		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	2,208,091	7,294	3,297	2,218,682
Intermediate-term Fixed Income Pool	AY72	4,234,144	-	-	4,234,144
Broad Market Fixed Income Pool	AY73	1,015,129	82,192	-	1,097,321
Retirement Fixed Income Pool	AY77	-	-	2,970,430	2,970,430
Non-retirement Domestic Fixed Income Pool	SSGA	-	15,426	-	15,426
Tips		-	-	51,327	51,327
High Yield Pool	AY9N/9P	-	-	275,931	275,931
International Fixed Income Pool	AY63	-	-	308,428	308,428
Tobacco Revenue Fixed Income	SSGA	16,174	-	-	16,174
Individually held debt securities and other instruments		998,072	99,504	-	1,097,575
Domestic Equity Pool	AY4A-4J/AY37-49	-	-	5,688,321	5,688,321
Non-retirement Domestic Equity Pool	SSGA	663,812	161,237	-	825,049
International Equity Pool A		-	-	2,588,833	2,588,833
EAFE International Equity Pool	SSGA	43,878	8,644	-	52,522
SOA International Equity Pool	AY66	170,548	33,829	-	204,377
Emerging Markets Equity Pool	AY61/62	-	-	422,801	422,801
Private Equity Pool A'	Y85/98/8B/8A	-	-	1,144,706	1,144,706
Real Estate Pool	AY82/9H	-	-	1,722,328	1,722,328
Other Investment Pool	AY9A/9B/9G	-	-	190,110	190,110
Absolute Return Pool	AY9D/9E/9F	-	-	629,566	629,566
Mortgage-related assets			-	23	23
Total Investments		9,349,848	408,127	15,996,101	25,754,075
Income receivable		4,551	926	85	5,562
Income earned, but not distributed from (to) other funds			-	-	-
Total managed investments		9,354,398	409,053	15,996,186	25,759,637
Participant directed investments		-	-	2,770,044	2,770,044
Total invested assets		9,354,398	409,053	18,766,230	28,529,681

# COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS for the period July 1, 2007 through August 31, 2007 (in thousands of dollars)

TOTAL INCOME AND CHANGE IN ASSETS					
Short-term Fixed Income Pool	AY70	15,092	18	441	15,550
Intermediate-term Fixed Income Pool	AY72	72,874	-	-	72,874
Broad Market Fixed Income Pool	AY73	18,035	1,451	-	19,486
Retirement Fixed Income Pool	AY77	-	-	52,646	52,646
Non-retirement Domestic Fixed Income Pool	SSGA	-	389	-	389
Tips		-	-	1,247	1,247
High Yield Pool	AY9N/9P	-	-	(5,267)	(5,267)
International Fixed Income Pool	AY63	-	-	15,266	15,266
Tobacco Revenue Fixed Income	SSGA	149	-	-	149
Individually held debt securities and other instruments		5,192	1,776	-	6,968
Domestic Equity Pool	AY4A-4J/AY37-49	-	-	(146,997)	(146,997)
Non-retirement Domestic Equity Pool	SSGA	(15,509)	(3,072)	-	(18,580)
International Equity Pool	AY58/64/65/67/68/69	-	-	(62,032)	(62,032)
EAFE International Equity Pool	SSGA	(698)	(139)	-	(837)
SOA International Equity Pool	AY66	(4,914)	(918)	-	(5,832)
Emerging Markets Equity Pool	AY61/62	-	-	9,888	9,888
Private Equity Pool	AY85/98/8B/8A	-	-	92,193	92,193
Real Estate Pool	AY82/9H	-	-	27,495	27,495
Other Investment Pool	AY9A/9B/9G	-	-	8,626	8,626
Absolute Return Pool	AY9D/9E/9F	-	-	8,021	8,021
Mortgage-related assets		-	-	13	13
Participant directed accounts		-	-	(14,353)	(14,353)
Total investment income (loss)		90,221	(496)	(12,812)	76,915
Total invested assets, beginning of period		8,796,619	388,049	18,711,309	27,895,977
Net contributions (withdrawals)		467,558	21,498	67,600	556,656
Transfers from (to) other funds		-	-	-	-
Commission Recapture				133	133
Total invested assets, end of period		9,354,398	409,053	18,766,230	28,529,681

### INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

		CONSTITU	ITIONAL BUDGET RESE	RVE FUND			PUBLIC	SCHOOL TRUS	T FUND	ALASKA (	CHILDREN'S TR	ust				
	<del>-</del>			TOTAL MAIN AND SUB	GENERAL FUND AND OTHER NON- SEGREGATED	PERMANENT FUND DIVIDEND			TOTAL PRINCIPAL			TOTAL PRINCIPAL	INVESTMENT	POWER COST EQUALIZATION	ILLINOIS CREEK	ALASKA SPORT FISH CONSTRUCTION
	CUSTODIAN ACCOUNT	MAIN	SUB ACCOUNT	FUNDS	INVESTMENTS	FUND <sup>(c)</sup>	PRINCIPAL	INCOME	AND INCOME	PRINCIPAL	INCOME	AND INCOME	LOSS TRUST	ENDOWMENT FUND	MINE RESTORATION	FUND
	#'S	AY19	AY10		AY01	AY2G	AY08	AY09		AY06	AY07		AY28	AY13	AY9J	AY9V
INVESTED ASSETS																
Short-term Fixed Income Pool	AY70	161,956	2	161,958	1,354,745	44,119	2,068	14,281	16,349	47	560	607	3,581	2	717	64,989
Intermediate-term Fixed Income Pool	AY72	1,484,290	201.011	1,484,290	2,633,155		407.070		-			-		454040		
Broad Market Fixed Income Pool  Retirement Fixed Income Pool	AY73 AY77	417,680	201,041	618,721			187,679		187,679	1,941		1,941		154,242	-	
Non-retirement Domestic Fixed Income Pool (g)				-					-							
	SSGA			-					-			-				
TIPS				-					-			-				
High Yield Pool	AY9N/9P			-					=			-				
International Fixed Income Pool Tobacco Revenue Fixed Income (c)	AY63 SSGA			-	16,174				-			-				
Individually held debt securities and other instruments (a)	SSGA			-	3,619	994,453			-			-				
Domestic Equity Pool	AY4A-4J/AY37-49			-	3,019	994,433										
Non-retirement Domestic Equity Pool (g)	SSGA		257,192	257,192			168,582		168,582	7,137		7,137		154,514	181	
International Equity Pool	AY58/64/65/67/68/69			-			,		-	, ,		-		. ,		
EAFE International Equity Pool	SSGA		21,389	21,389						578		578		15,294		
SOA International Equity Pool	AY66		83,710	83,710					-	2,262		2,262		59,857	-	
Emerging Markets Equity Pool	AY61/62			-					-			-				
Private Equity Pool	AY85/98/8B/8A			-					-			-				
Real Estate Pool	AY82/9H			-					-			-				
Other Investment Pool  Absolute Return Pool	AY9A/9B/9G AY9D/9E/9F			-					-			-				
Mortgage-related assets	AT 9D/9E/9I			-								-				
Total Investments		2,063,927	563,333	2,627,260	4,007,693	1,038,572	358,329	14,281	372,609	11,965	560	12,525	3,581	383,910	898	64,989
Income receivable		466	-	466	2,619	95	3	28	32	-	1	1	8	-	1	133
Income earned, but not distributed from (to) other funds					95	(95)	(944)	944	-	(17)	17	-	_			
Total managed investments		2,064,393	563,333	2,627,726	4,010,408	1,038,572	357,388	15,253	372,641	11,948	578	12,526	3,589	383,910	899	65,121
Participant directed investments				-					-			-				
Total invested assets		2,064,393	563,333	2,627,726	4,010,408	1,038,572	357,388	15,253	372,641	11,948	578	12,526	3,589	383,910	899	65,121
							OOMBINIED O									
INCOME AND CHANGES IN ASSETS							COMBINED 2			ME AND CHANGES hrough August 31, 2 of dollars)		D ASSETS				
INCOME AND CHANGES IN ASSETS  Short-term Fixed Income Pool	AY70	1,709		1,709	9,147	282	10		period July 1, 2007 t	hrough August 31, 2			26		5	409
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool	AY72	24,616		24,616	<mark>9,147</mark> 45,966	282	10	for the	period July 1, 2007 t (in thousands	hrough August 31, 2 of dollars)	007	4	26		5	409
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool	AY72 AY73		- 3,547	24,616 10,554		282		for the	period July 1, 2007 t (in thousands	hrough August 31, 2 of dollars)	007		26	- 2,541	5	409
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool	AY72 AY73 AY77	24,616		24,616		282	10	for the	period July 1, 2007 t (in thousands	hrough August 31, 2 of dollars)	007	4	26		5	409
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Non-retirement Domestic Fixed Income Pool	AY72 AY73 AY77	24,616		24,616 10,554 - -		282	10	for the	period July 1, 2007 t (in thousands	hrough August 31, 2 of dollars)	007	4	26		5	409
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Non-retirement Domestic Fixed Income Pool Tips	AY72 AY73 AY77 SSGA	24,616		24,616 10,554		282	10	for the	period July 1, 2007 t (in thousands	hrough August 31, 2 of dollars)	007	4	26		-	409
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Non-retirement Domestic Fixed Income Pool Tips High Yield Pool	AY72 AY73 AY77 SSGA AY9N/9P	24,616		24,616 10,554 - -		282	10	for the	period July 1, 2007 t (in thousands	hrough August 31, 2 of dollars)	007	4	26		5	409
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Non-retirement Domestic Fixed Income Pool Tips	AY72 AY73 AY77 SSGA	24,616		24,616 10,554 - - -		282	10	for the	period July 1, 2007 t (in thousands	hrough August 31, 2 of dollars)	007	4	26		-	409
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Non-retirement Domestic Fixed Income Pool Tips High Yield Pool International Fixed Income Pool	AY72 AY73 AY77 SSGA  AY9N/9P AY63	24,616		24,616 10,554 - - -	45,966	282 5,192	10	for the	period July 1, 2007 t (in thousands	hrough August 31, 2 of dollars)	007	4	26		-	409
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Non-retirement Domestic Fixed Income Pool Tips High Yield Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity Pool	AY72 AY73 AY77 SSGA AY9N/9P AY63 SSGA	24,616	3,547	24,616 10,554 - - -	45,966		10 3,308	for the	period July 1, 2007 t (in thousands 92 3,308	hrough August 31, 2 of dollars) - - 34	007	34	26	2,541		409
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Non-retirement Domestic Fixed Income Pool Tips High Yield Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity Pool Non-retirement Domestic Equity Pool	AY72 AY73 AY77 SSGA AY9N/9P AY63 SSGA AY4A-4J/AY37-49 SSGA	24,616		24,616 10,554 - - - - -	45,966		10	for the	period July 1, 2007 t (in thousands	hrough August 31, 2 of dollars)	007	4	26		5 -	409
