

Fund Statement
For the period 07-01-12 through 09-30-12
SOUTH DAKOTA DEPARTMENT OF LABOR
Annuity Contract Number 4-15193

***** Summary of Accounts *****

| | |
|-------------------|-----------------|
| Beginning Balance | \$56,707,285.45 |
| Additions | 2,111.12 |
| Investment Return | 2,745,033.12 |
| Deductions | 1,076,825.05 |
| Ending Balance | \$58,377,604.64 |

***** Additional Contract Information *****

The investment value return based on total assets invested for this Contract from 07-01-12 to 09-30-12 was 4.90%.

Ending balances and itemized transactions for each account are listed on the following pages.

We prepared these reports carefully. Please review them and report any discrepancies to us within 60 days. After 60 days, corrections will be made on a current basis.

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***** Ending Balance by Account *****

Asset Class
Investment Advisor

Investment Option

Large U.S. Equity

| | | |
|------------------------------|--------------------------------|--------------|
| Edge Asset Management, Inc. | Equity Income Sep Acct-R6 | 3,677,357.76 |
| Principal Global Investors | LargeCap Value Sep Acct-R6 | 3,753,054.38 |
| TS&W / Herndon | LargeCap Value I Sep Acct-R6 | 0.00 |
| Westwood / Barrow Hanley | LargeCap Value III Sep Acct-R6 | 0.00 |
| Goldman Sachs Asset Mgt | LargeCap Blend I Sep Acct-R6 | 0.00 |
| Principal Global Investors | LargeCap S&P 500 Index SA-R6 | 3,348,088.94 |
| Am Century/Montag & Caldwell | LargeCap Growth II Sep Acct-R6 | 0.00 |
| American Century Inv. Mgmt. | Large-Cap Growth SA-Stnd | 0.00 |
| Columbus Circle Investors | LargeCap Growth Sep Acct-R6 | 0.00 |
| T. Rowe Price/Brown Advisory | LargeCap Growth I Sep Acct-R6 | 7,483,105.46 |

Small/Mid U.S. Equity

| | | |
|--------------------------------|--------------------------------|--------------|
| Principal Global/Barrow Hanley | MidCap Value III Sep Acct-R6 | 1,170,530.20 |
| Morgan Stanley Inv. Mgmt. | Mid-Cap Blend SA | 0.00 |
| Principal Global Investors | MidCap Blend Separate Acct-R6 | 0.00 |
| Turner / Jacobs Levy | MidCap Growth III Sep Acct-R6 | 1,140,644.62 |
| DFA/Vaughan Nelson/LA Capital | SmallCap Value II Sep Acct-R6 | 1,158,190.66 |
| JP Morgan/Mellon Capital Mgmt | SmallCap Value I Sep Acct-R6 | 0.00 |
| LA Capital Management | SmallCap Value III Sep Acct-R6 | 0.00 |
| Principal Global Investors | SmallCap Value Sep Acct-R6 | 0.00 |
| Principal Global Investors | SmallCap Blend Sep Acct-R6 | 0.00 |
| AllianceBern / CCI / Brown | SmallCap Growth I Sep Acct-R6 | 1,153,535.22 |
| Emerald Advisers, Inc | SmallCap Growth II Sep Acct-R6 | 0.00 |
| Principal Global Investors | SmallCap Growth Sep Acct-R6 | 0.00 |

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***** Ending Balance by Account *****

| Asset Class | Investment Advisor | Investment Option | |
|----------------------------------|--------------------------------|--------------------------------|------------------------|
| | Principal Real Estate Inv | Real Estate Securities SA-R6 | 0.00 |
| International Equity | | | |
| | Principal Global Investors | Intl Emerging Markets SA-R6 | 1,539,633.97 |
| | Causeway / Barrow Hanley | Overseas Sep Acct-R6 | 3,854,748.82 |
| | Fidelity / Schroders | International I Sep Acct-R6 | 2,344,483.44 |
| | Principal Global Investors | Diversified Intl Sep Acct-R6 | 0.00 |
| | Principal Global Investors | International Growth SA-R6 | 0.00 |
| Balanced/Asset Allocation | | | |
| | Multiple Sub-Advisors | Diversified Real Asset SA-R6 | 3,000,306.06 |
| Short-Term Fixed Income | | | |
| | Principal Global Investors | Money Market Separate Acct-R6 | 0.00 |
| Fixed Income | | | |
| | JP Morgan / Neuberger Berman | High Yield I Separate Acct-R6 | 2,340,533.67 |
| | PIMCO | Core Plus Bond I SA-R6 | 10,329,424.42 |
| | Principal Global Investors | Bond and Mtg SA-I2 | 9,200,808.31 |
| | Spectrum | Preferred Securities SA-R6 | 0.00 |
| | | General Investment | 0.00 |
| | Edge Asset Management, Inc. | Government & HQ Bond SA-R6 | 0.00 |
| | BlackRock Financial Mgmt, Inc. | Inflation Protection SA-R6 | 0.00 |
| | Principal Real Estate Inv | U.S. Property Separate Acct-R6 | 2,883,158.71 |
| | Ending Balance | | <u>\$58,377,604.64</u> |