

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
July 31, 2018
(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			
Cash and Cash Equivalents	2,669,690	4,045	244,815		2,918,550
Intermediate-term Fixed Income Pool	1,710,326	-	-		1,710,326
Tobacco Revenue Fixed Income	13,481	-	-		13,481
Tax Credit Loan	14,920	-	-		14,920
Individually held debt and other instruments	1,588	-	-		1,588
Broad Fixed Income	1,607,480	96,162	2,634,140		4,337,782
Broad Domestic Equity	1,130,034	92,313	6,325,942		7,548,290
Broad International Equity	651,193	51,334	5,735,013		6,437,540
Opportunistic	-	-	2,421,510		2,421,510
Private Equity	-	-	2,441,537		2,441,537
Absolute Return	-	-	1,949,135		1,949,135
Real Assets	137,616	-	5,023,543		5,161,158
Total Investments	7,936,329	243,855	26,775,635		34,955,818
Income Receivable	4,812	7	538		5,357
Income distributable from (to) other funds	-	-	-		-
Total Managed Investments	7,941,140	243,862	26,776,172		34,961,175
Participant directed investments	-	-	6,443,857		6,443,857
Total Invested Assets	7,941,140	243,862	33,220,030		41,405,032

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

Income and Changes in Invested Assets				
Cash and Cash Equivalents	4,812	7	692	5,511
Intermediate-term Fixed Income Pool	275	-	-	275
Tobacco Revenue Fixed Income	25	-	-	25
Tax Credit Loan	-	-	-	-
Individually held debt and other instruments	-	-	-	-
Broad Fixed Income	565	24	(4,508)	(3,918)
Broad Domestic Equity	36,353	2,968	202,410	241,731
Broad International Equity	14,502	1,175	118,513	134,189
Opportunistic	-	-	43,923	43,923
Private Equity	-	-	5,706	5,706
Absolute Return	-	-	2,475	2,475
Real Assets	1,024	-	79,624	80,648
Participant directed investments	-	-	115,187	115,187
Total Income (loss)	57,554	4,175	564,022	625,751
Total Invested Assets, Beginning of Period	8,299,484	239,687	32,491,172	41,030,343
Net Contributions (Withdrawals)	(415,898)	-	164,836	(251,062)
Total Invested Assets, End of Period	7,941,140	243,862	33,220,030	41,405,032

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
July 31, 2018
(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 I	GeFONSI II	PERMANENT FUND DIVIDEND FUND	ALASKA HIGHER EDUCATION INVESTMENT FUND	GeFONSI TOTAL	PRINCIPAL	INCOME	TOTAL	
Cash and Cash Equivalents	1,118,385	1,093,119	123,964	50,587	46	1,267,716	13,960	1,228	15,188	2,567
Intermediate-term Fixed Income Pool	-	595,416	1,114,910	-	-	1,710,326	-	-	-	-
Tobacco Revenue Fixed Income	-	13,481	-	-	-	13,481	-	-	-	-
Tax Credit Loan	-	14,920	-	-	-	14,920	-	-	-	-
Individually held debt and other instruments	-	1,588	-	-	-	1,588	-	-	-	-
Broad Fixed Income	442,359	-	158,696	-	109,074	267,771	276,753	-	276,753	-
Broad Domestic Equity	67,392	-	136,573	-	140,628	277,201	218,920	-	218,920	-
Broad International Equity	26,937	-	78,670	-	83,205	161,875	123,731	-	123,731	-
Opportunistic	-	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-	-	-
Real Assets	18,672	-	2,021	-	17,812	19,833	27,046	-	27,046	-
Total Investments	1,673,746	1,718,524	1,614,835	50,587	350,766	3,734,712	660,409	1,228	661,637	2,567
Income Receivable	2,255	1,794	214	36	-	2,044	23	2	24	5
Income distributable from (to) other funds	-	36	-	(36)	-	-	(2,959)	2,959	-	-
Total Managed Investments	1,676,000	1,720,354	1,615,049	50,587	350,766	3,736,756	657,473	4,189	661,661	2,571
Participant directed investments	-	-	-	-	-	-	-	-	-	-
Total Invested Assets	1,676,000	1,720,354	1,615,049	50,587	350,766	3,736,756	657,473	4,189	661,661	2,571

