		TOTAL ASSETS UNDER FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE	TOTAL OTHER INVESTED ASSETS	TOTAL ASSETS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD	TOTAL ALL ASSETS
INVESTED ASSETS					
Short-term Fixed Income Pool	AY70	3,410,091	3,525	46,394	3,460,010
Intermediate-term Fixed Income Pool	AY72	6,794,228	9,779	-	6,804,007
Broad Market Fixed Income Pool	AY73	2,513,690	65,858	-	2,579,549
US Treasury Fixed Income Pool	AY75	177,967	-	-	177,967
Conservative Broad Market Fixed Income Pool	AY76	-	-	-	-
Retirement Fixed Income Pool	AY77	-	-	1,870,538	1,870,538
Domestic Fixed Income Fund	SSGA	-	27,068	-	27,068
Lazard Emerging Income Plus Debt Pool	AY5R	88,355	-	-	88,355
TIPS Pool	AY6N	-	-	76,810	76,810
High Yield Pool	Combined Pool	-	-	319,464	319,464
Emerging Debt Pool	AY 5M	-	-	103,022	103,022
International Fixed Income Pool	Combined Pool	-	-	205,428	205,428
Tobacco Revenue Fixed Income		53,553	-	-	53,553
Individually held debt securities and other instruments		191,824	2,919	-	194,742
Domestic Equity	Combined Pools	2,345,413	155,191	4,381,437	6,829,251
International Equity	Combined Pool	1,027,627	46,702	2,187,193	3,261,522
Emerging Markets	Combined Pool	-	-	783,416	783,416
Private Equity Pool	Combined Pool	=	=	1,186,294	1,186,294
Real Estate Investments	Combined Pools	-	-	1,117,193	1,117,193
Farmland Investments	Combined Pools	-	-	490,212	490,212
Timber Pool	AY 9Q & 9S	-	-	166,975	166,975
Energy Pool	Combined Pool	-	-	85,322	85,322
REIT Pool	AY 9H	-	-	49,548	49,548
Absolute Return Pool	AY9D/9E/9F	-	-	680,707	680,707
Mortgage-related assets			-	7	7
Total Investments		16,602,747	311,043	13,749,959	30,610,959
Income receivable		2,443	2	42	2,486
Income earned, but not distributed from (to) other funds		-	-	-	
Total managed investments		16,605,190	311,045	13,750,001	30,666,235
Participant directed investments		-	-	2,837,019	2,837,019
Total invested assets		16,605,190	311,045	16,587,020	33,503,254

COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS February 28, 2010 (in thousands of dollars)

TOTAL INCOME AND CHANGE IN ASSETS

Short-term Fixed Income Pool	AY70	22.247	00	1.239	24.640
Intermediate-term Fixed Income Pool		33,347	33 350	1,239	34,619
	AY72	219,422		-	219,772
Broad Market Fixed Income Pool	AY73	68,311	4,124	=	72,435
US Treasury Fixed Income Pool	AY75	1,582	-	-	1,582
Conservative Broad Market Fixed Income Pool	AY76	80,366	-		80,366
Retirement Fixed Income Pool	AY77	-		126,194	126,194
Domestic Fixed Income Fund	SSGA	-	1,426	-	1,426
Lazard Emerging Income Plus Debt Pool	AY5R	10,292	-		10,292
TIPS Pool	AY6N	-	-	2,241	2,241
High Yield Pool	Combined Pool	-	-	45,019	45,019
Emerging Debt Pool	AY 5M	-	-	7,699	7,699
International Fixed Income Pool	Combined Pool	-	-	16,347	16,347
Tobacco Revenue Fixed Income		172		=	172
Individually held debt securities and other instruments		1,648	3	-	1,651
Domestic Equity	Combined Pools	471,164	30,847	857,849	1,357,072
International Equity	Combined Pool	139,378	4,891	290,446	434,716
Emerging Markets Pool	Combined Pool	-	-	133,754	133,754
Private Equity Pool	Combined Pool	-	-	107,880	107,880
Real Estate Investments	Combined Pools	-	-	- (181,862)	(181,862)
Farmland Investments	Combined Pools	-	-	13,493	13,493
Timber Pool	AY 9Q & 9s	-	-	3,356	3,356
Energy Pool	Combined Pool	-	-	5,785	5,785
REIT Pool	AY 9H	-	-	15,220	15,220
Absolute Return Pool	AY9D/9E/9F	-	-	32,847	32,847
Mortgage-related assets		-	-	1	1
Participant directed accounts		-	-	294,864	294,864
Total investment income (loss)		1,025,683	41,674	1,772,375	2,839,729
Total invested assets, beginning of period		15,443,334	275,461	14,879,208	30,598,003
Net contributions (withdrawals)		136,172	(6,089)	(64,841)	65,242
Transfers from (to) other funds		-	(0,000)	(-1,-11)	
Commission Recapture		-	-	278	278
Total invested assets, end of period		16,605,190	311,045	16,587,020	33,503,254

