

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

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"/> |
|------------|-----------------------------------|--------------------------------|----------------------|

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.