COMBINED SCHEDULE OF INVESTED ASSETS at Fair Value
November 30, 2009 (in thousands of dollars)

		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	3,710,302	3,231	105,660	3,819,193
Intermediate-term Fixed Income Pool	AY72	6,458,223	10,452	-	6,468,676
Broad Market Fixed Income Pool	AY73	802,856	64,311	-	867,167
Conservative Broad Market Fixed Income Pool	AY76	1,848,892	-	-	1,848,892
Retirement Fixed Income Pool	AY77	-	-	1,877,841	1,877,841
Domestic Fixed Income Fund	SSGA	-	27,000	-	27,000
Lazard Emerging Income Plus Debt Pool	AY5R	84,478	-	-	84,478
TIPS Pool	AY6N	-	-	78,020	78,020
High Yield Pool	Combined Pool	-	-	308,763	308,763
Emerging Debt Pool	AY 5M	-	-	101,085	101,085
International Fixed Income Pool	Combined Pool	-	-	213,282	213,282
Tobacco Revenue Fixed Income		62,117	-	-	62,117
Individually held debt securities and other instruments		140,518	2,470	-	142,988
Domestic Equity	Combined Pools	2,288,811	159,981	4,451,021	6,849,187
International Equity	Combined Pool	1,062,547	43,791	2,263,321	3,369,658
Emerging Markets	Combined Pool	-	-	762,907	762,907
Private Equity Pool	Combined Pool	-	-	1,165,788	1,165,788
Real Estate Investments	Combined Pools	-	-	1,180,823	1,180,823
Farmland Investments	Combined Pools	-	-	479,535	479,535
Timber Pool	AY 9Q & 9S	-	-	155,421	155,421
Energy Pool	Combined Pool	-	-	85,146	85,146
REIT Pool	AY 9H	-	-	46,580	46,580
Absolute Return Pool	AY9D/9E/9F	-	-	573,897	573,897
Mortgage-related assets			-	8	8
Total Investments		16,458,744	311,235	13,849,099	30,568,453
Income receivable		2,547	2	105	2,655
Income earned, but not distributed from (to) other funds		<del></del>	-	-	=
Total managed investments		16,461,291	311,238	13,849,205	30,621,734
Participant directed investments		-	-	2,789,583	2,789,583
Total invested assets		16,461,291	311,238	16,638,788	33,411,317

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

### TOTAL INCOME AND CHANGE IN ASSETS

Short-term Fixed Income Pool	AY70	25,223	25	1,036	26,283
Intermediate-term Fixed Income Pool	AY72	202,317	328	-	202,646
Broad Market Fixed Income Pool	AY73	46,027	3,946	-	49,972
Conservative Broad Market Fixed Income Pool	AY76	98,712	-	-	98,712
Retirement Fixed Income Pool	AY77	-	-	117,732	117,732
Domestic Fixed Income Fund	SSGA	-	1,357	-	1,357
Lazard Emerging Income Plus Debt Pool	AY5R	6,415	-	-	6,415
TIPS Pool	AY6N	-	-	3,452	3,452
High Yield Pool	Combined Pool	-	-	34,318	34,318
Emerging Debt Pool	AY 5M	-	-	5,762	5,762
International Fixed Income Pool	Combined Pool	-	-	24,201	24,201
Tobacco Revenue Fixed Income		152	-	-	152
Individually held debt securities and other instruments		1,055	3	-	1,058
Domestic Equity	Combined Pools	413,716	26,855	718,946	1,159,517
International Equity	Combined Pool	177,196	6,380	366,604	550,179
Emerging Markets Pool	Combined Pool	-	-	138,245	138,245
Private Equity Pool	Combined Pool	-	-	83,920	83,920
Real Estate Investments	Combined Pools	-	-	- (117,166)	(117,166)
Farmland Investments	Combined Pools	-	-	9,753	9,753
Timber Pool	AY 9Q & 9s	-	-	(197)	(197)
Energy Pool	Combined Pool	-	-	2,623	2,623
REIT Pool	AY 9H	-	-	12,252	12,252
Absolute Return Pool	AY9D/9E/9F	-	-	25,472	25,472
Mortgage-related assets		-	-	-	-
Participant directed accounts		-	-	263,455	263,455
Total investment income (loss)		970,813	38,895	1,691,032	2,700,739
Total invested assets, beginning of period		15,443,334	275,461	14,879,208	30,598,003
Net contributions (withdrawals)		47,144	(3,117)	68,364	112,390
Transfers from (to) other funds		-		-	-
Commission Recapture		-	-	183	183
Total invested assets, end of period		16,461,291	311,238	16,638,788	33,411,317