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

	-	CONSTITU	ITIONAL BUDGET RESEI	RVE FUND	_		PUBLIC	C SCHOOL TRUS	ST FUND	ALASKA	CHILDREN'S TR	ust				ALASKA SPORT FISH CO	
		MAIN	SUB ACCOUNT	TOTAL MAIN AND SUB FUNDS	GENERAL FUND AND OTHER NON- SEGREGATED INVESTMENTS	PERMANENT FUND DIVIDEND FUND ^(C)	PRINCIPAL	INCOME	TOTAL PRINCIPAL AND INCOME	PRINCIPAL	INCOME	TOTAL PRINCIPAL AND INCOME	INVESTMENT LOSS TRUST	POWER COST EQUALIZATION ENDOWMENT FUND	ILLINOIS CREEK MINE RESTORATION	CONSTRUCTION BONDS	GENERAL CONSTRUCTION TRANSFER
INVESTED ASSETS	CUSTODIAN ACCOUNT #'S	AY19	AY10		AY01	AY2G	AY08	AY09		AY06	AY07		AY28	AY13	AY9J	AY9V	AY2W
INVESTED ASSETS Short-term Fixed Income Pool	AY70	396,212	-	396,212	2,598,651	38,374	777	6,481	7,258	4	498	502	3,273	11	695	20,344	72,084
Intermediate-term Fixed Income Pool	AY72	3,047,384		3,047,384	3,648,118	22,21		2,121	-			-	-,				
Broad Market Fixed Income Pool	AY73	858,902	1,326,385	2,185,287			183,096		183,096	1,941		1,941		98,579			
US Treasury Fixed Income Pool	AY75		144,515	144,515			17,700		17,700	163		163		10,708			
Conservative Broad Market Fixed Income Pool	AY76			-			-		-	-		-		-			
Retirement Fixed Income Pool Domestic Fixed Income Fund	AY77 SSGA			-					- -			-					
Lazard Emerging Income Plus Debt Pool	AY5R		88,355	88,355					-								
TIPS	AY6N		00,000	-								-					
High Yield Pool	Combined Pool																
Emerging Debt Pool	AY 5M								-			-					
International Fixed Income Pool	Pool																
Tobacco Revenue Fixed Income				-	53,553				-			-					
Individually held debt securities and other instruments	Combined Pools		1,926,801	1,926,801	191,824	-	164,854		164,854	5,772		5,772		151,703	182		
Domestic Equity International Equity	Combined Pools		916,733	916,733			104,034		104,034	1,530		1,530		66,580	102		
Emerging Markets	Combined Pool		310,100	310,100						1,000		1,000		00,000			
Private Equity Pool	Combined Pool			-					-			-					
Real Estate Investments	Combined Pools			-					-			-					
Farmland Investments	Combined Pools			-					-			-					
Timber Pool	AY 9Q & 9S			-					-			-					
Energy Pool	Combined Pool																
REIT Pool	AY9H			-					-			-					
Absolute Return Pool	AY9D/9E/9F			-					-			-					
Mortgage-related assets Total Investments	-	4,302,498	4,402,789	8,705,287	6,492,146	38,374	366,427	6,481	372,908	9,410	498	9,908	3,273	327,582	877	20,344	72,084
Income receivable		248	-,402,703	248	1,934	25	-	4	5	-	-	0	2	-	-	13	45
Income earned, but not distributed from (to) other funds					25	(25)	(612)	612		(8)	8		_				-
Total managed investments	•	4,302,746	4,402,789	8,705,535	6,494,105	38,374	365,816	7,097	372,912	9,402	506	9,908	3,275	327,582	878	20,357	72,129