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Non-retirement Domestic Fixed Income Pool Tips High Yield Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity Pool Non-retirement Domestic Equity Pool International Equity Pool	AY72 AY73 AY77 SSGA AY9N/9P AY63 SSGA AY4A-4J/AY37-49 SSGA AY58/64/65/67/68/69	24,616	3,547 (5,254)	24,616 10,554 - - - - - - - - - - - - - - - - - -	45,966		10 3,308	for the	period July 1, 2007 t (in thousands 92 3,308	hrough August 31, 2 of dollars)  - 34	007	4 34 (146)	26	<b>2</b> ,541		409
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Non-retirement Domestic Fixed Income Pool Tips High Yield Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity Pool Non-retirement Domestic Equity Pool International Equity Pool EAFE International Equity Pool	AY72 AY73 AY77 SSGA AY9N/9P AY63 SSGA AY4A-4J/AY37-49 SSGA AY58/64/65/67/68/69 SSGA	24,616	3,547 (5,254) (343)	24,616 10,554 - - - - - - (5,254)	45,966		10 3,308	for the	period July 1, 2007 t (in thousands 92 3,308	through August 31, 2 of dollars)  -  34  (146)	007	(146)	26	2,541 (4,368)		409
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Non-retirement Domestic Fixed Income Pool Tips High Yield Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity Pool Non-retirement Domestic Equity Pool International Equity Pool EAFE International Equity Pool	AY72 AY73 AY77 SSGA  AY9N/9P AY63 SSGA  AY4A-4J/AY37-49 SSGA AY58/64/65/67/68/69 SSGA AY66	24,616	3,547 (5,254)	24,616 10,554 - - - - - - - - - - - - - - - - - -	45,966		10 3,308	for the	period July 1, 2007 t (in thousands 92 3,308	hrough August 31, 2 of dollars)  - 34	007	4 34 (146)	26	<b>2</b> ,541		409
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Exed Income Pool Non-retirement Domestic Fixed Income Pool Tips High Yield Pool International Fixed Income Pool Tobacco Revenue Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity Pool Non-retirement Domestic Equity Pool International Equity Pool EAFE International Equity Pool SOA International Equity Pool Emerging Markets Equity Pool	AY72 AY73 AY77 SSGA  AY9N/9P AY63 SSGA  AY4A-4J/AY37-49 SSGA AY58/64/65/67/68/69 SSGA AY66 AY61/62	24,616	3,547 (5,254) (343)	24,616 10,554 - - - - - - (5,254) - (343) (2,272)	45,966		10 3,308	for the	period July 1, 2007 t (in thousands 92 3,308	through August 31, 2 of dollars)  -  34  (146)	007	(146)	26	2,541 (4,368)		409
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Non-retirement Domestic Fixed Income Pool Tips High Yield Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity Pool Non-retirement Domestic Equity Pool International Equity Pool EAFE International Equity Pool	AY72 AY73 AY77 SSGA  AY9N/9P AY63 SSGA  AY4A-4J/AY37-49 SSGA AY58/64/65/67/68/69 SSGA AY66	24,616	3,547 (5,254) (343)	24,616 10,554 - - - - - - (5,254) - (343) (2,272)	45,966		10 3,308	for the	period July 1, 2007 t (in thousands 92 3,308	through August 31, 2 of dollars)  -  34  (146)	007	(146)	26	2,541 (4,368)		409
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Retirement Fixed Income Pool Non-retirement Domestic Fixed Income Pool Tips High Yield Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity Pool Non-retirement Domestic Equity Pool International Equity Pool EAFE International Equity Pool SOA International Equity Pool Emerging Markets Equity Pool Private Equity Pool Real Estate Pool Other Investment Pool	AY72 AY73 AY77 SSGA  AY9N/9P AY63 SSGA  AY4A-4J/AY37-49 SSGA AY58/64/65/67/68/69 SSGA AY66 AY61/62 AY85/98/8B/8A AY82/9H AY9A/9B/9G	24,616	3,547 (5,254) (343)	24,616 10,554 - - - (5,254) (343) (2,272)	45,966		10 3,308	for the	period July 1, 2007 t (in thousands 92 3,308	through August 31, 2 of dollars)  -  34  (146)	007	(146)	26	2,541 (4,368)		409
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Retirement Fixed Income Pool Non-retirement Domestic Fixed Income Pool Tips High Yield Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity Pool Non-retirement Domestic Equity Pool International Equity Pool EAFE International Equity Pool SOA International Equity Pool Emerging Markets Equity Pool Private Equity Pool Real Estate Pool Other Investment Pool Absolute Return Pool	AY72 AY73 AY77 SSGA  AY9N/9P AY63 SSGA  AY4A-4J/AY37-49 SSGA AY58/64/65/67/68/69 SSGA AY66 AY61/62 AY85/98/88/8A AY82/9H	24,616	3,547 (5,254) (343)	24,616 10,554 - - - - - (5,254) - (343) (2,272)	45,966		10 3,308	for the	period July 1, 2007 t (in thousands 92 3,308	through August 31, 2 of dollars)  -  34  (146)	007	(146)	26	2,541 (4,368)		409
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Retirement Fixed Income Pool Non-retirement Domestic Fixed Income Pool Tips High Yield Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity Pool Non-retirement Domestic Equity Pool International Equity Pool EAFE International Equity Pool SOA International Equity Pool Emerging Markets Equity Pool Private Equity Pool Real Estate Pool Other Investment Pool Absolute Return Pool Mortgage-related assets	AY72 AY73 AY77 SSGA  AY9N/9P AY63 SSGA  AY4A-4J/AY37-49 SSGA AY58/64/65/67/68/69 SSGA AY66 AY61/62 AY85/98/8B/8A AY82/9H AY9A/9B/9G	24,616	3,547 (5,254) (343)	24,616 10,554 - - - - (5,254) - (343) (2,272)	45,966		10 3,308	for the	period July 1, 2007 t (in thousands 92 3,308	through August 31, 2 of dollars)  -  34  (146)	007	(146)	26	2,541 (4,368)		409
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Exed Income Pool Non-retirement Domestic Fixed Income Pool Tips High Yield Pool International Fixed Income Pool Tobacco Revenue Fixed Income Pool Tobacco Revenue Fixed Income Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity Pool Non-retirement Domestic Equity Pool International Equity Pool EAFE International Equity Pool SOA International Equity Pool Emerging Markets Equity Pool Frivate Equity Pool Real Estate Pool Other Investment Pool Absolute Return Pool Mortgage-related assets Participant directed accounts	AY72 AY73 AY77 SSGA  AY9N/9P AY63 SSGA  AY4A-4J/AY37-49 SSGA AY58/64/65/67/68/69 SSGA AY66 AY61/62 AY85/98/8B/8A AY82/9H AY9A/9B/9G	24,616 7,007	(5,254) (343) (2,272)	24,616 10,554 - - - - (5,254) - (343) (2,272)	45,966 149 _	5,192	10 3,308 (3,444)	for the	period July 1, 2007 t (in thousands 92 3,308 (3,444)	hrough August 31, 2 of dollars)  - 34  (146) (9) (61)	007	(146) (9) (61)		(4,368) - (1,624)		
