7,683,575.74
	2,603,724,426.79	2,735,027,296.40	70.3	1.9	83,151,187.57

PORTFOLIO SUMMARY
SC STATE INVESTMENT POOL

June 30, 2011

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Cash Equivalents					
SHORT TERM INVESTMENTS					
Commercial Paper	893,426,751.53	893,447,047.78	23.0	0.7	2,410,266.70
CERTIFICATES OF DEPOSIT	78,200,000.00	78,200,000.00	2.0	0.3	223,380.00
MONEY RESERVE	186,044,573.22	186,044,573.22	4.8	0.1	148,835.66
	<u>1,157,671,324.75</u>	<u>1,157,691,621.00</u>	29.7	0.6	2,782,482.36
TOTAL PORTFOLIO	3,761,395,751.54	3,892,718,917.40	100.0	1.5	85,933,669.93

PORTFOLIO SUMMARY
SC INSURANCE RESERVE FUND

June 30, 2011

Security Type	Total Cost	Market Value	Pct. Assets	Yield	Est. Annual Income
Fixed Income					
CREDIT - INV. GRADE					
Industrials - FI	82,743,612.03	89,678,419.76	19.7	2.7	4,133,935.24
Financials - FI	24,947,952.50	26,636,662.00	5.8	2.3	1,261,687.50
Utilities - FI	47,689,091.22	52,595,511.76	11.5	3.0	2,812,962.50
Yankee - FI	2,490,610.00	2,740,770.00	0.6	4.3	148,750.00
144A/Private - FI	6,568,337.50	7,446,990.00	1.6	3.4	396,530.00
CREDIT - INV. GRADE	164,439,603.25	179,098,353.52	39.3	2.8	8,753,865.24
CREDIT - HIGH YIELD					
Industrials - FI	2,996,710.00	3,147,390.00	0.7	5.3	184,000.00
GNMA	35,758,354.33	39,512,380.77	8.7	2.6	1,938,846.87
FNMA	1,173,292.92	1,325,925.06	0.3	2.0	65,848.07
AGENCY CMO	10,646,028.07	10,744,392.34	2.4	1.3	208,876.24
SBA US GOV'T/FULL	101,816,826.26	109,886,288.52	24.1	3.8	5,046,774.46
FAITH-CREDIT					
TAXABLE					
MUNICIPAL	1,000,000.00	1,136,050.00	0.2	1.9	73,080.00
FLOATING RATE					
U S Agency	4,998,480.00	5,003,900.00	1.1	0.2	13,837.50
Industrials - FI	28,000,000.00	28,097,970.00	6.2	0.4	165,430.50
Financials - FI	26,005,212.00	26,121,963.60	5.7	0.7	176,552.00
Utilities - FI	7,500,000.00	7,523,175.00	1.6	0.7	68,363.75
Yankee - FI	3,000,000.00	3,014,700.00	0.7	0.7	25,278.00
144A/Private - FI	7,000,000.00	7,001,820.00	1.5	0.5	37,347.00
FLOATING RATE	76,503,692.00	76,763,528.60	16.8	0.5	486,808.75
	394,334,506.83	421,614,308.81	92.4	2.6	16,758,099.63

PORTFOLIO SUMMARY
SC INSURANCE RESERVE FUND

June 30, 2011

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Cash Equivalents					
SHORT TERM INVESTMENTS					
Commercial Paper	4,996,150.00	4,996,150.00	1.1	0.7	10,500.00
MONEY RESERVE	<u>29,690,491.42</u>	<u>29,690,491.42</u>	<u>6.5</u>	<u>0.1</u>	<u>23,752.39</u>
	34,686,641.42	34,686,641.42	7.6	0.2	34,252.39
TOTAL PORTFOLIO	429,021,148.25	456,300,950.23	100.0	2.4	16,792,352.03

PORTFOLIO SUMMARY

SC LONG TERM POOL

June 30, 2011

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Fixed Income					
CREDIT - INV. GRADE					
Industrials - FI	54,851,092.50	60,956,665.36	20.2	3.7	3,156,748.10
Financials - FI	11,738,760.00	12,371,794.00	4.1	4.0	781,625.00
Utilities - FI	39,697,298.70	44,508,613.10	14.7	3.6	2,412,025.00
Yankee - FI	998,620.00	1,021,020.00	0.3	4.8	51,250.00
144A/Private - FI	9,183,697.64	9,562,611.17	3.2	4.4	538,764.21
CREDIT - INV. GRADE	116,469,468.84	128,420,703.63	42.6	3.8	6,940,412.31
CREDIT - HIGH YIELD					
Industrials - FI	1,996,880.00	2,087,395.00	0.7	5.6	126,000.00
GNMA	25,882,885.90	28,625,508.40	9.5	2.4	1,411,838.93
FNMA	2,963,708.17	3,334,234.74	1.1	2.0	165,587.84
AGENCY CMO	1,997,762.43	2,001,623.77	0.7	1.0	34,882.51
SBA US GOV'T/FULL	74,132,782.27	78,999,940.39	26.2	3.8	3,609,831.70
FAITH-CREDIT					
TAXABLE	4,927,840.00	6,515,270.00	2.2	7.2	73,080.00
MUNICIPAL					
FLOATING RATE					
Industrials - FI	5,000,000.00	5,017,660.00	1.7	0.4	27,860.50
Financials - FI	5,659,319.40	5,665,419.40	1.9	0.7	40,542.70
FLOATING RATE	10,659,319.40	10,683,079.40	3.5	0.6	68,403.20
	239,030,647.01	260,667,755.33	86.4	3.5	12,430,036.49
Cash Equivalents					
MONEY RESERVE	41,087,317.92	41,087,317.92	13.6	0.1	32,869.85
	41,087,317.92	41,087,317.92	13.6	0.1	32,869.85

PORTFOLIO SUMMARY

SC LONG TERM POOL

June 30, 2011

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
TOTAL PORTFOLIO	280,117,964.93	301,755,073.25	100.0	3.1	12,462,906.35

PORTFOLIO SUMMARY

SC RHI TRUST FUND

June 30, 2011

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Fixed Income					
CREDIT - INV. GRADE					
Industrials - FI	112,007,602.33	122,777,235.39	26.0	2.6	6,295,008.82
Financials - FI	16,963,220.00	18,488,396.00	3.9	3.1	962,500.00
Utilities - FI	88,295,091.00	98,285,109.00	20.8	3.2	5,191,137.50
Yankee - FI	1,747,185.00	1,940,375.00	0.4	4.3	103,437.50
144A/Private - FI	9,024,969.28	10,071,180.82	2.1	4.2	544,770.10
CREDIT - INV. GRADE	228,038,067.61	251,562,296.21	53.3	2.9	13,096,853.92
CREDIT - HIGH YIELD					
Industrials - FI	1,497,185.00	1,551,865.00	0.3	5.6	92,000.00
GNMA	15,572,654.90	17,414,934.89	3.7	2.5	875,713.92
AGENCY CMO	12,484,326.39	12,575,378.02	2.7	1.2	238,279.44
SBA US GOV'T/FULL	74,041,989.83	79,789,192.69	16.9	3.7	3,613,193.52
FAITH-CREDIT					
TAXABLE	2,000,000.00	2,272,100.00	0.5	1.9	146,160.00
MUNICIPAL					
FLOATING RATE					
Industrials - FI	25,250,000.00	25,333,663.00	5.4	0.5	160,800.88
Financials - FI	14,000,000.00	14,025,920.00	3.0	0.6	91,974.50
Utilities - FI	2,000,000.00	2,007,180.00	0.4	0.9	20,057.00
Yankee - FI	2,000,000.00	2,009,800.00	0.4	0.7	16,852.00
144A/Private - FI	6,750,000.00	6,751,755.00	1.4	0.5	35,788.00
FLOATING RATE	50,000,000.00	50,128,318.00	10.6	0.5	325,472.38
	383,634,223.73	415,294,084.81	88.0	2.7	18,387,673.17

PORTFOLIO SUMMARY

SC RHI TRUST FUND

June 30, 2011

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Cash Equivalents					
MONEY RESERVE	<u>56,793,848.16</u>	<u>56,793,848.16</u>	12.0	0.1	<u>45,435.08</u>
	56,793,848.16	56,793,848.16	12.0	0.1	45,435.08
TOTAL PORTFOLIO	440,428,071.89	472,087,932.97	100.0	2.4	18,433,108.25

PORTFOLIO SUMMARY

SC LTDI TRUST FUND

June 30, 2011

Security Type	Total Cost	Market Value	Pct. Assets	Yield	Est. Annual Income
Fixed Income					
CREDIT - INV. GRADE					
Industrials - FI	5,317,220.00	5,771,670.25	17.2	3.1	285,125.00
Financials - FI	3,020,747.50	3,178,450.00	9.5	2.3	161,250.00
Utilities - FI	6,075,816.44	6,537,165.82	19.4	3.7	348,692.50
Yankee - FI	249,655.00	255,255.00	0.8	4.8	12,812.50
144A/Private - FI	1,276,557.50	1,354,897.50	4.0	4.6	78,820.00
CREDIT - INV. GRADE	15,939,996.44	17,097,438.57	50.9	3.4	886,700.00
CREDIT - HIGH YIELD					
Industrials - FI	256,327.50	267,765.00	0.8	5.5	17,000.00
GNMA	2,227,669.84	2,371,690.70	7.1	1.7	129,928.36
AGENCY CMO	498,356.85	501,337.13	1.5	1.0	9,500.34
SBA US GOV'T/FULL	7,498,554.89	7,962,119.48	23.7	3.6	342,561.13
FAITH-CREDIT					
ASSET BACKED	113,556.88	105,431.42	0.3	0.0	7,005.77
FLOATING RATE					
Industrials - FI	750,000.00	753,105.00	2.2	0.4	4,556.13
Financials - FI	200,000.00	200,060.00	0.6	1.0	1,966.70
Utilities - FI	500,000.00	501,795.00	1.5	0.9	5,014.25
144A/Private - FI	250,000.00	250,065.00	0.7	0.6	1,559.00
FLOATING RATE	1,700,000.00	1,705,025.00	5.1	0.7	13,096.08
	28,234,462.40	30,010,807.30	89.3	3.1	1,405,791.67
Cash Equivalents					
MONEY RESERVE	3,602,977.78	3,602,977.78	10.7	0.1	2,882.38
	3,602,977.78	3,602,977.78	10.7	0.1	2,882.38

PORTFOLIO SUMMARY

SC LTDI TRUST FUND

June 30, 2011

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
TOTAL PORTFOLIO	31,837,440.18	33,613,785.08	100.0	2.8	1,408,674.06

PORTFOLIO SUMMARY
SOUTH CAROLINA LOCAL GOV'T INVST POOL

June 30, 2012

Security Type	Total Cost	Market Value	Pct. Assets	Yield	Est. Annual Income
Fixed Income					
US AGENCY CREDIT - INV. GRADE	239,898,700.00	239,964,400.00	6.9	0.3	668,750.00
Industrials - FI	191,414,874.57	189,293,502.65	5.5	1.8	9,470,372.25
Utilities - FI	26,538,141.14	26,223,774.66	0.8	1.6	1,459,550.00
CREDIT - INV. GRADE	217,953,015.71	215,517,277.31	6.2	1.8	10,929,922.25
TAX-EXEMPT MUNICIPAL FLOATING RATE	17,710,000.00	17,689,102.20	0.5	0.6	77,924.00
U S Agency	9,995,960.00	10,002,800.00	0.3	0.2	27,675.00
Industrials - FI	196,305,771.84	196,436,753.90	5.7	0.4	1,316,449.27
Financials - FI	239,171,336.25	239,659,588.30	6.9	0.6	1,575,143.49
Utilities - FI	31,000,000.00	31,086,080.00	0.9	0.6	294,697.50
Yankee - FI	144,996,250.00	145,065,150.00	4.2	0.5	725,917.50
144A/Private - FI	62,000,000.00	62,183,330.00	1.8	0.6	632,133.00
Municipal - FI	20,000,000.00	20,010,400.00	0.6	0.5	118,800.00
FLOATING RATE	703,469,318.09	704,444,102.20	20.3	0.5	4,690,815.76
	1,179,031,033.80	1,177,614,881.71	34.0	0.7	16,367,412.01
Cash Equivalents					
SHORT TERM INVESTMENTS					
Commercial Paper	980,195,083.64	980,296,911.72	28.3	0.3	2,826,969.80
MONEY RESERVE	1,309,849,114.12	1,309,849,114.12	37.8	0.1	1,332,879.29
	2,290,044,197.76	2,290,146,025.84	66.0	0.2	4,159,849.09
TOTAL PORTFOLIO	3,469,075,231.56	3,467,760,907.54	100.0	0.4	20,527,261.10

