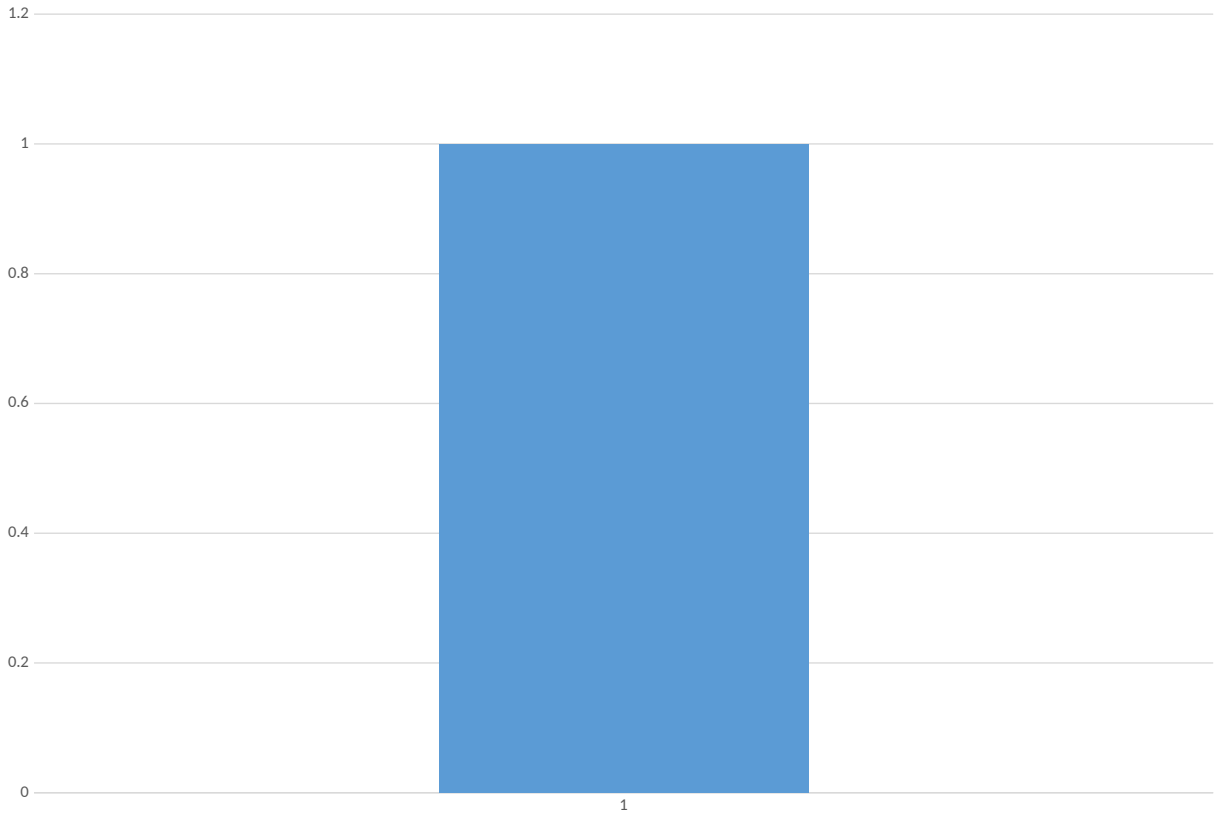


Corporate Bonds Domestic Foreign



Quarterly Survey of Public Pensions (draft 10.18.18)

General Instructions

1. Report figures for the last date of the calendar quarter named in the form title.
2. Report values at market value.
3. Report assets relating to all accounts and reserves of the system, INCLUDING amounts for retirement, disability, survivors', and other benefits.
4. PLEASE COMPLETE ALL ITEMS ON THE FORM.

*If some items do not apply to the system, enter zero ("0") and specify those items as "not applicable" in REMARKS. I

*If some items may apply but there is a zero dollar amount, then do not leave blank. Enter zero ("0").
5. Do not delay reporting to await final figures, if reasonable estimates can be supplied on a preliminary basis

Cash and Short-Term Investments

Z11	Cash and Checkable Deposits	Cash and non-interest bearing deposits (checking deposits, transactional accounts used to pay for daily operations of the fund.)	<input type="text"/>
Z12	Commerical Paper	Unsecured, short-term debt that is typically used for financing accounts receivable and short-term liabilities. It is usually issued at a discount from the face value.	<input type="text"/>
Z13	Money Market Funds	Funds consisting of short-term securities representing high-quality liquid debt and monetary instruments.	<input type="text"/>
Z14	Repurchase Agreements	Short-term sales of securities, usually issued by the federal government, with an explicit agreement to repurchase at a specified date or on demand. The securities sold are the collateral for the transaction.	<input type="text"/>
Z15	Time and Savings Deposits	Deposits that the depositor does not have a right, and is not permitted to, make withdrawals from unless they pay an interest penalty.	<input type="text"/>
Z16	Other Short-Term Investments	Any assets with a maturity of less than one year not otherwise classified.	<input type="text"/>
Z10	Total Cash and Short-Term Investments	(Sum of Z11 through Z16)	<input type="text"/>

