		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	3,123,124	3,143	25,158	3,151,425
Intermediate-term Fixed Income Pool	AY72	7,275,250	-	-	7,275,250
Broad Market Fixed Income Pool	AY73	642,728	61,535	-	704,262
US Treasury Fixed Income Pool	AY75	-	-	-	-
Conservative Broad Market Fixed Income Pool	AY76	1,587,399	-	-	1,587,399
Retirement Fixed Income Pool	AY77	-	-	1,534,963	1,534,963
Domestic Fixed Income Fund	SSGA	-	15,102	97,945	113,047
Lazard Emerging Income Plus Debt Pool	AY5R	74,656	-	-	74,656
TIPS	Combined Pool & SSgA	-	-	124,463	124,463
High Yield Pool	Combined Pool & SSgA	-	-	250,032	250,032
Emerging Debt Pool	AY 5M	-	-	91,674	91,674
International Fixed Income Pool	Combined Pool & SSgA	-	-	239,902	239,902
Tobacco Revenue Fixed Income	SSGA	100,436	-	-	100,436
Individually held debt securities and other instruments		90,445	22,622	-	113,067
Domestic Equity	Combined Pool & SSgA	1,731,555	115,995	3,642,978	5,490,528
International Equity	Combined Pools & SSgA	701,157	28,768	1,692,202	2,422,128
Emerging Markets	Combined Pools & SSgA	-	-	297,538	297,538
Private Equity	Combined Pools	-	-	1,233,378	1,233,378
Real Estate Pool	AY82/9H	-	-	1,779,505	1,779,505
Farmland	Combined Pools	-	-	462,477	462,477
Timber Pool	AY 9Q & 9S	-	-	41,900	41,900
Energy	Combined Pools	-	-	83,542	83,542
REIT Pool	AY 9H	-	-	32,951	32,951
Absolute Return Pool	AY9D/9E/9F	-	-	529,813	529,813
Mortgage-related assets			-	13	13
Total Investments		15,326,751	247,166	12,160,435	27,734,352
Income receivable		19,677	108	185	19,969
Income earned, but not distributed from (to) other funds			-	-	-
Total managed investments		15,346,428	247,273	12,160,620	27,754,323
Participant directed investments		-	-	2,257,846	2,257,846
ERISA Commingled Funds		-	-	17,336	17,336
Total invested assets		15,346,428	247,273	14,435,803	30,029,505

COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS January 31, 2009 (in thousands of dollars)

TOTAL INCOME AND CHANGE IN ASSETS

Object town First Income Book	43/70	(0.222)	(0)	000	(0.440)
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool	AY70 AY72	(2,338)	(2)	229	(2,112)
		289,435	-	-	289,435
Broad Market Fixed Income Pool	AY73	12,780	(62)	-	12,717
Conservative Broad Market Fixed Income Pool	AY76	6,726	-	(05.500)	6,726
Retirement Fixed Income Pool	AY77	-	-	(25,522)	(25,522)
Domestic Fixed Income Fund	SSGA	- · · · · · · · · · · · · · · · · · · ·	533	2,703	3,236
Lazard Emerging Income Plus Debt Pool	AY5R	(5,344)	-	-	(5,344)
TIPS	Combined Pool & SSgA	-	-	(10,234)	(10,234)
High Yield Pool	Combined Pool & SSgA	-	-	(41,109)	(41,109)
Emerging Debt Pool	AY 5M	-	-	(10,135)	(10,135)
International Fixed Income Pool	Combined Pool & SSgA	-	-	(1,887)	(1,887)
Tobacco Revenue Fixed Income	SSGA	1,712	-	-	1,712
Individually held debt securities and other instruments		3,046	423	-	3,469
Domestic Equity	Combined Pool & SSgA	(851,962)	(57,875)	(1,906,228)	(2,816,065)
International Equity	Combined Pool & SSgA	(417,041)	(14,054)	(1,048,299)	(1,479,395)
Emerging Markets	Combined Pool & SSgA	-	-	(235,444)	(235,444)
Private Equity	Combined Pools	-	-	(126,803)	(126,803)
Real Estate Pool	AY82/9H	-	-	(95,369)	(95,369)
Farmland	Combined Pools	-	-	17,385	17,385
Timber Pool	AY 9Q & 9s	-	-	-	-
Energy	Combined Pools	-	-	(301)	(301)
REIT Pool	AY 9H	-	-	(34,912)	(34,912)
Absolute Return Pool	AY9D/9E/9F	-	-	(96,934)	(96,934)
Mortgage-related assets		-	-	1	1
Participant directed accounts		-	-	(441,722)	(441,722)
ERISA Commingled Funds		-	-	(5,201)	(5,201)
Total investment income (loss)		(962,987)	(71,039)	(4,059,780)	(5,093,807)
Total invested assets, beginning of period		14,810,111	327,338	18,342,212	33,479,662
Net contributions (withdrawals)		1,499,304	(9,026)	153,074	1,643,352
Transfers from (to) other funds		-	-	-	-
Commission Recapture		-	-	297	297
Total invested assets, end of period		15,346,428	247,273	14,435,803	30,029,505

