		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 ASSET	3				
Short-term Fixed Income Poo	I AY70	3,282,429	3,196	59,979	3,345,604
Intermediate-term Fixed Income Poo	I AY72	6,793,456	10,847	-	6,804,303
Broad Market Fixed Income Poo	I AY73	669,830	60,978	-	730,807
Conservative Broad Market Fixed Income Poo	I AY76	1,472,188	-	-	1,472,188
Retirement Fixed Income Poo		-	-	1,446,780	1,446,780
Domestic Fixed Income Fun	SSGA	-	19,678	-	19,678
Lazard Emerging Income Plus Debt Poo		78,063	-	-	78,063
TIP		-	-	74,568	74,568
High Yield Po		-	-	274,445	274,445
Emerging Debt Poo		-	-	95,323	95,323
International Fixed Income Po		-	-	189,081	189,081
Tobacco Revenue Fixed Income		70,729	-	-	70,729
Individually held debt securities and other instrument		28,911	12,493	-	41,404
Domestic Equit		2,156,621	135,489	4,138,456	6,430,567
International Equit	/ Combined Pools & SSgA	879,525	32,768	1,909,771	2,822,063
Emerging Market	s Combined Pools & SSgA	-	-	524,661	524,661
Private Equit		-	-	1,063,878	1,063,878
Real Estate Poo	I AY82/9H	-	-	1,325,441	1,325,441
Farmland		-	-	471,935	471,935
Timber Poo	I AY 9Q & 9S	-	-	155,619	155,619
Energ		-	-	77,408	77,408
REIT Po		-	-	34,329	34,329
Absolute Return Poo		-	-	548,425	548,425
Mortgage-related asset			-	9	9
Total Investment		15,431,751	275,449	12,390,110	28,097,309
Income receivabl		11,583	12	250	11,845
Income earned, but not distributed from (to) other fund			-	-	-
Total managed investment	5	15,443,334	275,461	12,390,360	28,109,155
Participant directed investment		-	-	2,488,899	2,488,899
ERISA Commingled Fund	3	-	-	-	
Total invested asset	3	15,443,334	275,461	14,879,259	30,598,054

COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS June 30, 2009 (in thousands of dollars)

TOTAL INCOME AND CHANGE IN ASSETS

Short-term Fixed Income Pool AY70 38.494	39		
		961	39,495
Intermediate-term Fixed Income Pool AY72 389,650	21	-	389,671
Broad Market Fixed Income Pool AY73 39,882	2,478	-	42,360
Conservative Broad Market Fixed Income Pool AY76 58,086	-	-	58,086
Retirement Fixed Income Pool AY77 -	-	38,301	38,301
Domestic Fixed Income Fund SSGA -	1,059	3,511	4,569
Lazard Emerging Income Plus Debt Pool AY5R (1,937)	-	-	(1,937)
TIPS Combined Pool & SSgA -	-	(4,082)	(4,082)
High Yield Pool Combined Pool & SSgA -	-	(5,882)	(5,882)
Emerging Debt Pool AY 5M -	-	(6,486)	(6,486)
International Fixed Income Pool Combined Pool & SSgA -	-	8,767	8,766
Tobacco Revenue Fixed Income 1,891	-	-	1,891
Individually held debt securities and other instruments 3,046	688	-	3,735
Domestic Equity Combined Pool & SSgA (566,477)	(42,086)	(1,434,483)	(2,043,045)
International Equity Combined Pool & SSgA (275,668)	(10,055)	(755,361)	(1,041,084)
Emerging Markets Combined Pool & SSgA -	-	(72,253)	(72,253)
Private Equity Combined Pools -	-	(324,954)	(324,954)
Real Estate Pool AY82/9H -	-	- (553,206)	(553,206)
Farmland Combined Pools -	-	34,279	34,279
Timber Pool AY 9Q & 9s -	-	4,529	4,529
Energy Combined Pools -	-	(3,492)	(3,492)
REIT Pool AY 9H -	-	(33,534)	(33,534)
Absolute Return Pool AY9D/9E/9F -	-	(78,322)	(78,322)
Mortgage-related assets -	-	5	5
Participant directed accounts -	-	(260,795)	(260,795)
ERISA Commingled Funds -	-	(4,475)	(4,475)
Total investment income (loss) (313,031)	(47,857)	(3,446,972)	(3,807,860)
Total invested assets, beginning of period 14,810,111	327,338	18,342,212	33,479,662
Net contributions (withdrawals) 946,255	(4,021)	(16,461)	925,772
Transfers from (to) other funds	-	-	-
Commission Recapture -	-	480	480
Total invested assets, end of period 15,443,334	275,461	14,879,259	30,598,054

