

# WYOMING STATE INVESTMENT PORTFOLIO

August 31, 2016

The State Treasurer's Office manages \$19.8 billion in non-pension investable funds across seven fund types. Five funds, the Permanent Wyoming Mineral Trust Fund, the Permanent Land Funds, the Hathaway Scholarship Endowment Fund, the Excellence in Higher Education Endowment Fund and the Worker's Compensation Fund may hold equities under current law. The other funds cannot: the State Agency Pool and the Tobacco Settlement Fund.

	<u>Cost Basis</u>	<u>Market Value</u>	<u>MV as a Percent of Total MV</u>
<b>Permanent Wyoming Mineral Trust Fund</b>	<b>\$7,115,918,791</b>	<b>\$7,458,361,279</b>	<b>37.6%</b>
<i>Funded with constitutional and intermittent statutory mineral severance tax revenues, and occasional direct legislative appropriations. Income from the PWMTF goes to the state general fund. Up to 55 percent of the PWMTF may be invested in equities.</i>			
<b>Permanent Land Funds</b>	<b>3,639,410,228</b>	<b>3,806,615,871</b>	<b>19.2%</b>
<i>Funded with royalties, leases, fees and permits, and other revenue generated from state lands. Investment income from these funds go to state public institutions. The Common School Permanent Land Fund is the largest of the land funds: \$3.44 billion book/cost, \$3.60 billion market; its investment income helps to fund Wyoming's K-12 schools. Up to 55 percent of the Permanent Land Funds may be invested in equities.</i>			
<b>Hathaway Scholarship Endowment Fund</b>	<b>551,820,112</b>	<b>575,929,220</b>	<b>2.9%</b>
<i>Funded with federal mineral royalties. Investment income is used to pay higher education tuition for qualifying Wyoming high school graduates at the University of Wyoming and Wyoming's community colleges. Up to 55 percent of the Hathaway Scholarship Fund may be invested in equities.</i>			
<b>Excellence in Higher Education Endowment Fund</b>	<b>114,028,851</b>	<b>118,808,418</b>	<b>0.6%</b>
<i>Funded with federal mineral royalties. Investment income is used to pay for recruitment and retention of faculty, to establish endowed faculty positions and to support the work of endowed faculty at the University of Wyoming and Wyoming's community colleges. Up to 55 percent of the Higher Ed. Endowment Fund may be invested in equities.</i>			
<b>Workers Compensation Fund</b>	<b>1,862,754,931</b>	<b>1,918,954,437</b>	<b>9.7%</b>
<i>Funded with employer premiums. Investment income is used to assist in the payment of Workers Compensation costs including administrative and indemnity costs, and vendor payments. Up to 45 percent of the Workers Compensation Fund may be invested in equities.</i>			
<b>Tobacco Settlement Fund</b>	<b>84,419,778</b>	<b>85,275,586</b>	<b>0.4%</b>
<i>Funded with settlement proceeds received by Wyoming under the 1998 Master Settlement Agreement between states and tobacco companies. Income from the fund goes to health improvement programs.</i>			
<b>State Agency Pool</b>	<b><u>5,824,953,923</u></b>	<b><u>5,879,141,367</u></b>	<b><u>29.6%</u></b>
<i>Monies from all other state funds pooled for investment. Income is distributed back to a specific state agency or to the state general fund.</i>			
<b>GRAND TOTAL ALL FUNDS</b>	<b>\$19,193,306,614</b>	<b>\$19,843,086,177</b>	<b>100.0%</b>

**WYOMING STATE INVESTMENT PORTFOLIO**  
**Unrealized Gain (Loss) & Realized Income (Loss) by Manager**  
**August 31, 2016**

