		TOTAL ASSETS UNDER FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE	TOTAL OTHER INVESTED ASSETS	TOTAL ASSETS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD	TOTAL ALL ASSETS
INVESTED ASSETS					
Short-term Fixed Income Pool	AY70	6,171,801	9,950	292,455	6,474,205
Short-term Liquidity Fixed Income Pool	AY71	1,160,407	-	-	1,160,407
Intermediate-term Fixed Income Pool	AY72	9,078,178	-	-	9,078,178
Broad Market Fixed Income Pool	AY73	4,124,959	67,705	-	4,192,664
US Treasury Fixed Income	Combined Pools	-	18,951	1,599,382	1,618,333
Retirement Fixed Income Pool	AY77	-	-	3	3
Domestic Fixed Income Fund	SSGA	-	35,868	-	35,868
Lazard Emerging Income Plus Debt Pool	AY5R	-	-	-	-
TIPS Pool	AY6N	-	-	161,305	161,305
High Yield Pool	Combined Pool	-	-	515,844	515,844
Emerging Debt Pool	AY 5M	-	-	157,656	157,656
International Fixed Income Pool	Combined Pool	-	-	374,488	374,488
Tobacco Revenue Fixed Income		22,649	-	-	22,649
Individually held debt securities and other instruments		183,763	1,439	-	185,202
Domestic Equity	Combined Pools	3,091,104	173,994	5,748,590	9,013,688
International Equity	Combined Pool	1,722,196	68,469	3,528,291	5,318,956
Emerging Markets	Combined Pool	-	14,562	568,771	583,333
Private Equity Pool	Combined Pool	-	-	1,590,871	1,590,871
Real Estate Investments	Combined Pools	-	-	1,387,327	1,387,327
Farmland Investments	Combined Pools	-	-	638,317	638,317
Timber Pool	AY 9Q & 9S	-	-	250,880	250,880
Energy Pool	Combined Pool	-	-	110,702	110,702
REIT Pool	AY 9H	-		208,141	208,141
Real Asset, CTF	SSgA	-	9,173	-	9,173
Absolute Return Pool	AY9D/9E/9F	-	•	586,395	586,395
Master Limited Partnership Pool Total Investments	Combined Pool	25,555,058	400,110	277,800 17,997,218	277,800 43,952,386
Income receivable		1,242	400,110	59	43,932,380
Income earned, but not distributed from (to) other funds		1,242	2		1,304
Total managed investments		25,556,300	400,112	17,997,278	43,953,690
Participant directed investments			-	4,038,238	4,038,238
Total invested assets		25,556,300	400,112	22,035,516	47,991,928

COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS March 31, 2013 (in thousands of dollars)

TOTAL INCOME AND CHANGE IN ASSETS

Short-term Fixed Income Pool	AY70	16,625	29	1,933	18,587
Short-term Liquidity Fixed Income Pool	AY71	955	-	-	955
Intermediate-term Fixed Income Pool	AY72	65,778	-	-	65,778
Broad Market Fixed Income Pool	AY73	72,288	1,251	-	73,539
US Treasury Fixed Income	Combined Pools	-	137	18,007	18,144
Retirement Fixed Income Pool	AY77	-	-	564	564
Domestic Fixed Income Fund	SSGA	-	573	-	573
Lazard Emerging Income Plus Debt Pool	AY5R	-	-	-	-
TIPS Pool	AY6N	-	-	4,378	4,378
High Yield Pool	Combined Pool	-	-	47,549	47,549
Emerging Debt Pool	AY 5M	-	-	8,605	8,605
International Fixed Income Pool	Combined Pool	-	-	(1,716)	(1,716)
Tobacco Revenue Fixed Income		46	-	- · · · ·	46
Individually held debt securities and other instruments		992	-	-	992
Domestic Equity	Combined Pools	457,791	27,993	856,406	1,342,191
International Equity	Combined Pool	277,654	11,716	474,123	763,493
Emerging Markets Pool	Combined Pool	-	1,528	80,651	82,179
Private Equity Pool	Combined Pool	-	-	93,822	93,822
Real Estate Investments	Combined Pools	-	-	67,509	67,509
Farmland Investments	Combined Pools	-	-	18,113	18,113
Timber Pool	AY 9Q & 9s	-	-	2,028	2,028
Energy Pool	Combined Pool	-	-	1,852	1,852
REIT Pool	AY 9H	-	-	21,816	21,816
Real Assets, CTF	SSqA	-	429	-	429
Absolute Return Pool	AY9D/9E/9F	-	-	35,664	35,664
Master Limited Partnership Pool	Combined Pool	-	-	37,800	37,800
Participant directed accounts		-	-	367,126	367,126
Total investment income (loss)		892,128	43,657	2,136,232	3,072,018
Total invested assets, beginning of period		24,623,381	370,235	19,857,339	44,850,955
Net contributions (withdrawals)		40,790	(13,780)	41,944	68,955
Transfers from (to) other funds		-	(,	-	_
Commission Recapture		-	-	-	-
		-			
Total invested assets, end of period		25,556,300	400,112	22,035,516	47,991,928