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

Income and Changes in Invested Assets										
Cash and Cash Equivalents	2,255	1,794	214	36	-	2,044	23	2	24	5
Intermediate-term Fixed Income Pool	-	96	179	-	-	275	-	-	-	-
Tobacco Revenue Fixed Income	-	25	-	-	-	25	-	-	-	-
Tax Credit Loan	-	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-
Broad Fixed Income	341	-	63	-	26	89	(8)	-	(8)	-
Broad Domestic Equity	2,814	-	3,957	-	4,494	8,450	6,968	-	6,968	-
Broad International Equity	510	-	1,700	-	1,882	3,582	2,787	-	2,787	-
Opportunistic	-	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-	-	-
Real Assets	251	-	42	-	107	150	168	-	168	-
Participant directed investments	-	-	-	-	-	-	-	-	-	-
Total Income (loss)	6,170	1,915	6,155	36	6,509	14,615	9,937	2	9,939	5
Total Invested Assets, Beginning of Period	2,360,130	1,720,236	1,306,370	14,322	344,265	3,385,194	649,866	1,458	651,324	2,593
Net Contributions (Withdrawals)	(690,300)	(1,833)	302,524	36,264	(9)	336,947	628	(230)	398	(26)
Transfers from (to) other funds	-	36	-	(36)	-	-	(2,959)	2,959	-	-
Total Invested Assets, End of Period	1,676,000	1,720,354	1,615,049	50,587	350,766	3,736,756	657,473	4,189	661,661	2,571

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
July 31, 2018
(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										
Cash and Cash Equivalents	6,570		186	10,858	3,875	95,933	117,423	81,496	500	81,996
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	-
Tax Credit Loan	-	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-
Broad Fixed Income	-	-	-	-	-	-	-	31,133	-	31,133
Broad Domestic Equity	-	-	-	-	-	-	-	4,754	-	4,754
Broad International Equity	-	-	-	-	-	-	-	1,900	-	1,900
Opportunistic	-	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-	1,317	-	1,317
Total Investments	6,570		186	10,858	3,875	95,933	117,423	120,600	500	121,100
Income Receivable	12			25	7	174	218	146	1	147
Income distributable from (to) other funds										
Total Managed Investments	6,582		186	10,883	3,882	96,107	117,641	120,746	501	121,247
Participant directed investments										
Total Invested Assets	6,582		186	10,883	3,882	96,107	117,641	120,746	501	121,247

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

Income and Changes in Invested Assets										
Cash and Cash Equivalents	12			25	7	174	218	146	1	147
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	-
Tax Credit Loan	-	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-
Broad Fixed Income	-	-	-	-	-	-	-	1	-	1
Broad Domestic Equity	-	-	-	-	-	-	-	138	-	138
Broad International Equity	-	-	-	-	-	-	-	31	-	31
Opportunistic	-	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-	12	-	12
Participant directed investments	-	-	-	-	-	-	-	-	-	-
Total Income (loss)	12			25	7	174	218	328	1	329
Total Invested Assets, Beginning of Period	6,629	9	186	27,368	4,070	97,460	135,722	122,720	508	123,228
Net Contributions (Withdrawals)	(58)	(9)	-	(16,510)	(195)	(1,527)	(18,300)	(2,302)	(8)	(2,310)
Transfers from (to) other funds										
Total Invested Assets, End of Period	6,582		186	10,883	3,882	96,107	117,641	120,746	501	121,247

COMBINED SCHEDULE OF INVESTED ASSETS
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(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
Cash and Cash Equivalents	15,694	10,058	3,554	3,928	7,304	2,446	42,984	24
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-
Tax Credit Loan	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-
Broad Fixed Income	-	-	-	-	-	-	-	305,765
Broad Domestic Equity	-	-	-	-	-	-	-	432,773
Broad International Equity	-	-	-	-	-	-	-	256,057
Opportunistic	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-	54,816
Total Investments	15,694	10,058	3,554	3,928	7,304	2,446	42,984	1,049,434
Income Receivable	28	18	6	8	13	4	78	-
Income distributable from (to) other funds	-	-	-	-	-	-	-	-
Total Managed Investments	15,722	10,077	3,560	3,936	7,317	2,451	43,062	1,049,434
Participant directed investments	-	-	-	-	-	-	-	-
Total Invested Assets	15,722	10,077	3,560	3,936	7,317	2,451	43,062	1,049,434

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

Income and Changes in Invested Assets								
Cash and Cash Equivalents	28	18	6	8	13	4	78	-
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-
Tax Credit Loan	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-
Broad Fixed Income	-	-	-	-	-	-	-	81
Broad Domestic Equity	-	-	-	-	-	-	-	13,875
Broad International Equity	-	-	-	-	-	-	-	5,781
Opportunistic	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-	340
Participant directed investments	-	-	-	-	-	-	-	-
Total Income (loss)	28	18	6	8	13	4	78	20,076
Total Invested Assets, Beginning of Period	15,694	10,058	3,556	4,169	7,363	2,446	43,286	1,073,378
Net Contributions (Withdrawals)	-	-	(2)	(241)	(59)	()	(302)	(44,021)
Transfers from (to) other funds	-	-	-	-	-	-	-	-
Total Invested Assets, End of Period	15,722	10,077	3,560	3,936	7,317	2,451	43,062	1,049,434

