SAMPLE
Annual Statement
2022

Public Employee Retirement Administration Commission Members

Philip Y. Brown, Esq.
Chairman

The Honorable Diana DiZoglio
Auditor of the Commonwealth
Vice Chairman

Kathleen M. Fallon
Practice Area Director, Public Consulting Group

Kate Fitzpatrick
Town Manager, Town of Needham

James J. Guido
Sergeant, Chelsea Police Department

Richard MacKinnon, Jr.
President of the Professional
Firefighters of Massachusetts (PFFM)

Jennifer F. Sullivan
Investment Professional
Governor's Appointee

John W. Parsons, Esq.
Executive Director

Audit Unit Staff

Caryn Shea, *Director of Audits* | **Scott Henderson,** *Deputy Chief Auditor*
Elaine Pursley, *Auditor II* | **Alice Munafo,** *Auditor* | **George Nsia,** *Auditor*
Carol Poladian, *Auditor* | **Richard Wrona,** *Auditor* | **Junior Yanga,** *Auditor*
John Silva, *Auditor*

You may leave messages for Caryn Shea, Director of Audits at telephone extension 929 or for any member of PERAC's Audit Staff at telephone extension 924 in our Somerville offices.

Commonwealth of Massachusetts
Public Employee Retirement Administration Commission
Five Middlesex Avenue, Suite 304 | Somerville, MA 02145
ph 617 666 4446 fax 617 628 4414
tty 617 591 8917 web www.mass.gov/perac

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)
(a) Stocks
(b) 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

Schedule 7
Recap of all investment-related management, custodial and consultant fees

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, 2023. 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, 2022 of the Conditions and Affairs of _____
(Name of Retirement System)

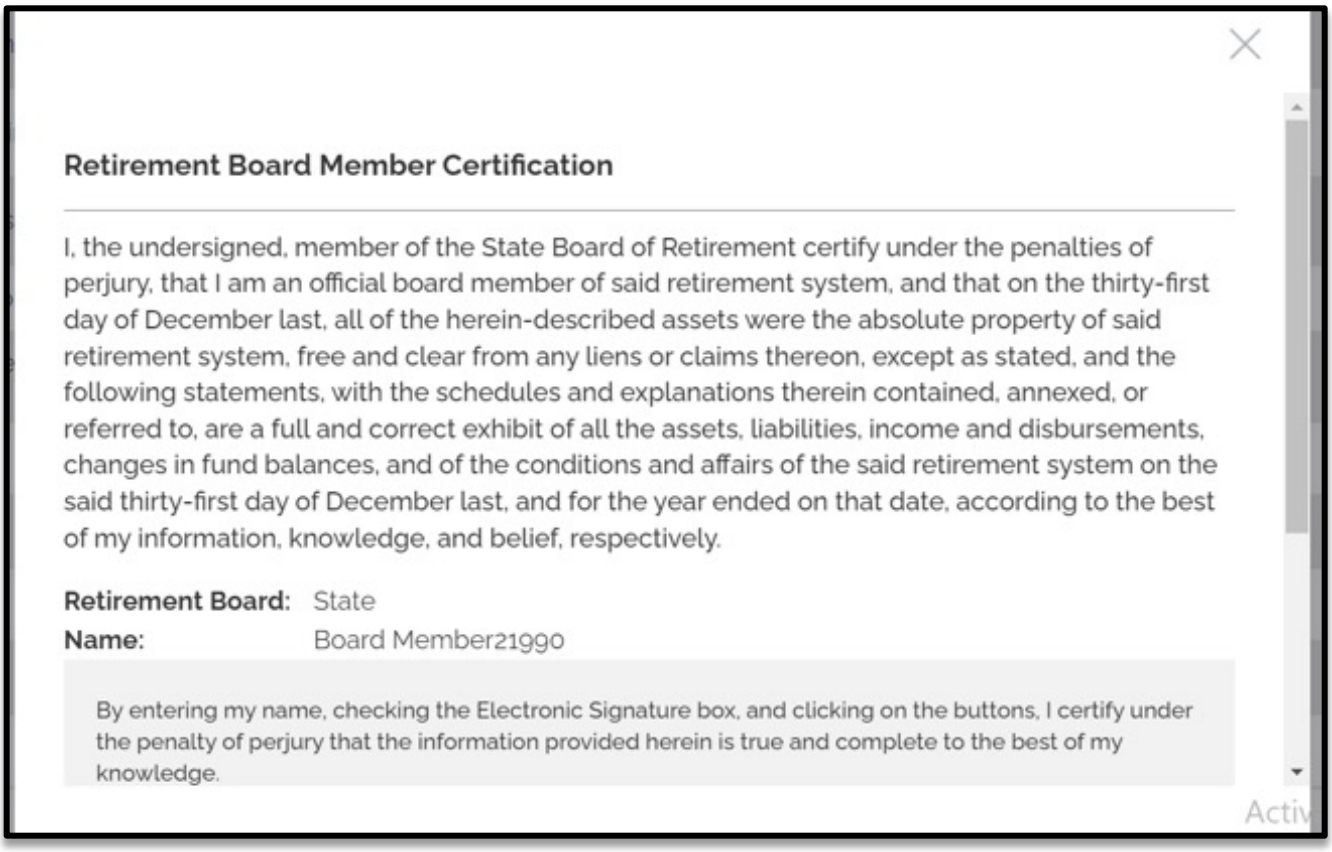
Organized Under the Laws of the Commonwealth of Massachusetts to the Public Employee Retirement Administration Commission