Participant directed investments				-					-			-					
Total invested assets	•	4,302,746	4,402,789	8,705,535	6,494,105	38,374	365,816	7,097	372,912	9,402	506	9,908	3,275	327,582	878	20,357	72,129
INCOME AND CHANGES IN ASSETS								for the	period July 1, 2009 (in thousand	through February 2 Is of dollars)	8, 2010						
Short-term Fixed Income Pool	AY70	3,389	-	3,389	25,231	286	43	71	114	1	4	5	33	-	7	434	716
Intermediate-term Fixed Income Pool	AY72	92,492		92,492	123,310				-								
Broad Market Fixed Income Pool	AY73	48,572	15,834	64,407			2,219		2,219	24		24		1,127			
US Treasury Fixed Income Pool	AY75		1,297	1,297			151		151	1		1		89			
Conservative Broad Market Fixed Income Pool	AY76		62,792	62,792			9,482		9,482	101		101		5,783			
Retirement Fixed Income Pool Enhanced Cash Fixed Income Pool	AY77 AY78			-					-			-					
Domestic Fixed Income Fund	SSGA			-					-			-					
Lazard Emerging Income Plus Debt Pool	AY5R		10,292	10,292					-			-					
TIPS Pool	AY6N		. 5,252	. 3,202													
High Yield Pool																	
Emerging Debt Pool	AY 5M											-					
International Fixed Income Pool	Combined Pool																
Tobacco Revenue Fixed Income				-	172				-			=					
Individually held debt securities and other instruments Domestic Equity	Combined Pools		390,532	390,532	1,360	288	32,025		32,025	1,079		1,079		29,672	34		
International Equity	Combined Pool		125,175	125,175			32,023		32,023	239		239		8,539	- 54		
Emerging Markets Pool	Combined Pool		,														
Private Equity Pool	Combined Pool			-													
Real Estate Investments	Combined Pools			-					-			-					
Farmland Investments	Combined Pools			-					-			-					
Timber Pool	AY 9Q & 9S			-					-			-					
Energy Pool REIT Pool	Combined Pool AY9H																
Absolute Return Pool				-					-			-					
Mortgage-related assets				<u>-</u>					-								
Participant directed accounts				-					-			-					
		144 453	605,922	750,375	150,073	574	43,921	71	42.002	1,445	4	1.440	33	45,210	41	434	716
Total invested assets, beginning of period		144,453 3,317,457	3,796,867	7,114,324	6,917,947	23,808	328,177	6,359	43,992 334,536		595	1,449 8,785	3,333	303,354	837	53,275	69,839
Total invested assets, beginning of period Net contributions (withdrawals)		840,836	3,790,007	840,836	(574,490)	14,567	7,381	(12,997)	(5,616)	8,190 (45)	(281)	(326)	(91)	(20,982)	-	(33,352)	1,574
Transfers from (to) other funds		-		-		(574)	(13,664)	13,664	(3,010)	(189)	189	(320)	(51)	(20,002)		(55,552)	
Commission Recapture														-	-		
Total invested assets, end of period		4,302,746	4,402,789	8,705,535	6,494,105	38,374	365,816	7,097	372,912	9,402	506	9,908	3,275	327,582	878	20,357	72,129
	-																