<u>Asset Class &amp; Manager</u>	<u>Cost</u>	<u>Market Value</u>	<u>Unrealized Gain/Loss</u>	<u>FY17 YTD Dividends &amp; Interest</u>	<u>FY17 YTD Realized Gain/(Loss)</u>
<b>US Equity</b>					
State Street Lg Cap Index	0	0	0		0
State Street All Cap Index	1,350,502,548	1,518,919,182	168,416,633	6,653,280	20,109,274
Epoch Investment Partners	221,600,327	239,925,136	18,324,810	1,120,983	1,202,236
Lazard Asset Management	278,048,822	333,408,140	55,359,318	689,854	6,188,195
UW Portfolio Management	1,000,000	1,272,819	272,819	2,208	0
RBC Global Asset Mgmt	<u>167,439,324</u>	<u>190,269,845</u>	<u>22,830,522</u>	<u>610,877</u>	<u>13,964,099</u>
Total	2,018,591,021	2,283,795,122	265,204,101	9,077,203	41,463,804
<b>Global Equity</b>					
Arrowstreet	379,181,793	407,416,173	28,234,380	2,299,947	1,806,858
<b>International Equity</b>					
Vanguard Index	135,000,000	142,659,806	7,659,806	1,699,241	0
Northern Trust	762,532,110	752,953,167	<u>(9,578,942)</u>	4,889,902	<u>(5,251,284)</u>
The Boston Company	0	43,756	43,756	0	0
Fisher Investments	361,947,982	378,066,923	16,118,941	2,002,412	2,405,483
<u>Manning &amp; Napier</u>	<u>225,959,092</u>	<u>223,695,484</u>	<u>(2,263,608)</u>	<u>638,490</u>	<u>1,741,783</u>
Total	1,485,439,184	1,497,419,137	11,979,953	9,230,045	<u>(1,104,018)</u>
<b>Private Equity</b>					
Access Venture Partners	7,423,423	15,952,090	8,528,667	0	0
Cheyenne Capital Fund	220,278,809	329,479,985	109,201,177	0	3,651,206
Hamilton Lane Nowood	78,337,614	76,701,551	<u>(1,636,063)</u>	815,255	70,194
Neuberger Berman Sauger	<u>101,000,000</u>	<u>118,606,497</u>	<u>17,606,497</u>	<u>11</u>	<u>0</u>
Total	407,039,846	540,740,123	133,700,277	815,266	3,721,400
<b>Real Estate</b>					
Clarion	266,303,630	311,492,754	45,189,124	2,540,629	0
UBS Realty	241,303,630	269,100,455	27,796,825	2,115,191	0
Cornerstone	9,974,625	10,550,520	575,895	81	248,105
Heitman	3,232,633	3,244,334	11,700	30,463	706,068
SC Capital	18,800,984	18,800,984	0		
M&G	92,228,507	88,641,989	<u>(3,586,519)</u>	1,314,806	0
Northwood	86,470,369	98,940,257	12,469,888	119,365	15,245,999
TA Realty	10,417,733	8,990,753	<u>(1,426,980)</u>	30,138	0
West River Realty	<u>38,845,952</u>	<u>47,318,359</u>	<u>8,472,407</u>	<u>599,961</u>	<u>0</u>
Total	767,578,064	857,080,404	89,502,341	6,750,633	16,200,172
<b>Absolute Return</b>					
PAAMCO	499,635,960	493,887,788	<u>(5,748,172)</u>	0	0
Grosvenor	<u>0</u>	<u>0</u>	<u>0</u>	<u>22,843</u>	<u>0</u>
Total	499,635,960	493,887,788	<u>(5,748,172)</u>	22,843	0
<b>Convertible Bonds</b>					
Allianz Global Investors	486,668,624	484,003,726	<u>(2,664,898)</u>	2,381,557	99,861
<b>Fixed Income</b>					
WAMCO Core-Plus	0	98,464	98,464	0	0
CS McKee Core	1,273,102,229	1,311,407,946	38,305,717	1,838,505	2,189,455
JPM Core	2,134,056,619	2,213,502,560	79,445,940	9,375,836	<u>(4,440,472)</u>
MacKay Shields Core	0	43,681	43,681	10,071,097	<u>(770,007)</u>
Neuberger Berman Core	1,067,655,308	1,098,124,394	30,469,085	4,086,380	1,420,389
PIMCO Core	2,193,610,529	2,287,969,639	94,359,110	10,241,997	3,420,392
Wells Cap Core	1,226,649,215	1,257,631,568	30,982,353	1,163,173	5,763,906
Neuberger Berman Cr	587,953,699	589,758,626	1,804,927	3,402,645	<u>(226,938)</u>
Seix Cr	593,160,037	607,335,173	14,175,136	7,830,755	0
Grosvenor Opport Cr	300,000,000	312,869,960	12,869,960	0	0
Investec EM	297,714,010	211,311,432	<u>(86,402,578)</u>	596	0
Stone Harbor EM	297,712,381	201,381,642	<u>(96,330,739)</u>	2,665,011	0
SSgA TIPS	<u>728,580,111</u>	<u>727,615,225</u>	<u>(964,885)</u>	<u>1,838,582</u>	<u>(844,895)</u>
Total	10,700,194,139	10,819,050,309	118,856,170	52,514,579	6,511,831
<b>Fixed Income</b>					
Internal Portfolio	1,013,614,143	1,023,302,374	9,688,232	670,369	126,111
Public Purpose Investments	579,443,235	579,443,235	held at cost	1,868,494	0
<b>Cash Equivalents</b>					
JP Morgan	855,920,605	856,947,785	1,027,181	1,198,036	<u>(275,861)</u>
<b>Securities Lending</b>					
				1,162,412	0
<b>TOTALS</b>	<b>\$19,193,306,614</b>	<b>\$19,843,086,177</b>	<b>\$649,779,563</b>	<b>87,991,385</b>	<b>68,550,158</b>