Date of Certificate_____ Effective Date_____

ADMINISTRATIVE OFFICE

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

The certification process is now completely within PROSPER. Below is a screen shot of the certification page.



Retirement Board Member Certification

I, the undersigned, member of the State Board of Retirement certify under the penalties of perjury, that I am an official board member 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 my information, knowledge, and belief, respectively.

Retirement Board: State
Name: Board Member21990

By entering my name, checking the Electronic Signature box, and clicking on the buttons, I certify under the penalty of perjury that the information provided herein is true and complete to the best of my knowledge.

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	*From Page 2, 2021 Column Total*
Income Current Year	*From Page 4, 2022 Column, Total*
Disbursements Current Year	(*From Page 5, 2022 Column, Total*)
Assets Current Year	*Must Equal Page 2, 2022 Column Total*

2. ASSET DIFFERENCE

Assets Current Year	*From Page 2, 2022 Column, Total*
Assets Previous Year	(*From Page 2, 2021 Column, Total*)
Difference	*Calculated, Must Agree With Test #3 Below and Test #4 Below*

3. INCOME DIFFERENCE

Income Current Year	*From Page 4, 2022 Column, Total*
Disbursements Current Year	(*From Page 5, 2022 Column, Total*)
Difference	*Calculated, Must Agree With Test #2 Above and Test #4 Below*

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

Total Fund Change Credits Current Year	*From Page 3, Total Receipts Plus the Total Of Credits From Interfund Transfers*
Total Fund Change Debits Current Year	(*From Page 3, Total Disbursements Plus the Total Of Debits From Interfund Transfers*)
Difference	*Calculated, Must Agree With Test #2 Above and Test #3 Above*