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Eixed Income Pool Retirement Fixed Income Pool Non-retirement Domestic Fixed Income Pool Tips High Yield Pool International Fixed Income Pool Tobacco Revenue Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity Pool Non-retirement Domestic Equity Pool International Equity Pool EAFE International Equity Pool SOA International Equity Pool Emerging Markets Equity Pool Emerging Markets Equity Pool Real Estate Pool Other Investment Pool Absolute Return Pool Mortgage-related assets Participant directed accounts Total investment income (loss)	AY72 AY73 AY77 SSGA  AY9N/9P AY63 SSGA  AY4A-4J/AY37-49 SSGA AY58/64/65/67/68/69 SSGA AY66 AY61/62 AY85/98/8B/8A AY82/9H AY9A/9B/9G	24,616 7,007	(5,254) (343) (2,272)	24,616 10,554 - - - - (5,254) - (343) (2,272) - - - -	149 	5,192 5,473	(3,444)	83 83	period July 1, 2007 t (in thousands 92 3,308 (3,444)	(182)	4	(146) (9) (61)	26	(4,368) - (1,624)	(4)	409
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Retirement Fixed Income Pool Non-retirement Domestic Fixed Income Pool Tips High Yield Pool International Fixed Income Pool Tobacco Revenue Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity Pool Non-retirement Domestic Equity Pool International Equity Pool EAFE International Equity Pool SOA International Equity Pool Emerging Markets Equity Pool Real Estate Pool Other Investment Pool Absolute Return Pool Absolute Return Pool Mortgage-related assets Participant directed accounts Total investment income (loss) Total invested assets, beginning of period	AY72 AY73 AY77 SSGA  AY9N/9P AY63 SSGA  AY4A-4J/AY37-49 SSGA AY58/64/65/67/68/69 SSGA AY66 AY61/62 AY85/98/8B/8A AY82/9H AY9A/9B/9G	24,616 7,007 33,332 1,980,659	(5,254) (343) (2,272) (4,322) 567,656	24,616 10,554 - - - - (5,254) - (343) (2,272) - - - - 29,010 2,548,314	45,966 149 - 55,262 4,448,783	5,192 5,473 16,188	(3,444) (3,444)	83 13,272	period July 1, 2007 t (in thousands 92 3,308 (3,444)	(146) (9) (61) (182) 12,189	4 602	(146) (9) (61) (178) 12,791	26 6,020	(4,368) - (1,624) (3,696) 400,250	(4)	409 65,013
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Exed Income Pool Retirement Exed Income Pool Non-retirement Domestic Fixed Income Pool Tips High Yield Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity Pool Non-retirement Domestic Equity Pool International Equity Pool EAFE International Equity Pool SOA International Equity Pool Emerging Markets Equity Pool Emerging Markets Equity Pool Real Estate Pool Other Investment Pool Absolute Return Pool Mortgage-related assets Participant directed accounts Total invested assets, beginning of period Net contributions (withdrawals)	AY72 AY73 AY77 SSGA  AY9N/9P AY63 SSGA  AY4A-4J/AY37-49 SSGA AY58/64/65/67/68/69 SSGA AY66 AY61/62 AY85/98/8B/8A AY82/9H AY9A/9B/9G	24,616 7,007	(5,254) (343) (2,272)	24,616 10,554 - - - - (5,254) - (343) (2,272) - - - -	55,262 4,448,783 (494,066)	5,473 16,188 1,017,339	(3,444) (3,444) (127) 357,253 2,203	83 13,272 (42)	period July 1, 2007 t (in thousands 92 3,308 (3,444)	(146) (9) (61) (182) 12,189 (30)	4 602 (57)	(146) (9) (61) (178) 12,791	26	(4,368) - (1,624)	(4)	409
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Exed Income Pool Non-retirement Domestic Fixed Income Pool Non-retirement Domestic Fixed Income Pool Tips High Yield Pool International Fixed Income Pool Tobacco Revenue Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity Pool Non-retirement Domestic Equity Pool International Equity Pool EAFE International Equity Pool SOA International Equity Pool Emerging Markets Equity Pool Real Estate Pool Other Investment Pool Absolute Return Pool Mortgage-related assets Participant directed accounts Total investment income (loss) Total invested assets, beginning of period Net contributions (withdrawals)	AY72 AY73 AY77 SSGA  AY9N/9P AY63 SSGA  AY4A-4J/AY37-49 SSGA AY58/64/65/67/68/69 SSGA AY66 AY61/62 AY85/98/8B/8A AY82/9H AY9A/9B/9G AY9D/9E/9F	24,616 7,007 33,332 1,980,659	(5,254) (343) (2,272) (4,322) 567,656	24,616 10,554 - - (5,254) (343) (2,272) - - - 29,010 2,548,314 50,402	149 - 55,262 4,448,783	5,192 5,473 16,188	(3,444) (3,444)	83 13,272	period July 1, 2007 t (in thousands 92 3,308 (3,444)	(146) (9) (61) (182) 12,189	4 602	(146) (9) (61) (178) 12,791 (86)	26 6,020	(4,368) - (1,624) (3,696) 400,250	1 898	409 65,013
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Exed Income Pool Retirement Exed Income Pool Non-retirement Domestic Fixed Income Pool Tips High Yield Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity Pool Non-retirement Domestic Equity Pool International Equity Pool EAFE International Equity Pool SOA International Equity Pool Emerging Markets Equity Pool Emerging Markets Equity Pool Real Estate Pool Other Investment Pool Absolute Return Pool Mortgage-related assets Participant directed accounts Total invested assets, beginning of period Net contributions (withdrawals)	AY72 AY73 AY77 SSGA  AY9N/9P AY63 SSGA  AY4A-4J/AY37-49 SSGA AY58/64/65/67/68/69 SSGA AY66 AY61/62 AY85/98/8B/8A AY82/9H AY9A/9B/9G AY9D/9E/9F	24,616 7,007 33,332 1,980,659	(5,254) (343) (2,272) (4,322) 567,656	24,616 10,554 - - - - (5,254) - (343) (2,272) - - - - 29,010 2,548,314	55,262 4,448,783 (494,066)	5,473 16,188 1,017,339	(3,444) (3,444) (127) 357,253 2,203	83 13,272 (42)	period July 1, 2007 t (in thousands 92 3,308 (3,444)	(146) (9) (61) (182) 12,189 (30)	4 602 (57)	(146) (9) (61) (178) 12,791 (86)	26 6,020	(4,368) - (1,624) (3,696) 400,250	(4) 1 898	409 65,013