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

		CONSTITUT	TIONAL BUDGET RESE	RVE FUND	_		PUBLI	C SCHOOL TRUS	ST FUND	ALASKA	CHILDREN'S TR	UST				ALASKA SPORT FISH C	CONSTRUCTION FUND
_		MAIN	SUB ACCOUNT	TOTAL MAIN AND SUB FUNDS	GENERAL FUND AND OTHER NON- SEGREGATED INVESTMENTS	PERMANENT FUND DIVIDEND FUND ^(c)	PRINCIPAL	INCOME	TOTAL PRINCIPAL AND INCOME	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
Short-term Fixed Income Pool	AY70	173,706	2	173,708	2,522,766	41,927	6,569	18,682	25,251	35	591	627	3,272	4	668	59,718	70,114
Intermediate-term Fixed Income Pool	AY72	2,413,666		2,413,666	4,736,733				-			-					
Broad Market Fixed Income Pool	AY73	642,728		642,728								-		-			
Conservative Broad Market Fixed Income Pool Retirement Fixed Income Pool	AY76 AY77		1,256,623	1,256,623			169,146		169,146	1,581		1,581		111,607			
Domestic Fixed Income Fund	SSGA			-					-			-					
Lazard Emerging Income Plus Debt Pool	AY5R		74,656	74,656					-			-					
	Combined Pool & SSgA		,	-					-			-					
High Yield Pool				-					-			-					
Emerging Debt Pool	AY 5M								-			-					
International Fixed Income Tobacco Revenue Fixed Income	SSGA SSGA			-	100,436				-			-					
Individually held debt securities and other instruments	000/1			-	90,445	-			-			-					
Domestic Equity	Combined Pool & SSgA		1,431,484	1,431,484			123,506		123,506	4,069		4,069		116,553	160		
International Equity	Combined Pool & SSgA		629,202	629,202					-	1,684		1,684		44,914			
Emerging Markets	Combined Pool & SSgA			-					-			-					
Private Equity Real Estate Pool	Combined A-C Pools AY82/9H			-					-			-					
Farmland	Combined Pools			-					-			-					
Timber Pool	AY 9Q & 9S			-					-			-					
Energy	Combined Pools			-					-			-					
REIT Pool	AY9H			-					-			-					
Absolute Return Pool Mortgage-related assets	AY9D/9E/9F			-					-			-					
Total Investments		3,230,100	3,391,967	6,622,067	7,450,381	41,927	299,221	18,682	317,903	7,370	591	7,962	3,272	273,079	828	59,718	70,11
Income receivable		2,191	-	2,191	14,975	256	33	108	141	-	3	3	19	-	4	350	41
ncome earned, but not distributed from (to) other funds					256	(256)	(33)	33	-	(2)	2	-					
Total managed investments		3,232,291	3,391,967	6,624,258	7,465,611	41,927	299,221	18,823	318,044	7,369	597	7,965	3,292	273,079	832	60,069	70,52
Participant directed investments				-					-			-					
ERISA Commingled Funds				-													
Errio/ Commingica ranas																	
Total invested assets		3,232,291	3,391,967	6,624,258	7,465,611	41,927 C	299,221 OMBINED SCHE		318,044 VESTMENT INCOME			7,965 SSETS	3,292	273,079	832	60,069	70,526
		3,232,291	3,391,967		7,465,611			DULE OF IN		AND CHANGES IN through January 3	INVESTED AS		3,292	273,079	832	60,069	70,52
Total invested assets	AY70	3,232,291	3,391,967		7,465,611			DULE OF IN	VESTMENT INCOME e period July 1, 2008	AND CHANGES IN through January 3	INVESTED AS		3,292	273,079	832	60,069	
Total invested assets INCOME AND CHANGES IN ASSETS	AY70 AY72			6,624,258		С	OMBINED SCHE	DULE OF IN	/ESTMENT INCOME e period July 1, 2008 (in thousands	AND CHANGES IN through January 3	INVESTED AS	SSETS		273,079			
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool	AY72 AY73	1,525	- 9,342	1,525 76,341 10,526	(779)	С	OMBINED SCHE 24 1,135	DULE OF IN	/ESTMENT INCOME e period July 1, 2008 (in thousands 13 - 1,135	AND CHANGES IN through January 3's of dollars)	INVESTED AS	(0) 9		- 807			
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool	AY72 AY73 AY76	1,525 76,341		1,525 76,341 10,526 6,414	(779)	С	OMBINED SCHE	DULE OF IN	VESTMENT INCOME e period July 1, 2008 (in thousands 13 -	AND CHANGES IN through January 3' s of dollars)	INVESTED AS	SSETS (0)					
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Pool	AY72 AY73 AY76 AY77	1,525 76,341	- 9,342	1,525 76,341 10,526 6,414	(779)	С	OMBINED SCHE 24 1,135	DULE OF IN	/ESTMENT INCOME e period July 1, 2008 (in thousands - - 1,135 144 -	AND CHANGES IN through January 3's of dollars)	INVESTED AS	(0) 9 11		- 807			
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Fund	AY72 AY73 AY76 AY77 SSGA	1,525 76,341	9,342 6,414	1,525 76,341 10,526 6,414	(779)	С	OMBINED SCHE 24 1,135	DULE OF IN	/ESTMENT INCOME e period July 1, 2008 (in thousands 13 - 1,135	AND CHANGES IN through January 3's of dollars)	INVESTED AS	(0) 9		- 807			
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool	AY72 AY73 AY76 AY77	1,525 76,341	- 9,342	1,525 76,341 10,526 6,414	(779)	С	OMBINED SCHE 24 1,135	DULE OF IN	/ESTMENT INCOME e period July 1, 2008 (in thousands - - 1,135 144 -	AND CHANGES IN through January 3's of dollars)	INVESTED AS	(0) 9 11		- 807			
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Fund Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS	AY72 AY73 AY76 AY77 SSGA AY5R	1,525 76,341	9,342 6,414	1,525 76,341 10,526 6,414 - (5,344)	(779)	С	OMBINED SCHE 24 1,135	DULE OF IN	/ESTMENT INCOME a period July 1, 2008 (in thousands 13 1,135 144	AND CHANGES IN through January 3's of dollars)	INVESTED AS	(0) 9 11 -		- 807			
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS High Yield Pool Emerging Debt Pool	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M	1,525 76,341	9,342 6,414	1,525 76,341 10,526 6,414 - (5,344)	(779)	С	OMBINED SCHE 24 1,135	DULE OF IN	/ESTMENT INCOME e period July 1, 2008 (in thousands 13 1,135 144	AND CHANGES IN through January 3's of dollars)	INVESTED AS	(0) 9 11 -		- 807			
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS High Yield Pool Emerging Debt Pool International Fixed Income	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA	1,525 76,341	9,342 6,414	1,525 76,341 10,526 6,414 - (5,344)	(779) 207,115	С	OMBINED SCHE 24 1,135	DULE OF IN	/ESTMENT INCOME e period July 1, 2008 (in thousands 13 - 1,135 144	AND CHANGES IN through January 3's of dollars)	INVESTED AS	(0) 9 11 - - -		- 807			
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Fool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M	1,525 76,341	9,342 6,414	1,525 76,341 10,526 6,414 - (5,344)	(779)	(2,669)	OMBINED SCHE 24 1,135	DULE OF IN	/ESTMENT INCOME e period July 1, 2008 (in thousands 13 - 1,135 144	AND CHANGES IN through January 3's of dollars)	INVESTED AS	(0) 9 11 - - -		- 807			
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Fund Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA SSGA	1,525 76,341	- 9,342 6,414 (5,344)	1,525 76,341 10,526 6,414 - (5,344)	(779) 207,115	С	OMBINED SCHE 24 1,135 144	DULE OF IN	/ESTMENT INCOME e period July 1, 2008 (in thousands 13 - 1,135 144	AND CHANGES IN through January 3' s of dollars) - 9 11	INVESTED AS	(0) 9 11		- 807 (132)	(1)		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Fund Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA SSGA Combined Pool & SSgA SSGA Combined Pool & SSgA	1,525 76,341	9,342 6,414	1,525 76,341 10,526 6,414 (5,344)	(779) 207,115	(2,669)	OMBINED SCHE 24 1,135	DULE OF IN	/ESTMENT INCOME e period July 1, 2008 (in thousands 13 - 1,135 144	AND CHANGES IN through January 3's of dollars)	INVESTED AS	(0) 9 11 - - -		- 807			
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Pund Lazard Emerging Income Plus Debt Pool TipS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA SSGA SSGA Combined Pool & SSgA Combined Pool & SSgA SSGA Combined Pool & SSgA SSGA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA	1,525 76,341	- 9,342 6,414 (5,344)	1,525 76,341 10,526 6,414 - (5,344)	(779) 207,115	(2,669)	OMBINED SCHE 24 1,135 144	DULE OF IN	/ESTMENT INCOME e period July 1, 2008 (in thousands 13 - 1,135 144	AND CHANGES IN through January 3's of dollars) - 9 11	INVESTED AS	(0) 9 11 - - - - - (2,249)		- 807 (132) (54,962)	(1)		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity Emerging Markets Private Equity	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA SSGA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA SSGA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA	1,525 76,341	- 9,342 6,414 (5,344)	1,525 76,341 10,526 6,414 (5,344)	(779) 207,115	(2,669)	OMBINED SCHE 24 1,135 144	DULE OF IN	/ESTMENT INCOME period July 1, 2008 (in thousands 13	AND CHANGES IN through January 3's of dollars) - 9 11	INVESTED AS	(0) 9 11 (2,249) (944)		- 807 (132) (54,962)	(1)		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Fund Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Real Estate Pool	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA Combined A-C Pools AY82/9H	1,525 76,341	- 9,342 6,414 (5,344)	1,525 76,341 10,526 6,414 - (5,344) - (707,976) (377,648)	(779) 207,115	(2,669)	OMBINED SCHE 24 1,135 144	DULE OF IN	/ESTMENT INCOME period July 1, 2008 (in thousands 13 - 1,135 144 (57,283)	AND CHANGES IN through January 3's of dollars) - 9 11	INVESTED AS	(0) 9 11 (2,249) (944)		- 807 (132) (54,962)	(1)		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Real Estate Pool Farmland	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA Combined Pools	1,525 76,341	- 9,342 6,414 (5,344)	1,525 76,341 10,526 6,414 (5,344)	(779) 207,115	(2,669)	OMBINED SCHE 24 1,135 144	DULE OF IN	/ESTMENT INCOME period July 1, 2008 (in thousands 13	AND CHANGES IN through January 3's of dollars) - 9 11	INVESTED AS	(0) 9 11 (2,249) (944)		- 807 (132) (54,962)	(1)		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Fund Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Real Estate Pool	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA Combined A-C Pools AY82/9H	1,525 76,341	- 9,342 6,414 (5,344)	1,525 76,341 10,526 6,414 (5,344) - (707,976) (377,648)	(779) 207,115	(2,669)	OMBINED SCHE 24 1,135 144	DULE OF IN	/ESTMENT INCOME e period July 1, 2008 (in thousands 13 - 1,135 144	AND CHANGES IN through January 3's of dollars) - 9 11	INVESTED AS	(0) 9 11 (2,249) (944)		- 807 (132) (54,962)	(1)		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Real Estate Pool Farmland Timber Pool	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA Combined Pools AY82/9H Combined Pools AY 9Q & 9S Combined Pools AY9H	1,525 76,341	- 9,342 6,414 (5,344)	1,525 76,341 10,526 6,414 - (5,344) - (707,976) (377,648)	(779) 207,115	(2,669)	OMBINED SCHE 24 1,135 144	DULE OF IN	/ESTMENT INCOME period July 1, 2008 (in thousands 13 - 1,135 144	AND CHANGES IN through January 3's of dollars) - 9 11	INVESTED AS	(0) 9 11 (2,249) (944)		- 807 (132) (54,962)	(1)		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Fund Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Real Estate Pool Farmland Timber Pool Energy REIT Pool Absolute Return Pool	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA SSGA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA SSGA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA Combined Pools	1,525 76,341	- 9,342 6,414 (5,344)	1,525 76,341 10,526 6,414 (5,344) (707,976) (377,648)	(779) 207,115	(2,669)	OMBINED SCHE 24 1,135 144	DULE OF IN	/ESTMENT INCOME e period July 1, 2008 (in thousands 13 - 1,135 144	AND CHANGES IN through January 3's of dollars) - 9 11	INVESTED AS	(0) 9 11 (2,249) (944)		- 807 (132) (54,962)	(1)		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Fund Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Real Estate Pool Farmland Timber Pool Energy REIT Pool Absolute Return Pool Mortgage-related assets	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA Combined Pools AY82/9H Combined Pools AY 9Q & 9S Combined Pools AY9H	1,525 76,341	- 9,342 6,414 (5,344)	1,525 76,341 10,526 6,414 (5,344) - (707,976) (377,648)	(779) 207,115	(2,669)	OMBINED SCHE 24 1,135 144	DULE OF IN	/ESTMENT INCOME e period July 1, 2008 (in thousands 13 - 1,135 144	AND CHANGES IN through January 3's of dollars) - 9 11	INVESTED AS	(0) 9 11 (2,249) (944)		- 807 (132) (54,962)	(1)		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Puls Debt Pool TiPS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Real Estate Pool Farmland Timber Pool Energy REIT Pool Absolute Return Pool Mortgage-related assets Participant directed accounts	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA Combined Pools AY82/9H Combined Pools AY 9Q & 9S Combined Pools AY9H	1,525 76,341	- 9,342 6,414 (5,344)	1,525 76,341 10,526 6,414 (5,344) - (707,976) (377,648)	(779) 207,115	(2,669)	OMBINED SCHE 24 1,135 144	DULE OF IN	/ESTMENT INCOME e period July 1, 2008 (in thousands	AND CHANGES IN through January 3's of dollars) - 9 11	INVESTED AS	(0) 9 11 (2,249) (944)		- 807 (132) (54,962)	(1)		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Real Estate Pool Farmland Timber Pool Energy REIT Pool Absolute Return Pool Mortgage-related assets Participant directed accounts ERISA Commingled Funds	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA Combined Pools AY82/9H Combined Pools AY 9Q & 9S Combined Pools AY9H	1,525 76,341 1,184	- 9,342 6,414 (5,344) (707,976) (377,648)	1,525 76,341 10,526 6,414 (5,344) - (707,976) (377,648)	(779) 207,115	(2,669) 3,046	24 1,135 144 (57,283)	DULE OF INV for the	/ESTMENT INCOME e period July 1, 2008 (in thousands 13 - 1,135 144	AND CHANGES IN through January 3's of dollars) - 9 11 (2,249) (944)	INVESTED AS	(0) 9 11 (2,249) (944)	(2)	- 807 (132) (54,962) (25,181)	(60)	(59)	(11
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Retirement Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Real Estate Pool Farmland Timber Pool Energy REIT Pool Absolute Return Pool Mortgage-related assets Participant directed accounts ERISA Commingled Funds Total investment income (loss)	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA Combined Pools AY82/9H Combined Pools AY 9Q & 9S Combined Pools AY9H	1,525 76,341 1,184	- 9,342 6,414 (5,344) (707,976) (377,648)	1,525 76,341 10,526 6,414 (5,344) - (707,976) (377,648)	(779) 207,115	(2,669) 3,046	OMBINED SCHE 24 1,135 144 (57,283)	DULE OF INV for the	/ESTMENT INCOME e period July 1, 2008 (in thousands	AND CHANGES IN through January 3's of dollars) - 9 11 (2,249) (944)	INVESTED AS 1, 2009 -	(0) 9 11 (2,249) (944) (3,172)	(2)	- 807 (132) (54,962) (25,181)	(60)	(59)	(11
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Plus Debt Pool TiPS High Yield Pool Emerging Debt Pool International Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Real Estate Pool Farmland Timber Pool Energy REIT Pool Absolute Return Pool Mortgage-related assets Participant directed accounts ERISA Commingled Funds Total investment income (loss)	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA Combined Pools AY82/9H Combined Pools AY 9Q & 9S Combined Pools AY9H	1,525 76,341 1,184 1,184	- 9,342 6,414 (5,344) (707,976) (377,648)	1,525 76,341 10,526 6,414 (5,344) (707,976) (377,648) (7096,162) 5,601,232	(779) 207,115 1,712 - 208,048 7,779,666	(2,669) 3,046	(57,283) (55,980) 349,067	(11) (11) (15,636	/ESTMENT INCOME period July 1, 2008 (in thousands	AND CHANGES IN through January 3's of dollars) - 9 11 (2,249) (944)	INVESTED AS 1, 2009 -	(0) 9 11 (2,249) (944) (3,172) 11,425	(2) 3,466	(54,962) (25,181) (79,468) 368,706	(60)	(59) (59) 63,415	(11
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Pool Retirement Fixed Income Pool Pool Domestic Fixed Income Pool TipS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Real Estate Pool Farmland Timber Pool Energy REIT Pool Mortgage-related assets Participant directed accounts ERISA Commingled Funds Total investment income (loss) Total invested assets, beginning of period Net contributions (withdrawals)	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA Combined Pools AY82/9H Combined Pools AY 9Q & 9S Combined Pools AY9H	1,525 76,341 1,184	- 9,342 6,414 (5,344) (707,976) (377,648)	1,525 76,341 10,526 6,414 (5,344) - (707,976) (377,648)	208,048 7,779,666 (522,480)	3,046 3,046 3,046 377 18,332 23,595	(57,283) (57,283) (55,980) 349,067 9,415	(11) 15,636 (83)	/ESTMENT INCOME e period July 1, 2008 (in thousands 13 - 1,135 144	AND CHANGES IN through January 3's of dollars)	INVESTED AS 1, 2009 -	(0) 9 11 (2,249) (944) (3,172)	(2)	- 807 (132) (54,962) (25,181)	(60)	(59)	(11 70,64
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Retirement Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Pool Tips High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Real Estate Pool Farmland Timber Pool Energy REIT Pool Absolute Return Pool Mortgage-related assets Participant directed accounts ERISA Commingled Funds Total investment income (loss) Total invested assets, beginning of period	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA Combined Pools AY82/9H Combined Pools AY 9Q & 9S Combined Pools AY9H	79,050 1,134,053 2,019,188	- 9,342 6,414 (5,344) (707,976) (377,648)	1,525 76,341 10,526 6,414 (5,344) (707,976) (377,648) (996,162) 5,601,232 2,019,188	(779) 207,115 1,712 - 208,048 7,779,666	(2,669) 3,046	(57,283) (55,980) 349,067	(11) (11) (15,636	/ESTMENT INCOME period July 1, 2008 (in thousands	AND CHANGES IN through January 3's of dollars) - 9 11 (2,249) (944)	INVESTED AS 1, 2009 -	(0) 9 11 (2,249) (944) (3,172) 11,425 (288)	(2) 3,466	(54,962) (25,181) (79,468) 368,706	(60)	(59) 63,415 (3,287)	(11. (11. 70,64