### COMBINED SCHEDULE OF INVESTED ASSETS at Fair Value November 30, 2009 (in thousands of dollars)

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

	<u>-</u>	CONSTITU	TIONAL BUDGET RESER	RVE FUND	_		PUBLIC	SCHOOL TRUST	FUND	ALASKA	CHILDREN'S TR	UST				ONSTRUCTION FUND	
		MAIN	SUB ACCOUNT	TOTAL MAIN AND SUB FUNDS	GENERAL FUND AND OTHER NON- SEGREGATED INVESTMENTS	PERMANENT FUND DIVIDEND FUND <sup>(C)</sup>	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
	CUSTODIAN ACCOUNT #'S	AY19	AY10		AY01	AY2G	AY08	AY09		AY06	AY07		AY28	AY13	AY9J	AY9V	AY2W
INVESTED ASSETS																	
Short-term Fixed Income Pool	AY70 AY72	372,850 2,867,908	-	372,850 2,867,908	2,856,114	67,509	3,072	7,147	10,219	62	367	428	3,265	18	693	33,349	71,911
Intermediate-term Fixed Income Pool  Broad Market Fixed Income Pool	AY73	802,856		802,856	3,485,718				-			-		_			
Conservative Broad Market Fixed Income Pool	AY76	002,000	1,468,339	1,468,339			206,575		206,575	2,193		2,193		122,204			
Retirement Fixed Income Pool	AY77			-					-			=					
Domestic Fixed Income Fund	SSGA			-					-			-					
Lazard Emerging Income Plus Debt Pool	AY5R		84,478	84,478					-			-					
TIPS High Yield Pool	AY6N Combined Pool			-								-					
Emerging Debt Pool	AY 5M								-			-					
International Fixed Income Pool	Pool																
Tobacco Revenue Fixed Income				-	62,117				-			-					
Individually held debt securities and other instruments				-	140,518	-			-			-					
Domestic Equity	Combined Pools		1,879,625	1,879,625			161,613		161,613	5,658		5,658		147,989	178		
International Equity	Combined Pools		951,178	951,178					-	1,580		1,580		68,621			
Emerging Markets	Combined Pool																
Private Equity Pool  Real Estate Investments	Combined Pool Combined Pools								-			-					
Farmland Investments	Combined Pools			_					-			-					
Timber Pool	AY 9Q & 9S			-					-			-					
Energy Pool	Combined Pool																
REIT Pool	AY9H			-					-			-					
Absolute Return Pool	AY9D/9E/9F			-					-			-					
Mortgage-related assets Total Investments		4,043,614	4,383,620	8,427,234	6,544,467	67,509	371,261	7,147	378,408	9,493	367	9,859	3,265	338,831	871	33,349	71,911
Income receivable		272	-,303,020	272	1,915	47	2	5	7	-	-		2	-	1	32	53
Income earned, but not distributed from (to) other funds					49	(49)	(2)	2	-	(3)	3	=					
Total managed investments	_	4,043,886	4,383,620	8,427,506	6,546,431	67,506	371,261	7,154	378,415	9,490	370	9,860	3,268	338,831	872	33,382	71,964
Total managoa mitotimonto																	
Participant directed investments				-					-			-					
Participant directed investments	_			-			274 264	7.454	270 445	0.400	270	- 0.000	2.200	220 024	072	22 202	74.064
	<u>-</u>	4,043,886	4,383,620	8,427,506	6,546,431	67,506	371,261	7,154 DULE OF INVI	378,415	9,490	370	9,860 SSETS	3,268	338,831	872	33,382	71,964
Participant directed investments  Total invested assets  INCOME AND CHANGES IN ASSETS		4,043,886	4,383,620	- 8,427,506	6,546,431	67,506 C	OMBINED SCHEI	OULE OF INVI	ESTMENT INCOME	AND CHANGES IN I hrough November 3 s of dollars)	NVESTED A: 60, 2009	SSETS		338,831			
Participant directed investments  Total invested assets  INCOME AND CHANGES IN ASSETS  Short-term Fixed Income Pool	AY70	4,043,886		8,427,506 8,427,506	6,546,431 19,036	67,506		ULE OF INVI	ESTMENT INCOME eriod July 1, 2009 tl	AND CHANGES IN I hrough November 3	NVESTED A	·	3,268	338,831	872 5	33,382 375	71,964 551
Participant directed investments  Total invested assets  INCOME AND CHANGES IN ASSETS  Short-term Fixed Income Pool Intermediate-term Fixed Income Pool	AY72	4,043,886 4,043,886 2,477 84,015	4,383,620	2,477 84,015	6,546,431	67,506 C	OMBINED SCHEI	OULE OF INVI	ESTMENT INCOME eriod July 1, 2009 tl	AND CHANGES IN I hrough November 3 s of dollars)	NVESTED A: 60, 2009	SSETS		338,831 - -			
Participant directed investments  Total invested assets  INCOME AND CHANGES IN ASSETS  Short-term Fixed Income Pool		4,043,886	4,383,620	8,427,506 8,427,506	6,546,431 19,036	67,506 C	OMBINED SCHEI	OULE OF INVI	ESTMENT INCOME eriod July 1, 2009 tl	AND CHANGES IN I hrough November 3 s of dollars)	NVESTED A: 60, 2009	SSETS		338,831 - - - 6,996			
Participant directed investments  Total invested assets  INCOME AND CHANGES IN ASSETS  Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool	AY72 AY73 AY76 AY77	4,043,886 4,043,886 2,477 84,015	4,383,620 -	2,477 84,015 46,026	6,546,431 19,036	67,506 C	OMBINED SCHEI	OULE OF INVI	ESTMENT INCOME eriod July 1, 2009 tl (in thousands 88 -	AND CHANGES IN I hrough November 3 s of dollars) 1	NVESTED A: 60, 2009	SSETS 4					
Participant directed investments  Total invested 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	4,043,886 4,043,886 2,477 84,015	4,383,620 - 77,362	2,477 84,015 46,026 77,362	6,546,431 19,036	67,506 C	OMBINED SCHEI	OULE OF INVI	ESTMENT INCOME eriod July 1, 2009 tl (in thousands 88 -	AND CHANGES IN I hrough November 3 s of dollars) 1	NVESTED A: 60, 2009	SSETS 4					
Participant directed investments  Total invested 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 Lazard Emerging Income Plus Debt Pool	AY72 AY73 AY76 AY77 SSGA AY5R	4,043,886 4,043,886 2,477 84,015	4,383,620 -	2,477 84,015 46,026 77,362	6,546,431 19,036	67,506 C	OMBINED SCHEI	OULE OF INVI	ESTMENT INCOME eriod July 1, 2009 th (in thousands 88 - 11,532	AND CHANGES IN I hrough November 3 s of dollars) 1	NVESTED A: 60, 2009	4 123					
Participant directed investments  Total invested 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 Lazard Emerging Income Plus Debt Pool TIPS Pool	AY72 AY73 AY76 AY77 SSGA AY5R AY6N	4,043,886 4,043,886 2,477 84,015	4,383,620 - 77,362	2,477 84,015 46,026 77,362	6,546,431 19,036	67,506 C	OMBINED SCHEI	OULE OF INVI	ESTMENT INCOME eriod July 1, 2009 th (in thousands 88 - 11,532	AND CHANGES IN I hrough November 3 s of dollars) 1	NVESTED A: 60, 2009	4 123					
Participant directed investments  Total invested 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 Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool	4,043,886 4,043,886 2,477 84,015	4,383,620 - 77,362	2,477 84,015 46,026 77,362	6,546,431 19,036	67,506 C	OMBINED SCHEI	OULE OF INVI	ESTMENT INCOME eriod July 1, 2009 th (in thousands 88 - 11,532	AND CHANGES IN I hrough November 3 s of dollars) 1	NVESTED A: 60, 2009	123 -					
Participant directed investments  Total invested 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 Lazard Emerging Income Plus Debt Pool TIPS Pool	AY72 AY73 AY76 AY77 SSGA AY5R AY6N	4,043,886 4,043,886 2,477 84,015	4,383,620 - 77,362	2,477 84,015 46,026 77,362	6,546,431 19,036	67,506 C	OMBINED SCHEI	OULE OF INVI	ESTMENT INCOME eriod July 1, 2009 th (in thousands 88 - 11,532	AND CHANGES IN I hrough November 3 s of dollars) 1	NVESTED A: 60, 2009	4 123					
Participant directed investments  Total invested 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 Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M	4,043,886 4,043,886 2,477 84,015	4,383,620 - 77,362	2,477 84,015 46,026 77,362	6,546,431 19,036	67,506 C	OMBINED SCHEI	OULE OF INVI	ESTMENT INCOME eriod July 1, 2009 th (in thousands 88 - 11,532	AND CHANGES IN I hrough November 3 s of dollars) 1	NVESTED A: 60, 2009	123 -					
Participant directed investments  Total invested 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 Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	4,043,886 4,043,886 2,477 84,015	4,383,620 - 77,362 6,415	2,477 84,015 46,026 77,362 6,415	6,546,431 19,036 114,909	67,506 C	38 - 11,532	OULE OF INVI	ESTMENT INCOME eriod July 1, 2009 tl (in thousands  88 - 11,532	AND CHANGES IN I hrough November 3 of dollars)	NVESTED A: 60, 2009	123		- - 6,996	5		
Participant directed investments  Total invested 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 Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	4,043,886 4,043,886 2,477 84,015	- 77,362 6,415	2,477 84,015 46,026 77,362 6,415	6,546,431 19,036 114,909	67,506 C	OMBINED SCHEI	OULE OF INVI	ESTMENT INCOME eriod July 1, 2009 th (in thousands 88 - 11,532 - - - - - 27,966	AND CHANGES IN I hrough November 3 s of dollars)  1 - 123	NVESTED A: 60, 2009	123 937		- 6,996 25,957			
Participant directed investments  Total invested 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 Fool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	4,043,886 4,043,886 2,477 84,015	4,383,620 - 77,362 6,415	2,477 84,015 46,026 77,362 6,415	6,546,431 19,036 114,909	67,506 C	38 - 11,532	OULE OF INVI	ESTMENT INCOME eriod July 1, 2009 tl (in thousands  88 - 11,532	AND CHANGES IN I hrough November 3 of dollars)	NVESTED A: 60, 2009	123		- - 6,996	5		
Participant directed investments  Total invested 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 Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	4,043,886 4,043,886 2,477 84,015	- 77,362 6,415	2,477 84,015 46,026 77,362 6,415	6,546,431 19,036 114,909	67,506 C	38 - 11,532	OULE OF INVI	ESTMENT INCOME eriod July 1, 2009 th (in thousands 88 - 11,532 - - - - - 27,966	AND CHANGES IN I hrough November 3 s of dollars)  1 - 123	NVESTED A: 60, 2009	123 937		- 6,996 25,957	5		
Participant directed investments  Total invested 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 Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Pool Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool Combined Pool Combined Pool	4,043,886 4,043,886 2,477 84,015	- 77,362 6,415	2,477 84,015 46,026 77,362 6,415	6,546,431 19,036 114,909	67,506 C	38 - 11,532	OULE OF INVI	ESTMENT INCOME eriod July 1, 2009 th (in thousands 88 - 11,532 - - - - - 27,966	AND CHANGES IN I hrough November 3 s of dollars)  1 - 123	NVESTED A: 60, 2009	123 937		- 6,996 25,957	5		
Participant directed investments  Total invested 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 Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	4,043,886 4,043,886 2,477 84,015	- 77,362 6,415	2,477 84,015 46,026 77,362 6,415	6,546,431 19,036 114,909	67,506 C	38 - 11,532	OULE OF INVI	ESTMENT INCOME eriod July 1, 2009 the (in thousands	AND CHANGES IN I hrough November 3 s of dollars)  1 - 123	NVESTED A: 60, 2009	123 		- 6,996 25,957	5		
Participant directed investments  Total invested 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 Fuol Domestic Fixed Income Fuol Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments Timber Pool	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 9Q 8 9S	4,043,886 4,043,886 2,477 84,015	- 77,362 6,415	2,477 84,015 46,026 77,362 6,415	6,546,431 19,036 114,909	67,506 C	38 - 11,532	OULE OF INVI	ESTMENT INCOME eriod July 1, 2009 the (in thousands	AND CHANGES IN I hrough November 3 s of dollars)  1 - 123	NVESTED A: 60, 2009	123 		- 6,996 25,957	5		
Participant directed investments  Total invested 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 Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Famland Investments Timber Pool Energy Pool	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 9Q & 9S Combined Pool	4,043,886 4,043,886 2,477 84,015	- 77,362 6,415	2,477 84,015 46,026 77,362 6,415	6,546,431 19,036 114,909	67,506 C	38 - 11,532	OULE OF INVI	ESTMENT INCOME eriod July 1, 2009 ti (in thousands	AND CHANGES IN I hrough November 3 s of dollars)  1 - 123	NVESTED A: 60, 2009	123		- 6,996 25,957	5		
Participant directed investments  Total invested 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 Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool REIT Pool	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 9Q & 9S Combined Pool AY9H	4,043,886 4,043,886 2,477 84,015	- 77,362 6,415	2,477 84,015 46,026 77,362 6,415	6,546,431 19,036 114,909	67,506 C	38 - 11,532	OULE OF INVI	ESTMENT INCOME eriod July 1, 2009 ti (in thousands 88 - 11,532 27,966	AND CHANGES IN I hrough November 3 s of dollars)  1 - 123	NVESTED A: 60, 2009	123		- 6,996 25,957	5		
Participant directed investments  Total invested 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 Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool REIT Pool REIT Pool Absolute Return Pool	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 9Q & 9S Combined Pool	4,043,886 4,043,886 2,477 84,015	- 77,362 6,415	2,477 84,015 46,026 77,362 - 6,415	6,546,431 19,036 114,909	67,506 C	38 - 11,532	OULE OF INVI	ESTMENT INCOME eriod July 1, 2009 the (in thousands	AND CHANGES IN I hrough November 3 s of dollars)  1 - 123	NVESTED A: 60, 2009	123		- 6,996 25,957	5		
Participant directed investments  Total invested 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 Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments Farngy Pool Energy Pool Energy Pool Energy Pool REIT Pool	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 9Q & 9S Combined Pool AY9H	4,043,886 4,043,886 2,477 84,015	- 77,362 6,415	2,477 84,015 46,026 77,362 6,415	6,546,431 19,036 114,909	67,506 C	38 - 11,532	OULE OF INVI	ESTMENT INCOME eriod July 1, 2009 ti (in thousands	AND CHANGES IN I hrough November 3 s of dollars)  1 - 123	NVESTED A: 60, 2009	123		- 6,996 25,957	5		
Participant directed investments  Total invested 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 Lazard Emerging Income Pius Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Farmland Republication Real Estate Investments Farmland Investments Farmland Republication Real Estate Investments Farmlan	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 9Q & 9S Combined Pool AY9H	2,477 84,015 46,026	4,383,620 - 77,362 6,415 343,356 159,620	2,477 84,015 46,026 77,362 6,415	19,036 114,909	67,506 C	38 - 11,532	OULE OF INVI	ESTMENT INCOME eriod July 1, 2009 the (in thousands	AND CHANGES IN I hrough November 3 of dollars)  1	NVESTED A:	123 	26	- 6,996 25,957 10,580	29	375	551
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 Domestic Fixed Income Pool Domestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Pool Conservative Broad Market Fixed Income Fixed Income Plus Debt Pool TipS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool REIT Pool Absolute Return Pool Mortgage-related assets Participant directed accounts	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 9Q & 9S Combined Pool AY9H	2,477 84,015 46,026	4,383,620 - 77,362 6,415 343,356 159,620	2,477 84,015 46,026 77,362 6,415	19,036 114,909	67,506 C	38 - 11,532 - 27,966 - 39,536	OULE OF INVI	ESTMENT INCOME eriod July 1, 2009 the (in thousands	AND CHANGES IN I hrough November 3 of dollars)  1 - 123  937 287	NVESTED A:	123 	26	- 6,996 25,957 10,580	29	375 375	551
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 Domestic Fixed Income Pool Domestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Pool International Fixed Income Pool Fixed Income Pool International Fixed Income Pool Fixed Income Pool International Fixed Income Pool Real Estate Investments Ferring Markets Pool Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Timber Pool Real Estate Investments Farmland Investments Timber Pool Real Estate Investments Timber Pool Real Tool	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 9Q & 9S Combined Pool AY9H	2,477 84,015 46,026 132,518 3,317,457	4,383,620 - 77,362 6,415 343,356 159,620	2,477 84,015 46,026 77,362 6,415 343,356 159,620	19,036 114,909 152 767	67,506 C	38 - 11,532 - 27,966 - 39,536 - 328,177	SULE OF INVI	ESTMENT INCOME eriod July 1, 2009 tl (in thousands  88 - 11,532 27,966 39,587 334,536	AND CHANGES IN I hrough November 3 s of dollars)  1 - 123  937 287	NVESTED A: 10, 2009 3 3 595	123 	26 26 3,333	25,957 10,580 43,533 303,354	29 29 35 837	375 375 53,275	551 551 69,839
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 Domestic Fixed Income Pool Domestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Pool Conservative Broad Market Fixed Income Fixed Income Plus Debt Pool TipS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool REIT Pool Absolute Return Pool Mortgage-related assets Participant directed accounts	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 9Q & 9S Combined Pool AY9H	2,477 84,015 46,026	4,383,620 - 77,362 6,415 343,356 159,620 586,753 3,796,867	2,477 84,015 46,026 77,362 6,415	19,036 114,909	67,506 C 174 288 288 462 23,808 43,699	38 - 11,532 - 27,966 - 39,536 - 328,177 - 4,335	OULE OF INVI	ESTMENT INCOME eriod July 1, 2009 the (in thousands	AND CHANGES IN I hrough November 3 s of dollars)  1 - 123  937 287  1,348 8,190 (11)	NVESTED A:	123 	26	- 6,996 25,957 10,580	29	375 375	551
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 Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Timber Pool Real Estate Investments Farmland Investments Timber Pool Real Estate Investments	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 9Q & 9S Combined Pool AY9H	2,477 84,015 46,026 132,518 3,317,457	4,383,620 - 77,362 6,415 343,356 159,620 586,753 3,796,867	2,477 84,015 46,026 77,362 6,415 343,356 159,620	19,036 114,909 152 767 134,864 6,917,947 (506,843)	67,506 C	38 - 11,532 - 27,966 - 39,536 - 328,177	50 6,359 (43)	ESTMENT INCOME eriod July 1, 2009 tl (in thousands  88 - 11,532 27,966 39,587 334,536	AND CHANGES IN I hrough November 3 s of dollars)  1 - 123  937 287	NVESTED A: 10, 2009  3  595 (266)	123 	26 26 3,333	25,957 10,580 43,533 303,354	29 29 35 837	375 375 53,275	551 551 69,839 1,574