- (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

- (g) Investment represents shares in a Common Trust Fund, a passively managed index fund.

## 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
	AY04/05	AY9M	AY14	AY20	AY18	AY2B	AY2A	AY2E	AY2P	AY2R	AY2U	AY9W	AY9X	AY9Y	AIN ON TOTALS
INVESTED ASSETS															
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool		1,511 48,981	4,019	3,372	175	5,788	45,853	14,247	4,181	10,022	4,114	108,195	69,877	52,441	327,307 116,699
Broad Market Fixed Income Pool		10,001	-	-	-	-	-	-	-	-		=			-
Retirement Fixed Income Pool															-
Non-retirement Domestic Fixed Income Pool TIPS															-
High Yield Pool															-
International Fixed Income Pool															-
Tobacco Revenue Fixed Income Individually held debt securities and other instruments															-
Domestic Equity Pool															-
Non-retirement Domestic Equity Pool															-
International Equity Pool EAFE International Equity Pool															-
SOA International Equity Pool															-
Emerging Markets Equity Pool															-
Private Equity Pool Real Estate Pool															-
Other Investment Pool															-
Absolute Return Pool  Mortgage-related assets															-
Total Investments		50,492	4,019	3,372	175	5,788	45,853	14,247	4,181	10,022	4,114	108,195	69,877	52,441	444,006
Income receivable	14	1		7	1	12	94	29	9	21	8		144		678
Income earned, but not distributed from (to) other funds  Total managed investments		50,493		3,380	177	5,800	45,947	14,276	4,189	10,043	4,123	108,418	70,021	52,548	444,684
Participant directed investments		00,100	1,021	0,000		0,000	10,0 11	,2.0	1,100	10,010	.,.20	100,110	70,021	02,010	-
Total invested assets	71,243	50,493	4,027	3,380	177	5,800	45,947	14,276	4,189	10,043	4,123	108,418	70,021	52,548	444,684
						COMBINED SCI	JEDIJI E OE INVES	TMENT INCOME AND	CHANGES IN INV	ESTED ASSETS					
						COMBINED CO.		July 1, 2007 through A		LOTED AGGETO					
INCOME AND CHANGES IN ASSETS							(iı	n thousands of dollars	)						
Short-term Fixed Income Pool		6	26	23	4	37	291	90	26	65	26	690	451	330	2,093
Intermediate-term Fixed Income Pool		882		-	-	-	-								2,292
Broad Market Fixed Income Pool Retirement Fixed Income Pool			-	-	-	-	-	•	-	-	•	•			
Non-retirement Domestic Fixed Income Pool															
Tips High Yield Pool															
International Fixed Income Pool															
Tobacco Revenue Fixed Income															
Individually held debt securities and other instruments  Domestic Equity Pool															
Non-retirement Domestic Equity Pool															
International Equity Pool															
EAFE International Equity Pool SOA International Equity Pool															
Emerging Markets Equity Pool															
Private Equity Pool Real Estate Pool															
Other Investment Pool															
Absolute Return Pool															
Mortgage-related assets															
Participant directed accounts  Total investment income (loss)		888	26	23	4	37	291	90	26	65	26	690	451	330	4,386
Total invested assets, beginning of period		51,120		3,628	602	6,159	46,181	14,186	4,163	10,284	4,097	110,256	72,356	52,218	468,846
Net contributions (withdrawals)		(1,516)	(171)	(271)	(429)	(396)	(525)	-	-	(305)		(2,528)	(2,786)	-	(28,548)
Transfers from (to) other funds Commission Recapture		-										-			-
Total invested assets, end of period		50,493	4,027	3,380	177	5,800	45,947	14,276	4,189	10,043	4,123	108,418	70,021	52,548	444,684

- (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

- (f) Custodian is USBank.
- (g) Investment represents shares in a Common Trust Fund, a passively managed index fund.