Notes to schedules on page 6 page 2 of 6

INTERNATIONAL AIRPORTS

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
-		DEVELOPMENT	DEVELOPMENT	Series 1939A	Series 1999B	Series 1999C	Series 2002A	Series 2002B	Series 2002 Reserve	Series 2003A	Series 2003B	Nesei ve	Series 2000 AWT	AWI	VARIABLE RATE	AIRFORT 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	7,878	2,314	1,777	1,795	180	1,258	24,477	14,535	4,197	8,004	2,334	46,713	44,881	30,090	190,433
Intermediate-term Fixed Income Pool	AY72	79,559	45,291	1,777	1,795	100	1,236	24,411	14,555	4,197	8,004	2,334	40,713	44,001	30,090	124,850
Broad Market Fixed Income Pool	AY73	15,000	15,25													-
Conservative Broad Market Fixed Income Pool	AY76															-
Retirement Fixed Income Pool	AY77															-
Domestic Fixed Income Fund	SSGA															-
Lazard Emerging Income Plus Debt Pool	AY5R															-
	Combined Pool & SSgA															-
	Combined Pool & SSgA AY 5M															-
Emerging Debt Pool International Fixed Income	Combined Pool & SSgA															-
Tobacco Revenue Fixed Income	SSGA															-
Individually held debt securities and other instruments																-
	Combined Pool & SSgA															-
	Combined Pool & SSgA															-
Emerging Markets																-
Private Equity Real Estate Pool	Combined A-C Pools AY82/9H															-
Farmland	Combined Pools															
Timber Pool	AY 9Q & 9S															-
Energy	Combined Pools															-
REIT Pool	AY9H															-
Absolute Return Pool	AY9D/9E/9F															-
Mortgage-related assets																
Total Investments		87,437	47,605	1,777	1,795	180	1,258	24,477	14,535		8,004	2,334			30,090	315,283
Income receivable Income earned, but not distributed from (to) other funds		46	14	10	11	1	7	144	85	25	47	14	279	263	180	1,127
Total managed investments		87,483	47,619	1,788	1,806	181	1,266	24,621	14,621	4,222	8,051	2,348	46,992	45,144	30,269	316,410
Participant directed investments		,	,	1,100	1,000		1,222	,	,	-,	-,	_,	,	12,111		_
ERISA Commingled Funds																-
Total invested assets		87,483	47,619	1,788	1,806	181	1,266	24,621	14,621	4,222	8,051	2,348	46,992	45,144	30,269	316,410
10141 1111 00104 400010		0.,100	,0.0	.,	1,000		1,200	21,021	11,021	.,	0,001	2,010	.0,002	10,111	00,200	0.10,1.10
							COMBINED S	SCHEDULE OF IN	IVESTMENT INCOME	AND CHANGES I	N INVESTED AS	SFTS				
							COMBINE		riod July 1, 2008 throu			02.0				
								·	(in thousands of do							
INCOME AND CHANGES IN ASSETS																
Short-term Fixed Income Pool	AY70	26	(2)	-	(1)	-	3	(27)	(10)	(3)	(6)	(2) (64)	(51)	(121)	(257)
Intermediate-term Fixed Income Pool	AY72	3,654	2,324													5,978
Broad Market Fixed Income Pool	AY73															-
Conservative Broad Market Fixed Income Pool Retirement Fixed Income Pool	AY76 AY77															-
Domestic Fixed Income Fund	SSGA															
Lazard Emerging Income Plus Debt Pool	AY5R															
	Combined Pool & SSgA															-
High Yield Pool	Combined Pool & SSgA															-
Emerging Debt Pool	AY 5M															-
International Fixed Income																-
Tobacco Revenue Fixed Income Individually held debt securities and other instruments	SSGA															-
	Combined Pool & SSgA															-
																-
Emerging Markets																
Private Equity	Combined A-C Pools															-
Real Estate Pool	AY82/9H															-
Farmland	Combined Pools															-
Timber Pool Energy	AY 9Q & 9S Combined Pools															-
REIT Pool	AY9H															
Absolute Return Pool	AY9D/9E/9F															-
Mortgage-related assets																
Participant directed accounts																
ERISA Commingled Funds																-
Total investment income (loss)		3,680	2,322	(0)	(1)	(0)	3	(27)	(10)	(3)	(6)	(2) (64)) (51)	(121)	5,721
Total invested assets, beginning of period		84,399	53,033	2,661	2,927	181	2,523	44,068	14,631		9,132	2,349			53,658	388,195
Net contributions (withdrawals)		(596)	(7,736)		(1,120)	-	(1,261)	(19,420)	-		(1,074)					(77,506)
Transfers from (to) other funds		-	-		,					, ,	· · · ·				, , ,	-
Commission Recapture	(b)															-
Total invested assets, end of period		87,483	47,619	1,788	1,806	181	1,266	24,621	14,621	4,222	8,051	2,348	46,992	45,144	30,269	316,410

