

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
August 31, 2016
(in thousands)

Invested Assets	Total Assets Under the Fiduciary Responsibility of the Commissioner of		Total Assets Under the Fiduciary Responsibility of the ARM Board		Total Assets
	Revenue	Total Other Invested Assets			
Short-term Fixed Income	7,442,245	3,945	254,692		7,700,882
Short-term Fixed Income Liquidity Pool	410,748	-	-		410,748
Intermediate-term Fixed Income Pool	1,210,123	-	-		1,210,123
Tobacco Revenue Fixed Income	16,190	-	-		16,190
Individually held debt and other instruments	38,713	-	-		38,713
Broad Fixed Income	2,475,755	72,431	2,868,132		5,416,319
Broad Domestic Equity	1,192,660	113,697	6,222,907		7,529,264
Broad International Equity	674,171	53,620	5,825,031		6,552,822
Alternative Equity Styles	-	-	1,005,097		1,005,097
Private Equity	-	-	1,919,819		1,919,819
Absolute Return	-	-	1,526,565		1,526,565
Real Assets	-	-	4,180,726		4,180,726
Total Investments	13,460,605	243,693	23,802,969		37,507,267
Income Receivable	3,399	2	151		3,552
Income distributable from (to) other funds	-	-	-		-
Total Managed Investments	13,464,004	243,695	23,803,120		37,510,819
Participant directed investments	-	-	5,330,471		5,330,471
Total Invested Assets	13,464,004	243,695	29,133,591		42,841,290

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets				
Short-term Fixed Income	8,484	5	249	8,738
Short-term Fixed Income Liquidity Pool	239	-	-	239
Intermediate-term Fixed Income Pool	(2,225)	-	-	(2,225)
Tobacco Revenue Fixed Income	14	-	-	14
Individually held debt and other instruments	-	-	-	-
Broad Fixed Income	13,147	373	38,943	52,463
Broad Domestic Equity	52,282	4,526	264,265	321,073
Broad International Equity	30,921	2,570	286,703	320,194
Alternative Equity Styles	-	-	25,244	25,244
Private Equity	-	-	54,032	54,032
Absolute Return	-	-	1,463	1,463
Real Assets	-	-	46,801	46,801
Participant directed investments	-	-	140,866	140,866
Total Income (loss)	102,862	7,474	858,568	968,903
Total Invested Assets, Beginning of Period	13,703,340	236,221	28,250,205	42,189,767
Net Contributions (Withdrawals)	(342,198)	-	24,818	(317,380)
Total Invested Assets, End of Period	13,464,004	243,695	29,133,591	42,841,290

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
August 31, 2016
(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

Invested Assets	GENERAL FUND AND OTHER NON-SEGREGATED INVESTMENTS (GeFONSI)					PUBLIC SCHOOL TRUST FUND			INVESTMENT LOSS TRUST FUND
	CONSTITUTIONAL BUDGET RESERVE	GeFONSI	ALASKA HIGHER EDUCATION		GeFONSI TOTAL	PRINCIPAL	INCOME	TOTAL	
			PERMANENT FUND DIVIDEND FUND	INVESTMENT FUND					
Short-term Fixed Income	4,366,761	1,977,725	712,383	3,042	2,693,150	666	20,568	21,234	2,619
Short-term Fixed Income Liquidity Pool	-	410,748	-	-	410,748	-	-	-	-
Intermediate-term Fixed Income Pool	-	1,210,123	-	-	1,210,123	-	-	-	-
Tobacco Revenue Fixed Income	-	16,190	-	-	16,190	-	-	-	-
Individually held debt and other instruments	-	38,713	-	-	38,713	-	-	-	-
Broad Fixed Income	1,552,296	-	-	110,565	110,565	246,299	-	246,299	-
Broad Domestic Equity	317,477	-	-	151,417	151,417	211,800	-	211,800	-
Broad International Equity	127,749	-	-	97,418	97,418	128,318	-	128,318	-
Alternative Equity Styles	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-	-	-
Total Investments	6,364,283	3,653,498	712,383	362,442	4,728,324	587,083	20,568	607,651	2,619
Income Receivable	2,184	997	15	1	1,013	-	16	16	1
Income distributable from (to) other funds	-	15	(15)	-	-	(666)	666	-	-
Total Managed Investments	6,366,467	3,654,510	712,383	362,444	4,729,337	586,417	21,250	607,667	2,620
Participant directed investments	-	-	-	-	-	-	-	-	-
Total Invested Assets	6,366,467	3,654,510	712,383	362,444	4,729,337	586,417	21,250	607,667	2,620