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INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

INTERNATIONAL AIRPORTS

BOND PROCEEDS

_		REVENUE / REPAIR & REPLACEMENT / DEVELOPMENT	DEVELOPMENT	Series 1999A	Series 1999B	Series 1999C	Series 2002A	Series 2002B	Series 2002 Reserve	Series 2003A	Series 2003B	Series 2003 Reserve	Series 2006 AMT	Series 2006 NON- AMT	Series 2006 VARIABLE RATE	INTERNATIONAL AIRPORT TOTALS
INVESTED ASSETS	CUSTODIAN ACCOUNT #'S	AY04/05	AY9M	AY14	AY20	AY18	AY2B	AY2A	AY2E	AY2P	AY2R	AY2U	AY9W	AY9X	AY9Y	
Short-term Fixed Income Pool	AY70	12,189	2,234	1,797	1,347	185	1,291	4,899	14,945	4,239	6,767	2,400	13,430	40,214	8,054	113,992
Intermediate-term Fixed Income Pool	AY72	86,134	12,591	1,1-2-1	.,		1,=01	1,000		,,,	2,. 2.	_,	10,100	14,=11	2,221	98,725
Broad Market Fixed Income Pool	AY73		,,,,													-
US Treasury Fixed Income Pool	AY75															_
Conservative Broad Market Fixed Income Pool	AY76															-
Retirement Fixed Income Pool	AY77															-
Domestic Fixed Income Fund	SSGA															-
Lazard Emerging Income Plus Debt Pool	AY5R															-
TIPS	AY6N															
High Yield Pool	Combined Pool AY 5M															
Emerging Debt Pool International Fixed Income Pool	Pool															-
Tobacco Revenue Fixed Income	1 001															_
Individually held debt securities and other instruments																-
Domestic Equity	Combined Pools															-
International Equity	Combined Pools															
Emerging Markets	Combined Pool															-
Private Equity Pool	Combined Pool															-
Real Estate Investments	Combined Pools															-
Farmland Investments	Combined Pools															-
Timber Pool	AY 9Q & 9S															-
Energy Pool	Combined Pool															-
REIT Pool	AY9H															-
Absolute Return Pool Mortgage-related assets	AY9D/9E/9F															-
Total Investments		98,324	14,825	1,797	1,347	185	1,291	4,899	14,945	4,239	6,767	2,400	13,430	40,214	8,054	212,717
Income receivable		7	14,023	1,131	1	-	1	3	9	3	4	2,400		25		71
Income earned, but not distributed from (to) other funds				•	•		•	ŭ	J.	J	-	-	J	20	3	-
Total managed investments		98,331	14,826	1,799	1,348	185	1,292	4,902	14,955	4,242	6,771	2,401	13,439	40,239	8,059	212,788
Participant directed investments																_
Total invested assets		98,331	14,826	1,799	1,348	185	1,292	4,902	14,955	4,242	6,771	2,401	13,439	40,239	8,059	212,788
INCOME AND CHANGES IN ASSETS								for the peri	od July 1, 2009 throug (in thousands of do		2010					
Short-term Fixed Income Pool	AY70	127	25	18	17	2	13	63	149	42	75	24	216	421	98	1,288
Intermediate-term Fixed Income Pool	AY72	2,934	686													3,621
Broad Market Fixed Income Pool	AY73															-
US Treasury Fixed Income Pool	AY75															-
Conservative Broad Market Fixed Income Pool	AY76															-
Retirement Fixed Income Pool Enhanced Cash Fixed Income Pool	AY77 AY78															-
Domestic Fixed Income Fund	SSGA															-
Lazard Emerging Income Plus Debt Pool	AY5R															_
TIPS Pool	AY6N															_
High Yield Pool	Pool															-
Emerging Debt Pool	AY 5M															-
International Fixed Income Pool	Combined Pool															-
Tobacco Revenue Fixed Income																-
Individually held debt securities and other instruments																-
Domestic Equity	Combined Pools															-
International Equity	Combined Pool															-
Emerging Markets Pool	Combined Pool															-
Private Equity Pool Real Estate Investments	Combined Pools Combined Pools															-
Farmland Investments	Combined Pools Combined Pools															-
Timber Pool	AY 9Q & 9S															<u>-</u>
Energy Pool	Combined Pool															
REIT Pool	AY9H															-
Absolute Return Pool	AY9D/9E/9F															-
Mortgage-related assets																_
Participant directed accounts																-
Total investment income (loss)		3,061	711	18	17	2	13	63	149	42	75	24	216	421	98	4,909
Total invested assets, beginning of period		92,308	34,939	1,810	1,721	183	1,279	7,479	14,806	4,248	8,069	2,377	28,952	43,602		251,649
Net contributions (withdrawals)		2,961	(20,824)	(30)	(390)		-	(2,639)	- 1,230	(48)	(1,374)			(3,783)		(43,770)
Transfers from (to) other funds		_,00.		(-3)	()			(,,		(/	(.,)		(10,120)		(.,/	
Commission Recapture																-
Total invested assets, end of period		98,331	14,826	1,799	1,348	185	1,292	4,902	14,955	4,242	6,771	2,401	13,439	40,239	8,059	212,788
		Notes to schedules	nage 6													
		Notes to schedules on	page o													page 3 of 6

