

Annual Statement 2011

Commonwealth of Massachusetts
Public Employee Retirement Administration Commission
Five Middlesex Avenue, Suite 304 | Somerville, MA 02145
Phone 617 666 4446 Fax 617 628 4414
TTY 617 591 8917 Web www.mass.gov/perac



Public Employee Retirement Administration

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The Honorable Suzanne Bump

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You may leave messages for any member of PERAC's Audit Staff at telephone extension 924 in our Somerville offices.



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Instructions to Retirement Systems & Pension Funds

(Henceforth called Systems)

- (1) **Date of Filing:** The statement is required by law to be filed on or before May 1st.
- (2) **The Name of the System** must be typed or stamped at the top of all pages and schedules (and duplicate schedules), and on all inserted schedules and loose sheets.
- (3) This statement must be typewritten or prepared legibly using electronic media.
- (4) **Blank Schedules** will not be accepted. If no entries are to be made, type "NONE" across the schedule in question.
- (5) Each category of investment must be grouped alphabetically on appropriate schedules as listed below. Group totals in each category must be shown (sub-totals should be identified as such). Investments must be listed on a trade date basis (as opposed to the cashbook, which is on a settlement date basis). Purchases made prior to January 1st, but not settled until after December 31st, should be recorded as accounts payable and, as such, should be listed as purchased and owned. Sales made prior to January 1st, but not settled until after December 31st, should be recorded as accounts receivable and, as such, should be listed as sold and no longer owned.*

Schedule 1

Cash

Schedule 2

Short Term Securities (Treasury Bills, Commercial Paper, Repurchase Agreements, CDs, Term Deposits, Money Market Accounts, Cooperative Shares, and Savings and Loan Shares).

Schedule 3 (A, B, and C)

Fixed Income Securities

Schedule 4 (A, B, and C)

Stocks and Options

Schedule 5

Pooled Funds, PRIT Fund, Mutual or Commingled Funds, International Investments, Alternative Investments, and Real Estate Investments

Schedule 6

Recap of Schedules 1 through 5

Supplementary Schedule

We are now requesting that you provide us with a supplemental schedule for Members' Balances in the Annuity Savings Account. Previously, there was some confusion as to whether this information was required. **It is required.**

- (6) If the Annual Statement and Schedules do not contain the information asked for in the blanks, or are not prepared as requested above, they will NOT be accepted by the Commission.

Note: In accordance with the provisions of section 20(5)(h) and section 23(1)(c) and section 23(2)(e) of Chapter 32 of the General Laws, this statement must be filed in the office of the Public Employee Retirement Administration Commission no later than May 1, 2012. The due date for filing will be strictly enforced.

*It is critical that you determine the status of all pending transactions reported by your custodian on supplemental schedules provided by them. If any adjustments are required, these should be disclosed either in the details of accounts due in receivables, or payments pending in accounts payable. Otherwise, the supplemental schedules need to be notated for pending settlements. It may be necessary to revisit pending transactions from prior periods to properly reconcile these financial results.

Annual Statement for the Year Ended December 31, 2011 of the Conditions and Affairs of _____
(Name of Retirement System)

Organized Under the Laws of the Commonwealth of Massachusetts to the Public Employee Retirement Administration Commission

Date of Certificate _____ Effective Date _____

ADMINISTRATION OFFICE

Street & Number City/Town, State and Zip Code Telephone Number

We, the undersigned, members of the _____ Board of Retirement certify under the penalties of perjury, that we are the official board members of said retirement system, and that on the thirty-first day of December last, all of the herein-described assets were the absolute property of said retirement system, free and clear from any liens or claims thereon, except as stated, and the following statements, with the schedules and explanations therein contained, annexed, or referred to, are a full and correct exhibit of all the assets, liabilities, income and disbursements, changes in fund balances, and of the conditions and affairs of the said retirement system on the said thirty-first day of December last, and for the year ended on that date, according to the best of our information, knowledge, and belief, respectively.

BOARD OF RETIREMENT

Please identify the name of the Board Member who serves as Chairperson by inserting the title next to his or her name.