	<u>-</u>			INVESTMENTS UN	DER THE FIDUCIARY RESP	ONSIBILITY OF THE C	OMMISSIONER OF REVE	NUE				OTHER INVESTED	DASSETS		
						GENERAL OBLIGATION BOND	os .								
		RETIRE	MENT HEALTH INSURAN	CE	Series 2	003A	Series 2003B		TOTAL ASSETS						
		MAJOR MEDICAL	LONG TERM		EDUCATION AND MUSEUM	TRANSPORTATION	ACCELERATED	TOTAL	UNDER FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE	UNIVERSITY OF	ALASKA STUDENT LOAN CORPORATION (e)	ALASKA STUDENT LOAN CORPORATION (f)	EXXON VALDEZ OIL SPILL INVESTMENT FUND ^(d)	MENTAL HEALTH TRUST	TOTAL OTHER INVESTED
-			CARE	TOTAL	FACILITY	PROJECTS	TRANSPORTATION	IOTAL	REVENUE	ALASKA TRUST				RESERVE FUND	ASSETS
INVESTED ASSETS	CUSTODIAN ACCOUNT #'S	AY03	AY11		AY2N	AY2O	AY2M			AY12	AY15/2F/2V/9R	AYT1-3	AY02/2H/2J	AY2L	
Short-term Fixed Income Pool	AY70	13,500	2,277	15,777	8,935	5,109	4,815	18,859	3,123,124	-			1	3,142	3,143
Intermediate-term Fixed Income Pool	AY72			-				-	7,275,250					-	
Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool	AY73 AY76		- 48,442	48,442				-	642,728 1,587,399				52,509	9,026	61,535
Retirement Fixed Income Pool	AY77		40,442	40,442				-	1,367,399						-
Domestic Fixed Income Fund	SSGA			-				-	-	15,102				<u>-</u>	15,102
Lazard Emerging Income Plus Debt Pool	AY5R			-				=	74,656						-
	Combined Pool & SSgA			-				-	-						-
High Yield Pool Emerging Debt Pool	Combined Pool & SSgA AY 5M			-				-	-						-
International Fixed Income				-				-	-						-
Tobacco Revenue Fixed Income	SSGA			-				-	100,436						-
Individually held debt securities and other instruments				-				-	90,445		8,582	14,040			22,622
Domestic Equity International Equity	Combined Pool & SSgA Combined Pool & SSgA		55,782 25,357	55,782 25,357				-	1,731,555 701,157	37,155			66,670 22,629	12,170 6,139	115,995 28,768
Emerging Markets	Combined Pool & SSgA Combined Pool & SSgA		25,557	20,337				-	-				22,029	0,139	20,700
Private Equity	Combined A-C Pools			-				-	-						-
Real Estate Pool	AY82/9H			-				-	-						-
Farmland Timber Pool	Combined Pools AY 9Q & 9S			-				-	-						-
Energy	Combined Pools			-				<u> </u>	-						-
REIT Pool	AY9H			-				-	-						-
Absolute Return Pool	AY9D/9E/9F			-				=							=
Mortgage-related assets				-		T. 100		-	-	T0 057	0.500				-
Total Investments Income receivable		13,500 79	328,783 10	145,357 89	8,935 52	5,109 30	4,815 29	18,859 111	15,326,751 19,677	52,257 -	8,582	14,040 83	141,809	30,478 24	247,166 108
Income earned, but not distributed from (to) other funds				-	- UL		23	-	-			00		2-7	-
Total managed investments		13,579	131,867	145,446	8,988	5,139	4,843	18,970	15,346,428	52,257	8,582	14,123	141,809	30,502	247,273
Participant directed investments				-				-	-						-
ERISA Commingled Funds				-				-	-						<u> </u>
Total invested assets		13,579	131,867	145,446	8,988	5,139	4,843	18,970	15,346,428	52,257	8,582	14,123	141,809	30,502	247,273
INCOME AND CHANGES IN ASSETS							for the period July (in th	v 1, 2008 through J ousands of dollars	s)						
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool	AY70 AY72	40	(7)	33	(10)	(13)	(4)	(26)	(2,338) 289,435	-			(4)	2	(2)
Broad Market Fixed Income Pool	AY73		303	303				_	12,780				(18)	(44)	(62)
Conservative Broad Market Fixed Income Pool	AY76		289	289				-	6,726					. ,	-
Retirement Fixed Income Pool	AY77			-				-	-						-
Domestic Fixed Income Fund	SSGA			-				-	-	533				-	533
Lazard Emerging Income Plus Debt Pool TIPS	AY5R Combined Pool & SSgA							-	(5,344)						-
	Combined Pool & SSgA							-	-						-
Emerging Debt Pool	AY 5M			-				-	-						-
International Fixed Income	Combined Pool & SSgA			-				-	-						-
Tobacco Revenue Fixed Income Individually held debt securities and other instruments	SSGA			-				-	1,712 3,046		65	358			423
Domestic Equity	Combined Pool & SSgA		(29,433)	(29,433)				-	(851,962)	(20,381)	03	336	(31,830)	(5,664)	(57,875)
International Equity	Combined Pool & SSgA		(13,268)	(13,268)				-	(417,041)				(12,059)	(1,996)	(14,054)
Emerging Markets				-				-	-						-
Private Equity Real Estate Pool	Combined A-C Pools AY82/9H							-	-						- -
Farmland	Combined Pools			-				-	-						-
Timber Pool	AY 9Q & 9S			-				-	-						-
Energy	Combined Pools			-				•	-						-
REIT Pool Absolute Return Pool	AY9H AY9D/9E/9F			-				-	•						
Mortgage-related assets	V I ADIACIAL			-				-							-
Participant directed accounts				_				-	-						<u>-</u>
ERISA Commingled Funds				-				-	-						-
Total investment income (loss)		40	(42,117)	(42,077)	(10)	(13)	(4)	(26)	(962,987)	(19,848)	65	358	(43,911)	(7,702)	(71,039)
Total invested assets, beginning of period		8,467	165,660	174,127	11,173	12,457	12,323	35,952	14,810,111	73,705	11,091	13,205	193,081	36,256	327,338
Net contributions (withdrawals)		5,073	8,324	13,396	(2,175)	(7,305)	(7,475)	(16,956)	1,499,304	(1,600)	(2,574)	560	(7,361)	1,948	(9,026)
Transfers from (to) other funds		(b)		-				-	-						-
Commission Recapture Total invested assets, end of period		13,579	131,867	145,446	8,988	5,139	4,843	18,970	15,346,428	52,257	8,582	14,123	141,809	30,502	247,273
rotal invested assets, end of period		13,373	131,007	140,440	0,300	3,133	4,043	10,910	13,340,420	32,237	0,002	14,123	141,009	30,302	471,413

