_		TOTAL ASSETS UNDER FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE	TOTAL OTHER INVESTED ASSETS	TOTAL ASSETS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD	TOTAL ALL ASSETS
INVESTED ASSETS					
Short-term Fixed Income Pool	AY70	3,643,194	3,522	55,827	3,702,543
Intermediate-term Fixed Income Pool	AY72	6,499,613	9,748	-	6,509,361
Broad Market Fixed Income Pool	AY73	2,504,179	65,608	-	2,569,787
US Treasury Fixed Income Pool	AY75	177,309	-	-	177,309
Conservative Broad Market Fixed Income Pool	AY76	-	-	-	-
Retirement Fixed Income Pool	AY77	-	-	1,906,422	1,906,422
Domestic Fixed Income Fund	SSGA	-	26,970	-	26,970
Lazard Emerging Income Plus Debt Pool	AY5R	87,756	-	-	87,756
TIPS Pool	AY6N	-	-	77,561	77,561
High Yield Pool	Combined Pool	-	-	318,820	318,820
Emerging Debt Pool	AY 5M	-	-	102,665	102,665
International Fixed Income Pool	Combined Pool	-	-	204,299	204,299
Tobacco Revenue Fixed Income		56,255	-	-	56,255
Individually held debt securities and other instruments		186,113	3,066	-	189,180
Domestic Equity	Combined Pools	2,268,659	150,154	4,226,699	6,593,653
International Equity	Combined Pool	1,032,416	47,071	2,209,729	3,289,215
Emerging Markets	Combined Pool	-	-	779,385	779,385
Private Equity Pool	Combined Pool	-	-	1,174,553	1,174,553
Real Estate Investments	Combined Pools	-	-	1,114,193	1,114,193
Farmland Investments	Combined Pools	-	-	486,337	486,337
Timber Pool	AY 9Q & 9S	-	-	167,070	167,070
Energy Pool	Combined Pool	-	-	86,986	86,986
REIT Pool	AY 9H	-	-	47,055	47,055
Absolute Return Pool	AY9D/9E/9F	-	-	681,462	681,462
Mortgage-related assets		<u> </u>	-	7	7
Total Investments		16,455,494	306,139	13,639,070	30,348,845
Income receivable		4,052	4	77	4,133
Income earned, but not distributed from (to) other funds		51	-	-	51
Total managed investments		16,459,597	306,143	13,639,147	30,404,886
Participant directed investments		-	-	2,790,756	2,790,756
Total invested assets		16,459,597	306,143	16,429,903	33,195,643

COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS January 31, 2010 (in thousands of dollars)

TOTAL INCOME AND CHANGE IN ASSETS

Short-term Fixed Income Pool	AY70	31,308	31	1,197	32,535
Intermediate-term Fixed Income Pool	AY72	198,607	319	-	198,926
Broad Market Fixed Income Pool	AY73	58,760	3,873	-	62,633
US Treasury Fixed Income Pool	AY75	890	-	-	890
Conservative Broad Market Fixed Income Pool	AY76	80,366	-	-	80,366
Retirement Fixed Income Pool	AY77	-	-	118,457	118,457
Domestic Fixed Income Fund	SSGA	-	1,328	-	1,328
Lazard Emerging Income Plus Debt Pool	AY5R	9,694	-	-	9,694
TIPS Pool	AY6N	-	-	2,993	2,993
High Yield Pool	Combined Pool	-	-	44,375	44,375
Emerging Debt Pool	AY 5M	-	-	7,342	7,342
International Fixed Income Pool	Combined Pool	-	-	15,217	15,217
Tobacco Revenue Fixed Income		167	-	-	167
Individually held debt securities and other instruments		1,447	3	-	1,451
Domestic Equity	Combined Pools	394,410	25,782	701,263	1,121,455
International Equity	Combined Pool	147,067	5,288	312,987	465,342
Emerging Markets Pool	Combined Pool	-	-	129,724	129,724
Private Equity Pool	Combined Pool	-	-	97,363	97,363
Real Estate Investments	Combined Pools	-	-	- (182,009)	(182,009)
Farmland Investments	Combined Pools	-	-	9,669	9,669
Timber Pool	AY 9Q & 9s	=	-	3,452	3,452
Energy Pool	Combined Pool	-	-	5,147	5,147
REIT Pool	AY 9H	-	-	12,726	12,726
Absolute Return Pool	AY9D/9E/9F	-	-	31,900	31,900
Mortgage-related assets		-	-	1	1
Participant directed accounts		-	-	257,929	257,929
Total investment income (loss)		922,717	36,623	1,571,592	2,530,933
Total invested assets, beginning of period		15,443,334	275,461	14,879,208	30,598,003
Net contributions (withdrawals)		93,546	(5,942)	(21,160)	66,444
Transfers from (to) other funds		-	(:,	. ,,,	-
Commission Recapture		-	-	263	263
Total invested assets, end of period		16,459,597	306,143	16,429,903	33,195,643