Market Value is preliminary at this time.

Note: Unrealized Gain/Loss is not only unrealized gains and losses but also a catch all for accrued income, receivables, and income generated but not taken yet by the Treasurer's Office, etc.

INVESTMENT INCOME By Fund and By Type-- Fiscal Year 2017

DATE	TYPE	Common School Permanent Land	Permanent Land	University Permanent Land	Hathaway Scholarship	Excellence in Higher Education	Workers' Compensation	WY Permanent Mineral Trust Fund	Tobacco Trust Fund	State Agency	TOTAL
TOTAL INCOME DISTRIBUTED (YTD)											
	Dividends	\$9,337,897.72	\$504,607.03	\$56,148.96	\$1,503,800.85	\$312,034.32	\$3,960,865.34	\$19,972,339.99	\$113,636.97	\$6,852,151.58	\$42,613,482.77
	Interest Income	6,864,127.54	356,128.18	34,373.44	1,192,416.58	243,981.07	4,862,144.75	13,150,034.66	289,895.11	18,384,801.14	45,377,902.46
	Deferred Income Distributed	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
	<b>TOTAL</b>	<b>16,202,025.26</b>	<b>860,735.21</b>	<b>90,522.40</b>	<b>2,696,217.43</b>	<b>556,015.39</b>	<b>8,823,010.09</b>	<b>33,122,374.65</b>	<b>403,532.08</b>	<b>25,236,952.72</b>	<b>87,991,385.23</b>
Aug-16											
	Dividends	2,114,578.85	112,673.92	14,395.28	327,727.30	68,313.95	780,240.00	4,596,863.79	14,313.93	872,777.55	8,901,884.57
	Interest Income	4,684,859.28	188,986.70	22,958.04	763,574.28	156,783.65	3,061,664.75	8,150,473.12	179,585.47	11,187,012.18	28,395,897.47
	Realized Gains (Losses)	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
	<b>TOTAL</b>	<b>6,799,438.13</b>	<b>301,660.62</b>	<b>37,353.32</b>	<b>1,091,301.58</b>	<b>225,097.60</b>	<b>3,841,904.75</b>	<b>12,747,336.91</b>	<b>193,899.40</b>	<b>12,059,789.73</b>	<b>37,297,782.04</b>
Jul-16											
	Dividends	7,223,318.88	391,933.11	41,753.69	1,176,073.56	243,720.36	3,180,625.34	15,375,476.20	99,323.04	5,979,374.03	33,711,598.20
	Interest Income	2,179,268.25	167,141.48	11,415.39	428,842.29	87,197.43	1,800,480.00	4,999,561.54	110,309.64	7,197,788.96	16,982,004.99
	Realized Gains (Losses)	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
	<b>TOTAL</b>	<b>9,402,587.13</b>	<b>559,074.59</b>	<b>53,169.08</b>	<b>1,604,915.85</b>	<b>330,917.79</b>	<b>4,981,105.34</b>	<b>20,375,037.74</b>	<b>209,632.68</b>	<b>13,177,162.99</b>	<b>50,693,603.19</b>
DEFERRED INCOME (YTD)											
	Realized Gains (Losses)	19,026,781.79	1,413,425.27	86,824.23	1,456,555.98	308,604.53	2,371,171.12	41,212,787.51	48,307.49	2,625,700.20	68,550,158.12
	Deferred Income Carried Forward	(3,283,748.57)	(253,971.64)	(11,318.73)	(1,387,909.97)	(257,101.63)	(3,270,996.62)	(9,428,213.07)	(133,864.52)	(6,261,081.09)	(24,288,205.84)
	<b>TOTAL DEFERRED INCOME</b>	<b>15,743,033.22</b>	<b>1,159,453.63</b>	<b>75,505.50</b>	<b>68,646.01</b>	<b>51,502.90</b>	<b>(899,825.50)</b>	<b>31,784,574.44</b>	<b>(85,557.03)</b>	<b>(3,635,380.89)</b>	<b>44,261,952.28</b>
	<b>Total Deferred Income</b>	<b>15,743,033.22</b>	<b>1,159,453.63</b>	<b>75,505.50</b>	<b>68,646.01</b>	<b>51,502.90</b>	<b>(899,825.50)</b>	<b>31,784,574.44</b>	<b>(85,557.03)</b>	<b>(3,635,380.89)</b>	<b>44,261,952.28</b>