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
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(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	
Cash and Cash Equivalents	17,669	5,737	23,407	1	14	4,031	4,045	
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	
Tax Credit Loan	-	-	-	-	-	-	-	
Individually held debt and other instruments	-	-	-	-	-	-	-	
Broad Fixed Income	-	283,339	283,339	360	84,252	11,911	96,162	
Broad Domestic Equity	-	128,530	128,530	465	70,206	22,108	92,313	
Broad International Equity	-	80,419	80,419	275	41,603	9,731	51,334	
Opportunistic	-	-	-	-	-	-	-	
Private Equity	-	-	-	-	-	-	-	
Absolute Return	-	-	-	-	-	-	-	
Real Assets	-	15,872	15,872	59	-	-	-	
Total Investments	17,669	513,898	531,567	1,160	196,074	47,781	243,855	
Income Receivable	32	9	41	-	-	7	7	
Income distributable from (to) other funds	-	-	-	-	-	-	-	
Total Managed Investments	17,701	513,907	531,608	1,160	196,074	47,788	243,862	
Participant directed investments	-	-	-	-	-	-	-	
Total Invested Assets	17,701	513,907	531,608	1,160	196,074	47,788	243,862	

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						
	MAJOR MEDICAL	LONG-TERM CARE	TOTAL	MINE RECLAMATION FUND	EXXON VALDEZ OIL SPILL INVESTMENT FUND	MENTAL HEALTH TRUST RESERVE FUND	TOTAL OTHER INVESTED ASSETS
Cash and Cash Equivalents	32	9	41	-	-	7	7
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-
Tax Credit Loan	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-
Broad Fixed Income	-	62	62	-	21	3	24
Broad Domestic Equity	-	4,092	4,092	15	2,257	711	2,968
Broad International Equity	-	1,804	1,804	6	952	223	1,175
Opportunistic	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-
Real Assets	-	103	103	-	-	-	-
Participant directed investments	-	-	-	-	-	-	-
Total Income (loss)	32	6,071	6,102	22	3,231	944	4,175
Total Invested Assets, Beginning of Period	17,451	506,039	523,489	1,138	192,843	46,844	239,687
Net Contributions (Withdrawals)	219	1,798	2,016	-	-	-	-
Transfers from (to) other funds	-	-	-	-	-	-	-
Total Invested Assets, End of Period	17,701	513,907	531,608	1,160	196,074	47,788	243,862

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
July 31, 2018
(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												
Cash and Cash Equivalents	72,433	87,593	340	154	1,803	6,314	-	168,638	38,652	32,980	49	620
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	-	-	-
Tax Credit Loan	-	-	-	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-	-	-
Broad Fixed Income	934,056	756,928	2,074	971	9,869	35,425	-	1,739,323	554,507	285,256	376	3,618
Broad Domestic Equity	2,256,180	1,828,333	5,010	2,346	23,839	85,567	-	4,201,275	1,339,392	689,026	909	8,740
Broad International Equity	2,046,218	1,658,188	4,543	2,128	21,620	77,604	-	3,810,301	1,214,748	624,905	824	7,926
Opportunistic	863,610	699,841	1,918	898	9,125	32,753	-	1,608,145	512,687	263,742	348	3,345
Private Equity	872,194	706,797	1,937	907	9,216	33,078	-	1,624,129	517,782	266,364	351	3,379
Absolute Return	696,292	564,252	1,546	724	7,357	26,407	-	1,296,579	413,357	212,644	280	2,697
Real Assets	1,795,007	1,453,781	3,983	1,866	18,956	68,039	-	3,341,632	1,065,604	547,871	723	6,949
Total Investments	9,535,991	7,755,714	21,351	9,995	101,784	365,187	-	17,790,022	5,656,729	2,922,788	3,860	37,274
Income Receivable	198	148	1		3	10	-	359	114	56		1
Income distributable from (to) other funds								-				
Total Managed Investments	9,536,190	7,755,862	21,352	9,996	101,787	365,197	-	17,790,382	5,656,843	2,922,844	3,860	37,275
Participant directed investments							1,069,378	1,069,378				
Total Invested Assets	9,536,190	7,755,862	21,352	9,996	101,787	365,197	1,069,378	18,859,760	5,656,843	2,922,844	3,860	37,275