				INVESTM	ENTS UNDER THE FIDUC	IARY RESPONSIBILITY	OF THE COMMISSIO	NER OF REVENUE				OTHE	R INVESTED ASS	ETS	
					-	GENERAL OBLIGATION BONE	os								
		RETIRE	EMENT HEALTH INSURANC	CE	Series 2	003A	Series 2003B	Series 2008		TOTAL ASSETS					
		MAJOR MEDICAL	LONG TERM CARE	TOTAL	EDUCATION AND MUSEUM FACILITY	TRANSPORTATION PROJECTS	ACCELERATED TRANSPORTATION	TRANSPORTATION PROJECTS	TOTAL	UNDER FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE	UNIVERSITY OF ALASKA TRUST	ALASKA STUDENT LOAN CORPORATION (e)	EXXON VALDEZ OIL SPILL INVESTMENT FUND ^(d)	MENTAL HEALTH TRUST RESERVE FUND	TOTAL OTHER INVESTED ASSETS
	CUSTODIAN ACCOUNT #	#'S AY03	AY11	•	AY2N	AY2O	AY2M	AY2Q			AY12	AY15/2F/2V/9R	AY02/2H/2J	AY2L	
INVESTED ASSETS Short-term Fixed Income Pool	AY70	20,835	3,074	23,909	9,583	1,295	1,821	122,087	134,786	3,410,091	_		2	3,523	3,525
Intermediate-term Fixed Income Pool	AY72	20,000	0,0.1	-	0,000	1,200	1,021	122,001	-	6,794,228		9,779	_	0,020	9,779
Broad Market Fixed Income Pool	AY73		44,788	44,788					-	2,513,690			56,013	9,846	65,858
US Treasury Fixed Income Pool	AY75		4,880	4,880					-	177,967					
Conservative Broad Market Fixed Income Pool Retirement Fixed Income Pool	AY76 AY77		-	-					=	•					
Domestic Fixed Income Fund	SSGA			-					-	- -	27,068				27,068
Lazard Emerging Income Plus Debt Pool	AY5R			-					-		2.,000				2.,000
TIPS	AY6N								-						
High Yield Pool	Combined Pool								-	-					
Emerging Debt Pool	AY 5M			-					-	-					
International Fixed Income Pool Tobacco Revenue Fixed Income	Pool			_					-	53,553					
Individually held debt securities and other instruments				-								2,919			2,919
Domestic Equity	Combined Pools		96,100	96,100					-	2,345,413	61,206	2,313	79,659	14,326	155,191
International Equity	Combined Pools		42,784	42,784					-	1,027,627	6,843		31,734	8,125	46,702
Emerging Markets	Combined Pool								-	-					
Private Equity Pool	Combined Pool			-					-						
Real Estate Investments	Combined Pools			-					-	-					
Farmland Investments	Combined Pools			-					=	•					
Timber Pool Energy Pool	AY 9Q & 9S Combined Pool			-					-						
REIT Pool	AY9H			-					-	-					
Absolute Return Pool	AY9D/9E/9F			-					-	-					
Mortgage-related assets				-					=	-					
Total Investments		20,835	191,626	212,461	9,583	1,295	1,821		134,786	16,602,747	95,117	12,698	167,408	35,820	311,043
Income receivable		13	2	15	6	1	1	77	85	2,443	-	-	-	2	2
Income earned, but not distributed from (to) other funds Total managed investments		20,849	191,628	212,476	9,589	1,296	1,822	122,163	134,870	16,605,190	95,117	12,698	167,408	35,823	311,045
Participant directed investments		20,649	191,020	212,476	9,509	1,290	1,022	122,163	134,670	10,005,190	95,117	12,096	107,400	33,623	311,045
rantopant directed investments				<u>-</u>					<u>-</u>	<u> </u>					
Total invested assets		20,849	191,628	212,476	9,589	1,296	1,822	122,163	134,870	16,605,190	95,117	12,698	167,408	35,823	311,045
INCOME AND CHANGES IN ASSETS							COMBINED S	for the period Ju	MENT INCOME ANI ly 1, 2009 through F thousands of dollar		ASSETS				
Short-term Fixed Income Pool	AY70	205	23	228	100	31	27	1,459	1,616	33,347			-	33	33
Intermediate-term Fixed Income Pool	AY72			-				,	-	219,422		350		-	
Broad Market Fixed Income Pool	AY73		535	535					-	68,311			3,485	639	4,124
US Treasury Fixed Income Pool	AY75		44	44											
Conservative Broad Market Fixed Income Pool	AY76		2,208	2,208					-	80,366					
Retirement Fixed Income Pool Enhanced Cash Fixed Income Pool	AY77 AY78			-					-	-					
Domestic Fixed Income Fund	SSGA			-					-	-	1,426				1,426
Lazard Emerging Income Plus Debt Pool	AY5R			-					-						
TIPS Pool	AY6N								-	-					
High Yield Pool	Pool														
Emerging Debt Pool	AY 5M			-					-	-					
International Fixed Income Pool Tobacco Revenue Fixed Income	Combined Pool			_					_	172					•
Individually held debt securities and other instruments				-					-			3			3
Domestic Equity	Combined Pools		17,822	17,822					-	471,164	11,397		16,262	3,188	30,847
International Equity	Combined Pool		5,425	5,425					-	139,378	(194)		3,980	1,106	4,891
Emerging Markets Pool	Combined Pool			-					-	-					
Private Equity Pool	Combined Pool			-					-						
Real Estate Investments	Combined Pools			-					=	•					
Farmland Investments Timber Pool	Combined Pools AY 9Q & 9S			-					-	<u>-</u>					
Energy Pool	Combined Pool			-					-	-					
REIT Pool	AY9H			-					-	-					
Absolute Return Pool	AY9D/9E/9F			-					-	-					
Mortgage-related assets				-					-	-					
Participant directed accounts				-					-	-					
		205	26,057	26,262	100	31	27	1,459	1,616	1,025,683	12,629	353	23,726	4,965	41,674

(1,476)

9,589

(3,753)

1,296

(2,035)

1,822

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(45,419)

(52,683)

134,870

136,172

16,605,190

95,117

(10,996)

12,698

(6,445)

167,408

(2,614)

35,823

(6,089)

311,045

Net contributions (withdrawals)

Transfers from (to) other funds Commission Recapture Total invested assets, end of period

