WYOMING STATE INVESTMENT PORTFOLIO June 30th, 2020

The State Treasurer's Office manages \$22.7 billion in non-pension investable funds. Nine funds: the Permanent Wyoming Mineral Trust Fund, the Permanent Land Funds, the Hathaway Scholarship Endowment Fund, the Excellence in Higher Education Endowment Fund, the Worker's Compensation Fund, Pool A and the Legislative Stabilization Reserve Account (LSRA) may hold equities under current law. The State Agency Pool (SAP) cannot.

			MV as a Percent of
Permanent Wyoming Mineral Trust Fund			Total MV 35.1%
Funded with constitutional and intermittent statutory mineral severance tax r	evenues, and occasional dire	ect legislative	55.170
funds go to state public institutions. The Common School Permanent Land Fu	und is the largest of the land j	funds: \$3.94 billion	19.2%
Permanent Wyoning Mineral Trust Fund Cost Basis Market Value Permanent Wyoning Mineral Trust Fund Permanent Wyoning Mineral Trust Fund 7,501,927,587 57,390,840,637 Permanent Myoning Mineral Trust Fund 19,070,000,000,000,000,000,000,000,000,00		2.6%	
Funded with federal mineral royalties. Investment income is used to pay for r endowed faculty positions and to support the work of endowed faculty at the	ecruitment and retention of f University of Wyoming and V	aculty, to establish	0.5%
Permanent Wyoning Mineral Trust Fund 7,561,927,587 \$7,990,840,637 Funded with constitutional and intermittent statutory mineral severance tax revenues, and occusional direct legislative appropriations. Income from the PWMTF goes to the state general fund. Up to 70 percent of the PWMTF may be invested in equities. Permanent Land Funds 4,155,397,314 4,355,356,466 Funded with royalties, leases, fees and permits, and other revenue generated from state lands. Investment income from these funds go is tate public institutions. The Common School Permanent Land Fund is the largest of the land funds: \$3.94 billion book/cost, \$4.13 billion market; its investment income helps to fund Wyoming's K-12 schools. Up to 70 percent of the Permanent Land Funds may be invested in equities. Hathaway Scholarship Endowment Fund 565,509,009 592,207,481 Funded with federal mineral royalities. Investment income is used to pay higher education nuition for qualifying Wyoming high school graduates at the University of Wyoming and Wyoming's community colleges. Up to 70 percent of the Hathaway Scholarship Fund may be invested in equities. 115,001,178 119,473,593 Funded with federal mineral royalities. 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 70 percent of the Higher Ed. Endowment Fund may be invested in equities. Workers Compensation Fund 1,561,464,389 1,551,541,121 LSRA 1,561,464,389 1,5		10.7%	
	1,561,464,389	1,551,541,121	6.8%
Pool A is an aggregation of trusts and funds for Culture, Wildlife Trust, Gam	, ,		1.1%
Monies from all other state funds pooled for investment. Income is distributed			<u>24.0%</u>
GRAND TOTAL ALL FUNDS	\$21,802,251,932	\$22,741,032,950	100.0%

Net Asset Value Summary-All Accts as of 6/30/20 Unrealized Gain (Loss) & Realized Income (Loss) by Manager

055)	& Realized Income	(LU3
	June 30, 2020	

Cost Market Cale Dividend Dividend Reture Gall Larer				June 30, 2020	T 20		T 2 0	
$ \begin{array}{c c c c c c c c c c c c c c c c c c c $	Asset Class & Manager	Cost	Market Value					FY20 YTD Realized Gain/(Loss)
UW Profile 51,00,000 51,44,273 54,44,273 51,01,05 522,27 50 56 State Steret (SSM04)Cp 522,232,59 521,442,73 51,40,474 453,53 State Steret (SSM04)E22 521,442,73 51,67,572 531,277,11 651,23 Arrowsteret Intransont 563,572,100 530,977,100 531,377,105 51,277,007 51,277,007 51,277,007 51,277,007 51,277,007 51,277,007 51,277,007 51,277,007 51,277,007 51,277,007 51,277,007 51,277,007 51,277,007 51,277,007 5		¢1 070 077 001	¢1 (14 042 224	\$244 5CC 142	\$2,010,170	¢20.662.645	\$20 (22 77 4	¢116.079.127
Subs. Store US Samil-Cop S22,255.39 S22,457.31 S4,247,340 S10 30 3800,000 5477 Tran S1,0400,445.22 S20,042.70,00 S300,007,44 S21,124.24 S13,042.24 S13,042.24 S13,042.24 S13,042.24 S13,042.24 S13,042.24 S13,042.24 S13,042.24 S13,042.24 S12,044.04,042.24 S13,042.24 S12,044.04,042 S13,042.24 S12,044.04,042 S13,042.24 S12,044.04,042 S12,044.04,042 S13,042.24 S12,042.24	-							\$116,978,137 \$68,541
$\begin{tabular}{ c c c c c c c c c c c c c c c c c c c$	Ũ							-\$174,601
$ \begin{array}{c c c c c c c c c c c c c c c c c c c $	1							-\$55,551,184
Armeser 513 538 530 531 538 530 532 Taming Levener 5364,153.23 556,23,03 55,254,467.72 513 538 55,254,03 55,254,047.72 530,007.53 55,254,007.72 530,007.53 55,254,007.72 530,007.53 55,007.53								\$61,320,893
Nomem Trant \$1,255,467,722 \$1,256,467,723 \$1,256,467,723 \$55,257,265 \$52,277,276 \$52,277,265 \$52,277,265 \$52,277,265 \$52,277,265 \$52,277,265 \$52,277,265 \$52,277,265 \$52,277,276 \$52,277,276 \$52,277,276 \$52,277,276 \$52,277,276 \$52,277,276 \$52,277,277 \$56,257,277 \$56,257,277 </td <td>International Equity</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>	International Equity							
