



## State of Illinois Stable Return Fund As of January 31, 2011

Holdings	Contract Number	Crediting Rate	Contract Value	CV%	Duration (yrs) <sup>1</sup>	Yield <sup>1</sup>	Fair Value <sup>2</sup>	FV%	MV/BV%
<b>Wrapped Holdings</b>									
<b>Multiple Asset Wraps</b>									
State Street Bank	103096	4.23%	\$96,979,468.08	13.00%					105.72%
IGT BlackRock A or Better Intermediate Gov/Credit Fund					3.73	2.32%	\$34,213,910.59	4.40%	
IGT PIMCO A or Better Intermediate Gov/Credit Fund					4.04	3.03%	\$33,952,514.44	4.40%	
IGT Invesco A or Better Intermediate Gov/Credit Fund					3.80	2.20%	\$34,362,138.19	4.40%	
<b>Individual Asset Wraps</b>									
ING Life & Annuity	60086	4.16%	\$129,284,019.17	17.3%					105.51%
IGT Invesco Multi-Mgr A or Better Intern. G/C Fund					3.87	2.60%	\$136,411,076.14	17.5%	
JP Morgan Chase	401742-S	3.77%	\$177,368,127.41	23.8%					103.97%
IGT Invesco Short-term Bond Fund					2.57	1.63%	\$184,404,841.87	23.7%	
Monumental	MDA00400TR	3.95%	\$161,026,792.41	21.6%					103.87%
IGT Invesco Short-term Bond Fund					2.57	1.63%	\$167,256,561.00	21.5%	
Prudential Ins Co	GA-62297	4.28%	\$32,324,452.36	4.3%					106.53%
IGT Jennison A or Better Intermediate Gov/Credit Fund					3.77	2.23%	\$34,435,668.32	4.4%	
Rabobank Nederland	ILL070301	4.86%	\$100,969,945.35	13.5%					103.58%
IGT Invesco Multi-Mgr A or Better Core Fund					4.64	3.26%	\$104,579,923.09	13.4%	
<b>Sub Total Wrapped Holdings</b>		<b>4.13%</b>	<b>\$697,952,804.77</b>	<b>93.6%</b>	<b>3.34</b>	<b>2.20%</b>	<b>\$729,616,633.64</b>	<b>93.8%</b>	<b>104.53%</b>
<b>Unwrapped Holdings</b>									
<b>Cash &amp; Equivalents</b>									
State Street Bank	S21585	0.01%	\$48,031,389.23	6.4%	0.00	0.01%	\$48,031,389.23	6.2%	100.00%
<b>Sub Total Unwrapped Holdings</b>		<b>0.01%</b>	<b>\$48,031,389.23</b>	<b>6.4%</b>	<b>0.00</b>	<b>0.01%</b>	<b>\$48,031,389.23</b>	<b>6.2%</b>	<b>100.00%</b>
<b>Grand Total</b>		<b>3.86%</b>	<b>\$745,984,194.00</b>	<b>100.0%</b>	<b>3.14</b>	<b>2.06%</b>	<b>\$777,648,022.87</b>	<b>100.0%</b>	<b>104.24%</b>

**Disclosure:**

1 The characteristics detailed in this report are derived from various sources in order to properly define the type of product and its function in the fund.

2 The Fair Value represents the value of the asset based on marked to market pricing. More detail is provided for holdings that display values other than readily available marked to market pricing.

For more detailed information, regarding any portion of this report, please contact the Invesco individual from whom the report was received.