PORTFOLIO SUMMARY

SC GENERAL FUND

June 30, 2012

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Fixed Income					
US TREASURY	273,644.25	352,515.63	0.0	0.4	30,937.50
US AGENCY	29,994,500.00	29,993,000.00	1.4	0.2	67,000.00
CREDIT - INV. GRADE					
Industrials - FI	58,444,411.00	60,407,512.00	2.8	0.8	1,767,562.50
Financials - FI	21,950,000.00	22,179,410.00	1.0	1.0	523,750.00
Supranational - FI	10,000,000.00	10,030,400.00	0.5	0.4	55,000.00
Utilities - FI	7,983,030.00	9,156,680.00	0.4	3.2	483,750.00
Sov/Suprntl - FI	5,000,000.00	5,000,000.00	0.2	1.5	75,625.00
Yankee - FI	6,997,970.00	7,017,780.00	0.3	1.9	140,000.00
144A/Private - FI	11,941,003.52	12,092,392.72	0.6	1.8	632,572.28
CREDIT - INV. GRADE	122,316,414.52	125,884,174.72	5.8	1.2	3,678,259.78
GNMA	232,466,582.82	257,796,343.88	11.9	2.0	12,765,883.93
AGENCY CMO	40,521,218.63	40,960,163.43	1.9	1.4	683,839.56
SBA US GOV'T/FULL	85,593,107.92	95,870,102.58	4.4	3.9	4,370,816.68
FAITH-CREDIT					
TAXABLE	3,000,000.00	3,265,980.00	0.2	1.6	219,240.00
MUNICIPAL					
TAX-EXEMPT	3,700,000.00	3,692,748.00	0.2	0.9	29,896.00
MUNICIPAL					
FLOATING RATE					
U S Agency	9,996,960.00	10,002,800.00	0.5	0.2	27,675.00
Industrials - FI	120,017,083.60	120,300,400.00	5.5	0.5	974,618.65
Financials - FI	153,116,630.00	153,329,750.10	7.1	1.0	1,358,960.50
Utilities - FI	17,227,162.50	17,274,575.00	0.8	0.7	145,216.63
Yankee - FI	4,000,000.00	4,013,760.00	0.2	0.3	20,338.00
144A/Private - FI	21,000,000.00	21,059,805.00	1.0	0.6	177,639.00
Municipal - FI	6,307,749.00	6,313,041.00	0.3	0.7	55,440.00
FLOATING RATE	331,665,585.10	332,294,131.10	15.3	0.8	2,759,887.77

PORTFOLIO SUMMARY

SC GENERAL FUND

June 30, 2012

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
	849,531,053.24	890,109,159.33	40.9	1.5	24,605,761.22
Cash Equivalents					
SHORT TERM INVESTMENTS					
Commercial Paper	162,578,998.84	162,577,304.58	7.5	0.8	659,430.00
MONEY RESERVE	1,121,216,429.30	1,121,216,429.30	51.6	0.1	896,973.14
	1,283,795,428.14	1,283,793,733.89	59.1	0.2	1,556,403.14
TOTAL PORTFOLIO	2,133,326,481.38	2,173,902,893.22	100.0	0.7	26,162,164.36

PORTFOLIO SUMMARY
SC STATE INVESTMENT POOL

June 30, 2012

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Fixed Income					
US TREASURY	224,062.50	192,281.25	0.0	0.4	16,875.00
US AGENCY	34,986,500.00	34,991,740.00	0.8	0.2	73,988.00
CREDIT - INV. GRADE					
Industrials - FI	306,925,311.64	329,766,928.29	7.9	1.7	14,048,275.07
Financials - FI	106,343,352.50	109,756,880.00	2.6	1.5	4,477,437.50
Supranational - FI	10,000,000.00	10,030,400.00	0.2	0.4	55,000.00
Utilities - FI	171,096,216.70	193,691,309.60	4.6	2.0	9,640,172.50
Yankee - FI	27,799,140.00	29,362,954.00	0.7	1.7	1,218,500.00
144A/Private - FI	27,919,739.45	30,393,448.44	0.7	2.7	1,521,087.14
CREDIT - INV. GRADE	650,083,760.29	703,001,920.33	16.8	1.8	30,960,472.21
CREDIT - HIGH YIELD					
Industrials - FI	997,930.00	985,890.00	0.0	5.0	48,000.00
GNMA	187,416,172.61	220,292,582.51	5.3	2.1	10,868,289.46
AGENCY CMO	93,552,971.16	94,737,425.35	2.3	1.3	1,644,654.94
SBA US GOV'T/FULL	454,027,155.41	506,230,111.95	12.1	3.8	21,885,360.32
FAITH-CREDIT					
TAXABLE	28,000,000.00	28,362,480.00	0.7	2.5	969,240.00
MUNICIPAL					
TAX-EXEMPT	9,570,903.87	9,571,418.81	0.2	2.0	190,471.23
MUNICIPAL					
FLOATING RATE					
U S Agency	55,000,950.00	55,056,660.00	1.3	0.0	95,737.50
Industrials - FI	329,516,070.43	330,526,032.56	7.9	0.5	2,371,583.29
Financials - FI	420,599,377.10	421,439,291.90	10.1	0.9	3,464,138.39
Utilities - FI	106,820,231.72	106,824,488.82	2.6	0.8	896,251.95
Yankee - FI	36,000,000.00	36,181,340.00	0.9	0.5	286,691.00
144A/Private - FI	120,382,280.00	120,658,793.00	2.9	0.6	909,790.50

PORTFOLIO SUMMARY
SC STATE INVESTMENT POOL

June 30, 2012

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Municipal - FI	44,322,707.50	44,353,757.50	1.1	0.8	361,772.74
FLOATING RATE	1,112,641,616.75	1,115,040,363.78	26.6	0.7	8,385,965.36
	<u>2,571,501,072.59</u>	<u>2,713,406,213.97</u>	<u>64.8</u>	<u>1.7</u>	<u>75,043,316.53</u>
Cash Equivalents					
SHORT TERM INVESTMENTS					
Commercial Paper	1,031,574,535.99	1,031,702,647.98	24.6	0.8	4,212,491.80
CERTIFICATES OF DEPOSIT	49,700,000.00	49,700,000.00	1.2	0.2	124,519.00
MONEY RESERVE	391,516,269.17	391,516,269.17	9.4	0.1	503,213.02
	<u>1,472,790,805.16</u>	<u>1,472,918,917.15</u>	<u>35.2</u>	<u>0.6</u>	<u>4,840,223.82</u>
TOTAL PORTFOLIO	4,044,291,877.75	4,186,325,131.13	100.0	1.3	79,883,540.35

PORTFOLIO SUMMARY
SC INSURANCE RESERVE FUND

June 30, 2012

Security Type	Total Cost	Market Value	Pct. Assets	Yield	Est. Annual Income
Fixed Income					
US AGENCY CREDIT - INV. GRADE	4,998,300.00	4,998,300.00	1.1	0.2	10,000.00
Industrials - FI	99,155,791.60	108,646,914.30	23.3	2.3	4,683,070.65
Financials - FI	28,431,392.50	30,139,999.50	6.5	2.2	1,336,937.50
Utilities - FI	47,702,167.50	54,399,937.50	11.7	2.0	2,703,560.00
Yankee - FI	4,240,102.50	4,620,239.00	1.0	2.8	183,750.00
144A/Private - FI	7,568,157.50	8,735,055.00	1.9	2.6	426,030.00
CREDIT - INV. GRADE	187,097,611.60	206,542,145.30	44.4	2.2	9,333,348.15
CREDIT - HIGH YIELD					
Industrials - FI	1,993,280.00	2,012,230.00	0.4	4.8	97,500.00
GNMA	25,378,948.18	28,225,455.96	6.1	2.6	1,372,881.79
FNMA	1,006,123.66	1,141,520.79	0.2	2.0	56,466.12
AGENCY CMO	15,069,053.28	15,264,885.77	3.3	1.4	273,934.95
SBA US GOV'T/FULL FAITH-CREDIT	102,794,192.94	114,152,513.22	24.5	3.6	4,767,009.65
TAXABLE MUNICIPAL FLOATING RATE	1,000,000.00	1,088,660.00	0.2	1.6	73,080.00
U S Agency	4,998,480.00	5,001,400.00	1.1	0.2	13,837.50
Industrials - FI	28,000,000.00	28,113,002.00	6.0	0.4	195,248.50
Financials - FI	31,187,128.37	31,266,787.12	6.7	0.6	213,517.10
Utilities - FI	7,500,000.00	7,500,150.00	1.6	1.0	68,363.75
Yankee - FI	6,000,000.00	6,027,010.00	1.3	0.6	52,804.50
144A/Private - FI	4,000,000.00	4,001,240.00	0.9	0.8	32,880.00
FLOATING RATE	81,685,608.37	81,909,589.12	17.6	0.5	576,651.35
	421,023,118.03	455,335,300.17	97.8	2.3	16,560,872.01

PORTFOLIO SUMMARY
SC INSURANCE RESERVE FUND

June 30, 2012

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Cash Equivalents					
MONEY RESERVE	10,298,868.52	10,298,868.52	2.2	0.1	8,239.09
	10,298,868.52	10,298,868.52	2.2	0.1	8,239.09
TOTAL PORTFOLIO	431,321,986.55	465,634,168.69	100.0	2.2	16,569,111.11

PORTFOLIO SUMMARY

SC LONG TERM POOL

June 30, 2012

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Fixed Income					
CREDIT - INV. GRADE					
Industrials - FI	74,411,497.91	83,826,538.19	26.7	2.8	3,784,189.52
Financials - FI	13,498,335.00	14,717,122.00	4.7	3.3	702,500.00
Utilities - FI	41,186,140.00	47,994,426.25	15.3	2.6	2,429,312.50
Yankee - FI	1,994,070.00	2,111,427.00	0.7	3.7	88,750.00
144A/Private - FI	10,183,517.64	10,893,989.54	3.5	3.6	568,264.21
CREDIT - INV. GRADE	141,273,560.55	159,543,502.98	50.9	2.9	7,573,016.23
CREDIT - HIGH YIELD					
Industrials - FI	1,494,315.00	1,519,285.00	0.5	4.7	73,500.00
GNMA	20,268,046.70	22,570,506.42	7.2	2.4	1,105,209.09
FNMA	2,266,780.04	2,558,499.37	0.8	2.0	126,543.01
AGENCY CMO	5,871,119.17	5,934,842.84	1.9	1.4	95,730.21
SBA US GOV'T/FULL	76,942,931.44	84,345,839.15	26.9	3.6	3,462,780.47
FAITH-CREDIT					
TAXABLE	4,927,840.00	8,088,660.00	2.6	0.2	73,080.00
MUNICIPAL					
FLOATING RATE					
Industrials - FI	8,000,000.00	8,032,056.00	2.6	0.5	67,341.00
Financials - FI	9,972,960.00	9,994,861.01	3.2	0.7	65,429.80
FLOATING RATE	17,972,960.00	18,026,917.01	5.7	0.6	132,770.80
	271,017,552.90	302,588,052.76	96.4	2.8	12,642,629.80
Cash Equivalents					
MONEY RESERVE	11,152,570.22	11,152,570.22	3.6	0.1	8,922.06
	11,152,570.22	11,152,570.22	3.6	0.1	8,922.06

PORTFOLIO SUMMARY

SC LONG TERM POOL

June 30, 2012

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
TOTAL PORTFOLIO	282,170,123.12	313,740,622.98	100.0	2.7	12,651,551.86

PORTFOLIO SUMMARY

SC RHI TRUST FUND

June 30, 2012

Security Type	Total Cost	Market Value	Pct. Assets	Yield	Est. Annual Income
Fixed Income					
US AGENCY CREDIT - INV. GRADE	14,995,500.00	14,995,500.00	2.7	0.2	31,000.00
Industrials - FI	126,350,457.53	138,699,738.70	25.1	2.3	6,396,804.80
Financials - FI	20,692,702.50	22,453,427.50	4.1	2.5	1,081,562.50
Supranational - FI	5,000,000.00	5,015,200.00	0.9	0.4	27,500.00
Utilities - FI	87,568,745.00	99,730,929.00	18.0	2.4	5,041,037.50
Yankee - FI	3,742,345.00	4,036,509.75	0.7	3.1	160,937.50
144A/Private - FI	11,615,677.63	13,130,160.02	2.4	3.3	626,557.44
CREDIT - INV. GRADE	254,969,927.66	283,065,964.97	51.1	2.4	13,334,399.74
CREDIT - HIGH YIELD					
Industrials - FI	1,494,315.00	1,519,285.00	0.3	4.7	73,500.00
GNMA	11,910,406.40	13,427,557.96	2.4	2.4	667,432.54
AGENCY CMO	19,378,687.06	19,597,190.59	3.5	1.4	332,554.85
SBA US GOV'T/FULL FAITH-CREDIT	77,074,355.45	84,966,397.48	15.3	3.5	3,450,316.78
TAXABLE MUNICIPAL FLOATING RATE	2,000,000.00	2,177,320.00	0.4	1.6	146,160.00
Industrials - FI	29,201,288.00	29,294,394.50	5.3	0.5	220,054.08
Financials - FI	30,218,512.50	30,281,583.77	5.5	0.6	210,616.68
Utilities - FI	2,000,000.00	2,004,040.00	0.4	0.9	20,057.00
Yankee - FI	4,750,000.00	4,769,732.50	0.9	0.6	41,573.25
144A/Private - FI	3,750,000.00	3,751,215.00	0.7	0.8	31,321.00
FLOATING RATE	69,919,800.50	70,100,965.77	12.7	0.6	523,622.00
	451,742,992.07	489,850,181.77	88.5	2.2	18,558,985.91