INVESTMENTS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

Notes to schedules on page 6 page 4 of 6

OTHER INVESTED ASSETS

INVESTMENTS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD

DEFINED BENEFIT PLAN

TOTAL PUBLIC EMPLOYEES' RETIREMENT SYSTEM

DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT

TEACHERS' RETIREMENT SYSTEM

DEFINED CONTRIBUTION RETIREE MEDICAL PLAN

DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT

TOTAL TEACHER'S RETIREMENT SYSTEM

DEFINED CONTRIBUTION PARTICIPANT DIRECTED

DEFINED CONTRIBUTION DEFINED BENEFIT OD&D

DEFINED BENEFIT RETIREE HEALTH CARE TRUST

INVESTED ASSETS	CUSTODIAN ACCOUNT #'S	AY21	AYW2	AY6G	AY6i	AY6J	AYX2	AYY2		AY22	ATW3	AY 6H	AY6L	AYX3	AYY3	
INVESTED ASSETS Short-term Fixed Income Pool	AY70	1,904	13,044	66	18	651	130	486	16,298	652	5,126	37	287	64	199	
Intermediate-term Fixed Income Pool	AY72	1,001	10,011			33 .	100	.00	-	002	5,.25	.	20.	V.		
Broad Market Fixed Income Pool	AY73								-							
Conservative Broad Market Fixed Income Pool	AY76								-							
Retirement Fixed Income Pool	AY77	1,052,549	-	-	-	-	-	-	1,052,549	456,875	-	-	-	-	-	
Domestic Fixed Income Fund	SSGA	-	61,559	-	-	-	_	_	61,559	-	34,675	-	-	-	-	
Lazard Emerging Income Plus Debt Pool	AY5R		,,,,,,						-		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					
	Combined Pool & SSgA	45,552	37,337	93	23	-	233	761	83,998	19,767	18,445	33	-	100	251	
High Yield Pool	Combined Pool & SSgA	164,176	8,453	-	-	-			172,629	72,688	2,167	-	-	-	-	
Emerging Debt Pool	AY 5M	62,899	-	-	-	-	-	-	62,899	27,887	-	-	-	-	-	
International Fixed Income	Combined Pool & SSgA	157,015	8,930	-	-	-	-	-	165,945	69,608	2,214	-	-	-	-	
Tobacco Revenue Fixed Income	SSGA								-							
ridually held debt securities and other instruments									-							
Domestic Equity	Combined Pool & SSgA	2,354,225	136,818	-	-	-	-	-	2,491,043	1,040,274	67,605	-	-	-	-	
International Equity	Combined Pool & SSgA	1,093,363	61,387	-	-	-	-	-	1,154,749	486,540	30,586	-	-	-	-	
Emerging Markets	Combined Pool & SSgA	187,471	17,227	-	-	-	-	-	204,699	82,724	8,108	-	-	-	-	
Private Equity	Combined A-C Pools	854,597	-	=	-	-	=	-	854,597	378,781	-	=	-	.	-	
Real Estate Pool	AY82/9H	1,221,051	-	-	-	-	-	-	1,221,051	541,194	-	-	-	-	-	
Farmland	Combined Pools	320,583	-	•	-	-	-	•	320,583	141,894	-	-	-	-	-	
Timber Pool	AY 9Q & 9S	28,804	-	-	-	-	-	-	28,804	12,769	-	-	-	-	-	
Energy	Combined Pools	57,880	-	-	-	-	-	-	57,880	25,662	-	-	-	-	-	
REIT Pool	AY9H	22,632	-	-	-	-	-	-	22,632	10,000	-	-	-	-	-	
Absolute Return Pool	AY9D/9E/9F	364,192	•	-	-	-	-	-	364,192	161,428	-	-	-	-	-	
Mortgage-related assets		-		-	-	-	-	-	-	13	-	-	-	-	-	
Total Investments		7,988,894	344,754	159	41	651	363	1,247	8,336,108	3,528,756	168,925	70	287	163	449	
Income receivable		25	84	1	-	4	1	4	119	9	28	-	1	-	1	
e earned, but not distributed from (to) other funds									-							
Total managed investments		7,988,919	344,838	159	41	655	364	1,251	8,336,228	3,528,765	168,952	70	289	164	451	
Participant directed investments		-				29,993	•	-	29,993	-		•	14,106	=	-	
ERISA Commingled Funds			-	1,124	296		2,548	8,817	12,785		-	447		1,099	3,005	
							0.040	40.000	8,379,006	3,528,765	168,952	517	14,395	1,263	3,456	
Total invested assets Total invested assets		7,988,919	344,838	1,283	336	30,648		10,068 DULE OF INVESTMEI for the period July 1 (in tho	NT INCOME AND CH	IANGES IN INVESTI Jary 31, 2009	·					
Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool	AY70	7,988,919 82	344,838	1,283	-	30,648	COMBINED SCHE	DULE OF INVESTMEI	NT INCOME AND CH	IANGES IN INVEST	·		-		1	
Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool	AY72			1,283 -			COMBINED SCHE	DULE OF INVESTMEI for the period July 1 (in tho	NT INCOME AND CH I, 2008 through Janu usands of dollars)	IANGES IN INVESTI Jary 31, 2009	D ASSETS				1	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool	AY72 AY73			1,283 -	-		COMBINED SCHE	DULE OF INVESTMEI for the period July 1 (in tho	NT INCOME AND CH I, 2008 through Janu usands of dollars)	IANGES IN INVESTI Jary 31, 2009	D ASSETS				1	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool	AY72 AY73 AY76	82		1,283 -	-		COMBINED SCHE	DULE OF INVESTMEI for the period July 1 (in tho	NT INCOME AND CH I, 2008 through Janu usands of dollars) 99 - -	IANGES IN INVESTI Iary 31, 2009	D ASSETS			-	1	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Pool	AY72 AY73 AY76 AY77	82 (17,191)	16	1,283 - -	-	(2) -	COMBINED SCHEI	DULE OF INVESTMEI for the period July 1 (in tho 2	NT INCOME AND CH I, 2008 through Janu usands of dollars) 99 (17,191)	IANGES IN INVESTI Lary 31, 2009 129 (7,980)	ED ASSETS					
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Fund	AY72 AY73 AY76 AY77 SSGA	82		1,283			COMBINED SCHE	DULE OF INVESTMEI for the period July 1 (in tho	NT INCOME AND CH I, 2008 through Janu usands of dollars) 99 - -	IANGES IN INVESTI Iary 31, 2009	D ASSETS			· ·	1	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool	AY72 AY73 AY76 AY77 SSGA AY5R	82 (17,191) -	16 - 1,723		- - - -	(2) - -	COMBINED SCHEI	DULE OF INVESTME for the period July 1 (in tho 2	NT INCOME AND CH I, 2008 through Jani usands of dollars) 99 (17,191) 1,723	IANGES IN INVESTE lary 31, 2009 129 (7,980)	ED ASSETS 11 981					
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA	(17,191) - (3,713)	16 - 1,723 (2,703)	- - - (6)	-	(2) -	COMBINED SCHEI	DULE OF INVESTMEI for the period July 1 (in tho 2	NT INCOME AND CH I, 2008 through Janu usands of dollars) 99 (17,191) 1,723 - (6,490)	1ANGES IN INVESTI 1ary 31, 2009 129 (7,980) - (1,756)	11 981 (1,520)	- (2)		(7)	- (17)	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS High Yield Pool	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA	(17,191) - (3,713) (26,982)	16 - 1,723 (2,703) (1,178)	- - - -	- - - (1)	(2) - - - -	1 (16)	DULE OF INVESTMEI for the period July 1 (in tho 2	NT INCOME AND CH I, 2008 through Janu usands of dollars) 99 (17,191) 1,723 - (6,490) (28,159)	(7,980) (1,756) (12,092)	981 (1,520) (427)	(2) -		(7) -	(17) -	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS High Yield Pool Emerging Debt Pool	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M	(17,191) - (3,713) (26,962) (6,938)	16 - 1,723 (2,703) (1,178)		- - - -	(2) - -	1 (16)	DULE OF INVESTME for the period July 1 (in tho 2	NT INCOME AND CH I, 2008 through Janu usands of dollars) 99 (17,191) 1,723 - (6,490) (28,159) (6,938)	(7,980) (1,756) (12,092) (3,099)	981 (1,520) (427)			(7) - -	- (17) - -	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Fool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS High Yield Pool Emerging Debt Pool International Fixed Income	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA	(17,191) - (3,713) (26,982)	16 - 1,723 (2,703) (1,178)	- - - -	- - - (1)	(2) - - - -	1 (16)	DULE OF INVESTMEI for the period July 1 (in tho 2	99 (17,191) 1,723 - (6,490) (28,159) (6,938) (1,314)	(7,980) (1,756) (12,092)	981 (1,520) (427)	(2) -		(7) -	(17) -	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Fool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M	(17,191) - (3,713) (26,962) (6,938)	16 - 1,723 (2,703) (1,178)	- - - -	- - - (1)	(2) - - - -	1 (16)	DULE OF INVESTMEI for the period July 1 (in tho 2	NT INCOME AND CH I, 2008 through Janu usands of dollars) 99 (17,191) 1,723 - (6,490) (28,159) (6,938)	(7,980) (1,756) (12,092) (3,099)	981 (1,520) (427)	(2) -		(7) - -	- (17) - -	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income idually held debt securities and other instruments	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA SSGA	(17,191) - (3,713) (26,982) (6,938) (1,292)	- 1,723 (2,703) (1,178) - (23)	- - - -	- - - (1)	(2) - - - -	1	DULE OF INVESTMEI for the period July 1 (in tho 2 - - - (50)	NT INCOME AND CH I, 2008 through Janu usands of dollars) 99 (17,191) 1,723 - (6,490) (28,159) (6,938) (1,314)	(7,980) (1,756) (12,092) (3,099) (549)	981 (1,520) (427)	(2) -		(7) - - -	- (17) - - -	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income idually held debt securities and other instruments Domestic Equity	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA SSGA Combined Pool & SSgA Combined Pool & SSgA SSGA Combined Pool & SSgA	(17,191) - (3,713) (26,982) (6,938) (1,292) (1,227,189)	- 1,723 (2,703) (1,178) - (23)	- - - -	- - (1) - -	- - - - - -	1 (16)	DULE OF INVESTMEI for the period July 1 (in tho 2	NT INCOME AND CH I, 2008 through Janu usands of dollars) 99	(7,980) (1,756) (12,092) (3,099) (556,586)	981 (1,520) (427) - (9)	(2) - - -		(7) - -	- (17) - -	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool TIPS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income idually held debt securities and other instruments Domestic Equity International Equity	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA SSGA Combined Pool & SSgA SSGA Combined Pool & SSgA SSGA	(17,191) - (3,713) (26,962) (6,938) (1,292) (1,227,189) (679,096)	16 - 1,723 (2,703) (1,178) - (23) (66,790) (37,252)	- - - -	- - (1) - - -	- - - - - -	1	DULE OF INVESTMEI for the period July 1 (in tho 2 - - - (50)	NT INCOME AND CH I, 2008 through Janu usands of dollars) 99	(7,980) (1,756) (12,092) (3,099) (549)	981 (1,520) (427) (9) (36,379) (19,157)	(2) - - -		(7) - - -	- (17) - - -	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool TIPS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income idually held debt securities and other instruments Domestic Equity International Equity Emerging Markets	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA SSGA Combined Pool & SSgA SSGA Combined Pool & SSgA SSGA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA	(17,191) - (3,713) (26,982) (6,938) (1,292) (1,227,189) (679,096) (154,423)	- 1,723 (2,703) (1,178) - (23)	(6) - - - -	- - (1) - -	(2)	1 (16)	DULE OF INVESTMEI for the period July 1 (in tho 2 (50)	NT INCOME AND CH I, 2008 through Janu usands of dollars) 99 (17,191) 1,723 - (6,490) (28,159) (6,938) (1,314) - (1,293,979) (716,349) (161,358)	(7,980) (7,980) (1,756) (12,092) (3,099) (549) (556,586) (299,885) (69,153)	981 (1,520) (427) - (9)	(2) - - - -		(7) - - - -	- (17) - - - -	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Pund Lazard Emerging Income Plus Debt Pool TIPS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income idually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA SSGA AY 5M Combined Pool & SSgA Combined Pool & SSgA SSGA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA	(17,191) (3,713) (26,982) (6,938) (1,292) (1,227,189) (679,096) (154,423) (87,666)	16 - 1,723 (2,703) (1,178) - (23) (66,790) (37,252)	(6) - - - -	- - (1) - - -	(2)	1 (16)	DULE OF INVESTMEI for the period July 1 (in tho 2 (50)	NT INCOME AND CH I, 2008 through Janu usands of dollars) 99	(7,980) (7,980) (12,092) (3,099) (549) (556,586) (299,885) (69,153) (39,137)	981 (1,520) (427) (9) (36,379) (19,157)	(2) - - - -		(7) - - - -	- (17) - - - -	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Retirement Fixed Income Pool Retirement Fixed Income Pool Pomestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income idually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Real Estate Pool	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA Combined A-C Pools AY82/9H	(17,191) - (3,713) (26,982) (6,938) (1,292) (1,227,189) (679,096) (154,423) (87,666) (65,340)	16 - 1,723 (2,703) (1,178) - (23) (66,790) (37,252)	(6) - - - -	- (1) - - - -	- - - - - - - - -	1	DULE OF INVESTMEI for the period July 1 (in tho 2 (50)	99 (17,191) 1,723 (6,490) (28,159) (6,938) (1,314) (1,293,979) (716,349) (161,358) (87,666) (65,340)	(7,980) - (1,756) (12,092) (3,099) (549) (556,586) (299,885) (69,153) (39,137) (29,104)	981 (1,520) (427) - (9) (36,379) (19,157) (3,516)	(2) - - - - -		(7) - - - - - -	- (17) - - - - -	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Pund Lazard Emerging Income Plus Debt Pool TIPS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income idually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA	(17,191) (3,713) (26,982) (6,938) (1,292) (1,227,189) (679,096) (154,423) (87,666)	16 - 1,723 (2,703) (1,178) - (23) (66,790) (37,252)	(6) - - - -	- (1) - - - - -	- - - - - - - - -	1	DULE OF INVESTMEI for the period July 1 (in tho 2 (50)	NT INCOME AND CH I, 2008 through Janu usands of dollars) 99	(7,980) (7,980) (12,092) (3,099) (549) (556,586) (299,885) (69,153) (39,137)	981 (1,520) (427) - (9) (36,379) (19,157) (3,516)	(2) - - - - -		(7) - - - - - -	- (17) - - - - - - -	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Pool TIPS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income dually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Real Estate Pool Farmland	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA Combined A-C Pools AY82/9H	(17,191) - (3,713) (26,982) (6,938) (1,292) (1,227,189) (679,096) (154,423) (87,666) (65,340)	16 1,723 (2,703) (1,178) - (23) (66,790) (37,252) (6,935)	- (6) - - - - - - -	- (1) - - - - - -	(2)	COMBINED SCHEI	DULE OF INVESTMEI for the period July 1 (in tho 2 (50)	NT INCOME AND CH I, 2008 through Janu usands of dollars) 99	(7,980) - (1,756) (12,092) (3,099) (549) (556,586) (299,885) (69,153) (39,137) (29,104) 5,406	981 (1,520) (427) - (9) (36,379) (19,157) (3,516) - -	(2) - - - - - - - -		(7) - - - - - - - -	- (17) - - - - - - - -	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool TIPS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income dually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Real Estate Pool Farmland Farmland Timber Pool	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA SSGA Combined Pool & SSgA SSGA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA	(17,191) - (3,713) (26,982) (6,938) (1,292) (1,227,189) (679,096) (154,423) (87,666) (65,340) 11,979 -	16 1,723 (2,703) (1,178) (23) (66,790) (37,252) (6,935) -	- (6) - - - - - - -	- (1) - - - - - -	(2)	COMBINED SCHEI	DULE OF INVESTMEI for the period July 1 (in tho 2 (50)	99 (17,191) 1,723 (6,490) (28,159) (6,938) (1,314) (1,293,979) (716,349) (161,358) (87,666) (65,340) 11,979	(7,980) (7,980) (1,756) (12,092) (3,099) (549) (556,586) (299,885) (69,153) (39,137) (29,104) 5,406	981 (1,520) (427) - (9) (36,379) (19,157) (3,516) - -	(2) - - - - - - - -		(7) - - - - - - - -	- (17) - - - - - - - - - -	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool TIPS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income tidually held debt securities and other instruments Domestic Equity Emerging Markets Private Equity Real Estate Pool Farmland Timber Pool Energy	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA SSGA Combined Pool & SSgA SSGA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA Combined Pool & SSgA Combined Pools AY 90 & 9S Combined Pools	(17,191) - (3,713) (26,982) (6,938) (1,292) (1,227,189) (679,096) (154,423) (87,666) (65,340) 11,979 - (212)	16 1,723 (2,703) (1,178) (23) (66,790) (37,252) (6,935)	- (6) - - - - - - - - - -	- (1) - - - - - - - - -	(2)	COMBINED SCHEI	DULE OF INVESTMEI for the period July 1 (in tho 2 (50)	NT INCOME AND CH I, 2008 through Janu usands of dollars) 99 (17,191) 1,723 - (6,490) (28,159) (6,938) (1,314) (1,293,979) (716,349) (161,358) (87,666) (65,340) 11,979 - (212)	(7,980) (7,980) (1,756) (12,092) (3,099) (549) (556,586) (299,885) (69,153) (39,137) (29,104) 5,406 - (89)	981 (1,520) (427) - (9) (36,379) (19,157) (3,516) - -	(2) - - - - - - - - - -		(7)	- (17)	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income dually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Real Estate Pool Farmland Timber Pool Energy REIT Pool	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA Combined Pools AY82/9H Combined Pools AY 9Q & 9S Combined Pools AY9H	(17,191) - (3,713) (26,982) (6,938) (1,292) (1,227,189) (679,096) (154,423) (87,666) (65,340) 11,979 - (212) (23,932)	1,723 (2,703) (1,178) (23) (66,790) (37,252) (6,935)	- (6) - - - - - - - - - -	- (1) - - - - - - - - - -	(2)	1 1 (16)	DULE OF INVESTMEI for the period July 1 (in tho 2 (50)	NT INCOME AND CH I, 2008 through Janu usands of dollars) 99 (17,191) 1,723 (6,490) (28,159) (6,938) (1,314) (1,293,979) (716,349) (161,358) (87,666) (65,340) 11,979 - (212) (23,932)	(7,980) (7,980) (1,756) (12,092) (3,099) (549) (556,586) (299,885) (69,153) (39,137) (29,104) 5,406 (89) (10,641)	981 (1,520) (427) - (9) (36,379) (19,157) (3,516) - -	(2) - - - - - - - - - - -		(7)	- (17)	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income idually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Real Estate Pool Farmland Timber Pool Energy REIT Pool Absolute Return Pool Mortgage-related assets	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA Combined Pools AY82/9H Combined Pools AY 9Q & 9S Combined Pools AY9H	(17,191) (3,713) (26,982) (6,938) (1,292) (1,227,189) (679,096) (154,423) (87,666) (65,340) 11,979 (212) (23,932) (66,480)	16 1,723 (2,703) (1,178) - (23) (66,790) (37,252) (6,935)	- (6) - - - - - - - - - - - - -	- (1) - - - - - - - - - - -	(2)	COMBINED SCHEI	DULE OF INVESTMEI for the period July 1 (in tho 2 (50)	NT INCOME AND CH I, 2008 through Janu usands of dollars) 99 (17,191) 1,723 - (6,490) (28,159) (6,938) (1,314) - (1,293,979) (716,349) (161,358) (87,666) (65,340) 