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

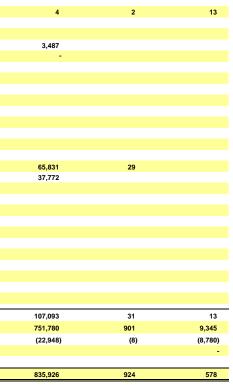
PUBLIC SCHOOL TRUST FUND

CONSTITUTIONAL BUDGET RESERVE FUND

		MAIN	SUB ACCOUNT	TOTAL MAIN AND SUB FUNDS	GENERAL FUND AND OTHER NON- SEGREGATED INVESTMENTS	PERMANENT FUND DIVIDEND FUND ^(C)	PRINCIPAL	INCOME	TOTAL PRINCIPAL AND INCOME	INVESTMENT LOSS TRUST	POWER COST EQUALIZATION ENDOWMENT FUND	ILLINOIS CREEK MINE RESTORATION	ALASKA SPORT FISH CONSTRUCTION FUND
	CUSTODIAN ACCOUNT #'S	AY19	AY10		AY01	AY2G	AY08	AY09		AY28	AY13	AY9J	AY2W
INVESTED ASSETS													
Short-term Fixed Income Pool	AY70	1,097,883	1,483	1,099,366	4,621,422	40,120	6,110	15,739	21,849	2,732	16	742	578
Short-term Liquidity Fixed Income Pool	AY71			-	1,160,407				-				
Intermediate-term Fixed Income Pool	AY72	3,526,545		3,526,545	5,464,481				-				
Broad Market Fixed Income Pool	AY73	1,152,135	2,181,783	3,333,918			272,381		272,381		205,061		
US Treasury Fixed Income	Combined Pools		-	-					-		-		
Retirement Fixed Income Pool	AY77			-					-				
Domestic Fixed Income Fund	SSGA	(g)		-					-				
Lazard Emerging Income Plus Debt Pool	AY5R			-					-				
TIPS	AY6N			-					-				
High Yield Pool	Combined Pool			-					-				
Emerging Debt Pool				-					-				
International Fixed Income Pool	Pool			-					-				
Tobacco Revenue Fixed Income		(C, t)		-	22,649				-				
Individually held debt securities and other instruments		(a)		-	183,763	-			-				
Domestic Equity	Combined Pools	-	2,309,435	2,309,435			141,959		141,959		416,802	182	
International Equity	Combined Pools	-	1,309,675	1,309,675			82,919		82,919		214,048		
Emerging Markets	Combined Pool	-	-	-					-				
Private Equity Pool	Combined Pool			-					-				
Real Estate Investments	Combined Pools			-					-				
Farmland Investments	Combined Pools			-					-				
Timber Pool	AY 9Q & 9S			-					-				
Energy Pool	Combined Pool			-					-				
REIT Pool	AY9H			-					-				
Real Assets, CTF	SSgA			-					-				
Absolute Return Pool	AY9D/9E/9F			-					-				
Master Limited Partnership Pool	Combined Pool			-					-				
Total Investments		5,776,563	5,802,377	11,578,940	11,452,722	40,120	503,369	15,739	519,108	2,732	835,926	924	578
Income receivable		195	-	196	966	7	1	3	4	0	-	-	-
Income earned, but not distributed from (to) other funds		-	-	-	7	(7)	(616)	616	-				
Total managed investments		5,776,758	5,802,377	11,579,135	11,453,696	40,120	502,754	16,358	519,112	2,732	835,926	924	578
Participant directed investments		-	-	-			-	-	-				
Total invested assets		5,776,758	5,802,377	11,579,135	11,453,696	40,120	502,754	16,358	519,112	2,732	835,926	924	578

COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS for the period July 1, 2012 through March 31, 2013