Ex-Officio Member

(Name Typed)

(Signature)

Appointed Member

Term Expires _____

(Name Typed)

(Signature)

Elected Member

Term Expires _____

(Name Typed)

(Signature)

Elected Member

Term Expires _____

(Name Typed)

(Signature)

Member Appointed by Other Members

Term Expires _____

(Name Typed)

(Signature)

INVESTMENT MANAGERS

Please compile/submit a complete list. Attach the list to this page.

(Name)

(Address)

(Name)

(Address)

(Name)

(Address)

INVESTMENT CONSULTANT

(Name)

(Address)

CUSTODIAN

(Name)

(Address)

ANNUAL STATEMENT BALANCE TESTS

1. ASSET BALANCE

Assets Previous Year	_____
Income Current Year	_____
Disbursements Current Year	(_____)
Assets Current Year	_____

2. ASSET DIFFERENCE

Assets Current Year	_____
Assets Previous Year	(_____)
Difference	_____

3. INCOME DIFFERENCE

Income Current Year	_____
Disbursements Current Year	(_____)
Difference	_____

4. FUND CHANGE DIFFERENCE – *Add interfund transfer credits and debits respectively to Income and Disbursement activities.*

Total Fund Change Credits Current Year	_____
Total Fund Change Debits Current Year	(_____)
Difference	_____

NOTE: The difference as a result of tests 2, 3, and 4 should be the same.

Annual Statement of the _____ Retirement System for the Year Ended December 31, 2011

ASSETS & LIABILITIES

	<u>2011</u>	<u>2010</u>	<u>2009</u>
1. 1049 Cash			
2. 1100 Individually Owned Short Term Investments			
3. 1180 Fixed Income Securities (Market Value)			
4. 1101 Pooled Short Term Funds			
5. 1170 Equities			
6. 1172 Pooled Domestic Equity Funds			
7. 1173 Pooled International Equity Funds			
8. 1174 Pooled Global Equity Funds			
9. 1181 Pooled Domestic Fixed Income Funds			
10. 1182 Pooled International Fixed Income Funds			
11. 1183 Pooled Global Fixed Income Funds			
12. 1193 Pooled Alternative Investments / Private Equity			
13. 1194 Pooled Real Estate Funds			
14. 1195 Pooled Domestic Balanced Funds			
15. 1196 Pooled International Balanced Funds			
16. 1197 Hedge Funds			
17. 1198 PRIT Cash Fund			
18. 1199 PRIT Core Fund			
19. 1350 Prepaid Expenses			
20. 1398 Accounts Receivable (A)			
21. 1550 Interest Due and Accrued			
22. 2020 Accounts Payable (A)	(_____)	(_____)	(_____)
TOTAL FUNDS	_____	_____	_____
1. 3293 Annuity Savings Fund			
2. 3294 Annuity Reserve Fund			
3. 3295 Special Military Service Credit Fund			
4. 3296 Pension Fund			
5. 3298 Expense Fund			
6. 3297 Pension Reserve Fund	_____	_____	_____
TOTAL ASSETS AT MARKET VALUE	_____	_____	_____

(A) Specific details for Accounts Receivable and Accounts Payable are to be disclosed on Schedule A.

Annual Statement of the _____ Retirement System for the Year Ended December 31, 2011

	Balance Dec. 31 Prior Year	Receipts	Interfund Transfers	Disbursements	Balance Dec. 31 Current Year
Annuity Savings Fund	_____	_____	_____	_____	_____
Annuity Reserve Fund	_____	_____	_____	_____	_____
Special Military Service Credit Fund	_____	_____	_____	_____	_____
Pension Fund	_____	_____	_____	_____	_____
Expense Fund	_____	_____	_____	_____	_____
Pension Reserve Fund	_____	_____	_____	_____	_____
TOTAL ALL FUNDS	_____	_____	- 0 -	_____	_____

List below all transfers:

Transfer from _____ Fund to the _____ Fund in the Amount of \$ _____ on Account of _____.

Transfer from _____ Fund to the _____ Fund in the Amount of \$ _____ on Account of _____.

Transfer from _____ Fund to the _____ Fund in the Amount of \$ _____ on Account of _____.

Transfer from _____ Fund to the _____ Fund in the Amount of \$ _____ on Account of _____.

Transfer from _____ Fund to the _____ Fund in the Amount of \$ _____ on Account of _____.