11,979 - (212) (23,932) (66,480)	(7,980)	981 (1,520) (427) - (9) (36,379) (19,157) (3,516)	(2) - - - - - - - - - - -		(7)	- (17)	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Pool TIPS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income dually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Real Estate Pool Farmland Timber Pool Energy ReIT Pool Absolute Return Pool Mortgage-related assets	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA Combined Pools AY82/9H Combined Pools AY 9Q & 9S Combined Pools AY9H	(17,191) (3,713) (26,982) (6,938) (1,292) (1,227,189) (679,096) (154,423) (87,666) (65,340) 11,979 (212) (23,932) (66,480)	16 1,723 (2,703) (1,178) - (23) (66,790) (37,252) (6,935)	- (6)	- (1) - - - - - - - - - - - -	(2)	COMBINED SCHEI	DULE OF INVESTMEI for the period July 1 (in tho 2 (50)	NT INCOME AND CH I, 2008 through Janu usands of dollars) 99	(7,980) (7,980) (1,756) (12,092) (3,099) (549) (556,586) (299,885) (69,153) (39,137) (29,104) 5,406 (89) (10,641) (29,687) 1	981 (1,520) (427) - (9) (36,379) (19,157) (3,516)	(2) 		(7)	- (177)	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Pool Tips High Yield Pool Emerging Income Plus Debt Pool International Fixed Income Tobacco Revenue Fixed Income idually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Real Estate Pool Farmland Timber Pool Energy REIT Pool Absolute Return Pool Mortgage-related assets Participant directed accounts ERISA Commingled Funds	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA Combined Pools AY82/9H Combined Pools AY 9Q & 9S Combined Pools AY9H	(17,191) (3,713) (26,982) (6,938) (1,292) (1,227,189) (679,096) (154,423) (87,666) (65,340) 11,979 (212) (23,932) (66,480)	16 1,723 (2,703) (1,178) - (23) (66,790) (37,252) (6,935)	- (6) - - - - - - - - - - - - - - - - - - -	- (1) - - - - - - - - - - - - - - - - - - -	(2)	COMBINED SCHEI	DULE OF INVESTMEI for the period July 1 (in tho 2)	NT INCOME AND CH I, 2008 through Janu usands of dollars) 99 (17,191) 1,723 - (6,490) (28,159) (6,938) (1,314) - (1,293,979) (716,349) (161,358) (87,666) (65,340) 11,979 - (212) (23,932) (66,480) - (10,579) (3,792)	(7,980)	981 (1,520) (427) - (9) (36,379) (19,157) (3,516)	(2)	- - - - - - - - - - - - - - - - - - -	(7)	- (17)	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Pool TIPS High Yield Pool Emerging Income Plus Debt Pool International Fixed Income Tobacco Revenue Fixed Income idually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Real Estate Pool Farmland Timber Pool Energy REIT Pool Absolute Return Pool Mortgage-related assets Participant directed accounts ERISA Commingled Funds Total investment income (loss)	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA Combined Pools AY82/9H Combined Pools AY 9Q & 9S Combined Pools AY9H	(17,191) - (3,713) (26,982) (6,938) (1,292) (1,227,189) (679,096) (154,423) (87,666) (65,340) 11,979 - (212) (23,932) (66,480) - (2,348,393)	16 1,723 (2,703) (1,178) - (23) (66,790) (37,252) (6,935) (113,142)	(6) 	- (1) - - - - - - - - - - - - - (81)	(2)	COMBINED SCHEI	DULE OF INVESTMEI for the period July 1 (in tho 2)	NT INCOME AND CH I, 2008 through Janu usands of dollars) 99 (17,191) 1,723 - (6,490) (28,159) (6,938) (1,314) (1,293,979) (716,349) (161,358) (87,666) (65,340) 11,979 - (212) (23,932) (66,480) - (10,579) (3,792)	(7,980) (7,980) (1,756) (12,092) (3,099) (549) (556,586) (299,885) (69,153) (39,137) (29,104) 5,406 - (89) (10,641) (29,687) 1 - (1,054,222)	981 (1,520) (427) - (9) (36,379) (19,157) (3,516) (60,017)	(2)	- - - - - - - - - (4,891)	(7)	(17)	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Pool TIPS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income didually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Real Estate Pool Farmland Timber Pool Energy Retir Pool Absolute Return Pool Mortgage-related assets Participant directed accounts ERISA Commingled Funds Total investment income (loss) Total investment income (loss)	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA Combined Pools AY82/9H Combined Pools AY 9Q & 9S Combined Pools AY9H	(17,191) - (3,713) (26,982) (6,938) (1,292) (1,227,189) (679,096) (154,423) (87,666) (65,340) 11,979 - (212) (23,932) (66,480) - (2,348,393) 10,424,035	16 1,723 (2,703) (1,178) (23) (66,790) (37,252) (6,935) (113,142) 353,729	(6)	- (1)	(2)	COMBINED SCHEI	DULE OF INVESTMEI for the period July 1 (in tho 2 2	NT INCOME AND CH I, 2008 through Janu usands of dollars) 99 (17,191) 1,723 - (6,490) (28,159) (6,938) (1,314) (1,293,979) (716,349) (161,358) (87,666) (65,340) 11,979 - (212) (23,932) (66,480) - (10,579) (3,792) (2,475,978) 10,813,436	(7,980) (7,980) (1,756) (12,092) (3,099) (549) (556,586) (299,885) (69,153) (39,137) (29,104) 5,406 - (89) (10,641) (29,687) 1 - (1,054,222) 4,624,179	981 (1,520) (427) - (9) (36,379) (19,157) (3,516) (60,017) 94,262	(2)	(4,891) (4,891)	(7)	(17)	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Pool TIPS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income idually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Real Estate Pool Farmland Timber Pool Energy REIT Pool Absolute Return Pool Mortgage-related assets Participant directed accounts ERISA Commingled Funds Total investment income (loss) Total invested ssets, beginning of period Net contributions (withdrawals)	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA Combined Pools AY82/9H Combined Pools AY 9Q & 9S Combined Pools AY9H	(17,191) - (3,713) (26,982) (6,938) (1,292) (1,227,189) (679,096) (154,423) (87,666) (65,340) 11,979 - (212) (23,932) (66,480) - (2,348,393)	16 1,723 (2,703) (1,178) - (23) (66,790) (37,252) (6,935) (113,142)	(6) 	- (1)	(2)	COMBINED SCHEI	DULE OF INVESTMEI for the period July 1 (in tho 2)	NT INCOME AND CH I, 2008 through Janu usands of dollars) 99 (17,191) 1,723 - (6,490) (28,159) (6,938) (1,314) (1,293,979) (716,349) (161,358) (87,666) (65,340) 11,979 - (212) (23,932) (66,480) - (10,579) (3,792)	(7,980) (7,980) (1,756) (12,092) (3,099) (549) (556,586) (299,885) (69,153) (39,137) (29,104) 5,406 - (89) (10,641) (29,687) 1 - (1,054,222)	981 (1,520) (427) - (9) (36,379) (19,157) (3,516) (60,017)	(2)	- - - - - - - - - (4,891)	(7)	(17)	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Pool TIPS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income didually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Real Estate Pool Farmland Timber Pool Energy Retir Pool Absolute Return Pool Mortgage-related assets Participant directed accounts ERISA Commingled Funds Total investment income (loss) Total investment income (loss)	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pools AY82/9H Combined Pools AY 9Q & 9S Combined Pools AY9H AY9D/9E/9F	(17,191) (3,713) (26,982) (6,938) (1,292) (1,227,189) (679,096) (154,423) (87,666) (65,340) 11,979 (212) (23,932) (66,480) - (2,348,393) 10,424,035 (86,926)	16 1,723 (2,703) (1,178) (23) (66,790) (37,252) (6,935) (113,142) 353,729	(6)	- (1)	(2)	COMBINED SCHEI	DULE OF INVESTMEI for the period July 1 (in tho 2 2	NT INCOME AND CH I, 2008 through Janu usands of dollars) 99	(7,980) (7,980) (1,756) (12,092) (3,099) (549) (556,586) (299,885) (69,153) (39,137) (29,104) 5,406 - (89) (10,641) (29,687) 1 - (1,054,222) 4,624,179 (41,283)	981 (1,520) (427) - (9) (36,379) (19,157) (3,516) (60,017) 94,262	(2)	(4,891) (4,891)	(7)	(17)	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Pool TIPS High Yield Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income idually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Real Estate Pool Farmland Timber Pool Energy REIT Pool Absolute Return Pool Mortgage-related assets Participant directed accounts ERISA Commingled Funds Total investment income (loss) Total invested ssets, beginning of period Net contributions (withdrawals)	AY72 AY73 AY76 AY77 SSGA AY5R Combined Pool & SSgA Combined Pool & SSgA AY 5M Combined Pool & SSgA Combined Pools AY82/9H Combined Pools AY 9Q & 9S Combined Pools AY9H	(17,191) - (3,713) (26,982) (6,938) (1,292) (1,227,189) (679,096) (154,423) (87,666) (65,340) 11,979 - (212) (23,932) (66,480) - (2,348,393) 10,424,035 (86,926)	16 1,723 (2,703) (1,178) (23) (66,790) (37,252) (6,935) (113,142) 353,729	(6)	- (1)	(2)	COMBINED SCHEI	DULE OF INVESTMEI for the period July 1 (in tho 2 2	NT INCOME AND CH I, 2008 through Janu usands of dollars) 99	(7,980) (7,980) (1,756) (12,092) (3,099) (549) (556,586) (299,885) (69,153) (39,137) (29,104) 5,406 - (89) (10,641) (29,687) 1 - (1,054,222) 4,624,179	981 (1,520) (427) - (9) (36,379) (19,157) (3,516) (60,017) 94,262	(2)	(4,891) (4,891)	(7)	(17)	