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

	-	CONSTITUTIONAL BUDGET RESERVE 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	177,132	-	177,132	2,605,930	23,808	4,737	5,515	10,252	12	559	571	3,322	13	686	53,095	69,603
Intermediate-term Fixed Income Pool	AY72	2,469,908	-	2,469,908	4,203,894	23,808	4,131	5,515	10,252	12	229	-	3,322	13	000	53,095	09,003
Broad Market Fixed Income Pool	AY73	669,830		669,830	4,203,034									_			
Conservative Broad Market Fixed Income Pool	AY76	003,030	1,143,977	1,143,977			174,294		174,294	1,508		1,508		110,728			
Retirement Fixed Income Pool	AY77		1,143,377	1,143,377			174,234			1,500		-		110,720			
Domestic Fixed Income Fund	SSGA			-					-			-					
Lazard Emerging Income Plus Debt Pool	AY5R		78,063	78,063					- -			-					
	Combined Pool & SSgA		70,005						_			-					
	Combined Pool & SSgA			-					<u>-</u>			-					
Emerging Debt Pool	AY 5M								-			-					
International Fixed Income				-					<u>.</u>								
Tobacco Revenue Fixed Income	Combined Foor & Dog ??			-	70,729				-			-					
Individually held debt securities and other instruments				-	28,911	-			-			-					
Domestic Equity	Combined Pool & SSgA		1,783,269	1,783,269			149,146		149,146	4,747		4,747		141,032	149		
International Equity	Combined Pool & SSgA		791,558	791,558					-	1,927		1,927		51,581			
Emerging Markets	Combined Pool & SSgA			-					-			-					
Private Equity	Combined A-C Pools			-					-			-					
Real Estate Pool				-					-			-					
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		3,316,870	3,796,867	7,113,737	6,909,463	23,808	328,177	5,515	333,692	8,194	559	8,753	3,322	303,354	835	53,095	69,603
Income receivable		587	-	587	8,399	85	825	19	844	30	2	32	11	-	2	180	236
Income earned, but not distributed from (to) other funds					85	(85)	(825)	825	-	(34)	34	-					
Total managed investments		3,317,457	3,796,867	7,114,324	6,917,947	23,808	328,177	6,359	334,536	8,190	595	8,785	3,333	303,354	837	53,275	69,839
Participant directed investments				-					-			-					
ERISA Commingled Funds				-													
Total invested assets		3,317,457	3,796,867	7,114,324	6,917,947	23,808	328,177	6,359	334,536	8,190	595	8,785	3,333	303,354	837	53,275	69,839

COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS for the period July 1, 2008 through June 30, 2009 (in thousands of dollars)

INCOME AND CHANGES IN ASSETS		(in thousands of dollars)															
Short-term Fixed Income Pool	AY70	3,803	-	3,803	31,480	(2,233)	68	89	157	-	7	7	40	_	8	635	773
Intermediate-term Fixed Income Pool	AY72	111,582	-	111,582	270,275	(2,233)	00	03	-	-	,	,	40	-	0	000	
Broad Market Fixed Income Pool	AY73	28,286	9,342	37,628	210,210		1,135		1,135	9		9		807			
Conservative Broad Market Fixed Income Pool	AY76	20,200	46,767	46,767			5,991		5,991	54		54		3,595			
Retirement Fixed Income Pool	AY77		40,707	40,707			5,991		5,991	54		-		3,393			
Domestic Fixed Income Fund	SSGA			-					-			-					
Lazard Emerging Income Plus Debt Pool	AY5R		(1,937)	(1,937)					<u>.</u>			_					
	Combined Pool & SSgA		(1,557)	(1,551)					-			-					
	Combined Pool & SSgA			-					-			-					
Emerging Debt Pool	AY 5M											-					
International Fixed Income				-					-			-					
Tobacco Revenue Fixed Income	J. J			-	1,891				-			-					
vidually held debt securities and other instruments				-	-	3,046			-			-					
Domestic Equity	Combined Pool & SSgA		(476,191)	(476,191)			(35,710)		(35,710)	(1,566)		(1,566)		(34,983)	(39)		
International Equity	Combined Pool & SSgA		(248,293)	(248,293)					-	(695)		(695)		(18,514)			
Emerging Markets	Combined Pool & SSgA			-					-			-					
Private Equity	Combined A-C Pools			-					-			-					
Real Estate Pool	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				-					-			-					
Participant directed accounts				-					-			-					
ERISA Commingled Funds				-					-			-					
Total investment income (loss)		143,671	(670,312)	(526,641)	303,647	814	(28,516)	89	(28,427)	(2,197)	7	(2,191)	40	(49,095)	(31)	635	7
Total invested assets, beginning of period		1,134,053	4,467,179	5,601,232	7,779,666	18,332	349,067	15,636	364,703	10,689	737	11,425	3,466	368,706	893	63,415	
Net contributions (withdrawals)		2,039,733	-	2,039,733	(1,166,179)	5,475	12,698	(14,438)	(1,740)	(94)	(355)	(450)	(172)	(16,257)	(25)	(10,775)	69,0
Transfers from (to) other funds		-		-	814	(814)	(5,072)	5,072	-	(207)	207	-				-	
Commission Recapture			-	-						-		-		-	-		
Total invested assets, end of period		3,317,457	3.796.867	7,114,324	6.917.947	23.808	328.177	6.359	334.536	8,190	595	8,785	3.333	303.354	837	53.275	69,8

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INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