Notes to schedules on page 6 page 2 of 6

## COMBINED SCHEDULE OF INVESTED ASSETS at Fair Value

November 30, 2009 (in thousands of dollars)

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

INTERNATIONAL AIRPORTS

			<u>-</u>						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
<del>-</del>	CUSTODIAN ACCOUNT #'S	AY04/05	AY9M	AY14	AY20	AY18	AY2B	AY2A	AY2E	AY2P	AY2R	AY2U	AY9W	AY9X	AY9Y	
INVESTED ASSETS Short-term Fixed Income Pool	AV70	17 202	2.020	1,807	1,643	104	1,288	6.072	14,910	4,247	7,263	2,394	18,677	41,139	9,529	128,397
Intermediate-term Fixed Income Pool	AY70 AY72	17,203 90,840	2,039 13,757	1,007	1,043	184	1,200	6,073	14,910	4,247	7,203	2,394	10,077	41,139	9,529	104,598
Broad Market Fixed Income Pool	AY73	22,212	12,121													-
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 High Yield Pool	AY6N Combined Pool															
Emerging Debt Pool	AY 5M															_
International Fixed Income Pool	Pool															
Tobacco Revenue Fixed Income																-
Individually held debt securities and other instruments																-
Domestic Equity	Combined Pools															-
International Equity	Combined Pools															-
Emerging Markets	Combined Pool															-
Private Equity Pool	Combined Pool															-
Real Estate Investments Farmland Investments	Combined Pools  Combined Pools															-
Timber Pool	AY 9Q & 9S															-
Energy Pool	Combined Pool															-
REIT Pool	AY9H															-
Absolute Return Pool	AY9D/9E/9F															-
Mortgage-related assets																-
Total Investments		108,044	15,796	1,807	1,643	184	1,288	6,073	14,910		7,263	2,394			9,529	232,994
Income receivable		11	2	1	1	-	1	4	11	3	5	2	14	30	7	94
Income earned, but not distributed from (to) other funds	_	400.055	45.707	4.000	4.044	405	4.000	0.070	44.004	4.050	7.000	0.000	40.004	44.470	0.500	
Total managed investments		108,055	15,797	1,808	1,644	185	1,289	6,078	14,921	4,250	7,269	2,396	18,691	41,170	9,536	233,088
Participant directed investments																-
Total invested assets	<u>=</u>	108,055	15,797	1,808	1,644	185	1,289	6,078	14,921	4,250	7,269	2,396	18,691	41,170	9,536	233,088
Total invested assets  INCOME AND CHANGES IN ASSETS	_	108,055	15,797	1,808	1,644	185		SCHEDULE OF IN	14,921 IVESTMENT INCOME od July 1, 2009 throug (in thousands of de	AND CHANGES II jh November 30, 2	N INVESTED AS		18,691	41,170	9,536	233,088
	<b>=</b> AY70	108,055	21	1,808	1,644			SCHEDULE OF IN	VESTMENT INCOME od July 1, 2009 throug	AND CHANGES II jh November 30, 2 bilars)	N INVESTED AS				9,536 78	1,016
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool	AY72						COMBINED	SCHEDULE OF IN for the perio	VESTMENT INCOME od July 1, 2009 throug (in thousands of d	AND CHANGES II jh November 30, 2 bilars)	N INVESTED AS: 2009	SETS				
INCOME AND CHANGES IN ASSETS  Short-term Fixed Income Pool  Intermediate-term Fixed Income Pool  Broad Market Fixed Income Pool	AY72 AY73	98	21				COMBINED	SCHEDULE OF IN for the perio	VESTMENT INCOME od July 1, 2009 throug (in thousands of d	AND CHANGES II jh November 30, 2 bilars)	N INVESTED AS: 2009	SETS				1,016 3,393 -
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	98	21				COMBINED	SCHEDULE OF IN for the perio	VESTMENT INCOME od July 1, 2009 throug (in thousands of d	AND CHANGES II jh November 30, 2 bilars)	N INVESTED AS: 2009	SETS				1,016 3,393 - -
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	98	21				COMBINED	SCHEDULE OF IN for the perio	VESTMENT INCOME od July 1, 2009 throug (in thousands of d	AND CHANGES II jh November 30, 2 bilars)	N INVESTED AS: 2009	SETS				1,016 3,393 - - -
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 AY77 SSGA	98	21				COMBINED	SCHEDULE OF IN for the perio	VESTMENT INCOME od July 1, 2009 throug (in thousands of d	AND CHANGES II jh November 30, 2 bilars)	N INVESTED AS: 2009	SETS				1,016 3,393 - - -
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	98	21				COMBINED	SCHEDULE OF IN for the perio	VESTMENT INCOME od July 1, 2009 throug (in thousands of d	AND CHANGES II jh November 30, 2 bilars)	N INVESTED AS: 2009	SETS				1,016
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 AY6N Pool	98	21				COMBINED	SCHEDULE OF IN for the perio	VESTMENT INCOME od July 1, 2009 throug (in thousands of d	AND CHANGES II jh November 30, 2 bilars)	N INVESTED AS: 2009	SETS				1,016 3,393 - - -
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 Pool High Yield Pool Emerging Debt Pool	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M	98	21				COMBINED	SCHEDULE OF IN for the perio	VESTMENT INCOME od July 1, 2009 throug (in thousands of d	AND CHANGES II jh November 30, 2 bilars)	N INVESTED AS: 2009	SETS				1,016 3,393 - - - - - - -
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 Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool	98	21				COMBINED	SCHEDULE OF IN for the perio	VESTMENT INCOME od July 1, 2009 throug (in thousands of d	AND CHANGES II jh November 30, 2 bilars)	N INVESTED AS: 2009	SETS				1,016 3,393 - - - - - - -
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 Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M	98	21				COMBINED	SCHEDULE OF IN for the perio	VESTMENT INCOME od July 1, 2009 throug (in thousands of d	AND CHANGES II jh November 30, 2 bilars)	N INVESTED AS: 2009	SETS				1,016 3,393 - - - - - - - -
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 Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	98	21				COMBINED	SCHEDULE OF IN for the perio	VESTMENT INCOME od July 1, 2009 throug (in thousands of d	AND CHANGES II jh November 30, 2 bilars)	N INVESTED AS: 2009	SETS				1,016 3,393 - - - - - - - -
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 High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	98	21				COMBINED	SCHEDULE OF IN for the perio	VESTMENT INCOME od July 1, 2009 throug (in thousands of d	AND CHANGES II jh November 30, 2 bilars)	N INVESTED AS: 2009	SETS				1,016 3,393 - - - - - - - - -
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 Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	98	21				COMBINED	SCHEDULE OF IN for the perio	VESTMENT INCOME od July 1, 2009 throug (in thousands of d	AND CHANGES II jh November 30, 2 bilars)	N INVESTED AS: 2009	SETS				1,016 3,393 - - -
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 High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	98	21				COMBINED	SCHEDULE OF IN for the perio	VESTMENT INCOME od July 1, 2009 throug (in thousands of d	AND CHANGES II jh November 30, 2 bilars)	N INVESTED AS: 2009	SETS				1,016 3,393 - - - - - - - - -
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 Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	98	21				COMBINED	SCHEDULE OF IN for the perio	VESTMENT INCOME od July 1, 2009 throug (in thousands of d	AND CHANGES II jh November 30, 2 bilars)	N INVESTED AS: 2009	SETS				1,016 3,393 - - - - - - - - - - -
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 Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Market Pool Private Equity Pool Real Estate Investments	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool	98	21				COMBINED	SCHEDULE OF IN for the perio	VESTMENT INCOME od July 1, 2009 throug (in thousands of d	AND CHANGES II jh November 30, 2 bilars)	N INVESTED AS: 2009	SETS				1,016 3,393 - - - - - - - - - - -
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 High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 9Q 8 9S	98	21				COMBINED	SCHEDULE OF IN for the perio	VESTMENT INCOME od July 1, 2009 throug (in thousands of d	AND CHANGES II jh November 30, 2 bilars)	N INVESTED AS: 2009	SETS				1,016 3,393 - - - - - - - - - - - -
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 Puol Domestic Fixed Income Puol Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments Timber Pool Energy Pool	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 & 9S Combined Pool	98	21				COMBINED	SCHEDULE OF IN for the perio	VESTMENT INCOME od July 1, 2009 throug (in thousands of d	AND CHANGES II jh November 30, 2 bilars)	N INVESTED AS: 2009	SETS				1,016 3,393 - - - - - - - - - - - - - -
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 Pusol Domestic Fixed Income Pusol Tips Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farney Pool Energy Pool	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool  Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY9Q & 9S Combined Pool AY9H	98	21				COMBINED	SCHEDULE OF IN for the perio	VESTMENT INCOME od July 1, 2009 throug (in thousands of d	AND CHANGES II jh November 30, 2 bilars)	N INVESTED AS: 2009	SETS				1,016 3,393 - - - - - - - - - - - - - - -
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 Pool High Vield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool REIT Pool Absolute Return Pool	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 & 9S Combined Pool	98	21				COMBINED	SCHEDULE OF IN for the perio	VESTMENT INCOME od July 1, 2009 throug (in thousands of d	AND CHANGES II jh November 30, 2 bilars)	N INVESTED AS: 2009	SETS				1,016 3,393 - - - - - - - - - - - - - - - - -
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 Pland Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Market Pool Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool REIT Pool Absolute Return Pool Mortgage-related assets	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool  Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY9Q & 9S Combined Pool AY9H	98	21				COMBINED	SCHEDULE OF IN for the perio	VESTMENT INCOME od July 1, 2009 throug (in thousands of d	AND CHANGES II jh November 30, 2 bilars)	N INVESTED AS: 2009	SETS				1,016 3,393 - - - - - - - - - - - - - - - - -
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 Domestic Fixed Income Pus Debt Pool Tips Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments F	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool  Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY9Q & 9S Combined Pool AY9H	98 2,740	21 653	14	13	1	COMBINED 10	SCHEDULE OF IN for the period	VESTMENT INCOME od July 1, 2009 throug (in thousands of do	AND CHANGES II gh November 30, 2 bilars)	N INVESTED AS:	SETS 18	177	327	78	1,016 3,393 - - - - - - - - - - - - - - - - - -
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 Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Timber Pool ReIT Pool Absolute Return Pool Mortgage-related assets Participant directed accounts	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool  Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY9Q & 9S Combined Pool AY9H	98 2,740	21 653	14	13	1	COMBINED  10	SCHEDULE OF IN for the period 51	VESTMENT INCOME od July 1, 2009 throug (in thousands of de 114	AND CHANGES II th November 30, 2 ollars)	N INVESTED AS: 2009 60	SETS 18	177	327	78	1,016 3,393
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 TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Market Pool Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool ReitT Pool Absolute Return Pool Mortgage-related assets Participant directed accounts Total investment income (loss)	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool  Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY9Q & 9S Combined Pool AY9H	2,838 92,308	21 653 674 34,939	14 1,810	13 13 1,721	1 183	10 10 10 1,279	SCHEDULE OF IN for the period 51 51 7,479	VESTMENT INCOME od July 1, 2009 throug (in thousands of de 114 14,806	AND CHANGES II the November 30, 2 collars)  33  4,248	N INVESTED AS: 2009 60 60 8,069	18 2,377	177 28,952	327 327 43,602	78 78 9,875	1,016 3,393
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 High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Pool Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool REIT Pool Absolute Return Pool Mortgage-related assets Participant directed accounts  Total investment income (loss) Total invested assets, beginning of period Net contributions (withdrawals)	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool  Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY9Q & 9S Combined Pool AY9H	2,838 92,308 12,909	21 653 674 34,939 (19,815)	14 1,810	13	1 183	COMBINED  10	SCHEDULE OF IN for the period 51	VESTMENT INCOME od July 1, 2009 throug (in thousands of de 114	AND CHANGES II th November 30, 2 ollars)  33  4,248	N INVESTED AS: 2009 60	SETS 18	177 28,952 (10,438	327 327 43,602 ) (2,759)	78 78 9,875	1,016 3,393
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 TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Market Pool Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool ReitT Pool Absolute Return Pool Mortgage-related assets Participant directed accounts Total investment income (loss)	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool  Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY9Q & 9S Combined Pool AY9H	2,838 92,308	21 653 674 34,939	14 1,810	13 13 1,721	1 183	10 10 10 1,279	SCHEDULE OF IN for the period 51 51 7,479	VESTMENT INCOME od July 1, 2009 throug (in thousands of de 114 14,806	AND CHANGES II the November 30, 2 collars)  33  4,248	N INVESTED AS: 2009 60 60 8,069	18 2,377	177 28,952	327 327 43,602 ) (2,759)	78 78 9,875	1,016 3,393