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets	GENERAL FUND AND OTHER NON-SEGREGATED INVESTMENTS (GeFONSI)					PUBLIC SCHOOL TRUST FUND			INVESTMENT LOSS TRUST FUND
	CONSTITUTIONAL BUDGET RESERVE	GeFONSI	PERMANENT FUND DIVIDEND FUND	ALASKA HIGHER EDUCATION INVESTMENT FUND	GeFONSI TOTAL	PRINCIPAL	INCOME	TOTAL	
Short-term Fixed Income	5,303	2,510	178	1	2,690	-	37	38	3
Short-term Fixed Income Liquidity Pool	-	239	-	-	239	-	-	-	-
Intermediate-term Fixed Income Pool	-	(2,225)	-	-	(2,225)	-	-	-	-
Tobacco Revenue Fixed Income	-	14	-	-	14	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-
Broad Fixed Income	8,164	-	-	626	626	1,300	-	1,300	-
Broad Domestic Equity	15,109	-	-	7,695	7,695	8,528	-	8,528	-
Broad International Equity	4,714	-	-	5,222	5,222	5,899	-	5,899	-
Alternative Equity Styles	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-	-	-
Participant directed investments	-	-	-	-	-	-	-	-	-
Total Income (loss)	33,290	539	178	13,544	14,261	15,726	37	15,763	3
Total Invested Assets, Beginning of Period	7,331,404	3,539,491	22,243	439,543	4,001,277	573,322	30,662	603,983	2,628
Net Contributions (Withdrawals)	(998,227)	114,444	689,998	(90,644)	713,799	976	(13,055)	(12,079)	(11)
Transfers from (to) other funds	-	37	(37)	-	-	(3,607)	3,607	-	-
Total Invested Assets, End of Period	6,366,467	3,654,510	712,383	362,444	4,729,337	586,417	21,250	607,667	2,620

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
August 31, 2016
(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

	GENERAL OBLIGATION BOND FUNDS							INTERNATIONAL AIRPORTS FUNDS		
	Series 2008	Series 2010	2012 Transportation Bond Act				TOTAL	REVENUE	REPAIR & REPLACEMENT	TOTAL
	TRANSPORTATION PROJECTS	EDUCATION BUILD AMERICA BONDS	EDUCATION TAX EXEMPT BONDS	2013-B TAX EXEMPT EDUCATION	2012 TRANSPORTATION BOND ACT 2016A	2012 TRANSPORTATION BOND ACT 2016B				
Invested Assets										
Short-term Fixed Income	6,803	9	182	45,691	18,114	155,385	226,183	55,526	500	56,027
Short-term Fixed Income Liquidity Pool	-	-	-	-	-	-	-	-	-	-
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-
Broad Fixed Income	-	-	-	-	-	-	-	22,899	-	22,899
Broad Domestic Equity	-	-	-	-	-	-	-	5,526	-	5,526
Broad International Equity	-	-	-	-	-	-	-	1,957	-	1,957
Alternative Equity Styles	-	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-	-	-	-
Total Investments	6,803	9	182	45,691	18,114	155,385	226,183	85,907	500	86,408
Income Receivable	3	-	-	23	10	78	114	32	-	33
Income distributable from (to) other funds	-	-	-	-	-	-	-	-	-	-
Total Managed Investments	6,806	9	182	45,714	18,124	155,463	226,297	85,940	501	86,440
Participant directed investments	-	-	-	-	-	-	-	-	-	-
Total Invested Assets	6,806	9	182	45,714	18,124	155,463	226,297	85,940	501	86,440

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets										
Short-term Fixed Income	8	-	-	55	29	186	277	88	1	88
Short-term Fixed Income Liquidity Pool	-	-	-	-	-	-	-	-	-	-
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-
Broad Fixed Income	-	-	-	-	-	-	-	115	-	115
Broad Domestic Equity	-	-	-	-	-	-	-	220	-	220
Broad International Equity	-	-	-	-	-	-	-	72	-	72
Alternative Equity Styles	-	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-	-	-	-
Participant directed investments	-	-	-	-	-	-	-	-	-	-
Total Income (loss)	8	-	-	55	29	186	277	494	1	494
Total Invested Assets, Beginning of Period	6,817	12	182	46,005	31,295	155,277	239,587	91,724	500	92,224
Net Contributions (Withdrawals)	(19)	(3)	-	(345)	(13,199)	()	(13,567)	(6,278)	()	(6,278)
Transfers from (to) other funds	-	-	-	-	-	-	-	-	-	-
Total Invested Assets, End of Period	6,806	9	182	45,714	18,124	155,463	226,297	85,940	501	86,440