**AT A GLANCE**

**INVESTMENT INCOME --Fiscal Year 2017**

DATE	General Fund	Common School Permanent Land	Permanent Land	University Perm Land	Hathaway Scholarship	Excellence in Higher Ed	Workers' Compensation	WY Permanent Mineral Trust Fund	Tobacco Trust Fund	State Agency Pool *	TOTAL
Jul-15	0.00	9,402,587.13	559,074.59	53,169.08	1,604,915.85	330,917.79	4,981,105.34	20,375,037.74	209,632.68	13,177,162.99	50,693,603.19
Aug-15	0.00	6,799,438.13	301,660.62	37,353.32	1,091,301.58	225,097.60	3,841,904.75	12,747,336.91	193,899.40	12,059,789.73	37,297,782.04
Sep-15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Oct-15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Nov-15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Dec-15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Jan-16	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Feb-16	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Mar-16	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Apr-16	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
May-16	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Jun-16	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Net Gain Dist	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Add'l Income	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
<b>GROSS INCOME TOTAL</b>	<b>0.00</b>	<b>16,202,025.26</b>	<b>860,735.21</b>	<b>90,522.40</b>	<b>2,696,217.43</b>	<b>556,015.39</b>	<b>8,823,010.09</b>	<b>33,122,374.65</b>	<b>403,532.08</b>	<b>25,236,952.72</b>	<b>87,991,385.23</b>
<b>DISTRIBUTION BREAKDOWN:</b>											
Management Costs	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
<b>NET INCOME TOTAL</b>	<b>0.00</b>	<b>16,202,025.26</b>	<b>860,735.21</b>	<b>90,522.40</b>	<b>2,696,217.43</b>	<b>556,015.39</b>	<b>8,823,010.09</b>	<b>33,122,374.65</b>	<b>403,532.08</b>	<b>25,236,952.72</b>	<b>87,991,385.23</b>
	General Fund	Common School Permanent Land	Permanent Land	University Perm Land	Hathaway Scholarship	Excellence in Higher Ed	Workers' Compensation	WY Permanent Mineral Trust Fund	Tobacco Trust Fund	State Agency Pool *	

\*The General Fund is invested within the State AgencyPool. The current month investment income (both figures exclude the net gains) is **\$7,325,497.33** and the YTD investment income is **\$15,635,382.98**