Transfer from _____ Fund to the _____ Fund in the Amount of \$ _____ on Account of _____.

Annual Statement of the _____ Retirement System for the Year Ended December 31, 2011

RECEIPTS

	<u>2011</u>	<u>2010</u>	<u>2009</u>
1. Annuity Savings Fund:			
(a) 4891 Members' Deductions			
(b) 4892 Transfers from Other Systems			
(c) 4893 Members' Make up Payments and Re-deposits			
(d) 4900 Member Payments from Rollovers			
(e) Investment Income Credited to Members' Accounts			
Subtotal			
2. Annuity Reserve Fund:			
(a) Investment Income Credited to Annuity Reserve Fund			
Subtotal			
3. Pension Fund:			
(a) 4898 3(8)(c) Reimbursements from Other Systems			
(b) 4899 Received from Commonwealth for COLA and Survivor Benefits			
(c) 4894 Pension Fund Appropriation			
(d) 4840 Workers' Compensation Settlements			
Subtotal			
4. Military Service Fund:			
(a) 4890 Contributions Received (4880) for Military Service			
(b) Investment Income Credited			
Subtotal			
5. Expense Fund:			
(a) 4896 Expense Fund Appropriation			
(b) Investment Income Credited to Expense Fund			
Subtotal			
6. Pension Reserve Fund:			
(a) 4897 Federal Grant Reimbursement			
(b) 4895 Pension Reserve Appropriation			
(c) 4822 Interest Not Refunded			
(d) 4825 Miscellaneous Income			
(e) Excess Investment Income			
Subtotal			
TOTAL RECEIPTS			

DISBURSEMENTS

	2011	2010	2009
1. Annuity Savings Fund:			
(a) 5757 Refunds to Members			
(b) 5756 Transfers to Other Systems			
Subtotal			
2. Annuity Reserve Fund:			
(a) 5750 Annuities Paid			
(b) 5759 Option B Refunds			
Subtotal			
3. Pension Fund:			
(a) 5751 Pensions Paid			
Regular Pension Payments			
Survivorship Payments			
Ordinary Disability Payments			
Accidental Disability Payments			
Accidental Death Payments			
Section 101 Benefits			
(b) 5755 3(8)(c) Reimbursements to Other Systems			
(c) 5752 COLAs Paid			
(d) 5753 Chapter 389 Beneficiary Increase Paid			
Subtotal			
4. Military Service Fund:			
(a) 4890 Return to Municipality for Members who Withdrew their Funds			
Subtotal			
5. Expense Fund:			
(a) 5118 Board Members' Stipend			
(b) 5119 Staff Salaries			
(c) 5304 Management Fees			
(d) 5305 Custodial Fees			
(e) 5307 Investment Consultant Fees			
(f) 5308 Legal Expenses			
(g) 5309 Medical Expenses			
(h) 5310 Fiduciary Insurance			
(i) 5311 Service Contracts			
(j) 5312 Rent Expense			
(k) 5315 Professional Services			
(l) 5320 Education and Training			
(m) 5589 Administrative Expenses			
(n) 5599 Furniture and Equipment			
(o) 5719 Travel Expense			
(p) 5829 Depreciation Expense: Building			
Subtotal			
TOTAL DISBURSEMENTS			

Annual Statement of the _____ Retirement System for the Year Ended December 31, 2011

INVESTMENT INCOME

	<u>2011</u>	<u>2010</u>	<u>2009</u>
Investment Income received from:			
(a) Cash (from Schedule 1)			
(b) Short Term Investments (from Schedule 2)			
(c) Fixed Income Securities (from Schedules 3A and 3C)			
(d) Equities (from Schedules 4A and 4C)			
(e) Pooled Funds (from Schedule 5)			
(f) Commission Recapture			

4821 TOTAL INVESTMENT INCOME

Plus:

4884 Realized Gains (Profits)			
4886 Unrealized Gains (Increase in Market Value)			
1550 Interest/Dividends Due and Accrued-Current Year			

Less:

4823 Paid Accrued Interest on Fixed Income Securities			
4885 Realized Losses			
4887 Unrealized Losses (Decrease in Market Value)			
1550 Interest/Dividends Due and Accrued-Prior Year			