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
August 31, 2016
(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

INTERNATIONAL AIRPORTS BOND PROCEED CONSTRUCTION FUNDS								
Invested Assets	SERIES 2002 RESERVE	SERIES 2003 RESERVE	SERIES 2006 NON- AMT	SERIES 2006 VARIABLE RATE	2010C	2010D	TOTAL	POWER COST EQUALIZATION
Short-term Fixed Income	15,333	9,827	8,355	5,646	8,463	2,791	50,414	6,323
Short-term Fixed Income Liquidity Pool	-	-	-	-	-	-	-	-
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-
Broad Fixed Income	-	-	-	-	-	-	-	289,259
Broad Domestic Equity	-	-	-	-	-	-	-	399,464
Broad International Equity	-	-	-	-	-	-	-	254,868
Alternative Equity Styles	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-	-
Total Investments	15,333	9,827	8,355	5,646	8,463	2,791	50,414	949,914
Income Receivable	8	5	4	3	4	1	25	2
Income distributable from (to) other funds	-	-	-	-	-	-	-	-
Total Managed Investments	15,340	9,832	8,359	5,649	8,467	2,792	50,440	949,917
Participant directed investments	-	-	-	-	-	-	-	-
Total Invested Assets	15,340	9,832	8,359	5,649	8,467	2,792	50,440	949,917

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets								
Short-term Fixed Income	18	12	10	7	10	3	61	4
Short-term Fixed Income Liquidity Pool	-	-	-	-	-	-	-	-
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-
Broad Fixed Income	-	-	-	-	-	-	-	1,602
Broad Domestic Equity	-	-	-	-	-	-	-	16,413
Broad International Equity	-	-	-	-	-	-	-	12,065
Alternative Equity Styles	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-	-
Participant directed investments	-	-	-	-	-	-	-	-
Total Income (loss)	18	12	10	7	10	3	61	30,083
Total Invested Assets, Beginning of Period	15,322	9,820	9,310	5,657	8,634	2,795	51,538	946,938
Net Contributions (Withdrawals)	-	-	(960)	(16)	(177)	(6)	(1,159)	(27,105)
Transfers from (to) other funds	-	-	-	-	-	-	-	-
Total Invested Assets, End of Period	15,340	9,832	8,359	5,649	8,467	2,792	50,440	949,917

COMBINED SCHEDULE OF INVESTED ASSETS
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August 31, 2016
(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

Invested Assets	RETIREE HEALTH INSURANCE FUND			TOTAL ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE				
	MAJOR MEDICAL	LONG-TERM CARE	TOTAL	MINE RECLAMATION FUND	EXXON VALDEZ OIL SPILL INVESTMENT FUND	MENTAL HEALTH TRUST RESERVE FUND	TOTAL OTHER INVESTED ASSETS	
Short-term Fixed Income	15,186	4,343	19,529	7	3	3,941	3,945	
Short-term Fixed Income Liquidity Pool	-	-	-	-	-	-	-	
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	
Individually held debt and other instruments	-	-	-	-	-	-	-	
Broad Fixed Income	-	254,139	254,139	298	60,388	12,043	72,431	
Broad Domestic Equity	-	106,565	106,565	412	97,251	16,446	113,697	
Broad International Equity	-	63,597	63,597	263	45,803	7,818	53,620	
Alternative Equity Styles	-	-	-	-	-	-	-	
Private Equity	-	-	-	-	-	-	-	
Absolute Return	-	-	-	-	-	-	-	
Real Assets	-	-	-	-	-	-	-	
Total Investments	15,186	428,644	443,830	980	203,445	40,248	243,693	
Income Receivable	8	1	9	-	-	2	2	
Income distributable from (to) other funds	-	-	-	-	-	-	-	
Total Managed Investments	15,194	428,645	443,839	980	203,445	40,250	243,695	
Participant directed investments	-	-	-	-	-	-	-	
Total Invested Assets	15,194	428,645	443,839	980	203,445	40,250	243,695	

