

Exxon Valdez Oil Spill Trustee Council

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MEMORANDUM

TO: Exxon Valdez Oil Spill Trustee Council
THRU: Elise Hsieh, Executive Director *elh*
FROM: Linda Kilbourne, Administrative Manager *LK*
DATE: October 12, 2012
SUBJECT: FFY 2012 Investment Report Update

Please find attached the following Alaska Department of Revenue, Treasury Division reports for the Exxon Valdez Oil Spill Investment Fund for the Federal Fiscal Year 2012 reporting period.

Attachment A - Schedule(s) of Invested Assets

- Graph Comparison of Monthly Investment Activity by Sub-Account and Total Combined
- Department of Revenue, Treasury Division, "Schedules of Invested Assets" – Monthly reports

Attachment B - Schedule(s) of Investment Income & Schedule(s) of Changes in Invested Assets

- Graph Comparison of Changes in Invested Assets
- Department of Revenue, Treasury Division, "Schedule(s) of Investment Income & Changes In Invested Assets"

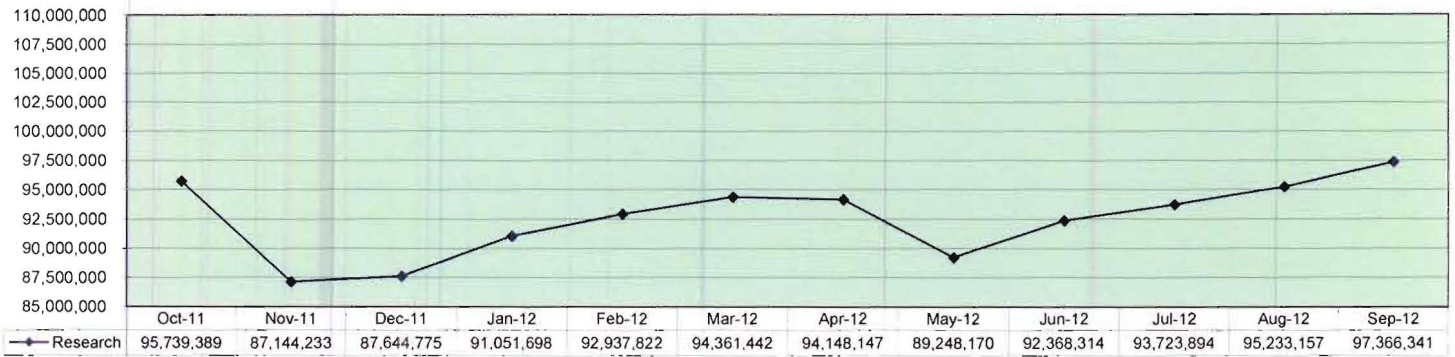
Attachment C - Asset Allocation Worksheet

- Graph Comparison of Allocated Investment Holdings and Resultant Variances
- Department of Revenue, Treasury Division, "Asset Allocation Policy & Actual Investment Holdings"

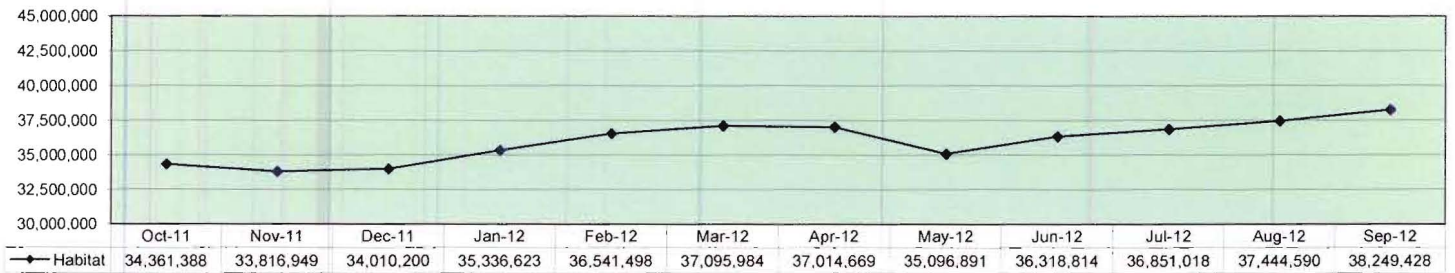
Attachment D - Performance Measurement Report(s)

- Graph Comparisons of Various Performance Measurements, to include: Period Comparisons of the Investment Fund Index, Market Value Comparisons by Sub-Account and Investment Pools; and Comparisons of Investment Pools Rates of Return
- Department of Revenue, Treasury Division, "Summary of Performance and Rates of Return"

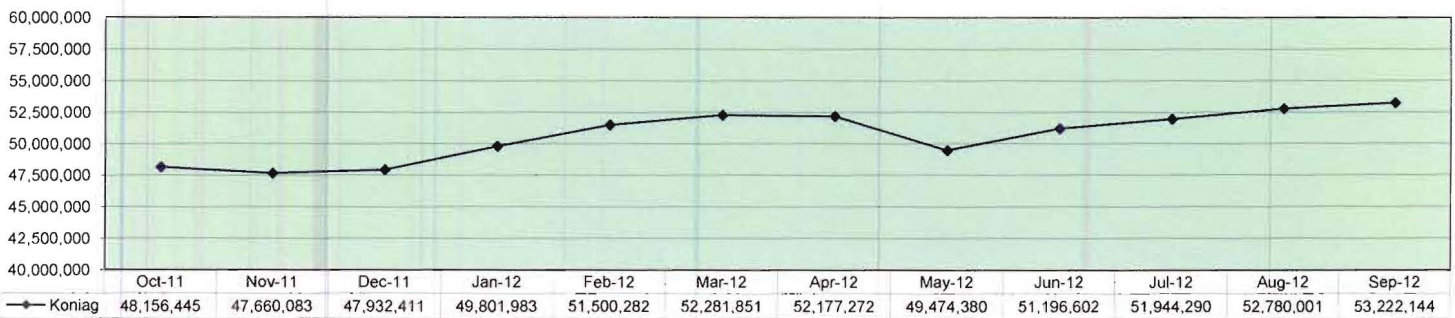
Research Sub-Account Invested Assets



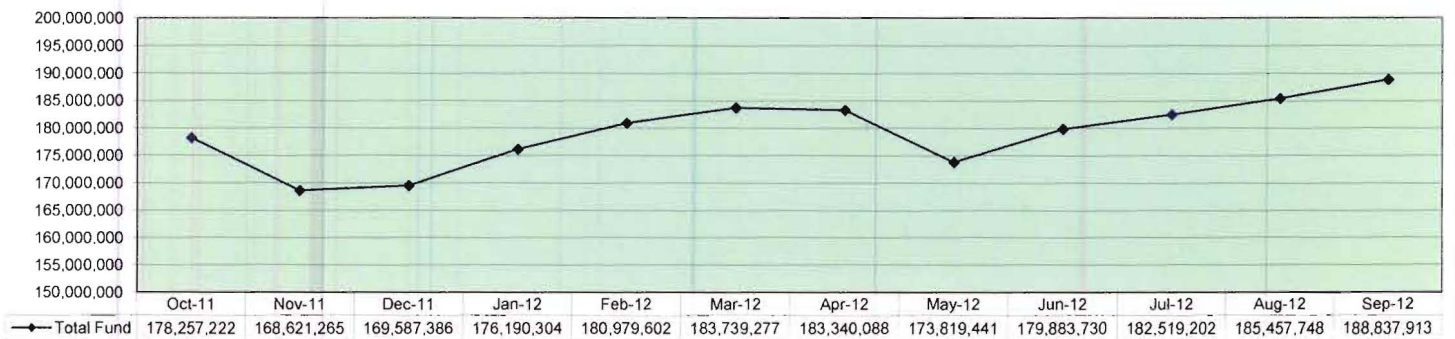
Habitat Sub-Account Invested Assets



Koniag Sub-Account Invested Assets



Combined Sub-Accounts Invested Assets



EVOS Research Investment
Net Asset Value
As of the Month Ending
9/30/2012

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 7,484,567
ST Liquidity (<i>Internally Managed</i>)	<u>\$ -</u>
Total Cash and Cash Equivalents	<u>\$ 7,484,567</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	\$ -
Broad-term (<i>Internally Managed</i>)	<u>\$ 27,378,557</u>
Total fixed Income Securities	<u>\$ 27,378,557</u>

Broad Domestic Equity

SSgA Russell 3000	\$ 42,056,052
Total Broad Domestic Equity	<u>\$ 42,056,052</u>

Global Equity Ex-U.S.

SSgA MSCI EAFE Index Pool	\$ -
Lazard International Equities	<u>\$ 20,446,495</u>
Total Global Equity Ex-U.S.	<u>\$ 20,446,495</u>

Receivables and Payables

Income Receivable	\$ 669
Income payable to/from	

Total Assets

<u><u>\$ 97,366,341</u></u>

September Total All Accts: \$188,837,913

September 2012
Schedule of
Invested Assets
① of ⑤

EVOS Habitat Investment
Net Asset Value
As of the Month Ending
9/28/2012

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 278,147
ST Liquidity (<i>Internally Managed</i>)	\$ -
Total Cash and Cash Equivalents	<u>\$ 278,147</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	\$ -
Broad-term (<i>Internally Managed</i>)	\$ 11,566,279
Total fixed Income Securities	<u>\$ 11,566,279</u>

Broad Domestic Equity

SSgA Russell 3000	\$ 17,768,822
Total Broad Domestic Equity	<u>\$ 17,768,822</u>

Global Equity Ex-U.S.

SSgA MSCI EAFE Index Pool	\$ -
Lazard International Equities	\$ 8,636,156
Total Global Equity Ex-U.S.	<u>\$ 8,636,156</u>

Receivables and Payables

Income Receivable	\$ 25
Income payable to/from	

Total Assets

\$ 38,249,428

September 2012
Schedule of
Invested Assets
② of ③

EVOS Koniag Investment
Net Asset Value
As of the Month Ending
9/28/2012

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 570
ST Liquidity (<i>Internally Managed</i>)	\$ -
Total Cash and Cash Equivalents	<u>\$ 570</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	\$ -
Broad-term (<i>Internally Managed</i>)	\$ 15,239,366
Total fixed Income Securities	<u>\$ 15,239,366</u>

Broad Domestic Equity

SSgA Russell 3000	\$ 25,274,938
Total Broad Domestic Equity	<u>\$ 25,274,938</u>

Global Equity Ex-U.S.

SSgA MSCI EAFE Index Pool	\$ -
Lazard International Equities	\$ 12,707,161
Total Global Equity Ex-U.S.	<u>\$ 12,707,161</u>

Receivables and Payables

Income Receivable	\$ 110
Income payable to/from	

Total Assets

\$ 53,222,144

September 2012
Schedule of
Invested Assets
(3) of (3)

EVOS Research Investment
Net Asset Value
As of the Month Ending
8/31/2012

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 1,049.74
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>1,049.74</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	28,473,232.97
Total fixed Income Securities	<u>28,473,232.97</u>

Broad Domestic Equity

SSgA Russell 3000	44,457,388.11
Total Broad Domestic Equity	<u>44,457,388.11</u>

Global Equity Ex-U.S.

SSgA MSCI EAFE Index Pool	-
Lazard International Equities	22,301,482.21
Total Global Equity Ex-U.S.	<u>22,301,482.21</u>

Receivables and Payables

Income Receivable	3.60
Income payable to/from	

Total Assets

\$ 95,233,156.63

August Total All Accts: \$185,457,748

August 2012
Schedule of
Invested Assets
① of ③

EVOS Habitat Investment
Net Asset Value
As of the Month Ending
8/31/2012

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 216.40
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>216.40</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	11,271,712.10
Total fixed Income Securities	<u>11,271,712.10</u>

Broad Domestic Equity

SSgA Russell 3000	17,477,451.11
Total Broad Domestic Equity	<u>17,477,451.11</u>

Global Equity Ex-U.S.

SSgA MSCI EAFE Index Pool	-
Lazard International Equities	8,695,209.41
Total Global Equity Ex-U.S.	<u>8,695,209.41</u>

Receivables and Payables

Income Receivable	1.23
Income payable to/from	

Total Assets

\$ 37,444,590.25

August 2012
Schedule of
Invested Assets
(2) of (3)

EVOS Koniag Investment
Net Asset Value
As of the Month Ending
8/31/2012

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 673,758.15
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>673,758.15</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	15,217,932.27
Total fixed Income Securities	<u>15,217,932.27</u>

Broad Domestic Equity

SSgA Russell 3000	24,632,137.42
Total Broad Domestic Equity	<u>24,632,137.42</u>

Global Equity Ex-U.S.

SSgA MSCI EAFE Index Pool	-
Lazard International Equities	12,255,860.25
Total Global Equity Ex-U.S.	<u>12,255,860.25</u>

Receivables and Payables

Income Receivable	313.08
Income payable to/from	

Total Assets

\$ 52,780,001.17

August 2012
Schedule of
Invested Assets
(3) of (3)

EVOS Research Investment
Net Asset Value
As of the Month Ending
7/31/2012

Cash and Cash Equivalents	
Short-term Fixed Income Pool	\$ 1,049.36
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>1,049.36</u>
Fixed Income Securities	
Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	<u>28,473,187.96</u>
Total fixed Income Securities	<u>28,473,187.96</u>
Broad Domestic Equity	
SSgA Russell 3000	<u>43,377,709.20</u>
Total Broad Domestic Equity	<u>43,377,709.20</u>
Global Equity Ex-U.S.	
SSgA MSCI EAFE Index Pool	-
Lazard International Equities	<u>21,871,947.37</u>
Total Global Equity Ex-U.S.	<u>21,871,947.37</u>
Receivables and Payables	
Income Receivable	0.38
Income payable to/from	
Total Assets	<u><u>\$ 93,723,894.27</u></u>

July Total All Accts: \$182,519,202

July 2012
Schedule of Invested
Assets ① of ③

EVOS Habitat Investment
Net Asset Value
As of the Month Ending
7/31/2012

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 216.32
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>216.32</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	11,270,065.57
Total fixed Income Securities	<u>11,270,065.57</u>

Broad Domestic Equity

SSgA Russell 3000	17,052,999.03
Total Broad Domestic Equity	<u>17,052,999.03</u>

Global Equity Ex-U.S.

SSgA MSCI EAFE Index Pool	-
Lazard International Equities	8,527,736.90
Total Global Equity Ex-U.S.	<u>8,527,736.90</u>

Receivables and Payables

Income Receivable	0.08
Income payable to/from	

Total Assets

\$ 36,851,017.90

July 2012
Schedule of Invested
Assets (2) of (3)

EVOS Koniag Investment
Net Asset Value
As of the Month Ending
7/31/2012

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 673,661
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>673,661</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	15,216,795
Total fixed Income Securities	<u>15,216,795</u>

Broad Domestic Equity

SSgA Russell 3000	24,033,929
Total Broad Domestic Equity	<u>24,033,929</u>

Global Equity Ex-U.S.

SSgA MSCI EAFE Index Pool	-
Lazard International Equities	12,019,808
Total Global Equity Ex-U.S.	<u>12,019,808</u>

Receivables and Payables

Income Receivable	97
Income payable to/from	

Total Assets

\$ 51,944,290

July 2012
Schedule of Invested
Assets (3) of (3)

**STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION**

Exxon Valdez Oil Spill Investment Fund

SCHEDULE OF INVESTED ASSETS

June 30, 2012 and 2011

Investments (at fair value)	<u>2012</u>	<u>2011</u>
Research Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 1,049	\$ 865
Marketable debt and equity securities		
Broad Market Fixed Income Pool	28,078,313	30,452,732
Non-retirement Domestic Equity Pool	42,966,124	46,045,663
SOA International Equity Pool	21,322,828	22,592,675
Income Receivable	-	-
Total Research Investment	<u>92,368,314</u>	<u>99,091,935</u>
Habitat Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	216	124
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	11,113,767	10,908,774
Non-retirement Domestic Equity Pool	16,891,193	16,492,174
SOA International Equity Pool	8,313,638	8,091,325
Income Receivable	-	-
Total Habitat Investment	<u>36,318,814</u>	<u>35,492,397</u>
Koniag Investment		
Cash and cash equivalents		
Short-term Fixed Income Pool	160	61
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	15,672,521	15,491,410
Non-retirement Domestic Equity Pool	23,805,884	23,424,399
SOA International Equity Pool	11,718,037	11,493,919
Income Receivable	-	-
Total Koniag Investment	<u>51,196,602</u>	<u>50,409,789</u>
Total Invested Assets	<u>\$ 179,883,730</u>	<u>\$ 184,994,121</u>

STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION

Exxon Valdez Oil Spill Investment Fund

SCHEDULE OF INVESTED ASSETS

May 31, 2012 and 2011

Investments (at fair value)	<u>2012</u>	<u>2011</u>
Research Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 1,049	\$ 863
Marketable debt and equity securities		
Broad Market Fixed Income Pool	28,046,806	30,537,561
Non-retirement Domestic Equity Pool	41,354,792	46,881,833
SOA International Equity Pool	19,845,523	22,759,495
Income Receivable	-	2
Total Research Investment	<u>89,248,170</u>	<u>100,179,754</u>
Habitat Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	216	122
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	11,101,296	10,939,161
Non-retirement Domestic Equity Pool	16,257,733	16,791,665
SOA International Equity Pool	7,737,646	8,151,069
Income Receivable	-	2
Total Habitat Investment	<u>35,096,891</u>	<u>35,882,019</u>
Koniag Investment		
Cash and cash equivalents		
Short-term Fixed Income Pool	160	61
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	15,654,934	15,534,563
Non-retirement Domestic Equity Pool	22,913,107	23,849,776
SOA International Equity Pool	10,906,179	11,578,787
Income Receivable	-	-
Total Koniag Investment	<u>49,474,380</u>	<u>50,963,187</u>
Total Invested Assets	<u>\$ 173,819,441</u>	<u>\$ 187,024,960</u>

STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION

Exxon Valdez Oil Spill Investment Fund

SCHEDULE OF INVESTED ASSETS

April 30, 2012 and 2011

Investments (at fair value)	<u>2012</u>	<u>2011</u>
Research Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 1,045	\$ 862
Marketable debt and equity securities		
Broad Market Fixed Income Pool	27,793,166	29,869,821
Non-retirement Domestic Equity Pool	44,078,225	47,313,082
SOA International Equity Pool	22,275,707	23,679,645
Income Receivable	<u>4</u>	<u>-</u>
Total Research Investment	<u>94,148,147</u>	<u>100,863,410</u>
Habitat Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	215	122
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	11,000,902	10,733,749
Non-retirement Domestic Equity Pool	17,328,392	17,003,510
SOA International Equity Pool	8,685,159	8,509,338
Income Receivable	<u>1</u>	<u>-</u>
Total Habitat Investment	<u>37,014,669</u>	<u>36,246,719</u>
Koniag Investment		
Cash and cash equivalents		
Short-term Fixed Income Pool	160	61
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	15,513,360	15,169,728
Non-retirement Domestic Equity Pool	24,422,057	24,030,603
SOA International Equity Pool	12,241,695	12,025,954
Income Receivable	<u>-</u>	<u>-</u>
Total Koniag Investment	<u>52,177,272</u>	<u>51,226,346</u>
Total Invested Assets	<u>\$ 183,340,088</u>	<u>\$ 188,336,475</u>

STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION

Exxon Valdez Oil Spill Investment Fund

SCHEDULE OF INVESTED ASSETS

March 31, 2012 and 2011

Investments (at fair value)	<u>2012</u>	<u>2011</u>
Research Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 1,064	\$ 650
Marketable debt and equity securities		
Broad Market Fixed Income Pool	27,508,481	29,476,607
Non-retirement Domestic Equity Pool	44,370,456	45,951,523
SOA International Equity Pool	22,481,440	22,268,361
Income Receivable	<u>1</u>	<u>212</u>
Total Research Investment	<u>94,361,442</u>	<u>97,697,353</u>
Habitat Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	215	117
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	10,887,120	10,592,447
Non-retirement Domestic Equity Pool	17,443,276	16,514,189
SOA International Equity Pool	8,765,373	8,002,190
Income Receivable	<u>-</u>	<u>5</u>
Total Habitat Investment	<u>37,095,984</u>	<u>35,108,948</u>
Koniag Investment		
Cash and cash equivalents		
Short-term Fixed Income Pool	160	61
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	15,342,963	14,970,029
Non-retirement Domestic Equity Pool	24,583,972	23,339,059
SOA International Equity Pool	12,354,756	11,309,219
Income Receivable	<u>-</u>	<u>-</u>
Total Koniag Investment	<u>52,281,851</u>	<u>49,618,368</u>
Total Invested Assets	<u>\$ 183,739,277</u>	<u>\$ 182,424,669</u>

STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION

Exxon Valdez Oil Spill Investment Fund

SCHEDULE OF INVESTED ASSETS

February 29, 2012 and 2011

Investments (at fair value)	<u>2012</u>	<u>2011</u>
Research Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 952	\$ 650
Marketable debt and equity securities		
Broad Market Fixed Income Pool	23,919,170	28,841,209
Non-retirement Domestic Equity Pool	46,681,961	48,058,795
SOA International Equity Pool	22,335,627	22,983,492
Income Receivable	<u>112</u>	<u>1</u>
Total Research Investment	<u>92,937,822</u>	<u>99,884,147</u>
Habitat Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	214	117
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	9,640,591	10,173,726
Non-retirement Domestic Equity Pool	18,192,171	16,943,166
SOA International Equity Pool	8,708,522	8,109,289
Income Receivable	<u>-</u>	<u>-</u>
Total Habitat Investment	<u>36,541,498</u>	<u>35,226,298</u>
Koniag Investment		
Cash and cash equivalents		
Short-term Fixed Income Pool	160	61
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	13,582,872	14,360,733
Non-retirement Domestic Equity Pool	25,642,625	23,915,099
SOA International Equity Pool	12,274,625	11,446,749
Income Receivable	<u>-</u>	<u>-</u>
Total Koniag Investment	<u>51,500,282</u>	<u>49,722,642</u>
Total Invested Assets	<u>\$ 180,979,602</u>	<u>\$ 184,833,087</u>

STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION

Exxon Valdez Oil Spill Investment Fund

SCHEDULE OF INVESTED ASSETS

January 31, 2012 and 2011

Investments (at fair value)	<u>2012</u>	<u>2011</u>
Research Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 170	\$ 340
Marketable debt and equity securities		
Broad Market Fixed Income Pool	25,117,402	28,796,166
Non-retirement Domestic Equity Pool	44,793,554	46,370,080
SOA International Equity Pool	21,140,572	22,173,263
Income Receivable	-	309
Total Research Investment	<u>91,051,698</u>	<u>97,340,158</u>
Habitat Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	214	110
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	9,637,581	10,157,837
Non-retirement Domestic Equity Pool	17,456,250	16,347,808
SOA International Equity Pool	8,242,578	7,823,416
Income Receivable	-	7
Total Habitat Investment	<u>35,336,623</u>	<u>34,329,178</u>
Koniag Investment		
Cash and cash equivalents		
Short-term Fixed Income Pool	160	61
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	13,578,631	14,338,305
Non-retirement Domestic Equity Pool	24,605,314	23,074,757
SOA International Equity Pool	11,617,878	11,043,221
Income Receivable	-	-
Total Koniag Investment	<u>49,801,983</u>	<u>48,456,344</u>
Total Invested Assets	<u>\$ 176,190,304</u>	<u>\$ 180,125,680</u>

STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION

Exxon Valdez Oil Spill Investment Fund

SCHEDULE OF INVESTED ASSETS

December 31, 2011 and 2010

Investments (at fair value)	<u>2011</u>	<u>2010</u>
Research Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 170	\$ 5,808,505
Marketable debt and equity securities		
Broad Market Fixed Income Pool	24,873,565	28,743,948
Non-retirement Domestic Equity Pool	42,647,820	45,367,985
SOA International Equity Pool	20,123,220	21,986,980
Income Receivable	-	229
Total Research Investment	<u>87,644,775</u>	<u>101,907,647</u>
Habitat Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	214	125,105
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	9,544,020	10,139,417
Non-retirement Domestic Equity Pool	16,620,048	15,994,519
SOA International Equity Pool	7,845,918	7,757,689
Income Receivable	-	5
Total Habitat Investment	<u>34,010,200</u>	<u>34,016,735</u>
Koniag Investment		
Cash and cash equivalents		
Short-term Fixed Income Pool	160	61
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	13,446,811	14,312,304
Non-retirement Domestic Equity Pool	23,426,652	22,576,093
SOA International Equity Pool	11,058,788	10,950,444
Income Receivable	-	-
Total Koniag Investment	<u>47,932,411</u>	<u>47,838,902</u>
Total Invested Assets	<u>\$ 169,587,386</u>	<u>\$ 183,763,284</u>

STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION

Exxon Valdez Oil Spill Investment Fund

SCHEDULE OF INVESTED ASSETS

November 30, 2011 and 2010

Investments (at fair value)	<u>2011</u>	<u>2010</u>
Research Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 7	\$ 111
Marketable debt and equity securities		
Broad Market Fixed Income Pool	24,576,236	29,337,012
Non-retirement Domestic Equity Pool	42,301,979	46,478,448
SOA International Equity Pool	20,265,848	21,549,222
Income Receivable	<u>163</u>	<u>-</u>
Total Research Investment	<u>87,144,233</u>	<u>97,364,793</u>
Habitat Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	212	105
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	9,429,935	9,791,866
Non-retirement Domestic Equity Pool	16,485,272	15,512,757
SOA International Equity Pool	7,901,527	7,193,833
Income Receivable	<u>3</u>	<u>-</u>
Total Habitat Investment	<u>33,816,949</u>	<u>32,498,561</u>
Koniag Investment		
Cash and cash equivalents		
Short-term Fixed Income Pool	160	61
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	13,286,073	13,770,938
Non-retirement Domestic Equity Pool	23,236,680	21,817,314
SOA International Equity Pool	11,137,170	10,115,374
Income Receivable	<u>-</u>	<u>-</u>
Total Koniag Investment	<u>47,660,083</u>	<u>45,703,687</u>
Total Invested Assets	<u>\$ 168,621,265</u>	<u>\$ 175,567,041</u>

**STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION**

Exxon Valdez Oil Spill Investment Fund

SCHEDULE OF INVESTED ASSETS

October 31, 2011 and 2010

Investments (at fair value)	<u>2011</u>	<u>2010</u>
Research Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 8,270,222	\$ 111
Marketable debt and equity securities		
Broad Market Fixed Income Pool	24,072,860	29,466,311
Non-retirement Domestic Equity Pool	42,415,800	46,215,858
SOA International Equity Pool	20,976,736	22,751,464
Income Receivable	<u>3,771</u>	<u>-</u>
Total Research Investment	<u>95,739,389</u>	<u>98,433,744</u>
Habitat Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	192,398	106
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	9,460,574	9,835,022
Non-retirement Domestic Equity Pool	16,529,629	15,425,114
SOA International Equity Pool	8,178,699	7,595,181
Income Receivable	<u>88</u>	<u>-</u>
Total Habitat Investment	<u>34,361,388</u>	<u>32,855,423</u>
Koniag Investment		
Cash and cash equivalents		
Short-term Fixed Income Pool	160	61
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	13,329,242	13,831,632
Non-retirement Domestic Equity Pool	23,299,202	24,694,052
SOA International Equity Pool	11,527,841	10,679,716
Income Receivable	<u>-</u>	<u>-</u>
Total Koniag Investment	<u>48,156,445</u>	<u>49,205,461</u>
Total Invested Assets	<u>\$ 178,257,222</u>	<u>\$ 180,494,628</u>

Change in Invested Assets September 2012

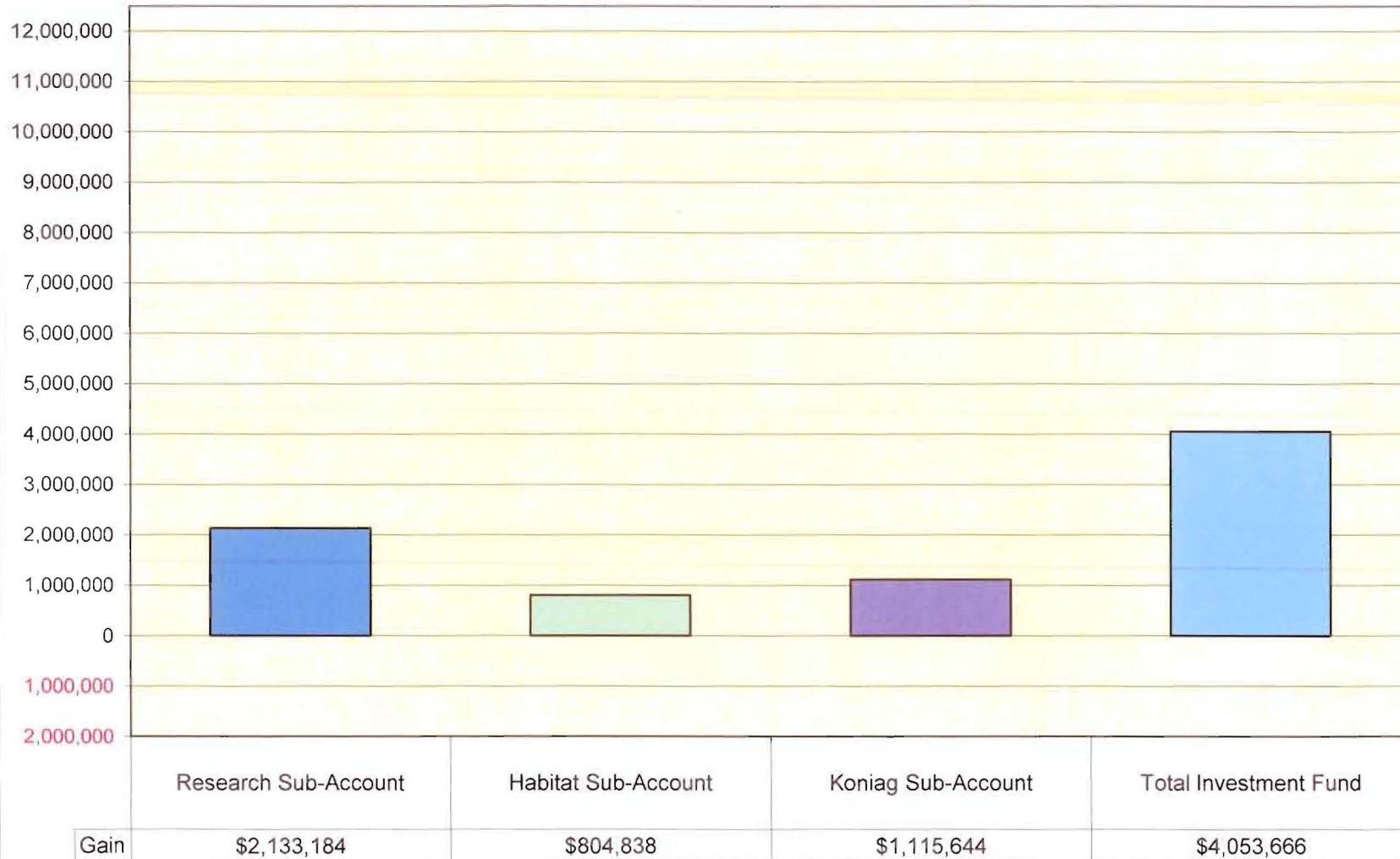


Chart B-2 -Invested Asset Chgs

EVOS Research Investment
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
9/30/2012

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 669	\$ 673
ST Liquidity (<i>Internally Managed</i>)	\$ -	
	<u>\$ 669</u>	<u>\$ 673</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	\$ -	\$ -
Broad-term (<i>Internally Managed</i>)	\$ 35,782	\$ 473,836
	<u>\$ 35,782</u>	<u>\$ 473,836</u>
Broad Domestic Equity		
SSgA Russell 3000	\$ 1,209,902	\$ 2,701,168
	<u>\$ 1,209,902</u>	<u>\$ 2,701,168</u>
Global Equity Ex-U.S.		
SSgA MSCI EAFE Index Pool	\$ -	\$ -
Lazard International Equities	\$ 886,831	\$ 1,865,485
	<u>\$ 886,831</u>	<u>\$ 1,865,485</u>
Total Investment Income (Loss)	<u>\$ 2,133,184</u>	<u>\$ 5,041,162</u>
Income Payable/Paid to/from		
Total Invested Assets, Beginning of Period	\$ 95,233,157	\$ 92,368,311
Net Contribution (Withdrawal)	\$ -	\$ (43,133)
Total Assets	<u><u>\$ 97,366,341</u></u>	<u><u>\$ 97,366,341</u></u>

Total Income (Loss) All Accts: \$4,053,666

September 2012
 Def (3)

EVOS Habitat Investment
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
9/28/2012

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 25	\$ 26
ST Liquidity (<i>Internally Managed</i>)	\$ -	
	<u>\$ 25</u>	<u>\$ 26</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	\$ -	\$ -
Broad-term (<i>Internally Managed</i>)	\$ 16,936	\$ 190,334
	<u>\$ 16,936</u>	<u>\$ 190,334</u>
Broad Domestic Equity		
SSgA Russell 3000	\$ 458,392	\$ 1,044,651
	<u>\$ 458,392</u>	<u>\$ 1,044,651</u>
Global Equity Ex-U.S.		
SSgA MSCI EAFE Index Pool	\$ -	\$ -
Lazard International Equities	\$ 329,484	\$ 711,055
	<u>\$ 329,484</u>	<u>\$ 711,055</u>
Total Investment Income (Loss)	<u>\$ 804,838</u>	<u>\$ 1,946,066</u>
Income Payable/Paid to/from		
Total Invested Assets, Beginning of Period	\$ 37,444,590	\$ 36,318,816
Net Contribution (Withdrawal)	\$ -	\$ (15,454)
Total Assets	<u><u>\$ 38,249,428</u></u>	<u><u>\$ 38,249,428</u></u>

September 2012
 ② of ③

EVOS Koniag Investment
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
9/28/2012

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 110	\$ 520
ST Liquidity (<i>Internally Managed</i>)	\$ -	
	<u>\$ 110</u>	<u>\$ 520</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	\$ -	\$ -
Broad-term (<i>Internally Managed</i>)	\$ 21,433	\$ 262,290
	<u>\$ 21,433</u>	<u>\$ 262,290</u>
Broad Domestic Equity		
SSgA Russell 3000	\$ 642,800	\$ 1,469,054
	<u>\$ 642,800</u>	<u>\$ 1,469,054</u>
Global Equity Ex-U.S.		
SSgA MSCI EAFE Index Pool	\$ -	\$ -
Lazard International Equities	\$ 451,300	\$ 989,123
	<u>\$ 451,300</u>	<u>\$ 989,123</u>
Total Investment Income (Loss)	<u>\$ 1,115,644</u>	<u>\$ 2,720,987</u>
Income Payable/Paid to/from		
Total Invested Assets, Beginning of Period	\$ 52,780,001	\$ 51,196,604
Net Contribution (Withdrawal)	\$ (673,501)	\$ (695,446)
Total Assets	<u><u>\$ 53,222,144</u></u>	<u><u>\$ 53,222,144</u></u>

September 2012
 (3) of (3)

EVOS Research Investment
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
8/31/2012

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 3.60	\$ 3.98
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>3.60</u>	<u>3.98</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	43,177.80	438,054.16
	<u>43,177.80</u>	<u>438,054.16</u>
Broad Domestic Equity		
SSgA Russell 3000	1,079,678.91	1,491,265.85
	<u>1,079,678.91</u>	<u>1,491,265.85</u>
Global Equity Ex-U.S.		
SSgA MSCI EAFE Index Pool	-	-
Lazard International Equities	429,534.84	978,653.94
	<u>429,534.84</u>	<u>978,653.94</u>
Total Investment Income (Loss)	<u>1,552,395.15</u>	<u>2,907,977.93</u>
Income Payable/Paid to/from		
Total Invested Assets, Beginning of Period	93,723,894.27	92,368,311.49
Net Contribution (Withdrawal)	(43,132.79)	(43,132.79)
Total Assets	<u><u>\$ 95,233,156.63</u></u>	<u><u>\$ 95,233,156.63</u></u>

August 2012
P. ① of ③

EVOS Habitat Investment
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
8/31/2012

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 1.23	\$ 1.31
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>1.23</u>	<u>1.31</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	17,100.57	173,397.87
	<u>17,100.57</u>	<u>173,397.87</u>
Broad Domestic Equity		
SSgA Russell 3000	424,452.08	586,258.50
	<u>424,452.08</u>	<u>586,258.50</u>
Global Equity Ex-U.S.		
SSgA MSCI EAFE Index Pool	-	-
Lazard International Equities	167,472.51	381,570.62
	<u>167,472.51</u>	<u>381,570.62</u>
Total Investment Income (Loss)	<u>609,026.39</u>	<u>1,141,228.30</u>
Income Payable/Paid to/from		
Total Invested Assets, Beginning of Period	36,851,017.90	36,318,815.99
Net Contribution (Withdrawal)	(15,454.04)	(15,454.04)
Total Assets	<u><u>\$ 37,444,590.25</u></u>	<u><u>\$ 37,444,590.25</u></u>