Harding Locener Sec. 170.202 SS.2.87.084.77.002 SS.2.87.084.77.002 SS.2.87.084.77.002 SS.2.87.084.77.002 SS.2.87.084.77.002 SS.2.87.084.77.002 SS.2.87.084.77.002 SS.2.87.084 SS.2.27.014 SS.2.87.014 SS.2.27.016 SS.2.27.016 SS.2.27.016 SS.2.27.016 SS.2.27.016 SS.2.27.016 <	Arrowstreet International	\$685,458,114	\$717,266,333	\$31,808,220	\$13	\$381	-\$90	\$1,287,517
Total \$2,357,081,173 \$2,667,005,004 \$50,024,221 \$2,388,011 \$52,2088,107 \$51,403,223 \$58,017 Chen & Seen \$11,55,017,330 \$14,4949,72 \$11,302,200 \$0 \$0 \$0 \$10,000,000 Harvest \$11,822,220 \$10,00,469,001 \$57,741,208 \$12,100,112 \$20,006,379 \$31,01,3700 \$51,000,483 </td <td>Northern Trust</td> <td>\$1,255,446,732</td> <td></td> <td>\$40,021,535</td> <td>\$0</td> <td></td> <td></td> <td>\$90,714,939</td>	Northern Trust	\$1,255,446,732		\$40,021,535	\$0			\$90,714,939
Packnet Spany Colem A Sines MLPs Harves Ha	-							<u>-\$23,823,673</u>
Chan & Seers \$15,0,17,30 \$148,940,72 \$13,302,200 \$0 \$0 \$100 Hirvest \$437,646,001 \$87,741,208 \$88,842,888 \$82,118,44 \$51,298,73 \$51,01,100 \$51,01,100 \$51,01,100 \$51,01,100 \$51,01,100 \$51,01,100 \$51,01,100 \$51,01,100 \$51,01,100 \$51,01,100 \$51,01,100 \$51,01,100 \$51,01,100 \$51,01,000 \$51,01,100 \$51,01,000 \$51,01,100 \$51,01,000 \$51,01,000 \$51,01,000 \$51,01,000 \$51,01,000 \$51,000 \$51,000,000 \$51,01,000 \$51,000,000 \$51,000,000 \$51,000,000 \$51,000,000 \$51,000,000 \$51,000,000 \$51,000,000 \$51,000,000 \$51,000,000,000 \$51,000,000,000 \$51,000,000,000 \$51,000,000,000 \$51,000,000,000 \$51,000,000,000 \$51,000,000,000 \$51,000,000,000 \$51,000,000,000 \$51,000,000,000 \$51,000,000,000 \$51,000,000,000 \$51,000,000,000 \$51,000,000,000 \$51,000,000,000 \$51,000,000,000 \$51,000,000,000 \$51,000,000,000,000,000,000,000,000,000,0		\$2,587,081,173	\$2,667,405,694	\$80,324,521	\$2,388,011	\$32,088,197	-\$14,303,225	\$68,178,784
MLP: Number Statistics								
Harvest SH7 ArLAND SH0 ALSO 14 S06A2X88 SX218A4 S10.218,91 S10.31,01,070 S15.314,14 Total \$10.004,600,061 \$877,451,208 \$120,017,853 \$20,065,797 \$35,274,14 \$583,117 \$553,277,141 \$583,272,14 \$50,353,006 \$52,594,472 \$563,600,483 \$521,953,758 Prote Equity Total \$10,004,600,61 \$517,571,67 \$555,500,59 \$512,017,85 \$512,317,10 \$51,593,766 \$555,600,99 \$512,017,85 \$512,017,85 \$512,317,10 \$51,593,766 \$555,000,99 \$512,017,85 \$512,217,10 \$50 \$51,593,766 \$552,000,97 \$50 \$51,593,766 \$552,000,97 \$50 \$51,593,766 \$552,000,97 \$50 \$51,593,766 \$552,011,87 \$51,627,66 \$55,000,97 \$50,99 \$51,511,910,96 \$51,593,99 \$51,511,910,96 \$55,012,97,96 \$51,692,96 \$51,692,96 \$51,692,96 \$51,692,96 \$51,692,96 \$51,692,96 \$51,692,96 \$51,692,96 \$51,692,96 \$51,692,96 \$51,692,96 \$51,692,96 \$51,692,992,978 \$51,511,910,96 \$51,511		\$135,047,530	\$148,949,732	\$13,902,203	\$0	\$0	\$0	\$0
	MLPs							
Total \$1,006,00,061 \$877,451,208 \$120,017,853 \$20,014,926 \$32,394,472 \$663,660,483 \$-521,933 Prote Equity Access Venture Partners \$2,449,913 \$1,755,065 \$563,609,99 \$32,308 \$50 \$563, \$563,609,98 \$51,757,66 \$553,609,99 \$520,658 \$51,127,100 \$50 \$51,059,65 \$563,609,98 \$51,059,05 \$51,357,069 \$53,059,65 \$51,357,069 \$51,357,257,157,157,157,157,157,157,157,157,157,1	Harvest	\$487,646,802	\$419,163,914	-\$68,482,888	\$8,218,844	\$31,928,893	-\$31,913,070	-\$136,414,842
Private Equipy Non-Carbon Capital Fund S99,335,777 \$11,75,065 \$509,488 \$00 \$5,308 \$00 \$13,077,000 \$11,000,467,37 \$22,037,664 \$12,027,07 \$15,12,073 \$15,190,776 \$15,12,073 \$15,190,776 \$15,12,073 \$15,120,77 \$15,120,77 \$15,120,77 \$15,120,77 \$15,120,77 \$15,120,77 \$15,120,77 \$15,120,77 \$15,120,77 \$15,120,77 \$15,120,77 \$15,120,77 \$15,120,77 \$15,120,77 \$15,120,77 \$15,120,77 \$15,120,77 \$15,120,77 \$15,120,77 \$10,720,7996 \$10,720,7996 \$10,720,7996 \$10,720,7996 \$10,720,7996 \$10,720,7996 \$10,720,7996 \$10,720,7996 \$10,720,7996 \$10,720,7996 \$10,720,998 </td <td>Harvest Passive</td> <td>\$518,822,259</td> <td>\$458,287,294</td> <td>-\$60,534,965</td> <td>\$12,201,152</td> <td>\$20,665,579</td> <td>-\$31,747,414</td> <td><u>-\$83,116,113</u></td>	Harvest Passive	\$518,822,259	\$458,287,294	-\$60,534,965	\$12,201,152	\$20,665,579	-\$31,747,414	<u>-\$83,116,113</u>
Access Venture Partnern 52,449.913 51,755.065 559,468 50 53,038 50 58,056 Cheysenc Capital Fund 599,635 552,0659 520,658 521,57,89 51,257,96 553,6609 Hamilton Laue Nowood 513,1717,500 512,127,10 50 511,253,730 50 511,364 Bickcock 510,058,075,224 514,121,0228 522,270,1 50 511,66,293 50 Reil Exate - - - 522,900,037 50 541,829 Chrion 51,058,075,224 51,166,206,541 510,81,1317 528,851,99 50 - Chrion 51,058,075,224 51,166,206,541 512,81,1317 52,851,193 50 - Chrion 51,058,075,224 51,166,206,541 512,81,512 53,142,81,94 50 52,476,93 50 Chrion 51,058,075,224 51,166,206,541 512,179,472 518,181,91 51 55,699 51,629 50 52,699 51,629 50 56,699 51,629 51,	Total	\$1,006,469,061	\$877,451,208	-\$129,017,853	\$20,419,996	\$52,594,472	-\$63,660,483	-\$219,530,955