PORTFOLIO SUMMARY

SC RHI TRUST FUND

June 30, 2012

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Cash Equivalents					
SHORT TERM INVESTMENTS					
Commercial Paper	13,440,907.63	13,440,674.06	2.4	0.4	36,310.60
MONEY RESERVE	<u>50,281,262.98</u>	<u>50,281,262.98</u>	<u>9.1</u>	<u>0.1</u>	<u>40,225.01</u>
	63,722,170.61	63,721,937.04	11.5	0.1	76,535.61
TOTAL PORTFOLIO	515,465,162.68	553,572,118.81	100.0	2.0	18,635,521.52

PORTFOLIO SUMMARY

SC LTDI TRUST FUND

June 30, 2012

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Fixed Income					
CREDIT - INV. GRADE					
Industrials - FI	7,036,985.00	7,755,922.50	21.8	2.5	325,750.00
Financials - FI	2,745,450.00	2,881,985.00	8.1	2.5	142,812.50
Utilities - FI	5,211,742.50	5,932,065.00	16.7	2.7	292,437.50
Yankee - FI	499,582.50	519,022.25	1.5	3.0	17,812.50
144A/Private - FI	1,276,557.50	1,420,692.50	4.0	4.0	78,820.00
CREDIT - INV. GRADE	16,770,317.50	18,509,687.25	52.1	2.7	857,632.50
GNMA	1,379,456.12	1,501,997.98	4.2	1.8	73,429.36
AGENCY CMO	977,758.04	988,883.58	2.8	1.2	16,385.50
SBA US GOV'T/FULL FAITH-CREDIT	8,005,255.35	8,734,665.36	24.6	3.4	337,338.41
ASSET BACKED FLOATING RATE	78,237.43	71,412.64	0.2	0.0	4,835.66
Industrials - FI	1,000,000.00	1,004,057.50	2.8	0.6	8,993.88
Financials - FI	948,517.50	944,800.25	2.7	1.7	10,951.83
Utilities - FI	500,000.00	501,010.00	1.4	0.9	5,014.25
Yankee - FI	250,000.00	250,347.50	0.7	1.0	2,805.25
144A/Private - FI	250,000.00	250,025.00	0.7	0.6	1,559.00
FLOATING RATE	2,948,517.50	2,950,240.25	8.3	1.0	29,324.20
	30,159,541.95	32,756,887.07	92.3	2.6	1,318,945.63
Cash Equivalents					
MONEY RESERVE	2,746,754.78	2,746,754.78	7.7	0.1	2,197.40
	2,746,754.78	2,746,754.78	7.7	0.1	2,197.40

PORTFOLIO SUMMARY

SC LTI TRUST FUND

June 30, 2012

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
TOTAL PORTFOLIO	32,906,296.73	35,503,641.85	100.0	2.4	1,321,143.03

PORTFOLIO SUMMARY
SOUTH CAROLINA LOCAL GOV'T INVST POOL

June 30, 2013

Security Type	Total Cost	Market Value	Pct. Assets	Yield	Est. Annual Income
Fixed Income					
US TREASURY	49,958,984.38	50,004,000.00	1.3	0.1	62,500.00
US AGENCY	254,126,800.00	254,137,478.00	6.8	0.2	577,520.00
CREDIT - INV. GRADE					
Industrials - FI	169,873,247.15	168,197,960.12	4.5	2.3	7,916,277.75
Financials - FI	66,610,247.25	65,845,414.98	1.8	1.1	4,109,835.00
Utilities - FI	119,709,937.67	118,344,994.20	3.2	1.2	5,821,641.25
Sov/Suprntl - FI	5,000,000.00	4,999,950.00	0.1	1.5	75,625.00
Yankee - FI	3,421,956.90	3,411,197.10	0.1	1.5	202,597.50
144A/Private - FI	11,994,617.08	11,731,358.52	0.3	2.5	615,195.00
CREDIT - INV. GRADE	376,610,006.05	372,530,874.92	10.0	1.7	18,741,171.50
FLOATING RATE					
Industrials - FI	108,766,323.50	108,692,967.75	2.9	0.4	634,548.32
Financials - FI	243,497,833.66	243,578,242.84	6.5	0.5	1,749,981.43
Utilities - FI	20,000,000.00	20,022,500.00	0.5	0.4	185,792.50
Yankee - FI	102,521,689.00	102,573,444.50	2.7	0.2	391,076.03
144A/Private - FI	60,000,000.00	60,000,000.00	1.6	0.8	515,300.00
FLOATING RATE	534,785,846.16	534,867,155.09	14.3	0.4	3,476,698.27
	1,215,481,636.59	1,211,539,508.01	32.4	0.8	22,857,889.77
Cash Equivalents					
SHORT TERM INVESTMENTS					
Commercial Paper	1,116,799,407.44	1,117,123,914.58	29.8	0.5	2,488,000.34
MONEY RESERVE	1,414,642,769.68	1,414,642,769.68	37.8	0.1	1,416,714.22
	2,531,442,177.12	2,531,766,684.26	67.6	0.3	3,904,714.55

PORTFOLIO SUMMARY
SOUTH CAROLINA LOCAL GOV'T INVST POOL
June 30, 2013

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
TOTAL PORTFOLIO	3,746,923,813.71	3,743,306,192.27	100.0	0.4	26,762,604.33

PORTFOLIO SUMMARY

SC GENERAL FUND

June 30, 2013

Security Type	Total Cost	Market Value	Pct. Assets	Yield	Est. Annual Income
Fixed Income					
US TREASURY	25,255,089.56	25,325,683.53	1.1	0.1	62,187.50
US AGENCY	44,984,118.50	44,997,925.00	2.0	0.2	93,475.00
CREDIT - INV. GRADE					
Industrials - FI	48,225,320.00	49,079,304.00	2.1	3.2	1,729,000.00
Financials - FI	13,965,600.00	14,083,370.00	0.6	0.8	165,000.00
Utilities - FI	7,983,030.00	9,010,000.00	0.4	3.0	483,750.00
Yankee - FI	6,997,970.00	7,130,410.00	0.3	0.9	140,000.00
144A/Private - FI	2,866,343.30	2,814,634.14	0.1	6.3	167,451.45
CREDIT - INV. GRADE	80,038,263.30	82,117,718.14	3.6	2.7	2,685,201.45
GNMA	159,690,608.83	175,151,596.54	7.6	2.0	8,750,924.57
AGENCY CMO	31,350,815.81	31,472,898.88	1.4	1.4	516,811.81
SBA US GOV'T/FULL	69,194,018.41	75,683,267.59	3.3	3.9	3,511,192.86
FAITH-CREDIT					
TAXABLE	3,000,000.00	3,100,110.00	0.1	1.0	219,240.00
MUNICIPAL					
TAX-EXEMPT	3,700,000.00	3,705,180.00	0.2	0.7	29,896.00
MUNICIPAL					
FLOATING RATE					
U S Agency	10,000,000.00	10,011,680.00	0.4	0.2	20,500.00
Industrials - FI	122,495,500.00	122,548,889.00	5.3	0.4	764,847.75
Financials - FI	215,053,857.20	215,453,890.08	9.4	0.6	1,546,128.55
Utilities - FI	9,227,162.50	9,274,946.50	0.4	0.5	83,788.63
Yankee - FI	63,995,969.90	64,066,280.00	2.8	0.4	290,788.00
144A/Private - FI	21,000,000.00	21,039,690.00	0.9	0.4	177,639.00
Municipal - FI	6,307,749.00	6,328,350.00	0.3	-0.2	55,440.00
FLOATING RATE	448,080,238.60	448,723,725.58	19.5	0.5	2,939,131.93
	865,293,153.01	890,278,105.25	38.8	1.3	18,808,061.11

PORTFOLIO SUMMARY

SC GENERAL FUND

June 30, 2013

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Cash Equivalents					
SHORT TERM INVESTMENTS					
Commercial Paper	572,576,402.54	572,581,463.62	24.9	0.9	1,508,754.20
MONEY RESERVE	<u>834,549,500.68</u>	<u>834,549,500.68</u>	<u>36.3</u>	<u>0.1</u>	<u>667,639.60</u>
	1,407,125,903.22	1,407,130,964.30	61.2	0.4	2,176,393.80
TOTAL PORTFOLIO	2,272,419,056.24	2,297,409,069.55	100.0	0.7	20,984,454.91

PORTFOLIO SUMMARY
SC STATE INVESTMENT POOL

June 30, 2013

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Fixed Income					
US TREASURY	75,144,960.94	75,178,554.65	1.7	0.1	110,625.00
US AGENCY	124,955,932.79	124,995,540.00	2.8	0.2	258,988.00
CREDIT - INV. GRADE					
Industrials - FI	271,941,037.33	285,154,540.05	6.4	2.3	11,497,650.50
Financials - FI	69,993,270.42	72,419,963.00	1.6	1.8	2,181,302.50
Utilities - FI	176,877,407.50	193,762,774.50	4.4	2.0	9,525,897.50
Yankee - FI	25,942,680.00	26,913,110.00	0.6	1.5	768,000.00
144A/Private - FI	17,087,017.28	18,880,120.86	0.4	3.6	953,983.02
CREDIT - INV. GRADE	561,841,412.53	597,130,508.41	13.4	2.2	24,926,833.52
CREDIT - HIGH YIELD					
Industrials - FI	3,979,300.00	3,862,696.00	0.1	3.7	123,000.00
GNMA	128,126,798.03	148,190,223.36	3.3	2.0	7,398,305.25
AGENCY CMO	101,796,306.67	101,669,953.82	2.3	1.5	1,612,450.18
SBA US GOV'T/FULL	385,613,087.03	418,635,433.24	9.4	3.8	18,383,474.67
FAITH-CREDIT					
TAXABLE	3,000,000.00	3,100,110.00	0.1	1.0	219,240.00
MUNICIPAL					
FLOATING RATE					
U S Agency	35,002,400.00	35,029,340.00	0.8	0.0	30,750.00
Industrials - FI	337,397,798.60	337,673,387.70	7.6	0.5	2,339,022.65
Financials - FI	478,555,746.80	479,659,270.40	10.8	0.6	3,710,623.00
Utilities - FI	48,000,000.00	48,122,791.00	1.1	0.5	382,505.50
Yankee - FI	178,992,965.92	179,399,274.00	4.0	0.4	1,041,358.50
144A/Private - FI	127,882,280.00	128,172,493.00	2.9	0.5	1,044,124.25
Municipal - FI	30,277,825.50	30,345,325.50	0.7	0.3	251,717.04
FLOATING RATE	1,236,109,016.82	1,238,401,881.60	27.9	0.5	8,800,100.94
	2,620,566,814.81	2,711,164,901.08	61.1	1.5	61,833,017.55

PORTFOLIO SUMMARY
SC STATE INVESTMENT POOL

June 30, 2013

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Cash Equivalents					
SHORT TERM INVESTMENTS					
Commercial Paper	1,470,973,617.04	1,471,136,207.08	33.1	1.4	4,122,276.00
CERTIFICATES OF DEPOSIT	33,700,000.00	33,700,000.00	0.8	0.1	50,550.00
MONEY RESERVE	224,505,047.30	224,505,047.30	5.1	0.2	369,604.04
	<u>1,729,178,664.34</u>	<u>1,729,341,254.38</u>	<u>38.9</u>	<u>1.2</u>	<u>4,542,430.04</u>
TOTAL PORTFOLIO	4,349,745,479.15	4,440,506,155.46	100.0	1.4	66,375,447.59