INTERNATIONAL AIRPORTS	

BOND PROCEEDS

		REVENUE / REPAIR & REPLACEMENT / DEVELOPMENT	DEVELOPMENT	Series 1999A	Series 1999B	Series 1999C	Series 2002A	Series 2002B	Series 2002 Reserve	Series 2003A	Series 2003B	Series 2003 Reserve	Series 2006 AMT	Series 2006 NON- AMT	Series 2006 VARIABLE RATE	INTERNATIONAL AIRPORT TOTALS
INVESTED ASSETS	CUSTODIAN ACCOUNT #'S	AY04/05	AY9M	AY14	AY20	AY18	AY2B	AY2A	AY2E	AY2P	AY2R	AY2U	AY9W	AY9X	AY9Y	
Short-term Fixed Income Pool	AY70	5,065	2,458	1,804	1,715	182	1,274	7,453	14,756	4,233	8,042	2,369	28,854	43,449	9,828	131,484
Intermediate-term Fixed Income Pool	AY72	87,200	32,454									,				119,655
Broad Market Fixed Income Pool	AY73															
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															
High Yield Pool	Combined Pool & SSgA															
Emerging Debt Pool	AY 5M															
International Fixed Income	Combined Pool & SSgA															
Tobacco Revenue Fixed Income	5															
vidually held debt securities and other instruments																
Domestic Equity	Combined Pool & SSgA															
International Equity	Combined Pool & SSgA															
Emerging Markets	Combined Pool & SSgA															
Private Equity	Combined A-C Pools															-
Real Estate Pool																
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		92,265	34,913	1,804	1,715	182	1,274	7,453	14,756	4,233	8,042	2,369			9,828	251,139
Income receivable		43	26	6	6	1	4	26	50	14	27	8	98	152	47	510
me earned, but not distributed from (to) other funds		-	-													-
Total managed investments		92,308	34,939	1,810	1,721	183	1,279	7,479	14,806	4,248	8,069	2,377	28,952	43,602	9,875	251,649
Participant directed investments																-
ERISA Commingled Funds																
Total invested assets	-	92,308	34,939	1,810	1,721	183	1,279	7,479	14,806	4,248	8,069	2,377	28,952	43,602	9,875	251,649

COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS for the period July 1, 2008 through June 30, 2009 (in thousands of dollars)

								(11)	thousands of donars							
INCOME AND CHANGES IN ASSETS																
Short-term Fixed Income Pool	AY70	120	64	23	21	2	19	188	175	50	95	28	415	515	105	1,821
Intermediate-term Fixed Income Pool	AY72	4,915	2,877													7,793
Broad Market Fixed Income Pool	AY73															-
Conservative Broad Market Fixed Income Pool	AY76															-
Retirement Fixed Income Pool	AY77															-
Domestic Fixed Income Fund	SSGA															-
Lazard Emerging Income Plus Debt Pool	AY5R															-
TIPS	Combined Pool & SSgA															-
High Yield Pool	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																-
	Combined Pool & SSgA															-
	Combined Pool & SSgA															-
	Combined Pool & SSgA															-
Private Equity	Combined A-C Pools															-
Real Estate Pool	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																-
Participant directed accounts																-
ERISA Commingled Funds																-
Total investment income (loss)		5,035	2,942	23	21	2	19	188	175	50	95	28	415	515	105	9,613
Total invested assets, beginning of period		84,399	53,033	2,661	2,927	181	2,523	44,068	14,631	4,293	9,132	2,349	61,214	53,126	53,658	388,195
Net contributions (withdrawals)		2,874	(21,036)	(873)	(1,227)	-	(1,264)	(36,777)	-	(96)	(1,157)	-	(32,676)	(10,039)	(43,888)	(146,160)
Transfers from (to) other funds		-	-										-			-
Commission Recapture																-
Total invested assets, end of period		92,308	34,939	1,810	1,721	183	1,279	7,479	14,806	4,248	8,069	2,377	28,952	43,602	9,875	251,649

Notes to schedules on page 6

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				INVEST	IENTS UNDER THE FIDUC	IARY RESPONSIBILITY				OTHER INVESTE	D ASSETS					
						GENERAL OBLIGATION BOND	DS									
		RETIRI	EMENT HEALTH INSURA	NCE	Series 2	2003A	Series 2003B	Series 2008		TOTAL ASSETS						
		MAJOR MEDICAL	LONG TERM CARE	TOTAL	EDUCATION AND MUSEUM	TRANSPORTATION PROJECTS	ACCELERATED TRANSPORTATION	TRANSPORTATION PROJECTS	TOTAL	UNDER FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE	UNIVERSITY OF ALASKA TRUST	ALASKA STUDENT LOAN CORPORATION (e)	ALASKA STUDENT LOAN CORPORATION (f)	EXXON VALDEZ OIL SPILL INVESTMENT FUND ^(d)	MENTAL HEALTH TRUST RESERVE FUND	TOTAL OTHER INVESTED ASSETS
	CUSTODIAN ACCOUNT #S	AY03	AY11		AY2N	AY2O	AY2M	AY2Q			AY12	AY15/2F/2V/9R	AYT1-3	AY02/2H/2J	AY2L	
INVESTED ASSETS																
Short-term Fixed Income Pool	AY70	20,062	1,155	21,217	10,939	5,001	3,817	165,560	185,317	3,282,429	-			-	3,196	3,196
Intermediate-term Fixed Income Pool	AY72			-					-	6,793,456		10,847				10,847
Broad Market Fixed Income Pool	AY73		-	-					-	669,830				51,571	9,407	60,978
Conservative Broad Market Fixed Income Pool	AY76		41,681	41,681					-	1,472,188						-
Retirement Fixed Income Pool	AY77			-					-	-						-
Domestic Fixed Income Fund	SSGA			-					-	-	19,678					19,678
Lazard Emerging Income Plus Debt Pool	AY5R			-					-	78,063						-
	Combined Pool & SSgA			-					-	-						-
-	Combined Pool & SSgA			-					-	-						-
Emerging Debt Pool	AY 5M			-					-	-						-
International Fixed Income	Combined Pool & SSgA			-					-	-						-
Tobacco Revenue Fixed Income				-					-	70,729						-
Individually held debt securities and other instruments				-					-	28,911		12,493	-			12,493
	Combined Pool & SSgA		78,278	78,278					-	2,156,621	48,846			72,805	13,839	135,489
	Combined Pool & SSgA		34,459	34,459					-	879,525				25,748	7,019	32,768
Emerging Markets	Combined Pool & SSgA			-					-	-						-
Private Equity	Combined A-C Pools			-					-	-						-
Real Estate Pool				-					-	-						-
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		20,062	155,574	175,635	10,939	5,001	3,817	165,560	185,317	15,431,751	68,523	23,340	-	150,125		275,449
Income receivable		68	8	75	26	17	13	564	620	11,583	-	-	-	1	11	12
Income earned, but not distributed from (to) other funds			155 50	-				400.177	-	-				180.177	aa 15-	-
Total managed investments Participant directed investments		20,129	155,581	175,711 -	10,966	5,018	3,830	166,123	185,937 -	15,443,334	68,523	23,340	-	150,126	33,471	275,461
ERISA Commingled Funds				-					-	-						-
-						_				-						-
Total invested assets		20,129	155,581	175,711	10,966	5,018	3,830	166,123	185,937	15,443,334	68,523	23,340	-	150,126	33,471	275,461

COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS for the period July 1, 2008 through June 30, 2009 (in thousands of dollars)

								(in thou	isands of dollars)							
INCOME AND CHANGES IN ASSETS																
Short-term Fixed Income Pool	AY70	276	17	293	92	51	46	1,521	1,711	38,494	-			(3)	42	39
Intermediate-term Fixed Income Pool	AY72			-					-	389,650		21			-	21
Broad Market Fixed Income Pool	AY73		303	303					-	39,882				2,141	336	2,478
Conservative Broad Market Fixed Income Pool	AY76		1,679	1,679					-	58,086						-
Retirement Fixed Income Pool	AY77			-					-	-						-
Domestic Fixed Income Fund	SSGA			-					-	-	1,059				-	1,059
Lazard Emerging Income Plus Debt Pool	AY5R			-					-	(1,937)						-
TIPS	Combined Pool & SSgA			-					-	-						-
High Yield Pool	Combined Pool & SSgA			-					-	-						-
Emerging Debt Pool	AY 5M			-					-	-						-
International Fixed Income	Combined Pool & SSgA			-					-	-						-
Tobacco Revenue Fixed Income				-					-	1,891						-
ndividually held debt securities and other instruments				-					-	3,046		68	621			688
	Combined Pool & SSgA		(17,988)	(17,988)					-	(566,477)	(15,441)			(22,649)	(3,996)	(42,086)
International Equity			(8,166)	(8,166)					-	(275,668)				(8,939)	(1,116)	(10,055)
Emerging Markets				-					-	-						-
Private Equity	Combined A-C Pools			-					-	-						-
Real Estate Pool	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				-					-	-						-
Participant directed accounts				-					-	-						-
ERISA Commingled Funds				-					-	-						-
Total investment income (loss)		276	(24,154)	(23,879)	92	51	46	1,521	1,711	(313,031)	(14,382)	88	621	(29,450)	(4,733)	(47,856)
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)		11,387	14,076	25,463	(299)	(7,490)	(8,539)	164,602	148,274	946,255	9,200	12,161	(13,826)	(13,504)	1,948	(4,021)
Transfers from (to) other funds				-					-	-						-
Commission Recapture			-	-					-	-				-	-	-
Total invested assets, end of period		20,129	155,581	175,711	10,966	5,018	3,830	166,123	185,937	15,443,334	68,523	23,340	-	150,126	33,471	275,461