PUBLIC SCHOOL TRUST FUND

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

ALASKA CHILDREN'S TRUST

ALASKA SPORT FISH CONSTRUCTION FUND

_		MAIN	SUB ACCOUNT	TOTAL MAIN AND SUB FUNDS	GENERAL FUND AND OTHER NON- SEGREGATED INVESTMENTS	PERMANENT FUND DIVIDEND FUND ^(C)	PRINCIPAL	INCOME	TOTAL PRINCIPAL AND INCOME	PRINCIPAL	INCOME	TOTAL PRINCIPAL AND INCOME	INVESTMENT LOSS TRUST	POWER COST EQUALIZATION ENDOWMENT FUND	ILLINOIS CREEK MINE RESTORATION	CONSTRUCTION BONDS	GENERAL CONSTRUCTION TRANSFER
INVESTED ASSETS	CUSTODIAN ACCOUNT #'S	AY19	AY10		AY01	AY2G	AY08	AY09		AY06	AY07		AY28	AY13	AY9J	AY9V	AY2W
Short-term Fixed Income Pool	AY70	409,049	-	409,049	2,792,712	42,995	439	15,207	15,646	11	463	474	3,270	15	694	22,389	72
Intermediate-term Fixed Income Pool	AY72	3,016,776		3,016,776	3,383,227				-			-					
Broad Market Fixed Income Pool	AY73	852,149	1,321,341	2,173,490			185,895		185,895	1,974		1,974		98,204			
US Treasury Fixed Income Pool	AY75		143,953	143,953			17,631		17,631	197		197		10,667			
Conservative Broad Market Fixed Income Pool	AY76			-			-		-	-		-		-			
Retirement Fixed Income Pool Domestic Fixed Income Fund	AY77 SSGA			-					-			-					
Lazard Emerging Income Plus Debt Pool	AY5R		87,756	87,756					_			-					
TIPS	AY6N		51,100	-								-					
High Yield Pool	Combined Pool																
Emerging Debt Pool	AY 5M								-			-					
International Fixed Income Pool	Pool																
Tobacco Revenue Fixed Income				-	56,255				-			-					
lividually held debt securities and other instruments	0 11 15 1				186,113	-			-			-					
Domestic Equity	Combined Pools Combined Pools		1,863,746 923,409	1,863,746 923,409			159,459		159,459 -	5,583 1,544		5,583 1,544		146,739 67,208	176		
International Equity Emerging Markets	Combined Pools Combined Pool		923,409	923,409					-	1,544		1,544		67,208			
Private Equity Pool	Combined Pool			-					_			-					
Real Estate Investments	Combined Pools			-					-			-					
Farmland Investments	Combined Pools			-					-			-					
Timber Pool	AY 9Q & 9S			-					-			-					
Energy Pool	Combined Pool																
REIT Pool	AY9H			-					=			-					
Absolute Return Pool	AY9D/9E/9F			-					-			-					
Mortgage-related assets Total Investments		4,277,974	4,340,205	8,618,179	6,418,307	42.005	363,424	15,207	378,631	9,308	463	9,771	3,270	322,833	871	22,389	7
Income receivable		4,277,974	4,340,205	427	3,208	42,995 -	363,424	15,207	14	9,306	403	9,771	3,270	322,033	1	22,369	
me earned, but not distributed from (to) other funds		421		721	51	-	(4,203)	4,203		(47)	47	-	•		•		
Total managed investments	_	4,278,401	4,340,205	8,618,606	6,421,566	42,995	359,224	19,422	378,645	9,261	510	9,772	3,273	322,833	871	22,417	7
Participant directed investments				-								-					
Farticipant directed investments																	
Total invested assets	=	4,278,401	4,340,205	8,618,606	6,421,566	42,995 CC	359,224 OMBINED SCHED		eriod July 1, 2009	9,261 AND CHANGES IN I through January 31		9,772 SETS	3,273	322,833	871	22,417	72
	<u>-</u>	4,278,401	4,340,205	8,618,606	6,421,566			ULE OF INVES	STMENT INCOME	AND CHANGES IN I through January 31	NVESTED AS	·	3,273	322,833	871	22,417	7
Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool	 	3,141	4,340,205	3,141	23,700			ULE OF INVES	STMENT INCOME eriod July 1, 2009	AND CHANGES IN I through January 31	NVESTED AS	·	3,273	322,833	871 6	22,417	7
Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool	AY72	<mark>3,141</mark> 82,883	-	3,141 82,883		CC	OMBINED SCHED	OULE OF INVES	STMENT INCOME eriod July 1, 2009 (in thousands	AND CHANGES IN I through January 31 s of dollars)	NVESTED AS , 2010	SETS		-	871		7
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool	AY72 AY73	3,141	10,790	3,141 82,883 56,109	23,700	CC	OMBINED SCHED 43 1,518	OULE OF INVES	STMENT INCOME eriod July 1, 2009 (in thousands 109 - 1,518	AND CHANGES IN I through January 31 s of dollars) 1	NVESTED AS , 2010	SETS 4		- 753	871		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool	AY72 AY73 AY75	<mark>3,141</mark> 82,883	- 10,790 735	3,141 82,883 56,109 735	23,700	CC	OMBINED SCHED 43 1,518 82	OULE OF INVES	STMENT INCOME eriod July 1, 2009 (in thousands 109 - 1,518 82	AND CHANGES IN I through January 31 s of dollars)	NVESTED AS , 2010	4 16 1		- 753 47	871		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Conservative Broad Market Fixed Income Pool	AY72 AY73 AY75 AY76	<mark>3,141</mark> 82,883	10,790	3,141 82,883 56,109	23,700	CC	OMBINED SCHED 43 1,518	OULE OF INVES	STMENT INCOME eriod July 1, 2009 (in thousands 109 - 1,518	AND CHANGES IN I through January 31 s of dollars) 1	NVESTED AS , 2010	SETS 4		- 753	871		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool	AY72 AY73 AY75	<mark>3,141</mark> 82,883	- 10,790 735	3,141 82,883 56,109 735 62,792	23,700	CC	OMBINED SCHED 43 1,518 82	OULE OF INVES	STMENT INCOME eriod July 1, 2009 (in thousands 109 - 1,518 82 9,482	AND CHANGES IN I through January 31 s of dollars)	NVESTED AS , 2010	4 16 1 101		- 753 47	871		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Pool	AY72 AY73 AY75 AY76 AY77	<mark>3,141</mark> 82,883	- 10,790 735	3,141 82,883 56,109 735 62,792	23,700	CC	OMBINED SCHED 43 1,518 82	OULE OF INVES	STMENT INCOME eriod July 1, 2009 (in thousands 109 - 1,518 82 9,482	AND CHANGES IN I through January 31 s of dollars)	NVESTED AS , 2010	SETS 4 16 1 101		- 753 47	6		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury 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 AY75 AY76 AY77 SSGA AY5R AY6N	<mark>3,141</mark> 82,883	10,790 735 62,792	3,141 82,883 56,109 735 62,792	23,700	CC	OMBINED SCHED 43 1,518 82	OULE OF INVES	STMENT INCOME eriod July 1, 2009 (in thousands 109 - 1,518 82 9,482	AND CHANGES IN I through January 31 s of dollars)	NVESTED AS , 2010	4 16 1 101		- 753 47	6		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury 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	AY72 AY73 AY75 AY76 AY77 SSGA AY5R AY6N Pool	<mark>3,141</mark> 82,883	10,790 735 62,792	3,141 82,883 56,109 735 62,792	23,700	CC	OMBINED SCHED 43 1,518 82	OULE OF INVES	STMENT INCOME eriod July 1, 2009 (in thousands 109 - 1,518 82 9,482	AND CHANGES IN I through January 31 s of dollars)	NVESTED AS , 2010	4 16 1 101		- 753 47	6		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury 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 AY75 AY76 AY77 SSGA AY5R AY6N Pool AY 5M	<mark>3,141</mark> 82,883	10,790 735 62,792	3,141 82,883 56,109 735 62,792	23,700	CC	OMBINED SCHED 43 1,518 82	OULE OF INVES	STMENT INCOME eriod July 1, 2009 (in thousands 109 - 1,518 82 9,482	AND CHANGES IN I through January 31 s of dollars)	NVESTED AS , 2010	4 16 1 101		- 753 47	6		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury 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 AY75 AY76 AY77 SSGA AY5R AY6N Pool	<mark>3,141</mark> 82,883	10,790 735 62,792	3,141 82,883 56,109 735 62,792 - 9,694	23,700 112,419	CC	OMBINED SCHED 43 1,518 82	OULE OF INVES	STMENT INCOME eriod July 1, 2009 (in thousands 109 - 1,518 82 9,482	AND CHANGES IN I through January 31 s of dollars)	NVESTED AS , 2010	4 16 1 101		- 753 47	6		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury 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 AY75 AY76 AY77 SSGA AY5R AY6N Pool AY 5M	<mark>3,141</mark> 82,883	10,790 735 62,792	3,141 82,883 56,109 735 62,792	23,700 112,419	261	OMBINED SCHED 43 1,518 82	OULE OF INVES	STMENT INCOME eriod July 1, 2009 (in thousands 109 - 1,518 82 9,482	AND CHANGES IN I through January 31 s of dollars)	NVESTED AS , 2010	4 16 1 101		- 753 47	6		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury 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 AY75 AY76 AY77 SSGA AY5R AY6N Pool AY 5M	<mark>3,141</mark> 82,883	10,790 735 62,792	3,141 82,883 56,109 735 62,792 - 9,694	23,700 112,419	CC	OMBINED SCHED 43 1,518 82	OULE OF INVES	STMENT INCOME eriod July 1, 2009 (in thousands 109 - 1,518 82 9,482	AND CHANGES IN I through January 31 s of dollars) 1 16 1 101	NVESTED AS , 2010	4 16 1 101		- 753 47 5,783	6		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury 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 AY75 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	<mark>3,141</mark> 82,883	10,790 735 62,792 9,694	3,141 82,883 56,109 735 62,792 9,694	23,700 112,419	261	43 1,518 82 9,482	OULE OF INVES	STMENT INCOME eriod July 1, 2009 (in thousands 109	AND CHANGES IN I through January 31 s of dollars)	NVESTED AS , 2010	SETS 4 16 1 101		- 753 47	6		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury 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 ividually held debt securities and other instruments Domestic Equity	AY72 AY73 AY75 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	<mark>3,141</mark> 82,883	10,790 735 62,792 9,694	3,141 82,883 56,109 735 62,792 - 9,694	23,700 112,419	261	43 1,518 82 9,482	OULE OF INVES	STMENT INCOME eriod July 1, 2009 (in thousands 109 - 1,518 82 9,482	AND CHANGES IN I through January 31 s of dollars) 1 16 1 101	NVESTED AS , 2010	SETS 4 16 1 101 - - - 