

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
September 28, 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	3,739,305	4,060	349,984		4,093,349
Intermediate-term Fixed Income Pool	1,697,940	-	-		1,697,940
Tobacco Revenue Fixed Income	13,529	-	-		13,529
Tax Credit Loan	14,920	-	-		14,920
Individually held debt and other instruments	6,208	-	-		6,208
Broad Fixed Income	1,598,192	96,200	2,686,960		4,381,352
Broad Domestic Equity	1,092,569	95,625	6,547,940		7,736,134
Broad International Equity	671,369	50,520	5,547,743		6,269,632
Opportunistic	-	-	2,459,677		2,459,677
Private Equity	-	-	2,559,067		2,559,067
Absolute Return	-	-	1,877,165		1,877,165
Real Assets	127,920	-	4,861,135		4,989,055
Total Investments	8,961,951	246,405	26,889,670		36,098,027
Income Receivable	4,559	7	789		5,355
Income distributable from (to) other funds	-	-	-		-
Total Managed Investments	8,966,511	246,412	26,890,459		36,103,382
Participant directed investments	-	-	6,548,346		6,548,346
Total Invested Assets	8,966,511	246,412	33,438,805		42,651,728

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	15,100	22	2,531	17,653
Intermediate-term Fixed Income Pool	3,989	-	-	3,989
Tobacco Revenue Fixed Income	73	-	-	73
Tax Credit Loan	-	-	-	-
Individually held debt and other instruments	-	-	-	-
Broad Fixed Income	1,242	62	(1,537)	(233)
Broad Domestic Equity	76,437	6,330	424,499	507,266
Broad International Equity	4,637	361	14,852	19,851
Opportunistic	-	-	81,127	81,127
Private Equity	-	-	148,818	148,818
Absolute Return	-	-	23,563	23,563
Real Assets	1,543	-	98,977	100,520
Participant directed investments	-	-	214,721	214,721
Total Income (loss)	103,022	6,775	1,007,551	1,117,347
Total Invested Assets, Beginning of Period	8,299,484	239,687	32,491,172	41,030,343
Net Contributions (Withdrawals)	564,006	(50)	(59,918)	504,038
Total Invested Assets, End of Period	8,966,511	246,412	33,438,805	42,651,728

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
September 28, 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	1,139,503	1,295,651	103,219	926,008	50	2,324,928	16,667	3,701	20,367	4,053
Intermediate-term Fixed Income Pool	-	704,441	993,499	-	-	1,697,940	-	-	-	-
Tobacco Revenue Fixed Income	-	13,529	-	-	-	13,529	-	-	-	-
Tax Credit Loan	-	14,920	-	-	-	14,920	-	-	-	-
Individually held debt and other instruments	-	6,208	-	-	-	6,208	-	-	-	-
Broad Fixed Income	445,348	-	137,457	-	105,524	242,981	274,225	-	274,225	-
Broad Domestic Equity	68,549	-	114,479	-	137,238	251,717	219,105	-	219,105	-
Broad International Equity	38,158	-	75,359	-	84,135	159,494	129,174	-	129,174	-
Opportunistic	-	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-	-	-
Real Assets	16,887	-	50	-	16,887	16,937	26,147	-	26,147	-
Total Investments	1,708,445	2,034,749	1,424,063	926,008	343,834	4,728,655	665,319	3,701	669,019	4,053
Income Receivable	1,960	1,699	169	276	-	2,144	26	7	33	7
Income distributable from (to) other funds	-	1,036	-	(1,036)	-	-	-	-	-	-
Total Managed Investments	1,710,405	2,037,484	1,424,233	925,248	343,835	4,730,798	665,345	3,707	669,052	4,060
Participant directed investments	-	-	-	-	-	-	-	-	-	-
Total Invested Assets	1,710,405	2,037,484	1,424,233	925,248	343,835	4,730,798	665,345	3,707	669,052	4,060