August 2012
p. (2) of (3)

EVOS Koniag Investment
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
8/31/2012

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 313.08	\$ 409.77
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>313.08</u>	<u>409.77</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	23,082.31	240,856.63
	<u>23,082.31</u>	<u>240,856.63</u>
Broad Domestic Equity		
SSgA Russell 3000	598,208.63	826,253.20
	<u>598,208.63</u>	<u>826,253.20</u>
Global Equity Ex-U.S.		
SSgA MSCI EAFE Index Pool	-	-
Lazard International Equities	236,052.38	537,822.75
	<u>236,052.38</u>	<u>537,822.75</u>
Total Investment Income (Loss)	<u>857,656.40</u>	<u>1,605,342.35</u>
Income Payable/Paid to/from		
Total Invested Assets, Beginning of Period	51,944,289.67	51,196,603.72
Net Contribution (Withdrawal)	(21,944.90)	(21,944.90)
Total Assets	<u><u>\$ 52,780,001.17</u></u>	<u><u>\$ 52,780,001.17</u></u>

August 2012
p. (3) of (3)

EVOS Research Investment
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
7/31/2012

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 0.38	\$ 0.38
ST Liquidity (Internally Managed)	-	-
	<u>0.38</u>	<u>0.38</u>
Fixed Income Securities		
Interim-term (Internally Managed)	-	-
Broad-term (Internally Managed)	394,876.36	394,876.36
	<u>394,876.36</u>	<u>394,876.36</u>
Broad Domestic Equity		
SSgA Russell 3000	411,586.94	411,586.94
	<u>411,586.94</u>	<u>411,586.94</u>
Global Equity Ex-U.S.		
SSgA MSCI EAFE Index Pool	-	-
Lazard International Equities	549,119.10	549,119.10
	<u>549,119.10</u>	<u>549,119.10</u>
Total Investment Income (Loss)	<u>1,355,582.78</u>	<u>1,355,582.78</u>
Income Payable/Paid to/from		
Total Invested Assets, Beginning of Period	92,368,311.49	92,368,311.49
Net Contribution (Withdrawal)	-	-
Total Assets	<u>\$ 93,723,894.27</u>	<u>\$ 93,723,894.27</u>
	-	-

July 2012
(1) of (3)

EVOS Habitat Investment
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
7/31/2012

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 0.08	\$ 0.08
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>0.08</u>	<u>0.08</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	156,297.30	156,297.30
	<u>156,297.30</u>	<u>156,297.30</u>
Broad Domestic Equity		
SSgA Russell 3000	161,806.42	161,806.42
	<u>161,806.42</u>	<u>161,806.42</u>
Global Equity Ex-U.S.		
SSgA MSCI EAFE Index Pool	-	-
Lazard International Equities	214,098.11	214,098.11
	<u>214,098.11</u>	<u>214,098.11</u>
Total Investment Income (Loss)	<u>532,201.91</u>	<u>532,201.91</u>
Income Payable/Paid to/from		
Total Invested Assets, Beginning of Period	36,318,815.99	36,318,815.99
Net Contribution (Withdrawal)	-	-
Total Assets	<u><u>\$ 36,851,017.90</u></u>	<u><u>\$ 36,851,017.90</u></u>

July 2012
 (2) of (3)

EVOS Koniag Investment
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
7/31/2012

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 97	\$ 97
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>97</u>	<u>97</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	217,774	217,774
	<u>217,774</u>	<u>217,774</u>
Broad Domestic Equity		
SSgA Russell 3000	228,045	228,045
	<u>228,045</u>	<u>228,045</u>
Global Equity Ex-U.S.		
SSgA MSCI EAFE Index Pool	-	-
Lazard International Equities	301,770	301,770
	<u>301,770</u>	<u>301,770</u>
Total Investment Income (Loss)	747,686	747,686
Income Payable/Paid to/from		
Total Invested Assets, Beginning of Period	51,196,604	51,196,604
Net Contribution (Withdrawal)	-	-
Total Assets	\$ 51,944,290	\$ 51,944,290
	-	-

July 2012
(3) of (3)

STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION

Exxon Valdez Oil Spill Investment Fund

SCHEDULE OF INVESTMENT INCOME
AND CHANGES IN INVESTED ASSETS

For the month ended June 30, 2012

	<u>CURRENT MONTH</u>	<u>YEAR TO DATE</u>
Investment Income		
Research Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ -	\$ 4,053
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	31,507	2,128,041
Non-retirement Domestic Equity Pool	1,611,330	1,677,731
SOA International Equity Pool	1,477,306	(1,577,578)
Commission Recapture	-	-
Total Investment Income (Loss) Research Investment	<u>3,120,143</u>	<u>2,232,247</u>
Habitat Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	-	92
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	12,471	799,926
Non-retirement Domestic Equity Pool	633,460	766,807
SOA International Equity Pool	575,992	(526,054)
Commission Recapture	-	-
Total Investment Income (Loss) Habitat Investment	<u>1,221,923</u>	<u>1,040,771</u>
Koniag Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	-	99
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	17,587	1,133,719
Non-retirement Domestic Equity Pool	892,777	1,066,683
SOA International Equity Pool	811,859	(752,545)
Commission Recapture	-	-
Total Investment Income (Loss) Koniag Investment	<u>1,722,223</u>	<u>1,447,956</u>
Total Investment Income (Loss)	6,064,289	4,720,974
Total Invested Assets, Beginning of Period	173,819,441	184,994,121
Net Contributions (Withdrawals):		
Research Investment	-	(8,955,869)
Habitat Investment	-	(214,354)
Koniag Investment	-	(661,142)
Total Invested Assets, End of Period	<u>\$ 179,883,730</u>	<u>\$ 179,883,730</u>

STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION

Exxon Valdez Oil Spill Investment Fund

SCHEDULE OF INVESTMENT INCOME
AND CHANGES IN INVESTED ASSETS

For the month ended May 31, 2012

	<u>CURRENT MONTH</u>	<u>YEAR TO DATE</u>
Investment Income		
Research Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ -	\$ 4,052
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	253,640	2,096,533
Non-retirement Domestic Equity Pool	(2,723,434)	66,400
SOA International Equity Pool	(2,430,184)	(3,054,882)
Commission Recapture	-	-
Total Investment Income (Loss) Research Investment	<u>(4,899,978)</u>	<u>(887,897)</u>
Habitat Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	-	92
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	100,394	787,455
Non-retirement Domestic Equity Pool	(1,070,658)	133,347
SOA International Equity Pool	(947,514)	(1,102,046)
Commission Recapture	-	-
Total Investment Income (Loss) Habitat Investment	<u>(1,917,778)</u>	<u>(181,152)</u>
Koniag Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	-	99
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	141,575	1,116,132
Non-retirement Domestic Equity Pool	(1,508,950)	173,906
SOA International Equity Pool	(1,335,516)	(1,564,403)
Commission Recapture	-	-
Total Investment Income (Loss) Koniag Investment	<u>(2,702,891)</u>	<u>(274,266)</u>
Total Investment Income (Loss)	(9,520,647)	(1,343,315)
Total Invested Assets, Beginning of Period	183,340,088	184,994,121
Net Contributions (Withdrawals):		
Research Investment	-	(8,955,869)
Habitat Investment	-	(214,354)
Koniag Investment	-	(661,142)
Total Invested Assets, End of Period	<u>\$ 173,819,441</u>	<u>\$ 173,819,441</u>

STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION

Exxon Valdez Oil Spill Investment Fund

SCHEDULE OF INVESTMENT INCOME
AND CHANGES IN INVESTED ASSETS

For the month ended April 30, 2012

	<u>CURRENT MONTH</u>	<u>YEAR TO DATE</u>
Investment Income		
Research Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 4	\$ 4,052
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	305,384	1,842,893
Non-retirement Domestic Equity Pool	(292,230)	2,789,833
SOA International Equity Pool	(205,733)	(624,698)
Commission Recapture	-	-
Total Investment Income (Loss) Research Investment	<u>(192,575)</u>	<u>4,012,080</u>
Habitat Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	1	92
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	120,867	687,061
Non-retirement Domestic Equity Pool	(114,884)	1,204,006
SOA International Equity Pool	(80,214)	(154,533)
Commission Recapture	-	-
Total Investment Income (Loss) Habitat Investment	<u>(74,230)</u>	<u>1,736,626</u>
Koniag Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	-	99
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	170,396	974,558
Non-retirement Domestic Equity Pool	(161,914)	1,682,856
SOA International Equity Pool	(113,061)	(228,887)
Commission Recapture	-	-
Total Investment Income (Loss) Koniag Investment	<u>(104,579)</u>	<u>2,428,626</u>
Total Investment Income (Loss)	(371,384)	8,177,332
Total Invested Assets, Beginning of Period	183,739,277	184,994,121
Net Contributions (Withdrawals):		
Research Investment	(20,720)	(8,955,869)
Habitat Investment	(7,085)	(214,354)
Koniag Investment	-	(661,142)
Total Invested Assets, End of Period	<u>\$ 183,340,088</u>	<u>\$ 183,340,088</u>

STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION

Exxon Valdez Oil Spill Investment Fund

SCHEDULE OF INVESTMENT INCOME
AND CHANGES IN INVESTED ASSETS

For the month ended March 31, 2012

	<u>CURRENT</u> <u>MONTH</u>	<u>YEAR TO</u> <u>DATE</u>
Investment Income		
Research Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 1	\$ 4,048
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	(118,876)	1,537,509
Non-retirement Domestic Equity Pool	1,396,683	3,082,064
SOA International Equity Pool	145,812	(418,966)
Commission Recapture	-	-
Total Investment Income (Loss) Research Investment	<u>1,423,620</u>	<u>4,204,655</u>
Habitat Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	-	91
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	(48,412)	566,194
Non-retirement Domestic Equity Pool	546,046	1,318,890
SOA International Equity Pool	56,851	(74,319)
Commission Recapture	-	-
Total Investment Income (Loss) Habitat Investment	<u>554,485</u>	<u>1,810,856</u>
Koniag Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	-	99
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	(68,202)	804,161
Non-retirement Domestic Equity Pool	769,640	1,844,770
SOA International Equity Pool	80,132	(115,825)
Commission Recapture	-	-
Total Investment Income (Loss) Koniag Investment	<u>781,570</u>	<u>2,533,205</u>
Total Investment Income (Loss)	2,759,675	8,548,716
Total Invested Assets, Beginning of Period	180,979,602	184,994,121
Net Contributions (Withdrawals):		
Research Investment	-	(8,935,149)
Habitat Investment	-	(207,269)
Koniag Investment	-	(661,142)
Total Invested Assets, End of Period	<u>\$ 183,739,277</u>	<u>\$ 183,739,277</u>

STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION

Exxon Valdez Oil Spill Investment Fund

SCHEDULE OF INVESTMENT INCOME
AND CHANGES IN INVESTED ASSETS

For the month ended February 29, 2012

	<u>CURRENT</u> <u>MONTH</u>	<u>YEAR TO</u> <u>DATE</u>
Investment Income		
Research Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 112	\$ 4,048
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	1,767	1,656,385
Non-retirement Domestic Equity Pool	1,888,407	1,685,381
SOA International Equity Pool	1,195,055	(564,778)
Commission Recapture	-	-
Total Investment Income (Loss) Research Investment	<u>3,085,341</u>	<u>2,781,036</u>
Habitat Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	-	91
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	3,010	614,605
Non-retirement Domestic Equity Pool	735,921	772,844
SOA International Equity Pool	465,945	(131,170)
Commission Recapture	-	-
Total Investment Income (Loss) Habitat Investment	<u>1,204,876</u>	<u>1,256,370</u>
Koniag Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	-	99
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	4,241	872,363
Non-retirement Domestic Equity Pool	1,037,311	1,075,130
SOA International Equity Pool	656,747	(195,957)
Commission Recapture	-	-
Total Investment Income (Loss) Koniag Investment	<u>1,698,299</u>	<u>1,751,635</u>
Total Investment Income (Loss)	5,988,516	5,789,041
Total Invested Assets, Beginning of Period	176,190,304	184,994,121
Net Contributions (Withdrawals):		
Research Investment	(1,199,218)	(8,935,149)
Habitat Investment	-	(207,269)
Koniag Investment	-	(661,142)
Total Invested Assets, End of Period	<u>\$ 180,979,602</u>	<u>\$ 180,979,602</u>

STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION

Exxon Valdez Oil Spill Investment Fund

SCHEDULE OF INVESTMENT INCOME
AND CHANGES IN INVESTED ASSETS

For the month ended January 31, 2012

	<u>CURRENT</u> <u>MONTH</u>	<u>YEAR TO</u> <u>DATE</u>
Investment Income		
Research Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ -	\$ 3,936
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	243,837	1,654,618
Non-retirement Domestic Equity Pool	2,145,734	(203,027)
SOA International Equity Pool	1,017,353	(1,759,833)
Commission Recapture	-	-
Total Investment Income (Loss) Research Investment	<u>3,406,924</u>	<u>(304,306)</u>
Habitat Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	-	91
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	93,561	611,596
Non-retirement Domestic Equity Pool	836,202	36,923
SOA International Equity Pool	396,659	(597,115)
Commission Recapture	-	-
Total Investment Income (Loss) Habitat Investment	<u>1,326,422</u>	<u>51,495</u>
Koniag Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	-	99
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	131,820	868,122
Non-retirement Domestic Equity Pool	1,178,662	37,819
SOA International Equity Pool	559,090	(852,704)
Commission Recapture	-	-
Total Investment Income (Loss) Koniag Investment	<u>1,869,572</u>	<u>53,336</u>
Total Investment Income (Loss)	6,602,918	(199,475)
Total Invested Assets, Beginning of Period	169,587,386	184,994,121
Net Contributions (Withdrawals):		
Research Investment	-	(7,735,931)
Habitat Investment	-	(207,269)
Koniag Investment	-	(661,142)
Total Invested Assets, End of Period	<u>\$ 176,190,304</u>	<u>\$ 176,190,304</u>

STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION

Exxon Valdez Oil Spill Investment Fund

SCHEDULE OF INVESTMENT INCOME
AND CHANGES IN INVESTED ASSETS

For the month ended December 31, 2011

	<u>CURRENT</u> <u>MONTH</u>	<u>YEAR TO</u> <u>DATE</u>
Investment Income		
Research Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ -	\$ 3,935
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	297,329	1,410,781
Non-retirement Domestic Equity Pool	345,841	(2,348,760)
SOA International Equity Pool	(142,628)	(2,777,186)
Commission Recapture	-	-
Total Investment Income (Loss) Research Investment	<u>500,542</u>	<u>(3,711,230)</u>
Habitat Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	-	91
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	114,086	518,035
Non-retirement Domestic Equity Pool	134,775	(799,279)
SOA International Equity Pool	(55,610)	(993,774)
Commission Recapture	-	-
Total Investment Income (Loss) Habitat Investment	<u>193,251</u>	<u>(1,274,927)</u>
Koniag Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	-	99
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	160,738	736,302
Non-retirement Domestic Equity Pool	189,972	(1,140,843)
SOA International Equity Pool	(78,382)	(1,411,794)
Commission Recapture	-	-
Total Investment Income (Loss) Koniag Investment	<u>272,328</u>	<u>(1,816,236)</u>
Total Investment Income (Loss)	966,121	(6,802,393)
Total Invested Assets, Beginning of Period	168,621,265	184,994,121
Net Contributions (Withdrawals):		
Research Investment	-	(7,735,931)
Habitat Investment	-	(207,269)
Koniag Investment	-	(661,142)
Total Invested Assets, End of Period	<u>\$ 169,587,386</u>	<u>\$ 169,587,386</u>

STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION

Exxon Valdez Oil Spill Investment Fund

SCHEDULE OF INVESTMENT INCOME
AND CHANGES IN INVESTED ASSETS

For the month ended November 30, 2011

	<u>CURRENT MONTH</u>	<u>YEAR TO DATE</u>
Investment Income		
Research Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 163	\$ 3,935
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	(81,354)	1,113,452
Non-retirement Domestic Equity Pool	(113,821)	(2,694,601)
SOA International Equity Pool	(710,888)	(2,634,558)
Commission Recapture	-	-
Total Investment Income (Loss) Research Investment	<u>(905,900)</u>	<u>(4,211,772)</u>
Habitat Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	3	91
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	(30,640)	403,950
Non-retirement Domestic Equity Pool	(44,356)	(934,055)
SOA International Equity Pool	(277,171)	(938,164)
Commission Recapture	-	-
Total Investment Income (Loss) Habitat Investment	<u>(352,164)</u>	<u>(1,468,178)</u>
Koniag Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	-	99
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	(43,169)	575,564
Non-retirement Domestic Equity Pool	(62,522)	(1,330,815)
SOA International Equity Pool	(390,671)	(1,333,412)
Commission Recapture	-	-
Total Investment Income (Loss) Koniag Investment	<u>(496,362)</u>	<u>(2,088,564)</u>
Total Investment Income (Loss)	(1,754,426)	(7,768,514)
Total Invested Assets, Beginning of Period	178,257,222	184,994,121
Net Contributions (Withdrawals):		
Research Investment	(7,689,257)	(7,735,931)
Habitat Investment	(192,274)	(207,269)
Koniag Investment	-	(661,142)
Total Invested Assets, End of Period	<u>\$ 168,621,265</u>	<u>\$ 168,621,265</u>

STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION

Exxon Valdez Oil Spill Investment Fund

SCHEDULE OF INVESTMENT INCOME
AND CHANGES IN INVESTED ASSETS

For the month ended October 31, 2011

Investment Income	<u>CURRENT</u> <u>MONTH</u>	<u>YEAR TO</u> <u>DATE</u>
Research Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 3,772	\$ 3,772
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	54,244	1,194,805
Non-retirement Domestic Equity Pool	4,461,917	(2,580,780)
SOA International Equity Pool	1,809,656	(1,923,669)
Commission Recapture	-	-
Total Investment Income (Loss) Research Investment	<u>6,329,589</u>	<u>(3,305,872)</u>
Habitat Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	88	88
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	26,007	434,589
Non-retirement Domestic Equity Pool	1,632,784	(889,698)
SOA International Equity Pool	676,058	(660,994)
Commission Recapture	-	-
Total Investment Income (Loss) Habitat Investment	<u>2,334,937</u>	<u>(1,116,015)</u>
Koniag Investment		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	-	99
Marketable Debt and Equity Securities		
Broad Market Fixed Income Pool	38,843	618,733
Non-retirement Domestic Equity Pool	2,314,476	(1,268,292)
SOA International Equity Pool	956,571	(942,741)
Commission Recapture	-	-
Total Investment Income (Loss) Koniag Investment	<u>3,309,890</u>	<u>(1,592,201)</u>
Total Investment Income (Loss)	11,974,416	(6,014,088)
Total Invested Assets, Beginning of Period	166,282,806	184,994,121
Net Contributions (Withdrawals):		
Research Investment	-	(46,674)
Habitat Investment	-	(14,995)
Koniag Investment	-	(661,142)
Total Invested Assets, End of Period	<u>\$ 178,257,222</u>	<u>\$ 178,257,222</u>

STATE OF ALASKA
DEPARTMENT OF REVENUE - TREASURY DIVISION

Exxon Valdez Oil Spill Research Investment
Asset Allocation Policy with Actual Investment Holdings as of
July 31, 2012

Policy Effective October 2011

EVOS RESEARCH INVESTMENT	Asset Allocation		Fair value	Current Allocation	Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	0.00%		1,049.36	0.00%	0.00%
Total cash and cash equivalents	0.00%		1,049.36	0.00%	0.00%
Marketable debt and equity securities					
EAFE International Pool					
SOA International Equity Pool	23.00%	16%-30%	21,871,947.37	23.34%	-0.34%
Domestic Fixed Income	30.00%	25%-35%	28,473,187.96	30.38%	-0.38%
Equities Broad Market	47.00%	40% - 54%	43,377,709.20	46.28%	0.72%
Total marketable debt securities	100.00%		93,722,844.53	100.00%	0.00%
Total holdings	100.00%		93,723,893.89	100.00%	0.00%
Income Receivable			0.38		
Total Invested Assets at Fair Value			93,723,894.27		

July 2012
(1) of (3)

STATE OF ALASKA
DEPARTMENT OF REVENUE - TREASURY DIVISION

Exxon Valdez Oil Spill Habitat Investment
Asset Allocation Policy with Actual Investment Holdings as of
July 31, 2012

Policy Effective October 2011

EVOS RESEARCH INVESTMENT	Asset Allocation		Fair value	Current Allocation	Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	0.00%		216.32	0.00%	0.00%
Total cash and cash equivalents	<u>0.00%</u>		<u>216.32</u>	<u>0.00%</u>	<u>0.00%</u>
Marketable debt and equity securities					
EAFE International Pool			-		
SOA International Equity Pool	23.00%	16%-30%	8,527,736.90	23.14%	-0.14%
Domestic Fixed Income	30.00%	25%-35%	11,270,065.57	30.58%	-0.58%
Equities Broad Market	47.00%	40% - 54%	17,052,999.03	46.28%	0.72%
Total marketable debt securities	<u>100.00%</u>		<u>36,850,801.50</u>	<u>100.00%</u>	<u>0.00%</u>
Total holdings	<u>100.00%</u>		<u>36,851,017.82</u>	<u>100.00%</u>	<u>0.00%</u>
Income Receivable			0.08		
Total Invested Assets at Fair Value			<u>36,851,017.90</u>		

July 2012
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STATE OF ALASKA
DEPARTMENT OF REVENUE - TREASURY DIVISION

Exxon Valdez Oil Spill Koniag Investment
Asset Allocation Policy with Actual Investment Holdings as of
July 31, 2012

Policy Effective October 2011

EVOS RESEARCH INVESTMENT	Asset Allocation		Fair value	Current Allocation	Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	0.00%		673,661.46	1.30%	-1.30%
Total cash and cash equivalents	<u>0.00%</u>		<u>673,661.46</u>	<u>1.30%</u>	<u>-1.30%</u>
Marketable debt and equity securities					
EAFE International Pool			-		
SOA International Equity Pool	23.00%	16%-30%	12,019,807.87	23.14%	-0.14%
Domestic Fixed Income	30.00%	25%-35%	15,216,794.86	29.29%	0.71%
Equities Broad Market	47.00%	40% - 54%	24,033,928.79	46.27%	0.73%
Total marketable debt securities	<u>100.00%</u>		<u>51,270,531.52</u>	<u>98.70%</u>	<u>1.30%</u>
Total holdings	<u>100.00%</u>		<u>51,944,192.98</u>	<u>100.00%</u>	<u>0.00%</u>
Income Receivable			96.69		
Total Invested Assets at Fair Value			<u>51,944,289.67</u>		

July 2012
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STATE OF ALASKA
DEPARTMENT OF REVENUE - TREASURY DIVISION

Exxon Valdez Oil Spill Investment Fund
Asset Allocation Policy with Actual Investment Holdings as of
June 30, 2012

Policy Effective October 2011

EVOS RESEARCH INVESTMENT	Asset Allocation		Fair value	Allocation	Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	0.00%		1,048.95	0.00%	0.00%
Total cash and cash equivalents	0.00%		1,048.95	0.00%	0.00%
Marketable debt and equity securities					
SOA International Equity Pool	23.00%	16%-30%	21,322,828.49	23.08%	-0.08%
Domestic Fixed Income	30.00%	25%-35%	28,078,313.24	30.40%	-0.40%
Equities Broad Market	47.00%	40% - 54%	42,966,122.77	46.52%	0.48%
Total marketable debt securities	100.00%		92,367,264.50	100.00%	0.00%
Total holdings	100.00%		92,368,313.45	100.00%	0.00%
Income Receivable			0.41		
Total Invested Assets at Fair Value - Research			92,368,313.86		
EVOS HABITAT INVESTMENT	Asset Allocation		Fair value	Allocation	Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	0.00%		216.24	0.00%	0.00%
Total cash and cash equivalents	0.00%		216.24	0.00%	0.00%
Marketable debt and equity securities					
SOA International Equity Pool	23.00%	16%-30%	8,313,638.02	22.89%	0.11%
Domestic Fixed Income	30.00%	25%-35%	11,113,767.08	30.60%	-0.60%
Equities Broad Market	47.00%	40% - 54%	16,891,192.71	46.51%	0.49%
Total marketable debt securities	100.00%		36,318,597.81	100.00%	0.00%
Total holdings	100.00%		36,318,814.05	100.00%	0.00%
Income Receivable			0.08		
Total Invested Assets at Fair Value - Habitat			36,318,814.13		
EVOS KONIAG INVESTMENT	Asset Allocation		Fair value	Allocation	Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	0.00%		160.40	0.00%	0.00%
Total cash and cash equivalents	0.00%		160.40	0.00%	0.00%
Marketable debt and equity securities					
SOA International Equity Pool	23.00%	16%-30%	11,718,037.43	22.89%	0.11%
Domestic Fixed Income	30.00%	25%-35%	15,672,520.73	30.61%	-0.61%
Equities Broad Market	47.00%	40% - 54%	23,805,883.87	46.50%	0.50%
Total marketable debt securities	100.00%		51,196,442.03	100.00%	0.00%
Total holdings	100.00%		51,196,602.43	100.00%	0.00%
Income Receivable			0.06		
Total Invested Assets at Fair Value - Koniag			51,196,602.49		
Total Invested Assets at Fair Value - EVOS			179,883,730.48		

STATE OF ALASKA
DEPARTMENT OF REVENUE - TREASURY DIVISION

Exxon Valdez Oil Spill Investment Fund
Asset Allocation Policy with Actual Investment Holdings as of
May 31, 2012

Policy Effective October 2011

EVOS RESEARCH INVESTMENT	Asset Allocation		Fair value	Current	Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	0.00%		1,048.72	0.00%	0.00%
Total cash and cash equivalents	0.00%		1,048.72	0.00%	0.00%
Marketable debt and equity securities					
SOA International Equity Pool	23.00%	16%-30%	19,845,522.80	22.24%	0.76%
Domestic Fixed Income	30.00%	25%-35%	28,046,805.77	31.43%	-1.43%
Equities Broad Market	47.00%	40% - 54%	41,354,791.69	46.34%	0.66%
Total marketable debt securities	100.00%		89,247,120.26	100.00%	0.00%
Total holdings	100.00%		89,248,168.98	100.00%	0.00%
Income Receivable			0.23		
Total Invested Assets at Fair Value - Research			89,248,169.21		
EVOS HABITAT INVESTMENT	Asset Allocation		Fair value	Current	Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	0.00%		216.19	0.00%	0.00%
Total cash and cash equivalents	0.00%		216.19	0.00%	0.00%
Marketable debt and equity securities					
SOA International Equity Pool	23.00%	16%-30%	7,737,645.73	22.05%	0.95%
Domestic Fixed Income	30.00%	25%-35%	11,101,296.00	31.63%	-1.63%
Equities Broad Market	47.00%	40% - 54%	16,257,733.09	46.32%	0.68%
Total marketable debt securities	100.00%		35,096,674.82	100.00%	0.00%
Total holdings	100.00%		35,096,891.01	100.00%	0.00%
Income Receivable			0.05		
Total Invested Assets at Fair Value - Habitat			35,096,891.06		
EVOS KONIAG INVESTMENT	Asset Allocation		Fair value	Current	Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	0.00%		160.37	0.00%	0.00%
Total cash and cash equivalents	0.00%		160.37	0.00%	0.00%
Marketable debt and equity securities					
SOA International Equity Pool	23.00%	16%-30%	10,906,178.75	22.04%	0.96%
Domestic Fixed Income	30.00%	25%-35%	15,654,934.16	31.64%	-1.64%
Equities Broad Market	47.00%	40% - 54%	22,913,107.00	46.31%	0.69%
Total marketable debt securities	100.00%		49,474,219.91	100.00%	0.00%
Total holdings	100.00%		49,474,380.28	100.00%	0.00%
Income Receivable			0.03		
Total Invested Assets at Fair Value - Koniag			49,474,380.31		
Total Invested Assets at Fair Value - EVOS			173,819,440.58		

STATE OF ALASKA
DEPARTMENT OF REVENUE - TREASURY DIVISION

Exxon Valdez Oil Spill Investment Fund
Asset Allocation Policy with Actual Investment Holdings as of
April 30, 2012

Policy Effective October 2011

EVOS RESEARCH INVESTMENT	Asset Allocation		Fair value	Allocation	Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	0.00%		1,045.01	0.00%	0.00%
Total cash and cash equivalents	0.00%		1,045.01	0.00%	0.00%
Marketable debt and equity securities					
SOA International Equity Pool	23.00%	16% -30%	22,275,706.88	23.66%	-0.66%
Domestic Fixed Income	30.00%	25%-35%	27,793,165.83	29.52%	0.48%
Equities Broad Market	47.00%	40% - 54%	44,078,225.36	46.82%	0.18%
Total marketable debt securities	100.00%		94,147,098.07	100.00%	0.00%
Total holdings	100.00%		94,148,143.08	100.00%	0.00%
Income Receivable			3.71		
Total Invested Assets at Fair Value - Research			94,148,146.79		

EVOS HABITAT INVESTMENT	Asset Allocation		Fair value	Allocation	Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	0.00%		214.94	0.00%	0.00%
Total cash and cash equivalents	0.00%		214.94	0.00%	0.00%
Marketable debt and equity securities					
SOA International Equity Pool	23.00%	16% -30%	8,685,159.37	23.46%	-0.46%
Domestic Fixed Income	30.00%	25%-35%	11,000,901.97	29.72%	0.28%
Equities Broad Market	47.00%	40% - 54%	17,328,391.56	46.81%	0.19%
Total marketable debt securities	100.00%		37,014,452.90	100.00%	0.00%
Total holdings	100.00%		37,014,667.84	100.00%	0.00%
Income Receivable			1.25		
Total Invested Assets at Fair Value - Habitat			37,014,669.09		

EVOS KONIAG INVESTMENT	Asset Allocation		Fair value	Allocation	Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	0.00%		160.35	0.00%	0.00%
Total cash and cash equivalents	0.00%		160.35	0.00%	0.00%
Marketable debt and equity securities					
SOA International Equity Pool	23.00%	16% -30%	12,241,695.19	23.46%	-0.46%
Domestic Fixed Income	30.00%	25%-35%	15,513,359.51	29.73%	0.27%
Equities Broad Market	47.00%	40% - 54%	24,422,057.34	46.81%	0.19%
Total marketable debt securities	100.00%		52,177,112.04	100.00%	0.00%
Total holdings	100.00%		52,177,272.39	100.00%	0.00%
Income Receivable			0.02		
Total Invested Assets at Fair Value - Koniag			52,177,272.41		
Total Invested Assets at Fair Value - EVOS			183,340,088.29		

STATE OF ALASKA
DEPARTMENT OF REVENUE - TREASURY DIVISION

Exxon Valdez Oil Spill Investment Fund
Asset Allocation Policy with Actual Investment Holdings as of
March 31, 2012

Policy Effective October 2011

EVOS RESEARCH INVESTMENT	Asset Allocation		Fair value	Allocation	Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	0.00%		1,064.45	0.00%	0.00%
Total cash and cash equivalents	0.00%		1,064.45	0.00%	0.00%
Marketable debt and equity securities					
SOA International Equity Pool	23.00%	16%-30%	22,481,439.74	23.82%	-0.82%
Domestic Fixed Income	30.00%	25%-35%	27,508,481.37	29.15%	0.85%
Equities Broad Market	47.00%	40% - 54%	44,370,455.62	47.02%	-0.02%
Total marketable debt securities	100.00%		94,360,376.73	100.00%	0.00%
Total holdings	100.00%		94,361,441.18	100.00%	0.00%
Income Receivable			0.56		
Total Invested Assets at Fair Value - Research			94,361,441.74		
EVOS HABITAT INVESTMENT	Asset Allocation		Fair value	Allocation	Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	0.00%		214.83	0.00%	0.00%
Total cash and cash equivalents	0.00%		214.83	0.00%	0.00%
Marketable debt and equity securities					
SOA International Equity Pool	23.00%	16%-30%	8,765,373.33	23.63%	-0.63%
Domestic Fixed Income	30.00%	25%-35%	10,887,119.67	29.35%	0.65%
Equities Broad Market	47.00%	40% - 54%	17,443,275.92	47.02%	-0.02%
Total marketable debt securities	100.00%		37,095,768.92	100.00%	0.00%
Total holdings	100.00%		37,095,983.75	100.00%	0.00%
Income Receivable			0.11		
Total Invested Assets at Fair Value - Habitat			37,095,983.86		
EVOS KONIAG INVESTMENT	Asset Allocation		Fair value	Allocation	Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	0.00%		160.27	0.00%	0.00%
Total cash and cash equivalents	0.00%		160.27	0.00%	0.00%
Marketable debt and equity securities					
SOA International Equity Pool	23.00%	16%-30%	12,354,756.42	23.63%	-0.63%
Domestic Fixed Income	30.00%	25%-35%	15,342,963.20	29.35%	0.65%
Equities Broad Market	47.00%	40% - 54%	24,583,971.53	47.02%	-0.02%
Total marketable debt securities	100.00%		52,281,691.15	100.00%	0.00%
Total holdings	100.00%		52,281,851.42	100.00%	0.00%
Income Receivable			0.08		
Total Invested Assets at Fair Value - Koniag			52,281,851.50		
Total Invested Assets at Fair Value - EVOS			183,739,277.10		

STATE OF ALASKA
DEPARTMENT OF REVENUE - TREASURY DIVISION

Exxon Valdez Oil Spill Investment Fund
Asset Allocation Policy with Actual Investment Holdings as of
February 29, 2012

Policy Effective October 2011

EVOS RESEARCH INVESTMENT	Asset Allocation		Fair value	Allocation	Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	0.00%		952.36	0.00%	0.00%
Total cash and cash equivalents	0.00%		952.36	0.00%	0.00%
Marketable debt and equity securities					
SOA International Equity Pool	23.00%	16%-30%	22,335,627.34	24.03%	-1.03%
Domestic Fixed Income	30.00%	25%-35%	23,919,169.59	25.74%	4.26%
Equities Broad Market	47.00%	40% - 54%	46,681,960.93	50.23%	-3.23%
Total marketable debt securities	100.00%		92,936,757.86	100.00%	0.00%
Total holdings	100.00%		92,937,710.22	100.00%	0.00%
Income Receivable			112.09		
Total Invested Assets at Fair Value - Research			92,937,822.31		
EVOS HABITAT INVESTMENT	Asset Allocation		Fair value	Allocation	Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	0.00%		214.66	0.00%	0.00%
Total cash and cash equivalents	0.00%		214.66	0.00%	0.00%
Marketable debt and equity securities					
SOA International Equity Pool	23.00%	16%-30%	8,708,521.98	23.83%	-0.83%
Domestic Fixed Income	30.00%	25%-35%	9,640,590.91	26.38%	3.62%
Equities Broad Market	47.00%	40% - 54%	18,192,170.82	49.78%	-2.78%
Total marketable debt securities	100.00%		36,541,283.71	100.00%	0.00%
Total holdings	100.00%		36,541,498.37	100.00%	0.00%
Income Receivable			0.17		
Total Invested Assets at Fair Value - Habitat			36,541,498.54		
EVOS KONIAG INVESTMENT	Asset Allocation		Fair value	Allocation	Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	0.00%		160.15	0.00%	0.00%
Total cash and cash equivalents	0.00%		160.15	0.00%	0.00%
Marketable debt and equity securities					
SOA International Equity Pool	23.00%	16%-30%	12,274,624.69	23.83%	-0.83%
Domestic Fixed Income	30.00%	25%-35%	13,582,871.87	26.37%	3.63%
Equities Broad Market	47.00%	40% - 54%	25,642,624.77	49.79%	-2.79%
Total marketable debt securities	100.00%		51,500,121.33	100.00%	0.00%
Total holdings	100.00%		51,500,281.48	100.00%	0.00%
Income Receivable			0.12		
Total Invested Assets at Fair Value - Koniag			51,500,281.60		
Total Invested Assets at Fair Value - EVOS			180,979,602.45		

STATE OF ALASKA
DEPARTMENT OF REVENUE - TREASURY DIVISION

Exxon Valdez Oil Spill Investment Fund
Asset Allocation Policy with Actual Investment Holdings as of
January 31, 2012