891		- 753 47 5,783	6		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury 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 ividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool	AY72 AY73 AY75 AY76 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool	<mark>3,141</mark> 82,883	10,790 735 62,792 9,694	3,141 82,883 56,109 735 62,792 9,694	23,700 112,419	261	43 1,518 82 9,482	OULE OF INVES	STMENT INCOME eriod July 1, 2009 (in thousands 109 - 1,518 82 9,482	AND CHANGES IN I through January 31 s of dollars) 1 16 1 101	NVESTED AS , 2010	SETS 4 16 1 101 - - - 891		- 753 47 5,783	6		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury 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 ividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments	AY72 AY73 AY75 AY76 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool	<mark>3,141</mark> 82,883	10,790 735 62,792 9,694	3,141 82,883 56,109 735 62,792 9,694	23,700 112,419	261	43 1,518 82 9,482	OULE OF INVES	STMENT INCOME eriod July 1, 2009 (in thousands 109 - 1,518 82 9,482	AND CHANGES IN I through January 31 s of dollars) 1 16 1 101	NVESTED AS , 2010	SETS 4 16 1 101		- 753 47 5,783	6		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury 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 ividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments	AY72 AY73 AY75 AY76 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	<mark>3,141</mark> 82,883	10,790 735 62,792 9,694	3,141 82,883 56,109 735 62,792 9,694	23,700 112,419	261	43 1,518 82 9,482	OULE OF INVES	STMENT INCOME eriod July 1, 2009 (in thousands 109 - 1,518 82 9,482	AND CHANGES IN I through January 31 s of dollars) 1 16 1 101	NVESTED AS , 2010	SETS 4 16 1 101		- 753 47 5,783	6		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury 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 itividually 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 AY75 AY76 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	<mark>3,141</mark> 82,883	10,790 735 62,792 9,694	3,141 82,883 56,109 735 62,792 9,694	23,700 112,419	261	43 1,518 82 9,482	OULE OF INVES	STMENT INCOME eriod July 1, 2009 (in thousands 109 - 1,518 82 9,482	AND CHANGES IN I through January 31 s of dollars) 1 16 1 101	NVESTED AS , 2010	SETS 4 16 1 101		- 753 47 5,783	6		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury 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 ividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments	AY72 AY73 AY75 AY76 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool	<mark>3,141</mark> 82,883	10,790 735 62,792 9,694	3,141 82,883 56,109 735 62,792 9,694	23,700 112,419	261	43 1,518 82 9,482	OULE OF INVES	STMENT INCOME eriod July 1, 2009 (in thousands 109 - 1,518 82 9,482	AND CHANGES IN I through January 31 s of dollars) 1 16 1 101	NVESTED AS , 2010	SETS 4 16 1 101		- 753 47 5,783	6		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury 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 International Fixed Income Pool Tobacco Revenue Fixed Income Pool Tobacco Revenue Fixed Income Pool Tobacco Revenue Fixed Income Invidually 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 AY75 AY76 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	<mark>3,141</mark> 82,883	10,790 735 62,792 9,694	3,141 82,883 56,109 735 62,792 9,694	23,700 112,419	261	43 1,518 82 9,482	OULE OF INVES	STMENT INCOME eriod July 1, 2009 (in thousands 109 - 1,518 82 9,482	AND CHANGES IN I through January 31 s of dollars) 1 16 1 101	NVESTED AS , 2010	SETS 4 16 1 101		- 753 47 5,783	6		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Retirement 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 iividually 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 AY75 AY76 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 AY90 & 9S Combined Pool AY9H	<mark>3,141</mark> 82,883	10,790 735 62,792 9,694	3,141 82,883 56,109 735 62,792 - 9,694	23,700 112,419	261	43 1,518 82 9,482	OULE OF INVES	STMENT INCOME eriod July 1, 2009 (in thousands 109 - 1,518 82 9,482	AND CHANGES IN I through January 31 s of dollars) 1 16 1 101	NVESTED AS , 2010	SETS 4 16 1 101 891 253		- 753 47 5,783	6		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Retirement 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 ividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmlard Investments Farmland Investments Farmland Investments Farmlard Investments Farmland Investments Farmland Investments Farmlard Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments	AY72 AY73 AY75 AY76 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 AY90 & 9S Combined Pool AY9H	<mark>3,141</mark> 82,883	10,790 735 62,792 9,694	3,141 82,883 56,109 735 62,792 9,694	23,700 112,419	261	43 1,518 82 9,482	OULE OF INVES	STMENT INCOME eriod July 1, 2009 (in thousands 109 - 1,518 82 9,482	AND CHANGES IN I through January 31 s of dollars) 1 16 1 101	NVESTED AS , 2010	SETS 4 16 1 101		- 753 47 5,783	6		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Retirement Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Pud 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 iividually 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 AY75 AY76 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 AY90 & 9S Combined Pool AY9H	3,141 82,883 45,319	10,790 735 62,792 9,694 327,477 131,851	3,141 82,883 56,109 735 62,792 9,694	23,700 112,419 167 1,159	261 288	43 1,518 82 9,482	OULE OF INVESTOR THE POPULATION OF THE POPULATIO	STMENT INCOME eriod July 1, 2009 (in thousands 109 - 1,518 82 9,482	AND CHANGES IN I through January 31 s of dollars) 1 16 16 1 101	NVESTED AS, 2010	SETS 4 16 1101	31	- 753 47 5,783 24,707 9,167	28	421	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Retirement 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 Ividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Invest	AY72 AY73 AY75 AY76 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 AY90 & 9S Combined Pool AY9H	3,141 82,883 45,319	10,790 735 62,792 9,694 327,477 131,851	3,141 82,883 56,109 735 62,792 9,694 9,694	23,700 112,419 167 1,159	261 288 288	26,631 37,756	OULE OF INVESTOR THE POPULATION OF THE POPULATIO	STMENT INCOME eriod July 1, 2009 (in thousands 109	AND CHANGES IN I through January 31 s of dollars) 1 16 1 101 891 253	NVESTED AS, 2010 4	SETS 4 16 1 101	31	- 753 47 5,783 24,707 9,167	28	421	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Retirement 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 International Fixed Income Pool Tobacco Revenue Fixed Income Ividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments	AY72 AY73 AY75 AY76 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 AY90 & 9S Combined Pool AY9H	3,141 82,883 45,319 131,344 3,317,457	10,790 735 62,792 9,694 327,477 131,851	3,141 82,883 56,109 735 62,792 9,694 327,477 131,851	23,700 112,419 167 1,159	261 288 288 23,808	26,631 37,756 328,177	OULE OF INVESTOR for the position of the posit	STMENT INCOME eriod July 1, 2009 (in thousands 109	AND CHANGES IN I through January 31 s of dollars) 1 16 1 101 891 253	NVESTED AS, 2010 4	SETS 4 16 1 101	31 31 3,333	- 753 47 5,783 24,707 9,167 40,457 303,354	28	421 421 53,275	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury 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 vidually 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 Return Pool Absolute Return Pool Mortgage-related assets Participant directed accounts	AY72 AY73 AY75 AY76 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 AY90 & 9S Combined Pool AY9H	3,141 82,883 45,319	10,790 735 62,792 9,694 327,477 131,851	3,141 82,883 56,109 735 62,792 9,694 9,694	23,700 112,419 167 1,159	261 288 288	26,631 37,756	OULE OF INVESTOR THE POPULATION OF THE POPULATIO	STMENT INCOME eriod July 1, 2009 (in thousands 109	AND CHANGES IN I through January 31 s of dollars) 1 16 1 101 891 253	NVESTED AS, 2010 4	SETS 4 16 1 101	31	- 753 47 5,783 24,707 9,167	28 28 34 837	421	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Retirement Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Pool Domestic 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 vidually 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 Absolute Return Pool Mortgage-related assets Participant directed accounts Total investment income (loss) Total invested assets, beginning of period Net contributions (withdrawals)	AY72 AY73 AY75 AY76 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 AY90 & 9S Combined Pool AY9H	3,141 82,883 45,319 131,344 3,317,457 829,600	10,790 735 62,792 9,694 327,477 131,851	3,141 82,883 56,109 735 62,792 9,694 327,477 131,851	23,700 112,419 167 1,159 137,445 6,917,947 (634,375)	261 261 288 288 23,808 19,187	26,631 37,756 328,177 6,343	67 6,359 (56)	STMENT INCOME eriod July 1, 2009 (in thousands 109	AND CHANGES IN I through January 31 s of dollars) 1 16 16 1 101 891 253	NVESTED AS, 2010 4 595 (269)	SETS 4 16 1 101	31 31 3,333	- 753 47 5,783 24,707 9,167 40,457 303,354	28 28 34 837	421 53,275 (31,279)	