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	6,467	5,359	591	1,171	-	7,121	75	14	89	17
Intermediate-term Fixed Income Pool	-	1,221	2,768	-	-	3,989	-	-	-	-
Tobacco Revenue Fixed Income	-	73	-	-	-	73	-	-	-	-
Tax Credit Loan	-	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-
Broad Fixed Income	453	-	248	-	105	354	94	-	94	-
Broad Domestic Equity	5,289	-	8,568	-	9,547	18,115	14,841	-	14,841	-
Broad International Equity	201	-	399	-	576	975	906	-	906	-
Opportunistic	-	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-	-	-
Real Assets	336	-	81	-	172	252	257	-	257	-
Participant directed investments	-	-	-	-	-	-	-	-	-	-
Total Income (loss)	12,746	6,653	12,655	1,171	10,400	30,879	16,172	14	16,186	17
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)	(662,472)	309,424	105,207	910,925	(10,830)	1,314,726	2,266	(724)	1,542	1,450
Transfers from (to) other funds	-	1,171	-	(1,171)	-	-	(2,959)	2,959	-	-
Total Invested Assets, End of Period	1,710,405	2,037,484	1,424,233	925,248	343,835	4,730,798	665,345	3,707	669,052	4,060

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
September 28, 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	6,595		187	10,901	3,004	93,340	114,027	70,281	502	70,783
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	-
Tax Credit Loan	-	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-
Broad Fixed Income	-	-	-	-	-	-	-	26,822	-	26,822
Broad Domestic Equity	-	-	-	-	-	-	-	4,121	-	4,121
Broad International Equity	-	-	-	-	-	-	-	2,294	-	2,294
Opportunistic	-	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-	1,015	-	1,015
Total Investments	6,595		187	10,901	3,004	93,340	114,027	104,534	502	105,036
Income Receivable	11	-		19	5	160	195	108	1	109
Income distributable from (to) other funds										
Total Managed Investments	6,607		187	10,919	3,009	93,499	114,222	104,643	503	105,145
Participant directed investments										
Total Invested Assets	6,607		187	10,919	3,009	93,499	114,222	104,643	503	105,145

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	36		1	65	20	522	645	394	3	397
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	-	-	-	-	-	-	-	303	-	303
Broad International Equity	-	-	-	-	-	-	-	5	-	5
Opportunistic	-	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-	19	-	19
Participant directed investments	-	-	-	-	-	-	-	-	-	-
Total Income (loss)	36		1	65	20	522	645	723	3	726
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)	-	(16,514)	(1,081)	(4,483)	(22,145)	(18,801)	(8)	(18,809)
Transfers from (to) other funds										
Total Invested Assets, End of Period	6,607		187	10,919	3,009	93,499	114,222	104,643	503	105,145

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	15,753	10,097	3,508	3,918	7,231	2,456	42,962	22
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-
Tax Credit Loan	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-
Broad Fixed Income	-	-	-	-	-	-	-	322,642
Broad Domestic Equity	-	-	-	-	-	-	-	419,236
Broad International Equity	-	-	-	-	-	-	-	257,018
Opportunistic	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-	51,587
Total Investments	15,753	10,097	3,508	3,918	7,231	2,456	42,962	1,050,505
Income Receivable	27	17	6	7	12	4	73	-
Income distributable from (to) other funds	-	-	-	-	-	-	-	-
Total Managed Investments	15,780	10,114	3,514	3,925	7,243	2,460	43,036	1,050,505
Participant directed investments	-	-	-	-	-	-	-	-
Total Invested Assets	15,780	10,114	3,514	3,925	7,243	2,460	43,036	1,050,505

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	86	55	19	22	40	13	237	1
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-
Tax Credit Loan	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-
Broad Fixed Income	-	-	-	-	-	-	-	181
Broad Domestic Equity	-	-	-	-	-	-	-	29,118
Broad International Equity	-	-	-	-	-	-	-	1,956
Opportunistic	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-	520
Participant directed investments	-	-	-	-	-	-	-	-
Total Income (loss)	86	55	19	22	40	13	237	31,775
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)	-	-	(61)	(266)	(160)	()	(487)	(54,648)
Transfers from (to) other funds	-	-	-	-	-	-	-	-
Total Invested Assets, End of Period	15,780	10,114	3,514	3,925	7,243	2,460	43,036	1,050,505