									OTHER INVESTED ASSETS						
			_		GENERAL OBLIGATION BOND			TOTAL ASSETS							
		REMENT HEALTH INSURANC	TOTAL	Series 20 EDUCATION AND MUSEUM FACILITY	TRANSPORTATION PROJECTS	Series 2003B  ACCELERATED TRANSPORTATION	TOTAL	UNDER FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF	UNIVERSITY OF ALASKA TRUST	ALASKA STUDENT LOAN CORPORATION (e)	ALASKA STUDENT LOAN CORPORATION (f)	EXXON VALDEZ OIL SPILL INVESTMENT FUND <sup>(d)</sup>	MENTAL HEALTH TRUST RESERVE FUND	TOTAL OTHER	
WW-07-5 400-7	AY03	AY11		AY2N	AY2O	AY2M			AY12	AY15/2F/2V/9R	AYT1-3	AY02/2H/2J	AY2L		
INVESTED ASSETS Short-term Fixed Income Pool		3,873	165,339	17,572	25,564	25,242	68,379	2,208,091	4,501			3	2,790	7,29	
Intermediate-term Fixed Income Poo			-	,	20,001	20,2 :2	-	4,234,144	1,001			_	-	1,20	
Broad Market Fixed Income Poo		52,547	52,547	-	-	-	-	1,015,129				72,642	9,550	82,19	
Retirement Fixed Income Pool Non-retirement Domestic Fixed Income Pool			-				-	-	15,426					15,42	
TIPS							-	-	13,420				-	15,42	
High Yield Poo			_				_	-							
International Fixed Income Poo			-				-	-							
Tobacco Revenue Fixed Income			=				-	16,174							
dividually held debt securities and other instruments  Domestic Equity Poor			-				-	998,072		15,971	83,533			99,5	
Non-retirement Domestic Equity Poo		76,206	76,206				-	663,812	46,431			98,913	15,894	161,23	
International Equity Poo			=				-	-							
EAFE International Equity Poo			6,616					43,878				7,567	1,077	8,6	
SOA International Equity Poo Emerging Markets Equity Poo		24,719	24,719				-	170,548				29,615	4,215	33,8	
Private Equity Poo			-				-	-							
Real Estate Poo			-				-	-							
Other Investment Poo			-				-	-							
Absolute Return Poo Mortgage-related assets			-				-	-							
Total Investment		163,960	325,426	17,572	25,564	25,242	68,379	9,349,848	66,358	15,971	83,533	208,740	33,525	408,1	
Income receivable		6	367	40	59	52	151	4,551	-	2	918	-	6	9	
me earned, but not distributed from (to) other fund		400.000		47.040	25,623	05.004	-	- 0.054.000	00.050	15,973	04.454	202 742	22 524	400.01	
Total managed investments  Participant directed investments		163,966	325,793	17,612	25,625	25,294	68,529	9,354,398	66,358	15,973	84,451	208,740	33,531	409,0	
Total invested assets		163,966	325,793	17,612	25,623	25,294	68,529	9,354,398	66,358	15,973	84,451	208,740	33,531	409,0	
INCOME AND CHANGES IN ASSETS					COMBINED	SCHEDULE OF INVESTM for the period July		CHANGES IN INVESTED	ASSETS						
Short-term Fixed Income Pool						(in th	ousands of dollars								
		14	812	149	204	·	ousands of dollars	s)				<u>-</u>	18		
Intermediate-term Fixed Income Poo	ol <b>798</b>	14	812 -	149	204	(in th						-	18 -		
Broad Market Fixed Income Poo	ol 798 ol - ol 670			149	204	·	ousands of dollars 512 - -	15,092	-			1,283		1,	
Broad Market Fixed Income Poo Retirement Fixed Income Poo	ol 798 ol - ol 670		-	149	204	·	ousands of dollars 512 -	15,092 72,874 18,035	389			- 1,283	-	1,	
Broad Market Fixed Income Poo	ol 798 ol - ol 670 ol		1,597	149	204	·	ousands of dollars 512 - -	15,092 72,874 18,035	389			- 1,283	-	1,	
Broad Market Fixed Income Poo Retirement Fixed Income Poo Non-retirement Domestic Fixed Income Poo	ol 798 ol - ol 670 ol 501		1,597	149	204	·	ousands of dollars	15,092 72,874 18,035	389			- 1,283	-	1,4	
Broad Market Fixed Income Poo Retirement Fixed Income Poo Non-retirement Domestic Fixed Income Poo Tipi High Yield Poo International Fixed Income Poo	ol 798 ol 670 ol 670 ol 670		1,597 - -	149	204	·	ousands of dollars	15,092 72,874 18,035 - - -	389			- 1,283	-	1,	
Broad Market Fixed Income Poo Retirement Fixed Income Poo Non-retirement Domestic Fixed Income Poo Tip: High Yield Poo International Fixed Income Poo Tobacco Revenue Fixed Income	798 ol 798 ol 670		1,597 - - - -	149	204	·	ousands of dollars	15,092 72,874 18,035 - - - - - 149	389	120	1647	- 1,283	-	1,	
Broad Market Fixed Income Poc Retirement Fixed Income Poc Non-retirement Domestic Fixed Income Poc Tip: High Yield Poc International Fixed Income Poc Tobacco Revenue Fixed Income	ol 798 ol 670		- 1,597 - - -	149	204	·	ousands of dollars  512  -  -  -  -  -  -  -  -	15,092 72,874 18,035 - - -	389	129	1,647	- 1,283	-	1,	
Broad Market Fixed Income Poor Retirement Fixed Income Poor Non-retirement Domestic Fixed Income Poor Tip: High Yield Poor International Fixed Income Poor Tobacco Revenue Fixed Income ividually held debt securities and other instrument Domestic Equity Poor Non-retirement Domestic Equity Poor	ol 798 ol 670 ol		1,597 - - - -	149	204	·	ousands of dollars	15,092 72,874 18,035 - - - - - 149	389	129	1,647	- 1,283 (2,014)	-	1,1	
Broad Market Fixed Income Poor Retirement Fixed Income Poor Non-retirement Domestic Fixed Income Poor Tipi High Yield Poor International Fixed Income Poor Tobacco Revenue Fixed Income iividually held debt securities and other instrument: Domestic Equity Poor Non-retirement Domestic Equity Poor International Equity Poor	798 51	927 (1,557)	1,597 - - - - - - - (2,293)	149	204	·	ousands of dollars	15,092 72,874 18,035 - - - - 149 5,192 (15,509)		129	1,647	(2,014)	168	1,	
Broad Market Fixed Income Poc Retirement Fixed Income Poc Non-retirement Domestic Fixed Income Poc Tipi High Yield Poc International Fixed Income Poc Tobacco Revenue Fixed Income dividually held debt securities and other instrument Domestic Equity Poc Non-retirement Domestic Equity Poc International Equity Poc EAFE International Equity Poc	798 51	(1,557) (101)	1,597 - - - - - - (2,293) - (101)	149	204	·	ousands of dollars	15,092 72,874 18,035 - - - - 149 5,192 - (15,509)		129	1,647	(2,014) (121)	(325)	1,4 ; 1,7 (3,6	
Broad Market Fixed Income Poc Retirement Fixed Income Poc Non-retirement Domestic Fixed Income Poc Tipi High Yield Poc International Fixed Income Poc Tobacco Revenue Fixed Income dividually held debt securities and other instrument Domestic Equity Poc Non-retirement Domestic Equity Poc International Equity Poc	798 51	927 (1,557)	1,597 - - - - - - - (2,293)	149	204	·	ousands of dollars  512	15,092 72,874 18,035 - - - - 149 5,192 (15,509)		129	1,647	(2,014)	168 - (325)	1,4 ; 1,7 (3,6	