CONSTITUTIONAL BUDGET RESERVE FUND

Notes to schedules on page 6 page 2 of 6

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

N	ΙE	KN	AHO	NAL	. AIK	PO	KI:

			BOND PROCEEDS												
1	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
DIAN ACCOUNT #'S	AY04/05	AY9M	AY14	AY20	AY18	AY2B	AY2A	AY2E	AY2P	AY2R	AY2U	AY9W	AY9X	AY9Y	

_		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
	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	AY70	14,757	1,407	1,796	1,617	185	1,289	5,088	14,930	4,240	6,830	2,397	18,137	40,341	8,045	121,059
Intermediate-term Fixed Income Pool	AY72	85,861	13,749													99,610
Broad Market Fixed Income Pool	AY73															
US Treasury Fixed Income Pool	AY75															
Conservative Broad Market Fixed Income Pool	AY76															· · · · · · · · · · · · · · · · · · ·
Retirement Fixed Income Pool	AY77															
Domestic Fixed Income Fund	SSGA															
Lazard Emerging Income Plus Debt Pool	AY5R															
TIPS	AY6N															
High Yield Pool	Combined Pool															
Emerging Debt Pool	AY 5M															4
International Fixed Income Pool	Pool															
Tobacco Revenue Fixed Income																•
Individually held debt securities and other instruments																
Domestic Equity	Combined Pools															4
International Equity	Combined Pools															
Emerging Markets	Combined Pool															1
Private Equity Pool	Combined Pool															
Real Estate Investments	Combined Pools															
Farmland Investments	Combined Pools															
Timber Pool	AY 9Q & 9S															,
Energy Pool	Combined Pool															
REIT Pool	AY9H															
Absolute Return Pool	AY9D/9E/9F															4
Mortgage-related assets																-
Total Investments	•	100,618	15,156	1,796	1,617	185	1,289	5,088	14,930	4,240	6,830	2,397	18,137	40,341	8,045	220,669
Income receivable		12	2	2	2	-	1	5	16	4	7	3	19	43	8	124
Income earned, but not distributed from (to) other funds		-	-													
Total managed investments	•	100,630	15,157	1,797	1,619	185	1,291	5,094	14,945	4,245	6,838	2,400	18,156	40,384	8,054	220,793
Participant directed investments																,
Tatalia di I		400.000	45.55	4 =	4 ***	46=	4.654	5.094	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	40.5	0.000	0.122	40.55	46.00	0.071	000 700
Total invested assets	=	100,630	15,157	1,797	1,619	185	1,291	5,094	14,945	4,245	6,838	2,400	18,156	40,384	8,054	220,793

		COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS for the period July 1, 2009 through January 31, 2010 (in thousands of dollars)														
INCOME AND CHANGES IN ASSETS																
Short-term Fixed Income Pool	AY70	120	24	17	16	2	12	60	139	40	71	22	207	395	93	1,218
Intermediate-term Fixed Income Pool	AY72	2,661	644													3,306
Broad Market Fixed Income Pool	AY73															-
US Treasury Fixed Income Pool	AY75															-
Conservative Broad Market Fixed Income Pool	AY76															-
Retirement Fixed Income Pool Domestic Fixed Income Fund	AY77 SSGA															-
Lazard Emerging Income Plus Debt Pool	AY5R															-
TIPS Pool	AY6N															-
High Yield Pool	Pool															-
Emerging Debt Pool	AY 5M															_
International Fixed Income Pool	Combined Pool															-
Tobacco Revenue Fixed Income																_
Individually held debt securities and other instruments																-
Domestic Equity	Combined Pools															-
International Equity	Combined Pool															-
Emerging Markets Pool	Combined Pool															-
Private Equity Pool	Combined Pool															-
Real Estate Investments	Combined Pools															-
Farmland Investments	Combined Pools															-
Timber Pool	AY 9Q & 9S															-
Energy Pool	Combined Pool															
REIT Pool	AY9H															-
Absolute Return Pool	AY9D/9E/9F															-
Mortgage-related assets																-
Participant directed accounts																-
Total investment income (loss)		2,781	668	17	16	2	12	60	139	40	71	22	207	395	93	4,523
Total invested assets, beginning of period		92,308	34,939	1,810	1,721	183	1,279	7,479	14,806	4,248	8,069	2,377	28,952	43,602	9,875	251,649
Net contributions (withdrawals)		5,541	(20,450)	(30)	(118)	-	-	(2,445)	-	(43)	(1,303)	-	(11,004)	(3,613)	(1,914)	(35,379)
Transfers from (to) other funds		-	-										-			-
Commission Recapture																-
Total invested assets, end of period		100,630	15,157	1,797	1,619	185	1,291	5,094	14,945	4,245	6,838	2,400	18,156	40,384	8,054	220,793

page 3 of 6 Notes to schedules on page 6

INVESTMENTS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE OTHER INVESTED ASSETS