Cheyman Capital Fand \$99,335,77 \$155,196,776 \$55,360,990 \$20,688 \$31,177,869 \$162,79,66 \$36,000 Numberger Bernan Sanger \$100,0488,423 \$117,170,078 \$12,027,018 \$120,276 \$12,027,018 \$120,276 \$12,027,018 \$120,276 \$120,276 \$120,276 \$120,276 \$120,276 \$120,276 \$120,270,718 \$120,276 \$120,276 \$120,276 \$120,276 \$120,276 \$120,276 \$120,276 \$120,276 \$120,276 \$120,276 \$120,276 \$120,270,208 \$160,279 Chrion \$10,88,075,224 \$1,166,206,541 \$108,81,31,37 \$585 \$59,079,170,208 \$10 \$100,075,66 \$141,278 \$0 \$2,547,503 \$0 Commona \$157,574,7721 \$312,045,654 \$512,02,33 \$2,145,17 \$0 \$10,070,076 \$12,023 \$2,04,187 \$0 <td>Private Equity</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>	Private Equity							
								\$61,387
Nobeger Bernan Sanger \$100,488,423 \$175,012,476 \$74,52,003 \$0 \$112,2093 \$00 \$112,2093 \$00 Total \$474,775,150 \$607,239,718 \$132,464,568 \$599,618 \$35,011,584 \$1,627,90 \$561,297 Chiron \$109,8007,52,24 \$1,160,206,541 \$109,813,137 \$526 \$52,290,007 \$00 \$44,897 UBS Really \$22,660,002,123 \$23,318,315 \$550 \$71,420,68 \$00 Correstone \$83,682 \$23,318,315 \$510 \$19,819 \$00 SC Capinl \$99,959,288 \$100,009,566 \$41,7278 \$0 \$2,474,503 \$00 McGG \$551,818,796 \$34,310,129 \$137,93 \$520,489 \$0 \$6091 Northwood \$97,614,721 \$512,523 \$54,831,02 \$17,83,893 \$112,233 \$0 \$58,8458 \$0 Northwood \$97,741,4721 \$53,40,012,543 \$21,493,112 \$53,721,987 \$20 \$20 RealFam \$30,766,587 \$33,008,610 \$54								\$36,600,085
Blackock Stal.22027 Stal.2208 Stal.2246.580 Stal.616.659 S0 Total S474,775.150 S607.239,718 S132.446.580 S99,618 S53.03.584 S1.627.996 S64.297 Real Extar S1.085.075.224 S1.166.206.541 S102.645.133.15 S50 S7.102.698 S0 S43.801 UBS Ready S22.261.09.0121 S2.466.300.9566 S43.1315 S50 S7.102.698 S0 S0 Cornerstome S53.009.507 S3 S1.759.372 S19.819 S19.819 S19.819 S0 S50.000.800 S50.999 Cornerstome S51.076.371 S30.908.610 S147.273 S0 S52.475.03 S0 S50.999 TA Realy S1.572.313 S50.122 S1.456.392 S1.572.198 S0 S2.099 S0 S50.999 S0 S50.991 S0 S2.099 S0 S0 S0 S2.099 S0 S0<								\$10,990,663
Total $\overline{3474,775,150}$ $\overline{5607,239,718}$ $\overline{S122,464,563}$ $-\overline{33,431,584}$ $\overline{S1,027,976}$ $\overline{S61,295}$ Real Entite $\overline{51,058,075,224}$ $\overline{S1,166,206,514}$ $\overline{S108,131,317}$ $\overline{5288}$ $\overline{522,900,037}$ $\overline{50}$ $\overline{544,891}$ UBS Reading $\overline{S22,6150,421}$ $\overline{S2,405,362}$ $\overline{S23,318,315}$ $\overline{5550}$ $\overline{57,122,098}$ $\overline{50}$ $\overline{57,122,089}$ $\overline{50}$ Comenstome $\overline{S56,188,796}$ $\overline{S3,3406,641}$ $\overline{5112,57,737}$ $\overline{50}$ $\overline{52,47,503}$ $\overline{50}$ MGC $\overline{S56,188,796}$ $\overline{S3,400,644}$ $\overline{521,129,138}$ $\overline{52,247,503}$ $\overline{50}$ $\overline{56,99,14}$ $\overline{53,245,157}$ $\overline{50}$ Northwood $\overline{S57,127,121}$ $\overline{S10,218,102}$ $\overline{51,372,197}$ $\overline{50}$ $\overline{56,99,14}$ $\overline{53,224,150}$ $\overline{52,247,503}$ $\overline{50}$ $\overline{56,99,14}$ $\overline{53,224,150}$ $\overline{53,224,150}$ $\overline{53,224,150,172}$ $\overline{56,99,14}$ $\overline{52,102,173}$ $\overline{52,12,157,112}$ $\overline{53,521,160,112}$ $\overline{53,521,160,112}$ $\overline{53,521,160,112}$ $\overline{53,521,160,112}$ $\overline{53,521,160,112}$ <td< td=""><td>8</td><td></td><td></td><td></td><td></td><td></td><td></td><td>\$13,643,331</td></td<>	8							\$13,643,331
Real Estatic Entropy S11058073224 S11162.026.541 S108.13.131 S288 S22.900.077 S0 94.801 UBS Realty S22.6054.421 S24.936.3756 S23.318.315 S580 S71.92.098 S0 Cornerstone S85.682 S23.63 S83.1319 S11.2 S580.19 S0 Holiman S1.757.375 S3 S1.757.9372 S10.819 S10.819.19 S0 Cornerstone S56.188.796 S44.305.634 <521.883.162								<u>\$0</u>
Charina \$\$1,058,075,224 \$\$1,66,206,541 \$\$208 \$\$22,000,371 \$\$0 \$\$4,891 UBS Really \$\$22,660,471 \$\$23,318,3131 \$\$55 \$\$7,192,098 \$\$0 Cornerscore \$\$83,682 \$\$23,318,3131 \$\$10 \$\$10,793,75 \$\$3 \$\$11,253,723 \$\$10,819 \$\$0 Corpatal \$\$99,592,288 \$\$100,099,566 \$\$41,7278 \$\$0 \$\$2,577,03 \$\$0 \$\$5,612 \$\$5 \$\$1,379 \$\$20,489 \$\$0 \$\$6,991 Northwood \$\$77,64,721 \$\$131,994,850 \$\$43,01,29 \$\$1,379 \$\$20,489 \$\$0 \$\$6,991 Northwood \$\$1,77,471 \$\$2,612,012 \$\$1,573,471 \$\$0 \$\$2,095 RealTerm \$\$1,774,914,345 \$\$1,172,560,285 \$\$149,524,902,904 \$\$43 \$\$3,871 \$\$0 \$\$2,095 Total \$\$1,571,914,1425,60,285 \$\$149,524,902,904 \$\$43 \$\$3,8770 \$\$0 \$\$2,095 Groweren External \$\$2,140,0000 \$\$2,77,142 \$\$4,60,295 \$\$0 \$\$0 \$\$2		\$474,775,150	\$607,239,718	\$132,464,568	-\$99,618	-\$3,631,584	\$1,627,996	\$61,295,467
UBS Realy Concersione S226,050,421 S249,367,36 S23,318,315 S550 S7,192,698 S0 Concersione S83,862 S2,363 S1,1759,375 S3 S1,759,372 S19,819 S19,819 S0 Actiona S19,259,2288 S100,009,566 S14,773 S0 S25,475,503 S0 McG S54,188,796 S13,1924,850 S34,310,129 S13,379 S50,2485 S21,445,517 S0 Northwood S97,614,721 S13,1924,850 S34,310,129 S0 S56,458 S0 S0 RealTerm S30,766,387 S0,006,610 S142,223 S0 S58,458 S0 S0 S0 West Kiver Realty S3,271,987,414 S12,721,987 S0							**	