Policy Effective October 2011

EVOS RESEARCH INVESTMENT					
	Asset Allocation		Fair value	Allocation	Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	0.00%		170.17	0.00%	0.00%
Total cash and cash equivalents	0.00%		170.17	0.00%	0.00%
Marketable debt and equity securities					
SOA International Equity Pool	23.00%	16%-30%	21,140,572.34	23.22%	-0.22%
Domestic Fixed Income	30.00%	25%-35%	25,117,402.41	27.59%	2.41%
Equities Broad Market	47.00%	40% - 54%	44,793,553.46	49.20%	-2.20%
Total marketable debt securities	100.00%		91,051,528.21	100.00%	0.00%
Total holdings	100.00%		91,051,698.38	100.00%	0.00%
Income Receivable			0.19		
Total Invested Assets at Fair Value - Research			91,051,698.57		
EVOS HABITAT INVESTMENT					
	Asset Allocation		Fair value	Allocation	Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	0.00%		214.43	0.00%	0.00%
Total cash and cash equivalents	0.00%		214.43	0.00%	0.00%
Marketable debt and equity securities					
SOA International Equity Pool	23.00%	16%-30%	8,242,577.48	23.33%	-0.33%
Domestic Fixed Income	30.00%	25%-35%	9,637,581.07	27.27%	2.73%
Equities Broad Market	47.00%	40% - 54%	17,456,249.90	49.40%	-2.40%
Total marketable debt securities	100.00%		35,336,408.45	100.00%	0.00%
Total holdings	100.00%		35,336,622.88	100.00%	0.00%
Income Receivable			0.23		
Total Invested Assets at Fair Value - Habitat			35,336,623.11		
EVOS KONIAG INVESTMENT					
	Asset Allocation		Fair value	Allocation	Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	0.00%		159.97	0.00%	0.00%
Total cash and cash equivalents	0.00%		159.97	0.00%	0.00%
Marketable debt and equity securities					
SOA International Equity Pool	23.00%	16%-30%	11,617,877.90	23.33%	-0.33%
Domestic Fixed Income	30.00%	25%-35%	13,578,631.23	27.27%	2.73%
Equities Broad Market	47.00%	40% - 54%	24,605,313.50	49.41%	-2.41%
Total marketable debt securities	100.00%		49,801,822.63	100.00%	0.00%
Total holdings	100.00%		49,801,982.60	100.00%	0.00%
Income Receivable			0.18		
Total Invested Assets at Fair Value - Koniag			49,801,982.78		
Total Invested Assets at Fair Value - EVOS			176,190,304.46		

STATE OF ALASKA
DEPARTMENT OF REVENUE - TREASURY DIVISION

Exxon Valdez Oil Spill Investment Fund
Asset Allocation Policy with Actual Investment Holdings as of
December 31, 2011

Policy Effective October 2011

EVOS RESEARCH INVESTMENT	Asset Allocation		Fair value	Allocation	Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	0.00%		170.12	0.00%	0.00%
Total cash and cash equivalents	0.00%		170.12	0.00%	0.00%
Marketable debt and equity securities					
SOA International Equity Pool	23.00%	16%-30%	20,123,219.62	22.96%	0.04%
Domestic Fixed Income	30.00%	25%-35%	42,647,819.49	48.66%	-18.66%
Equities Broad Market	47.00%	40% - 54%	24,873,565.32	28.38%	18.62%
Total marketable debt securities	100.00%		87,644,604.43	100.00%	0.00%
Total holdings	100.00%		87,644,774.55	100.00%	0.00%
Income Receivable			0.05		
Total Invested Assets at Fair Value - Research			87,644,774.60		
EVOS HABITAT INVESTMENT	Asset Allocation		Fair value	Allocation	Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	0.00%		214.37	0.00%	0.00%
Total cash and cash equivalents	0.00%		214.37	0.00%	0.00%
Marketable debt and equity securities					
SOA International Equity Pool	23.00%	16%-30%	7,845,917.99	23.07%	-0.07%
Domestic Fixed Income	30.00%	25%-35%	16,620,047.69	48.87%	-18.87%
Equities Broad Market	47.00%	40% - 54%	9,544,020.45	28.06%	18.94%
Total marketable debt securities	100.00%		34,009,986.13	100.00%	0.00%
Total holdings	100.00%		34,010,200.50	100.00%	0.00%
Income Receivable			0.06		
Total Invested Assets at Fair Value - Habitat			34,010,200.56		
EVOS KONIAG INVESTMENT	Asset Allocation		Fair value	Allocation	Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	0.00%		159.92	0.00%	0.00%
Total cash and cash equivalents	0.00%		159.92	0.00%	0.00%
Marketable debt and equity securities					
SOA International Equity Pool	23.00%	16%-30%	11,058,788.04	23.07%	-0.07%
Domestic Fixed Income	30.00%	25%-35%	23,426,651.55	48.87%	-18.87%
Equities Broad Market	47.00%	40% - 54%	13,446,811.31	28.05%	18.95%
Total marketable debt securities	100.00%		47,932,250.90	100.00%	0.00%
Total holdings	100.00%		47,932,410.82	100.00%	0.00%
Income Receivable			0.05		
Total Invested Assets at Fair Value - Koniag			47,932,410.87		
Total Invested Assets at Fair Value - EVOS			169,587,386.03		

STATE OF ALASKA
DEPARTMENT OF REVENUE - TREASURY DIVISION

Exxon Valdez Oil Spill Investment Fund
Asset Allocation Policy with Actual Investment Holdings as of
November 30, 2011

Policy Effective October 2011

EVOS RESEARCH INVESTMENT					
	Asset Allocation		Fair value	Allocation	Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	0.00%		6.66	0.00%	0.00%
Total cash and cash equivalents	0.00%		6.66	0.00%	0.00%
Marketable debt and equity securities					
SOA International Equity Pool	23.00%	16%-30%	20,265,847.63	23.26%	-0.26%
Domestic Fixed Income	30.00%	25%-35%	24,576,236.13	28.20%	1.80%
Equities Broad Market	47.00%	40% - 54%	42,301,979.01	48.54%	-1.54%
Total marketable debt securities	100.00%		87,144,062.77	100.00%	0.00%
Total holdings	100.00%		87,144,069.43	100.00%	0.00%
Income Receivable			163.46		
Total Invested Assets at Fair Value - Research			87,144,232.89		
EVOS HABITAT INVESTMENT					
	Asset Allocation		Fair value	Allocation	Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	0.00%		211.71	0.00%	0.00%
Total cash and cash equivalents	0.00%		211.71	0.00%	0.00%
Marketable debt and equity securities					
SOA International Equity Pool	23.00%	16%-30%	7,901,527.76	23.37%	-0.37%
Domestic Fixed Income	30.00%	25%-35%	9,429,934.84	27.89%	2.11%
Equities Broad Market	47.00%	40% - 54%	16,485,272.10	48.75%	-1.75%
Total marketable debt securities	100.00%		33,816,734.70	100.00%	0.00%
Total holdings	100.00%		33,816,946.41	100.00%	0.00%
Income Receivable			2.66		
Total Invested Assets at Fair Value - Habitat			33,816,949.07		
EVOS KONIAG INVESTMENT					
	Asset Allocation		Fair value	Allocation	Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	0.00%		159.89	0.00%	0.00%
Total cash and cash equivalents	0.00%		159.89	0.00%	0.00%
Marketable debt and equity securities					
SOA International Equity Pool	23.00%	16%-30%	11,137,169.77	23.37%	-0.37%
Domestic Fixed Income	30.00%	25%-35%	13,286,073.22	27.88%	2.12%
Equities Broad Market	47.00%	40% - 54%	23,236,679.72	48.76%	-1.76%
Total marketable debt securities	100.00%		47,659,922.71	100.00%	0.00%
Total holdings	100.00%		47,660,082.60	100.00%	0.00%
Income Receivable			0.03		
Total Invested Assets at Fair Value - Koniag			47,660,082.63		
Total Invested Assets at Fair Value - EVOS			168,621,264.59		

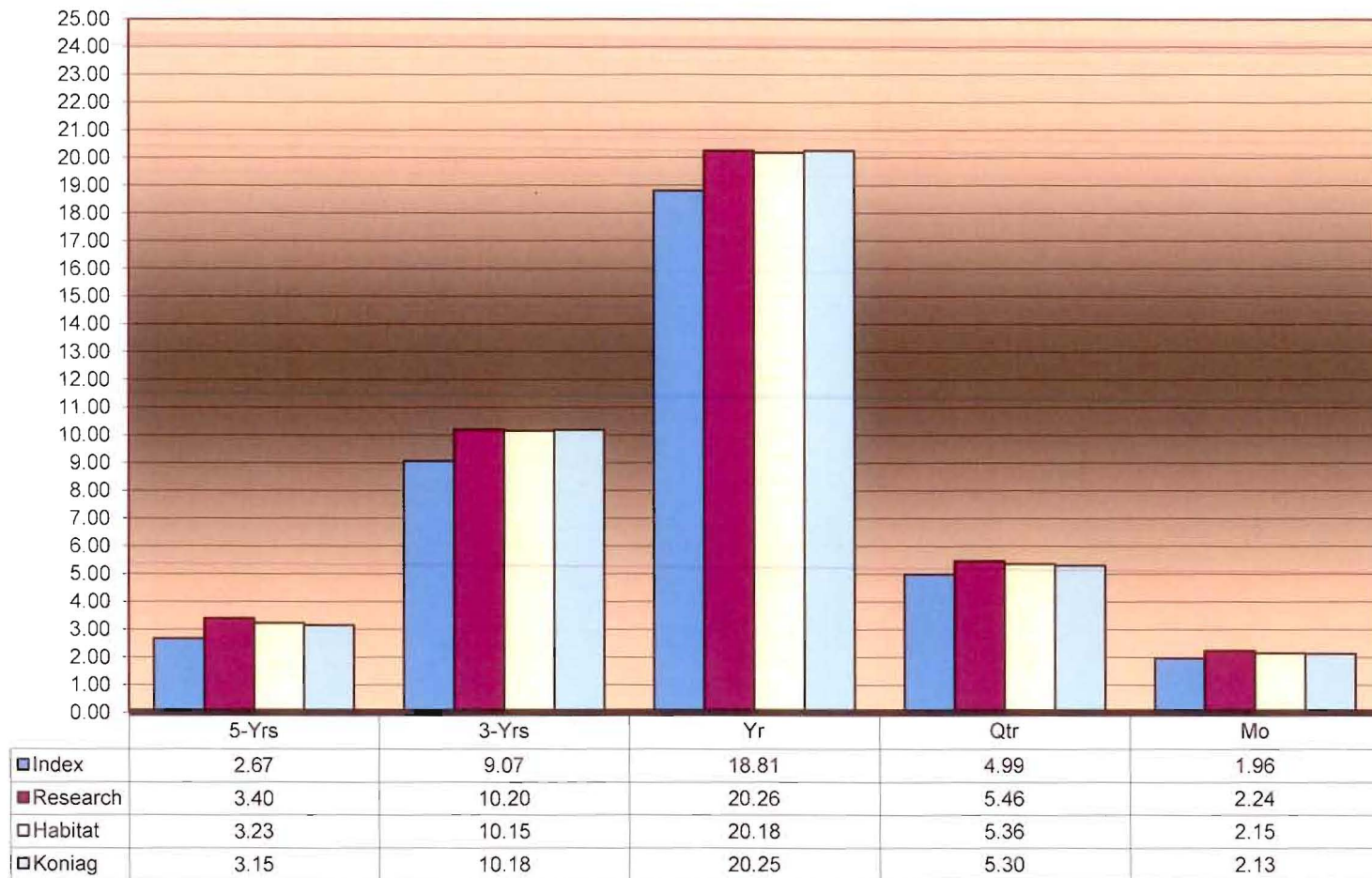
STATE OF ALASKA
DEPARTMENT OF REVENUE - TREASURY DIVISION

Exxon Valdez Oil Spill Investment Fund
Asset Allocation Policy with Actual Investment Holdings as of
October 31, 2011

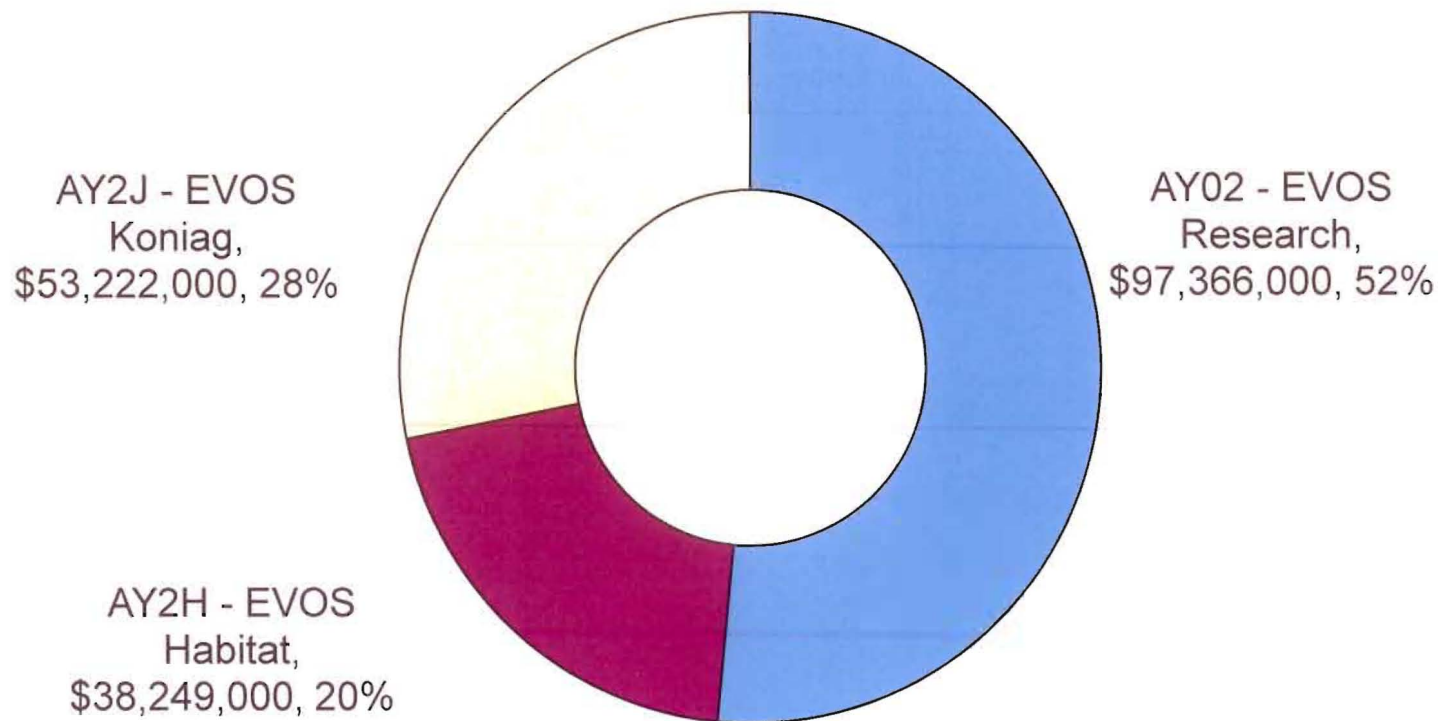
Policy Effective October 2011

EVOS RESEARCH INVESTMENT	Asset Allocation		Fair value	Allocation	Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	0.00%		8,270,222.11	8.64%	-8.64%
Total cash and cash equivalents	0.00%		8,270,222.11	8.64%	-8.64%
Marketable debt and equity securities					
SOA International Equity Pool	23.00%	16%-30%	20,976,735.94	21.91%	1.09%
Domestic Fixed Income	30.00%	25%-35%	24,072,859.76	25.15%	4.85%
Equities Broad Market	47.00%	40% - 54%	42,415,799.93	44.31%	2.69%
Total marketable debt securities	100.00%		87,465,395.63	91.36%	8.64%
Total holdings	100.00%		95,735,617.74	100.00%	0.00%
Income Receivable			3,771.55		
Total Invested Assets at Fair Value - Research			95,739,389.29		
EVOS HABITAT INVESTMENT	Asset Allocation		Fair value	Allocation	Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	0.00%		192,397.95	0.56%	-0.56%
Total cash and cash equivalents	0.00%		192,397.95	0.56%	-0.56%
Marketable debt and equity securities					
SOA International Equity Pool	23.00%	16%-30%	8,178,698.69	23.80%	-0.80%
Domestic Fixed Income	30.00%	25%-35%	9,460,574.41	27.53%	2.47%
Equities Broad Market	47.00%	40% - 54%	16,529,628.63	48.11%	-1.11%
Total marketable debt securities	100.00%		34,168,901.73	99.44%	0.56%
Total holdings	100.00%		34,361,299.68	100.00%	0.00%
Income Receivable			87.76		
Total Invested Assets at Fair Value - Habitat			34,361,387.44		
EVOS KONIAG INVESTMENT	Asset Allocation		Fair value	Allocation	Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	0.00%		159.79	0.00%	0.00%
Total cash and cash equivalents	0.00%		159.79	0.00%	0.00%
Marketable debt and equity securities					
SOA International Equity Pool	23.00%	16%-30%	11,527,841.01	23.94%	-0.94%
Domestic Fixed Income	30.00%	25%-35%	13,329,242.07	27.68%	2.32%
Equities Broad Market	47.00%	40% - 54%	23,299,202.10	48.38%	-1.38%
Total marketable debt securities	100.00%		48,156,285.18	100.00%	0.00%
Total holdings	100.00%		48,156,444.97	100.00%	0.00%
Income Receivable			0.10		
Total Invested Assets at Fair Value - Koniag			48,156,445.07		
Total Invested Assets at Fair Value - EVOS			178,257,221.80		