Notes to schedules on page 6

INVESTMENTS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD

					PUBLIC EMPLOYEE	S' RETIREMENT SYSTEM							TEACHERS' RETIREMENT	SYSTEM		
-		DEFINED BENEFIT PLAN	DEFINED BENEFIT RETIREE HEALTH CARE TRUST	DEFINED CONTRIBUTION DEFINED BENEFIT OD&D	DEFINED CONTRIBUTION DEFINED BENEFIT OD&D P/F	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	DEFINED CONTRIBUTION RETIREE MEDICAL PLAN	DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT	TOTAL PUBLIC EMPLOYEES' RETIREMENT SYSTEM	DEFINED BENEFIT PLAN	DEFINED BENEFIT RETIREE HEALTH CARE TRUST	DEFINED CONTRIBUTION DEFINED BENEFIT OD&D	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	DEFINED CONTRIBUTION RETIREE MEDICAL PLAN	DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT	TOTAL TEACHER'S RETIREMENT SYSTEM
INVESTED ASSETS	CUSTODIAN ACCOUNT #	'S AY21	AYW2	AY6G & 6W	AY6i & 6Y	AY6J & GW	AYX2 & X4	AY Y2 & Y4		AY22	AYW3	AY6H & 6X	AY6L & GW	AYX3 & X5	AYY3 & Y5	
Short-term Fixed Income Pool	AY70	30,905	6,363	14	8	440	29	113	37,871	14,432	3,990	22	516	35	105	19,100
Intermediate-term Fixed Income Pool	AY72	00,000	0,000		· ·		_0		-	,	0,000		0.0			
Broad Market Fixed Income Pool	AY73								-							-
Conservative Broad Market Fixed Income Pool	AY76								-							-
Retirement Fixed Income Pool	AY77	580,396	418,412	267	72	-	582	2,056	1,001,786	285,083	130,790	117	-	252	730	416,972
Domestic Fixed Income Fund	SSGA	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Lazard Emerging Income Plus Debt Pool	AY5R								-							-
	Combined Pool & SSgA	28,372	23,702	63	17	-	136	483	52,773	14,634	5,913	27	-	59	170	20,804
	Combined Pool & SSgA	110,534	78,601	37	10	-			189,182	56,322	26,000	16	-	35	101	82,475
Emerging Debt Pool	AY 5M	38,375	27,372	8	2	-	18	63	65,839	19,548	9,064	4	-	8	22	28,645
International Fixed Income	Combined Pool & SSgA	75,737	54,458	37	10	-	81	285	130,607	38,633	18,026	16	-	35	101	56,810
Tobacco Revenue Fixed Income									-							-
Individually held debt securities and other instruments									-							-
Domestic Equity	Combined Pool & SSgA	1,643,106	1,196,748	689	185	-	1,502	5,307	2,847,536	853,583	392,458	302	-	650	1,874	1,248,868
International Equity	Combined Pool & SSgA	754,666	552,932	306	82	-	667	2,359	1,311,011	389,604	184,594	134	-	288	833	575,453
Emerging Markets	Combined Pool & SSgA	213,380	147,003	100	27	-	219	775	361,503	110,171	49,079	44	-	95	273	159,662
Private Equity	Combined A-C Pools	447,974	285,448	139	37	-	302	1,069	734,968	230,646	91,006	61	-	131	377	322,221
Real Estate Pool		598,896	311,914	141	38	-	308	1,089	912,385	298,996	100,094	62	-		384	399,669
Farmland	Combined Pools	202,163	125,676	20	5	-	44	154	328,063	105,023	38,589	9	-	19	54	143,694
Timber Pool	AY 9Q & 9S	92,937	13,837	45	11	-	100	358	107,288	42,211	4,655	20	-	43	126	47,055
Energy	Combined Pools	32,438	21,118	20	5	-	45	158	53,784	16,729	6,780	9	-	19	56	23,593
REIT Pool	AY9H	14,235	9,172	20	5	-	43	151	23,625	7,347	2,933	9	-		53	10,361
Absolute Return Pool	AY9D/9E/9F	215,799	160,497	125	33	-	272	962	377,688	111,352 9	54,029	55	-	118	340	165,892 9
Mortgage-related assets		-		-	-	-	-	-	-		-	-	-	-	-	
Total Investments		5,079,913 86	3,433,252	2,029	547	440	4,428 1	15,668	8,536,278	2,594,321	1,118,001	907	516	1,938	5,601	3,721,284
Income receivable Income earned, but not distributed from (to) other funds		80	85	1	-	2	1	4	179	34	16	-	1	-	1	53
Total managed investments		5,079,999	3,433,337	2,030	547	443	4,429	15,672	8,536,457	2,594,355	1,118,017	908	517	1,938	5,602	3,721,338
Participant directed investments		-	0,100,007	2,000	547	51,953		-	51,953	-	1,110,017	-	24,539	-		24,539
ERISA Commingled Funds			-	-	-		-	-	-		-	-		-	-	:
Total invested assets		5,079,999	3,433,337	2,030	547	52,396	4,429	15,672	8,588,410	2,594,355	1,118,017	908	25,056	1,938	5,602	3,745,877

COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS for the period July 1, 2008 through June 30, 2009

INCOME AND CHANGES IN ASSETS								(in tho	usands of dollars)			
Short-term Fixed Income Pool	AY70	291	269	3	1	5	5	18	592	220	77	
Intermediate-term Fixed Income Pool	AY72								-			
Broad Market Fixed Income Pool	AY73								-			
Conservative Broad Market Fixed Income Pool	AY76								-			
Retirement Fixed Income Pool	AY77	24,449	2,084	10	3	-	21	75	26,642	9,816	1,022	4
Domestic Fixed Income Fund	SSGA	-	2,204	-	-	-	-	-	2,204	-	1,247	
Lazard Emerging Income Plus Debt Pool	AY5R								-			
TIPS	Combined Pool & SSgA	(888)	(1,350)	(1)	-	-	(4)	(11)	(2,253)	(472)	(991)	
High Yield Pool	Combined Pool & SSgA	(4,477)	563	1	-	-	3	11	(3,898)	(2,060)	179	1
Emerging Debt Pool	AY 5M	(4,705)	281	-	-	-	1	2	(4,421)	(2,104)	102	
International Fixed Income	Combined Pool & SSgA	5,072	962	1	-	-	2	6	6,043	2,319	329	
Tobacco Revenue Fixed Income									-			
ndividually held debt securities and other instruments									-			
Domestic Equity	Combined Pool & SSgA	(923,499)	(46,977)	42	11	-	93	335	(969,996)	(423,071)	(27,640)	17
International Equity	Combined Pool & SSgA	(502,686)	(12,830)	34	8	-	73	249	(515,152)	(221,292)	(9,774)	14
Emerging Markets	Combined Pool & SSgA	(45,960)	(3,200)	12	3	-	36	125	(48,984)	(21,685)	(1,360)	(
Private Equity	Combined A-C Pools	(216,681)	(8,265)	(5)	(1)	-	(11)	(40)	(225,005)	(97,019)	(2,649)	(2
Real Estate Pool	AY82/9H	(332,311)	(47,387)	(21)	(6)	-	(47)	(165)	(379,937)	(152,528)	(15,207)	(9
Farmland	Combined Pools	23,712	170	1	-	-	3	11	23,899	10,291	79	1
Timber Pool	AY 9Q & 9S	2,701	406	1	-	-	3	10	3,122	1,227	137	1
Energy	Combined Pools	(2,529)	103	-	-	-	(1)	(3)	(2,430)	(1,081)	23	
REIT Pool	AY9H	(22,726)	(252)	-	-	-	-	-	(22,978)	(10,165)	(68)	
Absolute Return Pool	AY9D/9E/9F	(57,853)	4,142	4	1	-	8	27	(53,671)	(25,466)	1,406	1
Mortgage-related assets		-	-	-	-	-	-	-	-	5	-	
Participant directed accounts						(4,367)	-		(4,367)			
ERISA Commingled Funds			-	(297)	(74)		(682)	(2,227)	(3,279)		-	(104
Total investment income (loss)		(2,058,089)	(109,077)	(216)	(53)	(4,362)	(497)	(1,575)	(2,173,869)	(933,067)	(53,089)	(69
Total invested assets, beginning of period		10,424,035	353,729	884	211	24,758	2,310	7,509	10,813,436	4,624,179	94,262	359
Net contributions (withdrawals)		(3,286,254)	3,188,663	1,363	389	31,999	2,616	9,738	(51,486)	(1,096,895)	1,076,837	618
Transfers from (to) other funds									-			
Commission Recapture		307	21		-	-	-		329	138	8	
Total invested assets, end of period		5,079,999	3,433,337	2,030	547	52,396	4,429	15,672	8,588,410	2,594,355	1,118,017	908