Concessione \$83,862 \$2,363 \$81,319 \$112 \$58,019 \$0 Heiman \$1,759,375 \$3 \$1,759,375 \$19,819 \$0 SC Capital \$59,92,228 \$100,009,566 \$417,278 \$0 \$25,47,503 \$0 M&G \$51,61,8276 \$534,305,634 \$51,4721 \$532,635 \$2,41,517 \$0 Notthwood \$97,614,721 \$131,924,850 \$34,310,129 \$1,79 \$620,489 \$0 RealTerm \$30,766,6387 \$530,008,610 \$142,223 \$0 \$58,448 \$0 Total \$1,577,948,1346 \$11,774,306,287 \$149,524,203 \$2,163,112 \$53,721,987 \$0 \$2,999 Hedge Finds Total \$2,770,348 \$44,929,204 \$43,00 \$83,012 \$0 \$51,999 Grosvenor External \$2,714,071,744 \$2,862,299 \$0 \$0 \$0 \$0 \$50 Grosvenor D \$15,110,000 \$15,110,000 \$0 \$0 \$0 \$0 \$32,215,329 5								-\$4,891,849
Heiman \$1,759,375 \$3 \$1,759,372 \$19,819 \$19,819 \$0 SC Capial \$99,529,288 \$100,009,566 \$41,727,12 \$100,009,566 \$41,727,12 \$51,000,009,566 \$52,475,503 \$52,475,503 \$50 McG \$55,188,796 \$54,313,01,29 \$51,377 \$52,445,517 \$50 \$56,6991 TA Realty \$1,572,513 \$51,150,6022 \$51,593,422 \$51,593,423 \$51,1003 \$90 West Kiver Realty \$52,77,328 \$51,1253,800 \$54,753,222 \$51,593,424 \$11,81,1003 \$90 Cansword Tikernal \$27,17,472 \$44,09,524,939 \$21,631,12 \$55,71,987 \$00 \$50 Grosvenor Tikernal \$2491,009,158 \$448,567,972 \$65,501,166 \$542,235 \$0 \$0 \$60 Grosvenor D \$15,110,000 \$15,110,000 \$50 \$50 \$50 \$50 \$52 Chedi Isoine \$70,712,137,41 \$456,803,874 \$32,23,53 \$51,81,600,453 \$51,110,700 \$50 \$50 \$50 \$50	-							\$0
SC Capital \$99,592,288 \$100,009,566 \$417,278 \$00 \$25,47,303 \$00 M6G \$56,188,796 \$543,306,54 \$52,183,161 \$52,453,17 \$50 Northwood \$97,614,721 \$13,192,4850 \$53,43,10,129 \$1,379 \$52,60,489 \$50 RealTerm \$50,066,587 \$50,096,610 \$14,223 \$50 \$58,458 \$50 RealTerm \$50,076,614,721 \$51,074,948,134 \$1,724,506,225 \$149,2423 \$50 \$50,991 RealTerm \$50,076,498,134 \$51,724,506,255 \$149,24293 \$21,6112 \$53,710,745 \$2,999 Heige Finds \$70,498,1344 \$51,724,502,291 \$50 \$50 \$50 \$50 \$50 \$51,100,00 \$50 \$50 \$52,473,03 \$50 \$52,479,033 \$50 \$50 \$50 \$50 \$50 \$50 \$50 \$50 \$50 \$50 \$50 \$50 \$50 \$50 \$52,479,033 \$50 \$50 \$50 \$50 \$50 \$50 \$50								\$0 \$0
M&C S56,188.796 S34,305,634 -S21,83,162 S52,2635 S2,143,517 50 Northwood S77,614/21 S13,1924,850 S34,310,129 S1,379 S620,489 S0 S6,991 TA Realty S1,572,513 S26,122 -S1,546,392 S7 S246 S0 West River Realty S32,770,838 S11,1753,860 S84,75922 S1,598,342 S18,812,03 S0 PAAMCO S8,70,646 S4,277,742 S4,092,904 S38,012 S0 S100 Grosvenor Internal S249,1000,000 S271,137,741 S2,862,225 S0 S0 S0 S0 S50 Grosvenor Internal S19,1000,158 S484,567,972 -56,501,186 -5342 -5342 S32 S0 S50 S50 S50 S0 S0 S50 S52 S0 S0 S50 S52 S0 S0 S50 S52 S50 S50 S52 S50 S13,150,437 S30,310,45 S30,101,40 S13,51,450 S30,101,703 S13,								\$C \$C
Northwood \$97,614,721 \$131,924,850 \$34,310,129 \$1,379 \$620,489 \$50 \$56,991 TA Realty \$1,572,513 \$30,066,387 \$30,096,610 \$142,223 \$50 \$58,458 \$50 West River Realty \$32,772,938 \$11,753,860 \$54,75,022 \$1,598,342 \$18,181,1203 \$50 Fold \$1,574,981,346 \$51,774,060,285 \$149,524,939 \$52,163,112 \$53,721,987 \$50 \$50 PAAMCO \$8,370,646 \$4,277,742 \$6,400,2,904 \$53,871,98 \$50	-							\$0
$ \begin{array}{c c c c c c c c c c c c c c c c c c c $. ,			\$6,991,066
Real West River Realty\$30,766,387\$30,908,610 $$142,223$ \$0\$58,458\$0Yotal\$1,574,981,346\$1,1753,860\$\$8,475,922\$1,598,342\$18,181,203\$00PAAMCO\$8,370,646\$1,274,906,285\$1,49,524,039\$2,163,112\$53,721,987\$00\$5,1095PAAMCO\$8,370,646\$4,277,742\$4,092,904\$430\$38,012\$00\$50\$00Grosvenor External\$274,000,000\$271,137,741\$2,386,229\$00\$00\$00\$00Grosvenor D\$15,110,000\$15,110,000\$0\$00\$00\$00\$00\$00Grosvenor D\$15,110,000\$15,110,000\$0\$0\$00\$00\$00\$00Credit Suisse\$695,737,521\$655,626,364-\$40,111,157\$13,021,724\$22,150,395\$00\$277Octagon\$462,552,223\$465,803,874\$3,251,352\$2,009\$31,006\$0\$252Payden & Rygel\$687,314,307\$716,381,745\$22,067,438\$4,906,839\$10,170,420\$1,855,889\$33,471Octagon\$462,552,253\$246,14173\$20,905,116\$1,711,21\$13,718,283\$33,41,40\$337,71PM MBS\$786,444,9775\$228,172,84\$1,906,339\$10,170,420\$1,855,889\$31,471Grosvenor Oport Cr\$52,927,318\$71,122,83\$13,945,945\$33,123,303\$20,976,30\$10,17,75Metife\$273,040\$259,826,400\$259,828,425\$30,379,2\$7,700,280 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>\$0,771,000</td></t<>								\$0,771,000
West River Realty $\overline{53,277,938}$ $\overline{511,732,396,285}$ $\overline{54,275,922}$ $\overline{515,98,342}$ $\overline{518,181,203}$ $\overline{500}$ Total $51,574,981,346$ $51,272,396,285$ $514,952,4393$ $52,105,112$ $53,372,1987$ 50 $52,095$ PAAMCO $58,370,646$ $54,277,742$ $54,402,209$ 5430 $538,012$ 50 50 50 Grosvenor Lexternal $52491,069,158$ $5484,567,972$ $-5650,186$ -5542 -5342 50 550 Oportunistic Total $577,73,439,804$ $5750,983,455$ $513,456,348$ 588 $53,70,70$ 50 550 Oportunistic Grosvenor D $$15,110,000$ $$0$ $$10,170,420$ $$22,150,395$ $$0$ $$2277$ Octagon $5462,552,323$ $$465,803,874$ $$32,215,114$ $$13,010,630$ $$0$ $$2277$ Octagon $$462,552,323$ \$465,806,702 \$577,716,822 \$13,010,610,420 \$18,855,589 \$3,241 PM MBS $5786,489,757$ \$807,646,809,757	-							\$0