PORTFOLIO SUMMARY
SC INSURANCE RESERVE FUND

June 30, 2013

Security Type	Total Cost	Market Value	Pct. Assets	Yield	Est. Annual Income
Fixed Income					
CREDIT - INV. GRADE					
Industrials - FI	134,603,550.61	138,723,465.27	31.2	2.9	5,657,120.02
Financials - FI	21,677,360.00	23,171,271.50	5.2	2.7	921,875.00
Utilities - FI	53,261,517.50	57,532,892.50	12.9	2.5	2,781,060.00
Yankee - FI	7,228,612.50	7,447,821.50	1.7	2.6	249,000.00
144A/Private - FI	4,308,205.00	5,146,491.56	1.2	3.7	278,992.64
CREDIT - INV. GRADE	221,079,245.61	232,021,942.33	52.2	2.8	9,888,047.66
CREDIT - HIGH YIELD					
Industrials - FI	2,980,460.00	2,864,296.00	0.6	5.2	136,250.00
GNMA	16,364,625.47	17,904,435.67	4.0	2.6	884,034.28
FNMA	586,171.17	653,749.72	0.1	2.0	32,897.36
AGENCY CMO	13,181,768.34	13,203,046.32	3.0	1.5	225,125.69
SBA US GOV'T/FULL	88,577,433.79	95,642,968.47	21.5	3.6	4,054,583.85
FAITH-CREDIT					
TAXABLE	1,000,000.00	1,033,370.00	0.2	1.0	73,080.00
MUNICIPAL					
FLOATING RATE					
Industrials - FI	27,007,740.00	27,023,909.00	6.1	0.5	192,567.00
Financials - FI	30,200,000.00	30,267,106.60	6.8	0.4	203,881.10
Utilities - FI	2,500,000.00	2,508,225.00	0.6	0.5	25,071.25
Yankee - FI	15,998,685.98	16,042,456.00	3.6	0.4	101,803.50
144A/Private - FI	4,000,000.00	4,011,220.00	0.9	0.4	32,880.00
FLOATING RATE	79,706,425.98	79,852,916.60	18.0	0.4	556,202.85
	423,476,130.36	443,176,725.11	99.7	2.5	15,850,221.69

PORTFOLIO SUMMARY
SC INSURANCE RESERVE FUND

June 30, 2013

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Cash Equivalents					
MONEY RESERVE	1,439,469.68	1,439,469.68	0.3	0.1	1,151.58
	1,439,469.68	1,439,469.68	0.3	0.1	1,151.58
TOTAL PORTFOLIO	424,915,600.04	444,616,194.79	100.0	2.5	15,851,373.27

PORTFOLIO SUMMARY

SC LONG TERM POOL

June 30, 2013

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Fixed Income					
CREDIT - INV. GRADE					
Industrials - FI	95,265,900.85	100,944,846.49	32.8	3.1	4,394,975.07
Financials - FI	13,490,655.00	14,775,759.00	4.8	3.0	679,500.00
Utilities - FI	41,667,310.00	47,173,393.50	15.4	2.6	2,424,812.50
Yankee - FI	1,994,070.00	2,051,184.00	0.7	4.0	88,750.00
144A/Private - FI	7,165,176.32	7,751,370.83	2.5	4.5	433,702.50
CREDIT - INV. GRADE	159,583,112.17	172,696,553.82	56.2	3.0	8,021,740.06
CREDIT - HIGH YIELD					
Industrials - FI	2,476,095.00	2,413,598.00	0.8	5.0	112,250.00
GNMA	14,254,001.07	15,626,463.38	5.1	2.4	776,986.85
FNMA	1,599,335.59	1,776,767.57	0.6	2.0	89,351.56
AGENCY CMO	5,345,607.43	5,367,049.89	1.7	1.4	87,033.89
SBA US GOV'T/FULL	65,186,688.16	69,604,237.63	22.7	3.6	2,880,155.61
FAITH-CREDIT					
TAXABLE	4,927,840.00	8,033,370.00	2.6	0.1	73,080.00
MUNICIPAL					
FLOATING RATE					
Industrials - FI	6,000,000.00	6,008,756.00	2.0	0.5	59,541.00
Financials - FI	11,000,000.00	11,022,557.00	3.6	0.5	78,025.80
Yankee - FI	999,746.00	1,003,450.00	0.3	0.3	5,848.50
FLOATING RATE	17,999,746.00	18,034,763.00	5.9	0.5	143,415.30
	271,372,425.42	293,552,803.28	95.5	2.9	12,184,013.28
Cash Equivalents					
MONEY RESERVE	13,746,692.78	13,746,692.78	4.5	0.1	10,997.35
	13,746,692.78	13,746,692.78	4.5	0.1	10,997.35

PORTFOLIO SUMMARY

SC LONG TERM POOL

June 30, 2013

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
TOTAL PORTFOLIO	285,119,118.20	307,299,496.06	100.0	2.7	12,195,010.64

PORTFOLIO SUMMARY

SC RHI TRUST FUND

June 30, 2013

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Fixed Income					
US AGENCY	4,999,900.00	5,003,300.00	0.8	0.2	15,000.00
CREDIT - INV. GRADE					
Industrials - FI	168,828,004.75	173,361,514.56	28.2	3.2	7,297,100.76
Financials - FI	22,002,564.58	23,481,340.00	3.8	2.8	1,030,322.50
Utilities - FI	94,069,952.50	102,997,640.50	16.7	2.6	5,090,162.50
Yankee - FI	8,729,715.00	8,537,028.00	1.4	3.6	303,187.50
144A/Private - FI	9,172,099.13	10,431,545.09	1.7	3.3	542,862.82
CREDIT - INV. GRADE	302,802,335.96	318,809,068.15	51.8	3.0	14,263,636.08
CREDIT - HIGH YIELD					
Industrials - FI	2,234,700.00	2,179,128.00	0.4	5.0	102,562.50
GNMA	7,039,106.10	7,791,027.56	1.3	2.4	395,314.74
AGENCY CMO	26,076,270.34	25,929,130.62	4.2	1.6	384,119.98
SBA US GOV'T/FULL	67,794,026.53	72,837,906.99	11.8	3.5	2,994,150.23
FAITH-CREDIT TAXABLE MUNICIPAL	2,000,000.00	2,066,740.00	0.3	1.0	146,160.00
FLOATING RATE					
Industrials - FI	37,500,000.00	37,524,704.00	6.1	0.5	250,021.88
Financials - FI	35,500,000.00	35,556,528.50	5.8	0.5	266,990.93
Utilities - FI	4,000,000.00	4,005,440.00	0.7	0.5	29,479.00
Yankee - FI	22,749,492.00	22,800,502.50	3.7	0.4	137,565.25
144A/Private - FI	3,750,000.00	3,760,690.00	0.6	0.4	31,321.00
FLOATING RATE	103,499,492.00	103,647,865.00	16.8	0.5	715,378.05
	516,445,830.93	538,264,166.32	87.5	2.5	19,016,321.57

PORTFOLIO SUMMARY

SC RHI TRUST FUND

June 30, 2013

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Cash Equivalents					
SHORT TERM INVESTMENTS					
Commercial Paper	19,092,189.04	19,095,519.76	3.1	0.3	54,200.00
MONEY RESERVE	<u>57,938,667.66</u>	<u>57,938,667.66</u>	<u>9.4</u>	<u>0.1</u>	<u>46,350.93</u>
	77,030,856.70	77,034,187.42	12.5	0.1	100,550.93
TOTAL PORTFOLIO	593,476,687.64	615,298,353.74	100.0	2.2	19,116,872.51

PORTFOLIO SUMMARY

SC LTDI TRUST FUND

June 30, 2013

Security Type	Total Cost	Market Value	Pct. Assets	Yield	Est. Annual Income
Fixed Income					
CREDIT - INV. GRADE					
Industrials - FI	8,033,417.50	8,468,205.00	23.9	3.1	356,750.00
Financials - FI	1,828,188.96	1,967,367.50	5.5	3.3	94,620.00
Utilities - FI	5,461,075.00	5,989,120.00	16.9	3.1	301,812.50
Yankee - FI	499,582.50	516,693.50	1.5	2.6	17,812.50
144A/Private - FI	1,022,792.50	1,122,109.02	3.2	5.0	65,640.88
CREDIT - INV. GRADE	16,845,056.46	18,063,495.02	50.9	3.2	836,635.88
CREDIT - HIGH YIELD					
Industrials - FI	245,445.00	234,470.00	0.7	4.7	9,687.50
GNMA	1,002,760.42	1,070,203.33	3.0	1.8	53,363.05
AGENCY CMO	844,651.36	849,004.17	2.4	1.2	14,193.68
SBA US GOV'T/FULL	6,832,560.39	7,243,716.29	20.4	3.4	285,390.70
FAITH-CREDIT					
ASSET BACKED	40,538.22	36,297.20	0.1	0.0	2,505.56
FLOATING RATE					
Industrials - FI	1,500,000.00	1,498,096.00	4.2	0.6	11,014.63
Financials - FI	1,200,000.00	1,203,090.50	3.4	0.9	15,175.08
Utilities - FI	500,000.00	501,645.00	1.4	0.5	5,014.25
Yankee - FI	250,000.00	251,597.50	0.7	0.3	2,805.25
144A/Private - FI	250,000.00	250,530.00	0.7	0.2	1,559.00
FLOATING RATE	3,700,000.00	3,704,959.00	10.4	0.7	35,568.20
	29,511,011.84	31,202,145.01	87.9	2.9	1,237,344.58
Cash Equivalents					
MONEY RESERVE	4,285,016.44	4,285,016.44	12.1	0.1	3,428.01
	4,285,016.44	4,285,016.44	12.1	0.1	3,428.01

PORTFOLIO SUMMARY

SC LTDI TRUST FUND

June 30, 2013

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
TOTAL PORTFOLIO	33,796,028.28	35,487,161.45	100.0	2.5	1,240,772.59

PORTFOLIO SUMMARY
SOUTH CAROLINA LOCAL GOV'T INVST POOL

June 30, 2014

Security Type	Total Cost	Market Value	Pct. Assets	Yield	Est. Annual Income
Fixed Income					
US TREASURY	149,936,523.75	150,070,750.00	3.6	0.1	250,000.00
US AGENCY	209,967,000.00	210,052,175.25	5.1	0.2	458,500.00
CREDIT - INV. GRADE					
Industrials - FI	76,208,481.62	76,057,660.12	1.8	0.4	1,291,237.50
Financials - FI	71,901,100.00	71,540,280.00	1.7	0.4	1,929,750.00
Utilities - FI	10,039,000.00	10,007,700.00	0.2	0.2	85,000.00
CREDIT - INV. GRADE	158,148,581.62	157,605,640.12	3.8	0.4	3,305,987.50
FLOATING RATE					
Industrials - FI	207,342,728.60	207,406,922.35	5.0	0.3	721,515.57
Financials - FI	342,222,683.20	342,182,190.65	8.3	0.3	1,468,294.90
Utilities - FI	61,791,435.50	61,787,041.13	1.5	0.2	175,208.65
Yankee - FI	142,625,739.00	142,589,070.50	3.5	0.3	675,746.03
144A/Private - FI	5,000,000.00	5,000,000.00	0.1	1.1	53,750.00
FLOATING RATE	758,982,586.30	758,965,224.63	18.4	0.3	3,094,515.15
	1,277,034,691.67	1,276,693,790.00	30.9	0.3	7,109,002.65
Cash Equivalents					
SHORT TERM INVESTMENTS					
Commercial Paper	1,485,079,863.29	1,485,280,058.88	36.0	0.2	2,589,000.10
MONEY RESERVE	1,365,910,000.00	1,365,910,000.00	33.1	0.1	1,092,728.00
	2,850,989,863.29	2,851,190,058.88	69.1	0.1	3,681,728.10
TOTAL PORTFOLIO	4,128,024,554.96	4,127,883,848.87	100.0	0.2	10,790,730.74

PORTFOLIO SUMMARY

SC GENERAL FUND

June 30, 2014

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Fixed Income					
US TREASURY	75,243,371.00	75,334,828.13	3.1	0.2	187,187.50
US AGENCY	89,978,718.50	90,028,962.50	3.7	0.2	208,695.00
CREDIT - INV. GRADE					
Industrials - FI	26,029,190.00	26,563,436.13	1.1	0.8	482,635.00
Financials - FI	3,994,000.00	4,018,920.00	0.2	0.2	40,000.00
Utilities - FI	16,155,163.75	17,108,059.25	0.7	2.1	618,637.50
Yankee - FI	6,997,970.00	7,080,640.00	0.3	0.3	140,000.00
144A/Private - FI	2,716,102.44	2,634,132.31	0.1	6.6	158,674.39
CREDIT - INV. GRADE	55,892,426.19	57,405,187.68	2.3	1.4	1,439,946.89
GNMA	114,177,246.29	126,710,360.81	5.2	2.0	6,253,155.32
AGENCY CMO	21,507,001.15	21,491,039.47	0.9	1.4	339,261.35
SBA US GOV'T/FULL	54,441,530.34	59,319,249.53	2.4	3.9	2,749,284.76
FAITH-CREDIT					
FLOATING RATE					
U S Agency	10,000,000.00	10,010,500.00	0.4	0.1	20,500.00
Industrials - FI	210,951,100.00	211,240,754.26	8.6	0.4	969,507.32
Financials - FI	372,051,678.20	373,248,833.32	15.2	0.5	2,547,196.74
Utilities - FI	34,348,125.00	34,350,127.50	1.4	0.4	138,544.10
Yankee - FI	196,995,969.90	197,419,940.00	8.0	0.5	1,133,538.00
144A/Private - FI	6,000,000.00	6,045,900.00	0.2	0.4	43,926.00
FLOATING RATE	830,346,873.10	832,316,055.08	33.9	0.5	4,853,212.16
	1,241,587,166.57	1,262,605,683.20	51.4	0.8	16,030,742.98
Cash Equivalents					
SHORT TERM INVESTMENTS					
Commercial Paper	1,101,937,985.22	1,101,941,234.97	44.9	0.6	2,548,684.10