				IIIVESTI	IENTS UNDER THE FIDUC	IAKT KESPONSIBILITT	OF THE COMMISSION	NEK OF KEVENUE		_		OTHER	INVESTED ASSI	-10	
						GENERAL OBLIGATION BONE	s								
		RETIR	EMENT HEALTH INSURANC	DE	Series 2	2003A	Series 2003B	Series 2008		TOTAL ASSETS					
			LONG TERM		EDUCATION AND MUSEUM	TRANSPORTATION	ACCELERATED	TRANSPORTATION		UNDER FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF	UNIVERSITY OF	ALASKA STUDENT LOAN CORPORATION (e)	EXXON VALDEZ OIL SPILL INVESTMENT FUND ^(d)	MENTAL HEALTH TRUST	TOTAL OTHER INVESTED
-		MAJOR MEDICAL	CARE	TOTAL	FACILITY	PROJECTS	TRANSPORTATION	PROJECTS	TOTAL	REVENUE	ALASKA TRUST			RESERVE FUND	ASSETS
INVESTED ASSETS	CUSTODIAN ACCOUNT	#'S AY03	AY11		AY2N	AY2O	AY2M	AY2Q			AY12	AY15/2F/2V/9R	AY02/2H/2J	AY2L	
Short-term Fixed Income Pool	AY70	20,923	4,719	25,642	9,573	1,309	2,116	124,243	137,240	3,643,194	-		2	3,520	3,522
Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool	AY72 AY73		44,617	44,617					-	6,499,613 2,504,179		9,748	55,800	9,808	9,748 65,608
US Treasury Fixed Income Pool	AY75		4,861	4,861					-	177,309			33,300	3,000	-
Conservative Broad Market Fixed Income Pool	AY76		-	-					-						-
Retirement Fixed Income Pool	AY77			-					-	-					
Domestic Fixed Income Fund	SSGA			-					-	-	26,970				26,970
Lazard Emerging Income Plus Debt Pool TIPS	AY5R AY6N			-					-	87,756					-
High Yield Pool	Combined Pool								-	-					
Emerging Debt Pool	AY 5M			-					-						
International Fixed Income Pool	Pool								-						
Tobacco Revenue Fixed Income				-					-	56,255					
Individually held debt securities and other instruments				-					-	186,113		3,066			3,066
Domestic Equity	Combined Pools		92,955	92,955					-	2,268,659	59,245		77,052	13,857	150,154
International Equity Emerging Markets	Combined Pools Combined Pool		40,254	40,254					<u> </u>	1,032,416	6,817		32,050	8,204	47,071
Private Equity Pool	Combined Pool Combined Pool			-					-	-					
Real Estate Investments	Combined Pools			_					-						-
Farmland Investments	Combined Pools			-					-	-					
Timber Pool	AY 9Q & 9S			-					-						-
Energy Pool	Combined Pool			-					-	-					-
REIT Pool	AY9H			-					-	-					-
Absolute Return Pool	AY9D/9E/9F			-					-	-					-
Mortgage-related assets Total Investments		20,923	187,407	208,330	9,573	1,309	2,116	124,243	137,240	16,455,494	93,032	12,814	164,904	35,389	306,139
Income receivable		22	4	26	10	2	2,110	132	146	4,052	-	-	-	4	4
Income earned, but not distributed from (to) other funds				-					-	51					-
		00.045	187,411	208,356	0.500	1.010	0.440	424.275	137,386	16,459,597	93,032	12,814	164,904	35,393	306,143
Total managed investments		20,945	107,411	200,330	9,583	1,310	2,118	124,375	137,300	10,459,591	30,002	12,014	104,304	00,000	300,140
Total managed investments Participant directed investments		20,945	107,411	-	9,583	1,310	2,118	124,375	-	-	33,032	12,014	104,304	00,000	-
		20,945	187,411		9,583	1,310	2,118	124,375			93,032	12,814	164,904	35,393	-
Participant directed investments				-			2,118	124,375 CHEDULE OF INVESTM for the period July	137,386	16,459,597 CHANGES IN INVESTED lanuary 31, 2010	93,032				306,143
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool	AY70			-			2,118	124,375 CHEDULE OF INVESTM for the period July	137,386 ENT INCOME AND y 1, 2009 through J	16,459,597 CHANGES IN INVESTED (anuary 31, 2010 s)	93,032	12,814		35,393 31	306,143
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool	AY72	20,945	187,411	208,356	9,583	1,310	2,118 COMBINED S	124,375 CHEDULE OF INVESTM for the period July (in th	137,386 ENT INCOME AND y 1, 2009 through Journal of dollars	16,459,597 CHANGES IN INVESTED anuary 31, 2010 s) 31,308 198,607	93,032		164,904	35,393 31 -	306,143 319
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	20,945	187,411 21 364	208,356 208,356 213 -	9,583	1,310	2,118 COMBINED S	124,375 CHEDULE OF INVESTM for the period July (in th	137,386 ENT INCOME AND y 1, 2009 through Journal of dollars	16,459,597 CHANGES IN INVESTED anuary 31, 2010 s) 31,308 198,607 58,760	93,032	12,814		35,393 31	306,143 31 31
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 US Treasury Fixed Income Pool	AY72 AY73 AY75	20,945	187,411 21 364 25	208,356 213 364 25	9,583	1,310	2,118 COMBINED S	124,375 CHEDULE OF INVESTM for the period July (in th	ENT INCOME AND y 1, 2009 through J nousands of dollars	16,459,597 CHANGES IN INVESTED anuary 31, 2010 s) 31,308 198,607 58,760 890	93,032	12,814	164,904	35,393 31 -	306,143 31 31
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	20,945	187,411 21 364	208,356 208,356 213 -	9,583	1,310	2,118 COMBINED S	124,375 CHEDULE OF INVESTM for the period July (in th	ENT INCOME AND y 1, 2009 through J nousands of dollars	16,459,597 CHANGES IN INVESTED anuary 31, 2010 s) 31,308 198,607 58,760	93,032	12,814	164,904	35,393 31 -	306,143 31 31
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 US Treasury Fixed Income Pool Conservative Broad Market Fixed Income Pool	AY72 AY73 AY75 AY76	20,945	187,411 21 364 25	208,356 213 364 25 2,208	9,583	1,310	2,118 COMBINED S	124,375 CHEDULE OF INVESTM for the period July (in th	IENT INCOME AND y 1, 2009 through J nousands of dollars	16,459,597 CHANGES IN INVESTED anuary 31, 2010 s) 31,308 198,607 58,760 890 80,366 -	93,032	12,814	164,904	35,393 31 -	306,143 31 319 3,873
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 US Treasury Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool	AY72 AY73 AY75 AY76 AY77 SSGA AY5R	20,945	187,411 21 364 25	208,356 213 364 25 2,208	9,583	1,310	2,118 COMBINED S	124,375 CHEDULE OF INVESTM for the period July (in th	137,386 EENT INCOME AND y 1, 2009 through J nousands of dollars 1,531	16,459,597 CHANGES IN INVESTED anuary 31, 2010 s) 31,308 198,607 58,760 890 80,366 9,694	93,032 ASSETS	12,814	164,904	35,393 31 - 602	306,143 31 319 3,873
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 US Treasury 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 AY75 AY76 AY77 SSGA AY5R AY6N	20,945	187,411 21 364 25	208,356 213 364 25 2,208	9,583	1,310	2,118 COMBINED S	124,375 CHEDULE OF INVESTM for the period July (in th	137,386 EENT INCOME AND y 1, 2009 through J nousands of dollars	16,459,597 CHANGES IN INVESTED anuary 31, 2010 s) 31,308 198,607 58,760 890 80,366 -	93,032 ASSETS	12,814	164,904	35,393 31 - 602	316,143 31 319 3,873
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 US Treasury 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 AY75 AY76 AY77 SSGA AYSR AY6N Pool	20,945	187,411 21 364 25	208,356 213 364 25 2,208	9,583	1,310	2,118 COMBINED S	124,375 CHEDULE OF INVESTM for the period July (in th	137,386 EENT INCOME AND y 1, 2009 through J nousands of dollars	16,459,597 CHANGES IN INVESTED anuary 31, 2010 s) 31,308 198,607 58,760 890 80,366 - 9,694	93,032 ASSETS	12,814	164,904	35,393 31 - 602	316,143 31 319 3,873 -
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 US Treasury 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 AY75 AY76 AY77 SSGA AY5R AY6N Pool AY 5M	20,945	187,411 21 364 25	208,356 213 364 25 2,208	9,583	1,310	2,118 COMBINED S	124,375 CHEDULE OF INVESTM for the period July (in th	137,386 EENT INCOME AND y 1, 2009 through J nousands of dollars	16,459,597 CHANGES IN INVESTED anuary 31, 2010 s) 31,308 198,607 58,760 890 80,366 9,694	93,032 ASSETS	12,814	164,904	35,393 31 - 602	306,143 31 319 3,873
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 US Treasury 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 AY75 AY76 AY77 SSGA AYSR AY6N Pool	20,945	187,411 21 364 25	208,356 213 364 25 2,208	9,583	1,310	2,118 COMBINED S	124,375 CHEDULE OF INVESTM for the period July (in th	137,386 EENT INCOME AND y 1, 2009 through J nousands of dollars	16,459,597 CHANGES IN INVESTED anuary 31, 2010 s) 31,308 198,607 58,760 890 80,366 - 9,694	93,032 ASSETS	12,814	164,904	35,393 31 - 602	306,143 31 319 3,873
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 US Treasury 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 AY75 AY76 AY77 SSGA AY5R AY6N Pool AY 5M	20,945	187,411 21 364 25	208,356 213 364 25 2,208	9,583	1,310	2,118 COMBINED S	124,375 CHEDULE OF INVESTM for the period July (in th	137,386 EENT INCOME AND y 1, 2009 through J nousands of dollars	16,459,597 CHANGES IN INVESTED (anuary 31, 2010 s) 31,308 198,607 58,760 890 80,366 9,694 -	93,032 ASSETS	12,814	164,904	35,393 31 - 602	316,143 319 3,873
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 US Treasury 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 Fund Conserver Emerging Debt Pool International Fixed Income Individually held debt securities and other instruments Domestic Equity	AY72 AY73 AY75 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	20,945	21 364 25 2,208	208,356 213 364 25 2,208 14,677	9,583	1,310	2,118 COMBINED S	124,375 CHEDULE OF INVESTM for the period July (in th	137,386 ENT INCOME AND y 1, 2009 through J nousands of dollars 1,531	16,459,597 CHANGES IN INVESTED danuary 31, 2010 s) 31,308 198,607 58,760 890 80,366 9,694 167 1,447 394,410	93,032 ASSETS - 1,328	319	164,904 - 3,272	35,393 31 - 602	306,143 31 319 3,873 1,328
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 US Treasury 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 International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity	AY72 AY73 AY75 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pools Combined Pool	20,945	187,411 21 364 25 2,208	208,356 213 - 364 25 2,208 14,677 5,795	9,583	1,310	2,118 COMBINED S	124,375 CHEDULE OF INVESTM for the period July (in th	137,386 ENT INCOME AND y 1, 2009 through J housands of dollars 1,531	16,459,597 CHANGES IN INVESTED danuary 31, 2010 s) 31,308 198,607 58,760 890 80,366 9,694 167 1,447 394,410 147,067	93,032 ASSETS - 1,328	319	164,904 - 3,272	35,393 31 - 602	306,143 31 319 3,873 1,328
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 US Treasury Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement 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 AY75 AY76 AY776 AY777 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pools Combined Pool Combined Pool	20,945	21 364 25 2,208	208,356 213 364 25 2,208	9,583	1,310	2,118 COMBINED S	124,375 CHEDULE OF INVESTM for the period July (in th	137,386 EENT INCOME AND y 1, 2009 through J nousands of dollars 1,531	16,459,597 CHANGES IN INVESTED lanuary 31, 2010 s) 31,308 198,607 58,760 890 80,366 - 9,694 - 167 1,447 394,410 147,067	93,032 ASSETS - 1,328	319	164,904 - 3,272	35,393 31 - 602	306,143 31 319 3,873 1,328 3 25,782 5,288
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 US Treasury 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	AY72 AY73 AY75 AY76 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool	20,945	21 364 25 2,208	208,356 213 364 25 2,208 14,677 5,795	9,583	1,310	2,118 COMBINED S	124,375 CHEDULE OF INVESTM for the period July (in th	137,386 ENT INCOME AND y 1, 2009 through J nousands of dollars 1,531	16,459,597 CHANGES IN INVESTED danuary 31, 2010 s) 31,308 198,607 58,760 890 80,366 9,694 167 1,447 394,410 147,067	93,032 ASSETS - 1,328	319	164,904 - 3,272	35,393 31 - 602	306,143 31 319 3,873 1,328 3 25,782 5,288