NET INVESTMENT INCOME

Income Required:

Annuity Savings Fund (from Supplementary Schedule)			
Annuity Reserve Fund			
Special Military Service Credit Fund			
Expense Fund			

TOTAL INCOME REQUIRED

Net Investment Income			
Less Income Required			

EXCESS INCOME TO PENSION RESERVE FUND

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MEMBERSHIP FOR CURRENT YEAR

ACTIVE MEMBERS	Group 1	Group 2 & 4	TOTAL
Active Membership, Dec. 31st, Previous Year	_____	_____	_____
Inactive Membership, Dec. 31st, Previous Year	_____	_____	_____
Enrolled During Current Year	_____	_____	_____
Transfers Between Groups	_____	_____	_____
Reinstatements of Disabled Members	_____	_____	_____
SUBTOTAL	_____	_____	_____
Deduct:			
Death	_____	_____	_____
Withdrawals	_____	_____	_____
Retirements	_____	_____	_____
SUBTOTAL	_____	_____	_____
Active Membership, Dec. 31st, Current Year	_____	_____	_____
Inactive Membership, Dec. 31st, Current Year	_____	_____	_____

RETIRED MEMBERS, BENEFICIARIES & SURVIVORS

Retired, Beneficiary, and Survivor Membership, Dec. 31, previous year	_____	_____	_____
Retirements During the Year:			
Superannuation	_____	_____	_____
Ordinary Disability	_____	_____	_____
Accidental Disability	_____	_____	_____
Termination Retirement Allowance	_____	_____	_____
Beneficiary of Deceased Retiree	_____	_____	_____
Survivor Benefits from Active Membership	_____	_____	_____
SUBTOTAL	_____	_____	_____
Deduct:			
Deaths of Retired Members	_____	_____	_____
Terminations of Survivor Benefits	_____	_____	_____
Reinstatements of Disabled Pensions	_____	_____	_____
SUBTOTAL	_____	_____	_____
Retired Membership, Dec. 31, current year			
Superannuation	_____	_____	_____
Ordinary Disability	_____	_____	_____
Accidental Disability	_____	_____	_____
Termination	_____	_____	_____
Beneficiaries from Accidental Deaths	_____	_____	_____
Beneficiaries from Section 100	_____	_____	_____
Beneficiaries from Section 101	_____	_____	_____
Beneficiaries under Option (C)	_____	_____	_____
Option (D) Survivor Allowance	_____	_____	_____
Section 12B Survivor Allowance	_____	_____	_____

Total Retired, Beneficiary, and Survivor Membership, Dec. 31, Current Year	_____	_____	_____
TOTAL MEMBERSHIP:			
Active, Inactive, Retired, Beneficiary, and Survivor, Dec. 31, Current Year	_____	_____	_____

Schedule A: Detail of Accounts Receivable and Accounts Payable

Accounts Receivable	Amount	Original Date
4891 Members' Deductions	_____	_____
4892 Transfers From Other Systems	_____	_____
4893 Members' Make Up Payments and Redeposits	_____	_____
4900 Members' Payments from Rollovers	_____	_____
4898 3(8)(c) Reimbursements from Other Systems	_____	_____
4899 Received from Commonwealth for COLA and Survivor Benefits	_____	_____
4884 Realized Profits on Sale of Investments Credit	_____	_____
4894 Pension Fund Appropriation (Current Fiscal Year)	_____	_____
4894 Pension Fund Appropriation (Previous Fiscal Year)	_____	_____
4880 Contributions Received from Municipality on Account of Military Service	_____	_____
4897 Federal Grant Reimbursement	_____	_____
4895 Pension Reserve Appropriation	_____	_____
Investments Sold But Funds Not Received (list individually)	_____	_____
_____	_____	_____
_____	_____	_____
_____	_____	_____
TOTAL RECEIVABLES (Must agree with Page 2, line #20.)	_____	_____