Broad Market Fixed Income Poor Retirement Fixed Income Poor Non-retirement Domestic Fixed Income Poor Tip: High Yield Poor International Fixed Income Poor Tobacco Revenue Fixed Income Poor Tobacco Revenue Fixed Income dividually held debt securities and other instrument: Domestic Equity Poor Non-retirement Domestic Equity Poor International Equity Poor EAFE International Equity Poor SOA International Equity Poor Emerging Markets Equity Poor Emerging Markets Equity Poor	798   798   1	(1,557) (101)	1,597 - - - - (2,293) - (101) (956)	149	204	·	ousands of dollars	15,092 72,874 18,035 149 5,192 - (15,509) - (698) (4,914)		129	1,647	(2,014) (121)	(325)	1,4 ; 1,7 (3,6	
Broad Market Fixed Income Poc Retirement Fixed Income Poc Non-retirement Domestic Fixed Income Poc Tipi High Yield Poc International Fixed Income Poc Tobacco Revenue Fixed Income iividually held debt securities and other instrument Domestic Equity Poc Non-retirement Domestic Equity Poc International Equity Poc EAFE International Equity Poc SOA International Equity Poc Emerging Markets Equity Poc Private Equity Poc Real Estate Poc	798   798	(1,557) (101)	1,597 - - - - - (2,293) - (101) (956)	149	204	·	ousands of dollars	15,092 72,874 18,035 149 5,192 - (15,509) - (698) (4,914)		129	1,647	(2,014) (121)	(325)	1, ; (3,	
Broad Market Fixed Income Poor Retirement Fixed Income Poor Non-retirement Domestic Fixed Income Poor Tip:  High Yield Poor International Fixed Income Poor Tobacco Revenue Fixed Income Poor Tobacco Revenue Fixed Income Poor Tobacco Revenue Fixed Income International Formational Foundation Poor Tobacco Revenue Fixed Incomedividually held debt securities and other instrument:  Domestic Equity Poor International Equity Poor International Equity Poor EAFE International Equity Poor SOA International Equity Poor Emerging Markets Equity Poor Private Equity Poor Private Equity Poor International Equity Poor Emerging Markets Equity Poor Private Equity Poor International Equity Poor Emerging Markets Equity Poor Private Equity Poor International Equity Poor Emerging Markets Equity Poor Enternational Equity Poor Emerging Markets Equity Poor Enternational Equity Poor Emerging Markets Equity Poor Enternational Equity Poor Emerging Markets Equit	798   798	(1,557) (101)	(2,293) (101) (956)	149	204	·	ousands of dollars	15,092 72,874 18,035 149 5,192 - (15,509) - (698) (4,914)		129	1,647	(2,014) (121)	(325)	1,	
Broad Market Fixed Income Poc Retirement Fixed Income Poc Non-retirement Domestic Fixed Income Poc Tipi High Yield Poc International Fixed Income Poc Tobacco Revenue Fixed Income Poc Tobacco Revenue Fixed Income fividually held debt securities and other instrument Domestic Equity Poc Non-retirement Domestic Equity Poc International Equity Poc EAFE International Equity Poc SOA International Equity Poc Emerging Markets Equity Poc Private Equity Poc Real Estate Poc Other Investment Poc	798 51	(1,557) (101)	1,597 - - - - (2,293) - (101) (956)	149	204	·	ousands of dollars	15,092 72,874 18,035 149 5,192 - (15,509) - (698) (4,914)		129	1,647	(2,014) (121)	(325)	1, ; (3,	
Broad Market Fixed Income Poor Retirement Fixed Income Poor Non-retirement Domestic Fixed Income Poor Tip:  High Yield Poor International Fixed Income Poor Tobacco Revenue Fixed Income Vividually held debt securities and other instrument Domestic Equity Poor Non-retirement Domestic Equity Poor International Equity Poor EAFE International Equity Poor EAFE International Equity Poor Emerging Markets Equity Poor Private Equity Poor Real Estate Poor Other Investment Poor Absolute Return Poor Non-retirement Poor Enternational Equity Poor Real Estate Poor Non-retirement Poor Non-retirement Poor Absolute Return Poor Non-retirement Poor Non-reti	798 51	(1,557) (101) (671)	(2,293) (101) (956)	149	204	·	state of dollars of do	15,092 72,874 18,035 149 5,192 - (15,509) - (698) (4,914)		129	1,647	(2,014) (121) (804)	(325)	1,: 1,: (3,: (*)	
Broad Market Fixed Income Poor Retirement Fixed Income Poor Non-retirement Domestic Fixed Income Poor Tip:  High Yield Poor International Fixed Income Poor Tobacco Revenue Fixed Income Poor Tobacco Revenue Fixed Income Poor Tobacco Revenue Fixed Income Poor International Fixed Income Poor International Equity Poor Non-retirement Domestic Equity Poor International Equity Poor EAFE International Equity Poor SOA International Equity Poor Emerging Markets Equity Poor Private Equity Poor Real Estate Poor Other Investment Poor Absolute Return Poor Mortgage-related asset:  Participant directed accounts Total investment income (loss	798   798	(1,557) (101) (671)	1,597 (2,293) - (101) (956)	149	204	160	ousands of dollars  512	15,092 72,874 18,035 149 5,192 - (15,509) (698) (4,914)	(733)	129	1,647	(2,014) (121) (804)	(325) (17) (114)	1,2 5 1,7 (3,0 (1) (5	
Broad Market Fixed Income Poor Retirement Fixed Income Poor Non-retirement Domestic Fixed Income Poor Tip:  High Yield Poor International Fixed Income Poor Tobacco Revenue Fixed Income Poor International Equity Poor Non-retirement Domestic Equity Poor EAFE International Equity Poor SOA International Equity Poor Emerging Markets Equity Poor Private Equity Poor Real Estate Poor Other Investment Poor Absolute Return Poor Mortgage-related assets Participant directed accounts Total investment income (loss Total invested assets, beginning of period	798   798	(1,557) (101) (671) (1,387) 162,861	1,597 (2,293) - (101) (956) (941) 370,342	149 26,118	204 35,783	160 160 26,748	ousands of dollars  512	15,092 72,874 18,035 149 5,192 - (15,509) - (698) (4,914)	(733) (344) 58,739	129 10,819	1,647 73,905	(2,014) (121) (804) (1,656) 210,786	(325) (17) (114) (270) 33,801	1,4 5 1,7 (3,6 (1) (5 (4 388,6	
Broad Market Fixed Income Poor Retirement Fixed Income Poor Non-retirement Domestic Fixed Income Poor Tip:  High Yield Poor International Fixed Income Poor Tobacco Revenue Fixed Income Domestic Equity Poor International Equity Poor Non-retirement Domestic Equity Poor EAFE International Equity Poor SOA International Equity Poor Emerging Markets Equity Poor Private Equity Poor Real Estate Poor Other Investment Poor Absolute Return Poor Mortgage-related asset:  Participant directed accounts Total investment income (loss	798   798	(1,557) (101) (671)	1,597 (2,293) - (101) (956)	149	204	160	ousands of dollars  512	15,092 72,874 18,035 149 5,192 - (15,509) (698) (4,914)	(733)	129	1,647	(2,014) (121) (804)	(325) (17) (114)	1,2 5 1,7 (3,0 (1) (5	