PORTFOLIO SUMMARY

SC GENERAL FUND

June 30, 2014

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
MONEY RESERVE	<u>91,320,000.00</u>	<u>91,320,000.00</u>	<u>3.7</u>	<u>0.1</u>	<u>73,056.00</u>
	1,193,257,985.22	1,193,261,234.97	48.6	0.5	2,621,740.10
TOTAL PORTFOLIO	2,434,845,151.79	2,455,866,918.17	100.0	0.7	18,652,483.08

PORTFOLIO SUMMARY
SC STATE INVESTMENT POOL

June 30, 2014

Security Type	Total Cost	Market Value	Pct. Assets	Yield	Est. Annual Income
Fixed Income					
US TREASURY	70,196,718.95	70,207,406.25	1.5	0.2	216,875.00
US AGENCY	166,699,127.79	166,816,919.00	3.5	0.2	408,145.00
CREDIT - INV. GRADE					
Industrials - FI	267,221,474.84	280,956,051.03	5.9	1.6	9,601,938.83
Financials - FI	49,360,022.50	52,000,621.00	1.1	1.3	1,473,562.50
Utilities - FI	146,020,447.50	160,222,561.00	3.4	1.9	6,936,012.50
Yankee - FI	27,934,140.00	28,966,195.00	0.6	0.9	654,500.00
144A/Private - FI	13,539,695.09	14,991,278.72	0.3	3.0	728,524.76
CREDIT - INV. GRADE	504,075,779.93	537,136,706.75	11.3	1.7	19,394,538.60
CREDIT - HIGH YIELD					
Industrials - FI	3,979,300.00	4,064,636.00	0.1	2.5	123,000.00
GNMA	90,552,683.32	106,575,873.42	2.2	2.0	5,241,417.67
AGENCY CMO	76,446,965.04	75,594,172.23	1.6	1.6	1,156,336.96
SBA US GOV'T/FULL	315,171,021.96	340,247,805.31	7.2	3.7	14,931,049.02
FAITH-CREDIT					
FLOATING RATE					
U S Agency	15,000,000.00	15,015,750.00	0.3	0.1	30,750.00
Industrials - FI	433,908,630.00	435,051,502.60	9.1	0.4	2,371,036.19
Financials - FI	699,599,525.74	702,357,833.45	14.8	0.5	5,111,790.15
Utilities - FI	61,999,800.00	62,019,180.30	1.3	0.4	320,913.00
Yankee - FI	368,996,775.92	370,057,559.00	7.8	0.5	2,211,426.00
144A/Private - FI	45,000,000.00	45,032,820.00	0.9	0.8	401,570.00
Municipal - FI	5,969,099.50	5,976,441.49	0.1	0.7	46,773.86
FLOATING RATE	1,630,473,831.16	1,635,511,086.84	34.4	0.5	10,494,259.21
	2,857,595,428.15	2,936,154,605.80	61.7	1.1	51,965,621.45

PORTFOLIO SUMMARY
SC STATE INVESTMENT POOL

June 30, 2014

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Cash Equivalents					
SHORT TERM INVESTMENTS					
Commercial Paper	1,675,909,009.02	1,675,954,794.80	35.2	1.2	4,024,400.70
CERTIFICATES OF DEPOSIT	30,300,000.00	30,300,000.00	0.6	0.2	73,100.00
MONEY RESERVE	114,730,000.00	114,730,000.00	2.4	0.1	91,784.00
	1,820,939,009.02	1,820,984,794.80	38.3	1.1	4,189,284.70
TOTAL PORTFOLIO	4,678,534,437.17	4,757,139,400.60	100.0	1.1	56,154,906.15

PORTFOLIO SUMMARY
SC INSURANCE RESERVE FUND

June 30, 2014

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Fixed Income					
US AGENCY	5,000,000.00	5,002,800.00	1.1	0.3	13,935.00
CREDIT - INV. GRADE					
Industrials - FI	139,207,010.19	145,886,242.98	30.7	2.7	5,542,374.90
Financials - FI	27,164,355.00	29,147,244.00	6.1	2.1	1,095,875.00
Utilities - FI	42,367,507.50	46,700,581.50	9.8	2.5	2,108,125.00
Yankee - FI	9,222,322.50	9,702,134.00	2.0	2.1	326,440.00
144A/Private - FI	3,969,078.20	4,868,335.85	1.0	3.2	258,870.12
CREDIT - INV. GRADE	221,930,273.39	236,304,538.33	49.7	2.6	9,331,685.02
CREDIT - HIGH YIELD					
Industrials - FI	2,980,460.00	3,088,846.00	0.6	4.1	136,250.00
GNMA	11,404,686.28	12,660,311.48	2.7	2.5	616,104.91
FNMA	415,770.93	476,757.13	0.1	2.0	23,334.08
AGENCY CMO	7,860,906.84	7,802,169.17	1.6	1.6	124,367.24
SBA US GOV'T/FULL	73,640,272.40	79,208,505.60	16.6	3.6	3,337,121.84
FAITH-CREDIT					
FLOATING RATE					
Industrials - FI	30,758,650.00	30,761,930.00	6.5	0.4	142,387.50
Financials - FI	25,195,600.00	25,276,830.72	5.3	0.6	208,150.10
Utilities - FI	3,498,950.00	3,499,194.00	0.7	0.5	15,656.50
Yankee - FI	25,498,685.98	25,543,606.00	5.4	0.4	141,889.50
FLOATING RATE	84,951,885.98	85,081,560.72	17.9	0.5	508,083.60
	408,184,255.82	429,625,488.43	90.3	2.3	14,090,881.70
Cash Equivalents					
SHORT TERM INVESTMENTS					
Commercial Paper	24,994,272.22	24,994,612.00	5.3	0.4	62,000.00

PORTFOLIO SUMMARY
SC INSURANCE RESERVE FUND

June 30, 2014

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
MONEY RESERVE	<u>21,190,000.00</u>	<u>21,190,000.00</u>	<u>4.5</u>	<u>0.1</u>	<u>16,952.00</u>
	46,184,272.22	46,184,612.00	9.7	0.3	78,952.00
TOTAL PORTFOLIO	454,368,528.04	475,810,100.43	100.0	2.1	14,169,833.70

PORTFOLIO SUMMARY

SC LONG TERM POOL

June 30, 2014

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Fixed Income					
CREDIT - INV. GRADE					
Industrials - FI	106,515,260.05	114,346,305.74	36.1	2.8	4,623,446.02
Financials - FI	19,973,710.00	21,665,153.00	6.8	2.4	894,000.00
Utilities - FI	37,713,230.00	42,923,038.50	13.5	2.4	2,169,062.50
Yankee - FI	2,994,070.00	3,224,994.00	1.0	3.1	128,690.00
144A/Private - FI	4,762,537.72	5,203,966.31	1.6	3.7	277,549.69
CREDIT - INV. GRADE	171,958,807.77	187,363,457.55	59.1	2.7	8,092,748.22
CREDIT - HIGH YIELD					
Industrials - FI	2,476,095.00	2,599,563.00	0.8	3.9	112,250.00
GNMA	10,190,859.39	11,354,996.02	3.6	2.4	556,200.05
FNMA	1,291,919.90	1,473,295.46	0.5	2.0	72,112.18
AGENCY CMO	4,337,965.42	4,328,130.32	1.4	1.4	70,169.92
SBA US GOVT/FULL	53,445,765.55	56,839,467.77	17.9	3.5	2,331,075.17
FAITH-CREDIT					
TAXABLE	3,927,840.00	6,851,250.00	2.2	3.5	0.00
MUNICIPAL					
FLOATING RATE					
Industrials - FI	12,001,820.00	12,014,610.00	3.8	0.5	61,948.00
Financials - FI	10,496,500.00	10,556,706.01	3.3	0.6	89,292.30
Yankee - FI	3,999,746.00	4,000,430.00	1.3	0.4	23,151.50
FLOATING RATE	26,498,066.00	26,571,746.01	8.4	0.5	174,391.80
	274,127,319.02	297,381,906.13	93.8	2.6	11,408,947.33
Cash Equivalents					
MONEY RESERVE	19,550,000.00	19,550,000.00	6.2	0.1	15,640.00
	19,550,000.00	19,550,000.00	6.2	0.1	15,640.00

PORTFOLIO SUMMARY

SC LONG TERM POOL

June 30, 2014

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
TOTAL PORTFOLIO	293,677,319.02	316,931,906.13	100.0	2.5	11,424,587.33

PORTFOLIO SUMMARY

SC RHI TRUST FUND

June 30, 2014

Security Type	Total Cost	Market Value	Pct. Assets	Yield	Est. Annual Income
Fixed Income					
US TREASURY	4,997,070.30	5,002,750.00	0.7	0.3	18,750.00
US AGENCY	9,999,000.00	10,003,800.00	1.4	0.2	22,435.00
CREDIT - INV. GRADE					
Industrials - FI	193,134,204.22	202,237,846.67	27.7	2.9	7,648,668.72
Financials - FI	25,657,422.50	27,648,783.00	3.8	2.3	1,062,062.50
Utilities - FI	78,357,164.70	86,688,097.28	11.9	2.6	4,015,048.50
Yankee - FI	11,710,205.00	12,196,515.50	1.7	2.8	420,627.50
144A/Private - FI	7,374,301.74	8,328,311.44	1.1	3.1	445,359.66
CREDIT - INV. GRADE	316,233,298.16	337,099,553.89	46.1	2.8	13,591,766.88
CREDIT - HIGH YIELD					
Industrials - FI	4,222,900.00	4,372,295.50	0.6	3.2	156,562.50
GNMA	8,385,858.28	9,016,016.23	1.2	1.9	298,846.73
AGENCY CMO	19,890,178.09	19,545,114.80	2.7	1.7	272,247.08
SBA US GOV'T/FULL	57,702,342.48	61,984,436.23	8.5	3.5	2,526,962.68
FAITH-CREDIT FLOATING RATE					
Industrials - FI	45,499,210.00	45,535,195.25	6.2	0.4	207,673.75
Financials - FI	47,587,717.66	47,784,179.36	6.5	0.6	369,048.94
Utilities - FI	2,000,000.00	1,997,480.00	0.3	0.5	9,422.00
Yankee - FI	40,999,492.00	41,088,802.50	5.6	0.4	240,438.50
144A/Private - FI	1,750,000.00	1,763,387.50	0.2	0.4	12,811.75
FLOATING RATE	137,836,419.66	138,169,044.61	18.9	0.5	839,394.94
	559,267,066.97	585,193,011.25	80.0	2.2	17,726,965.81
Cash Equivalents					
SHORT TERM INVESTMENTS					

PORTFOLIO SUMMARY

SC RHI TRUST FUND

June 30, 2014

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Commercial Paper	40,132,015.14	40,133,364.50	5.5	0.3	95,667.20
MONEY RESERVE	106,035,000.00	106,035,000.00	14.5	0.1	84,828.00
	146,167,015.14	146,168,364.51	20.0	0.2	180,495.20
TOTAL PORTFOLIO	705,434,082.12	731,361,375.76	100.0	1.8	17,907,461.01

PORTFOLIO SUMMARY

SC LTDI TRUST FUND

June 30, 2014

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Fixed Income					
CREDIT - INV. GRADE					
Industrials - FI	10,040,083.90	10,705,849.70	29.1	2.9	433,947.50
Financials - FI	1,494,710.00	1,660,756.00	4.5	2.0	76,250.00
Utilities - FI	4,211,635.00	4,775,022.50	13.0	2.8	230,562.50
Yankee - FI	499,582.50	532,888.50	1.4	1.7	17,812.50
144A/Private - FI	792,450.00	887,265.92	2.4	4.0	48,782.64
CREDIT - INV. GRADE	17,038,461.40	18,561,782.62	50.4	2.8	807,355.14
CREDIT - HIGH YIELD					
Industrials - FI	245,445.00	253,107.50	0.7	3.7	9,687.50
GNMA	740,463.60	791,603.69	2.2	1.8	39,463.60
AGENCY CMO	670,793.08	671,067.19	1.8	1.3	11,127.32
SBA US GOV'T/FULL	5,755,101.96	6,100,037.94	16.6	3.4	237,929.37
FAITH-CREDIT FLOATING RATE					
Industrials - FI	2,834,892.50	2,836,465.90	7.7	0.4	12,939.16
Financials - FI	3,032,926.06	3,051,177.32	8.3	0.6	28,273.12
Utilities - FI	239,820.00	239,697.60	0.7	0.5	1,130.64
Yankee - FI	750,000.00	751,297.50	2.0	0.5	4,078.75
144A/Private - FI	250,000.00	251,912.50	0.7	0.4	1,830.25
FLOATING RATE	7,107,638.56	7,130,550.82	19.4	0.5	48,251.92
	31,557,903.60	33,508,149.77	91.1	2.4	1,153,814.87
Cash Equivalents					
MONEY RESERVE	3,290,000.00	3,290,000.00	8.9	0.1	2,632.00
	3,290,000.00	3,290,000.00	8.9	0.1	2,632.00

