

DEPARTMENT OF STATE TREASURER
COMBINED STATEMENT OF NET ASSETS AND PARTICIPANT EQUITY - ALL POOLS AND ACCOUNTS
SEPTEMBER 30, 2012

	*Cash Management Program			**Trust Funds Investment Program		All Pools
	Short-term Investment Fund	Bond Proceeds Fund	Subtotal	Subtotal	Intrafund Eliminations	Total
Net Assets:						
Investment Securities:						
Cash Equivalents	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Certificates of Deposit	35,300,000	-	35,300,000	-	-	35,300,000
Repurchase Agreements	1,540,000,000	-	1,540,000,000	-	-	1,540,000,000
Discount Notes/Bills		-	-	-	-	-
U.S. Treasury Bills/ Notes/ Bonds	6,507,338,050	-	6,507,338,050	9,045,160,224	-	15,552,498,274
U.S. Government Agency Notes/ Bonds	4,892,655,578	-	4,892,655,578	1,935,251,504	-	6,827,907,082
GNMA Certificates		-	-	7,105,689,986	-	7,105,689,986
Corporate Obligations	5,005,153	-	5,005,153	10,993,937,550	-	10,998,942,703
Other Investments				27,137,590		27,137,590
Investments in RMBS and CMBS	-	-	-	421,895,052		421,895,052
Investments in Equity Securities	-	-	-	3,883,011	-	3,883,011
Bond proceeds Advisory	-	61,942,648	61,942,648	-	-	61,942,648
Investments in Equity Trusts	-	-	-	34,101,264,442	-	34,101,264,442
Investments in Real Estate Trust Funds & Partnerships	-	-	-	5,902,123,408	-	5,902,123,408
Investments in Alternative Partnerships	-	-	-	3,771,175,737	-	3,771,175,737
Investments in Credit Partnerships	-	-	-	3,114,184,651	-	3,114,184,651
Investments in Inflation Partnerships	-	-	-	1,360,045,188	-	1,360,045,188
Total Investment Securities	\$ 12,980,298,781	\$ 61,942,648	\$ 13,042,241,429	\$ 77,781,748,343	\$ -	\$ 90,823,989,772
Cash in Bank	193,407,802	-	193,407,802		-	193,407,802
Deposits in Short-term Investment Fund		-	-	358,262,303	(358,262,303)	-
Other Assets, Net of Liabilities	22,760,107	-	22,760,107	257,293,404	-	280,053,511
Total Net Assets	\$ 13,196,466,690	\$ 61,942,648	\$ 13,258,409,338	\$ 78,397,304,050	\$ (358,262,303)	\$ 91,297,451,085
Participant Equity:						
General Fund	\$ 2,096,484,917		\$ 2,096,484,917	\$ -	\$ -	\$ 2,096,484,917
Other Funds Which Earn Interest				-		
for General Fund	1,475,785,611	61,942,648	1,537,728,259	-	-	1,537,728,259
Highway Fund	617,188,828		617,188,828	-	-	617,188,828
Highway Trust Fund	447,089,175		447,089,175	-	-	447,089,175
University Trust Funds	2,783,199,463		2,783,199,463	-	-	2,783,199,463
Pension Trust Funds	163,281,570		163,281,570	77,131,016,794	-	77,294,298,364
Other Independent Trust Funds	4,361,482,847		4,361,482,847	1,266,287,256	-	5,627,770,103
Local Political Subdivisions	867,931,568		867,931,568	-	-	867,931,568
Licensing Boards	25,760,408		25,760,408	-	-	25,760,408
Other Investment Funds	358,262,303		358,262,303	-	(358,262,303)	-
Total Participant Equity	\$ 13,196,466,690	\$ 61,942,648	\$ 13,258,409,338	\$ 78,397,304,050	\$ (358,262,303)	\$ 91,297,451,085
			-			-
Percent of Total	14.45	0.07	14.53	85.86	-0.39	100.00

* The Cash Management Program is presented at book value.

**The Trust Funds Investment Program is presented at market value. Trust Funds detail is included on Combining Statement of Net Assets and Participant Equity.