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

ASSETS & LIABILITIES

			2022	2021	2020
1.	1049	Cash	**FROM:** *Schedule 1, Column E*	**FROM:** *Prior Year*	**FROM:** *Prior Year*
2.	1100	Individually Owned Short Term Investments	*Schedule 2, Column E*	*Prior Year*	*Prior Year*
3.	1180	Fixed Income Securities (Market Value)	*Schedule 3A, Column E*	*Prior Year*	*Prior Year*
4.	1101	Pooled Short Term Funds	*Schedule 5, Column K*	*Prior Year*	*Prior Year*
5.	1170	Equities	*Schedule 4A, Column F*	*Prior Year*	*Prior Year*
6.	1172	Pooled Domestic Equity Funds	*Schedule 5, Column K*	*Prior Year*	*Prior Year*
7.	1173	Pooled International Equity Funds	*Schedule 5, Column K*	*Prior Year*	*Prior Year*
8.	1174	Pooled Global Equity Funds	*Schedule 5, Column K*	*Prior Year*	*Prior Year*
9.	1181	Pooled Domestic Fixed Income Funds	*Schedule 5, Column K*	*Prior Year*	*Prior Year*
10.	1182	Pooled International Fixed Income Funds	*Schedule 5, Column K*	*Prior Year*	*Prior Year*
11.	1183	Pooled Global Fixed Income Funds	*Schedule 5, Column K*	*Prior Year*	*Prior Year*
12.	1193	Pooled Alternative Investments / Private Equity	*Schedule 5, Column K*	*Prior Year*	*Prior Year*
13.	1194	Pooled Real Estate Funds	*Schedule 5, Column K*	*Prior Year*	*Prior Year*
14.	1195	Pooled Domestic Balanced Funds	*Schedule 5, Column K*	*Prior Year*	*Prior Year*
15.	1196	Pooled International Balanced Funds	*Schedule 5, Column K*	*Prior Year*	*Prior Year*
16.	1197	Hedge Funds	*Schedule 5, Column K*	*Prior Year*	
17.	1198	PRIT Cash Fund	*Schedule 5, Column K*	*Prior Year*	*Prior Year*
18.	1199	PRIT Core Fund	*Schedule 5, Column K*	*Prior Year*	*Prior Year*
19.	1350	Prepaid Expenses	*Current Year*	*Prior Year*	*Prior Year*
20.	1398	Accounts Receivable (A)	*Schedule A*	*Prior Year*	*Prior Year*
21.	1550	Interest Due and Accrued	*Int. Due & Accrued Current Year (Page 6)*	*Prior Year*	*Prior Year*
22.	2020	Accounts Payable (A)	(*Schedule A*)	(*Prior Year*)	(*Prior Year*)
		TOTAL	*Must agree with Total below*	*Prior Year*	*Prior Year*

FUNDS

1.	3293	Annuity Savings Fund	*Page 3*	*Prior Year*	*Prior Year*
2.	3294	Annuity Reserve Fund	*Page 3*	*Prior Year*	*Prior Year*
3.	3295	Special Military Service Credit Fund	*Page 3*	*Prior Year*	*Prior Year*
4.	3296	Pension Fund	*Page 3*	*Prior Year*	*Prior Year*
5.	3298	Expense Fund	*Page 3*	*Prior Year*	*Prior Year*
6.	3297	Pension Reserve Fund	*Page 3*	*Prior Year*	*Prior Year*
		TOTAL ASSETS AT MARKET VALUE	*Must Agree With Total Above*	*Prior Year*	*Prior Year*

(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, 2022

	Balance Dec. 31 Prior Year	Receipts	Interfund Transfers	Disbursements	Balance Dec. 31 Current Year
Annuity Savings Fund	From Prior Year	Page 4 ASF Total	From Below	Page 5 ASF Total	To Page 2
Annuity Reserve Fund	From Prior Year	Page 4 ARF Total	From Below	Page 5 ARF Total	To Page 2
Special Military Service Credit Fund	From Prior Year	Page 4 MSF Total	From Below		To Page 2
Pension Fund	From Prior Year	Page 4 PF Total	From Below	Page 5 PF Total	To Page 2
Expense Fund	From Prior Year	Page 4 EF Total	From Below	Page 5 EF Total	To Page 2
Pension Reserve Fund	From Prior Year	Page 4 PRF Total	From Below		To Page 2
TOTAL ALL FUNDS	From Prior Year	Page 4 Total	Total Must = 0	Page 5 Total	To Page 2

List below all transfers:

Transfer from ASF Fund to the ARF Fund in the Amount of $ To Above on Account of Retirements.

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

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

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

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

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

RECEIPTS

	2022	2021	2020
1. Annuity Savings Fund:			
(a) 4891 Members' Deductions	*Must Agree With Supplementary Membership Schedule*		
(b) 4892 Transfers from Other Systems	*Must Agree With Supplementary Membership Schedule*		
(c) 4893 Members' Make up Payments and Re-deposits	*Must Agree With Supplementary Membership Schedule*		
(d) 4900 Member Payments from Rollovers	*Must Agree With Supplementary Membership Schedule*		
(e) Investment Income Credited to Members' Accounts	*From Page 6 and Must Agree With Supplementary Membership Schedule*		
SUBTOTAL	*To Page 3*		
2. Annuity Reserve Fund:			
(a) 4750 Recovery of Annuity from Reinstatement			
(b) Investment Income Credited to Annuity Reserve Fund	*From Page 6 and From ARF Worksheet*		
SUBTOTAL	*To Page 3*		
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			
(e) 4751 Recovery of Pension from Reinstatement			
(f) 4841 Recovery of 91A Overearnings			
SUBTOTAL	*To Page 3*		
4. Military Service Fund:			
(a) 4890 Contributions Received for Military Service			
(b) Investment Income Credited	*From Page 6*		
SUBTOTAL	*To Page 3*		
5. Expense Fund:			
(a) Investment Income Credited to Expense Fund	*From Page 6*		
SUBTOTAL	*To Page 3*		
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	*From Page 6*		
SUBTOTAL	*To Page 3*		
TOTAL RECEIPTS	*To Page 3*		