PORTFOLIO SUMMARY

SC LTDI TRUST FUND

June 30, 2014

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
TOTAL PORTFOLIO	34,847,903.60	36,798,149.77	100.0	2.2	1,156,446.87

PORTFOLIO SUMMARY
SOUTH CAROLINA LOCAL GOV'T INVST POOL

June 30, 2015

Security Type	Total Cost	Market Value	Pct. Assets	Yield	Est. Annual Income
Fixed Income					
US TREASURY	225,042,969.25	225,097,500.00	5.4	0.1	562,500.00
US AGENCY	480,242,329.55	480,376,070.40	11.5	0.4	1,952,437.00
CREDIT - INV. GRADE					
Industrials - FI	258,210,992.62	257,323,202.09	6.1	0.8	4,009,915.25
Financials - FI	25,035,400.00	24,977,350.00	0.6	1.2	242,500.00
Utilities - FI	26,020,088.61	25,999,420.47	0.6	0.8	212,955.65
CREDIT - INV. GRADE	309,266,481.23	308,299,972.56	7.4	0.8	4,465,370.90
AGENCY CMO	2,000,000.00	2,000,000.00	0.0	0.3	5,600.00
FLOATING RATE					
Industrials - FI	214,897,509.45	214,805,341.65	5.1	0.5	931,924.31
Financials - FI	221,646,564.20	221,684,792.66	5.3	0.5	1,109,039.16
Yankee - FI	145,001,650.00	145,023,500.00	3.5	0.5	769,375.00
144A/Private - FI	5,000,000.00	5,000,000.00	0.1	1.1	51,625.00
FLOATING RATE	586,545,723.65	586,513,634.31	14.0	0.5	2,861,963.47
	1,603,097,503.68	1,602,287,177.27	38.2	0.5	9,847,871.37
Cash Equivalents					
SHORT TERM INVESTMENTS					
Commercial Paper	1,639,577,309.77	1,641,058,244.78	39.1	0.2	5,071,029.10
MONEY RESERVE	950,330,334.17	950,330,334.17	22.7	0.1	760,264.27
	2,589,907,643.94	2,591,388,578.95	61.8	0.2	5,831,293.37
TOTAL PORTFOLIO	4,193,005,147.62	4,193,675,756.22	100.0	0.3	15,679,164.74

PORTFOLIO SUMMARY

SC GENERAL FUND

June 30, 2015

Security Type	Total Cost	Market Value	Pct. Assets	Yield	Est. Annual Income
Fixed Income					
US TREASURY	125,025,391.00	125,072,250.00	4.6	0.1	343,750.00
US AGENCY	79,996,018.50	80,029,750.00	2.9	0.2	184,695.00
CREDIT - INV. GRADE					
Industrials - FI	29,260,768.80	29,609,153.25	1.1	1.1	482,025.00
Financials - FI	2,985,000.00	2,960,130.00	0.1	2.9	78,000.00
Utilities - FI	26,137,963.75	27,036,403.00	1.0	2.1	893,637.50
144A/Private - FI	2,262,519.12	2,228,094.96	0.1	6.4	132,479.96
CREDIT - INV. GRADE	60,646,251.67	61,833,781.21	2.3	1.8	1,586,142.46
GNMA	85,201,318.40	95,178,179.58	3.5	2.0	4,673,560.27
AGENCY CMO	9,784,508.47	9,770,418.51	0.4	1.5	154,965.13
SBA US GOV'T/FULL	43,599,109.23	47,555,269.48	1.7	3.9	2,190,190.23
FAITH-CREDIT					
FLOATING RATE					
U S Agency	10,000,000.00	10,003,700.00	0.4	0.2	33,180.00
Industrials - FI	242,451,100.00	242,225,959.38	8.9	0.6	1,395,449.27
Financials - FI	418,060,828.20	418,262,045.10	15.4	0.7	2,909,609.19
Utilities - FI	41,498,125.00	41,460,065.00	1.5	0.8	287,809.00
Sov/Suprmtl - FI	10,000,000.00	9,999,800.00	0.4	0.3	32,500.00
Yankee - FI	186,883,702.75	186,874,038.00	6.9	0.7	1,252,281.75
FLOATING RATE	908,893,755.95	908,825,607.48	33.4	0.7	5,910,829.21
	1,313,146,353.22	1,328,265,256.26	48.8	0.8	15,044,132.29
Cash Equivalents					
SHORT TERM INVESTMENTS					
Commercial Paper	690,995,793.58	691,216,974.98	25.4	0.2	2,928,947.50

PORTFOLIO SUMMARY

SC GENERAL FUND

June 30, 2015

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
MONEY RESERVE	<u>702,100,000.00</u>	<u>702,100,000.00</u>	<u>25.8</u>	<u>0.1</u>	<u>561,680.00</u>
	<u>1,393,095,793.58</u>	<u>1,393,316,974.98</u>	<u>51.2</u>	<u>0.2</u>	<u>3,490,627.50</u>
TOTAL PORTFOLIO	2,706,242,146.80	2,721,582,231.24	100.0	0.5	18,534,759.79

PORTFOLIO SUMMARY
SC STATE INVESTMENT POOL

June 30, 2015

Security Type	Total Cost	Market Value	Pct. Assets	Yield	Est. Annual Income
Fixed Income					
US TREASURY	120,011,718.95	120,085,900.00	2.3	0.1	356,250.00
US AGENCY	193,984,470.62	194,023,139.70	3.6	0.3	798,895.00
CREDIT - INV. GRADE					
Industrials - FI	241,680,910.67	249,776,635.16	4.7	2.0	8,479,730.50
Financials - FI	40,133,085.00	41,802,065.00	0.8	1.8	1,255,312.50
Utilities - FI	178,438,251.60	188,959,558.30	3.5	1.8	7,166,442.50
Yankee - FI	17,937,040.00	18,505,690.00	0.3	1.5	454,500.00
144A/Private - FI	12,085,800.27	13,331,677.04	0.3	2.6	640,738.93
CREDIT - INV. GRADE	490,275,087.54	512,375,625.50	9.6	1.9	17,996,724.43
CREDIT - HIGH YIELD					
Industrials - FI	3,979,300.00	3,378,700.00	0.1	6.5	123,000.00
GNMA	68,363,887.57	81,317,733.60	1.5	2.0	3,972,156.64
AGENCY CMO	46,592,637.58	45,875,090.43	0.9	1.8	636,892.27
SBA US GOV'T/FULL	253,780,515.21	273,912,793.56	5.1	3.7	11,969,790.53
FAITH-CREDIT					
FLOATING RATE					
U S Agency	15,000,000.00	15,005,550.00	0.3	0.2	49,770.00
Industrials - FI	514,904,140.00	514,249,866.50	9.6	0.7	3,158,916.35
Financials - FI	708,021,124.39	708,792,976.88	13.3	0.7	5,159,939.62
Utilities - FI	98,003,000.00	97,927,830.00	1.8	0.8	678,900.00
Sov/Suprntl - FI	11,000,000.00	10,999,780.00	0.2	0.3	35,750.00
Yankee - FI	360,000,000.00	360,249,380.00	6.8	0.6	2,426,342.00
144A/Private - FI	25,000,000.00	25,000,000.00	0.5	1.2	288,125.00
FLOATING RATE	1,731,928,264.39	1,732,225,383.38	32.5	0.7	11,797,742.97
	2,908,915,881.85	2,963,194,366.17	55.6	1.2	47,651,451.84

PORTFOLIO SUMMARY
SC STATE INVESTMENT POOL

June 30, 2015

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Cash Equivalents					
SHORT TERM INVESTMENTS					
Commercial Paper	2,009,530,131.61	2,010,434,465.79	37.7	0.3	9,563,707.80
CERTIFICATES OF DEPOSIT	30,500,000.00	30,500,000.00	0.6	0.2	61,000.00
MONEY RESERVE	326,665,000.00	326,665,000.00	6.1	0.1	261,332.00
	<u>2,366,695,131.61</u>	<u>2,367,599,465.79</u>	44.4	0.2	9,886,039.80
TOTAL PORTFOLIO	5,275,611,013.46	5,330,793,831.96	100.0	0.8	57,537,491.64

PORTFOLIO SUMMARY
SC INSURANCE RESERVE FUND

June 30, 2015

Security Type	Total Cost	Market Value	Pct. Assets	Yield	Est. Annual Income
Fixed Income					
US AGENCY	13,999,871.90	13,998,650.00	2.9	0.3	51,035.00
CREDIT - INV. GRADE					
Industrials - FI	142,856,516.41	146,541,000.74	30.3	3.0	5,442,822.47
Financials - FI	25,174,105.00	26,510,622.00	5.5	2.4	1,014,125.00
Utilities - FI	41,872,387.50	44,858,657.00	9.3	2.7	1,990,225.00
Yankee - FI	8,467,490.00	8,581,075.00	1.8	3.3	329,940.00
144A/Private - FI	3,704,913.88	4,489,855.97	0.9	3.2	243,155.40
CREDIT - INV. GRADE	222,075,412.79	230,981,210.71	47.7	2.9	9,020,267.87
CREDIT - HIGH YIELD					
Industrials - FI	2,980,460.00	2,385,100.00	0.5	8.5	136,250.00
GNMA	8,038,286.75	9,013,204.63	1.9	2.4	434,754.31
FNMA	395,057.49	455,679.04	0.1	2.0	22,171.59
AGENCY CMO	4,166,798.20	4,099,541.19	0.8	1.9	61,606.67
SBA US GOV'T/FULL	60,010,427.56	64,523,902.71	13.3	3.6	2,700,419.23
FAITH-CREDIT					
FLOATING RATE					
Industrials - FI	47,003,072.50	46,937,527.50	9.7	0.6	272,844.75
Financials - FI	28,495,600.00	28,495,121.00	5.9	0.8	212,916.50
Utilities - FI	8,498,950.00	8,497,225.00	1.8	0.8	64,233.00
Sov/Suprntl - FI	2,000,000.00	1,999,960.00	0.4	0.3	6,500.00
Yankee - FI	27,000,000.00	26,949,265.00	5.6	0.7	177,007.50
FLOATING RATE	112,997,622.50	112,879,098.50	23.3	0.7	733,501.75
	424,663,937.19	438,336,386.77	90.6	2.4	13,160,006.42

Cash Equivalents

SHORT TERM INVESTMENTS

PORTFOLIO SUMMARY
SC INSURANCE RESERVE FUND

June 30, 2015

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Commercial Paper	14,982,197.22	14,999,062.50	3.1	0.2	76,000.00
MONEY RESERVE	30,645,000.00	30,645,000.00	6.3	0.1	24,516.00
	45,627,197.22	45,644,062.50	9.4	0.1	100,516.00
TOTAL PORTFOLIO	470,291,134.41	483,980,449.27	100.0	2.2	13,260,522.42

PORTFOLIO SUMMARY
SC LONG TERM POOL

June 30, 2015

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Fixed Income					
US AGENCY CREDIT - INV. GRADE	4,000,000.00	3,998,580.00	1.1	0.5	18,400.00
Industrials - FI	109,663,579.71	114,735,162.63	32.8	3.0	4,647,179.14
Financials - FI	22,486,705.00	23,711,190.00	6.8	2.6	924,750.00
Utilities - FI	35,718,250.00	39,507,918.00	11.3	2.6	2,000,092.50
Yankee - FI	3,988,730.00	4,061,080.00	1.2	3.9	167,190.00
144A/Private - FI	4,273,613.18	4,665,121.30	1.3	3.3	248,796.87
CREDIT - INV. GRADE	176,130,877.89	186,680,471.93	53.3	2.9	7,988,008.51
CREDIT - HIGH YIELD					
Industrials - FI	2,476,095.00	2,147,600.00	0.6	7.0	112,250.00
GNMA	7,664,191.32	8,628,729.33	2.5	2.4	418,934.13
FNMA	1,005,077.48	1,150,221.62	0.3	2.0	56,100.09
AGENCY CMO	1,398,532.62	1,382,727.67	0.4	1.9	21,717.10
SBA US GOV'T/FULL FAITH-CREDIT	43,209,260.89	45,970,713.71	13.1	3.5	1,863,536.36
FLOATING RATE					
Industrials - FI	27,002,970.00	26,947,190.00	7.7	0.7	163,544.00
Financials - FI	8,496,500.00	8,515,815.00	2.4	0.8	73,194.50
Utilities - FI	1,000,000.00	997,100.00	0.3	0.6	4,835.00
Yankee - FI	7,500,000.00	7,473,015.00	2.1	0.7	47,732.50
FLOATING RATE	43,999,470.00	43,933,120.00	12.6	0.7	289,306.00
	279,883,505.20	293,892,164.26	84.0	2.7	10,768,252.18
Cash Equivalents					
MONEY RESERVE	56,085,000.00	56,085,000.00	16.0	0.1	44,868.00
	56,085,000.00	56,085,000.00	16.0	0.1	44,868.00