Accounts Payable	Amount	Original Date
5757 Refunds to Members	_____	_____
5756 Transfers to Other Systems	_____	_____
5750 Annuities Paid	_____	_____
5759 Option B Refunds	_____	_____
5751 Pensions Paid	_____	_____
5755 3(8)(c) Reimbursements to Other Systems	_____	_____
5752 COLAs Paid	_____	_____
5753 Chapter 389 Beneficiary Increase Paid	_____	_____
4885 Realized Loss on Sale of Investments	_____	_____
4890 Return to Municipality for Members Who Withdrew Their Funds (Military Service)	_____	_____
5118 Board Members' Stipend	_____	_____
5119 Staff Salaries	_____	_____
5304 Management Fees	_____	_____
5305 Custodial Fees	_____	_____
5307 Investment Consultant Fees	_____	_____
5308 Legal Expenses	_____	_____
5309 Medical Expenses	_____	_____
5310 Fiduciary Insurance	_____	_____
5311 Service Contracts	_____	_____
5312 Rent Expense	_____	_____
5315 Professional Services	_____	_____
5320 Education and Training	_____	_____
5589 Administrative Expenses	_____	_____
5599 Furniture and Equipment	_____	_____
5719 Travel Expense	_____	_____
Investments Sold But Funds Not Paid (list individually)	_____	_____
_____	_____	_____
_____	_____	_____
TOTAL PAYABLES (Must agree with Page 2, line #22.)	_____	_____

Schedule No. 1

Annual Statement of the _____ Retirement System for the Year Ended December 31, 2011

Cash Account Activity During Year

*Cash defined in ledger #1040 as Savings or Checking

Description:	(A)	(B)	(C)	(D)	(E)	(F)	(G)
Type of Account, Account Number, Interest Rate (List alphabetically)	Book Value at End of Previous Year	Total Deposits this Year	Income Reinvested/ Redeposited into Account	Withdrawals during Year	=A+B+C-D Total Book Value Dec 31st This Year	Cash Income Paid to System Not Reinvested or Redeposited	Interest Due and Accrued December 31st

Schedule No. 2

Annual Statement of the _____ Retirement System for the Year Ended December 31, 2011

Short Term Securities* Bought and Sold or Matured During the Year as well as Still Held on December 31st

*Short Term defined in ledger #1100 as U.S. Treasury Bills, Commercial Paper, Repurchase Agreements, CDs, Term Deposits, Money Market, Cooperative Shares, Savings and Loan Shares

Description:	(A)	(B)	(C)	(D)	(E)	(F)	(G)
Including CUSIP or Account No., Interest Rate, Maturity Date (List alphabetically. Rolled over securities must be listed as <u>sold and then repurchased.</u>)	Date Acquired	Par Value*	Cost Including Commissions	Amount Received at Maturity (Expiration or Upon Liquidation) Less Commissions and Excluding Interest	Market Value Dec. 31st Current Year	Interest Received During Year	Due and Accrued Dec. 31st

*Optional Entry

Schedule No. 3A

Annual Statement of the _____ Retirement System for the Year Ended December 31, 2011

Domestic Fixed Income Securities Owned at End of Year
(Foreign Fixed Income Securities must be listed on Schedule 5)

Description:	(A)	(B)	(C)	(D)	(E)	(F)	(G)
Including Maturity Date and Interest Rate (List alphabetically)	<u>CUSIP Number</u>	<u>Cost or Market Value at End Of Prior Year</u>	<u>Unrealized Gain</u>	<u>Unrealized Loss</u>	<u>Market Value</u>	<u>Interest Received During Year</u>	<u>Interest Due and Accrued Dec. 31st</u>

*Optional Entry

Schedule No. 3B

Annual Statement of the _____ Retirement System for the Year Ended December 31, 2011

Domestic Fixed Income Securities Purchased During Year
(Foreign Fixed Income Securities must be listed on Schedule 5)

Description: Including Date of Maturity and Interest Rate (List alphabetically)	(A) CUSIP Number	(B) Par Value*	(C) Date Acquired (Trade Date)	(D) Name of Broker	(E) Commissions Paid	(F) Paid Accrued Interest	(G) Cost Excluding Accrued Interest, but Including Commissions
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*Optional Entry

Schedule No. 3C

Annual Statement of the _____ Retirement System for the Year Ended December 31, 2011

Domestic Fixed Income Securities Sold During Year

(Foreign Fixed Income Securities must be listed on Schedule 5)