Total \$1,574,981,346 \$1,724,506,285 \$149,524,939 \$2,163,112 \$53,721,987 \$0 \$2,099 Hedge Funds PAAMCO \$8,370,646 \$4,277,742 \$4,092,904 \$430 \$53,012 \$50 \$50 Grosvenor External \$574,000,000 \$271,137,741 \$2,862,259 \$50 \$50 \$50 \$50 Grosvenor Internal \$491,000,158 \$348,679,72 \$56,501,166 \$542 \$53,70 \$51								\$0
PAAMCO \$8,870,646 \$4,277,742 \$36,029,044 \$430 \$38,012 \$50 \$51 Grosvenor External \$274,000,000 \$271,137,741 \$52,862,259 \$50 \$50 \$50 \$50 Grosvenor Internal \$549,000,158 \$548,456,797 \$56,501,186 \$532 \$532 \$532 \$532 \$50 \$52,61,61,81,81 \$51,71,121 \$51,51,010 \$51,51,010 \$51,51,010 \$51,51,51 \$51,51,61,61 \$50 \$50 \$50 \$50,51,91,91 \$50 \$50 \$50,510,51,51,51 <td>•</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>\$2,099,217</td>	•							\$2,099,217
PAAMCO \$8,870,646 \$4,277,742 \$36,029,044 \$430 \$38,012 \$50 \$51 Grosvenor External \$274,000,000 \$271,137,741 \$52,862,259 \$50 \$50 \$50 \$50 Grosvenor Internal \$549,000,158 \$548,456,797 \$56,501,186 \$532 \$532 \$532 \$532 \$50 \$52,61,61,81,81 \$51,71,121 \$51,51,010 \$51,51,010 \$51,51,010 \$51,51,51 \$51,51,61,61 \$50 \$50 \$50 \$50,51,91,91 \$50 \$50 \$50,510,51,51,51 <td>Hedge Funds</td> <td></td> <td></td> <td>. , ,</td> <td></td> <td></td> <td></td> <td></td>	Hedge Funds			. , ,				
Grosvenor Internal <u>5491,069,158</u> <u>5484,567,972</u> <u>565,01186</u> <u>5342</u> <u>5342</u> <u>5342</u> <u>50</u> <u>5566</u> Total S773,39,804 S79,983,455 -513,456,348 S88 S37,670 S0 5524 Grosvenor D \$15,110,000 \$15,110,000 \$0	PAAMCO	\$8,370,646	\$4,277,742	-\$4,092,904	\$430	\$38,012	\$0	-\$1,095,657
Total \$773,439,804 \$759,983,455 -\$13,456,348 \$88 \$37,670 \$00 -\$522 Opportunistic Grosvenor D \$15,110,000 \$15,110,000 \$00 \$00 \$00 \$00 \$00 Fixed Income - - \$13,021,724 \$22,150,395 \$00 \$277 Octagon \$462,552,523 \$465,803,874 \$52,907,438 \$4,906,839 \$10,170,420 \$18,55,589 \$53,242 JPM MBS \$786,489,757 \$807,441,873 \$20,905,416 \$1,751,121 \$13,718,283 \$5341,460 \$33,372 PMCO Core \$2,173,580,535 \$2,22,01,419,729 \$878,7839,193 \$21,57,412 \$565,83,242 \$4,575,400 \$10,17,470 Metlife \$371,189,939 \$428,906,762 \$577,16,822 \$1,667,280 \$15,993,354 \$12,99,498 \$33,073 Grosvenor Opport Cr \$58,227,318 \$70,172,268 \$11,94,950 \$00 \$12,73,030 \$12,73,030 \$12,73,030 \$51,51,625 \$14,914 Ninety One \$274,469,775 \$22,8135,522 \$46,34,253	Grosvenor External	\$274,000,000	\$271,137,741	-\$2,862,259	\$0	\$0	\$0	\$0
Opportunistic Grosvenor D \$15,110,000 \$15,110,000 \$0 \$0 \$0 \$0 Fixed Income Credit Suisse \$695,737,521 \$655,62,6364 -\$40,111,157 \$13,021,724 \$22,150,395 \$0 \$277 Octagon \$462,552,523 \$465,803,874 \$3,251,352 \$2,090 \$31,006 \$0 \$52 Payden & Rygel \$687,314,307 \$716,531,745 \$220,057,116 \$11,751,121 \$13,718,283 -\$341,460 -\$375 PMCC Core \$2,173,800,535 \$2,261,419,772 \$87,839,193 \$2,157,412 \$56,583,242 \$4,4575,400 \$101,775 Metlife \$371,189,939 \$428,906,762 \$57,716,822 \$1,667,280 \$15,933,354 \$1,269,848 \$33,673 Grosvenor Opport Cr \$582,27,318 \$70,172,268 \$11,944,950 \$0 \$10,315,263 \$0 \$14,714 Siney One \$274,469,775 \$228,135,222 -\$46,63,313,230 \$12,73,030 \$1,273,030 \$1,273,030 \$1,273,030 \$51,262 \$1,951 Global Evolution \$3,370,5414,407,7	Grosvenor Internal	\$491,069,158	<u>\$484,567,972</u>	-\$6,501,186	-\$342	-\$342	<u>\$0</u>	<u>\$569,158</u>
Grosvenor D \$15,110,000 \$15,110,000 \$0 \$0 \$0 \$0 Fixed Income -<	Total	\$773,439,804	\$759,983,455	-\$13,456,348	\$88	\$37,670	\$0	-\$526,499
Fixed Income Credit Suisse \$695,737,521 \$655,626,364 -\$40,111,157 \$13,021,724 \$22,150,395 \$00 \$277 Octagon \$462,552,523 \$465,803,874 \$3,251,352 \$2,000 \$\$31,006 \$00 \$\$277 Octagon \$462,552,523 \$465,803,874 \$3,251,352 \$2,000 \$\$31,006 \$00 \$\$1,355,589 \$\$2,242 JPM MBS \$786,489,757 \$807,441,873 \$20,952,116 \$1,751,121 \$13,718,283 \$\$341,460 \$\$379 Metlife \$371,189,939 \$428,906,762 \$\$7,76,822 \$1,667,280 \$1,993,354 \$1,269,848 \$\$33,672 Grosvenor Opport Cr \$\$52,72,18 \$70,172,268 \$11,944,950 \$\$0 \$\$10,315,263 \$\$0 \$\$14,714 Ninety One \$274,469,775 \$228,135,522 \$46,334,253 \$\$303,792 \$7,700,280 \$\$0 \$\$10,315,263 \$\$0 \$\$11,31,400 \$\$1,170,677,551 \$\$35,216,511 \$\$1,280,910 \$\$1,250,903 \$\$1,91,51,603 \$\$1,951,625 \$\$1,951,60 \$\$31,80,25,273 \$\$2,234,151 \$\$15	Opportunistic							