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Pool Retirement Fixed Income Pool TIPS Pool Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool International Fixed Income Pool International Fixed Income Pool International Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments	AY72 AY73 AY75 AY76 AY776 AY777 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pools Combined Pool Combined Pool	20,945	21 364 25 2,208	208,356 213 364 25 2,208	9,583	1,310	2,118 COMBINED S	124,375 CHEDULE OF INVESTM for the period July (in th	137,386 EENT INCOME AND y 1, 2009 through J nousands of dollars 1,531	16,459,597 CHANGES IN INVESTED (anuary 31, 2010 s) 31,308 198,607 58,760 890 80,366 - 9,694 - 167 1,447 394,410 147,067	93,032 ASSETS - 1,328	319	164,904 - 3,272	35,393 31 - 602	310,143 311 319 3,873 1,328 3 25,782 5,288
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 US Treasury Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Pool Domestic 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 Private Equity Pool	AY72 AY73 AY75 AY76 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool	20,945	21 364 25 2,208	208,356 213 - 364 - 25 - 2,208	9,583	1,310	2,118 COMBINED S	124,375 CHEDULE OF INVESTM for the period July (in th	137,386 ENT INCOME AND y 1, 2009 through J housands of dollars 1,531	16,459,597 CHANGES IN INVESTED anuary 31, 2010 s) 31,308 198,607 58,760 890 80,366 9,694 167 1,447 394,410 147,067	93,032 ASSETS - 1,328	319	164,904 - 3,272	35,393 31 - 602	306,143 31 319 3,873 1,328 3 25,782 5,288
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 US Treasury 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 Timber Pool Energy Pool	AY72 AY73 AY75 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	20,945	21 364 25 2,208	208,356 213 364 25 2,208	9,583	1,310	2,118 COMBINED S	124,375 CHEDULE OF INVESTM for the period July (in th	137,386 ENT INCOME AND y 1, 2009 through J housands of dollars 1,531	16,459,597 CHANGES IN INVESTED anuary 31, 2010 s) 31,308 198,607 58,760 890 80,366 - 9,694 - 167 1,447 394,410 147,067	93,032 ASSETS - 1,328	319	164,904 - 3,272	35,393 31 - 602	306,143 31 319 3,873 1,328 3 25,782 5,288
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Pool Omestic Fixed Income Pool Retirement Fixed Income Pool Tips Pool International Fixed Income Fund Lazard Emerging Income Plus Debt Pool International Fixed Income Pool International Fixed Income Pool International Fixed Income 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 Farnery Pool Energy Pool REIT Pool	AY72 AY73 AY75 AY76 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool AY 9Q & 9S Combined Pool AY9H	20,945	21 364 25 2,208	208,356 213 364 25 2,208 14,677 5,795	9,583	1,310	2,118 COMBINED S	124,375 CHEDULE OF INVESTM for the period July (in th	137,386 EENT INCOME AND y 1, 2009 through J nousands of dollars 1,531	16,459,597 CHANGES IN INVESTED (anuary 31, 2010 s) 31,308 198,607 58,760 890 80,366 - 9,694 - 1,447 394,410 147,067	93,032 ASSETS - 1,328	319	164,904 - 3,272	35,393 31 - 602	306,143 31 319 3,873 1,328 25,782 5,288
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 US Treasury 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 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 Farely Pool ReIT Pool Absolute Return Pool	AY72 AY73 AY75 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	20,945	21 364 25 2,208	213 364 25 2,208 - - 14,677 5,795	9,583	1,310	2,118 COMBINED S	124,375 CHEDULE OF INVESTM for the period July (in th	137,386 IENT INCOME AND y 1, 2009 through J nousands of dollars 1,531	16,459,597 CHANGES IN INVESTED (anuary 31, 2010 s) 31,308 198,607 58,760 890 80,366 9,694 167 1,447 394,410 147,067	93,032 ASSETS - 1,328	319	164,904 - 3,272	35,393 31 - 602	306,143 31 319 3,873 1,328 3 25,782 5,288
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Conservative Broad Market 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 International Fixed Income Pool Fixed Income Pool Emerging Debt Pool International 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 Reside Return Pool Absolute Return Pool Mortgage-related assets	AY72 AY73 AY75 AY76 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool AY 9Q & 9S Combined Pool AY9H	20,945	21 364 25 2,208	208,356 213 364 25 2,208	9,583	1,310	2,118 COMBINED S	124,375 CHEDULE OF INVESTM for the period July (in th	137,386 ENT INCOME AND y 1, 2009 through J nousands of dollars 1,531	16,459,597 CHANGES IN INVESTED anuary 31, 2010 s) 31,308 198,607 58,760 890 80,366 9,694 167 1,447 394,410 147,067	93,032 ASSETS - 1,328	319	164,904 - 3,272	35,393 31 - 602	306,143 31 319 3,873 1,328 3 25,782 5,288
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Pool Retirement Fixed Income Pool TIPS Pool International 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 Farmland Investments Farmland Investments Farmland Revenue Fixed Income Individually Red Return Pool Absolute Return Pool Mortgage-related assets Participant directed accounts	AY72 AY73 AY75 AY76 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool AY 9Q & 9S Combined Pool AY9H	192	21 364 25 2,208	208,356 213 364 25 2,208	9,583	30	2,118 COMBINED S	124,375 CHEDULE OF INVESTM for the period July (in the 1,382)	137,386 ENT INCOME AND y 1, 2009 through J nousands of dollars 1,531	16,459,597 CHANGES IN INVESTED anuary 31, 2010 s) 31,308 198,607 58,760 890 80,366 9,694 167 1,447 394,410 147,067	93,032 ASSETS 1,328 9,408 (192)	319	164,904 - 3,272 13,655 4,296	35,393 31 - 602 - 2,719 1,184	319 3,873 1,328 3 25,782 5,288
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Conservative Broad Market Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Pool TIPS Pool TIPS Pool International Fixed Income Pool International Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool International Fixed Income 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 Timber Pool Reit Pool Absolute Return Pool Mortgage-related assets Participant directed accounts	AY72 AY73 AY75 AY76 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool AY 9Q & 9S Combined Pool AY9H	192	187,411 21 364 25 2,208	208,356 213 364 25 2,208	9,583	30	2,118 COMBINED S	124,375 CHEDULE OF INVESTM for the period July (in the 1,382)	137,386 ENT INCOME AND y 1, 2009 through J housands of dollars 1,531	16,459,597 CHANGES IN INVESTED anuary 31, 2010 s) 31,308 198,607 58,760 890 80,366 167 1,447 394,410 147,067	93,032 ASSETS 1,328 9,408 (192)	319	164,904 - - 3,272 13,655 4,296	35,393 31 602 2,719 1,184	306,143 311 319 3,873 1,328 - - 3 25,782 5,288
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Conservative Broad Market 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 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	AY72 AY73 AY75 AY76 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool AY 9Q & 9S Combined Pool AY9H	192 192 20,129	21 364 25 2,208 14,677 5,795	208,356 213 364 25 2,208	9,583 94 94 10,966	30 5,018	2,118 COMBINED S 26 3,830	124,375 CHEDULE OF INVESTM for the period July (in the 1,382) 1,382 166,123	137,386 ENT INCOME AND y 1, 2009 through J nousands of dollars 1,531	16,459,597 CHANGES IN INVESTED anuary 31, 2010 s) 31,308 198,607 58,760 890 80,366 9,694 167 1,447 394,410 147,067	93,032 ASSETS - 1,328 9,408 (192) 10,544 68,523	319 322 23,340	13,655 4,296	35,393 31 602 - 2,719 1,184 4,535 33,471	306,143 311 319 3,873 1,328 1,328 5,288 5,288
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Retirement Fixed Income Pool Retirement Fixed Income Fund Domestic Fixed Income Fund Lazard Emerging Income Flus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Pool International Fixed Income Pool Fire 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 Timber Pool Energy 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 AY75 AY76 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool AY 9Q & 9S Combined Pool AY9H	192	187,411 21 364 25 2,208	213 213 364 25 2,208 - - - 14,677 5,795 - - - - - - - - - - - - - - - - - - -	9,583	30	2,118 COMBINED S 26	124,375 CHEDULE OF INVESTM for the period July (in the 1,382)	137,386 IENT INCOME AND y 1, 2009 through J nousands of dollars 1,531	16,459,597 CHANGES IN INVESTED (lanuary 31, 2010 s) 31,308 198,607 58,760 890 80,366 9,694 167 1,447 394,410 147,067	93,032 ASSETS 1,328 9,408 (192)	319	164,904 - - 3,272 13,655 4,296	35,393 31 602 2,719 1,184	306,143 311 319 3,873 1,328 1,328 5,288 5,288
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Intermediate-term Fixed Income Pool US Treasury 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 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 Farely Pool Released Enter Should Return 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 AY75 AY76 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool AY 9Q & 9S Combined Pool AY9H	192 192 20,129	21 364 25 2,208 14,677 5,795	208,356 213 364 25 2,208	9,583 94 94 10,966	30 5,018	2,118 COMBINED S 26 3,830	124,375 CHEDULE OF INVESTM for the period July (in the 1,382) 1,382 166,123	137,386 ENT INCOME AND y 1, 2009 through J nousands of dollars 1,531	16,459,597 CHANGES IN INVESTED anuary 31, 2010 s) 31,308 198,607 58,760 890 80,366 9,694 167 1,447 394,410 147,067	93,032 ASSETS - 1,328 9,408 (192) 10,544 68,523	319 322 23,340	13,655 4,296	35,393 31 602 - 2,719 1,184 4,535 33,471	306,143 311 319 3,873 - 1,328 - - - - - - - - - - - - -
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Retirement Fixed Income Pool Retirement Fixed Income Fund Domestic Fixed Income Fund Lazard Emerging Income Flus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Pool International Fixed Income Pool Fire 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 Timber Pool Energy 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 AY75 AY76 AY76 AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool AY 9Q & 9S Combined Pool AY9H	192 192 20,129	21 364 25 2,208 14,677 5,795	213 213 364 25 2,208 - - - 14,677 5,795 - - - - - - - - - - - - - - - - - - -	9,583 94 94 10,966	30 5,018	2,118 COMBINED S 26 3,830	124,375 CHEDULE OF INVESTM for the period July (in the 1,382) 1,382 166,123	137,386 IENT INCOME AND y 1, 2009 through J nousands of dollars 1,531	16,459,597 CHANGES IN INVESTED (lanuary 31, 2010 s) 31,308 198,607 58,760 890 80,366 9,694 167 1,447 394,410 147,067	93,032 ASSETS - 1,328 9,408 (192) 10,544 68,523	319 322 23,340	13,655 4,296	35,393 31 602 - 2,719 1,184 4,535 33,471	306,143 31 319 3,873 - 1,328 - - - 3 25,782 5,288 - - - - - - - - - - - - -