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

Income and Changes in Invested Assets												
Cash and Cash Equivalents	253	193	1		3	12	-	462	146	73		1
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	-	-	-
Tax Credit Loan	-	-	-	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-	-	-
Broad Fixed Income	(1,597)	(1,297)	(4)	(2)	(17)	(61)	-	(2,977)	(948)	(489)	(1)	(6)
Broad Domestic Equity	71,823	59,125	161	75	766	2,749	-	134,700	42,367	22,276	29	281
Broad International Equity	42,227	34,359	94	44	447	1,605	-	78,777	25,030	12,948	17	164
Opportunistic	15,590	12,810	35	16	166	596	-	29,213	9,209	4,826	6	61
Private Equity	2,049	1,634	5	2	21	77	-	3,788	1,224	616	1	8
Absolute Return	886	714	2	1	9	33	-	1,645	527	269		3
Real Assets	28,666	22,838	62	29	297	1,066	-	52,959	16,979	8,606	11	109
Participant directed investments	-	-	-	-	-	-	23,080	23,080	-	-	-	-
Total Income (loss)	159,896	130,375	356	167	1,693	6,079	23,080	321,646	94,534	49,126	65	621
Total Invested Assets, Beginning of Period	9,279,978	7,653,992	20,872	9,777	99,170	356,027	1,041,422	18,461,238	5,466,057	2,883,838	3,798	36,357
Net Contributions (Withdrawals)	96,316	(28,506)	123	52	924	3,091	4,876	76,876	96,251	(10,119)	(2)	297
Transfers from (to) other funds	-	-	-	-	-	-	-	-	-	-	-	-
Total Invested Assets, End of Period	9,536,190	7,755,862	21,352	9,996	101,787	365,197	1,069,378	18,859,760	5,656,843	2,922,844	3,860	37,275

COMBINED SCHEDULE OF INVESTED ASSETS
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July 31, 2018
(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										
Cash and Cash Equivalents	1,834	-	74,133	1,621	412	2,033	12	-	-	244,815
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	-
Tax Credit Loan	-	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-
Broad Fixed Income	10,517	-	854,275	17,977	3,133	21,110	19,432	-	-	2,634,140
Broad Domestic Equity	25,404	-	2,063,471	43,422	7,568	50,989	10,207	-	-	6,325,942
Broad International Equity	23,040	-	1,871,443	39,381	6,863	46,244	7,024	-	-	5,735,013
Opportunistic	9,724	-	789,846	16,621	2,897	19,517	4,002	-	-	2,421,510
Private Equity	9,821	-	797,697	16,786	2,925	19,711	-	-	-	2,441,537
Absolute Return	7,840	-	636,819	13,401	2,335	15,736	-	-	-	1,949,135
Real Assets	20,200	-	1,641,347	34,546	6,017	40,564	-	-	-	5,023,543
Total Investments	108,380	-	8,729,032	183,754	32,150	215,905	40,676	-	-	26,775,635
Income Receivable	3	-	173	4	1	5	-	-	-	538
Income distributable from (to) other funds	-	-	-	-	-	-	-	-	-	-
Total Managed Investments	108,383	-	8,729,205	183,759	32,151	215,909	40,676	-	-	26,776,172
Participant directed investments	-	455,376	455,376	-	-	-	-	3,965,512	953,592	6,443,857
Total Invested Assets	108,383	455,376	9,184,581	183,759	32,151	215,909	40,676	3,965,512	953,592	33,220,030

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

Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets										
Cash and Cash Equivalents	3	-	224	5	1	6	-	-	-	692
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	-
Tax Credit Loan	-	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-
Broad Fixed Income	(18)	-	(1,461)	(31)	(5)	(36)	(33)	-	-	(4,508)
Broad Domestic Equity	816	-	65,770	1,367	244	1,611	330	-	-	202,410
Broad International Equity	477	-	38,635	810	142	953	148	-	-	118,513
Opportunistic	177	-	14,280	297	53	350	80	-	-	43,923
Private Equity	23	-	1,871	40	7	47	-	-	-	5,706
Absolute Return	10	-	810	17	3	20	-	-	-	2,475
Real Assets	317	-	26,021	550	94	644	-	-	-	79,624
Participant directed investments	-	10,017	10,017	-	-	-	-	64,770	17,321	115,187
Total Income (loss)	1,805	10,017	156,167	3,056	539	3,594	524	64,770	17,321	564,022
Total Invested Assets, Beginning of Period	105,666	442,323	8,938,039	176,358	31,622	207,980	39,449	3,905,659	938,807	32,491,172
Net Contributions (Withdrawals)	913	3,036	90,375	4,345	(10)	4,335	703	(4,918)	(2,536)	164,836
Transfers from (to) other funds	-	-	-	-	-	-	-	-	-	-
Total Invested Assets, End of Period	108,383	455,376	9,184,581	183,759	32,151	215,909	40,676	3,965,512	953,592	33,220,030