INCOME AND CHANGES IN ASSETS								(in thousands of	f dollars)		
Short-term Fixed Income Pool	AY70		2,850	540	3,390	12,200	106	17	22	39	7
Short-term Liquidity Fixed Income Pool	AY71		2,030	540	-	955	100		22	-	,
Intermediate-term Fixed Income Pool	AY72		24,995	-	24,995	40,103				-	
Broad Market Fixed Income Pool	AY73		20,381	39,831	60,213	40,105		4,910		4,910	
US Treasury Fixed Income	Combined Pool		20,501	33,031	-			4,510		4,510	
Retirement Fixed Income Pool	AY77				-						
Domestic Fixed Income Fund	SSGA	(g)			_					-	
Lazard Emerging Income Plus Debt Pool	AY5R				_						
TIPS Pool	AY6N				_					-	
High Yield Pool	Pool										
Emerging Debt Pool	AY 5M				-					-	
International Fixed Income Pool	Combined Pool				-					-	
Tobacco Revenue Fixed Income		(C,t)			-	46				-	
Individually held debt securities and other instruments		(a)			-	834	158			-	
Domestic Equity	Combined Pools		-	351,374	351,374			22,440		22,440	
International Equity	Combined Pool		-	220,224	220,224			13,744		13,744	
Emerging Markets	Combined Pool				-					-	
Private Equity Pool	Combined Pool				-					-	
Real Estate Investments	Combined Pools				-					-	
Farmland Investments	Combined Pools				-					-	
Timber Pool	AY 9Q & 9S				-					-	
Energy Pool	AY 9A & 9Z				-					-	
REIT Pool	AY9H				-					-	
Real Assets, CTF	SSgA				-					-	
Absolute Return Pool	AY9D/9E/9F				-					-	
Master Limited Partnership Pool	Combined Pool				-					-	
Participant directed accounts					-					-	
Total investment income (loss)		_	48,227	611,969	660,196	54,137	264	41,111	22	41,133	7
Total invested assets, beginning of period			5,451,989	5,190,408	10,642,398	12,039,480	17,930	460,562	6,831	467,392	2,725
Net contributions (withdrawals)			276,542	-	276,542	(640,186)	22,189	10,877	(290)	10,587	-
Transfers from (to) other funds			-	-	-	264	(264)	(9,795)	9,795	-	
Commission Recapture		(b)			-					-	
Total invested assets, end of period		_	5,776,758	5,802,377	11,579,135	11,453,696	40,120	502,754	16,358	519,112	2,732



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COMBINED SCHEDULE OF INVESTED ASSETS

at Fair Value March 31, 2013

(in thousands of dollars)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

INTERNATIONAL AIRPORTS

BOND PROCEEDS

		EDUCATION INVESTMENT	REVENUE / REPAIR & REPLACEMENT / DEVELOPMENT	DEVELOPMENT	Series 2002B	Series 2002 Reserve	Series 2003 Reserve	Series 2006 AMT	Series 2006 NON- AMT	Series 2006 VARIABLE RATE	2010C	2010D	INTERNATIONAL AIRPORT TOTALS
	CUSTODIAN ACCOUNT #'S	AY3L	AY04/05	AY9M	AY2A	AY2E	AY2U	AY9W	AY9X	AY9Y	АҮЗА	AY3B	
INVESTED ASSETS													
Short-term Fixed Income Pool	AY70	15	31,468	2,045	-	15,150	9,710	5,672	26,510	6,424	11,724	14,279	122,981
Short-term Liquidity Fixed Income Pool	AY71												-
Intermediate-term Fixed Income Pool	AY72		81,880	5,272									87,152
Broad Market Fixed Income Pool	AY73	170,017											-
US Treasury Fixed Income	Combined Pools												
Retirement Fixed Income Pool	AY77												-
Domestic Fixed Income Fund	SSGA	(g)											
Lazard Emerging Income Plus Debt Pool	AY5R												-
TIPS	AY6N												
High Yield Pool	Combined Pool												
Emerging Debt Pool													
International Fixed Income Pool	Pool												-
Tobacco Revenue Fixed Income		c, t)											-
Individually held debt securities and other instruments		a)											-
Domestic Equity	Combined Pools	155,056											-
International Equity	Combined Pools	79,644											-
Emerging Markets	Combined Pool												
Private Equity Pool	Combined Pool												-
Real Estate Investments	Combined Pools												
Farmland Investments	Combined Pools												
Timber Pool	AY 9Q & 9S												
Energy Pool	Combined Pool												-
REIT Pool	AY9H												-
Real Assets, CTF	SSgA												-
Absolute Return Pool	AY9D/9E/9F												-
Master Limited Partnership Pool	Combined Pool												-
Total Investments		404,731	113,347	7,317	-	15,150	9,710	5,672	26,510	6,424	11,724	14,279	210,133
Income receivable		-	5	-	-	3	2	1	5	1	2	3	21
Income earned, but not distributed from (to) other funds			-	-									-
Total managed investments		404,731	113,353	7,318	-	15,152	9,712	5,673	26,514	6,425	11,726	14,282	210,155
Participant directed investments													-
Total invested assets		404,731	113,353	7,318	-	15,152	9,712	5,673	26,514	6,425	11,726	14,282	210,155

COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS for the period July 1, 2012 through March 31, 2013 (in thousands of dollars)