Credit Suisse \$695,737,521 \$655,626,364 -\$40,111,157 \$13,021,724 \$22,150,395 \$0 \$277 Octagon \$462,552,523 \$465,803,874 \$3,251,352 \$2,090 \$31,006 \$0 \$52 Payden & Rygel \$6687,314,307 \$716,381,745 \$22,9067,438 \$4,906,839 \$10,170,420 \$1,855,589 \$53,242 JPM MBS \$786,489,757 \$80,741,873 \$20,952,116 \$1,751,121 \$13,718,283 \$5341,400 -\$379 PINCO Core \$2,173,580,535 \$2,2,261,19,729 \$87,839,193 \$21,577,112 \$56,583,242 \$4,575,400 \$101,777 Metlife \$371,189,939 \$428,906,762 \$57,716,822 \$1,667,280 \$11,299,3354 \$1,269,848 \$33,672 Grosvenor Opport Cr \$58,227,318 \$70,172,268 \$11,944,950 \$0 \$1,273,030 \$1,273,030 \$1,273,030 \$1,269,848 \$33,672 Global Evolution \$375,048,376 \$345,149,494 \$529,884,41582 \$303,792 \$7,700,280 \$0 \$11,750,673,5173 \$31,21,213,00 \$1,273,0	Grosvenor D	\$15,110,000	\$15,110,000	\$0	\$0	\$0	\$0	\$0
Octagon \$462,552,523 \$465,803,874 \$3,251,352 \$2,090 \$31,006 \$0 \$52 Payden & Rygel \$687,314,307 \$716,381,745 \$29,067,438 \$4,906,839 \$10,170,420 \$1,855,589 \$32,242 JPM MBS \$786,489,757 \$807,411,873 \$20,952,116 \$1,751,121 \$13,718,283 \$-\$341,460 \$-\$337 PIMCO Core \$2,173,580,535 \$22,261,419,729 \$87,739,193 \$2,157,412 \$56,583,242 \$4,575,400 \$101,775 Mettife \$337,1189,939 \$428,906,762 \$57,716,822 \$1,667,280 \$10,315,263 \$0 \$14,714 Ninety One \$274,469,775 \$228,135,149,949 \$29,898,426 \$1,273,030 \$1,951,625 \$1,951 Global Evolution \$337,054,4436,449 \$6,229,922,904 \$85,486,454 \$25,083,288 \$13,8025,273 \$5,234,151 \$151,186 Fixed Income Internal Portfolio \$1,135,461,040 \$1,170,677,551 \$35,216,511 \$12,895,062 \$38,123,303 \$20,476,300 \$308 Internal Lond Duration \$248,84,4055	Fixed Income							
Payden & Rygel \$687,314,307 \$716,381,745 \$29,067,438 \$4,906,839 \$10,170,420 \$1,855,589 \$3,242 JPM MBS \$786,489,757 \$807,441,873 \$20,952,116 \$1,751,121 \$13,718,283 -\$341,460 -\$375 PIMCO Core \$2,173,580,535 \$2,261,419,729 \$87,839,193 \$2,157,412 \$56,583,242 \$4,575,400 \$101,775 Metlife \$371,189,939 \$428,906,762 \$57,716,822 \$16,67,280 \$15,993,354 \$1,269,848 \$33,677 Grosvenor Opport Cr \$58,227,318 \$701,72,268 \$11,944,950 \$0 \$10,315,263 \$0 \$14,712 Ninety One \$274,469,775 \$228,135,522 -\$46,334,253 \$303,792 \$7,790,280 \$0 \$10,915,625 -\$1,951,625 -\$	Credit Suisse	\$695,737,521	\$655,626,364	-\$40,111,157	\$13,021,724	\$22,150,395	\$0	\$277,331
JPM MBS \$786,489,757 \$807,441,873 \$20,952,116 \$1,751,121 \$13,718,283 -\$341,460 -\$379 PIMCO Core \$2,173,580,535 \$2,261,419,729 \$87,839,193 \$2,157,412 \$56,583,242 \$4,575,400 \$101,775 Metlife \$371,189,939 \$428,906,762 \$57,716,822 \$16,67,280 \$15,933,54 \$1,269,848 \$33,672 Grosvenor Opport Cr \$58,82,27,318 \$70,172,268 \$11,944,950 \$0 \$10,315,263 \$0 \$14,714 Ninety One \$274,469,775 \$228,135,522 -\$46,334,253 \$303,792 \$7,790,280 \$0 \$11,716 Global Evolution \$375,048,376 \$345,149,949 -\$29,898,426 \$1,273,030 \$1,273,030 \$1,951,625 -\$1,951 Global Evolution \$375,048,376 \$345,149,949 \$29,898,426 \$1,273,030 \$1,273,030 \$51,751,625 -\$1,951 Global Evolution \$375,048,376 \$345,149,949 \$29,898,426 \$1,273,030 \$1,273,030 \$51,75,600 \$517,3600 \$51,751 \$31,51,515 \$173,600 \$51,751,651 \$15,953,234,151 \$11,51,5162 \$11,51,516 \$11,51,516 <td>Octagon</td> <td>\$462,552,523</td> <td>\$465,803,874</td> <td>\$3,251,352</td> <td>\$2,090</td> <td>\$31,006</td> <td>\$0</td> <td>\$2,078</td>	Octagon	\$462,552,523	\$465,803,874	\$3,251,352	\$2,090	\$31,006	\$0	\$2,078
PIMCO Core \$2,173,580,535 \$2,261,419,729 \$87,839,193 \$2,157,412 \$55,583,242 \$4,575,400 \$10,1775 Mettife \$371,189,939 \$428,906,762 \$57,716,822 \$1,667,280 \$15,993,354 \$1,269,848 \$33,672 Grosvenor Opport Cr \$58,227,318 \$70,172,268 \$11,944,950 \$0 \$10,315,263 \$0 \$14,714 Ninety One \$274,469,775 \$228,135,522 \$46,334,253 \$303,792 \$7,790,280 \$0 Global Evolution \$3375,048,376 \$345,149,949 \$29,988,426 \$1,273,030 \$1,273,030 \$1,951,625 \$-51,951 Goldman Sachs \$259,826,400 \$250,884,818 \$88,941,582 \$0 \$0 \$1,73,060 \$51,73,600 \$51,73,600 \$51,73,600 \$51,73,600 \$51,73,600 \$51,73,600 \$56,225,932,848 \$13,80,25,273 \$5,234,151 \$151,800 Fixed Income Internal Ladder \$3,705,414,086 \$3,818,647,307 \$113,233,221 \$3,853,875 \$36,970,041 \$0 \$300 Internal Lodg Duration \$489,836,582	Payden & Rygel	\$687,314,307	\$716,381,745	\$29,067,438	\$4,906,839	\$10,170,420	\$1,855,589	\$3,242,875
Metilife\$371,189,939\$428,906,762\$57,716,822\$1,667,280\$15,993,354\$1,269,848\$33,672Grosvenor Opport Cr\$58,227,318\$70,172,268\$11,944,950\$0\$10,315,263\$0\$14,714Ninety One\$274,469,775\$228,135,522 $-$46,334,253$ \$303,792\$7,790,280\$0Global Evolution\$375,048,376\$345,149,949 $-$229,898,426$ \$1,273,030 $+$1,951,625$ $-$1,951Goldman Sachs$259,826,400$250,884,818-$89,941,582$0$0$0-$173,600-$173,600-$173,600Total$6,144,436,449$6,229,922,904$85,486,454$25,083,288$138,025,273$5,234,151$151,180Fixed IncomeInternal Portfolio$1,135,461,040$1,170,677,551$352,16,511$12,895,062$38,123,303$20,476,300$66,285Internal Ladder$3,705,414,086$3,818,647,307$113,233,221$3,853,875$36,970,041$0$308Internal Low Duration$489,836,582$445,244,029-$4,592,553$14,526,944$26,478,386$0$1,427Internal Long Duration$236,844,095$308,589,453$71,745,358$2,888,707$6,625,932$2,331,329$51,917Public Purpose Investments$285,703,920$285,703,920held at cost$31,493$6,408,317$0Cash EquivalentsJP Morgan$1,563,151,535$1,564,022,859$871,324$76,845$32,700,612$0$3,303Other **$13,55$	JPM MBS	\$786,489,757	\$807,441,873	\$20,952,116	\$1,751,121	\$13,718,283	-\$341,460	-\$379,421