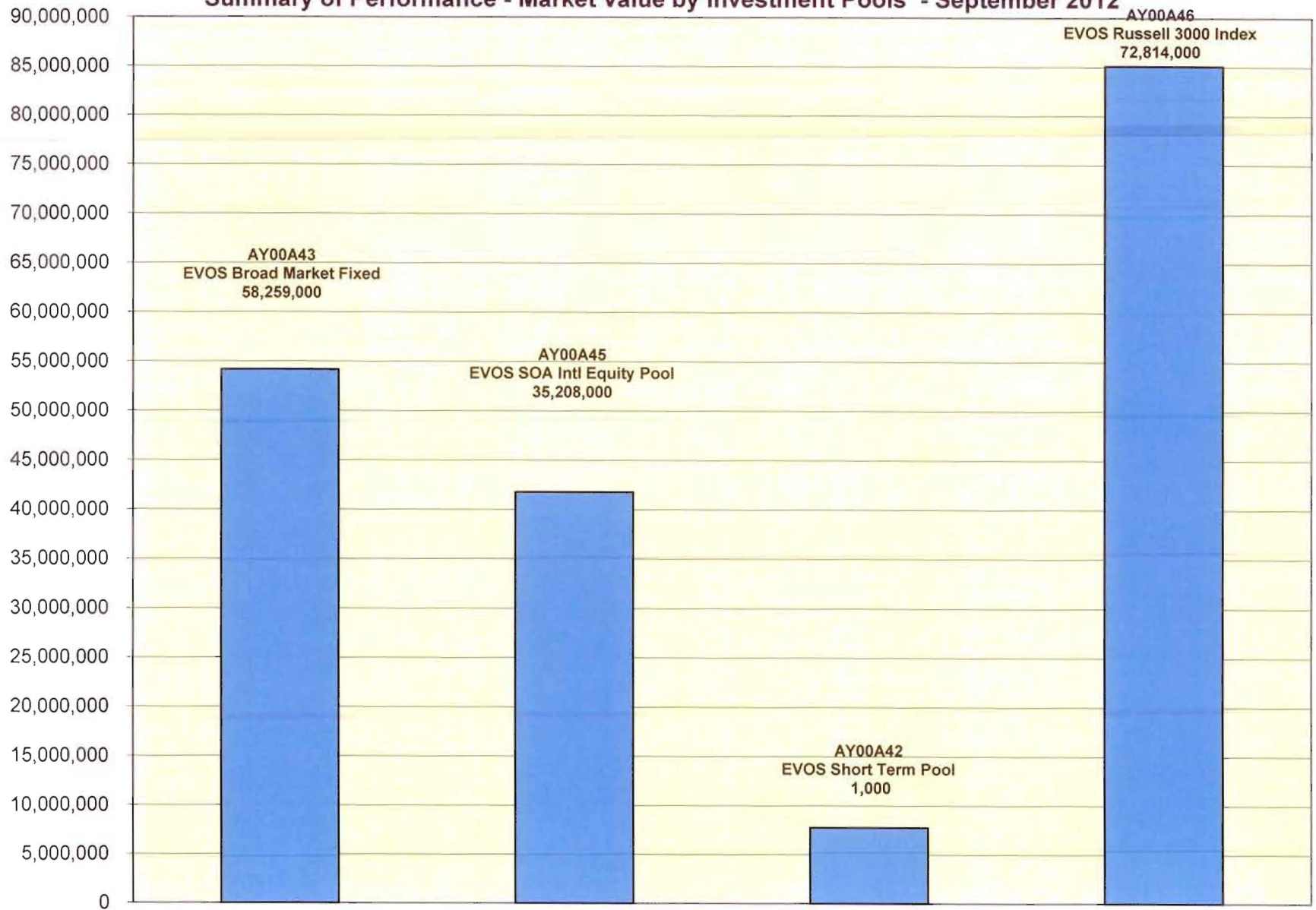
**Exxon Valdez Oil Spill Trustee Council
Investment Fund Index
Past 5 Yrs to Current Month of September 2012**



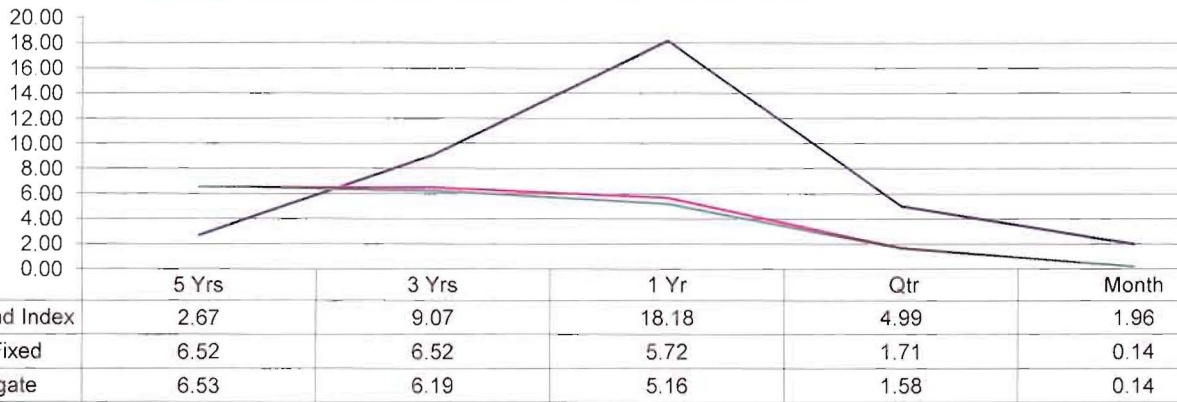
Exxon Valdex Oil Spill Trustee Council
Summary of Performance - Market Value by Sub-Accounts
September 2012



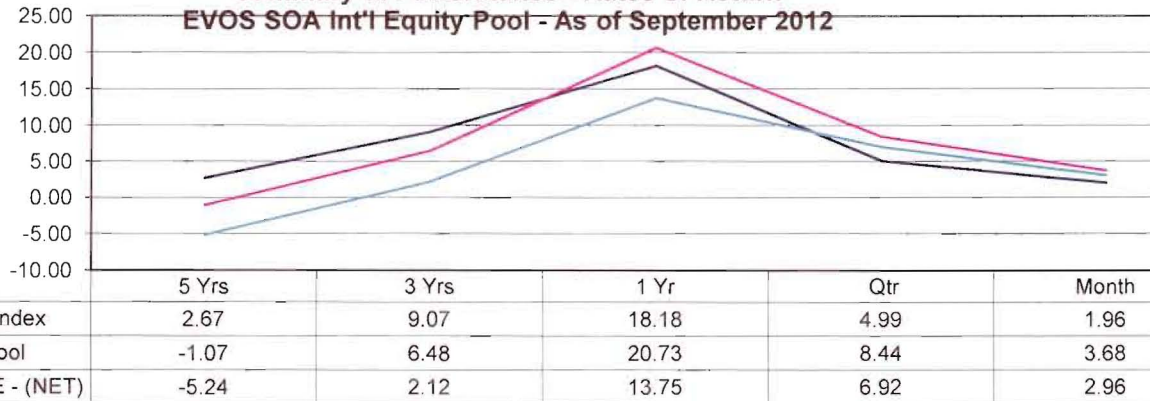
Exxon Valdez Oil Spill Trustee Council
Summary of Performance - Market Value by Investment Pools - September 2012



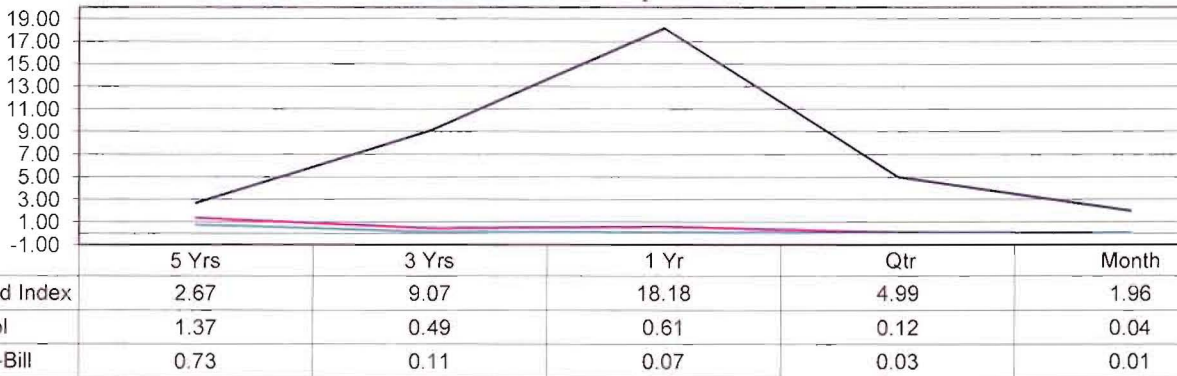
Summary of Performance - Rates of Return
EVOS Broad Market Fixed Income - As of September 2012



Summary of Performance - Rates of Return
EVOS SOA Int'l Equity Pool - As of September 2012



Summary of Performance - Rates of Return
EVOS Short Term Pool - As of September 2012



Summary of Performance - Rates of Return
EVOS Russell 3000 Index - As of September 2012



State of Alaska

RATES OF RETURN - Total

Periods Ending September 30, 2012



STATE STREET

EVOS Investment Report

	EMV \$(000)	Month	QTR	1 YEAR	3 YEARS	5 YEARS	ITD	Incept Date
AY02 - EVOS RESEARCH INVESTMENT	97,366	2.24	5.46	20.26	10.20	3.40	5.04	11-01-00
EVOSINFI - EVOS INVESTMENT FUND INDEX		1.96	4.99	18.81	9.07	2.67	4.51	
AY2H - EVOS HABITAT INVESTMENT FUND	38,249	2.15	5.36	20.18	10.15	3.23	7.30	11-01-02
EVOSINFI - EVOS INVESTMENT FUND INDEX		1.96	4.99	18.81	9.07	2.67	7.17	
AY2J - EVOS KONIAG INVESTMENT FUND	53,222	2.13	5.33	20.25	10.18	3.15	7.25	11-01-02
EVOSINFI - EVOS INVESTMENT FUND INDEX		1.96	4.99	18.81	9.07	2.67	7.17	
AY00A46 - EVOS RUSSELL 3000 INDEX	85,100	2.61	6.17	30.04	13.18	1.30	2.89	11-01-00
XF3 - RUSSELL 3000		2.63	6.23	30.20	13.26	1.30	2.49	
AY00A45 - EVOS SOA INT'L EQUITY POOL	41,790	3.68	8.44	20.73	6.48	-1.07	4.30	11-01-00
XCB - MSCI EAFE (NET)		2.96	6.92	13.75	2.12	-5.24	2.61	
AY00A43 - EVOS BROAD MARKET FIXED INCO	54,184	0.14	1.71	5.72	6.52	6.52	6.33	11-01-00
XSL - Barclays Aggregate Bond		0.14	1.58	5.16	6.19	6.53	6.20	
AY00A42 - EVOS SHORT TERM POOL	7,764	0.04	0.12	0.61	0.49	1.37	2.53	11-01-00
X11 - 91 DAY T-BILL		0.01	0.03	0.07	0.11	0.73	2.12	

State of Alaska

RATES OF RETURN - Total

Periods Ending August 31, 2012



STATE STREET

EVOS Investment Report

	EMV \$(000)	Month	QTR	1 YEAR	3 YEARS	5 YEARS	ITD	Incept Date
AY02 - EVOS RESEARCH INVESTMENT	95,233	1.66	6.75	11.37	10.57	3.51	4.88	11-01-00
EVOSINFI - EVOS INVESTMENT FUND INDEX		1.81	6.54	9.98	9.47	2.86	4.37	
AY2H - EVOS HABITAT INVESTMENT FUND	37,445	1.65	6.73	11.40	10.57	3.36	7.13	11-01-02
EVOSINFI - EVOS INVESTMENT FUND INDEX		1.81	6.54	9.98	9.47	2.86	7.02	
AY2J - EVOS KONIAG INVESTMENT FUND	52,780	1.65	6.73	11.43	10.57	3.30	7.09	11-01-02
EVOSINFI - EVOS INVESTMENT FUND INDEX		1.81	6.54	9.98	9.47	2.86	7.02	
AY00A46 - EVOS RUSSELL 3000 INDEX	86,567	2.49	7.50	16.93	13.74	1.50	2.69	11-01-00
XF3 - RUSSELL 3000		2.50	7.57	17.03	13.83	1.50	2.28	
AY00A45 - EVOS SOA INT'L EQUITY POOL	43,253	1.96	12.38	5.67	6.85	-0.92	4.01	11-01-00
XCB - MSCI EAFE (NET)		2.69	11.13	-0.04	2.40	-4.81	2.38	
AY00A43 - EVOS BROAD MARKET FIXED INCO	54,963	0.15	1.68	6.17	6.85	6.65	6.36	11-01-00
XSL - Barclays Aggregate Bond		0.07	1.49	5.78	6.51	6.66	6.23	
AY00A42 - EVOS SHORT TERM POOL	675	0.05	0.12	0.60	0.51	1.54	2.54	11-01-00
X11 - 91 DAY T-BILL		0.01	0.03	0.06	0.12	0.79	2.12	

State of Alaska

RATES OF RETURN - Total

Periods Ending July 31, 2012



STATE STREET

EVOS Investment Report

	EMV \$(000)	Month	QTR	1 YEAR	3 YEARS	5 YEARS	ITD	Incept Date
AY02 - EVOS RESEARCH INVESTMENT	93,724	1.47	-0.45	5.20	11.12	3.36	4.77	11-01-00
EVOSINFI - EVOS INVESTMENT FUND INDEX		1.14	-0.87	3.21	9.94	2.66	4.25	
AY2H - EVOS HABITAT INVESTMENT FUND	36,851	1.47	-0.44	5.23	11.14	3.21	7.02	11-01-02
EVOSINFI - EVOS INVESTMENT FUND INDEX		1.14	-0.87	3.21	9.94	2.66	6.89	
AY2J - EVOS KONIAG INVESTMENT FUND	51,944	1.46	-0.45	5.27	11.10	3.14	6.97	11-01-02
EVOSINFI - EVOS INVESTMENT FUND INDEX		1.14	-0.87	3.21	9.94	2.66	6.89	
AY00A46 - EVOS RUSSELL 3000 INDEX	84,465	0.96	-1.59	7.20	14.14	1.29	2.50	11-01-00
XF3 - RUSSELL 3000		0.99	-1.54	7.33	14.22	1.29	2.09	
AY00A45 - EVOS SOA INT'L EQUITY POOL	42,419	2.58	-1.81	-4.09	8.03	-1.41	3.87	11-01-00
XCB - MSCI EAFE (NET)		1.13	-4.20	-11.45	3.31	-5.61	2.17	
AY00A43 - EVOS BROAD MARKET FIXED INCO	54,960	1.41	2.45	7.66	7.29	6.82	6.40	11-01-00
XSL - Barclays Aggregate Bond		1.38	2.34	7.25	6.85	6.91	6.27	
AY00A42 - EVOS SHORT TERM POOL	675	0.03	0.09	0.56	0.54	1.58	2.56	11-01-00
X11 - 91 DAY T-BILL		0.01	0.03	0.07	0.12	0.90	2.13	

State of Alaska

RATES OF RETURN - Total

Periods Ending May 31, 2012



STATE STREET

EVOS Investment Report

	EMV \$(000)	Month	QTR	1 YEAR	3 YEARS	5 YEARS	ITD	Incept Date
AY02 - EVOS RESEARCH INVESTMENT	89,248	-5.20	-3.95	-1.62	11.42	1.78	4.40	11-01-00
EVOSINFI - EVOS INVESTMENT FUND INDEX		-5.27	-4.57	-3.52	10.50	1.22	3.90	
AY2H - EVOS HABITAT INVESTMENT FUND	35,097	-5.18	-3.93	-1.58	11.40	1.62	6.60	11-01-02
EVOSINFI - EVOS INVESTMENT FUND INDEX		-5.27	-4.57	-3.52	10.50	1.22	6.50	
AY2J - EVOS KONIAG INVESTMENT FUND	49,474	-5.18	-3.93	-1.53	11.36	1.55	6.55	11-01-02
EVOSINFI - EVOS INVESTMENT FUND INDEX		-5.27	-4.57	-3.52	10.50	1.22	6.50	
AY00A46 - EVOS RUSSELL 3000 INDEX	80,526	-6.18	-3.94	-1.92	15.34	-0.73	2.11	11-01-00
AY00AR3K - RUSSELL 3000 INDEX FUND	80,526	-6.18	-3.92	-1.91	15.38	-0.74	4.52	06-01-04
XF3 - RUSSELL 3000		-6.18	-3.92	-1.87	15.38	-0.75	4.51	
AY00A45 - EVOS SOA INT'L EQUITY POOL	38,489	-10.91	-11.15	-14.14	6.56	-3.80	3.06	11-01-00
AY00A66E - AY66 PLUS MSCI EAFE	1,619,287	-11.42	-13.34	-18.84	4.15	-6.41	0.80	05-01-00
XCB - MSCI EAFE (NET)		-11.48	-13.62	-20.48	3.40	-7.34	0.65	
AY00A43 - EVOS BROAD MARKET FIXED INCO	54,803	0.91	1.54	7.44	7.64	6.61	6.35	11-01-00
AY73 - BROAD MKT FIXED INC POOL	3,887,404	0.91	1.49	7.53	7.69	6.62	6.62	07-01-94
XSL - Barclays Aggregate Bond		0.90	1.46	7.12	7.12	6.72	6.68	
AY00A42 - EVOS SHORT TERM POOL	1	0.02	0.11	0.53	0.80	1.74	2.59	11-01-00
AY70 - MONEY MARKET FUND - NON QUALIFI	8,113,078	0.02	0.08	0.38	0.78	1.35	3.61	03-01-93
X11 - 91 DAY T-BILL		0.01	0.03	0.05	0.12	1.06	3.32	

State of Alaska

RATES OF RETURN - Total

Periods Ending May 31, 2012



STATE STREET

EVOS Investment Report

	EMV \$(000)	Month	QTR	1 YEAR	3 YEARS	5 YEARS	ITD	Incept Date
AY02 - EVOS RESEARCH INVESTMENT	89,248	-5.20	-3.95	-1.62	11.42	1.78	4.40	11-01-00
EVOSINFI - EVOS INVESTMENT FUND INDEX		-5.27	-4.57	-3.52	10.50	1.22	3.90	
AY2H - EVOS HABITAT INVESTMENT FUND	35,097	-5.18	-3.93	-1.58	11.40	1.62	6.60	11-01-02
EVOSINFI - EVOS INVESTMENT FUND INDEX		-5.27	-4.57	-3.52	10.50	1.22	6.50	
AY2J - EVOS KONIAG INVESTMENT FUND	49,474	-5.18	-3.93	-1.53	11.36	1.55	6.55	11-01-02
EVOSINFI - EVOS INVESTMENT FUND INDEX		-5.27	-4.57	-3.52	10.50	1.22	6.50	
AY00A46 - EVOS RUSSELL 3000 INDEX	80,526	-6.18	-3.94	-1.92	15.34	-0.73	2.11	11-01-00
AY00AR3K - RUSSELL 3000 INDEX FUND	80,526	-6.18	-3.92	-1.91	15.38	-0.74	4.52	06-01-04
XF3 - RUSSELL 3000		-6.18	-3.92	-1.87	15.38	-0.75	4.51	
AY00A45 - EVOS SOA INT'L EQUITY POOL	38,489	-10.91	-11.15	-14.14	6.56	-3.80	3.06	11-01-00
AY00A66E - AY66 PLUS MSCI EAFE	1,619,287	-11.42	-13.34	-18.84	4.15	-6.41	0.80	05-01-00
XCB - MSCI EAFE (NET)		-11.48	-13.62	-20.48	3.40	-7.34	0.65	
AY00A43 - EVOS BROAD MARKET FIXED INCO	54,803	0.91	1.54	7.44	7.64	6.61	6.35	11-01-00
AY73 - BROAD MKT FIXED INC POOL	3,887,404	0.91	1.49	7.53	7.69	6.62	6.62	07-01-94
XSL - Barclays Aggregate Bond		0.90	1.46	7.12	7.12	6.72	6.68	
AY00A42 - EVOS SHORT TERM POOL	1	0.02	0.11	0.53	0.80	1.74	2.59	11-01-00
AY70 - MONEY MARKET FUND - NON QUALIFI	8,113,078	0.02	0.08	0.38	0.78	1.35	3.61	03-01-93
X11 - 91 DAY T-BILL		0.01	0.03	0.05	0.12	1.06	3.32	