20,849

191,628

212,476

INVESTMENTS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD

		PUBLIC EMPLOYEES' RETIREMENT SYSTEM									TEACHERS' RETIREMENT SYSTEM							
_		DEFINED BENEFIT PLAN	DEFINED BENEFIT RETIREE HEALTH CARE TRUST	DEFINED CONTRIBUTION DEFINED BENEFIT OD&D	DEFINED CONTRIBUTION DEFINED BENEFIT OD&D P/F	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	DEFINED CONTRIBUTION RETIREE MEDICAL PLAN	DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT	TOTAL PUBLIC EMPLOYEES' RETIREMENT SYSTEM	DEFINED BENEFIT PLAN	DEFINED BENEFIT RETIREE HEALTH CARE TRUST	DEFINED CONTRIBUTION DEFINED BENEFIT OD&D	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	DEFINED CONTRIBUTION RETIREE MEDICAL PLAN	DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT	TOTAL TEACHER'S RETIREMENT SYSTE		
INVESTED ASSETS	CUSTODIAN ACCOUNT #'S	S AY21	AYW2 & W5	AY6G & 6W	AY6i & 6Y	AY6J & GW	AYX2 & X4	AY Y2 & Y4		AY22	AYW3 & W6	AY6H & 6X	AY6L & GW	AYX3 & X5	AYY3 & Y5			
Short-term Fixed Income Pool	AY70	5,538	28,455	51	31	401	160	718	35,355	760	1,285	24	117	77	242	2,504		
Intermediate-term Fixed Income Pool	AY72	3,000	20,100	•	0.		.00		-		1,200			•••		2,00		
Broad Market Fixed Income Pool	AY73																	
US Treasury Fixed Income Pool	AY75																	
Conservative Broad Market Fixed Income Pool	AY76								-									
Retirement Fixed Income Pool	AY77	760,590	527,011	400	127	-	931	3,466	1,292,524	366,186	176,541	172	-	389	1,145	544,433		
Domestic Fixed Income Fund	SSGA	-	-	-	-	-		-	-	-	-	-	-	-				
Lazard Emerging Income Plus Debt Pool	AY5R								-									
TIPS	AY6N	29,302	22,726	90	29		210	783	53,141	15,044	7,616	39		88	259	23,046		
High Yield Pool	Combined Pool	129,366	89,954	57	18	-	133	496	220,024	66,356	30,147	25	-	56	164	96,748		
Emerging Debt Pool	AY 5M	41,554	28,703	58	18	-	134	500	70,966	21,326	9,618	25	-	56	165	31,190		
International Fixed Income Pool	Pool	83,725	56,960	58	18	-	134	500	141,395	42,962	19,087	25	-	56	165	62,295		
Tobacco Revenue Fixed Income									-									
vidually held debt securities and other instruments									-									
Domestic Equity	Combined Pools	1,742,741	1,239,131	892	282	-	2,078	7,733	2,992,857	904,582	415,062	383	-	869	2,556	1,323,452		
International Equity	Combined Pools	883,011	614,227	499	158	-	1,163	4,330	1,503,388	453,074	205,819	214	-	487	1,431	661,025		
Emerging Markets	Combined Pool	309,483	229,565	129	41	-	301	1,118	540,637	158,792	76,928	55	-	126	370	236,271		
Private Equity Pool	Combined Pool	480,878	333,571	202	64	-	469	1,747	816,932	246,716	111,774	87	-	196	577	359,351		
Real Estate Investments	Combined Pools	446,574	320,234	275	87	-	639	2,379	770,189	229,172	107,309	118	-	267	786	337,652		
Farmland Investments	Combined Pools	200,771	132,180	46	15	-	107	399	333,517	108,245	44,295	20	-	45	132	152,737		
Timber Pool	AY 9Q & 9S	67,382	47,280	29	9	-	66	247	115,013	34,587	15,848	12	-	28	82	50,556		
Energy Pool	Combined Pool	35,205	23,358	8	3	-	20	73	58,667	18,064	7,827	4	-	8	24	25,927		
REIT Pool	AY9H	20,807	13,092	9	3	-	21	78	34,010	10,683	4,390	4	-	9	26	15,111		
Absolute Return Pool	AY9D/9E/9F	275,344	191,547	144	45	-	334	1,244	468,658	141,459	64,241	62	-	140	411	206,313		
Mortgage-related assets				-	-	-	-	-	-	7	-	-	-	-	-	7		
Total Investments		5,532,702	3,897,994	2,946	947	401	6,902	25,811	9,467,703	2,818,015	1,297,789	1,266	117	2,897	8,534	4,128,618		
Income receivable		10	19	-	-	-	-	-	30	4	2	-	•	•	-	7		
ne earned, but not distributed from (to) other funds									-									
Total managed investments		5,532,712	3,898,013	2,946	947	401	6,902	25,811	9,467,733	2,818,019	1,297,791	1,266	117	2,897	8,534	4,128,625		
Participant directed investments		-				86,763	-	-	86,763	-		-	38,629	-	-	38,629		
		5,532,712	3.898.013	2.946	947	87.164	6.902	25.811	9.554.496	2.818.019	1,297,791	1,266	38.747	2.897	8.534	4,167,254		