DISBURSEMENTS

		2022	2021	2020
1. Annuity Savings Fund:				
(a) 5757 Refunds to Members		*Must Agree With Supplementary Membership Schedule*		
(b) 5756 Transfers to Other Systems		*Must Agree With Supplementary Membership Schedule*		
SUBTOTAL		*To Page 3*		
2. Annuity Reserve Fund:				
(a) 5750 Annuities Paid				
(b) 5759 Option B Refunds				
SUBTOTAL		*To Page 3*		
3. Pension Fund:				
(a) 5751 Pensions Paid		*Figures Must Be Broken Down By Category*		
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		*Should Correspond With #4899 Received From the Commonwealth For COLA & Survivor Benefits Reimbursed By State Retirement Board*		
(d) 5753 Chapter 389 Beneficiary Increase Paid				
SUBTOTAL		*To Page 3*		
4. Expense Fund:				
(a) 5118 Board Members' Stipend				
(b) 5119 Staff Salaries				
(c) 5120 Benefits				
(d) 5304 Management Fees		*Should Correspond With Schedule 7*		
(e) 5305 Custodial Fees		*Should Correspond With Schedule 7*		
(f) 5307 Investment Consultant Fees		*Should Correspond With Schedule 7*		
(g) 5308 Legal Expenses				
(h) 5309 Medical Expenses				
(i) 5310 Fiduciary Insurance				
(j) 5311 Service Contracts				
(k) 5312 Rent Expense				
(l) 5315 Professional Services				
(m) 5316 Actuarial Services				
(n) 5317 Accounting Services				
(o) 5320 Education and Training				
(p) 5589 Administrative Expenses				
(q) 5599 Furniture and Equipment				
(r) 5719 Travel Expense				
(s) 5829 Depreciation Expense: Building				
SUBTOTAL		*To Page 3*		
TOTAL DISBURSEMENTS		*To Page 3*		

INVESTMENT INCOME

	2022	2021	2020
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 and Securities Litigation			

4821 TOTAL INVESTMENT INCOME

Plus:				
4884	Realized Gains (Profits)	*From Schedule 3C, Column H; From Schedule 4C, Column H; and Schedule 5, Column D (Sum of Gains Only)*		
4886	Unrealized Gains (Increase in Market Value)	*From Schedule 3A, Column C; From Schedule 4A, Column G; and Schedule 5, Column F (Sum of Increases In Market Value Only)*		
1550	Interest/Dividends Due and Accrued-Current Year	*From Schedule 1, 2, and 3A, Column G*		
Less:				
4823	Paid Accrued Interest on Fixed Income Securities	*From Schedule 3B, Column F*		
4885	Realized Losses	*From Schedule 3C, Column I; From Schedule 4C, Column I; and Schedule 5, Column E (Sum of Losses Only)*		
4887	Unrealized Losses (Decrease in Market Value)	*From Schedule 3A, Column D; From Schedule 4A, Column H; and Schedule 5, Column G (Sum of Decreases In Market Value Only)*		
1550	Interest/Dividends Due and Accrued-Prior Year	*From Last Year (Page 2, 2021, Line 21)*		
Additional Adjustments:				
4701	Carried Interest Expense	*Should Correspond With Schedule 7*		
4702	Equalization Expense	*Should Correspond With Schedule 7*		
4703	Miscellaneous Investment Expenses	*Should Correspond With Schedule 7*		
NET INVESTMENT INCOME		*See Below*		
Income Required:				
Annuity Savings Fund (from Supplementary Schedule)		*To Page 4, Line 1(e)*		
Annuity Reserve Fund		*To Page 4, Line 2(b)*		
Special Military Service Credit Fund		*To Page 4, Line 4(b)*		
Expense Fund		*To Page 4, Line 5(a)*		
TOTAL INCOME REQUIRED		*See Below*		
Net Investment Income		*From Above*		
Less Income Required		*From Above*		
EXCESS INCOME TO PENSION RESERVE FUND		*To Page 4, Line 6(e)*		