Notes to schedules on page 6 page 3 of 6

### COMBINED SCHEDULE OF INVESTED ASSETS at Fair Value November 30, 2009

November 30, 2009 (in thousands of dollars)

Property of the property of					INVEST	IENTS UNDER THE FIDUC	IARY RESPONSIBILITY	OF THE COMMISSION	ER OF REVENUE				OTHER	R INVESTED ASS	ETS	
Part							GENERAL OBLIGATION BONE	os			_					_
Part			RETIR	EMENT HEALTH INSURANC	CE	Series 2	003A	Series 2003B	Series 2008		TOTAL ASSETS					
March Marc	_		MAJOR MEDICAL		TOTAL			ACCELERATED TRANSPORTATION		TOTAL	RESPONSIBILITY OF THE COMMISSIONER OF		LOAN CORPORATION	OIL SPILL INVESTMENT	HEALTH TRUST	INVESTED
Mathematical   Math	INVESTED ASSETS	CUSTODIAN ACCOUNT	T#'S AY03	AY11		AY2N	AY2O	AY2M	AY2Q			AY12	AY15/2F/2V/9R	AY02/2H/2J	AY2L	
Mathematical   Math		AY70	20,987	2,196	23,183	9,872	1,898	2,304	128,293	142,366	3,710,302	-		2	3,229	3,231
Control   Cont													10,452			10,452
March   September   March														54,293	10,018	
See the series of the control of the series				49,301							1,040,032					-
March   Marc					-					-	-	27,000				27,000
Marie					-					-						-
Property State   Prop																-
Seminary Sem					-											
Mathematic Note   1968																-
Marche   M					-					-						-
Martine Mart	•	Combined S		00 = :=	-							20.00	2,470		46 ===	2,470
Control   Cont																
Maria Paris   Caragraph   Ca				71,100	41,100							7,702		30,040	3,303	43,791
Professional Pro					-					-						-
Property					-					-						-
Part										=	-					-
Marche   M																-
Margane   Content										-	-					-
Treis services 18 18 18 18 18 18 18 18 18 18 18 18 18	Absolute Return Pool				-					=	-					-
Marie   1988   1					-					-	•					-
Property																
The interior of the interior o			10	<u>'</u>	- "	,	'	2	31	-	2,547	-		-	2	-
Total Investment and Assembly   1,000   1,00			21,002	186,694	207,697	9,879	1,899	2,305	128,390	142,473	16,461,291	93,783	12,923	166,340	38,192	311,238
Communication   Communicatio	Participant directed investments				-					-	-					-
## Contained Deputing Shaper S	Total invested assets		21,002	186,694	207,697	9,879	1,899	2,305	128,390	142,473	16,461,291	93,783	12,923	166,340	38,192	311,238
Minementation Proton Proton Proton Proton Proton Proton Proton Proton Marie Train Proton Proton Marie Train Proton Prot									for the period July	1, 2009 through N	lovember 30, 2009	ASSETS				
Book Marke Floor Name Pool   A77			157	16		77	27	22	1,172			-		-	25	25
Contende Place Marker Fixed Processer Place Reference Fixed Place Place Reference Fixed Plac													328	2 224	- 612	
Commission Commission														3,334	012	3,940
Carbon   Place   Pla	Retirement Fixed Income Pool	AY77		·	-					=						-
TRE Progrega Deal Progrega Dea												1,357			-	1,357
High Yeel Pool Pool Register Pool A 79 M					-											-
Emerging Delate Pote Prior Combined Prior Prior Delate Prior Prior Delate Prior Prio										-	<del>-</del>					-
Total investignation flow in instruments   150					-					-	-					-
Individually held debt securities and other instruments Demestic Equity Demostrate Equity Demo		Combined Pool														-
Demonstric Equity   Combined Pools   1,496   1,549   1,496   2,735   28,855   1,496																-
International Equity   Combined Pool   6,709   6,709   6,709   6,709   6,709   6,709   6,809		Combined Pools		15.469								9.827	3	14 294	2 735	
Emerging Markets Pool   Combined Pool   Combin																6,380
Real Estate Investments Combined Pools Farmland Investments Combined Pools Timber Pool A 7 90 & 98 Energy Pool Combined Pools REIT Pool A/9H A/9H A/9H A/9H A/9H A/9H A/9H A/9H	Emerging Markets Pool	Combined Pool			-					-	-					-
Farmland Investments Combined Pools Timber Pool AY 90.8 S																-
Timber Pool																
Energy Pool   Combined Pool   A '9H																-
Absolute Return Pool Mortgage-related assets	Energy Pool	Combined Pool								-	-					-
Mortgage-related assets																-
Participant directed accounts  Total investment income (loss)  157 24,894 25,051 77 27 22 1,172 1,298 970,813 11,295 332 22,547 4,721 38,895  Total invested assets, beginning 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  Net contributions (withdrawals) 716 6,219 6,935 (1,164) (3,146) (3,146) (1,547) (38,905) (44,762) 47,144 13,965 (10,749) (6,333) - (3,117)  Transfers from (to) other funds  Commission Recapture		AY9D/9E/9F														-
Total investment income (loss) 157 24,894 25,051 77 27 22 1,172 1,298 970,813 11,295 332 22,547 4,721 38,895  Total invested assets, beginning 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  Net contributions (withdrawals) 716 6,219 6,935 (1,164) (3,146) (3,146) (1,547) (38,905) (44,762) 47,144 13,965 (10,749) (6,333) - (3,117)  Transfers from (to) other funds  Commission Recapture					-											-
Total invested assets, beginning 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           Net contributions (withdrawals)         716         6,219         6,935         (1,164)         (3,146)         (1,547)         (38,905)         (44,762)         47,144         13,965         (10,749)         (6,333)         -         (3,117)           Transfers from (to) other funds           Commission Recapture			457	24 004	25.054	77	27	22	4 470	4 200	070.042	44 205	220	22.547	4 704	20 007
Net contributions (withdrawals) 716 6,219 6,935 (1,164) (3,146) (1,547) (38,905) (44,762) 47,144 13,965 (10,749) (6,333) - (3,117)  Transfers from (to) other funds  Commission Recapture																
Transfers from (to) other funds																
				-, -	-	( ) - 1	(-, -)	( )	(	-	-	.,	( , , , , ,	(.,,)		-
Total invested assets, end of period 21,002 186,694 207,697 9,879 1,899 2,305 128,390 142,473 16,461,291 93,783 12,923 166,340 38,192 311,238																<u>-</u>
	Total invested assets, end of period		21,002	186,694	207,697	9,879	1,899	2,305	128,390	142,473	16,461,291	93,783	12,923	166,340	38,192	311,238