								(in the	usands of dollars)							
INCOME AND CHANGES IN ASSETS																
Short-term Fixed Income Pool	AY70	341	540	1	-	7	2	8	899	110	146	-	2	1	2	261
Intermediate-term Fixed Income Pool	AY72								-							-
Broad Market Fixed Income Pool	AY73								-							-
US Treasury Fixed Income Pool	AY75								-							-
Conservative Broad Market Fixed Income Pool	AY76								-							-
Retirement Fixed Income Pool	AY77	48,922	35,509	23	7	-	52	185	84,698	26,186	13,024	10	-	22	64	39,306
Enhanced Cash Fixed Income Pool	AY78	-	-	-	-	-			-	-		-	-			-
Domestic Fixed Income Fund	SSGA	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Lazard Emerging Income Plus Debt Pool	AY5R								-							-
TIPS Pool	AY6N	862	670	3	1		6	20	1,561	433	215	1		2	7	658
High Yield Pool	Pool	18,522	12,403	7	2	-	16	59	31,010	9,387	4,200	3	-	7	20	13,616
Emerging Debt Pool	AY 5M	3,100	2,159	4	1	-	9	31	5,303	1,588	726	2	-	4	11	2,330
International Fixed Income Pool	Combined Pool	6,542	4,696	4	1	-	8	28	11,279	3,354	1,555	2	-	3	10	4,924
Tobacco Revenue Fixed Income									-							-
Individually held debt securities and other instruments									-							-
Domestic Equity	Combined Pools	343,852	243,222	144	40	-	316	1,120	588,693 -	179,026	80,736	63	-	134	388	260,347
International Equity	Combined Pool	113,864	84,841	51	13	-	110	382	199,261	59,084	28,342	23	-	48	137	87,633
Emerging Markets Pool	Combined Pool	54,227	37,560	24	7	-	52	185	92,055	28,046	12,624	10	-	22	64	40,766
Private Equity Pool	Combined Pool	43,940	30,115	17	5	-	38	138	74,254	22,670	10,055	7	-	16	46	32,794
Real Estate Investments	Combined Pools	(75,658)	(48,733)	(37)	(11)	-	(84)	(302)	(124,826)	(38,816)	(16,402)	(16)	-	(34)	(100)	(55,369)
Farmland Investments	Combined Pools	5,664	3,555	1	-	-	3	9	9,232	3,039	1,152	0	-	1	3	4,196
Timber Pool	AY 9Q & 9S	1,316	989	1	-	-	1	5	2,312	682	331	-	-	1	2	1,016
Energy Pool	Combined Pool	2,398	1,582	1	-	-	1	4	3,986	1,232	528	-	-	1	1	1,763
REIT Pool	AY9H	6,369	4,041	3	1	-	6	21	10,441	3,299	1,327	1	-	3	7	4,637
Absolute Return Pool	AY9D/9E/9F	13,189	9,316	7	2	-	16	58	22,589	6,798	3,148	3	-	7	20	9,976
Mortgage-related assets		-	-			-	-	-	-	1		-	-	-	-	1
Participant directed accounts						9,682	-		9,682				4,497			4,497_
Total investment income (loss)		587,449	422,465	252	69	9,689	552	1,954	1,026,234	306,116	141,710	111	4,499	235	680	453,351
Total invested assets, beginning of period		5,079,999	3,433,337	2,030	547	52,396	4,429	15,672	8,588,411	2,594,355	1,118,017	908	25,056	1,938	5,602	3,745,877
Net contributions (withdrawals)		(134,848)	42,133	663	331	25,079	1,922	8,185	(56,535)	(82,510)	38,038	248	9,191	723	2,251	(32,059)
Transfers from (to) other funds									-							-
Commission Recapture		111	79	-	-	-	-		190	57	26	-	-	-		84
Total invested assets, end of period		5,532,712	3,898,013	2,946	947	87,164	6,902	25,811	9,554,496	2,818,019	1,297,791	1,266	38,747	2,897	8,534	4,167,254

Notes to schedules on page 6

COMBINED SCHEDULE OF INVESTED ASSETS

at Fair Value February 28, 2010 (in thousands of dollars)