Federal Government Securities

Z21	Federal Treasury Securities	Obligations of the U.S. Treasury (including short-term notes) and the Federal Financing Bank (FFB).	<input type="text"/>
Z22	Federal Agency Securities	Bonds and mortgage-backed securities issued by Federal agencies, such as: <ul style="list-style-type: none"> • Commodity Credit Corporation (CCC) • Export - Import Bank • Federal Housing Administration (FHA) • Financing Corporation (FICO) • Government National Mortgage Association (GNMA) • Small Business Administration (SBA) • US Postal Service • Tennessee Valley Authority (TVA) 	<input type="text"/>
Z23	Federally - Sponsored Agencies	Securities of Federally-Sponsored or chartered private and quasi-private organizations such as: <ul style="list-style-type: none"> • Federal Home Loan Banks (FHLB) • Federal Home Loan Mortgage Corporation (FHLMC or "Freddie Mac") • Federal National Mortgage Association (FNMA or "Fannie Mae") • Federal farm credit banks • Student Loan Marketing Association (SLMA or "Sallie Mae") 	<input type="text"/>
Z20	Total Federal Government Securities	Sum of Z21 through Z23	<input type="text"/>

Corporate Bonds

Z31	Domestic	Long-term debt securities issued by corporations based in the United States. Includes private mortgage backed securities, convertible bonds, and railroad equipment certificates.	<input type="text"/>
Z32	Foreign	Debt securities issued by foreign-based corporates and foreign governmental units, including mortgage backed securities and convertible bonds.	<input type="text"/>
Z30	Total Corporate Bonds	Sum of Z31 and Z32	<input type="text"/>

Corporate Equity

Z41	Domestic	Publically traded common and preferred stock in US - based corporations. Exclude: Convertible bonds (Report at "Domestic Corporate Bonds")	<input type="text"/>
Z42	Foreign	Publically traded common and preferred stock in foreign-based corporations. Exclude: Convertible bonds. Report at "Foreign Corporate Bonds "	<input type="text"/>
Z40	Total Corporate Equity		<input type="text"/>

Other Directly Held Investments

Z51	Directly Held Real Property	Value of real property owned by the pension system. Excludes property shares owned in Real Estate Investment Trusts (Z71) and mortgage-backed securities.	<input type="text"/>
Z52	Directly Held Mortgages	Value of mortgages held by (owed to) the pension system, whether bought or originated by the pension system. Does not include mortgage backed securities and Directly Held Real Property.	<input type="text"/>
Z53	Other Misc Investments	Other investments not elsewhere classified.	<input type="text"/>
Z50	Total Other Investments	Sum of Z61 through Z63	<input type="text"/>

Private Equity

Z60	Total Private Equity	Directly-held equity that is not listed on a public exchange and requires a specified minimum holding period.	<input type="text"/>
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Other Indirectly Held Assets

Z71	Real Estate Investment Trusts (REITs)	Shares of marketable security that represents companies that own and operate income-producing real estate.Excludes "Directly Held Real Property", which is ownership of any property - whether it produces income or not. Must meet federal regulatory guidelines. Excluding Non-US Funds, which are included in Z76.	<input type="text"/>
Z72	Exchange Traded Funds (ETFs)	A marketable security that tracks an index, a commodity, bonds or a basket of assets like an index fund. It trades like a common stock on a stock exchange and accordingly fluctuates in price throughout the trading day. Excluding Non-US Funds, which are included in Z76.	<input type="text"/>
Z73	Hedge Funds	Shares in investment funds that pool capital from accredited individuals or institutional investors and invests in a variety of assets. Excluding Non-US Funds, which are included in Z76.	<input type="text"/>
Z74	Closed - end funds	Shares in funds organized as publicly traded investment companies by the Securities Exchange Commission (SEC) that are structured, listed and traded like a stock on a stock exchange. Closed-end funds have a fixed number of shares. Excluding Non-US Funds, which are included in Z76.	<input type="text"/>
Z75	Open - end funds	Shares of an investment fund that are bought and sold on demand at their Net Asset Value, which is based on the value of the fund's underlying securities and is generally calculated at the close of every trading day. Investors buy shares directly from a fund. Excluding Non-US Funds, which are included in Z76.	<input type="text"/>
Z76	International Mutual Funds	Shares of investment funds that consist of non-US investments.	<input type="text"/>
Z77	Other Private Funds	All other pooled investments not otherwise classified.	<input type="text"/>
Z70	Total Other Indirectly Held Assets	Sum of Z71 through Z77	<input type="text"/>

Z01	Total Cash and Investments	(Sum of all above asset codes)	<input type="text"/>
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Z80 Securities Lending Collateral

Securities held as collateral for short-term borrowings. Should not be included in "Total Cash and Investments" (Z01), as these investments are encumbered and not available for sale or liquidity purposes.

Remarks

Use this space for any explanations that may be essential in understanding the reported data.

Thank you for completing this form.

Retain a copy of the completed questionnaire for your records.