Grosvenor Opport Cr\$58,227,318\$70,172,268\$11,944,950\$0\$10,315,263\$0\$14,714Ninety One\$274,469,775\$228,135,522-\$46,334,253\$303,792\$7,790,280\$0Global Evolution\$375,048,376\$345,149,949-\$29,898,426\$1,273,030\$1,273,030-\$1,951,625-\$1,951Goldman Sachs $$259,826,400$ $$250,884,818$ $-$89,941,582$ $$0$ $$0$ $$51,3600$ -\$173Total\$6,144,436,449\$6,229,922,904\$85,486,454\$25,083,288\$138,025,273\$5,234,151\$151,180Fixed IncomeInternal Portfolio\$1,135,461,040\$1,170,677,551\$35,216,511\$12,895,062\$38,123,303\$20,476,300\$66,285Internal Low Duration\$489,836,582\$485,244,029-\$4,592,553\$14,526,944\$26,478,386\$0\$1,427Internal Long Duration\$236,844,095\$308,589,453\$71,745,358\$2,888,707\$6,625,932\$2,331,329\$51,917Public Purpose Investments\$285,703,920\$285,703,920held at cost\$31,493\$6,408,317\$0Cash EquivalentsIP Morgan\$1,563,151,535\$1,564,022,859\$871,324\$76,845\$32,700,612\$0\$3,303Other **\$13,551,908\$1,750,955-\$11,800,954\$61,098\$50,519,993.66\$60,435\$68,942	PIMCO Core	\$2,173,580,535	\$2,261,419,729	\$87,839,193	\$2,157,412	\$56,583,242	\$4,575,400	\$101,775,659
Ninety One $\$274,469,775$ $\$228,135,522$ $-\$46,334,253$ $\$303,792$ $\$7,790,280$ $\$0$ Global Evolution $\$375,048,376$ $\$345,149,949$ $-\$29,898,426$ $\$1,273,030$ $\$1,273,030$ $-\$1,951,625$ $-\$1,951,625$ Goldman Sachs $\$259,826,400$ $\$250,884,818$ $-\$89,941,582$ $\$0$ $\$0$ $-\$1,73,600$ $-\$1,73,600$ Total $\$6,144,436,449$ $\$6,229,922,904$ $\$85,486,454$ $\$25,083,288$ $\$138,025,273$ $\$5,234,151$ $\$151,180$ Fixed IncomeInternal Portfolio $\$1,135,461,040$ $\$1,170,677,551$ $\$35,216,511$ $\$12,895,062$ $\$38,123,303$ $\$20,476,300$ $\$66,285$ Internal Ladder $\$3,705,414,086$ $\$3,818,647,307$ $\$113,233,221$ $\$3,853,875$ $\$36,970,041$ $\$0$ $\$300$ Internal Low Duration $\$489,836,582$ $\$485,244,029$ $-\$4,592,553$ $\$14,526,944$ $\$26,478,386$ $\$0$ $\$1,427$ Public Purpose Investments $\$225,703,920$ $\$285,703,920$ held at cost $\$31,493$ $\$6,408,317$ $\$0$ Cash Equivalents J J $\$1,563,151,535$ $\$1,564,022,859$ $\$871,324$ $\$76,845$ $\$32,700,612$ $\$0$ $\$3,303$ Securities Lending $\$1,3551,908$ $\$1,750,955$ $-\$11,800,954$ $\$61,098$ $\$50,519,993,66$ $\$60,435$ $\$68,942$	Metlife	\$371,189,939	\$428,906,762	\$57,716,822	\$1,667,280	\$15,993,354	\$1,269,848	\$33,672,630
Global Evolution\$375,048,376\$345,149,949 $-$29,898,426$ \$1,273,030 $$1,273,030$ $-$1,951,625$ $-$1,951,625$ Goldman Sachs\$259,826,400\$2250,884,818 $-$8,941,582$ \$0\$0 $-$173,600$ $-$173,600$ Total\$6,144,436,449\$6,229,922,904\$85,486,454\$25,083,288\$138,025,273\$5,234,151\$151,180Fixed IncomeInternal Portfolio\$1,135,461,040\$1,170,677,551\$35,216,511\$12,895,062\$38,123,303\$20,476,300\$66,285Internal Ladder\$3,705,414,086\$3,818,647,307\$113,233,221\$3,853,875\$36,970,041\$0\$308Internal Low Duration\$489,836,582\$485,244,029 $-$4,592,553$ \$14,526,944\$26,478,386\$0\$1,427Public Purpose Investments\$2285,703,920\$285,703,920held at cost\$31,493\$6,408,317\$0\$308Cash EquivalentsJP Morgan\$1,563,151,535\$1,564,022,859\$871,324\$76,845\$32,700,612\$0\$3,303Securities Lending $$13,551,908$ \$1,750,955 $-$11,800,954$ \$61,098\$50,519,993.66\$60,435\$68,942	Grosvenor Opport Cr	\$58,227,318	\$70,172,268	\$11,944,950	\$0	\$10,315,263	\$0	\$14,714,606
Goldman Sachs §259,826,400 §250,884,818 -\$8,941,582 \$0 \$0 -\$173,600 \$50,61,81 -\$153,813,81,81,81,81,81,81,81,81,81,81,81,81,81,	Ninety One	\$274,469,775	\$228,135,522	-\$46,334,253	\$303,792	\$7,790,280		\$0
Total \$6,144,436,449 \$6,229,922,904 \$85,486,454 \$225,083,288 \$138,025,273 \$5,234,151 \$151,186 Fixed Income Internal Portfolio \$1,135,461,040 \$1,170,677,551 \$35,216,511 \$12,895,062 \$38,123,303 \$20,476,300 \$66,285 Internal Ladder \$3,705,414,086 \$3,818,647,307 \$113,233,221 \$3,853,875 \$36,970,041 \$0 \$306 Internal Low Duration \$489,836,582 \$485,244,029 -\$4,592,553 \$14,526,944 \$26,478,386 \$0 \$1,427 Internal Long Duration \$236,844,095 \$308,589,453 \$71,745,358 \$2,888,707 \$6,625,932 \$2,331,329 \$51,917 Public Purpose Investments \$2285,703,920 \$285,703,920 held at cost \$31,493 \$6,408,317 \$0 Cash Equivalents IP Morgan \$1,563,151,535 \$1,564,022,859 \$871,324 \$76,845 \$32,700,612 \$0 \$3,303 Securities Lending								-\$1,951,625
Fixed Income Internal Portfolio \$1,135,461,040 \$1,170,677,551 \$35,216,511 \$12,895,062 \$38,123,303 \$20,476,300 \$66,285 Internal Ladder \$3,705,414,086 \$3,818,647,307 \$113,233,221 \$3,853,875 \$36,970,041 \$0 \$308 Internal Low Duration \$489,836,582 \$4485,244,029 -\$4,592,553 \$14,526,944 \$26,478,386 \$0 \$1,427 Internal Long Duration \$236,844,095 \$308,589,453 \$71,745,358 \$2,888,707 \$6,625,932 \$2,331,329 \$51,917 Public Purpose Investments \$285,703,920 \$285,703,920 held at cost \$31,493 \$6,408,317 \$0 Cash Equivalents JP Morgan \$1,563,151,535 \$1,564,022,859 \$871,324 \$76,845 \$32,700,612 \$0 \$3,303 Securities Lending								<u>-\$173,600</u>