Notes to schedules on page 6 page 4 of 6

# COMBINED SCHEDULE OF INVESTED ASSETS at Fair Value November 30, 2009

### November 30, 2009 (in thousands of dollars)

TEACHERS' RETIREMENT SYSTEM

DEFINED CONTRIBUTION RETIREE MEDICAL PLAN

AYX3 & X5

DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT

AYY3 & Y5

TOTAL TEACHER'S RETIREMENT SYSTEM

DEFINED CONTRIBUTION PARTICIPANT DIRECTED

AY6L & GW

DEFINED CONTRIBUTION DEFINED BENEFIT OD&D

AY6H & 6X

DEFINED BENEFIT RETIREE HEALTH CARE TRUST

AYW3 & W6

DEFINED BENEFIT PLAN

### INVESTMENTS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD

TOTAL PUBLIC EMPLOYEES' RETIREMENT SYSTEM

DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT

AY Y2 & Y4

INVESTED ASSETS																
Short-term Fixed Income Pool	AY70	5,132	69,590	78	34	508	238	1,082	76,662	576	19,543	33	116	108	342	20,719
Intermediate-term Fixed Income Pool	AY72	3,132	03,330	70	34	300	230	1,002		370	13,343	33	110	100	342	20,713
Broad Market Fixed Income Pool	AY73								-							
Conservative Broad Market Fixed Income Pool	AY76								-							-
Retirement Fixed Income Pool	AY77	777,202	512,283	375	111	-	844	3,042	1,293,856	382,531	166,724	160	-	348	1,010	550,773
Domestic Fixed Income Fund	SSGA	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Lazard Emerging Income Plus Debt Pool	AY5R								-							-
TIPS	AY6N	29,809	23,052	85	25		191	688	53,850	15,427	7,769	36		79	228	23,539
High Yield Pool	Combined Pool	135,579	75,745	53	16	-	119	428	211,939	68,426	25,552	23	-	49	142	94,192
Emerging Debt Pool	AY 5M	40,739	28,129	53	16	-	118	426	69,481	21,069	9,471	22	-	49	142	30,753
International Fixed Income Pool	Pool	86,786	59,070	54	16	-	121	434	146,480	44,894	19,883	23	-	50	144	64,994
Tobacco Revenue Fixed Income									-							-
dividually held debt securities and other instruments									-							-
Domestic Equity	Combined Pools	1,795,449	1,249,239	769	229	-	1,732	6,245	3,053,663	928,453	420,598	329	-	714	2,075	1,352,170
International Equity	Combined Pools	912,251	634,811	463	138	-	1,043	3,758	1,552,463	471,846	213,812	198	-	430	1,248	687,535
Emerging Markets	Combined Pool	307,430	215,430	129	38	-	291	1,049	524,367	159,041	72,539	55	-	120	348	232,103
Private Equity Pool	Combined Pool	471,513	327,405	188	56	-	423	1,523	801,107	243,833	110,241	80	-	174	506	354,834
Real Estate Investments	Combined Pools	468,097	335,065	242	72	-	545	1,967	805,989	244,783	118,596	104	-	225	653	364,360
Farmland Investments	Combined Pools	196,020	128,969	42	12	-	94	338	325,475	106,592	43,426	18	-	39	112	150,186
Timber Pool	AY 9Q & 9S	62,582	43,958	26	8	-	58	210	106,841	32,364	14,801	11	-	24	70	47,270
Energy Pool	Combined Pool	35,049	23,282	8	2	-	18	64	58,423	18,125	7,839	3	-	7	21	25,996
REIT Pool	AY9H	19,529	12,284	8	2	-	18	64	31,905	10,094	4,152	3	-	7	21	14,277
Absolute Return Pool Mortgage related assets	AY9D/9E/9F	231,575	161,330	132	39	- -	297	1,069	394,441	119,758 8	54,321	56 -	-	122	355	174,613 8
Mortgage-related assets			2 000 644		- 012	508							116	2 544	7,419	4,188,322
Total Investments Income receivable		5,574,743 26	3,899,641 52	2,704	813	508	6,148 -	22,386 1	9,506,942 80	2,867,819 5	1,309,267 16	1,157	116 -	2,544 -	7,419	4,188,322
ome earned, but not distributed from (to) other funds		20	32	•			-	'	-	3	10	-	<u>.</u>	-	<u>-</u>	21
Total managed investments	-	5,574,768	3,899,694	2,704	813	508	6,148	22,387	9,507,022	2,867,824	1,309,282	1,157	117	2,544	7,420	4,188,344
		5,514,100	0,000,004	2,104	0.0	75,403	0,140	-		2,007,024	1,000,202				1,420	33,624
		-				75,403	-	•	75,403	-		-	33,624	-	-	33,624
Participant directed investments																
Total invested assets		5,574,768	3,899,694	2,704	813	75,911		22,387  DULE OF INVESTMEN for the period July 1, (in tho			1,309,282 ED ASSETS	1,157	33,740	2,544	7,420	<u>4,221,967</u>
· ·	= = AY70	5,574,768	3,899,694	2,704 1	813 	75,911 5	COMBINED SCHE	DULE OF INVESTMENT for the period July 1,	NT INCOME AND CH 2009 through Nove	IANGES IN INVESTE		1,157 -	33,740	2,544	7,420	
Total invested assets  INCOME AND CHANGES IN ASSETS	AY70 AY72			2,704 1	813 -	75,911 5	COMBINED SCHE	DULE OF INVESTMENT for the period July 1,	NT INCOME AND CH 2009 through Nove usands of dollars)	IANGES IN INVESTE mber 30, 2009	ED ASSETS	1,157 -	33,740	2,544 _		223
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool	AY72 AY73			2,704 1	813 -	75,911 5	COMBINED SCHE	DULE OF INVESTMENT for the period July 1,	NT INCOME AND CH 2009 through Nove usands of dollars) 750	IANGES IN INVESTE mber 30, 2009	ED ASSETS	1,157 -	33,740	2,544 -		223
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	308	428	1	813 <u>-</u>	75,911 5	COMBINED SCHE	DULE OF INVESTMEN for the period July 1, (in thou	NT INCOME AND CH 2009 through Nove usands of dollars) 750 - -	IANGES IN INVESTE mber 30, 2009 101	ED ASSETS	1,157	33,740	-	1	223
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	308 45,385	428 33,407	1 21	-	5	COMBINED SCHE	DULE OF INVESTMEN for the period July 1, (in tho	NT INCOME AND CH 2009 through Nove usands of dollars) 750 - - - 79,031	IANGES IN INVESTE mber 30, 2009 101 24,311	ED ASSETS 120 12,278	1,157 - -	1 -	- 20	1 57	223 36,676
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	308	428	1	813 - - 6 -	75,911 5 - -	COMBINED SCHE	DULE OF INVESTMEN for the period July 1, (in thou	NT INCOME AND CH 2009 through Nove usands of dollars) 750 - -	IANGES IN INVESTE mber 30, 2009 101	ED ASSETS	1,157 - - 9 -	33,740 1 -	-	1	223 36,676
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	308 45,385 -	428 33,407 -	1 21	- 6 -	5	COMBINED SCHE	DULE OF INVESTMEN for the period July 1, (in thou 6 166	NT INCOME AND CH 2009 through Nove usands of dollars) 750 - - 79,031 -	IANGES IN INVESTE mber 30, 2009 101 24,311	120 12,278	- 9 -	1 -	- 20 -	1 57 -	223 36,676
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 Pool	AY72 AY73 AY76 AY77 SSGA AY5R AY6N	308 45,385 - 1,325	428 33,407 - 1,027	1 21	- 6 - 1	5	COMBINED SCHE	DULE OF INVESTMEN for the period July 1, (in thou 6	NT INCOME AND CH 2009 through Novel usands of dollars)  750  79,031  - 2,396	1ANGES IN INVESTE mber 30, 2009 101 24,311 - 673	120 120 12,278 -	- 9 -	1 - -	- 20 - 3	1 57 - 10	36,676 1,024
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 Pool High Yield Pool	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool	308 45,385 - 1,325 13,988	428 33,407 - 1,027 9,603	1 21	6 1 2	5 - - -	COMBINED SCHE	DULE OF INVESTMEN for the period July 1,	NT INCOME AND CH 2009 through Nove usands of dollars) 750 - - 79,031 - 2,396 23,653	1ANGES IN INVESTE mber 30, 2009 101 24,311 - 673 7,083	120 12,278 - 336 3,258	9 - 2 2	1 - -	- 20 - 3 5	1 57 - 10 15	36,676 1,024 10,362
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 High Yield Pool Emerging Debt Pool	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M	308 45,385 - 1,325 13,988 2,318	428 33,407 - 1,027 9,603 1,619	1 21 - 4 6 3	- 6 - 1 2 1	5 - - -	1 47 - 8 12 6	DULE OF INVESTMEN for the period July 1,	NT INCOME AND CH 2009 through Nove usands of dollars) 750 - - 79,031 - 2,396 23,653 3,969	1ANGES IN INVESTE mber 30, 2009 101 24,311 - 673 7,083 1,186	120 12,278 - 336 3,258 545	- 9 - 2 2	- - -	- 20 - 3 5 3	1 57 - 10 15 7	223 36,676 1,024 10,362 1,743
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 Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool	308 45,385 - 1,325 13,988	428 33,407 - 1,027 9,603	1 21	6 1 2	5 - - -	COMBINED SCHE	DULE OF INVESTMEN for the period July 1,	NT INCOME AND CH 2009 through Nove usands of dollars) 750 - - 79,031 - 2,396 23,653	1ANGES IN INVESTE mber 30, 2009 101 24,311 - 673 7,083	120 12,278 - 336 3,258	9 - 2 2	1 - -	- 20 - 3 5	1 57 - 10 15	36,67 1,02 10,36 1,74 7,32
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 High Yield Pool Emerging Debt Pool	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M	308 45,385 - 1,325 13,988 2,318	428 33,407 - 1,027 9,603 1,619	1 21 - 4 6 3	- 6 - 1 2 1	5 - - -	1 47 - 8 12 6	DULE OF INVESTMEN for the period July 1,	NT INCOME AND CH 2009 through Nove usands of dollars) 750 - - 79,031 - 2,396 23,653 3,969 16,668	1ANGES IN INVESTE mber 30, 2009 101 24,311 - 673 7,083 1,186	120 12,278 - 336 3,258 545	- 9 - 2 2	- - -	- 20 - 3 5 3	1 57 - 10 15 7	36,67 1,02 10,36 1,74 7,32
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 Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M	308 45,385 - 1,325 13,988 2,318	428 33,407 - 1,027 9,603 1,619	1 21 - 4 6 3	- 6 - 1 2 1	5 - - -	1 47 - 8 12 6	DULE OF INVESTMEN for the period July 1,	NT INCOME AND CH 2009 through Nove usands of dollars) 750 - - 79,031 - 2,396 23,653 3,969 16,668	1ANGES IN INVESTE mber 30, 2009 101 24,311 - 673 7,083 1,186	120 12,278 - 336 3,258 545	- 9 - 2 2	- - -	- 20 - 3 5 3	1 57 - 10 15 7	223 36,676 1,024 10,362 1,743 7,324