Notes to schedules on page 6 page 4 of

INVESTMENTS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD

8,389

272,242

(61,174)

2,594,355

2,805,478

126,236

1,118,017

1,287,974

43,696

910,988

8,588,411

9,462,545

(34,494)

					PUBLIC EMPLOYE	EES' RETIREMENT SYSTEM	1						TEACHERS' RETIREMENT	SYSTEM		
		DEFINED BENEFIT PLAN	DEFINED BENEFIT RETIREE HEALTH CARE TRUST	DEFINED CONTRIBUTION DEFINED BENEFIT OD&D	DEFINED CONTRIBUTION DEFINED BENEFIT OD&D P/F	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	DEFINED CONTRIBUTION RETIREE MEDICAL PLAN	DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT	TOTAL PUBLIC EMPLOYEES' RETIREMENT SYSTEM	DEFINED BENEFIT PLAN	DEFINED BENEFIT RETIREE HEALTH CARE TRUST	DEFINED CONTRIBUTION DEFINED BENEFIT OD&D	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	DEFINED CONTRIBUTION RETIREE MEDICAL PLAN	DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT	TOTAL TEACHER'S RETIREMENT SYSTE
NWESTER ASSETS	CUSTODIAN ACCOUNT #	'S AY21	AYW2 & W5	AY6G & 6W	AY6i & 6Y	AY6J & GW	AYX2 & X4	AY Y2 & Y4		AY22	AYW3 & W6	AY6H & 6X	AY6L & GW	AYX3 & X5	AYY3 & Y5	
INVESTED ASSETS Short-term Fixed Income Pool	AY70	2,634	33,403	84	49	427	264	1,186	38,049	1,517	6,933	38	180	124	383	9,17
Intermediate-term Fixed Income Pool	AY72	2,004	30,400	04	43	721	207	1,100	-	1,517	0,355	50	100	124	300	3,11
Broad Market Fixed Income Pool	AY73								-							
US Treasury Fixed Income Pool	AY75								-							
Conservative Broad Market Fixed Income Pool	AY76								-							
Retirement Fixed Income Pool	AY77	780,461	525,007	401	124	-		3,384		384,389	175,870	172	-	385		
Domestic Fixed Income Fund	SSGA	-	-	-	-	-	-	-		-	-	-	-	-	-	
Lazard Emerging Income Plus Debt Pool	AY5R	20.040	00.040	20	00		000	704	-	45.004	7.000	20		07	055	00.00
TIPS	AY6N	29,618	22,949	90	28		208	764		15,204	7,690	39		87	255	
High Yield Pool	Combined Pool	129,114	89,772	57	18 17	-	132	485		66,227	30,086	25 24	-			
Emerging Debt Pool International Fixed Income Pool	AY 5M Pool	41,433 83,294	28,603 56,647	57 56	17	-	130 128	478 472		21,262 42,738	9,585 18,982	24	-	54 54		
Tobacco Revenue Fixed Income	. 501	00,234	50,047	30	"		120	4/2	170,014	72,730	10,302	24		34	137	31,3
Individually held debt securities and other instruments									-							
Domestic Equity	Combined Pools	1,681,730	1,195,389	796	246	-	1,830	6,727	2,886,718	873,025	400,408	343	-	765	2,242	1,276,78
International Equity	Combined Pools	892,658	620,555	466	144	-		3,937	1,518,832	457,982	207,940	200	-	448	1,312	
Emerging Markets	Combined Pool	307,970	228,384	124	38	-	285	1,047	537,847	158,009	76,532	53	-	119	349	235,0
Private Equity Pool	Combined Pool	476,213	330,270	195	60	-	449	1,649	808,836	244,316	110,668	84	-	188	550	355,8
Real Estate Investments	Combined Pools	445,762	319,296	251	78	-	577	2,121	768,085	228,731	106,994	108	-	241	707	336,78
Farmland Investments	Combined Pools	199,189	131,166	45	14	-		382		107,365	43,955	19	-	43		
Timber Pool	AY 9Q & 9S	67,413	47,307	30	9	-	68	251	115,079	34,603	15,857	13	-	29	84	
Energy Pool	Combined Pool	35,894	23,814	9	3	-	20	72		18,417	7,980	4	-	8	24	
REIT Pool Absolute Return Pool	AY9H AY9D/9E/9F	19,764 275,464	12,433 191,760	8 164	3 50	-	19 375	71 1,374	32,298 469,187	10,147	4,169	4 70	-	8 156	24 458	14,3 206,5
Mortgage-related assets	A 19D/9E/9F	275,464	191,760	104	50	-	3/3	1,374	409,167	141,535	64,313	70	<u>.</u>	150	400	206,5
Total Investments		5,488,681	3,856,754	2,834	898	427	6,582	24,400	9,380,576	2,805,474	1,287,963	1,221	180	2,764	8,119	
Income receivable		12	41	-		1	-	1	54	4	11	-		-,	-	
come earned, but not distributed from (to) other funds									-							
Total managed investments		5,488,693	3,856,795	2,834	898	428	6,582	24,400	9,380,630	2,805,478	1,287,974	1,221	181	2,764	8,120	4,105,73
Participant directed investments		-				81,915	-	-	81,915	-		-	36,578	-	-	36,5
Total invested assets		5,488,693	3,856,795	2,834	898	82,343	6,582	24,400	9,462,545	2,805,478	1,287,974	1,221	36,759	2,764	8,120	4,142,31
							COMBINED SO	for the period	STMENT INCOME AND July 1, 2009 through Ja n thousands of dollars	anuary 31, 2010	ESTED ASSETS					
INCOME AND CHANGES IN ASSETS																
Short-term Fixed Income Pool	AY70	331	521	1	-	6	2	8		106	144	-	2	1	2	2
Intermediate-term Fixed Income Pool	AY72								-							
Broad Market Fixed Income Pool US Treasury Fixed Income Pool	AY73 AY75								-							
Conservative Broad Market Fixed Income Pool	AY76								<u>.</u>							
Retirement Fixed Income Pool	AY77	45,781	33,318	22	6	-	48	171	79,346	24,681	12,290	9	-	20	59	37,0
Domestic Fixed Income Fund	SSGA	-	-	-	-		-	-		,551	-	-	-	-		
Lazard Emerging Income Plus Debt Pool	AY5R								-							
TIPS Pool	AY6N	1,149	892	3	1		8	27	2,081	580	290	1		3	9	8
High Yield Pool	Pool	18,261	12,222	7	2	-	16	58		9,253	4,139	3	-	7	19	
Emerging Debt Pool	AY 5M	2,956	2,060	4	1	-	8	29		1,514	693	2	-	3	10	
International Fixed Income Pool	Combined Pool	6,082	4,383	3	1	-	7	26	10,502	3,118	1,450	1	-	3	9	4,5
Tobacco Revenue Fixed Income									-							
dividually held debt securities and other instruments	Combined Deale	004 513	400 400	445			0.4-		402.270	447.000	00.000	F-0		45.		0.15
Domestic Equity International Equity	Combined Pools Combined Pool	281,549 122,976	199,483 91,171	113 56	30 15	-	245 119	858 416		- 147,062 63,758	66,083 30,463	50 25	-	104 52	302 149	
Emerging Markets Pool	Combined Pool	52,635	36,379	23	6	-		180	89,273	27,229	12,228	10		21	149	
Private Equity Pool	Combined Pool Combined Pool	39,677	27,158	15	4	-	34	123		27,229	9,064	7	-	14		
Real Estate Investments	Combined Pools	(75,754)	(48,733)	(37)	(11)	-	(84)	(302)		(38,865)	(16,402)	(16)	-	(34)		
Farmland Investments	Combined Pools	4,087	2,555	1	-			6		2,162	817	-		1	2	
Timber Pool	AY 9Q & 9S	1,354	1,016	1	-	-	1	5		702	340	-	-	1	2	1,0
Energy Pool	Combined Pool	2,134	1,407	0		-	1	4	3,547	1,097	470	-	-	-	1	1,5
REIT Pool	AY9H	5,322	3,382	2	1	-	5	17		2,761	1,106	1	-	2	6	3,8
Absolute Return Pool	AY9D/9E/9F	12,806	9,050	7	2	-	16	57	21,937	6,601	3,059	3	-	7	19	9,6
Mortgage-related accets				_						4						