Internal Portfolio \$1,135,461,040 \$1,170,677,551 \$35,216,511 \$12,895,062 \$38,123,303 \$20,476,300 \$66,285 Internal Ladder \$3,705,414,086 \$3,818,647,307 \$113,233,221 \$3,853,875 \$36,970,041 \$0 \$308 Internal Low Duration \$489,836,582 \$485,244,029 -\$4,592,553 \$14,526,944 \$26,478,386 \$0 \$1,427 Internal Long Duration \$236,844,095 \$308,589,453 \$71,745,358 \$2,888,707 \$6,625,932 \$2,331,329 \$51,917 Public Purpose Investments \$285,703,920 \$285,703,920 held at cost \$31,493 \$6,408,317 \$0 Cash Equivalents JP Morgan \$1,563,151,535 \$1,564,022,859 \$871,324 \$76,845 \$32,700,612 \$0 \$3,303 Securities Lending \$1,239,249 \$7,703,053 \$0 \$66,0435 \$68,942		\$6,144,436,449	\$6,229,922,904	\$85,486,454	\$25,083,288	\$138,025,273	\$5,234,151	\$151,180,533
Internal Ladder \$3,705,414,086 \$3,818,647,307 \$113,233,221 \$3,853,875 \$36,970,041 \$0 \$308 Internal Low Duration \$489,836,582 \$485,244,029 -\$4,592,553 \$14,526,944 \$26,478,386 \$0 \$1,427 Internal Long Duration \$236,844,095 \$308,589,453 \$71,745,358 \$2,888,707 \$6,625,932 \$2,331,329 \$51,917 Public Purpose Investments \$2285,703,920 \$285,703,920 held at cost \$31,493 \$6,408,317 \$0 Cash Equivalents							600 (F - 500	
Internal Low Duration \$489,836,582 \$485,244,029 -\$4,592,553 \$14,526,944 \$26,478,386 \$0 \$1,427 Internal Long Duration \$236,844,095 \$308,589,453 \$71,745,358 \$2,888,707 \$6,625,932 \$2,331,329 \$51,917 Public Purpose Investments \$285,703,920 \$285,703,920 held at cost \$31,493 \$6,408,317 \$0 Cash Equivalents JP Morgan \$1,563,151,535 \$1,564,022,859 \$871,324 \$76,845 \$32,700,612 \$0 \$3,303 Securities Lending \$1,239,249 \$7,703,053 \$0 \$66,0435 \$68,942 Other ** \$13,551,908 \$1,750,955 -\$11,800,954 \$61,098 \$50,519,993,66 \$60,435 \$68,942								\$66,285,086
Internal Long Duration \$236,844,095 \$308,589,453 \$71,745,358 \$2,888,707 \$6,625,932 \$2,331,329 \$51,917 Public Purpose Investments \$285,703,920 \$285,703,920 held at cost \$31,493 \$6,408,317 \$0 Cash Equivalents					. , ,			\$308,791
Public Purpose Investments \$285,703,920 \$285,703,920 held at cost \$31,493 \$6,408,317 \$0 Cash Equivalents JP Morgan \$1,563,151,535 \$1,564,022,859 \$871,324 \$76,845 \$32,700,612 \$0 \$33,303 Securities Lending \$13,551,908 \$1,750,955 -\$11,800,954 \$61,098 \$50,519,993.66 \$60,435 \$68,942								\$1,427,323
Cash Equivalents JP Morgan \$1,563,151,535 \$1,564,022,859 \$871,324 \$76,845 \$32,700,612 \$0 \$3,303 Securities Lending \$13,551,908 \$1,750,955 -\$11,800,954 \$61,098 \$50,519,993.66 \$60,435 \$68,942	-							\$51,917,595
JP Morgan \$1,563,151,535 \$1,564,022,859 \$871,324 \$76,845 \$32,700,612 \$0 \$33,303 Securities Lending \$1,3551,908 \$1,750,955 -\$11,800,954 \$61,098 \$50,519,993.66 \$60,435 \$68,942	-	\$285,703,920	\$285,703,920	held at cost	\$31,493	\$6,408,317	\$0	\$0
Securities Lending \$1,239,249 \$7,703,053 \$0 Other ** \$13,551,908 \$1,750,955 -\$11,800,954 \$61,098 \$50,519,993.66 \$60,435 \$68,942								
Other ** \$13,551,908 \$1,750,955 -\$11,800,954 \$61,098 \$50,519,993.66 \$60,435 \$68,942	JP Morgan	\$1,563,151,535	\$1,564,022,859	\$871,324	\$76,845	\$32,700,612	\$0	\$3,303,623
	Securities Lending				\$1,239,249	\$7,703,053	\$0	\$0
	Other **	\$13,551,908	\$1,750,955	-\$11,800,954	\$61,098	\$50,519,993.66	\$60,435	\$68,942,079
101ALS \$21,802,251,952 \$22,715,462,071 \$913,210,138 \$87,641,596 \$508,188,448 (\$16,606,256) \$316,201,	-							
	TOTALS	\$21,802,251,932	\$22,715,462,071	\$913,210,138	\$87,641,596	\$508,188,448	(\$16,606,256)	\$316,201,936

*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.

AT A GLANCE

INVESTMENT EARNINGS By Fund and By Type-- Fiscal Year 2020

	Common School Permanent Land	Permanent Land	University Permanent Land	Hathaway Scholarship	Excellence in Higher Education	Workers' Compensation	WY Permanent Mineral Trust Fund	LSRA	Pool A	State Agency	TOTAL
FY20 INCOME DISTRIBUTED YTD	107,365,490,88	4,577,083.95	616,597,73	14.012.745.53	3,342,325,74	65,596,337.83	183,285,230.89	29.108.136.47	6,134,884.75	94,149,614.05	508,188,447.82
FY20 GAINS AND LOSSES DISTRIBUTED YTD	49,505,027.01	2,590,018.49	596,501.51	6,030,447.34	13,550,651.82	100,672,286.01	96,064,999.71	29,451,528.29	3,292,814.78	14,447,660.66	316,201,935.62
FY20 TOTAL INCOME AND GAINS/LOSSES YTD	156,870,517.89	7,167,102.44	1,213,099.24	20,043,192.87	16,892,977.56	166,268,623.84	279,350,230.60	58,559,664.76	9,427,699.53	108,597,274.71	824,390,383.44
FY19 PAYABLE TOTAL DISTRIBUTED IN FY20	(18,265,599.11)	(970,971.67)	942,195.75	(3,123,409.05)	(707,149.56)	(12,379,250.11)	(36,536,012.25)	(12,796,820.50)	(2,536,974.46)	(32,089,040.01)	(118,463,030.97)
FY20 TOTAL DISTRIBUTED YTD w/ FY19 PAYABLE	138,604,918.78	6,196,130.77	2,155,294.99	16,919,783.82	16,185,828.00	153,889,373.73	242,814,218.35	45,762,844.26	6,890,725.07	76,508,234.70	705,927,352.47