State of Alaska

RATES OF RETURN - Total

Periods Ending April 30, 2012



STATE STREET

EVOS Investment Report

	EMV \$(000)	Month	QTR	1 YEAR	3 YEARS	5 YEARS	ITD	Incept Date
AY02 - EVOS RESEARCH INVESTMENT	94,148	-0.20	4.78	3.25	15.18	3.23	4.92	11-01-00
EVOSINFI - EVOS INVESTMENT FUND INDEX		-0.43	4.07	1.02	14.40	2.68	4.42	
AY2H - EVOS HABITAT INVESTMENT FUND	37,015	-0.20	4.77	3.26	15.12	3.08	7.26	11-01-02
EVOSINFI - EVOS INVESTMENT FUND INDEX		-0.43	4.07	1.02	14.40	2.68	7.17	
AY2J - EVOS KONIAG INVESTMENT FUND	52,177	-0.20	4.77	3.32	15.08	3.01	7.21	11-01-02
EVOSINFI - EVOS INVESTMENT FUND INDEX		-0.43	4.07	1.02	14.40	2.68	7.17	
AY00A46 - EVOS RUSSELL 3000 INDEX	85,829	-0.66	6.70	3.35	19.87	1.31	2.71	11-01-00
AY00AR3K - RUSSELL 3000 INDEX FUND	85,829	-0.66	6.72	3.76	20.14	1.45		05-01-04
XF3 - RUSSELL 3000		-0.66	6.74	3.40	19.92	1.25	5.53	
AY00A45 - EVOS SOA INT'L EQUITY POOL	43,203	-0.92	5.37	-5.14	14.69	-1.23	4.12	11-01-00
AY00A66E - AY66 PLUS MSCI EAFE	1,828,089	-1.83	3.42	-10.79	12.51	-3.81	1.83	05-01-00
XCB - MSCI EAFE (NET)		-1.96	3.19	-12.82	11.78	-4.72	1.68	
AY00A43 - EVOS BROAD MARKET FIXED INCO	54,307	1.11	0.65	7.91	7.70	6.26	6.32	11-01-00
AY73 - BROAD MKT FIXED INC POOL	3,849,292	1.11	0.60	8.01	7.75	6.27	6.60	07-01-94
XSL - BARCLAYS AGGREGATE BOND		1.11	0.53	7.54	7.06	6.37	6.66	
AY00A42 - EVOS SHORT TERM POOL	1	0.04	0.13	0.54	0.92	1.83	2.60	11-01-00
AY70 - MONEY MARKET FUND - NON QUALIFI	8,807,866	0.01	0.14	0.40	0.91	1.43	3.63	03-01-93
X11 - 91 DAY T-BILL		0.00	0.02	0.05	0.12	1.14	3.33	

State of Alaska

RATES OF RETURN - Total

Periods Ending March 31, 2012



STATE STREET

EVOS Investment Report

	EMV \$(000)	Month	QTR	1 YEAR	3 YEARS	5 YEARS	ITD	Incept Date
AY02 - EVOS RESEARCH INVESTMENT	94,361	1.53	9.08	6.81	17.84	3.85	4.98	11-01-00
EVOSINFI - EVOS INVESTMENT FUND INDEX		1.18	8.56	4.65	17.42	3.34	4.49	
AY02FI - EVOS BROAD MARKET FIXED INCOM	27,508	-0.54	0.47	8.09	7.62	6.15	6.26	11-01-00
XSL - BC AGGREGATE		-0.55	0.30	7.71	6.83	6.25	6.14	
AY02IEP - EVOS SOA INT'L EQUITY POOL	22,481	0.65	11.72	1.80	18.77	0.25	4.14	11-01-00
XCB - MSCI EAFE (NET)		-0.46	10.86	-5.77	17.13	-3.51	2.79	
AY02MM - EVOS MONEY MARKET FUND	1	0.05	0.21	0.51	10.98	7.59	5.09	11-01-00
X11 - 91 DAY T-BILL		0.01	0.01	0.06	0.13	1.23	2.19	
AY02R3K - EVOS RUSSELL 3000 INDEX	44,370	3.08	12.84	7.14	24.16	2.20	2.56	11-01-00
XF3 - RUSSELL 3000		3.08	12.87	7.18	24.26	2.18	2.35	
AY2H - EVOS HABITAT INVESTMENT FUND	37,096	1.52	9.07	6.82	17.68	3.72	7.35	11-01-02
EVOSINFI - EVOS INVESTMENT FUND INDEX		1.18	8.56	4.65	17.42	3.34	7.29	
AY2HFI - EVOS SOA2H BROAD MARKET FIXE	10,887	-0.54	0.47	8.09	7.50	6.07	5.46	11-01-02
XSL - BC AGGREGATE		-0.55	0.30	7.71	6.83	6.25	5.31	
AY2HIEP - EVOS SOA2H INTL EQUITY POOL	8,765	0.65	11.72	1.80	18.78	0.26	8.73	11-01-02
XCB - MSCI EAFE (NET)		-0.46	10.86	-5.77	17.13	-3.51	8.21	

State of Alaska

RATES OF RETURN - Total

Periods Ending March 31, 2012



STATE STREET

EVOS Investment Report

	EMV \$(000)	Month	QTR	1 YEAR	3 YEARS	5 YEARS	ITD	Incept Date
AY2HMM - EVOS SOA2H MONEY MARKET FU	0	0.05	0.24	0.53	2.46	2.42	2.35	03-01-03
X11 - 91 DAY T-BILL		0.01	0.01	0.06	0.13	1.23	1.93	
AY2HR3K - EVOS SOA2H RUSSELL 3000 INDE	17,443	3.08	12.84	7.14	24.38	2.39	7.92	11-01-02
XF3 - RUSSELL 3000		3.08	12.87	7.18	24.26	2.18	7.83	
AY2J - EVOS KONIAG INVESTMENT FUND	52,282	1.52	9.07	6.88	17.65	3.65	7.30	11-01-02
EVOSINFI - EVOS INVESTMENT FUND INDEX		1.18	8.56	4.65	17.42	3.34	7.29	
AY2JFI - EVOS SOA2J BROAD MARKET FIXED	15,343	-0.54	0.47	8.09	7.62	6.13	5.49	11-01-02
XSL - BC AGGREGATE		-0.55	0.30	7.71	6.83	6.25	5.31	
AY2JIEP - EVOS SOA2J INTL EQUITY POOL	12,355	0.65	11.72	1.80	18.76	0.25	8.72	11-01-02
XCB - MSCI EAFE (NET)		-0.46	10.86	-5.77	17.13	-3.51	8.21	
AY2JMM - EVOS SOA2J MONEY MARKET FUN	0	0.05	0.24	0.50	0.92	1.80	2.48	12-01-03
X11 - 91 DAY T-BILL		0.01	0.01	0.06	0.13	1.23	2.00	
AY2JR3K - EVOS SOA2H RUSSELL 3000 INDE	24,584	3.08	12.84	7.14	24.19	2.29	7.89	11-01-02
XF3 - RUSSELL 3000		3.08	12.87	7.18	24.26	2.18	7.83	

State of Alaska

RATES OF RETURN - Total

Periods Ending March 31, 2012



STATE STREET

EVOS Investment Report

	EMV \$(000)	Month	QTR	1 YEAR	3 YEARS	5 YEARS	ITD	Incept Date
AY00A43 - EVOS BROAD MARKET FIXED INCO	53,739	-0.54	0.46	8.09	7.60	6.13	6.25	11-01-00
XSL - BC AGGREGATE		-0.55	0.30	7.71	6.83	6.25	6.14	
AY00A45 - EVOS SOA INT'L EQUITY POOL	43,602	0.65	11.72	1.80	18.77	-0.20	4.24	11-01-00
XCB - MSCI EAFE (NET)		-0.46	10.86	-5.77	17.13	-3.51	2.79	
AY00A42 - EVOS SHORT TERM POOL	1	0.05	0.21	0.54	9.15	6.76	4.73	11-01-00
X11 - 91 DAY T-BILL		0.01	0.01	0.06	0.13	1.23	2.19	
AY00A46 - EVOS RUSSELL 3000 INDEX	86,398	3.08	12.84	7.14	24.20	2.25	2.80	11-01-00
XF3 - RUSSELL 3000		3.08	12.87	7.18	24.26	2.18	2.35	

State of Alaska

RATES OF RETURN - Total

Periods Ending February 29, 2012



STATE STREET

EVOS Investment Report

	EMV \$(000)	Month	QTR	1 YEAR	3 YEARS	5 YEARS	ITD	Incept Date
AY02 - EVOS RESEARCH INVESTMENT	92,938	3.41	8.05	4.98	19.37	3.71	4.87	11-01-00
EVOSINFI - EVOS INVESTMENT FUND INDEX		3.30	7.82	3.13	19.20	3.29	4.42	
AY02FI - EVOS BROAD MARKET FIXED INCOM	23,919	0.03	2.23	8.54	8.35	6.25	6.36	11-01-00
XSL - BC AGGREGATE		-0.02	1.96	8.37	7.52	6.37	6.24	
AY02IEP - EVOS SOA INT'L EQUITY POOL	22,336	5.65	10.21	-0.55	20.72	0.51	4.11	11-01-00
XCB - MSCI EAFE (NET)		5.74	10.32	-7.45	19.74	-2.93	2.86	
AY02MM - EVOS MONEY MARKET FUND	1	0.05	0.19	33.20	11.01	7.68	5.12	11-01-00
X11 - 91 DAY T-BILL		0.00	-0.00	0.08	0.14	1.32	2.21	
AY02R3K - EVOS RUSSELL 3000 INDEX	46,682	4.22	10.35	4.38	26.42	1.80	2.30	11-01-00
XF3 - RUSSELL 3000		4.23	10.39	4.45	26.49	1.77	2.09	
AY2H - EVOS HABITAT INVESTMENT FUND	36,541	3.41	8.06	5.00	19.14	3.58	7.24	11-01-02
EVOSINFI - EVOS INVESTMENT FUND INDEX		3.30	7.82	3.13	19.20	3.29	7.22	
AY2HFI - EVOS SOA2H BROAD MARKET FIXE	9,641	0.03	2.23	8.54	8.24	6.17	5.58	11-01-02
XSL - BC AGGREGATE		-0.02	1.96	8.37	7.52	6.37	5.42	
AY2HIEP - EVOS SOA2H INTL EQUITY POOL	8,709	5.65	10.21	-0.55	20.73	0.51	8.74	11-01-02
XCB - MSCI EAFE (NET)		5.74	10.32	-7.45	19.74	-2.93	8.34	

State of Alaska

RATES OF RETURN - Total

Periods Ending February 29, 2012



STATE STREET

EVOS Investment Report

	EMV \$(000)	Month	QTR	1 YEAR	3 YEARS	5 YEARS	ITD	Incept Date
AY2HMM - EVOS SOA2H MONEY MARKET FU	0	0.08	0.21	4.50	2.51	2.50	2.37	03-01-03
X11 - 91 DAY T-BILL		0.00	-0.00	0.08	0.14	1.32	1.95	
AY2HR3K - EVOS SOA2H RUSSELL 3000 INDE	18,192	4.22	10.35	4.38	26.64	1.99	7.64	11-01-02
XF3 - RUSSELL 3000		4.23	10.39	4.45	26.49	1.77	7.55	
AY2J - EVOS KONIAG INVESTMENT FUND	51,500	3.41	8.06	5.06	19.10	3.51	7.20	11-01-02
EVOSINFI - EVOS INVESTMENT FUND INDEX		3.30	7.82	3.13	19.20	3.29	7.22	
AY2JFI - EVOS SOA2J BROAD MARKET FIXED	13,583	0.03	2.23	8.54	8.36	6.23	5.60	11-01-02
XSL - BC AGGREGATE		-0.02	1.96	8.37	7.52	6.37	5.42	
AY2JIEP - EVOS SOA2J INTL EQUITY POOL	12,275	5.65	10.21	-0.55	20.71	0.50	8.73	11-01-02
XCB - MSCI EAFE (NET)		5.74	10.32	-7.45	19.74	-2.93	8.34	
AY2JMM - EVOS SOA2J MONEY MARKET FUN	0	0.07	0.22	0.48	0.94	1.88	2.50	12-01-03
X11 - 91 DAY T-BILL		0.00	-0.00	0.08	0.14	1.32	2.02	
AY2JR3K - EVOS SOA2H RUSSELL 3000 INDE	25,643	4.22	10.35	4.39	26.45	1.88	7.62	11-01-02
XF3 - RUSSELL 3000		4.23	10.39	4.45	26.49	1.77	7.55	

State of Alaska

RATES OF RETURN - Total

Periods Ending February 29, 2012



STATE STREET

EVOS Investment Report

	EMV \$(000)	Month	QTR	1 YEAR	3 YEARS	5 YEARS	ITD	Incept Date
AY00A43 - EVOS BROAD MARKET FIXED INCO	47,143	0.03	2.23	8.55	8.34	6.23	6.35	11-01-00
XSL - BC AGGREGATE		-0.02	1.96	8.37	7.52	6.37	6.24	
AY00A45 - EVOS SOA INT'L EQUITY POOL	43,319	5.65	10.21	-0.55	20.72	0.06	4.21	11-01-00
XCB - MSCI EAFE (NET)		5.74	10.32	-7.45	19.74	-2.93	2.86	
AY00A42 - EVOS SHORT TERM POOL	1	0.05	0.18	26.77	9.17	6.85	4.76	11-01-00
X11 - 91 DAY T-BILL		0.00	-0.00	0.08	0.14	1.32	2.21	
AY00A46 - EVOS RUSSELL 3000 INDEX	90,517	4.22	10.35	4.38	26.46	1.85	2.54	11-01-00
XF3 - RUSSELL 3000		4.23	10.39	4.45	26.49	1.77	2.09	

State of Alaska

RATES OF RETURN - Total

Periods Ending January 31, 2012



STATE STREET

EVOS Investment Report

	EMV	Month	QTR	1 YEAR	3 YEARS	5 YEARS	ITD	Incept Date
AY02 - EVOS RESEARCH INVESTMENT	91,052	3.89	3.59	4.18	15.31	2.96	4.59	11-01-00
EVOSINFI - EVOS INVESTMENT FUND INDEX		3.86	3.05	2.38	15.05	2.60	4.15	
AY02FI - EVOS BROAD MARKET FIXED INCOM	25,117	0.98	1.87	8.68	8.31	6.59	6.40	11-01-00
XSL - BC AGGREGATE		0.88	1.90	8.66	7.40	6.70	6.29	
AY02IEP - EVOS SOA INT'L EQUITY POOL	21,141	5.06	0.78	-2.44	14.15	-0.60	3.63	11-01-00
XCB - MSCI EAFE (NET)		5.33	-0.73	-9.59	13.37	-3.85	2.37	
AY02MM - EVOS MONEY MARKET FUND	0	0.11	0.19	33.25	11.03	7.76	5.16	11-01-00
X11 - 91 DAY T-BILL		-0.00	-0.00	0.09	0.15	1.40	2.22	
AY02R3K - EVOS RUSSELL 3000 INDEX	44,794	5.03	5.61	3.80	20.17	0.63	1.94	11-01-00
XF3 - RUSSELL 3000		5.05	5.62	3.86	20.24	0.60	1.73	
AY2H - EVOS HABITAT INVESTMENT FUND	35,337	3.90	3.42	4.19	15.20	2.83	6.92	11-01-02
EVOSINFI - EVOS INVESTMENT FUND INDEX		3.86	3.05	2.38	15.05	2.60	6.91	
AY2HFI - EVOS SOA2H BROAD MARKET FIXE	9,638	0.98	1.87	8.67	8.20	6.51	5.62	11-01-02
XSL - BC AGGREGATE		0.88	1.90	8.66	7.40	6.70	5.47	
AY2HIEP - EVOS SOA2H INTL EQUITY POOL	8,243	5.06	0.78	-2.43	14.17	-0.60	8.17	11-01-02
XCB - MSCI EAFE (NET)		5.33	-0.73	-9.59	13.37	-3.85	7.76	

State of Alaska

RATES OF RETURN - Total

Periods Ending January 31, 2012



STATE STREET

EVOS Investment Report

	EMV	Month	QTR	1 YEAR	3 YEARS	5 YEARS	ITD	Incept Date
AY2HMM - EVOS SOA2H MONEY MARKET FU	0	0.11	0.18	4.51	2.55	2.57	2.38	03-01-03
X11 - 91 DAY T-BILL		-0.00	-0.00	0.09	0.15	1.40	1.97	
AY2HR3K - EVOS SOA2H RUSSELL 3000 INDE	17,456	5.03	5.61	3.81	20.39	0.81	7.23	11-01-02
XF3 - RUSSELL 3000		5.05	5.62	3.86	20.24	0.60	7.14	
AY2J - EVOS KONIAG INVESTMENT FUND	49,802	3.90	3.42	4.25	15.16	2.76	6.87	11-01-02
EVOSINFI - EVOS INVESTMENT FUND INDEX		3.86	3.05	2.38	15.05	2.60	6.91	
AY2JFI - EVOS SOA2J BROAD MARKET FIXED	13,579	0.98	1.87	8.67	8.32	6.56	5.65	11-01-02
XSL - BC AGGREGATE		0.88	1.90	8.66	7.40	6.70	5.47	
AY2JIEP - EVOS SOA2J INTL EQUITY POOL	11,618	5.06	0.78	-2.43	14.15	-0.61	8.16	11-01-02
XCB - MSCI EAFE (NET)		5.33	-0.73	-9.59	13.37	-3.85	7.76	
AY2JMM - EVOS SOA2J MONEY MARKET FUN	0	0.11	0.16	0.49	0.95	1.95	2.52	12-01-03
X11 - 91 DAY T-BILL		-0.00	-0.00	0.09	0.15	1.40	2.04	
AY2JR3K - EVOS SOA2H RUSSELL 3000 INDE	24,605	5.03	5.61	3.81	20.20	0.71	7.20	11-01-02
XF3 - RUSSELL 3000		5.05	5.62	3.86	20.24	0.60	7.14	