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
September 28, 2018
(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	17,683	4,971	22,655	4	14	4,047	4,060	
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	
Tax Credit Loan	-	-	-	-	-	-	-	
Individually held debt and other instruments	-	-	-	-	-	-	-	
Broad Fixed Income	-	285,826	285,826	348	84,284	11,915	96,200	
Broad Domestic Equity	-	129,384	129,384	457	72,712	22,913	95,625	
Broad International Equity	-	84,950	84,950	280	40,943	9,577	50,520	
Opportunistic	-	-	-	-	-	-	-	
Private Equity	-	-	-	-	-	-	-	
Absolute Return	-	-	-	-	-	-	-	
Real Assets	-	15,289	15,289	56	-	-	-	
Total Investments	17,683	520,420	538,104	1,146	197,954	48,452	246,405	
Income Receivable	30	8	38	-	-	7	7	
Income distributable from (to) other funds	-	-	-	-	-	-	-	
Total Managed Investments	17,713	520,428	538,142	1,146	197,954	48,459	246,412	
Participant directed investments	-	-	-	-	-	-	-	
Total Invested Assets	17,713	520,428	538,142	1,146	197,954	48,459	246,412	

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	97	29	126		15,100	22	22
Intermediate-term Fixed Income Pool	-	-	-	-	3,989	-	-
Tobacco Revenue Fixed Income	-	-	-	-	73	-	-
Tax Credit Loan	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-
Broad Fixed Income	-	159	159	-	1,242	54	62
Broad Domestic Equity	-	8,740	8,740	32	76,437	4,814	6,330
Broad International Equity	-	592	592	2	4,637	293	361
Opportunistic	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-
Absolute Return	-	-	-	-	-	-	-
Real Assets	-	158	158	1	1,543	-	-
Participant directed investments	-	-	-	-	-	-	-
Total Income (loss)	97	9,679	9,776	35	103,022	5,161	6,775
Total Invested Assets, Beginning of Period	17,451	506,039	523,489	1,138	8,299,484	192,843	239,687
Net Contributions (Withdrawals)	166	4,711	4,876	(27)	564,006	(50)	(50)
Transfers from (to) other funds	-	-	-	-	-	-	-
Total Invested Assets, End of Period	17,713	520,428	538,142	1,146	8,966,511	197,954	246,412

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
September 28, 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	108,373	118,985	411	189	1,974	7,120	-	237,051	62,373	45,032	69	687
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	-	-	-
Tax Credit Loan	-	-	-	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-	-	-
Broad Fixed Income	950,552	776,699	2,191	1,023	10,433	37,409	-	1,778,307	561,270	292,475	390	3,767
Broad Domestic Equity	2,335,887	1,894,574	5,330	2,492	25,372	90,961	-	4,354,616	1,379,193	713,340	949	9,162
Broad International Equity	1,979,756	1,605,725	4,518	2,112	21,504	77,093	-	3,690,708	1,168,920	604,584	804	7,766
Opportunistic	877,484	711,703	2,002	936	9,531	34,170	-	1,635,826	518,098	267,969	356	3,442
Private Equity	914,453	741,688	2,087	975	9,933	35,609	-	1,704,745	539,926	279,258	371	3,587
Absolute Return	670,783	544,054	1,531	716	7,286	26,121	-	1,250,490	396,055	204,846	272	2,631
Real Assets	1,737,165	1,408,786	3,964	1,853	18,866	67,638	-	3,238,272	1,025,685	530,433	705	6,813
Total Investments	9,574,453	7,802,213	22,033	10,296	104,899	376,120	-	17,890,014	5,651,520	2,937,936	3,917	37,855
Income Receivable	294	219	1		4	13	-	530	165	82		1
Income distributable from (to) other funds								-				
Total Managed Investments	9,574,747	7,802,432	22,034	10,296	104,902	376,133	-	17,890,544	5,651,686	2,938,018	3,918	37,856
Participant directed investments							1,103,203	1,103,203				
Total Invested Assets	9,574,747	7,802,432	22,034	10,296	104,902	376,133	1,103,203	18,993,747	5,651,686	2,938,018	3,918	37,856