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets	Fiscal Year to Date (in thousands)						
Short-term Fixed Income	18	2	20	-	5	-	5
Short-term Fixed Income Liquidity Pool	-	-	-	-	-	-	-
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-
Broad Fixed Income	-	1,339	1,339	2	311	62	373
Broad Domestic Equity	-	4,301	4,301	16	3,872	655	4,526
Broad International Equity	-	2,938	2,938	12	2,196	374	2,570
Alternative Equity Styles	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-
Participant directed investments	-	-	-	-	-	-	-
Total Income (loss)	18	8,581	8,599	30	6,379	1,095	7,474
Total Invested Assets, Beginning of Period	15,355	417,456	432,810	950	197,067	39,154	236,221
Net Contributions (Withdrawals)	(179)	2,609	2,429	-	-	-	-
Transfers from (to) other funds	-	-	-	-	-	-	-
Total Invested Assets, End of Period	15,194	428,645	443,839	980	203,445	40,250	243,695

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
August 31, 2016
(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE ARM BOARD

	PUBLIC EMPLOYEES' RETIREMENT SYSTEM							TEACHERS' RETIREMENT SYSTEM				
	DEFINED BENEFIT PENSION	DEFINED BENEFIT RETIREE HEALTH CARE	DEFINED CONTRIBUTION OD&D	DEFINED CONTRIBUTION OD&D P&F	DEFINED CONTRIBUTION RETIREE MEDICAL	DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	TOTAL	DEFINED BENEFIT PENSION	DEFINED BENEFIT RETIREE HEALTH CARE	DEFINED CONTRIBUTION OD&D	DEFINED CONTRIBUTION RETIREE MEDICAL
Invested Assets												
Short-term Fixed Income	87,380	84,242	318	141	1,737	5,683	-	179,502	40,289	30,258	48	378
Short-term Fixed Income Liquidity Pool	-	-	-	-	-	-	-	-	-	-	-	-
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-	-	-
Broad Fixed Income	1,018,216	830,637	1,821	900	7,590	28,290	-	1,887,456	617,050	311,120	387	2,973
Broad Domestic Equity	2,221,532	1,809,257	3,950	1,954	16,413	61,260	-	4,114,366	1,347,520	677,688	842	6,461
Broad International Equity	2,080,399	1,694,454	3,699	1,829	15,367	57,361	-	3,853,109	1,261,974	634,695	788	6,051
Alternative Equity Styles	359,401	292,726	639	316	2,655	9,909	-	665,646	218,013	109,647	136	1,045
Private Equity	686,485	559,132	1,221	604	5,071	18,928	-	1,271,440	416,423	209,435	260	1,997
Absolute Return	545,866	444,600	970	480	4,032	15,051	-	1,011,000	331,123	166,535	207	1,588
Real Assets	1,494,174	1,218,464	2,660	1,316	11,050	41,247	-	2,768,911	906,369	456,402	567	4,351
Total Investments	8,493,453	6,933,514	15,278	7,539	63,916	237,730	-	15,751,430	5,138,761	2,595,780	3,235	24,844
Income Receivable	56	43	-	-	1	2	-	102	31	16	-	-
Income distributable from (to) other funds	-	-	-	-	-	-	-	-	-	-	-	-
Total Managed Investments	8,493,509	6,933,556	15,278	7,540	63,916	237,732	-	15,751,531	5,138,792	2,595,796	3,235	24,844
Participant directed investments	-	-	-	-	-	-	707,874	707,874	-	-	-	-
Total Invested Assets	8,493,509	6,933,556	15,278	7,540	63,916	237,732	707,874	16,459,405	5,138,792	2,595,796	3,235	24,844

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS

Fiscal Year to Date
(in thousands)

	PUBLIC EMPLOYEES' RETIREMENT SYSTEM							TEACHERS' RETIREMENT SYSTEM				
Income and Changes in Invested Assets												
Short-term Fixed Income	93	70	-	-	1	3	-	168	52	26	-	-
Short-term Fixed Income Liquidity Pool	-	-	-	-	-	-	-	-	-	-	-	-
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-	-	-
Broad Fixed Income	13,883	11,411	25	12	102	382	-	25,814	8,373	4,274	5	40
Broad Domestic Equity	94,063	77,552	167	83	687	2,585	-	175,136	56,571	29,056	36	272
Broad International Equity	102,123	84,071	182	90	749	2,813	-	190,028	61,510	31,496	39	297
Alternative Equity Styles	9,004	7,415	16	8	66	247	-	16,755	5,419	2,778	3	26
Private Equity	19,325	15,723	34	17	143	534	-	35,776	11,733	5,889	7	56
Absolute Return	538	391	1	-	4	14	-	949	349	146	-	1
Real Assets	16,543	13,882	30	15	124	466	-	31,060	9,995	5,200	6	49
Participant directed investments	-	-	-	-	-	-	24,715	24,715	-	-	-	-
Total Income (loss)	255,572	210,514	455	225	1,876	7,044	24,715	500,401	154,003	78,866	98	743
Total Invested Assets, Beginning of Period	8,209,687	6,773,545	14,542	7,181	59,564	224,831	667,523	15,956,874	4,939,785	2,537,522	3,138	23,621
Net Contributions (Withdrawals)	28,250	(50,503)	281	133	2,477	5,856	15,635	2,130	45,005	(20,591)	()	480
Transfers from (to) other funds	-	-	-	-	-	-	-	-	-	-	-	-
Total Invested Assets, End of Period	8,493,509	6,933,556	15,278	7,540	63,916	237,732	707,874	16,459,405	5,138,792	2,595,796	3,235	24,844