(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

17,612

25,623

25,294

68,529

9,354,398

66,358

15,973

84,451

208,740

33,531

409,053

163,966

(f) Custodian is USBank.

Total invested assets, end of period 161,827

(g) Investment represents shares in a Common Trust Fund, a passively managed index fund.

325,793

							INVESTE	D ASSETS UNDER	THE FIDUCIARY I	RESPONSIBILIT	Y OF ARMB			
		PUBLIC EMPLOYEES	S' RETIREMENT SYSTEM		TE	EACHERS' RETIREMENT SY	'STEM			Participant Directed				
	DEFINED BENEFIT PLAN	DEFINED CONTRIBUTION DEFINED BENEFIT OD&D PRS	DEFINED CONTRIBUTION DEFINED BENEFIT OD&D P/F	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	DEFINED BENEFIT PLAN	DEFINED CONTRIBUTION DEFINED BENEFIT OD&D	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	JUDICIAL RETIREMENT	MILITARY RETIREMENT	SBS PLAN	DEFERRED COMP PLAN	DEFINED CONTRIBUTION RETIREE MEDICAL PLAN	DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT	TOTAL ASSETS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD
INVESTED ASSETS	AY21	AY6G	AY6i	AY6J	AY22	AY 6H	AY6L	AY23	AY24	AY25/GW	GW	AY6E	AY6F	
Short-term Fixed Income Poo		3	32	188	504	1	8	220	15	1,794		8	27	3,297
Intermediate-term Fixed Income Poo		3	32	100	504		0	220	15	1,794		0	21	3,291
Broad Market Fixed Income Poo														-
Retirement Fixed Income Poo			-	-	918,617			12,800	11,790			<u>-</u>		2,970,430
		<u>-</u>	<u>-</u>	-	310,017	-	-	12,800	11,790			•	-	2,970,430
Non-retirement Domestic Fixed Income Poo														-
TIPS	31,957	21			14,563			4,235				171	379	51,327
High Yield Poo	189,735	-	-	-	84,631	-	-	1,565				-	-	275,931
International Fixed Income Poo		-	-	-	94,669	-	-	1,574				-	-	308,428
Tobacco Revenue Fixed Income														-
Individually held debt securities and other instruments														-
Domestic Equity Poo		-	=	=	1,768,526	Ē	=	35,778	5,163			-	-	5,688,321
Non-retirement Domestic Equity Poo														-
International Equity Poo		-	-	-	805,701	•	•	16,228	2,168			•	•	2,588,833
EAFE International Equity Poo														-
SOA International Equity Poo														-
Emerging Markets Equity Poo		-	-	-	-, -	-	-	2,333				-	-	,
Private Equity Poo		=	-	-	354,371	-	-					=	-	1,144,706
Real Estate Poo		-	-	-	/-	-	-	11,335				-	-	1,722,328
Other Investment Poo		=	-	=	58,653	-	-	0.750				•	•	190,110
Absolute Return Poo		-	-	-	,	-	-	3,759				-	-	629,566
Mortgage-related assets		-	=	=	23	÷	÷					-	-	23
Total Investments		25	32	188	4,954,747	1	8	89,830	19,136	1,794	-	179	406	15,996,101
Income receivable		-	-	1	36	-	-	1	-	7		-	1	85
Income earned, but not distributed from (to) other funds														
Total managed investments		25	32	189	4,954,783	1	8	89,830	19,136	1,801	-	179	406	15,996,186
Participant directed investments		192		9,301	-	÷	5,377	-	•	2,215,032	535,161	1,550	3,432	2,770,044
Total invested assets	10,929,796	216	32	9,490	4,954,783	1	5,385	89,830	19,136	2,216,833	535,161	1,729	3,838	18,766,230
						COMBINED SC		MENT INCOME ANI Ily 1, 2007 through thousands of dolla	August 31, 2007	VESTED ASSET	rs			
INCOME AND CHANGES IN ASSETS														
Short-term Fixed Income Poo		=	-	3	222	-	1	2	-	22		1	2	441
Intermediate-term Fixed Income Poo														-
Broad Market Fixed Income Poo														
Retirement Fixed Income Poo		-	-	-	16,430	-	-	227	200			-	-	52,646
Non-retirement Domestic Fixed Income Poo					358			90				4		4.04=
Tips		-										4	8	1,247
High Yield Poo		-	-	-	(.,0.0)	-	-	(30)				-	-	(5,267)
International Fixed Income Poo	-,	-	-	-	4,686	-	-	78				-	-	15,266
Tobacco Revenue Fixed Income														-
Individually held debt securities and other instruments	5													-

							(in the	ousands of dollars)	)					
INCOME AND CHANGES IN ASSETS														
Short-term Fixed Income Pool	189	-	-	3	222	-	1	2	-	22		1	2	441
Intermediate-term Fixed Income Pool														-
Broad Market Fixed Income Pool														-
Retirement Fixed Income Pool	35,789	-	-	-	16,430	-	-	227	200			-	-	52,646
Non-retirement Domestic Fixed Income Pool														-
Tips	787	-			358			90				4	8	1,247
High Yield Pool	(3,622)	-	-	-	(1,615)	-	-	(30)				-	-	(5,267)
International Fixed Income Pool	10,502	-	-	-	4,686	-	-	78				-	-	15,266
Tobacco Revenue Fixed Income														-
Individually held debt securities and other instruments														-
Domestic Equity Pool	(100,111)	-	-	-	(45,896)	-	-	(859)	(131)			-	-	(146,997)
Non-retirement Domestic Equity Pool														-
International Equity Pool	(42,278)	•	-	-	(19,302)	-	-	(400)	(52)			•	-	(62,032)
EAFE International Equity Pool					-									-
SOA International Equity Pool														-
Emerging Markets Equity Pool	6,799	-	-	-	3,034	-	-	55				-	-	9,888
Private Equity Pool	63,652	-	-	-	28,540	-	-					-	-	92,193
Real Estate Pool	18,826	-	-	-	8,488	-	-	181				-	-	27,495
Other Investment Pool	5,965	=	=	-	2,661	-	-					=	-	8,626
Absolute Return Pool	5,513	-	-	-	2,460	-	-	48				-	-	8,021
Mortgage-related assets	13	•	-	-	1	-	-					-	-	13
Participant directed accounts		(1)	=	(176)	-	-	(133)			(8,384)	(5,606)	(18)	(36)	(14,353)
Total investment income (loss)	2,026	(1)	-	(173)	66	0	(132)	(608)	16	(8,362)	(5,606)	(13)	(26)	(12,812)
Total invested assets, beginning of period	10,911,613	167	0	7,848	4,882,572	-	5,047	90,792	17,703	2,248,107	542,758	1,496	3,206	18,711,309
Net contributions (withdrawals)	16,067	50	32	1,815	72,103	1	470	(355)	1,417	(22,912)	(1,991)	247	658	67,600
Transfers from (to) other funds														-
Commission Recapture	91	-	-	-	42	-	-	1	-			-	-	133
Total invested assets, end of period	10,929,796	216	32	9,490	4,954,783	1	5,385	89,830	19,136	2,216,833	535,161	1,729	3,838	18,766,230

<sup>(</sup>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

<sup>(</sup>f) Custodian is USBank.

<sup>(</sup>g) Investment represents shares in a Common Trust Fund, a passively managed index fund.