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 Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	308 45,385 - 1,325 13,988 2,318 9,736	33,407 - 1,027 9,603 1,619 6,870	1 21 - 4 6 3 6	- 6 - 1 2 1 2	5 - - - -	1 47	DULE OF INVESTMEN for the period July 1,	NT INCOME AND CH 2009 through Novel usands of dollars) 750 - - 79,031 - 2,396 23,653 3,969 16,668	ANGES IN INVESTE mber 30, 2009  101  24,311 - 673 7,083 1,186 5,011	120 12,278 - 3,258 545 2,288	9 - 2 2 2 1	- - - -	20 - 3 5 3 5	1 57 - 10 15 7 15	22: 36,670 1,02: 10,36: 1,74: 7,32: 217,41:
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 Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	308 45,385 - 1,325 13,988 2,318 9,736	428 33,407 - 1,027 9,603 1,619 6,870 206,938	1 21 - 4 6 3 6	- 6 - 1 2 1 2	5 - - - -	1 47 - 8 12 6 12	DULE OF INVESTMEN for the period July 1,	750	1ANGES IN INVESTE mber 30, 2009 101 24,311 - 673 7,083 1,186 5,011	120 12,278 - 336 3,258 545 2,288	9 - 2 2 1 2	- - - -	20 - 3 5 3 5	1 57 - 10 15 7 15	22: 36,674 1,022 10,362 1,74: 7,32: 217,41: 110,614
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 High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income dividually held debt securities and other instruments Domestic Equity International Equity	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pools Combined Pool	308 45,385 - 1,325 13,988 2,318 9,736 286,412 144,658	33,407 - 1,027 9,603 1,619 6,870 206,938 106,237	1 21 - 4 6 3 6	- 6 - 1 2 1 2	5 - - - -	COMBINED SCHE	DULE OF INVESTMEN for the period July 1,	750 79,031 2,396 23,653 3,969 16,668 494,714	1ANGES IN INVESTE mber 30, 2009 101 24,311 - 673 7,083 1,186 5,011 148,858 74,840	120 12,278 - 336 3,258 545 2,288 68,058 35,499	9 - 2 2 2 1 2	- - - -	20 - 3 5 3 5	1 57 - 10 15 7 15	22: 36,676 1,02- 10,36: 1,74: 7,32- 217,41: 110,61- 42,12:
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 TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Occupative Broad Market Fixed Income Fund Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income dividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pools Combined Pool Combined Pool	308 45,385 - 1,325 13,988 2,318 9,736 286,412 144,658 56,002	428 33,407 - 1,027 9,603 1,619 6,870 206,938 106,237 38,876	1 21 - 4 6 3 6	- 6 - 1 2 1 2	5 - - - -	COMBINED SCHEI	DULE OF INVESTMEN for the period July 1,	NT INCOME AND CH 2009 through Nove usands of dollars) 750 - 79,031 - 2,396 23,653 3,969 16,668 - 494,714 251,642 95,154	1ANGES IN INVESTE mber 30, 2009 101 24,311 - 673 7,083 1,186 5,011 148,858 74,840 28,957	120  12,278  1336  3,258  545  2,288  68,058  35,499  13,065	- 9 - 2 2 1 2 1 2	- - - -	20 - 3 5 3 5 3 5	1 57 - 10 15 7 15 330 182 66	223 36,676 1,024 10,367 1,743 7,322 217,413 110,614 42,121 25,536 (36,004
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 Pomestic Fixed Income Pool Domestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income dividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	308 45,385 - 1,325 13,988 2,318 9,736 286,412 144,658 56,002 34,227 (51,243) 4,130	206,938 106,237 38,876 23,378 (28,532) 2,555	1 21 - 4 6 3 6	- 6 - 1 2 1 2 2 3 3 3 18 7 4	5 - - - -	COMBINED SCHEI	DULE OF INVESTMEN for the period July 1,	750	1ANGES IN INVESTE mber 30, 2009 101 24,311 - 673 7,083 1,186 5,011 148,858 74,840 28,957 17,686 (26,288) 2,205	120  12,278  12,278  336 3,258 545 2,288  68,058 35,499 13,065 7,797 (9,632) 817	- 9 - 2 2 1 2 1 2	1 - - - - - - -	20 - 3 5 3 5 3 5	1 57 - 10 15 7 15 330 182 66 35	22: 36,670 1,020 10,360 1,741 7,322 217,413 110,614 42,112 25,534 (36,000 3,020
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 Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income dividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Sombined Pool Combined Pool Combined Pool Sombined Pool	308 45,385 - 1,325 13,988 2,318 9,736 286,412 144,658 56,002 34,227 (51,243) 4,130 (118)	206,938 106,237 38,876 23,378 (28,532) 2,555 (18)	1 21 - 4 6 3 6	- 6 - 1 2 1 2 2 3 3 3 18 7 4	5 - - - -	COMBINED SCHEI	DULE OF INVESTMEN for the period July 1,	750	1ANGES IN INVESTE mber 30, 2009  101  24,311 - 673 7,083 1,186 5,011  148,858 74,840 28,957 17,686 (26,288) 2,205 (54)	120  12,278  12,278  336  3,258  545  2,288  68,058  35,499  13,065  7,797  (9,632)  817  (6)	- 9 - 2 2 1 2 1 2	1 - - - - - - -	20 - 3 5 3 5 3 5	10 15 7 15 330 182 66 35 (56) 2	223 36,676 1,024 10,362 1,743 7,322 217,413 110,614 42,121 25,536 (36,004 3,025 (60
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 TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income dividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments Timber Pool Energy Pool	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 & 9S Combined Pool	308 45,385 - 1,325 13,988 2,318 9,736 286,412 144,658 56,002 34,227 (51,243) 4,130 (118) 1,093	206,938 106,237 38,876 23,378 (28,532) 2,555 (18) 716	1 21 - 4 6 3 6 3 6 122 67 24 13 (21) 1	33 18 7 4 (6)	5 - - - - - - - - - - -	COMBINED SCHEI	DULE OF INVESTMEN for the period July 1,	NT INCOME AND CH 2009 through Nove usands of dollars) 750 - - - 79,031 - - 2,396 23,653 3,969 16,668 - 494,714 251,642 95,154 57,755 (80,018) 6,693 (136) 1,811	1ANGES IN INVESTE mber 30, 2009  101  24,311  -  673  7,083  1,186  5,011  148,858  74,840  28,957  17,686  (26,288)  2,205  (54)  563	120  12,278  12,278  336 3,258 545 2,288  68,058 35,499 13,065 7,797 (9,632) 817 (6) 238	54 30 11 6 (9)		20 - 3 5 3 5 114 63 23 12 (19) 1	1 57 - 10 15 7 15 330 182 66 35 (56) 2 -	223 36,676 1,024 10,362 1,743 7,322 217,413 110,614 42,121 25,536 (36,004 3,025 (66)
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 Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income dividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool REIT Pool	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 & 9S Combined Pool AY9H	308 45,385 - 1,325 13,988 2,318 9,736 286,412 144,658 56,002 34,227 (51,243) 4,130 (118) 1,093 5,126	33,407 - 1,027 9,603 1,619 6,870 206,938 106,237 38,876 23,378 (28,532) 2,555 (18) 716 3,259	1 21 - 4 6 3 3 6 122 67 24 13 (21) 1 2	- 1 2 1 2 1 2 33 18 7 4 (6)	5 - - - - - - - - -	COMBINED SCHEI	DULE OF INVESTMEN for the period July 1,	NT INCOME AND CH 2009 through Nove usands of dollars) 750 - - 79,031 - - 2,396 23,653 3,969 16,668 - - 494,714 251,642 95,154 57,755 (80,018) 6,693 (136) 1,811 8,410	1ANGES IN INVESTE mber 30, 2009  101  24,311  -  673 7,083 1,186 5,011  148,858 74,840 28,957 17,686 (26,288) 2,205 (54) 563 2,654	120  12,278  12,278  336  3,258  545  2,288  68,058  35,499  13,065  7,797  (9,632)  817  (6)  238  1,062	- 9 - 2 2 1 2 54 30 11 6 (9) - -		20 - 3 5 3 5 3 5 114 63 23 12 (19) 1	1 57 - 10 15 7 15 330 182 66 35 (56) 2 - 1	223 36,676 1,024 10,362 1,743 7,322 217,413 110,614 42,121 25,536 (36,004 3,025 (60 802 3,726
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 Authority Broad Market Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income dividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool REIT Pool Absolute Return Pool	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 & 9S Combined Pool	308  45,385  1,325 13,988 2,318 9,736  286,412 144,658 56,002 34,227 (51,243) 4,130 (118) 1,093 5,126 10,207	33,407 - 1,027 9,603 1,619 6,870 206,938 106,237 38,876 23,378 (28,532) 2,555 (18) 716 3,259 7,241	1 21 - 4 6 3 6 122 67 24 13 (21) 1 - - 2		5	COMBINED SCHEI	DULE OF INVESTMEN for the period July 1,	NT INCOME AND CH 2009 through Nove usands of dollars) 750 - - 79,031 - - 2,396 23,653 3,969 16,668 - - 494,714 251,642 95,154 57,755 (80,018) 6,693 (136) 1,811 8,410 17,511	1ANGES IN INVESTE mber 30, 2009  101  24,311  673 7,083 1,186 5,011  148,858 74,840 28,957 17,686 (26,288) 2,205 (54) 563 2,654 5,266	120  12,278  12,278  336  3,258  545  2,288  68,058  35,499  13,065  7,797  (9,632)  817  (6)  238  1,062  2,452	54 30 11 6 (9)	1	20 - 3 5 3 5 3 5 114 63 23 12 (19) 1 - - 2	1 57 - 10 15 7 15 330 182 66 35 (56) 2 - 1 6	223 36,676 1,024 10,362 1,743 7,322 217,413 110,614 42,121 25,536 (36,004 3,025 (60 802 3,726
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 Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income dividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments Timber Pool Energy Pool ReIT Pool Absolute Return Pool Mortgage-related assets	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 & 9S Combined Pool AY9H	308 45,385 - 1,325 13,988 2,318 9,736 286,412 144,658 56,002 34,227 (51,243) 4,130 (118) 1,093 5,126	33,407 - 1,027 9,603 1,619 6,870 206,938 106,237 38,876 23,378 (28,532) 2,555 (18) 716 3,259	1 21 - 4 6 3 3 6 122 67 24 13 (21) 1 2	- 1 2 1 2 1 2 33 18 7 4 (6)	5 - - - - - - - - - - - - - -	COMBINED SCHEI	DULE OF INVESTMEN for the period July 1,	750 C C C C C C C C C C C C C C C C C C C	1ANGES IN INVESTE mber 30, 2009  101  24,311  -  673 7,083 1,186 5,011  148,858 74,840 28,957 17,686 (26,288) 2,205 (54) 563 2,654	120  12,278  12,278  336  3,258  545  2,288  68,058  35,499  13,065  7,797  (9,632)  817  (6)  238  1,062	- 9 - 2 2 1 2 54 30 11 6 (9) - -		20 - 3 5 3 5 3 5 114 63 23 12 (19) 1	1 57 - 10 15 7 15 330 182 66 35 (56) 2 - 1	223 36,676 1,024 10,362 1,743 7,322 217,413 110,614 42,121 25,536 (36,004 3,025 (60 802 3,726 7,740