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		
4894	Pension Fund Appropriation (Current Fiscal Year)		
4894	Pension Fund Appropriation (Previous Fiscal Year)		
4890	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		*To Page 2, Line 20*	

Accounts Payable			
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		
5118	Board Members' Stipend		
5119	Staff Salaries		
5120	Benefits		
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 Purchased But Funds Not Paid (list individually)			
TOTAL PAYABLES		*To Page 2, Line 22*	

Schedule No. 1

Annual Statement of the _____ Retirement System for the Year Ended December 31, 2022

Cash Account Activity During Year
*Cash defined in ledger #1040 as Savings or Checking

Description: Type of Account, Account Number, Interest Rate (List alphabetically)	**(A)** Book Value at End of Previous Year	**(B)** Total Deposits this Year	**(C)** Income Reinvested/ Redeposited into Account	**(D)** Withdrawals during Year	**(E)** =A+B+C-D Total Book Value Dec 31st This Year	**(F)** Cash Income Paid to System Not Reinvested or Redeposited	**(G)** Interest Due and Accrued December 31st
	From Page 2, 2021 Column		*To Page 6, Line a*		*To Page 2, 2022 Column, Line 1*	*To Page 6, Line a*	*To Page 6 Interest Due and Accrued, Current Year* *To Page 2, Line 21 Interest Due and Accrued, Current Year*

Schedule No. 2

Annual Statement of the _____ Retirement System for the Year Ended December 31, 2022

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: Including CUSIP or Account No., Interest Rate, Maturity Date (List alphabetically. Rolled over securities must be listed as sold and then repurchased.)	(A) Date Acquired	(B) Par Value*	(C) Cost Including Commissions	(D) Amount Received at Maturity (Expiration or Upon Liquidation) Less Commissions and Excluding Interest	(E) Market Value Dec. 31st Current Year	(F) Interest Received During Year	(G) Interest Due and Accrued Dec. 31st
					To Page 2, 2022 Column, Line 2	*To Page 6, Line b*	*To Page 6, Interest Due & Accrued, Current Year* *To Page 2, Line 21 Interest Due & Accrued, Current Year*

*Optional Entry

Schedule No. 3A

Annual Statement of the _____ Retirement System for the Year Ended December 31, 2022

Domestic Fixed Income Securities Owned at End of Year

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

Description: Including Maturity Date and Interest Rate (List Alphabetically)	**(A)** CUSIP Number*	**(B)** Cost or Market Value at End of Prior Year	**(C)** Unrealized Gain	**(D)** Unrealized Loss	**(E)** Market Value	**(F)** Interest Received During Year	**(G)** Interest Due and Accrued Dec. 31st
			To Page 6, Line 4886	*To Page 6, Line 4887*	*To Page 2, 2022 Column, Line 3*	*To Page 6, Line c*	*To Page 6, Interest Due & Accrued, Current Year*
							To Page 2, Line 21 Interest Due & Accrued, Current Year

*Optional Entry

Schedule No. 3B

Annual Statement of the _____ Retirement System for the Year Ended December 31, 2022

Domestic Fixed Income Securities Purchased During Year

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

Description: Including Maturity Date 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

To Page 6, Line 4823

*Optional Entry

Schedule No. 3C

Annual Statement of the _____ Retirement System for the Year Ended December 31, 2022

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 Maturity and Interest Rate (List alphabetically)	CUSIP Number	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
								To Page 6, Line 4884	*To Page 6, Line 4885*	*To Page 6, Line c*

*Optional Entry

Schedule No. 4A

Annual Statement of the _____ Retirement System for the Year Ended December 31, 2022

Equities Owned at End of 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)
Give Complete Description (List Alphabetically)	CUSIP Number	Number of Shares	Rate Per Share Used to Obtain Current Market Value	Market Value at End of Previous Year	Net Purchases and (Sales) at Book Value Current Year	Market Value at End of Current Year	= F - D - E Unrealized Gain	= F - D - E Unrealized Loss	Dividends Received During Year
				From Page 2, 2021 Column, Line 5		*To Page 2, 2022 Column, Line 5*	*To Page 6, Line 4886*	*To Page 6, Line 4887*	*To Page 6, Line d*

Schedule No. 4B

Annual Statement of the _____ Retirement System for the Year Ended December 31, 2022

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, 2022

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)
Give Complete Description (List Alphabetically)	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
								To Page 6, Line 4884	*To Page 6, Line 4885*	*To Page 6, Line d*

Schedule No. 5

Annual Statement of the _____ Retirement System for the Year Ended December 31, 2022

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).