State of Alaska

RATES OF RETURN - Total

Periods Ending January 31, 2012



STATE STREET

EVOS Investment Report

	EMV	Month	QTR	1 YEAR	3 YEARS	5 YEARS	ITD	Incept Date
AY00A43 - EVOS BROAD MARKET FIXED INCO	48,334	0.98	1.87	8.69	8.30	6.57	6.40	11-01-00
XSL - BC AGGREGATE		0.88	1.90	8.66	7.40	6.70	6.29	
AY00A45 - EVOS SOA INT'L EQUITY POOL	41,001	5.06	0.78	-2.43	14.16	-1.05	3.73	11-01-00
XCB - MSCI EAFE (NET)		5.33	-0.73	-9.59	13.37	-3.85	2.37	
AY00A42 - EVOS SHORT TERM POOL	1	0.11	0.19	26.81	9.19	6.93	4.79	11-01-00
X11 - 91 DAY T-BILL		-0.00	-0.00	0.09	0.15	1.40	2.22	
AY00A46 - EVOS RUSSELL 3000 INDEX	86,855	5.03	5.61	3.81	20.21	0.68	2.18	11-01-00
XF3 - RUSSELL 3000		5.05	5.62	3.86	20.24	0.60	1.73	

State of Alaska

RATES OF RETURN - Total

Periods Ending December 31, 2011



STATE STREET

EVOS Investment Report

	EMV	Month	QTR	1 YEAR	3 YEARS	5 YEARS	ITD	Incept Date
AY02 - EVOS RESEARCH INVESTMENT	87,645	0.57	6.78	1.57	11.65	2.37	4.27	11-01-00
EVOSINFI - EVOS INVESTMENT FUND INDEX		0.50	6.82	0.15	11.32	2.03	3.83	
AY02FI - EVOS BROAD MARKET FIXED INCOM	24,874	1.21	1.25	7.82	7.79	6.38	6.35	11-01-00
XSL - BC AGGREGATE		1.10	1.12	7.84	6.77	6.50	6.25	
AY02IEP - EVOS SOA INT'L EQUITY POOL	20,123	-0.70	5.07	-6.34	9.03	-1.56	3.20	11-01-00
XCB - MSCI EAFE (NET)		-0.95	3.33	-12.14	7.65	-4.72	1.91	
AY02MM - EVOS MONEY MARKET FUND	0	0.03	0.19	33.17	11.20	7.84	5.19	11-01-00
X11 - 91 DAY T-BILL		-0.00	-0.00	0.10	0.14	1.48	2.24	
AY02R3K - EVOS RUSSELL 3000 INDEX	42,648	0.82	12.12	1.01	14.83	0.03	1.51	11-01-00
XF3 - RUSSELL 3000		0.82	12.12	1.03	14.88	-0.01	1.30	
AY2H - EVOS HABITAT INVESTMENT FUND	34,010	0.57	6.79	1.58	11.62	2.24	6.54	11-01-02
EVOSINFI - EVOS INVESTMENT FUND INDEX		0.50	6.82	0.15	11.32	2.03	6.53	
AY2HFI - EVOS SOA2H BROAD MARKET FIXE	9,544	1.21	1.25	7.81	7.68	6.30	5.56	11-01-02
XSL - BC AGGREGATE		1.10	1.12	7.84	6.77	6.50	5.42	
AY2HIEP - EVOS SOA2H INTL EQUITY POOL	7,846	-0.70	5.07	-6.34	9.04	-1.56	7.67	11-01-02
XCB - MSCI EAFE (NET)		-0.95	3.33	-12.14	7.65	-4.72	7.23	

State of Alaska

RATES OF RETURN - Total

Periods Ending December 31, 2011



STATE STREET

EVOS Investment Report

	EMV	Month	QTR	1 YEAR	3 YEARS	5 YEARS	ITD	Incept Date
AY2HMM - EVOS SOA2H MONEY MARKET FU	0	0.03	0.18	4.45	2.71	2.65	2.39	03-01-03
X11 - 91 DAY T-BILL		-0.00	-0.00	0.10	0.14	1.48	1.99	
AY2HR3K - EVOS SOA2H RUSSELL 3000 INDE	16,620	0.82	12.12	1.02	15.04	0.21	6.72	11-01-02
XF3 - RUSSELL 3000		0.82	12.12	1.03	14.88	-0.01	6.63	
AY2J - EVOS KONIAG INVESTMENT FUND	47,932	0.57	6.88	1.63	11.58	2.17	6.49	11-01-02
EVOSINFI - EVOS INVESTMENT FUND INDEX		0.50	6.82	0.15	11.32	2.03	6.53	
AY2JFI - EVOS SOA2J BROAD MARKET FIXED	13,447	1.21	1.25	7.81	7.79	6.36	5.59	11-01-02
XSL - BC AGGREGATE		1.10	1.12	7.84	6.77	6.50	5.42	
AY2JIEP - EVOS SOA2J INTL EQUITY POOL	11,059	-0.70	5.07	-6.34	9.02	-1.57	7.65	11-01-02
XCB - MSCI EAFE (NET)		-0.95	3.33	-12.14	7.65	-4.72	7.23	
AY2JMM - EVOS SOA2J MONEY MARKET FUN	0	0.03	0.11	0.42	1.11	2.02	2.53	12-01-03
X11 - 91 DAY T-BILL		-0.00	-0.00	0.10	0.14	1.48	2.07	
AY2JR3K - EVOS SOA2H RUSSELL 3000 INDE	23,427	0.82	12.12	1.02	14.86	0.10	6.70	11-01-02
XF3 - RUSSELL 3000		0.82	12.12	1.03	14.88	-0.01	6.63	

State of Alaska

RATES OF RETURN - Total

Periods Ending December 31, 2011



STATE STREET

EVOS Investment Report

	EMV	Month	QTR	1 YEAR	3 YEARS	5 YEARS	ITD	Incept Date
AY00A43 - EVOS BROAD MARKET FIXED INCO	47,864	1.21	1.24	7.83	7.77	6.37	6.35	11-01-00
XSL - BC AGGREGATE		1.10	1.12	7.84	6.77	6.50	6.25	
AY00A45 - EVOS SOA INT'L EQUITY POOL	39,028	-0.70	5.07	-6.34	9.03	-2.00	3.30	11-01-00
XCB - MSCI EAFE (NET)		-0.95	3.33	-12.14	7.65	-4.72	1.91	
AY00A42 - EVOS SHORT TERM POOL	1	0.03	0.19	26.74	9.37	7.00	4.82	11-01-00
X11 - 91 DAY T-BILL		-0.00	-0.00	0.10	0.14	1.48	2.24	
AY00A46 - EVOS RUSSELL 3000 INDEX	82,695	0.82	12.12	1.02	14.87	0.08	1.75	11-01-00
XF3 - RUSSELL 3000		0.82	12.12	1.03	14.88	-0.01	1.30	

State of Alaska

RATES OF RETURN - Total

Periods Ending November 30, 2011



STATE STREET

EVOS Investment Report

	EMV	Month	QTR	1 YEAR	3 YEARS	5 YEARS	ITD	Incept Date
AY02 - EVOS RESEARCH INVESTMENT	87,144	-0.85	0.53	5.71	12.60	2.44	4.25	11-01-00
EVOSINFI - EVOS INVESTMENT FUND INDEX		-1.27	0.32	4.36	12.33	2.11	3.81	
AY02FI - EVOS BROAD MARKET FIXED INCOM	24,576	-0.32	0.60	5.33	8.52	6.01	6.29	11-01-00
XSL - BC AGGREGATE		-0.09	0.75	5.52	7.69	6.14	6.20	
AY02IEP - EVOS SOA INT'L EQUITY POOL	20,266	-3.39	-3.98	1.92	11.67	-0.87	3.29	11-01-00
XCB - MSCI EAFE (NET)		-4.85	-5.62	-4.12	10.11	-3.95	2.01	
AY02MM - EVOS MONEY MARKET FUND	0	0.05	0.16	33.21	11.18	7.93	5.22	11-01-00
X11 - 91 DAY T-BILL		-0.00	0.00	0.12	0.15	1.57	2.26	
AY02R3K - EVOS RUSSELL 3000 INDEX	42,302	-0.27	2.61	6.91	15.26	0.10	1.45	11-01-00
XF3 - RUSSELL 3000		-0.27	2.58	7.00	15.29	0.06	1.23	
AY2H - EVOS HABITAT INVESTMENT FUND	33,817	-1.03	0.54	5.72	12.58	2.31	6.53	11-01-02
EVOSINFI - EVOS INVESTMENT FUND INDEX		-1.27	0.32	4.36	12.33	2.11	6.54	
AY2HFI - EVOS SOA2H BROAD MARKET FIXE	9,430	-0.32	0.60	5.33	8.40	5.93	5.47	11-01-02
XSL - BC AGGREGATE		-0.09	0.75	5.52	7.69	6.14	5.35	
AY2HIEP - EVOS SOA2H INTL EQUITY POOL	7,902	-3.39	-3.98	1.92	11.68	-0.86	7.82	11-01-02
XCB - MSCI EAFE (NET)		-4.85	-5.62	-4.12	10.11	-3.95	7.41	

State of Alaska

RATES OF RETURN - Total

Periods Ending November 30, 2011



STATE STREET

EVOS Investment Report

	EMV	Month	QTR	1 YEAR	3 YEARS	5 YEARS	ITD	Incept Date
AY2HMM - EVOS SOA2H MONEY MARKET FU	0	0.04	0.15	4.49	2.70	2.74	2.41	03-01-03
X11 - 91 DAY T-BILL		-0.00	0.00	0.12	0.15	1.57	2.01	
AY2HR3K - EVOS SOA2H RUSSELL 3000 INDE	16,485	-0.27	2.61	6.95	15.47	0.28	6.69	11-01-02
XF3 - RUSSELL 3000		-0.27	2.58	7.00	15.29	0.06	6.60	
AY2J - EVOS KONIAG INVESTMENT FUND	47,660	-1.03	0.58	5.77	12.55	2.24	6.49	11-01-02
EVOSINFI - EVOS INVESTMENT FUND INDEX		-1.27	0.32	4.36	12.33	2.11	6.54	
AY2JFI - EVOS SOA2J BROAD MARKET FIXED	13,286	-0.32	0.60	5.33	8.52	5.99	5.50	11-01-02
XSL - BC AGGREGATE		-0.09	0.75	5.52	7.69	6.14	5.35	
AY2JIEP - EVOS SOA2J INTL EQUITY POOL	11,137	-3.39	-3.98	1.92	11.66	-0.87	7.81	11-01-02
XCB - MSCI EAFE (NET)		-4.85	-5.62	-4.12	10.11	-3.95	7.41	
AY2JMM - EVOS SOA2J MONEY MARKET FUN	0	0.02	0.10	0.43	1.09	2.11	2.55	12-01-03
X11 - 91 DAY T-BILL		-0.00	0.00	0.12	0.15	1.57	2.09	
AY2JR3K - EVOS SOA2H RUSSELL 3000 INDE	23,237	-0.27	2.61	6.95	15.29	0.18	6.67	11-01-02
XF3 - RUSSELL 3000		-0.27	2.58	7.00	15.29	0.06	6.60	

State of Alaska

RATES OF RETURN - Total

Periods Ending November 30, 2011



STATE STREET

EVOS Investment Report

	EMV	Month	QTR	1 YEAR	3 YEARS	5 YEARS	ITD	Incept Date
AY00A43 - EVOS BROAD MARKET FIXED INCO	47,292	-0.32	0.60	5.35	8.50	6.00	6.29	11-01-00
XSL - BC AGGREGATE		-0.09	0.75	5.52	7.69	6.14	6.20	
AY00A45 - EVOS SOA INT'L EQUITY POOL	39,305	-3.39	-3.98	1.92	11.67	-1.31	3.39	11-01-00
XCB - MSCI EAFE (NET)		-4.85	-5.62	-4.12	10.11	-3.95	2.01	
AY00A42 - EVOS SHORT TERM POOL	1	0.05	0.18	26.78	9.34	7.09	4.85	11-01-00
X11 - 91 DAY T-BILL		-0.00	0.00	0.12	0.15	1.57	2.26	
AY00A46 - EVOS RUSSELL 3000 INDEX	82,024	-0.27	2.61	6.93	15.30	0.15	1.69	11-01-00
XF3 - RUSSELL 3000		-0.27	2.58	7.00	15.29	0.06	1.23	

State of Alaska

RATES OF RETURN - Total

Periods Ending October 31, 2011



STATE STREET

EVOS Investment Report

	EMV	Month	QTR	1 YEAR	3 YEARS	5 YEARS	ITD	Incept Date
AY02 - EVOS RESEARCH INVESTMENT	95,739	7.08	-2.64	5.46	11.61	3.02	4.37	11-01-00
EVOSINFI - EVOS INVESTMENT FUND INDEX		7.66	-2.92	4.64	11.49	2.77	3.96	
AY02FI - EVOS BROAD MARKET FIXED INCOM	24,073	0.36	2.48	5.21	9.38	6.33	6.37	11-01-00
XSL - BC AGGREGATE		0.11	2.31	5.00	8.87	6.41	6.25	
AY02IEP - EVOS SOA INT'L EQUITY POOL	20,977	9.52	-8.01	-0.08	11.15	0.44	3.64	11-01-00
XCB - MSCI EAFE (NET)		9.64	-9.76	-4.08	9.90	-2.41	2.49	
AY02MM - EVOS MONEY MARKET FUND	8,274	0.11	0.11	33.19	11.11	8.01	5.26	11-01-00
X11 - 91 DAY T-BILL		0.00	0.03	0.13	0.18	1.66	2.28	
AY02R3K - EVOS RUSSELL 3000 INDEX	42,416	11.51	-3.33	7.81	12.30	0.58	1.48	11-01-00
XF3 - RUSSELL 3000		11.51	-3.31	7.90	12.28	0.55	1.26	
AY2H - EVOS HABITAT INVESTMENT FUND	34,361	7.29	-2.45	5.66	11.46	2.92	6.72	11-01-02
EVOSINFI - EVOS INVESTMENT FUND INDEX		7.66	-2.92	4.64	11.49	2.77	6.75	
AY2HFI - EVOS SOA2H BROAD MARKET FIXE	9,461	0.36	2.48	5.21	9.25	6.25	5.56	11-01-02
XSL - BC AGGREGATE		0.11	2.31	5.00	8.87	6.41	5.41	
AY2HIEP - EVOS SOA2H INTL EQUITY POOL	8,179	9.52	-8.01	-0.08	11.16	0.44	8.31	11-01-02
XCB - MSCI EAFE (NET)		9.64	-9.76	-4.08	9.90	-2.41	8.08	

State of Alaska

RATES OF RETURN - Total

Periods Ending October 31, 2011



STATE STREET

EVOS Investment Report

	EMV	Month	QTR	1 YEAR	3 YEARS	5 YEARS	ITD	Incept Date
AY2HMM - EVOS SOA2H MONEY MARKET FU	192	0.11	0.12	4.48	2.62	2.82	2.43	03-01-03
X11 - 91 DAY T-BILL		0.00	0.03	0.13	0.18	1.66	2.03	
AY2HR3K - EVOS SOA2H RUSSELL 3000 INDE	16,530	11.51	-3.33	7.84	12.44	0.77	6.79	11-01-02
XF3 - RUSSELL 3000		11.51	-3.31	7.90	12.28	0.55	6.69	
AY2J - EVOS KONIAG INVESTMENT FUND	48,156	7.38	-2.41	5.72	11.42	2.86	6.67	11-01-02
EVOSINFI - EVOS INVESTMENT FUND INDEX		7.66	-2.92	4.64	11.49	2.77	6.75	
AY2JFI - EVOS SOA2J BROAD MARKET FIXED	13,329	0.36	2.48	5.21	9.37	6.31	5.59	11-01-02
XSL - BC AGGREGATE		0.11	2.31	5.00	8.87	6.41	5.41	
AY2JIEP - EVOS SOA2J INTL EQUITY POOL	11,528	9.52	-8.01	-0.08	11.14	0.43	8.30	11-01-02
XCB - MSCI EAFE (NET)		9.64	-9.76	-4.08	9.90	-2.41	8.08	
AY2JMM - EVOS SOA2J MONEY MARKET FUN	0	0.06	0.09	0.44	1.04	2.20	2.58	12-01-03
X11 - 91 DAY T-BILL		0.00	0.03	0.13	0.18	1.66	2.11	
AY2JR3K - EVOS SOA2H RUSSELL 3000 INDE	23,299	11.51	-3.33	7.85	12.27	0.66	6.76	11-01-02
XF3 - RUSSELL 3000		11.51	-3.31	7.90	12.28	0.55	6.69	

State of Alaska

RATES OF RETURN - Total

Periods Ending October 31, 2011



STATE STREET

EVOS Investment Report

	EMV	Month	QTR	1 YEAR	3 YEARS	5 YEARS	ITD	Incept Date
AY00A43 - EVOS BROAD MARKET FIXED INCO	46,863	0.36	2.49	5.23	9.36	6.31	6.37	11-01-00
XSL - BC AGGREGATE		0.11	2.31	5.00	8.87	6.41	6.25	
AY00A45 - EVOS SOA INT'L EQUITY POOL	40,683	9.52	-8.01	-0.08	11.15	-0.01	3.74	11-01-00
XCB - MSCI EAFE (NET)		9.64	-9.76	-4.08	9.90	-2.41	2.49	
AY00A42 - EVOS SHORT TERM POOL	8,467	0.11	0.14	26.76	9.28	7.17	4.88	11-01-00
X11 - 91 DAY T-BILL		0.00	0.03	0.13	0.18	1.66	2.28	
AY00A46 - EVOS RUSSELL 3000 INDEX	82,245	11.51	-3.33	7.83	12.31	0.63	1.73	11-01-00
XF3 - RUSSELL 3000		11.51	-3.31	7.90	12.28	0.55	1.26	