**WYOMING STATE INVESTMENT PORTFOLIO**  
**Unrealized Gain (Loss) & Realized Income (Loss) by Manager**  
**August 31, 2016**

<u>Asset Class &amp; Manager</u>	<u>Cost</u>	<u>Market Value</u>	<u>Unrealized Gain/Loss</u>	<u>Aug 16 Dividends &amp; Interest</u>	<u>FY17 YTD Dividends &amp; Interest</u>	<u>Aug 16 Realized Gain/(Loss)</u>	<u>FY17 YTD Realized Gain/(Loss)</u>
<b>US Equity</b>							
State Street Lg Cap Index	0	0	0				0
State Street All Cap Index	1,350,502,548	1,518,919,182	168,416,633	2,236,299	6,653,280	475,815	20,109,274
Epoch Investment Partners	221,600,327	239,925,136	18,324,810	340,880	1,120,983	(1,155,021)	1,202,236
Lazard Asset Management	278,048,822	333,408,140	55,359,318	220,857	689,854	5,076,001	6,188,195
UW Portfolio Management	1,000,000	1,272,819	272,819	2,208	2,208	0	0
RBC Global Asset Mgmt	<u>167,439,324</u>	<u>190,269,845</u>	<u>22,830,522</u>	<u>394,744</u>	<u>610,877</u>	<u>376,914</u>	<u>13,964,099</u>
<b>Total</b>	<b>2,018,591,021</b>	<b>2,283,795,122</b>	<b>265,204,101</b>	<b>3,194,988</b>	<b>9,077,203</b>	<b>4,773,708</b>	<b>41,463,804</b>
<b>Global Equity</b>							
Arrowstreet	379,181,793	407,416,173	28,234,380	667,728	2,299,947	940,625	1,806,858
<b>International Equity</b>							
Vanguard Index	135,000,000	142,659,806	7,659,806	153	1,699,241	0	0
Northern Trust	762,532,110	752,953,167	(9,578,942)	1,779,066	4,889,902	(4,977,492)	(5,251,284)
The Boston Company	0	43,756	43,756		0	0	0
Fisher Investments	361,947,982	378,066,923	16,118,941	1,025,339	2,002,412	61,876	2,405,483
Manning & Napier	<u>225,959,092</u>	<u>223,695,484</u>	<u>(2,263,608)</u>	<u>266,916</u>	<u>638,490</u>	<u>(414,523)</u>	<u>1,741,783</u>
<b>Total</b>	<b>1,485,439,184</b>	<b>1,497,419,137</b>	<b>11,979,953</b>	<b>3,071,473</b>	<b>9,230,045</b>	<b>(5,330,138)</b>	<b>(1,104,018)</b>
<b>Private Equity</b>							
Access Venture Partners	7,423,423	15,952,090	8,528,667	0	0	0	0
Cheyenne Capital Fund	220,278,809	329,479,985	109,201,177	0	0	0	3,651,206
Hamilton Lane Nowood	78,337,614	76,701,551	(1,636,063)	478,137	815,255	70,194	70,194
Neuberger Berman Sauger	<u>101,000,000</u>	<u>118,606,497</u>	<u>17,606,497</u>	<u>11</u>	<u>11</u>	<u>0</u>	<u>0</u>
<b>Total</b>	<b>407,039,846</b>	<b>540,740,123</b>	<b>133,700,277</b>	<b>478,148</b>	<b>815,266</b>	<b>70,194</b>	<b>3,721,400</b>
<b>Real Estate</b>							
Clarion	266,303,630	311,492,754	45,189,124	77	2,540,629	0	0
UBS Realty	241,303,630	269,100,455	27,796,825	0	2,115,191	0	0
Cornerstone	9,974,625	10,550,520	575,895	69	81	46,447	248,105
Heitman	3,232,633	3,244,334	11,700	93	30,463	0	706,068
SC Capital	18,800,984	18,800,984	0				
M&G	92,228,507	88,641,989	(3,586,519)	1,280,232	1,314,806	0	0