							(in tho	usands of dol	ars)					
INCOME AND CHANGES IN ASSETS	11/20		10		-									
Short-term Fixed Income Pool	AY70		18	82	6	-	38	20	15	69	16	30	36	311
Short-term Liquidity Fixed Income Pool	AY71													
Intermediate-term Fixed Income Pool	AY72 AY73		1,136	632	48									681
Broad Market Fixed Income Pool US Treasury Fixed Income	Combined Pool		1,136											
Retirement Fixed Income Pool	AY77													
Domestic Fixed Income Fund	SSGA	(g)												
Lazard Emerging Income Plus Debt Pool	AY5R													
Lazard Emerging Income Plus Debt Pool TIPS Pool														
High Yield Pool	AY6N Pool													
Emerging Debt Pool	AY 5M													
International Fixed Income Pool	Combined Pool													
Tobacco Revenue Fixed Income	Combined Foor	(C,t)												
Individually held debt securities and other instruments		(a)												
-	Combined Pools		7 740											
Domestic Equity International Equity	Combined Pool		7,710 (2)											
Emerging Markets	Combined Pool		(2)											
Private Equity Pool	Combined Pool													
Real Estate Investments	Combined Pools													
Farmland Investments	Combined Pools													
Timber Pool	AY 9Q & 9S													
Energy Pool	AY 9A & 9Z													
REIT Pool	AY9H													
Real Assets, CTF	SSgA													
Absolute Return Pool	AY9D/9E/9F													
Master Limited Partnership Pool	Combined Pool													
Participant directed accounts	Combined Feel													
Total investment income (loss)			8,863	714	55	-	38	20	15	69	16	30	36	99
Total invested assets, beginning of period			-	122,286	9,270	124	15,115	7,691	5,953	28,421	6,410	11,978	14,606	221,8
Net contributions (withdrawals)			395,868	(9,647)	(2,007)	(124)	-	2,000	(295)	(1,975)	(1)	(282)	(361)	(12,6
Transfers from (to) other funds		(b)	-	-	-				-					
Commission Recapture		(-/												
Total invested assets, end of period			404,731	113,353	7,318	-	15,152	9,712	5,673	26,514	6,425	11,726	14,282	210,1

Notes to schedules on page 7

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COMBINED SCHEDULE OF INVESTED ASSETS at Fair Value

March 31, 2013 (in thousands of dollars)

INVESTMENTS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

GENERAL OBLIGATION BONDS

		RETIR	EMENT HEALTH INSURAN	CE	Series 2	003A	Series 2003B	Series 2008		Series 2010		Series	2013		TOTAL ASSETS
		MAJOR MEDICAL	LONG TERM CARE	TOTAL	EDUCATION AND MUSEUM FACILITY	TRANSPORTATION PROJECTS	ACCELERATED TRANSPORTATION	TRANSPORTATION PROJECTS	EDUCATION BUILD AMERICA BONDS	EDUCATION QUALIFIED EDU SCHOOL BONDS	UCATION TAX EXEMPT BONDS	2013-A QUALIFED SCHOOL CONSTRUCTION	2013-B TAX EXEMPT EDUCATION	TOTAL	UNDER FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE
	CUSTODIAN ACCOUNT #'S	AY03	AY11		AY2N	AY2O	AY2M	AY2Q	AY3R	AY3U	AY3V	AY3W	AY3Q		
INVESTED ASSETS															
Short-term Fixed Income Pool	AY70	13,450	57,073	70,523	-	-	-	38,039	10,522	2 1,463	8,518	11,948	120,967	191,458	6,171,801
Short-term Liquidity Fixed Income Pool	AY71			-										-	1,160,407
Intermediate-term Fixed Income Pool	AY72		-	-										-	9,078,178
Broad Market Fixed Income Pool	AY73		143,583	143,583										-	4,124,959
US Treasury Fixed Income	Combined Pools		-	-										-	-
Retirement Fixed Income Pool	AY77	g)		-										-	-
Domestic Fixed Income Fund	55GA	9/		-										-	-
Lazard Emerging Income Plus Debt Pool	AY5R			-										-	-
TIPS	AY6N			-										-	-
High Yield Pool	Combined Pool			-										-	-
Emerging Debt Pool				-										-	-
International Fixed Income Pool	Pool	s, t)		-										-	-
Tobacco Revenue Fixed Income	(6			-										-	22,649
Individually held debt securities and other instruments		a)		-										-	183,763
Domestic Equity	Combined Pools		67,670	67,670										-	3,091,104
International Equity	Combined Pools		35,910	35,910										-	1,722,196
Emerging Markets	Combined Pool			-										-	-
Private Equity Pool	Combined Pool			-										-	-
Real Estate Investments	Combined Pools			-										-	-
Farmland Investments	Combined Pools			-										-	-
Timber Pool	AY 9Q & 9S			-										-	-
Energy Pool	Combined Pool			-										-	-
REIT Pool	AY9H			-										-	-
Real Assets, CTF	SSgA			-										-	-
Absolute Return Pool	AY9D/9E/9F			-										-	-
Master Limited Partnership Pool	Combined Pool			-										-	-
Total Investments		13,450	304,236	317,686	-	-	-	38,039	10,522	2 1,463	8,518	11,948	120,967	191,458	25,555,058
Income receivable		2	10	12	-	-	-	. 7	2	2 0	2	2	22	34	1,242
Income earned, but not distributed from (to) other funds				-										-	<u> </u>
Total managed investments		13,452	304,246	317,699	-	-	-	38,046	10,524	1,463	8,520	11,951	120,988	191,492	25,556,300
Participant directed investments				-										-	-
Total invested assets		13,452	304,246	317,699	-	-		38,046	10,524	1,463	8,520	11,951	120,988	191,492	25,556,300

COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS for the period July 1, 2012 through March 31, 2013 (in thousands of dollars)

								(in thousa	nds of dollars)						
INCOME AND CHANGES IN ASSETS															
Short-term Fixed Income Pool	AY70	32	135	167	-	-	-	141	73	30	57	6	61	368	16,625
Short-term Liquidity Fixed Income Pool	AY71			-										-	955
Intermediate-term Fixed Income Pool	AY72			-										-	65,778
Broad Market Fixed Income Pool	AY73		2,542	2,542										-	72,288
US Treasury Fixed Income	Combined Pool			-										-	-
Retirement Fixed Income Pool	AY77			-										-	-
Domestic Fixed Income Fund	SSGA	(g)		-										-	
Lazard Emerging Income Plus Debt Pool	AY5R			-										-	
TIPS Pool	AY6N			-										-	
High Yield Pool	Pool			-										-	-
Emerging Debt Pool	AY 5M			-										-	
International Fixed Income Pool	Combined Pool			-										-	
Tobacco Revenue Fixed Income		(c,t)		-										-	46
ividually held debt securities and other instruments		(a)		-										-	992
Domestic Equity	Combined Pools		10,407	10,407										-	457,791
International Equity	Combined Pool		5,915	5,915										-	277,654
Emerging Markets	Combined Pool			-										-	
Private Equity Pool	Combined Pool			-										-	
Real Estate Investments	Combined Pools			-										-	
Farmland Investments	Combined Pools			-										-	
Timber Pool	AY 9Q & 9S			-										-	
Energy Pool	AY 9A & 9Z			-										-	
REIT Pool	AY9H			-										-	
Real Assets, CTF	SSgA			-										-	
Absolute Return Pool	AY9D/9E/9F			-										-	
Master Limited Partnership Pool	Combined Pool			-										-	
Participant directed accounts				-										-	
Total investment income (loss)		32	19,000	19,032			-	141	73	30	57	6	61	368	892,12
Total invested assets, beginning of period		12,538	272,704	285,241	97	615	472	70,447	53,288	23,739	35,675	-	-	184,333	24,623,38
Net contributions (withdrawals)		883	12,543	13,426	(98)	(615)	(472)	(32,541)	(42,838)	(22,307)	(27,212)	11,945	120,927	6,790	40,79
Transfers from (to) other funds		-	-	-										-	
Commission Recapture		(b)		-										-	
Total invested assets, end of period		13,452	304,246	317,699	-	-	-	38,046	10,524	1,463	8,520	11,951	120,988	191,492	25,556,300

OTHER INVESTED ASSETS

PUBLIC EMPLOYEES' RETIREMENT SYSTEM

										FOBLIC EMPLOTE	ES RETIREMENT STSTEM			
		UNIVERSITY OF ALASKA TRUST	ALASKA STUDENT LOAN CORPORATION (e)	EXXON VALDEZ OIL SPILL INVESTMENT FUND (d)	MENTAL HEALTH TRUST RESERVE FUND	TOTAL OTHER INVESTED ASSETS	DEFINED BENEFIT PLAN	DEFINED BENEFIT RETIREE HEALTH CARE TRUST	DEFINED CONTRIBUTION DEFINED BENEFIT OD&D	DEFINED CONTRIBUTION DEFINED BENEFIT OD&D P/F	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	DEFINED CONTRIBUTION RETIREE MEDICAL PLAN	DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT	TOTAL PUBLIC EMPLOYEES' RETIREMENT SYSTE
	CUSTODIAN ACCOUNT #'S	AY12	AY15/2F/2V/9R	AY02/2H/2J	AY2L		AY21	AYW2 & W5	AY6G & 6W	AY6i & 6Y	AY6J & GW	AYX2 & X4	AY Y2 & Y4	
INVESTED ASSETS														
Short-term Fixed Income Pool	AY70	-	6,313	3	3,634	9,950	87,842	108,505	165	70	6,547	427	2,287	205,84
Short-term Liquidity Fixed Income Pool	AY71					-								
Intermediate-term Fixed Income Pool	AY72		-			-								
Broad Market Fixed Income Pool	AY73			57,107	10,598	67,705								
US Treasury Fixed Income	Combined Pools	18,951				18,951	591,404	512,242	679	287		1,704	8,761	1,115,07
Retirement Fixed Income Pool	AY77						1	1	-	-		-	-	
Domestic Fixed Income Fund	SSGA	^(g) 35,868				35,868								
Lazard Emerging Income Plus Debt Pool	AY5R					-								
TIPS	AY6N					-	60,051	52,013	69	29		173	890	113,2
High Yield Pool	Combined Pool					-	190,744	165,212	219	93		549	2,826	359,6
Emerging Debt Pool						-	58,296	50,493	67	28		168	864	109,9
International Fixed Income Pool	Pool						138,474	119,939	159	67		399	2,051	261,0
Tobacco Revenue Fixed Income		(c, t)				-								
Individually held debt securities and other instruments		(a)	1,439			1,439								
Domestic Equity	Combined Pools	66,402		92,367	15,224	173,994	2,136,127	1,850,188	2,453	1,037		6,153	31,643	4,027,6
International Equity	Combined Pools	15,907		44,759	7,803	68,469	1,311,696	1,136,115	1,506	637		3,779	19,431	2,473,1
Emerging Markets	Combined Pool	14.562				14,562	211,451	183.144	243	103		609	3,132	398,6
Private Equity Pool	Combined Pool					-	592,254	512,977	680	288		1,706	8,773	1,116,6
Real Estate Investments	Combined Pools					-	516,577	447,234	593	251		1,487	7,649	973,7
Farmland Investments	Combined Pools						237,638	205,816	273	115		685	3,520	448,0
Timber Pool	AY 9Q & 9S						93,398	80,896	107	45		269	1,384	176,1
Energy Pool	Combined Pool						41,212	35,696	47	20		119	610	77,7
REIT Pool	AY9H					-	77,487	67.115	89	38		223	1,148	146,1
Real Assets. CTF	SSgA	9,173				9,173	11,401	07,115	05	50		225	1,140	140,1
Absolute Return Pool	AY9D/9E/9F	5,175				-	218,305	189,083	251	106		629	3,234	411,6
Master Limited Partnership Pool	Combined Pool						103,415	89,575	119	50		298	1,532	194,9
·														
Total Investments		160,863	7,752	194,236	37,259	400,110	6,666,374	5,806,245	7,717	3,265	6,547	19,377	99,734	12,609,2
Income receivable		-	1	-	1	2	20	21	-	-	1	-	1	
come earned, but not distributed from (to) other funds		-	-	-	-	-								
Total managed investments		160,863	7,753	194,236	37,260	400,112	6,666,394	5,806,266	7,717	3,265	6,549	19,377	99,735	12,609,3
Participant directed investments		-	-	-	-	-					316,161			316,10
Total invested assets		160,863	7,753	194,236	37,260	400,112	6,666,394	5,806,266	7,717	3,265	322,710	19,377	99,735	12,925,46

COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS for the period July 1, 2012 through March 31, 2013

									(in thousands of dol	lars)		
INCOME AND CHANGES IN ASSETS												
Short-term Fixed Income Pool	AY70		-	18	1	10	29	699	610	1	-	
Short-term Liquidity Fixed Income Pool	AY71						-					
Intermediate-term Fixed Income Pool	AY72		-				-					
Broad Market Fixed Income Pool	AY73				1,014	238	1,251					
US Treasury Fixed Income	Combined Pool		137				137	6,707	5,730	7	3	
Retirement Fixed Income Pool	AY77						-	209	178	-	-	
Domestic Fixed Income Fund	SSGA	(g)	573				573					
Lazard Emerging Income Plus Debt Pool	AY5R						-					
TIPS Pool	AY6N						-	1,648	1,395	2	1	
High Yield Pool	Pool						-	17,625	15,093	19	8	
Emerging Debt Pool	AY 5M						-	3,190	2,729	3	1	
International Fixed Income Pool	Combined Pool						-	(633)	(607)	(1)	(1)	
Tobacco Revenue Fixed Income		(t,0)					-					
Individually held debt securities and other instruments		(a)		-			-					
Domestic Equity	Combined Pools		10,254		14,809	2,929	27,993	318,103	273,591	347	142	
International Equity	Combined Pool		2,326		7,833	1,556	11,716	176,297	151,095	188	76	
Emerging Markets	Combined Pool		1,528				1,528	30,003	25,612	31	12	
Private Equity Pool	Combined Pool						-	34,951	30,097	39	16	
Real Estate Investments	Combined Pools						-	27,615	18,862	24	10	
Farmland Investments	Combined Pools						-	6,899	5,418	7	3	
Timber Pool	AY 9Q & 9S						-	755	655	1	-	
Energy Pool	AY 9A & 9Z						-	690	589	1	-	
REIT Pool	AY9H						-	8,127	6,995	9	4	
Real Assets, CTF	SSgA		429				429					
Absolute Return Pool	AY9D/9E/9F						-	13,288	11,429	15	6	
Master Limited Partnership Pool	Combined Pool						-	14,088	12,116	16	6	
Participant directed accounts							-	-	-	-	-	
Total investment income (loss)			15,248	18	23,657	4,734	43,657	660,260	561,587	708	288	
Total invested assets, beginning of period			143,615	3,710	179,884	43,026	370,235	6,105,946	5,193,885	6,387	2,499	
Net contributions (withdrawals)			2,000	4,025	(9,305)	(10,500)	(13,780)	(99,813)	50,794	622	477	
Transfers from (to) other funds				-	-	-	-	(,0)	,			
Commission Recapture		(b)							-		-	
Total invested assets, end of period			160,863	7,753	194,236	37,260	400,112	6,666,394	5,806,266	7,717	3,265	
		_	,	.,.30		0.,200		0,000,004	0,000,200	.,	0,200	