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 Fund Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Pool International Fixed Income Pool Tobacco Revenue Fixed Income dividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Timber Pool Energy Pool REIT Pool Absolute Return Pool Mortgage-related assets Participant directed accounts	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 & 9S Combined Pool AY9H	308  45,385  1,325 13,988 2,318 9,736  286,412 144,658 56,002 34,227 (51,243) 4,130 (118) 1,093 5,126 10,207	428  33,407  1,027 9,603 1,619 6,870  206,938 106,237 38,876 23,378 (28,532) 2,555 (18) 716 3,259 7,241	1 21 - 4 6 3 3 6 6 122 67 24 13 (21) 1 2 6 6	6 - 1 2 1 2 1 2 33 18 7 4 (6) - - 1 2	5	COMBINED SCHEI	DULE OF INVESTMEN for the period July 1,	NT INCOME AND CH 2009 through Nove usands of dollars) 750 - - 79,031 - - 2,396 23,653 3,969 16,668 - - 494,714 251,642 95,154 57,755 (80,018) 6,693 (136) 1,811 8,410 17,511 - -	1ANGES IN INVESTE mber 30, 2009  101  24,311  673 7,083 1,186 5,011  148,858 74,840 28,957 17,686 (26,288) 2,205 (54) 563 2,654 5,266	120  12,278  12,278  336  3,258  545  2,288  68,058  35,499  13,065  7,797  (9,632)  817  (6)  238  1,062  2,452  -	- 2 2 2 1 2 2 3 54 30 11 6 (9) 1 1 2		20 - 3 5 3 5 114 63 23 12 (19) 1	1 57 - 10 15 7 15 330 182 66 35 (56) 2 - 1 6 15 -	223 36,676 1,024 10,362 1,743 7,322 217,413 110,614 42,121 25,536 (36,004 3,025 (60 802 3,726 7,740 4,261
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 Fund Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income dividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Timber Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investment Income (loss)	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 & 9S Combined Pool AY9H	308  45,385  1,325 13,988 2,318 9,736  286,412 144,658 56,002 34,227 (51,243) 4,130 (118) 1,093 5,126 10,207 563,555	428  33,407  1,027  9,603 1,619 6,870  206,938 106,237 38,876 23,378 (28,532) 2,555 (18) 716 3,259 7,241	1 21 - 4 6 3 3 6 6 122 67 24 13 (21) 1 2 6 6 253	6 - 1 2 1 2 1 2 33 18 7 4 (6) - - 1 2	5	COMBINED SCHEIN  1  47  -  8  12  6  12  266  146  54  29  (47)  2  1  5  12  -  -  5555	DULE OF INVESTMEN for the period July 1,	NT INCOME AND CH 2009 through Nove usands of dollars) 750 - - 79,031 - - 2,396 23,653 3,969 16,668 - - 494,714 251,642 95,154 57,755 (80,018) 6,693 (136) 1,811 8,410 17,511 - 60	1ANGES IN INVESTE mber 30, 2009  101  24,311	120  12,278  12,278  336  3,258  545  2,288  68,058  35,499  13,065  7,797  (9,632)  817  (6)  238  1,062  2,452  -  138,177	9 - 2 2 1 2 1 2 1 6 (9) - 1 2 - 1 1 2 - 1 1 1		20 - 3 5 3 5 3 5 114 63 23 12 (19) 1 - - 2 5	1 57 - 10 15 7 15 330 182 66 35 (56) 2 - 1 6 15 -	223 36,676 1,024 10,362 1,743 7,322 217,413 110,614 42,121 25,536 (36,004 3,025 (600 802 3,726 7,740 4,261 436,523
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 High Yield Pool Emerging Debt Pool International Fixed Income Pool Obmestic Fixed Income Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income dividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Reil Pool Absolute Return Pool Mortgage-related assets Participant directed accounts Total investment income (loss)	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 & 9S Combined Pool AY9H	308  45,385  1,325 13,988 2,318 9,736  286,412 144,658 56,002 34,227 (51,243) 4,130 (118) 1,093 5,126 10,207  563,555 5,079,999	33,407 1,027 9,603 1,619 6,870 206,938 106,237 38,876 23,378 (28,532) 2,555 (18) 716 3,259 7,241 -	1 21	33 18 7 4 (6) - - 1 2		COMBINED SCHEI	DULE OF INVESTMEN for the period July 1,	NT INCOME AND CH- 2009 through Nove usands of dollars)  750  79,031 2,396 23,653 3,969 16,668 494,714 251,642 95,154 57,755 (80,018) 6,693 (136) 1,811 8,410 17,511 - 60 980,918 8,588,411	1ANGES IN INVESTE mber 30, 2009  101  24,311 - 673 7,083 1,186 5,011  148,858 74,840 28,957 17,686 (26,288) 2,205 (54) 563 2,654 5,266 - 293,053 2,594,355	120  12,278  336 3,258 545 2,288  68,058 35,499 13,065 7,797 (9,632) 817 (6) 238 1,062 2,452 - 138,177 1,118,017	- 2 2 2 1 2 2 1 1 2 2 5 4 3 0 0 1 1 1 6 6 (9) 1 1 2 2 - 1 1 1 9 0 8		20 - 3 5 3 5 114 63 23 12 (19) 1 - - 2 5	1 57 - 10 15 7 15 330 182 66 35 (56) 2 - 1 6 15 - 1 6 15 - 1 6 6 15 5,602	223 36,676 1,024 10,362 1,743 7,322 217,413 110,614 42,121 25,536 (36,004 3,025 (60 8022 3,726 7,740 4,261 436,523 3,745,877
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 Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income dividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool REIT Pool Absolute Return Pool Mortgage-related assets Participant directed accounts Total investment income (loss) Total invested assets, beginning of period Net contributions (withdrawals)	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 & 9S Combined Pool AY9H	308  45,385  1,325 13,988 2,318 9,736  286,412 144,658 56,002 34,227 (51,243) 4,130 (118) 1,093 5,126 10,207 563,555	428  33,407  1,027  9,603 1,619 6,870  206,938 106,237 38,876 23,378 (28,532) 2,555 (18) 716 3,259 7,241	1 21 - 4 6 3 3 6 6 122 67 24 13 (21) 1 2 6 6 253	6 - 1 2 1 2 1 2 33 18 7 4 (6) - - 1 2	5	COMBINED SCHEIN  1  47  -  8  12  6  12  266  146  54  29  (47)  2  1  5  12  -  -  5555	DULE OF INVESTMEN for the period July 1,	NT INCOME AND CH 2009 through Nove usands of dollars) 750 - - 79,031 - - 2,396 23,653 3,969 16,668 - - 494,714 251,642 95,154 57,755 (80,018) 6,693 (136) 1,811 8,410 17,511 - 60	1ANGES IN INVESTE mber 30, 2009  101  24,311	120  12,278  12,278  336  3,258  545  2,288  68,058  35,499  13,065  7,797  (9,632)  817  (6)  238  1,062  2,452  -  138,177	9 - 2 2 1 2 1 2 1 6 (9) - 1 2 - 1 1 2 - 1 1 1		20 - 3 5 3 5 3 5 114 63 23 12 (19) 1 - - 2 5	1 57 - 10 15 7 15 330 182 66 35 (56) 2 - 1 6 15 -	223 36,676 1,024 10,362 1,743 7,322 217,413 110,614 42,121 25,536 (36,004 3,025 (60) 800 2,7,740 4,261 436,523 3,745,877
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 Domestic Fixed Income Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Pool Tobacco Revenue Fixed Income dividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool REIT Pool Absolute Return Pool Mortgage-related assets Participant directed accounts Total investment income (loss) Total invested assets, beginning of period Net contributions (withdrawals) Transfers from (to) other funds	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 & 9S Combined Pool AY9H	308  45,385 - 1,325 13,988 2,318 9,736  286,412 144,658 56,002 34,227 (51,243) 4,130 (118) 1,093 5,126 10,207 - 563,555 5,079,999 (68,859)	206,938 106,237 38,876 23,378 (28,532) 2,555 (18) 716 3,259 7,241 - 413,604 3,433,337 52,701	1 21	6 		COMBINED SCHEI	DULE OF INVESTMEN for the period July 1,	750	1ANGES IN INVESTE mber 30, 2009  101  24,311 - 673 7,083 1,186 5,011  148,858 74,840 28,957 17,686 (26,288) 2,205 (54) 563 2,654 5,266 - 293,053 2,594,355 (19,622)	120  12,278  120  12,278  336  3,258  545  2,288  68,058  35,499  13,065  7,797  (9,632)  817  (6)  238  1,062  2,452  -  138,177  1,118,017  53,071	- 2 2 2 1 2 2 1 1 2 2 5 4 3 0 0 1 1 1 6 6 (9) 1 1 2 2 - 1 1 1 9 0 8		20 - 3 5 3 5 3 5 114 63 23 12 (19) 1 - - 2 5 - -	1 57 - 10 15 7 15 330 182 66 35 (56) 2 - 1 6 15 - 1 6 15 - 1 6 6 15 5,602	223 36,676 1,024 10,362 1,743 7,322 217,413 110,614 42,121 25,536 (36,004) 3,025 (60) 802 3,726 7,740 4,261 436,523 3,745,877 39,510
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 Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income dividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool REIT Pool Absolute Return Pool Mortgage-related assets Participant directed accounts Total investment income (loss) Total invested assets, beginning of period Net contributions (withdrawals)	AY72 AY73 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool  Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 & 9S Combined Pool AY9H	308  45,385  1,325 13,988 2,318 9,736  286,412 144,658 56,002 34,227 (51,243) 4,130 (118) 1,093 5,126 10,207  563,555 5,079,999	33,407 1,027 9,603 1,619 6,870 206,938 106,237 38,876 23,378 (28,532) 2,555 (18) 716 3,259 7,241 -	1 21	33 18 7 4 (6) - - 1 2		COMBINED SCHEI	DULE OF INVESTMEN for the period July 1,	NT INCOME AND CH- 2009 through Nove usands of dollars)  750  79,031 2,396 23,653 3,969 16,668 494,714 251,642 95,154 57,755 (80,018) 6,693 (136) 1,811 8,410 17,511 - 60 980,918 8,588,411	1ANGES IN INVESTE mber 30, 2009  101  24,311 - 673 7,083 1,186 5,011  148,858 74,840 28,957 17,686 (26,288) 2,205 (54) 563 2,654 5,266 - 293,053 2,594,355	120  12,278  336 3,258 545 2,288  68,058 35,499 13,065 7,797 (9,632) 817 (6) 238 1,062 2,452 - 138,177 1,118,017	- 2 2 2 1 2 2 1 1 2 2 5 4 3 0 0 1 1 1 6 6 (9) 1 1 2 2 - 1 1 1 9 0 8		20 - 3 5 3 5 114 63 23 12 (19) 1 - - 2 5	1 57 - 10 15 7 15 330 182 66 35 (56) 2 - 1 6 15 - 1 6 15 - 1 6 6 15 5,602	4,221,967  223  36,676  1,024 10,362 1,743 7,322 217,413 110,614 42,121 25,536 (36,004) 3,025 (600) 802 3,726 7,740 4,261 436,523 3,745,877 39,510 55 4,221,967