Description: Give Complete PERAC Description Ledger (List alphabetically Number by category)	**(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 Systems this Year	**(J)** Fees Paid	**(K)** = A+B+C+D-E+F-G-H-I-J Market Value at End of Year**
	from page 2 2021 Column, Lines 6-18		*To Page 6, Line e*	*To Page 6, Line 4884*	*To Page 6, Line 4885*	*To Page 6, Line 4886*	*To Page 6, Line 4887*		*To Page 6, Line e*		*To Page 2, 2022 Column, Lines 6 through 18*

List all pooled funds by ledger number. Subtotal each ledger number total. For example:

1182 NEP Fund
1182 BRS Fund
1182 SUBTOTAL Pooled International Fixed Income Funds

1183 UMMM Fund
1183 SHC Fund
1183 Pooled Global Fixed Income Funds

TOTAL ALL POOLED FUNDS

* 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, 2022

Summary of Investments Owned

Category of Investment			(A) Current Market Value	(B) Interest Due and Accrued as of Dec. 31, 2022	(C) Paid Accrued Interest on Purchases in Current Year	(D) Commissions Paid During Current Year	(E) Unrealized Gains	(F) Unrealized Losses	(G) Realized Gains	(H) Realized Losses	(I) Investment Income Received During Year
1.	1040	Cash	Sch 1, Col E	Sch 1, Col G							Sch 1, Col F
2.	1100	Individually Owned Short Term Investments	Sch 2, Col E	Sch 2, Col G							Sch 2, Col F
3.	1180	Fixed Income Securities	Sch 3A, Col E	Sch 3A, Col G	Sch 3B, Col F	Sch 3B, Col E	Sch 3A, Col C	Sch 3A, Col D	Sch 3C, Col H	Sch 3C, Col I	Sch 3A, Col F and Sch 3C, Col J
4.	1170	Equities	Sch 4A, Col F			Sch 4B, Col E	Sch 4A, Col G	Sch 4A, Col H	Sch 4C, Col H	Sch 4C, Col I	Sch 4A, Col I and Sch 4C, Col J
5a.	1101	Pooled Short Term Funds	Sch 5, Col K				Sch 5, Col F	Sch 5, Col G	Sch 5, Col D	Sch 5, Col E	Sch 5, Col C and Col I
5b.	1172	Pooled Domestic Equity Funds	Sch 5, Col K				Sch 5, Col F	Sch 5, Col G	Sch 5, Col D	Sch 5, Col E	Sch 5, Col C and Col I
5c.	1173	Pooled International Equity Funds	Sch 5, Col K				Sch 5, Col F	Sch 5, Col G	Sch 5, Col D	Sch 5, Col E	Sch 5, Col C and Col I
5d.	1174	Pooled Global Equity Funds	Sch 5, Col K				Sch 5, Col F	Sch 5, Col G	Sch 5, Col D	Sch 5, Col E	Sch 5, Col C and Col I
5e.	1181	Pooled Domestic Fixed Income Funds	Sch 5, Col K				Sch 5, Col F	Sch 5, Col G	Sch 5, Col D	Sch 5, Col E	Sch 5, Col C and Col I
5f.	1182	Pooled International Fixed Income Funds	Sch 5, Col K				Sch 5, Col F	Sch 5, Col G	Sch 5, Col D	Sch 5, Col E	Sch 5, Col C and Col I
5g.	1183	Pooled Global Fixed Income Funds	Sch 5, Col K				Sch 5, Col F	Sch 5, Col G	Sch 5, Col D	Sch 5, Col E	Sch 5, Col C and Col I
5h.	1193	Pooled Alternative Investments / Private Equity	Sch 5, Col K				Sch 5, Col F	Sch 5, Col G	Sch 5, Col D	Sch 5, Col E	Sch 5, Col C and Col I
5i.	1194	Pooled Real Estate Funds	Sch 5, Col K				Sch 5, Col F	Sch 5, Col G	Sch 5, Col D	Sch 5, Col E	Sch 5, Col C and Col I
5j.	1195	Pooled Domestic Balanced Funds	Sch 5, Col K				Sch 5, Col F	Sch 5, Col G	Sch 5, Col D	Sch 5, Col E	Sch 5, Col C and Col I
5k.	1196	Pooled International Balanced Funds	Sch 5, Col K				Sch 5, Col F	Sch 5, Col G	Sch 5, Col D	Sch 5, Col E	Sch 5, Col C and Col I
5l.	1197	Hedge Funds	Sch 5, Col K				Sch 5, Col F	Sch 5, Col G	Sch 5, Col D	Sch 5, Col E	Sch 5, Col C and Col I
5m.	1198	PRIT Cash Fund	Sch 5, Col K				Sch 5, Col F	Sch 5, Col G	Sch 5, Col D	Sch 5, Col E	Sch 5, Col C and Col I
5n.	1199	PRIT Core Fund	Sch 5, Col K				Sch 5, Col F	Sch 5, Col G	Sch 5, Col D	Sch 5, Col E	Sch 5, Col C and Col I
TOTAL											