INVESTMENTS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD

		JUD	CIAL RETIREMENT SY	STEM	MILITARY RETIREMENT SYSTEM	Participa	nt Directed	
		JUDICIAL DEFINED BENEFIT PLAN	DEFINED BENEFIT RETIREE HEALTH CARE TRUST	TOTAL JUDICIAL RETIREMENT TRUST	MILITARY DEFINED BENEFIT PLAN	SBS PLAN	DEFERRED COMP PLAN	TOTAL ASSETS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	CUSTODIAN ACCOUNT #'S	AY23	AYW4 & W7		AY24	AY25/GW	GW	
INVESTED ASSETS								
Short-term Fixed Income Pool	AY70	333	107	440	7	8,087		46,394
Intermediate-term Fixed Income Pool	AY72			-				-
Broad Market Fixed Income Pool	AY73			-				-
US Treasury Fixed Income Pool	AY75			-				-
Conservative Broad Market Fixed Income Pool	AY76			-	4= 004			-
Retirement Fixed Income Pool	AY77	13,354	2,346	15,700	17,881			1,870,538
Domestic Fixed Income Fund	SSGA	-	-	-				•
Lazard Emerging Income Plus Debt Pool	AY5R AY6N	FOO	101	623				76,810
TIPS High Yield Pool	Combined Pool	522 2,291	401	2,692				319,464
	AY 5M	738	128	866				103,022
Emerging Debt Pool International Fixed Income Pool	Pool		254	1,739				205,428
Tobacco Revenue Fixed Income	P00I	1,486	254	1,739				205,426
Individually held debt securities and other instruments				_				-
Domestic Equity	Combined Pools	31,299	5,516	36,815	7,882			4,381,437
International Equity	Combined Pools	15,667	2,735	18,401	4,378			2,187,193
Emerging Markets	Combined Pool	5,486	1,022	6,508	4,570			783,416
Private Equity Pool	Combined Pool	8,526	1,485	10,011				1,186,294
Real Estate Investments	Combined Pools	7,926	1,426	9,352				1,117,193
Farmland Investments	Combined Pools	3,369	589	3,958				490,212
Timber Pool	AY 9Q & 9S	1,195	211	1,405				166,975
Energy Pool	Combined Pool	624	104	728				85,322
REIT Pool	AY9H	369	58	427				49,548
Absolute Return Pool	AY9D/9E/9F	4,883	853	5,736				680,707
Mortgage-related assets	/// OD/OL/OI	4,000	000	-				7
Total Investments		98,067	17,335	115,402	30,149	8,087	_	13,749,959
Income receivable		-		,	-	4	_	42
Income earned, but not distributed from (to) other funds						-		-
Total managed investments		98,067	17,335	115,402	30,149	8,091		13,750,001
Participant directed investments				-	-	2,201,751	509,875	2,837,019
i antiopant directed investments						2,201,731	505,075	2,037,019
Total invested assets		98,067	17,335	115,402	30,149	2,209,843	509,875	16,587,020

COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS for the period July 1, 2009 through February 28, 2010 (in thousands of dollars)

				(111 (11)	ousands of dollars	,		
INCOME AND CHANGES IN ASSETS								
Short-term Fixed Income Pool	AY70	6	3	10	17	52		1,239
Intermediate-term Fixed Income Pool	AY72			-				
Broad Market Fixed Income Pool	AY73			-				
US Treasury Fixed Income Pool	AY75			-				
Conservative Broad Market Fixed Income Pool	AY76			-				
Retirement Fixed Income Pool	AY77	953	184	1,137	1,054			126,194
Enhanced Cash Fixed Income Pool	AY78	-		-				
Domestic Fixed Income Fund	SSGA			-				
Lazard Emerging Income Plus Debt Pool	AY5R			-				
TIPS Pool	AY6N	19	3	23				2,241
High Yield Pool	Pool	333	61	393				45,019
Emerging Debt Pool	AY 5M	56	10	66				7,699
International Fixed Income Pool	Combined Pool	120	23	143				16,347
Tobacco Revenue Fixed Income				-				
ndividually held debt securities and other instruments				-				
Domestic Equity	Combined Pools	5,984	1,101	7,085	1,724			857,849
International Equity	Combined Pool	2,664	427	3,091	461			290,446
Emerging Markets Pool	Combined Pool	784	150	934				133,754
Private Equity Pool	Combined Pool	714	117	831				107,880
Real Estate Investments	Combined Pools	(1,438)	(229)	(1,667)				(181,862)
Farmland Investments	Combined Pools	54	11	65				13,493
Timber Pool	AY 9Q & 9S	24	4	28				3,356
Energy Pool	Combined Pool	31	6	37				5,785
REIT Pool	AY9H	128	13	142				15,220
Absolute Return Pool	AY9D/9E/9F	237	46	282				32,847
Mortgage-related assets				-				1
Participant directed accounts				-		228,095	52,589	294,864
Total investment income (loss)		10,670	1,930	12,600	3,257	228,147	52,589	1,772,375
Total invested assets, beginning of period		89,674	15,313	104,988	25,507	1,960,377	454,049	14,879,208
Net contributions (withdrawals)		(2,279)	91	(2,188)	1,385	21,319	3,237	(64,841
Transfers from (to) other funds		, , ,						. ,-
Commission Recapture		2	-	2	1			277
Total invested assets, end of period	-	98,067	17,335	115,402	30,149	2,209,843	509,875	16,587,020

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

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