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1	3	2	7	310
				-
				-
				-
4	-	9	26	10,878
-	-	-	-	1,247
				-
-	-	(2)	(4)	(1,469)
1	-	1	4	(1,875)
-	-	-	1	(2,002)
-	-	1	2	2,651
				-
				-
17	-	39	116	(450,538)
14	-	31	88	(230,933)
6	-	-	-	(23,039)
(2)	-	(5)	(14)	(99,690)
(9)	-	(20)	(58)	(167,823)
1	-	1	4	10,375
1	-	1	4	1,369
-	-	-	(1)	(1,059)
-	-	-	-	(10,233)
2	-	3	10	(24,046)
-	-	-	-	5
	(1,976)			(1,976)
(104)		(307)	(785)	(1,195)
(69)	(1,973)	(227)	(555)	(988,981)
359	12,993	1,180	2,999	4,735,973
618	14,036	985	3,158	(1,261)
				-
-	-	-		145
908	25,056	1,938	5,602	3,745,877

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INVESTMENTS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD

		JUDICIAL RETIREMENT SYSTEM		MILITARY RETIREMENT SYSTEM Participant Directed				
		JUDICIAL DEFINED BENEFIT PLAN	DEFINED BENEFIT RETIREE HEALTH CARE TRUST	TOTAL JUDICIAL RETIREMENT TRUST	MILITARY DEFINED BENEFIT PLAN	SBS PLAN	DEFERRED COMP PLAN	TOTAL ASSETS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD
	CUSTODIAN ACCOUNT #'S	AY23	AYW4		AY24	AY25/GW	GW	
INVESTED ASSETS								
Short-term Fixed Income Pool	AY70	555	391	946	2	2,060		59,979
Intermediate-term Fixed Income Pool	AY72			-				-
Broad Market Fixed Income Pool	AY73			-				-
Conservative Broad Market Fixed Income Pool	AY76			-				-
Retirement Fixed Income Pool	AY77	11,609	2,459	14,069	13,954			1,446,780
Domestic Fixed Income Fund	SSGA	-	-	-				-
Lazard Emerging Income Plus Debt Pool	AY5R			-				-
TIPS	Combined Pool & SSgA	732	260	991				74,568
High Yield Pool	Combined Pool & SSgA	2,031	388	2,419				274,445
Emerging Debt Pool	AY 5M	702	137	839				95,323
International Fixed Income	Combined Pool & SSgA	1,392	272	1,664				189,081
Tobacco Revenue Fixed Income				-				-
Individually held debt securities and other instruments				-				-
Domestic Equity	Combined Pool & SSgA	28,480	5,140	33,619	8,433			4,138,456
International Equity	Combined Pool & SSgA	17,355	2,835	20,189	3,117			1,909,771
Emerging Markets	Combined Pool & SSgA	2,890	607	3,496				524,661
Private Equity	Combined A-C Pools	6,114	576	6,689				1,063,878
Real Estate Pool		12,435	951	13,387				1,325,441
Farmland	Combined Pools	-	178	178				471,935
Timber Pool	AY 9Q & 9S	1,199	77	1,276				155,619
Energy	Combined Pools	-	31	31				77,408
REIT Pool	AY9H	320	23	343				34,329
Absolute Return Pool	AY9D/9E/9F	3,858	987	4,844				548,425
Mortgage-related assets				-				9
Total Investments		89,671	15,310	104,981	25,507	2,060	-	12,390,110
Income receivable		3	3	6	-	11	-	250
Income earned, but not distributed from (to) other funds			15.010	101.007	05 505			-
Total managed investments		89,674	15,313	104,987	25,507	2,071	-	12,390,360
Participant directed investments		-	-	-	-	1,958,341	454,066	2,488,899
ERISA Commingled Funds			-	-				-
Total invested assets		89,674	15,313	104,987	25,507	1,960,412	454,066	14,879,259

COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS for the period July 1, 2008 through June 30, 2009 (in thousands of dollars)

INCOME AND CHANGES IN ASSETS								
Short-term Fixed Income Pool	AY70	9	10	19	4	36		961
Intermediate-term Fixed Income Pool	AY72			-				-
Broad Market Fixed Income Pool	AY73			-				-
onservative Broad Market Fixed Income Pool	AY76			-				-
Retirement Fixed Income Pool	AY77	291	72	363	418			38,301
Domestic Fixed Income Fund	SSGA	-	60	60				3,511
Lazard Emerging Income Plus Debt Pool	AY5R			-				-
TIPS	Combined Pool & SSgA	(309)	(51)	(360)				(4,082)
High Yield Pool	Combined Pool & SSgA	(74)	(34)	(109)				(5,882)
Emerging Debt Pool	AY 5M	(68)	3	(65)				(6,486)
International Fixed Income	Combined Pool & SSgA	67	6	73				8,767
Tobacco Revenue Fixed Income				-				-
Ily held debt securities and other instruments				-				-
	5							(1,434,483)
	-	(7,725)			(774)			(755,361)
Emerging Markets	Combined Pool & SSgA	(194)	(98)	(292)				(72,253)
Private Equity	Combined A-C Pools	(240)	(20)	(260)				(324,954)
Real Estate Pool	AY82/9H	(5,302)	(145)	(5,446)				(553,206)
Farmland	Combined Pools	-	5	5				34,279
Timber Pool	AY 9Q & 9S	35	2	37				4,529
Energy		-						(3,492)
								(33,534)
	AY9D/9E/9F	(633)	28	(605)				(78,322)
Mortgage-related assets				-				5
Participant directed accounts				-		(196,064)	(58,387)	(260,795)
ERISA Commingled Funds				-				(4,475)
Total investment income (loss)		(24,791)	(2,393)	(27,184)	(2,522)	(196,029)	(58,387)	(3,446,972)
Fotal invested assets, beginning of period		119,733	13,454	133,187	27,262	2,129,740	502,614	18,342,212
Net contributions (withdrawals)		(5,272)	4,252		767	26,700	9,839	(16,461)
Transfers from (to) other funds				-				-
Commission Recapture		4	-	4	1			480
Total invested assets, end of period		89,674	15,313	104,987	25,507	1,960,412	454,066	14,879,259
	Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool Emerging Debt Pool International Fixed Income Tobacco Revenue Fixed Income y held debt securities and other instruments Domestic Equity Emerging Markets Domestic 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) otal invested assets, beginning of period Net contributions (withdrawals) Transfers from (to) other funds	Short-term Fixed Income Pool AY70 Intermediate-term Fixed Income Pool AY73 Broad Market Fixed Income Pool AY73 nservative Broad Market Fixed Income Pool AY76 Retirement Fixed Income Pool AY77 Domestic Fixed Income Pool AY77 Domestic Fixed Income Fund SSGA Lazard Emerging Income Plus Debt Pool AY5R TIPS Combined Pool & SSgA High Yield Pool AY5M International Fixed Income Combined Pool & SSgA Tobacco Revenue Fixed Income Combined Pool & SSgA Tobacco Revenue Fixed Income Combined Pool & SSgA International Fixed Income Combined Pool & SSgA Domestic Equity Combined Pool & SSgA Emerging Markets Combined Pool & SSgA Emerging Market Combined Pool & SSgA Private Equity Combined Pool & SSgA Private Equity Combined Pool & SSgA Emerging Market Combined Pools Real Estate Pool AY82/9H Farmland Combined Pools REIT Pool AY9Q & 9S ERISA Commingled Funds AY9D/9E/9F <td>Short-term Fixed Income PoolAY709Intermediate-term Fixed Income PoolAY72Broad Market Fixed Income PoolAY73nservative Broad Market Fixed Income PoolAY77Retirement Fixed Income PoolAY77Retirement Fixed Income FundSSGALazard Emerging Income Plus Det PoolAY5RLazard Emerging Debt PoolAY5MEmerging Debt PoolAY5MInternational Fixed IncomeCombined Pool & SSgAInternational Fixed IncomeCombined Pool & SSgAInternational Fixed IncomeCombined Pool & SSgATobacco Revenue Fixed IncomeCombined Pool & SSgAInternational EquityCombined Pool & SSgAInternational Equity<</td> <td>Short-term Fixed Income Pool AY70 9 10 Intermediate-term Fixed Income Pool AY72 Broad Market Fixed Income Pool AY73 nservative Broad Market Fixed Income Pool AY76 291 72 Domestic Fixed Income Pool AY77 291 72 Domestic Fixed Income Fund SSGA - 60 Lazard Emerging Income Plus Debt Pool AY5R (309) (51) High Yield Pool Combined Pool & SSgA (309) (51) High Yield Pool Combined Pool & SSgA (68) 3 International Fixed Income Combined Pool & SSgA 67 6 Tobacco Revenue Fixed Income Combined Pool & SSgA (10,324) (1,454) International Exity Combined Pool & SSgA (19) (98) Private Equity Combined Pool & SSgA (19) (20) Emerging Markets