8,389

8,396

52,396

21,552

82,343

480

4,429

1,673

6,582

1,682

15,672

7,045

24,400

59

547

291

898

Notes to schedules on page 6

521,347

5,079,999

(112,759)

5,488,693

376,262

47,121

3,433,337

3,856,795

221

2,030

582

2,834

3,909

403,281

(6,924)

3,745,877

591

5,602

1,926

8,120

3,909

3,911

25,056

7,792

36,759

205

1,938

2,764

621

97

216

1,221

Mortgage-related assets

Participant directed accounts

Total investment income (loss)

Net contributions (withdrawals)

Transfers from (to) other funds

Commission Recapture

Total invested assets, end of period

Total invested assets, beginning of period

COMBINED SCHEDULE OF INVESTED ASSETS

at Fair Value January 31, 2010 (in thousands of dollars)

INVESTMENTS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD

		MILITARY RETIREMENT JUDICIAL RETIREMENT SYSTEM Participant Directed						
		JUDI	CIAL RETIREMENT SY	SIEM	3131EM	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	227	135	362	2	8,239		55,827
Intermediate-term Fixed Income Pool	AY72			-				-
Broad Market Fixed Income Pool	AY73			-				-
US Treasury Fixed Income Pool	AY75			-				-
Conservative Broad Market Fixed Income Pool	AY76			-				-
Retirement Fixed Income Pool	AY77	13,839	2,337	16,177	18,004			1,906,422
Domestic Fixed Income Fund	SSGA	-	-	-				-
Lazard Emerging Income Plus Debt Pool	AY5R			-				-
TIPS	AY6N	527	102	629				77,561
High Yield Pool	Combined Pool	2,286	400	2,687				318,820
Emerging Debt Pool	AY 5M	735	127	863				102,665
International Fixed Income Pool	Pool	1,477	252	1,730				204,299
Tobacco Revenue Fixed Income				-				-
Individually held debt securities and other instruments				-				-
Domestic Equity	Combined Pools	30,194	5,321	35,515	7,614			4,226,699
International Equity	Combined Pools	15,828	2,763	18,591	4,423			2,209,729
Emerging Markets	Combined Pool	5,458	1,017	6,475				779,385
Private Equity Pool	Combined Pool	8,442	1,470	9,912				1,174,553
Real Estate Investments	Combined Pools	7,906	1,421	9,328				1,114,193
Farmland Investments	Combined Pools	3,343	584	3,927				486,337
Timber Pool	AY 9Q & 9S	1,196	211	1,406				167,070
Energy Pool	Combined Pool	636	106	742				86,986
REIT Pool	AY9H	350	55	405				47,055
Absolute Return Pool	AY9D/9E/9F	4,888	854	5,742				681,462
Mortgage-related assets				-				7
Total Investments		97,334	17,157	114,491	30,043	8,239	-	13,639,070
Income receivable		-	-	-	-	7	-	77
Income earned, but not distributed from (to) other funds								-
Total managed investments		97,334	17,157	114,491	30,043	8,246	-	13,639,147
Participant directed investments		-	-	-	-	2,169,196	503,067	2,790,756
Total invested assets		97,334	17,157	114,491	30,043	2,177,442	503,067	16,429,903
rotal invested assets		91,334	17,137	114,491	30,043	2,111,442	303,067	10,429,903

COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS for the period July 1, 2009 through January 31, 2010

				(in t	housands of dollars)		
INCOME AND CHANGES IN ASSETS								
Short-term Fixed Income Pool	AY70	6	3	9	17	48		1,197
Intermediate-term Fixed Income Pool	AY72			-				-
Broad Market Fixed Income Pool	AY73			-				-
US Treasury Fixed Income Pool	AY75			-				-
Conservative Broad Market Fixed Income Pool	AY76			-				-
Retirement Fixed Income Pool	AY77	898	174	1,072	980			118,457
Domestic Fixed Income Fund	SSGA			-				-
Lazard Emerging Income Plus Debt Pool	AY5R			-				-
TIPS Pool	AY6N	24	4	29				2,993
High Yield Pool	Pool	328	60	388				44,375
Emerging Debt Pool	AY 5M	54	10	63				7,342
International Fixed Income Pool	Combined Pool	112	22	134				15,217
Tobacco Revenue Fixed Income				-				-
Individually held debt securities and other instruments				-				-
Domestic Equity	Combined Pools	4,878	906	5,785	1,456			703,122
International Equity	Combined Pool	2,826	455	3,281	506			312,987
Emerging Markets Pool	Combined Pool	756	144	900				129,724
Private Equity Pool	Combined Pool	639	104	743				97,363
Real Estate Investments	Combined Pools	(1,440)	(229)	(1,669)				(182,009)
Farmland Investments	Combined Pools	28	7	35				9,669
Timber Pool	AY 9Q & 9S	25	5	29				3,452
Energy Pool	Combined Pool	26	5	31				5,147
REIT Pool	AY9H	110	11	120				12,726
Absolute Return Pool	AY9D/9E/9F	230	45	274				31,900
Mortgage-related assets				-				1
Participant directed accounts				-		199,982	45,648	257,929_
Total investment income (loss)		9,500	1,725	11,225	2,959	200,030	45,648	1,571,592
Total invested assets, beginning of period		89,674	15,313	104,987	25,507	1,960,377	454,049	14,879,208
Net contributions (withdrawals)		(1,842)	119	(1,723)	1,576	17,035	3,370	(21,160)
Transfers from (to) other funds				-				-
Commission Recapture		2	-	2	1			263
Total invested assets, end of period		97,334	17,157	114,491	30,043	2,177,442	503,067	16,429,903

- (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.