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

	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
Income and Changes in Invested Assets												
Cash and Cash Equivalents	909	738	3	1	14	49	-	1,714	501	275		4
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	-	-	-
Tax Credit Loan	-	-	-	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-	-	-
Broad Fixed Income	(544)	(445)	(1)	(1)	(7)	(23)	-	(1,021)	(315)	(167)	()	(2)
Broad Domestic Equity	151,047	123,305	337	158	1,604	5,759	-	282,212	89,376	46,461	61	588
Broad International Equity	5,308	4,336	12	6	59	211	-	9,932	3,063	1,626	2	21
Opportunistic	28,853	23,570	65	30	307	1,102	-	53,927	17,077	8,881	12	112
Private Equity	53,114	43,164	121	56	574	2,059	-	99,088	31,428	16,260	22	208
Absolute Return	8,420	6,821	19	9	90	322	-	15,681	4,991	2,570	3	33
Real Assets	35,358	28,693	79	37	376	1,349	-	65,892	20,926	10,811	14	137
Participant directed investments	-	-	-	-	-	-	40,641	40,641	-	-	-	-
Total Income (loss)	282,466	230,181	634	297	3,018	10,828	40,641	568,064	167,047	86,717	115	1,102
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)	12,303	(81,741)	528	223	2,715	9,278	21,140	(35,555)	18,582	(32,537)	5	397
Transfers from (to) other funds	-	-	-	-	-	-	-	-	-	-	-	-
Total Invested Assets, End of Period	9,574,747	7,802,432	22,034	10,296	104,902	376,133	1,103,203	18,993,747	5,651,686	2,938,018	3,918	37,856

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
September 28, 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	2,043	-	110,204	2,176	522	2,698	31	-	-	349,984
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	-
Tax Credit Loan	-	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-
Broad Fixed Income	10,974	-	868,876	18,366	3,234	21,600	18,177	-	-	2,686,960
Broad Domestic Equity	26,679	-	2,129,323	45,079	7,886	52,965	11,036	-	-	6,547,940
Broad International Equity	22,612	-	1,804,685	38,206	6,684	44,890	7,460	-	-	5,547,743
Opportunistic	10,022	-	799,887	16,934	2,962	19,896	4,067	-	-	2,459,677
Private Equity	10,444	-	833,587	17,647	3,087	20,735	-	-	-	2,559,067
Absolute Return	7,661	-	611,465	12,945	2,265	15,210	-	-	-	1,877,165
Real Assets	19,838	-	1,583,475	33,525	5,864	39,388	-	-	-	4,861,135
Total Investments	110,274	-	8,741,502	184,878	32,504	217,382	40,771	-	-	26,889,670
Income Receivable	3	-	252	5	1	6	-	-	-	789
Income distributable from (to) other funds	-	-	-	-	-	-	-	-	-	-
Total Managed Investments	110,278	-	8,741,754	184,884	32,505	217,389	40,771	-	-	26,890,459
Participant directed investments	-	461,219	461,219	-	-	-	-	4,014,083	969,841	6,548,346
Total Invested Assets	110,278	461,219	9,202,973	184,884	32,505	217,389	40,771	4,014,083	969,841	33,438,805

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	13	-	795	18	3	22	1	-	-	2,531
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	-
Tax Credit Loan	-	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-	-
Broad Fixed Income	(7)	-	(491)	(11)	(2)	(13)	(12)	-	-	(1,537)
Broad Domestic Equity	1,709	-	138,194	2,891	510	3,401	692	-	-	424,499
Broad International Equity	61	-	4,773	99	18	117	30	-	-	14,852
Opportunistic	327	-	26,409	553	98	650	141	-	-	81,127
Private Equity	606	-	48,525	1,026	180	1,206	-	-	-	148,818
Absolute Return	95	-	7,692	162	28	191	-	-	-	23,563
Real Assets	399	-	32,288	679	119	797	-	-	-	98,977
Participant directed investments	-	17,475	17,475	-	-	-	-	121,300	35,305	214,721
Total Income (loss)	3,204	17,475	275,658	5,418	953	6,372	852	121,300	35,305	1,007,551
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)	1,408	1,421	(10,724)	3,107	(70)	3,037	470	(12,876)	(4,271)	(59,918)
Transfers from (to) other funds	-	-	-	-	-	-	-	-	-	-
Total Invested Assets, End of Period	110,278	461,219	9,202,973	184,884	32,505	217,389	40,771	4,014,083	969,841	33,438,805