PUBLIC EMPLOYEES' RETIREMENT SYSTEM

DEFINED CONTRIBUTION PARTICIPANT DIRECTED

AY6J & GW

DEFINED CONTRIBUTION RETIREE MEDICAL PLAN

AYX2 & X4

DEFINED CONTRIBUTION DEFINED BENEFIT OD&D P/F

AY6i & 6Y

DEFINED CONTRIBUTION DEFINED BENEFIT OD&D

AY6G & 6W

DEFINED BENEFIT RETIREE HEALTH CARE TRUST

AYW2 & W5

DEFINED BENEFIT PLAN

CUSTODIAN ACCOUNT #'S AY21

Notes to scriedules on page o

### COMBINED SCHEDULE OF INVESTED ASSETS

### at Fair Value

### November 30, 2009 (in thousands of dollars)

### INVESTMENTS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD

		JUD	ICIAL RETIREMENT SYS	STEM	MILITARY RETIREMENT SYSTEM	Participa	nt Directed	
_		JUDICIAL DEFINED BENEFIT PLAN	DEFINED BENEFIT RETIREE HEALTH CARE TRUST	TOTAL JUDICIAL RETIREMENT TRUST	MILITARY DEFINED BENEFIT PLAN	SBS PLAN	DEFERRED COMP PLAN	TOTAL ASSETS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD
_	CUSTODIAN ACCOUNT #'S	AY23	AYW4 & W7		AY24	AY25/GW	GW	
INVESTED ASSETS								
Short-term Fixed Income Pool	AY70	768	309	1,076	107	7,096		105,660
Intermediate-term Fixed Income Pool	AY72			-				
Broad Market Fixed Income Pool	AY73			-				
Conservative Broad Market Fixed Income Pool	AY76			-				
Retirement Fixed Income Pool	AY77	12,812	2,180	14,992	18,219			1,877,841
Domestic Fixed Income Fund	SSGA	-	-	-				
Lazard Emerging Income Plus Debt Pool	AY5R			=				
TIPS	AY6N	529	103	631				78,020
High Yield Pool	Combined Pool	2,253	379	2,632				308,763
Emerging Debt Pool	AY 5M	725	126	851				101,085
International Fixed Income Pool	Pool	1,544	264	1,808				213,282
Tobacco Revenue Fixed Income				-				
Individually held debt securities and other instruments				•				
Domestic Equity	Combined Pools	32,000	5,589	37,590	7,598			4,451,021
International Equity	Combined Pools	15,997	2,796	18,792	4,531			2,263,321
Emerging Markets	Combined Pool	5,474	962	6,436				762,907
Private Equity Pool	Combined Pool	8,385	1,462	9,847				1,165,788
Real Estate Investments	Combined Pools	8,908	1,566	10,474				1,180,823
Farmland Investments	Combined Pools	3,298	576	3,875				479,535
Timber Pool	AY 9Q & 9S	1,114	196	1,310				155,421
Energy Pool	Combined Pool	624	104	728				85,146
REIT Pool	AY9H	343	54	398				46,580
Absolute Return Pool	AY9D/9E/9F	4,122	721	4,842				573,897
Mortgage-related assets				-				8
Total Investments		95,598	17,387	112,986	30,455	7,096	-	13,849,099
Income receivable		1	-	1	1	3	-	105
Income earned, but not distributed from (to) other funds								
Total managed investments		95,599	17,387	112,986	30,456	7,099	-	13,849,205
Participant directed investments		=	-	-	-	2,177,271	503,286	2,789,583
Total invested assets		95,599	17,387	112,986	30,456	2,184,370	503,286	16,638,788

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

				(in	n thousands of dollar	rs)		
INCOME AND CHANGES IN ASSETS								
Short-term Fixed Income Pool	AY70	5	3	8	17	38		1,036
Intermediate-term Fixed Income Pool	AY72			-				-
Broad Market Fixed Income Pool	AY73			-				-
Conservative Broad Market Fixed Income Pool	AY76			-				-
Retirement Fixed Income Pool	AY77	876	173	1,049	976			117,732
Domestic Fixed Income Fund	SSGA			-				-
Lazard Emerging Income Plus Debt Pool	AY5R			-				-
TIPS Pool	AY6N	28	5	32				3,452
High Yield Pool	Pool	255	47	302				34,318
Emerging Debt Pool	AY 5M	42	8	50				5,762
International Fixed Income Pool	Combined Pool	177	33	210				24,201
Tobacco Revenue Fixed Income				-				-
Individually held debt securities and other instruments				-				-
Domestic Equity	Combined Pools	4,999	937	5,936	1,508			719,571
International Equity	Combined Pool	3,212	522	3,734	613			366,604
Emerging Markets Pool	Combined Pool	816	155	971				138,245
Private Equity Pool	Combined Pool	542	87	629				83,920
Real Estate Investments	Combined Pools	(1,005)	(139)	(1,144)				(117,166)
Farmland Investments	Combined Pools	28	7	35				9,753
Timber Pool	AY 9Q & 9S	(2)	-	(2)				(197)
Energy Pool	Combined Pool	8	2	10				2,623
REIT Pool	AY9H	106	10	116				12,252
Absolute Return Pool	AY9D/9E/9F	184	37	220				25,472
Mortgage-related assets				-				-
Participant directed accounts				-		211,374	47,760	263,455
Total investment income (loss)		10,272	1,886	12,158	3,114	211,412	47,760	1,691,032
Total invested assets, beginning of period		89,674	15,313	104,988	25,507	1,960,377	454,049	14,879,208
Net contributions (withdrawals)		(1,050)	188	(863)	1,835	12,581	1,477	68,364
Transfers from (to) other funds				-				-
Commission Recapture		1	-	2	-			183

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

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