Northwood	86,470,369	98,940,257	12,469,888	(49,466)	119,365	15,245,999	15,245,999
TA Realty	10,417,733	8,990,753	(1,426,980)	30,136	30,138	0	0
West River Realty	<u>38,845,952</u>	<u>47,318,359</u>	<u>8,472,407</u>	<u>179</u>	<u>599,961</u>	<u>0</u>	<u>0</u>
<b>Total</b>	<b>767,578,064</b>	<b>857,080,404</b>	<b>89,502,341</b>	<b>1,261,320</b>	<b>6,750,633</b>	<b>15,292,446</b>	<b>16,200,172</b>
<b>Absolute Return</b>							
PAAMCO	499,635,960	493,887,788	(5,748,172)	0	0	0	0
Grosvenor	0	0	0	22,843	22,843	0	0
<b>Total</b>	<b>499,635,960</b>	<b>493,887,788</b>	<b>(5,748,172)</b>	<b>22,843</b>	<b>22,843</b>	<b>0</b>	<b>0</b>
<b>Convertible Bonds</b>							
Allianz Global Investors	486,668,624	484,003,726	(2,664,898)	191	2,381,557	0	99,861
<b>Fixed Income</b>							
WAMCO Core-Plus	0	98,464	98,464		0		0
CS McKee Core	1,273,102,229	1,311,407,946	38,305,717	(196,480)	1,838,505	193,369	2,189,455
JPM Core	2,134,056,619	2,213,502,560	79,445,940	4,854,572	9,375,836	(644,281)	(4,440,472)
MacKay Shields Core	0	43,681	43,681	8,609,830	10,071,097	(872,147)	(770,007)
Neuberger Berman Core	1,067,655,308	1,098,124,394	30,469,085	2,500,427	4,086,380	1,199,478	1,420,389
PIMCO Core	2,193,610,529	2,287,969,639	94,359,110	5,665,527	10,241,997	3,998,161	3,420,392
Wells Cap Core	1,226,649,215	1,257,631,568	30,982,353	(70,589)	1,163,173	3,512,384	5,763,906
Neuberger Berman Cr	587,953,699	589,758,626	1,804,927	1,330,040	3,402,645	(21,102)	(226,938)
Seix Cr	593,160,037	607,335,173	14,175,136	130	7,830,755	0	0
Grosvenor Opport Cr	300,000,000	312,869,960	12,869,960	0	0	0	0
Investec EM	297,714,010	211,311,432	(86,402,578)	358	596	0	0
Stone Harbor EM	297,712,381	201,381,642	(96,330,739)	1,758,856	2,665,011	0	0
SSgA TIPS	<u>728,580,111</u>	<u>727,615,225</u>	<u>(964,885)</u>	<u>1,899,316</u>	<u>1,838,582</u>	<u>(830,343)</u>	<u>(844,895)</u>
<b>Total</b>	<b>10,700,194,139</b>	<b>10,819,050,309</b>	<b>118,856,170</b>	<b>26,351,988</b>	<b>52,514,579</b>	<b>6,535,518</b>	<b>6,511,831</b>
<b>Fixed Income</b>							
Internal Portfolio	1,013,614,143	1,023,302,374	9,688,232	(45,278)	670,369	84,643	126,111
Public Purpose Investments	579,443,235	579,443,235	held at cost	1,027,480	1,868,494	0	0
<b>Cash Equivalents</b>							
JP Morgan	855,920,605	856,947,785	1,027,181	664,666	1,198,036	(209,884)	(275,861)
<b>Securities Lending</b>							
				602,233	1,162,412	0	0
<b>TOTALS</b>	<b>\$19,193,306,614</b>	<b>\$19,843,086,177</b>	<b>\$649,779,563</b>	<b>\$37,297,782</b>	<b>87,991,385</b>	<b>22,157,112</b>	<b>68,550,158</b>

Market Value is preliminary at this time.

Note: Unrealized Gain/Loss is not only unrealized gains and losses but also a catch all for accrued income, receivables, and income generated but not taken yet by the Treasurer's Office, etc.