COMBINED SCHEDULE OF INVESTED ASSETS at Fair Value August 31, 2010 (in thousands of dollars)

		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	3,799,662	3,485	302,951	4,106,098
Intermediate-term Fixed Income Pool	AY72	7,235,238	7,792	-	7,243,030
Broad Market Fixed Income Pool	AY73	2,837,124	61,419	-	2,898,543
US Treasury Fixed Income Pool	AY75	171,184	-	1,324,399	1,495,583
Retirement Fixed Income Pool	AY77	-	-	679,067	679,067
Domestic Fixed Income Fund	SSGA	-	33,899	-	33,899
Lazard Emerging Income Plus Debt Pool	AY5R	88,916	-	-	88,916
TIPS Pool	AY6N	-	-	181,958	181,958
High Yield Pool	Combined Pool	-	-	340,215	340,215
Emerging Debt Pool	AY 5M	-	-	103,597	103,597
International Fixed Income Pool	Combined Pool	-	-	243,722	243,722
Tobacco Revenue Fixed Income		49,935	-	-	49,935
Individually held debt securities and other instruments		1,018,018	1,897	-	1,019,915
Domestic Equity	Combined Pools	2,495,988	145,975	3,923,474	6,565,437
International Equity	Combined Pool	678,640	57,973	2,140,964	2,877,577
Emerging Markets	Combined Pool	-	-	836,000	836,000
Private Equity Pool	Combined Pool		-	1,310,060	1,310,060
Real Estate Investments	Combined Pools	-	-	1,109,913	1,109,913
Farmland Investments	Combined Pools	-	-	503,060	503,060
Timber Pool	AY 9Q & 9S	-	-	158,954	158,954
Energy Pool	Combined Pool	-	-	83,868	83,868
REIT Pool	AY 9H	-	-	106,216	106,216
Absolute Return Pool	AY9D/9E/9F	-	-	662,674	662,674
Mortgage-related assets		<u> </u>	-	-	<u>-</u> _
Total Investments		18,374,705	312,441	14,011,093	32,698,239
Income receivable		975	1	61	1,037
Income earned, but not distributed from (to) other funds		<u> </u>	-	-	-
Total managed investments		18,375,680	312,442	14,011,155	32,699,277
Participant directed investments		-	-	2,901,059	2,901,059
Total invested assets		18,375,680	312,442	16,912,214	35,600,336

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

TOTAL INCOME AND CHANGE IN ASSETS

Short-term Fixed Income Pool	AY70	4,074	4	182	4,260
Intermediate-term Fixed Income Pool	AY72	83,251	97	-	83,348
Broad Market Fixed Income Pool	AY73	64,798	1,451	-	66,249
US Treasury Fixed Income Pool	AY75	3,259	-	21,590	24,849
Retirement Fixed Income Pool	AY77	-	-	22,652	22,652
Domestic Fixed Income Fund	SSGA	-	774	-	774
Lazard Emerging Income Plus Debt Pool	AY5R	1,589	-	-	1,589
TIPS Pool	AY6N	-	-	2,036	2,036
High Yield Pool	Combined Pool	-	-	11,799	11,799
Emerging Debt Pool	AY 5M	-	-	1,234	1,234
International Fixed Income Pool	Combined Pool	-	-	13,757	13,757
Tobacco Revenue Fixed Income		20	-	-	20
Individually held debt securities and other instruments		580	-	-	580
Domestic Equity	Combined Pools	38,792	2,797	58,020	99,610
International Equity	Combined Pool	56,034	3,812	104,309	164,155
Emerging Markets Pool	Combined Pool	-	-	56,606	56,606
Private Equity Pool	Combined Pool	-	-	14,300	14,300
Real Estate Investments	Combined Pools	-	-	- 15,161	15,161
Farmland Investments	Combined Pools	-	-	3,270	3,270
Timber Pool	AY 9Q & 9s	-	-	(6,998)	(6,998)
Energy Pool	Combined Pool	-	-	728	728
REIT Pool	AY 9H	-	-	3,953	3,953
Absolute Return Pool	AY9D/9E/9F	-	-	82	82
Mortgage-related assets		-	-	-	-
Participant directed accounts		-	-	64,881	64,881
Total investment income (loss)		252,398	8,933	387,570	648,901
Total invested assets, beginning of period		17,787,511	307,275	16,231,979	34,326,765
Net contributions (withdrawals)		335,772	(3,767)	292,596	624,601
Transfers from (to) other funds		-	-	<u>-</u>	<u>-</u>
Commission Recapture		-	-	68	68
Total invested assets, end of period		18,375,680	312,442	16,912,214	35,600,336

COMBINED SCHEDULE OF INVESTED ASSETS at Fair Value August 31, 2010 (in thousands of dollars)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