Combined Pool & SSgA (19) (20) Private Equity Combined Pool & SSgA (19) (20) Real Estate Pool AY82/9H (5,302) (21) <td>Short-term Fixed Income Pool AY70 9 10 19 Intermediate-term Fixed Income Pool AY72 - - Broad Market Fixed Income Pool AY73 - - nservative Broad Market Fixed Income Pool AY77 291 72 363 Retirement Fixed Income Pool AY77 291 72 363 Domestic Fixed Income Fund SSGA - 60 60 Lazard Emerging Income Plus Debt Pool AY77 291 72 363 Domestic Fixed Income Fund SSGA - 60 60 Lazard Emerging Income Plus Debt Pool AY5R - - - TIPS Combined Pool & SSgA (74) (34) (109) - High Yield Pool Combined Pool & SSgA (10,324) (1,454) (11,778) International Exel Income - - - - Yeld debt securities and other instruments - - - - Domestic Equity Combined Pool & SSgA (1194)</td><td>Short-term Fixed Income Pool AY70 9 10 19 4 Intermediate-term Fixed Income Pool AY72 - <</td><td>Short-term Fixed Income Pool AY70 9 10 19 4 36 Intermediate-tern Fixed Income Pool AY72 -</td><td>Short-term Fixed Income Pool AY70 9 10 19 4 36 Intermediate-term Fixed Income Pool AY73 -</td></td>	Short-term Fixed Income PoolAY709Intermediate-term Fixed Income PoolAY72Broad Market Fixed Income PoolAY73nservative Broad Market Fixed Income PoolAY77Retirement Fixed Income PoolAY77Retirement Fixed Income FundSSGALazard Emerging Income Plus Det PoolAY5RLazard Emerging Debt PoolAY5MEmerging Debt PoolAY5MInternational Fixed IncomeCombined Pool & SSgAInternational Fixed IncomeCombined Pool & SSgAInternational Fixed IncomeCombined Pool & SSgATobacco Revenue Fixed IncomeCombined Pool & SSgAInternational EquityCombined Pool & SSgAInternational Equity<	Short-term Fixed Income Pool AY70 9 10 Intermediate-term Fixed Income Pool AY72 Broad Market Fixed Income Pool AY73 nservative Broad Market Fixed Income Pool AY76 291 72 Domestic Fixed Income Pool AY77 291 72 Domestic Fixed Income Fund SSGA - 60 Lazard Emerging Income Plus Debt Pool AY5R (309) (51) High Yield Pool Combined Pool & SSgA (309) (51) High Yield Pool Combined Pool & SSgA (68) 3 International Fixed Income Combined Pool & SSgA 67 6 Tobacco Revenue Fixed Income Combined Pool & SSgA (10,324) (1,454) International Exity Combined Pool & SSgA (19) (98) Private Equity Combined Pool & SSgA (19) (20) Emerging Markets Combined Pool & SSgA (19) (20) Private Equity Combined Pool & SSgA (19) (20) Real Estate Pool AY82/9H (5,302) (21) <td>Short-term Fixed Income Pool AY70 9 10 19 Intermediate-term Fixed Income Pool AY72 - - Broad Market Fixed Income Pool AY73 - - nservative Broad Market Fixed Income Pool AY77 291 72 363 Retirement Fixed Income Pool AY77 291 72 363 Domestic Fixed Income Fund SSGA - 60 60 Lazard Emerging Income Plus Debt Pool AY77 291 72 363 Domestic Fixed Income Fund SSGA - 60 60 Lazard Emerging Income Plus Debt Pool AY5R - - - TIPS Combined Pool & SSgA (74) (34) (109) - High Yield Pool Combined Pool & SSgA (10,324) (1,454) (11,778) International Exel Income - - - - Yeld debt securities and other instruments - - - - Domestic Equity Combined Pool & SSgA (1194)</td> <td>Short-term Fixed Income Pool AY70 9 10 19 4 Intermediate-term Fixed Income Pool AY72 - <</td> <td>Short-term Fixed Income Pool AY70 9 10 19 4 36 Intermediate-tern Fixed Income Pool AY72 -</td> <td>Short-term Fixed Income Pool AY70 9 10 19 4 36 Intermediate-term Fixed Income Pool AY73 -</td>	Short-term Fixed Income Pool AY70 9 10 19 Intermediate-term Fixed Income Pool AY72 - - Broad Market Fixed Income Pool AY73 - - nservative Broad Market Fixed Income Pool AY77 291 72 363 Retirement Fixed Income Pool AY77 291 72 363 Domestic Fixed Income Fund SSGA - 60 60 Lazard Emerging Income Plus Debt Pool AY77 291 72 363 Domestic Fixed Income Fund SSGA - 60 60 Lazard Emerging Income Plus Debt Pool AY5R - - - TIPS Combined Pool & SSgA (74) (34) (109) - High Yield Pool Combined Pool & SSgA (10,324) (1,454) (11,778) International Exel Income - - - - Yeld debt securities and other instruments - - - - Domestic Equity Combined Pool & SSgA (1194)	Short-term Fixed Income Pool AY70 9 10 19 4 Intermediate-term Fixed Income Pool AY72 - <	Short-term Fixed Income Pool AY70 9 10 19 4 36 Intermediate-tern Fixed Income Pool AY72 -	Short-term Fixed Income Pool AY70 9 10 19 4 36 Intermediate-term Fixed Income Pool AY73 -

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