Schedule No. 7

Annual Statement of the _____ Retirement System for the Year Ended December 31, 2022

Summary of Investment Related Fees	**(A)**	**(B)**	**(C)**	**(D)**	**(E)**	**(F)**	**(G)**	**(H)**	**(I)**	**(J)**	**(K)**
Manager/Vendor-All Managers/ Vendors Must Be Listed	Q1 2022	Q2 2022	Q3 2022	Q4 2022 Payable at	Accrued or Accrued Year End	Total Paid Value as of in 2022	Market Method (Net, 12/31/22	*Payment Carried Check, Wire)	#4701 Equalization Interest Exp.	#4702 Investment Expense	#4703 Misc Expense
5304 Management Fees											
1.											
2.											
3.											
4.											
5.											
6.											
7.											
8.						*Disbursements, Page 5, Expense Fund, Line (d)*			*Investment Income, Page 6*		
5304 Management Fees TOTAL											
5305 Custodial Fees											
9.											
10.											
11.						*Disbursements, Page 5, Expense Fund, Line (e)*					
5305 Custodial Fees TOTAL											
5307 Investment Consultant/OCIO Fees											
12.											
13.											
14.						*Disbursements, Page 5, Expense Fund, Line (f)*					
5307 Investment Consultant/ OCIO Fees TOTAL											
TOTAL INVESTMENT RELATED FEES AND EXPENSES											

*N = NET, C = CHECK, W = WIRE

Supplementary Schedule

Annual Statement of the _____ Retirement System for the Year Ended December 31, 2022

Members' Balances in the Annuity Savings Account

Member's Name	Previous Balance	Total Additions Current Year	Total Interest Current Year	Reductions	Transfer to Annuity Reserves	Transfer to Pension Fund	Transfer to Pension Reserve Fund	Balance Current Year
	Must Equal Last Year's Supplementary Schedule 12/31/21	*Must Equal Page 4, 1(a) + 1(b) 1(c) + 1(d)* *Represents Payroll Deductions Contributed By Members*	*Must Equal Page 4, 1(e)* *Represents PERAC Rate Applied to Prior Year Balances During Current Year*	*Must Equal Page 5 1(a) + 1(b) Less the Amount Transferred to Pension Reserve Fund* *Represents Refunds and Withdrawals to Transferred to Qualified Plans*	*Must Equal Page 3 Interfund Transfer For Those Who Retired In the Current Year* *Represents ASF Balance of Members Who Retired During Current Year*	*Must Equal Page 3 Interfund Transfer*	*Must Equal Page 4, 6(c) Plus Interfund Transfer of 10 Year Inactive Accounts* *Represents the ASF Balance of Members Funds Inactive For 10 Years, Plus the Portion of Interest Not Refunded to Members Upon Withdrawal based on Eligible Limitations*	
								Adjustment For Member's Buyback Agreements Included on Schedule A *Must Equal Annuity Savings Fund Balance 12/31/22 on Page 2*