18	2	11	1,341
			-
			-
			-
	18	87	12,551
	1	3	391
			-
			-
	4	20	3,069
	46	229	33,019
	8	41	5,972
	(3)	(18)	(1,263)
			-
			-
	854	4,280	597,317
	460	2,282	330,399
	76	373	56,108
	95	479	65,677
	58	292	46,861
	17	84	12,427
	2	11	1,423
	2	9	1,291
	22	111	15,268
			-
	36	180	24,953
	39	196	26,461
38,819	-	-	38,819
38,837	1,737	8,670	1,272,085
236,966	15,338	74,424	11,635,446
46,908	2,302	16,641	17,931
			-
-	-	-	-
322,710	19,377	99,735	12,925,463

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INVESTMENTS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD

		TEACHERS' RETIREMENT SYSTEM							JUE	DICIAL RETIREMENT SYS	STEM	MILITARY RETIREMENT SYSTEM	Participa	Int Directed	
		DEFINED BENEFIT PLAN	DEFINED BENEFIT RETIREE HEALTH CARE TRUST	DEFINED CONTRIBUTION DEFINED BENEFIT OD&D	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	DEFINED CONTRIBUTION RETIREE MEDICAL PLAN	DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT	TOTAL TEACHER'S RETIREMENT SYSTEM	JUDICIAL DEFINED BENEFIT PLAN	DEFINED BENEFIT RETIREE HEALTH CARE TRUST	TOTAL JUDICIAL RETIREMENT TRUST	MILITARY DEFINED BENEFIT PLAN	SBS PLAN	DEFERRED COMP PLAN	TOTAL ASSETS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD
	CUSTODIAN ACCOUNT #'S	AY22	AYW3 & W6	AY6H & 6X	AY6L & GW	AYX3 & X5	AYY3 & Y5		AY23	AYW4 & W7		AY24	AY25/GW	GW	
INVESTED ASSETS															
Short-term Fixed Income Pool	AY70	38,383	35,256	51	2,376	204	889	77,158	1,495	425	1,920	611	6,922		292,455
Short-term Liquidity Fixed Income Pool	AY71							-			-	-			-
Intermediate-term Fixed Income Pool	AY72							-			-	-			-
Broad Market Fixed Income Pool	AY73							-			-				-
US Treasury Fixed Income	Combined Pools	292,428	164,968	225		716	2,739	461,076	10,468	1,969	12,438	10,792			1,599,382
Retirement Fixed Income Pool	AY77	1	-	-		-	-	1	-	-	-	-			3
Domestic Fixed Income Fund	SSGA (S	g)						-			-				-
Lazard Emerging Income Plus Debt Pool	AY5R							-			-				-
TIPS	AY6N	29,693	16,751	23		73	278	46,818	1,063	200	1,263				161,305
High Yield Pool	Combined Pool	94,316	53,207	73		231	883	148,709	3,376	635	4,011	3,481			515,844
Emerging Debt Pool		28,826	16,261	22		71	270	45,450	1,032	194	1,226	1,064			157,656
International Fixed Income Pool	Pool	68,471	38,627	53		168	641	107,959	2,451	461	2,912	2,527			374,488
Tobacco Revenue Fixed Income	(c (i							-			-				-
Individually held debt securities and other instruments	(8	a)						-			-				-
Domestic Equity	Combined Pools	1,056,235	595,852	813		2,586	9,894	1,665,380	37,811	7,113	44,924	10,685			5,748,590
International Equity	Combined Pools	648,585	365,885	499		1,588	6,075	1,022,632	23,218	4,368	27,586	4,910			3,528,291
Emerging Markets	Combined Pool	104,554	58,981	81		256	980	164,851	3,743	704	4,447	791	-	-	568,771
Private Equity Pool	Combined Pool	292,848	165,204	225		717	2,743	461,738	10,483	1,972	12,455				1,590,871
Real Estate Investments	Combined Pools	255,429	144,032	197		625	2,391	402,673	9,144	1,719	10,863				1,387,327
Farmland Investments	Combined Pools	117,511	66,283	90		288	1,101	185,272	4,206	791	4,997				638,317
Timber Pool	AY 9Q & 9S	46,182	26,053	36		113	433	72,816	1,653	311	1,964				250,880
Energy Pool	Combined Pool	20,378	11,496	16		50	191	32,130	729	137	867				110,702
REIT Pool	AY9H	38,315	21,615	30		94	359	60,411	1,372	258	1,630				208,141
Real Assets, CTF	SSgA							-			-				-
Absolute Return Pool	AY9D/9E/9F	107,944	60,894	83		264	1,011	170,197	3,864	727	4,591				586,395
Master Limited Partnership Pool	Combined Pool	51,136	28,848	39		125	488	80,637	1,831	344	2,175				277,800
Total Investments		3,291,233	1,870,212	2,556	2,376	8,167	31,365	5,205,907	117,940	22,328	140,269	34,861	6,922	-	17,997,218
Income receivable		8	6	-	-	-	-	15	-	-	-	-	-	-	59
Income earned, but not distributed from (to) other funds								-							-
Total managed investments		3,291,242	1,870,218	2,556	2,376	8,167	31,365	5,205,923	117,941	22,328	140,269	34,861	6,922	-	17,997,278
Participant directed investments					137,951			137,951			-		2,904,797	679,330	4,038,238
Total invested assets		3,291,242	1,870,218	2,556	140,327	8,167	31,365	5,343,874	117,941	22,328	140,269	34,861	2,911,719	679,330	22,035,516

COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS for the period July 1, 2012 through March 31, 2013

		(in thousands of dollars)													
INCOME AND CHANGES IN ASSETS															
Short-term Fixed Income Pool	AY70	351	200	-	6	1	4	562	13	2	15	4	10		1,933
Short-term Liquidity Fixed Income Pool	AY71							-			-				-
Intermediate-term Fixed Income Pool	AY72							-			-				-
Broad Market Fixed Income Pool	AY73							-			-				-
US Treasury Fixed Income	Combined Pool	3,326	1,836	3		7	27	5,199	118	22	140	117			18,007
Retirement Fixed Income Pool	AY77	106 (g)	58	-		-	1	165	4	1	4	4			564
Domestic Fixed Income Fund	SSGA	(9)						-			-				-
Lazard Emerging Income Plus Debt Pool	AY5R							-			-				-
TIPS Pool	AY6N	820	446	1		2	6	1,274	29	5	34				4,378
High Yield Pool	Pool	8,858	4,901	7		20	73	13,857	311	58	369	304			47,549
Emerging Debt Pool	AY 5M	1,607	888	1		4	13	2,512	56	10	67	54			8,605
International Fixed Income Pool	Combined Pool	(250) (c,t)	(175)	-		(1)	(5)	(432)	(11)	(2)	(14)	(7)			(1,716)
Tobacco Revenue Fixed Income		(2,1)						-			-				-
Individually held debt securities and other instruments		0						-			-				-
Domestic Equity	Combined Pools	159,930	89,049	119		365	1,363	250,827	5,623	1,050	6,674	1,589			856,406
International Equity	Combined Pool	89,076	49,314	66		198	733	139,386	3,115	580	3,694	644			474,123
Emerging Markets	Combined Pool	15,254	8,388	11		33	121	23,808	530	98	628	107			80,651
Private Equity Pool	Combined Pool	17,458	9,750	13		40	151	27,412	618	115	733	-			93,822
Real Estate Investments	Combined Pools	13,844	6,120	8		25	92	20,089	488	72	560	-			67,509
Farmland Investments	Combined Pools	3,757	1,760	2		7	27	5,553	111	21	132	-			18,113
Timber Pool	AY 9Q & 9S	373	211	-		1	3	588	13	3	16				2,028
Energy Pool	AY 9A & 9Z	350	192	-		1	3	546	12	2	14				1,852
REIT Pool	AY9H	4,063	2,267	3		9	35	6,377	144	27	171				21,816
Real Assets, CTF	SSgA							-		44	-				-
Absolute Return Pool	AY9D/9E/9F	6,649	3,706	5		15	57	10,432	235	44	279				35,664
Master Limited Partnership Pool	Combined Pool	7,026	3,920	5		16	76	11,043	249	47	296				37,800
Participant directed accounts		-	-	-	17,053	-	-	17,053	-	-	-		249,066	62,189	367,126
Total investment income (loss)		332,595	182,832	245	17,059	743	2,780	536,252	11,657	2,156	13,814	2,814	249,077	62,189	2,136,232
Total invested assets, beginning of period		3,005,557	1,644,357	2,311	107,836	6,745	24,432	4,791,239	107,053	20,483	127,536	32,701	2,656,000	614,418	19,857,339
Net contributions (withdrawals)		(46,911)	43,029	-	15,431	679	4,154	16,382	(770)	(310)	(1,080)	(654)	6,642	2,723	41,944
Transfers from (to) other funds								-			-				-
Commission Recapture		(b)	-	-	-	-	-	-	-				-	<u> </u>	
Total invested assets, end of period		3,291,242	1,870,218	2,556	140,327	8,167	31,365	5,343,874	117,941	22,328	140,269	34,861	2,911,719	679,330	22,035,516

Notes to schedules on page 7

NOTES FOR COMBINED SCHEDULE OF INVESTED ASSETS AND COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS March 31, 2013

- (a) Individually held fixed income securities including U.S. Government debt, Federal Agency debt, CDs, repos or overnight LMCS sweep, net Cash in-transit, and compensating balances.
- (b) Commission fee rebates related to trades flowing through the Domestic and International Equity Pools.
- (c) General Fund investment held outside of the GeFONSI investment pool.
- (d) Includes EVOS Research, EVOS Habitat and EVOS Koniag Investments.
- (e) Assets are reported at amortized cost.
- (f) Custodian is USBank.
- (g) Investment represents shares in a Common Trust Fund, a passively managed index fund.