PORTFOLIO SUMMARY

SC LONG TERM POOL

June 30, 2015

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
TOTAL PORTFOLIO	335,968,505.20	349,977,164.26	100.0	2.2	10,813,120.18

PORTFOLIO SUMMARY

SC RHI TRUST FUND

June 30, 2015

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Fixed Income					
US TREASURY	4,997,070.30	5,005,850.00	0.6	0.2	18,750.00
US AGENCY	19,999,871.90	20,006,650.00	2.2	0.3	61,435.00
CREDIT - INV. GRADE					
Industrials - FI	290,667,071.55	295,398,495.36	32.8	2.8	9,980,811.00
Financials - FI	39,958,150.00	41,313,894.00	4.6	2.5	1,473,500.00
Utilities - FI	98,857,994.70	104,955,157.64	11.7	2.5	4,209,993.50
Yankee - FI	17,118,817.00	17,188,843.50	1.9	2.7	512,027.50
144A/Private - FI	6,617,280.93	7,415,603.18	0.8	2.8	399,821.26
CREDIT - INV. GRADE	453,219,314.18	466,271,993.68	51.8	2.7	16,576,153.26
CREDIT - HIGH YIELD					
Industrials - FI	4,222,900.00	3,800,800.00	0.4	5.8	156,562.50
GNMA	4,860,398.04	5,338,720.50	0.6	2.1	196,321.04
AGENCY CMO	13,057,775.25	12,786,270.85	1.4	1.9	162,354.83
SBA US GOV'T/FULL	47,455,893.40	50,953,808.06	5.7	3.5	2,070,695.27
FAITH-CREDIT FLOATING RATE					
Industrials - FI	107,007,001.15	106,872,422.29	11.9	0.7	623,648.99
Financials - FI	58,587,717.66	58,592,862.57	6.5	0.7	442,567.78
Utilities - FI	12,750,000.00	12,756,905.00	1.4	0.8	104,873.75
Sov/Suprntl - FI	2,000,000.00	1,999,960.00	0.2	0.3	6,500.00
Yankee - FI	45,750,000.00	45,680,272.50	5.1	0.7	301,221.00
144A/Private - FI	2,000,000.00	1,999,400.00	0.2	0.8	15,600.00
FLOATING RATE	228,094,718.81	227,901,822.36	25.3	0.7	1,494,411.52
	775,907,941.88	792,065,915.45	88.0	2.1	20,736,683.42

PORTFOLIO SUMMARY

SC RHI TRUST FUND

June 30, 2015

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Cash Equivalents					
SHORT TERM INVESTMENTS					
Commercial Paper	10,046,951.64	10,053,827.90	1.1	0.2	41,753.00
MONEY RESERVE	<u>98,075,000.00</u>	<u>98,075,000.00</u>	<u>10.9</u>	<u>0.1</u>	<u>78,460.00</u>
	108,121,951.64	108,128,827.91	12.0	0.1	120,213.00
TOTAL PORTFOLIO	884,029,893.52	900,194,743.36	100.0	1.9	20,856,896.42

PORTFOLIO SUMMARY

SC LTDI TRUST FUND

June 30, 2015

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
Fixed Income					
CREDIT - INV. GRADE					
Industrials - FI	10,132,832.90	10,634,039.75	29.2	3.2	426,660.00
Financials - FI	997,605.00	1,106,615.00	3.0	2.6	52,812.50
Utilities - FI	4,711,635.00	5,174,327.50	14.2	2.7	240,132.50
Yankee - FI	249,655.00	254,752.50	0.7	4.7	12,812.50
144A/Private - FI	232,000.00	245,500.08	0.7	4.0	10,388.96
CREDIT - INV. GRADE	16,323,727.90	17,415,234.83	47.8	3.0	742,806.46
CREDIT - HIGH YIELD					
Industrials - FI	245,445.00	230,980.00	0.6	5.1	9,687.50
GNMA	574,158.06	615,829.22	1.7	1.8	30,679.97
AGENCY CMO	159,087.19	158,744.42	0.4	1.5	2,223.81
SBA US GOV'T/FULL	4,785,572.75	5,078,837.83	13.9	3.4	196,888.55
FAITH-CREDIT					
FLOATING RATE					
Industrials - FI	6,294,989.60	6,283,393.75	17.3	0.6	33,036.88
Financials - FI	3,032,926.06	3,041,307.53	8.4	0.7	27,963.14
Utilities - FI	489,820.00	489,039.40	1.3	1.0	3,816.65
Yankee - FI	1,000,000.00	999,910.00	2.7	0.5	5,631.00
FLOATING RATE	10,817,735.66	10,813,650.68	29.7	0.7	70,447.67
	32,905,726.56	34,313,276.98	94.2	2.3	1,052,733.95
Cash Equivalents					
MONEY RESERVE					
	2,105,000.00	2,105,000.00	5.8	0.1	1,684.00
	2,105,000.00	2,105,000.00	5.8	0.1	1,684.00

PORTFOLIO SUMMARY

SC LTDI TRUST FUND

June 30, 2015

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
TOTAL PORTFOLIO	35,010,726.56	36,418,276.98	100.0	2.2	1,054,417.95

SILVERCREST ASSET MANAGEMENT GROUP LLC
 PORTFOLIO SUMMARY
 SOUTH CAROLINA LOCAL GOV'T INVST POOL
 June 30, 2016

SECURITY TYPE	ADJUSTED COST	MARKET VALUE	PCT. ASSETS	YIELD	EST. ANNUAL INCOME
CASH & MONEY FUNDS					
CASH AND EQUIVALENTS					
CASH & EQUIVALENTS	357,556,000	357,556,000	7.4	0.0	0
	357,556,000	357,556,000	7.4	0.0	0
FIXED INCOME					
COMMERCIAL PAPER					
GOVERNMENT BONDS	3,499,356,517	3,499,570,142	72.1	0.7	0
US AGENCY	469,206,903	469,735,936	9.7	0.7	3,594,627
FOREIGN GOVERNMENT	5,000,000	5,000,000	0.1	1.4	70,000
GOVERNMENT BONDS	474,206,903	474,735,936	9.8	0.7	3,664,627
VARIABLE RATE					
FINANCIAL	38,000,000	38,046,830	0.8	0.9	400,884
INDUSTRIAL	94,204,864	94,293,780	1.9	0.9	913,007
FOREIGN	35,000,000	35,012,810	0.7	0.7	356,340
VARIABLE RATE	167,204,864	167,353,420	3.4	0.9	1,670,231
CORPORATE BONDS					
FINANCIAL	55,206,479	55,436,655	1.1	1.0	755,479
INDUSTRIAL	227,254,344	228,497,408	4.7	0.9	3,070,613
UTILITIES	67,053,481	67,167,975	1.4	1.0	1,315,963
FOREIGN	2,991,062	3,000,510	0.1	1.3	39,000
CORPORATE BONDS	352,505,366	354,102,548	7.3	0.9	5,181,055

SILVERCREST ASSET MANAGEMENT GROUP LLC
 PORTFOLIO SUMMARY
 SOUTH CAROLINA LOCAL GOV'T INVST POOL
 June 30, 2016

<u>SECURITY TYPE</u>	<u>ADJUSTED COST</u>	<u>MARKET VALUE</u>	<u>PCT. ASSETS</u>	<u>YIELD</u>	<u>EST. ANNUAL INCOME</u>
Accrued Interest		2,073,095	0.0		
	4,493,273,650	4,497,835,141	92.6	0.7	10,515,914
TOTAL PORTFOLIO	4,850,829,650	4,855,391,141	100.0	0.7	10,515,914

SILVERCREST ASSET MANAGEMENT GROUP LLC
 PORTFOLIO SUMMARY
 SC GENERAL FUND
 June 30, 2016

<u>SECURITY TYPE</u>	<u>ADJUSTED COST</u>	<u>MARKET VALUE</u>	<u>PCT. ASSETS</u>	<u>YIELD</u>	<u>EST.ANNUAL INCOME</u>
CASH & MONEY FUNDS					
CASH AND EQUIVALENTS					
CASH & EQUIVALENTS	255,566,100	255,566,100	9.4	0.0	31
	<u>255,566,100</u>	<u>255,566,100</u>	<u>9.4</u>	<u>0.0</u>	<u>31</u>
FIXED INCOME					
COMMERCIAL PAPER	848,253,082	848,296,868	31.1	0.7	0
GOVERNMENT BONDS					
US TREASURY	10,003,182	10,027,000	0.4	0.6	75,000
US AGENCY	<u>192,012,177</u>	<u>192,297,591</u>	<u>7.0</u>	<u>0.9</u>	<u>1,825,454</u>
GOVERNMENT BONDS	202,015,359	202,324,591	7.4	0.9	1,900,454
CMO					
CMO	6,076,776	6,063,297	0.2	1.8	96,550
GNMA					
MORTGAGE BACKED	62,017,636	69,196,563	2.5	1.9	3,414,205
SBA FULL FAITH AND CREDIT					
FULL FAITH & CREDIT	32,215,699	35,692,539	1.3	3.8	1,605,407
VARIABLE RATE					
US AGENCY	60,000,000	59,970,000	2.2	0.6	340,910
FINANCIAL	307,780,824	307,705,950	11.3	1.1	3,469,183
INDUSTRIAL	241,794,579	241,854,682	8.9	1.0	2,308,985
UTILITIES	44,010,751	43,901,961	1.6	1.2	455,582

SILVERCREST ASSET MANAGEMENT GROUP LLC
 PORTFOLIO SUMMARY
 SC GENERAL FUND
 June 30, 2016

SECURITY TYPE	ADJUSTED COST	MARKET VALUE	PCT. ASSETS	YIELD	EST.ANNUAL INCOME
FOREIGN	154,898,143	154,453,639	5.7	1.1	1,571,235
VARIABLE RATE	808,484,297	807,886,232	29.6	1.0	8,145,895
CORPORATE BONDS					
FINANCIAL	70,987,361	71,363,660	2.6	1.1	1,042,500
INDUSTRIAL	358,234,522	361,393,574	13.2	1.1	5,619,229
UTILITIES	41,645,184	42,103,477	1.5	1.5	1,046,469
FOREIGN	24,943,240	25,050,200	0.9	1.2	330,000
144A/PRIVATE	2,155,390	2,061,424	0.1	1.1	0
CORPORATE BONDS	497,965,697	501,972,334	18.4	1.2	8,038,198
Accrued Interest		3,648,915	0.1		
	2,457,028,545	2,475,081,340	90.6	1.0	23,200,709
TOTAL PORTFOLIO	2,712,594,645	2,730,647,440	100.0	0.9	23,200,739

SILVERCREST ASSET MANAGEMENT GROUP LLC
 PORTFOLIO SUMMARY
 SC STATE INVESTMENT POOL
 June 30, 2016

<u>SECURITY TYPE</u>	<u>ADJUSTED COST</u>	<u>MARKET VALUE</u>	<u>PCT. ASSETS</u>	<u>YIELD</u>	<u>EST. ANNUAL INCOME</u>
CASH & MONEY FUNDS					
CASH AND EQUIVALENTS					
CASH & EQUIVALENTS	314,487,689	314,487,689	5.4	0.0	110
CERTIFICATES OF DEPOSIT	45,000,000	45,000,000	0.8	0.2	104,400
Accrued Interest		43,790	0.0		
	<u>359,487,689</u>	<u>359,531,479</u>	6.2	0.0	104,510
FIXED INCOME					
COMMERCIAL PAPER	2,196,344,912	2,196,401,654	37.7	0.7	0
GOVERNMENT BONDS					
US AGENCY	439,749,226	440,294,577	7.5	0.9	4,257,625
FOREIGN GOVERNMENT	41,988,553	42,702,800	0.7	1.2	783,250
GOVERNMENT BONDS	<u>481,737,779</u>	<u>482,997,377</u>	8.3	0.9	5,040,875
CMO					
CMO GNMA	36,685,236	36,246,172	0.6	2.0	486,835
MORTGAGE BACKED	49,638,181	59,192,507	1.0	1.8	2,910,468
SBA FULL FAITH AND CREDIT					
FULL FAITH & CREDIT	214,780,075	234,003,397	4.0	3.5	9,658,588
VARIABLE RATE					
US AGENCY	60,000,000	59,970,000	1.0	0.6	340,910