Description:	(A)	(B)	(C)	(D)	(E)	(F)	(G)	(H)	(I)	(J)
Including Date of	CUSIP	Par Value*	Date Sold or Matured (Trade Date)	Name of Broker	Commissions	Market Value Previous Dec 31st	Amount Received on Sale Less Commissions Excluding Accrued Interest	= G - F Realized Gain	= G - F Realized Loss	Interest Received During Year Including Interest Sold

*Optional Entry

Schedule No. 4B

Annual Statement of the _____ Retirement System for the Year Ended December 31, 2011

Equities Purchased During Year

Equities defined as stocks or options (Pooled Funds must be listed on Schedule 5)

Description: Give Complete Description (List alphabetically)	(A) CUSIP Number	(B) Number of Shares	(C) Date Acquired (Trade Date)	(D) Name of Broker	(E) Commissions and Fees Paid	(F) Cost to System Including Commissions and Fees
---------------------------------------------------------------------------	----------------------------	--------------------------------	---------------------------------------------	------------------------------	-----------------------------------------	----------------------------------------------------------------

Schedule No. 4C

Annual Statement of the _____ Retirement System for the Year Ended December 31, 2011

Equities Sold During Year

Equities defined as stocks or options (Pooled Funds must be listed on Schedule 5)

Description:	(A)	(B)	(C)	(D)	(E)	(F)	(G)	(H)	(I)	(J)
	CUSIP Number	Number of Shares	Name of Broker	Date Sold	Commissions Paid	Proceeds from Sale	Market Value at Prior Year-end or Cost if Purchased in Current Year	= F - G Realized Gain	= F - G Realized Loss	Dividends Received During Year

Schedule No. 5

Annual Statement of the _____ Retirement System for the Year Ended December 31, 2011

Schedule of Pooled Funds

This schedule is to be used for the PRIT Fund and Pooled Funds (e.g., Venture Capital, Real Estate, Mutual Funds, Commingled Funds).

PERAC Ledger Number	Description:	(A) Market Value at End of Previous Year	(B) Total Purchases This Year at Cost	(C) Reinvested Investment Income	(D) Realized Gain*	(E) Realized Loss*	(F) Unrealized Gain*	(G) Unrealized Loss*	(H) Total Sales/Redemptions this Year - Amount Received	(I) Cash Dividends/Distributions to System this Year	(J) Fees Paid	(K) =A+B+C+D-E+F-G-H+J Market Value at End of Year**

* If available.

** If using most recent period prior to year-end, please list date.

Schedule No. 6

Annual Statement of the _____ Retirement System for the Year Ended December 31, 2011

Summary of Investments Owned

Category of Investment	Current Market Value	Interest Due and Accrued as of Dec. 31, 2011	Paid Accrued Interest on Purchases in Current Year	Commissions Paid During Current Year	Unrealized Gains	Unrealized Losses	Realized Gains	Realized Losses	Investment Income Received During Year
1. 1040 Cash									
2. 1100 Individually Owned Short Term Investments									
3. 1180 Fixed Income Securities									
4. 1170 Equities									
5a. 1101 Pooled Short Term Funds									
5b. 1172 Pooled Domestic Equity Funds									
5c. 1173 Pooled International Equity Funds									
5d. 1174 Pooled Global Equity Funds									
5e. 1181 Pooled Domestic Fixed Income Funds									
5f. 1182 Pooled International Fixed Income Funds									
5g. 1183 Pooled Global Fixed Income Funds									
5h. 1193 Pooled Alternative Investments / Private Equity									
5i. 1194 Pooled Real Estate Funds									
5j. 1195 Pooled Domestic Balanced Funds									
5k. 1196 Pooled International Balanced Funds									
5l. 1197 Hedge Funds									
5m. 1198 PRIT Cash Fund									
5n. 1199 PRIT Core Fund									

TOTAL

Supplementary Schedule

Annual Statement of the _____ Retirement System for the Year Ended December 31, 2011

Members' Balances in the Annuity Savings Account

<u>Member's Name</u>	<u>Previous Balance</u>	<u>Total Additions Current Year</u>	<u>Total Interest Current Year</u>	<u>Reductions</u>	<u>Transfer to Annuity Reserves</u>	<u>Transfer to Pension Fund</u>	<u>Transfer to Pension Reserve Fund</u>	<u>Balance Current Year</u>
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