COMBINED SCHEDULE OF INVESTED ASSETS
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August 31, 2016
(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE ARM BOARD

	TEACHERS' RETIREMENT SYSTEM (Cont.)			JUDICIAL RETIREMENT SYSTEM			MILITARY RETIREMENT SYSTEM	PARTICIPANT DIRECTED		TOTAL ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE ARM BOARD
	DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	TOTAL	DEFINED BENEFIT PENSION	DEFINED BENEFIT RETIREE HEALTH CARE	TOTAL	TOTAL	SBS PLAN	DEFERRED COMPENSATION PLAN	
Invested Assets										
Short-term Fixed Income	1,086	-	72,059	2,659	402	3,061	70	-	-	254,692
Short-term Fixed Income Liquidity Pool	-	-	-	-	-	-	-	-	-	-
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-
Broad Fixed Income	8,517	-	940,047	18,346	3,315	21,661	18,969	-	-	2,868,132
Broad Domestic Equity	18,509	-	2,051,019	39,855	7,212	47,067	10,455	-	-	6,222,907
Broad International Equity	17,333	-	1,920,841	37,322	6,754	44,076	7,004	-	-	5,825,031
Alternative Equity Styles	2,994	-	331,836	6,448	1,167	7,614	-	-	-	1,005,097
Private Equity	5,720	-	633,835	12,316	2,229	14,544	-	-	-	1,919,819
Absolute Return	4,548	-	504,001	9,793	1,772	11,565	-	-	-	1,526,565
Real Assets	12,464	-	1,380,153	26,805	4,857	31,662	-	-	-	4,180,726
Total Investments	71,171	-	7,833,792	153,543	27,707	181,251	36,498	-	-	23,802,969
Income Receivable	1	-	48	1	-	1	-	-	-	151
Income distributable from (to) other funds	-	-	-	-	-	-	-	-	-	-
Total Managed Investments	71,171	-	7,833,839	153,544	27,707	181,252	36,498	-	-	23,803,120
Participant directed investments	-	296,728	296,728	-	-	-	-	3,497,417	828,452	5,330,471
Total Invested Assets	71,171	296,728	8,130,567	153,544	27,707	181,252	36,498	3,497,417	828,452	29,133,591

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS

Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets										
Short-term Fixed Income	1	-	80	2	-	2	-	-	-	249
Short-term Fixed Income Liquidity Pool	-	-	-	-	-	-	-	-	-	-
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-
Broad Fixed Income	116	-	12,809	245	45	290	30	-	-	38,943
Broad Domestic Equity	786	-	86,721	1,646	308	1,954	454	-	-	264,265
Broad International Equity	854	-	94,196	1,796	334	2,130	349	-	-	286,703
Alternative Equity Styles	75	-	8,302	158	29	187	-	-	-	25,244
Private Equity	161	-	17,846	348	63	410	-	-	-	54,032
Absolute Return	4	-	501	11	2	13	-	-	-	1,463
Real Assets	141	-	15,392	293	55	348	-	-	-	46,801
Participant directed investments	-	10,760	10,760	-	-	-	-	82,882	22,509	140,866
Total Income (loss)	2,138	10,760	246,607	4,499	838	5,336	832	82,882	22,509	858,568
Total Invested Assets, Beginning of Period	68,361	286,112	7,858,539	143,723	26,918	170,641	35,867	3,419,490	808,795	28,250,205
Net Contributions (Withdrawals)	672	(145)	25,421	5,322	(48)	5,275	(201)	(4,954)	(2,852)	24,818
Transfers from (to) other funds	-	-	-	-	-	-	-	-	-	-
Total Invested Assets, End of Period	71,171	296,728	8,130,567	153,544	27,707	181,252	36,498	3,497,417	828,452	29,133,591