PUBLIC EMPLOYEES' RETIREMENT SYSTEM

DEFINED CONTRIBUTION PARTICIPANT DIRECTED

DEFINED CONTRIBUTION RETIREE MEDICAL PLAN

DEFINED CONTRIBUTION DEFINED BENEFIT OD&D P/F

DEFINED CONTRIBUTION DEFINED BENEFIT OD&D

DEFINED BENEFIT RETIREE HEALTH CARE TRUST

DEFINED BENEFIT PLAN

COMBINED SCHEDULE OF INVESTED ASSETS

at Fair Value

January 31, 2009 (in thousands of dollars)

INVESTMENTS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD

		JUD	ICIAL RETIREMENT SY	STEM	MILITARY RETIREMENT SYSTEM	Participa	nt Directed	
		JUDICIAL DEFINED BENEFIT PLAN	DEFINED BENEFIT RETIREE HEALTH CARE TRUST	TOTAL JUDICIAL RETIREMENT SYSTEM	MILITARY DEFINED BENEFIT PLAN	SBS PLAN	DEFERRED COMP PLAN	TOTAL ASSETS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD
	CUSTODIAN ACCOUNT #'S	AY23	AYW4		AY24	AY25/GW	GW	
INVESTED ASSETS								
Short-term Fixed Income Pool	AY70	964	457	1,421	4	1,071		25,158
Intermediate-term Fixed Income Pool	AY72			-				
Broad Market Fixed Income Pool	AY73			-				
Conservative Broad Market Fixed Income Pool	AY76			-				
Retirement Fixed Income Pool	AY77	11,723	-	11,723	13,816			1,534,963
Domestic Fixed Income Fund	SSGA	-	1,712	1,712				97,945
Lazard Emerging Income Plus Debt Pool	AY5R		-,	-,				,
TIPS	Combined Pool & SSgA	747	1,122	1,869				124,463
High Yield Pool	Combined Pool & SSgA	2,235	313	2,548				250,032
Emerging Debt Pool	AY 5M	887	-	887				91,674
International Fixed Income	Combined Pool & SSgA	1,788	346	2,134				239,902
Tobacco Revenue Fixed Income	SSGA	1,700	040	2,104				200,002
Individually held debt securities and other instruments				-				
Domestic Equity	Combined Pool & SSgA	31,833	4,112	35,945	8,110			3,642,978
International Equity	Combined Pool & SSgA	16,184	1,817	18,001	2,327			1,692,202
Emerging Markets	Combined Pool & SSgA	1,459	550	2,008	_,			297,538
Private Equity	Combined A-C Pools	-		_,				1,233,378
Real Estate Pool	AY82/9H	17,260	-	17,260				1,779,505
Farmland	Combined Pools	-		-				462,477
Timber Pool	AY 9Q & 9S	326	-	326				41,900
Energy	Combined Pools	-	_	-				83,542
REIT Pool	AY9H	320	-	320				32,951
Absolute Return Pool	AY9D/9E/9F	4,193	=	4,193				529,813
Mortgage-related assets								13
Total Investments		89,919	10,429	100,347	24,258	1,071		12,160,435
Income receivable		4	3	7	14,200	19	_	185
Income earned, but not distributed from (to) other funds		7	· ·			10		100
Total managed investments		89,923	10,432	100,354	24,258	1,090	-	12,160,620
Participant directed investments		23,320	. 5, 752	.55,554	_ +,200	1,795,759	417,988	2,257,846
·		•	-	-	=	1,795,759	417,300	
ERISA Commingled Funds			-					17,336
Total invested assets		89,923	10,432	100,354	24,258	1,796,850	417,988	14,435,803

COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS for the period July 1, 2008 through January 31, 2009 (in thousands of dollars)

				. (in thousands of dolla	ırs)		
INCOME AND CHANGES IN ASSETS				· ·		•		
Short-term Fixed Income Pool	AY70	(3)	-	(3)	4	(12)		229
Intermediate-term Fixed Income Pool	AY72			-				-
Broad Market Fixed Income Pool	AY73			-				-
Conservative Broad Market Fixed Income Pool	AY76			-				
Retirement Fixed Income Pool	AY77	(205)	46	(159)	(192)			(25,522)
Domestic Fixed Income Fund	SSGA	-	-	-				2,703
Lazard Emerging Income Plus Debt Pool	AY5R			-				-
TIPS	Combined Pool & SSgA	(362)	(81)	(443)				(10,234)
High Yield Pool	Combined Pool & SSgA	(386)	(44)	(430)				(41,109)
Emerging Debt Pool	AY 5M	(98)	-	(98)				(10,135)
International Fixed Income	Combined Pool & SSgA	(15)	(1)	(15)				(1,887)
Tobacco Revenue Fixed Income	SSGA			-				-
dividually held debt securities and other instruments				-				-
Domestic Equity	Combined Pool & SSgA	(14,261)	(2,005)	(16,265)	(3,019)			(1,906,228)
International Equity	Combined Pool & SSgA	(10,453)	(1,140)	(11,593)	(1,314)			(1,048,299)
Emerging Markets	Combined Pool & SSgA	(1,131)	(286)	(1,416)				(235,444)
Private Equity	Combined A-C Pools	-	-	-				(126,803)
Real Estate Pool	AY82/9H	(925)	-	(925)				(95,369)
Farmland	Combined Pools	-	-	-				17,385
Timber Pool	AY 9Q & 9S	-	-	-				-
Energy	Combined Pools	-	-	-				(301)
REIT Pool	AY9H	(339)		(339)				(34,912)
Absolute Return Pool	AY9D/9E/9F	(767)	-	(767)				(96,934)
Mortgage-related assets				-				1
Participant directed accounts				-		(336,048)	(90,204)	(441,722)
ERISA Commingled Funds				-				(5,201 <u>)</u>
Total investment income (loss)		(28,944)	(3,510)	(32,453)	(4,522)	(336,060)	(90,204)	(4,059,779)
Total invested assets, beginning of period		119,733	13,454	133,187	27,262	2,129,740	502,614	18,342,212
Net contributions (withdrawals)		(869)	487	(382)	1,517	3,169	5,578	153,074
Transfers from (to) other funds				-				
Commission Recapture		(b) 3		3				297
Total invested assets, end of period		89,923	10,432	100,354	24,258	1,796,850	417,988	14,435,803

Foot notes to schedules:

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

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