SILVERCREST ASSET MANAGEMENT GROUP LLC
 PORTFOLIO SUMMARY
 SC STATE INVESTMENT POOL
 June 30, 2016

<u>SECURITY TYPE</u>	<u>ADJUSTED COST</u>	<u>MARKET VALUE</u>	<u>PCT. ASSETS</u>	<u>YIELD</u>	<u>EST.ANNUAL INCOME</u>
FINANCIAL	461,144,096	461,096,665	7.9	1.1	5,171,141
INDUSTRIAL	439,859,353	439,585,120	7.5	1.1	4,466,351
UTILITIES	89,813,223	89,538,787	1.5	1.3	966,954
FOREIGN	257,000,000	256,446,570	4.4	1.1	2,636,841
VARIABLE RATE	1,307,816,671	1,306,637,143	22.4	1.1	13,582,196
CORPORATE BONDS					
FINANCIAL	156,345,635	157,747,349	2.7	1.2	2,627,421
INDUSTRIAL	742,587,751	755,229,811	12.9	1.4	16,313,632
UTILITIES	181,595,044	190,171,639	3.3	1.6	7,109,642
FOREIGN	34,927,864	35,068,450	0.6	1.2	463,750
HIGH YIELD	3,993,489	3,605,000	0.1	6.2	123,000
144A/PRIVATE	3,720,968	3,984,253	0.1	3.6	196,406
CORPORATE BONDS	1,123,170,751	1,145,806,501	19.6	1.4	26,833,852
Accrued Interest		11,119,327	0.2		
	5,410,173,606	5,472,404,077	93.8	1.1	58,512,814
TOTAL PORTFOLIO	5,769,661,295	5,831,935,556	100.0	1.0	58,617,323

SILVERCREST ASSET MANAGEMENT GROUP LLC
 PORTFOLIO SUMMARY
 SC INSURANCE RESERVE FUND
 June 30, 2016

SECURITY TYPE	ADJUSTED COST	MARKET VALUE	PCT. ASSETS	YIELD	EST. ANNUAL INCOME
CASH & MONEY FUNDS					
CASH AND EQUIVALENTS					
CASH & EQUIVALENTS	39,908,050	39,908,050	8.1	0.0	15
	<u>39,908,050</u>	<u>39,908,050</u>	<u>8.1</u>	<u>0.0</u>	<u>15</u>
FIXED INCOME					
GOVERNMENT BONDS					
US AGENCY	9,000,000	9,001,580	1.8	1.0	90,100
CMO					
CMO	3,071,321	3,029,488	0.6	2.1	43,276
FNMA					
MORTGAGE BACKED	314,531	356,825	0.1	1.8	17,652
GNMA					
MORTGAGE BACKED	5,812,506	6,494,953	1.3	2.3	316,326
SBA FULL FAITH AND CREDIT					
FULL FAITH & CREDIT	56,266,369	60,659,044	12.3	3.1	2,303,050
VARIABLE RATE					
US AGENCY	10,000,000	9,997,200	2.0	0.6	54,845
FINANCIAL	23,498,611	23,479,707	4.8	1.2	265,969
INDUSTRIAL	53,001,666	52,942,517	10.7	1.0	492,813
UTILITIES	7,000,000	6,945,366	1.4	1.7	82,306
FOREIGN	<u>22,500,000</u>	<u>22,367,970</u>	<u>4.5</u>	<u>1.3</u>	<u>218,074</u>
VARIABLE RATE	116,000,278	115,732,760	23.5	1.1	1,114,007
CORPORATE BONDS					

SILVERCREST ASSET MANAGEMENT GROUP LLC
 PORTFOLIO SUMMARY
 SC INSURANCE RESERVE FUND
 June 30, 2016

SECURITY TYPE	ADJUSTED COST	MARKET VALUE	PCT. ASSETS	YIELD	EST.ANNUAL INCOME
FINANCIAL	16,904,183	17,508,033	3.5	2.1	599,230
INDUSTRIAL	141,737,170	149,554,566	30.3	2.6	5,526,433
UTILITIES	62,568,691	66,921,275	13.6	2.2	2,595,889
FOREIGN	12,470,334	13,174,394	2.7	2.9	496,940
HIGH YIELD	3,981,459	3,317,500	0.7	8.2	173,750
144A/PRIVATE	3,586,451	4,245,861	0.9	2.8	230,229
CORPORATE BONDS	241,248,289	254,721,630	51.6	2.5	9,622,472
Accrued Interest		3,388,931	0.7		
	431,713,294	453,385,210	91.9	2.2	13,506,884
TOTAL PORTFOLIO	471,621,344	493,293,260	100.0	2.0	13,506,900

SILVERCREST ASSET MANAGEMENT GROUP LLC
 PORTFOLIO SUMMARY
 SC LONG TERM POOL
 June 30, 2016

SECURITY TYPE	ADJUSTED COST	MARKET VALUE	PCT. ASSETS	YIELD	EST.ANNUAL INCOME
CASH & MONEY FUNDS					
CASH AND EQUIVALENTS					
CASH & EQUIVALENTS	37,389,830	37,389,830	11.1	0.0	9
	37,389,830	37,389,830	11.1	0.0	9
FIXED INCOME					
GOVERNMENT BONDS					
US AGENCY	3,000,000	3,000,620	0.9	1.1	31,900
FOREIGN	998,365	1,100,400	0.3	1.4	51,250
GOVERNMENT					
GOVERNMENT BONDS	3,998,365	4,101,020	1.2	1.1	83,150
CMO					
CMO	1,132,779	1,124,591	0.3	2.1	17,616
FNMA					
MORTGAGE BACKED	909,463	1,033,063	0.3	1.8	50,747
GNMA					
MORTGAGE BACKED	5,680,482	6,382,338	1.9	2.3	310,976
SBA FULL FAITH AND CREDIT					
FULL FAITH & CREDIT	42,287,138	45,046,763	13.4	3.0	1,632,795
VARIABLE RATE					
US AGENCY	5,000,000	4,996,950	1.5	0.6	28,902
FINANCIAL	6,998,611	7,001,633	2.1	1.3	93,486
INDUSTRIAL	24,000,815	23,873,892	7.1	1.3	238,118

SILVERCREST ASSET MANAGEMENT GROUP LLC
 PORTFOLIO SUMMARY
 SC LONG TERM POOL
 June 30, 2016

SECURITY TYPE	ADJUSTED COST	MARKET VALUE	PCT. ASSETS	YIELD	EST. ANNUAL INCOME
UTILITIES	1,000,000	996,830	0.3	1.1	8,366
FOREIGN	10,500,000	10,408,600	3.1	1.2	95,152
VARIABLE RATE	47,499,427	47,277,905	14.0	1.2	464,024
CORPORATE BONDS					
FINANCIAL	15,518,733	16,168,674	4.8	2.3	574,750
INDUSTRIAL	107,997,313	115,383,157	34.2	2.6	4,679,937
UTILITIES	43,437,916	47,201,328	14.0	2.1	2,192,374
FOREIGN	7,732,516	8,124,187	2.4	3.0	287,690
HIGH YIELD	2,483,561	2,225,000	0.7	7.0	112,250
144A/PRIVATE	3,008,807	3,200,718	0.9	1.8	118,560
CORPORATE BONDS	180,178,847	192,303,065	57.0	2.5	7,965,561
Accrued Interest	-	2,734,818	0.8	-	-
	281,686,500	300,003,564	88.9	2.3	10,524,870
TOTAL PORTFOLIO	319,076,330	337,393,394	100.0	2.1	10,524,879

SILVERCREST ASSET MANAGEMENT GROUP LLC
 PORTFOLIO SUMMARY
 SC RHI TRUST FUND
 June 30, 2016

<u>SECURITY TYPE</u>	<u>ADJUSTED COST</u>	<u>MARKET VALUE</u>	<u>PCT. ASSETS</u>	<u>YIELD</u>	<u>EST. ANNUAL INCOME</u>
CASH & MONEY FUNDS					
CASH AND EQUIVALENTS					
CASH & EQUIVALENTS	71,011,270	71,011,270	7.9	0.0	21
	<u>71,011,270</u>	<u>71,011,270</u>	<u>7.9</u>	<u>0.0</u>	<u>21</u>
FIXED INCOME					
GOVERNMENT BONDS					
FOREIGN	1,996,730	2,200,800	0.2	1.4	102,500
GOVERNMENT					
CMO					
CMO	10,628,816	10,458,994	1.2	2.1	130,696
GNMA					
MORTGAGE BACKED	3,169,983	3,525,279	0.4	2.7	143,460
SBA FULL FAITH AND CREDIT					
FULL FAITH & CREDIT	112,293,953	116,929,223	13.1	2.3	3,414,354
VARIABLE RATE					
US AGENCY	10,000,000	9,997,200	1.1	0.6	54,845
FINANCIAL	34,546,806	34,510,296	3.9	1.2	404,704
INDUSTRIAL	119,024,199	118,893,058	13.3	1.1	1,200,140
UTILITIES	10,750,000	10,633,752	1.2	1.9	132,499
FOREIGN	<u>36,500,000</u>	<u>36,275,087</u>	<u>4.1</u>	<u>1.3</u>	<u>352,297</u>
VARIABLE RATE	210,821,005	210,309,394	23.5	1.2	2,144,485
CORPORATE BONDS					
FINANCIAL	34,525,474	35,571,411	4.0	1.9	1,020,020

SILVERCREST ASSET MANAGEMENT GROUP LLC
 PORTFOLIO SUMMARY
 SC RHI TRUST FUND
 June 30, 2016

<u>SECURITY TYPE</u>	<u>ADJUSTED COST</u>	<u>MARKET VALUE</u>	<u>PCT. ASSETS</u>	<u>YIELD</u>	<u>EST. ANNUAL INCOME</u>
INDUSTRIAL	283,391,840	296,516,108	33.1	2.4	10,036,766
UTILITIES	105,217,119	112,496,777	12.6	2.1	4,396,926
FOREIGN	19,461,758	20,404,946	2.3	2.7	691,440
HIGH YIELD	6,977,499	6,135,170	0.7	6.9	296,875
144A/PRIVATE	3,895,536	4,312,533	0.5	2.9	252,852
CORPORATE BONDS	453,469,226	475,436,944	53.1	2.4	16,694,880
Accrued Interest		5,237,750	0.6		
	792,379,713	824,098,384	92.1	2.1	22,630,374
TOTAL PORTFOLIO	863,390,983	895,109,654	100.0	1.9	22,630,395

SILVERCREST ASSET MANAGEMENT GROUP LLC
 PORTFOLIO SUMMARY
 SC LTDI TRUST FUND
 June 30, 2016

SECURITY TYPE	ADJUSTED COST	MARKET VALUE	PCT. ASSETS	YIELD	EST. ANNUAL INCOME
CASH & MONEY FUNDS					
CASH AND EQUIVALENTS					
CASH & EQUIVALENTS	3,815,000	3,815,000	10.9	0.0	0
	3,815,000	3,815,000	10.9	0.0	0
FIXED INCOME					
CMO					
CMO	57,412	57,253	0.2	1.8	728
GNMA					
MORTGAGE BACKED	435,787	464,772	1.3	1.8	23,407
SBA FULL FAITH AND CREDIT					
FULL FAITH & CREDIT	5,818,729	6,135,052	17.5	2.6	200,074
VARIABLE RATE					
FINANCIAL	1,804,576	1,806,439	5.2	1.1	21,494
INDUSTRIAL	5,079,976	5,075,877	14.5	1.1	49,696
UTILITIES	250,000	249,157	0.7	1.7	3,466
FOREIGN	500,000	499,342	1.4	1.0	4,508
VARIABLE RATE	7,634,552	7,630,816	21.8	1.1	79,165
CORPORATE BONDS					
FINANCIAL	142,999	143,083	0.4	2.1	5,005
INDUSTRIAL	9,416,379	10,171,581	29.1	2.7	396,622
UTILITIES	4,409,194	4,849,068	13.9	2.4	222,890
FOREIGN	748,234	785,282	2.2	4.2	34,250
HIGH YIELD	496,732	436,250	1.2	7.2	24,375

SILVERCREST ASSET MANAGEMENT GROUP LLC
 PORTFOLIO SUMMARY
 SC LTDI TRUST FUND
 June 30, 2016

<u>SECURITY TYPE</u>	<u>ADJUSTED COST</u>	<u>MARKET VALUE</u>	<u>PCT. ASSETS</u>	<u>YIELD</u>	<u>EST. ANNUAL INCOME</u>
144A/PRIVATE	228,000	248,119	0.7	3.7	10,210
CORPORATE BONDS	15,441,539	16,633,384	47.5	2.8	693,353
Accrued Interest		256,309	0.7		
	29,388,019	31,177,586	89.1	2.3	996,726
 TOTAL PORTFOLIO	 33,203,019	 34,992,586	 100.0	 2.1	 996,726