	_	CONSTITUT	ONAL BUDGET RESER	RVE FUND	_		PUBLIC	SCHOOL TRUE	ST FUND	ALASKA	CHILDREN'S TR	JST				ALASKA SPORT FISH O	ONSTRUCTION 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
_	CUSTODIAN ACCOUNT #'S	AY19	AY10		AY01	AY2G	AY08	AY09		AY06	AY07		AY28	AY13	AY9J	AY9V	AY2W
INVESTED ASSETS																	
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool	AY70 AY72	448,833 3,513,994	=	448,833 3,513,994	3,022,052 3,627,961	24,716	632	11,576	12,208	-	369	369	2,981	20	690	6,039	55,593
Broad Market Fixed Income Pool	AY73	989,843	1,516,831	2,506,674	3,027,901		174,207		174,207	2,511		2,511		99,172			
US Treasury Fixed Income	Combined Pools	303,043	130,010	130,010			22,165		22,165	181		181		13,058			
Retirement Fixed Income Pool	AY77			-			,		-			-		.,			
Domestic Fixed Income Fund	SSGA			-					-			-					
Lazard Emerging Income Plus Debt Pool	AY5R		88,916	88,916					-			-					
TIPS	AY6N			-					-			-					
High Yield Pool	Combined Pool			-					-			-					
Emerging Debt Pool International Fixed Income Pool	AY 5M Pool			-					-			<u>-</u>					
Tobacco Revenue Fixed Income	FOOI			-	49,935				-			-					
Individually held debt securities and other instruments				-	171,108	846,910			_			-					
Domestic Equity	Combined Pools		2,048,973	2,048,973	,	210,010	174,759		174,759	5,400		5,400		160,388	161		
International Equity	Combined Pools		601,267	601,267					-	1,045		1,045		47,855			
Emerging Markets	Combined Pool			-								-					
Private Equity Pool	Combined Pool			-					-			-					
Real Estate Investments	Combined Pools			-					-			-					
Farmland Investments	Combined Pools			-					=			-					
Timber Pool	AY 9Q & 9S			-					-			-					
Energy Pool REIT Pool	Combined Pool AY9H			-					-			-					
Absolute Return Pool	AY9D/9E/9F			-					<u> </u>			-					
Mortgage-related assets	71105/02/01			-					-			-					
Total Investments	_	4,952,670	4,385,997	9,338,667	6,871,056	871,626	371,763	11,576	383,339	9,137	369	9,506	2,981	320,494	851	6,039	55,593
Income receivable		112	-	113	773	9	-	3	3	-	-	0	1	-	-	2	15
Income earned, but not distributed from (to) other funds					14	(14)	(645)	645	-	(11)	11	-					
Total managed investments		4,952,782	4,385,997	9,338,779	6,871,843	871,621	371,117	12,224	383,342	9,126	380	9,506	2,981	320,494	851	6,041	55,607
Participant directed investments				-					-			-					
Total invested assets	_	4,952,782	4,385,997	9,338,779	6,871,843	871,621	371,117	12,224	383,342	9,126	380	9,506	2,981	320,494	851	6,041	55,607
INCOME AND CHANGES IN ASSETS						С	OMBINED SCHE		VESTMENT INCOME A			SSETS					
									(in thousands								
Short-term Fixed Income Pool	ΔΥ70	446		446	3 241	45	2		(in thousands	of dollars)	1	1	3		1	8	63
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool	AY70 AY72	446 36.501	-	446 36,501	3,241 45.656	45	2	11			1	1 -	3	-	1	8	63
	AY70 AY72 AY73	446 36,501 21,531	- 35,160	446 36,501 56,691	3,241 45,656	45	2 4,218		(in thousands	of dollars)	1		3	- 2,601	1	8	63
Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income	AY72 AY73 Combined Pool	36,501		36,501		45			(in thousands	of dollars) -	1	-	3		1	8	63
Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool	AY72 AY73 Combined Pool AY77	36,501	35,160	36,501 56,691 2,513		45	4,218		(in thousands 13 4,218 400	of dollars) -	1	57 3		2,601	1	8	63
Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund	AY72 AY73 Combined Pool AY77 SSGA	36,501	35,160 2,513	36,501 56,691 2,513		45	4,218		(in thousands 13 - 4,218 400	of dollars) -	1	- 57 3 - -		2,601	1	8	63
Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool	AY72 AY73 Combined Pool AY77 SSGA AY5R	36,501	35,160	36,501 56,691 2,513 - - 1,589		45	4,218		(in thousands 13 4,218 400	of dollars) -	1	57 3 - -		2,601	1	8	63
Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N	36,501	35,160 2,513	36,501 56,691 2,513 - 1,589		45	4,218		(in thousands 13 4,218 400	of dollars) -	1	57 3 - -		2,601	1	8	63
Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool	36,501	35,160 2,513	36,501 56,691 2,513 - - 1,589		45	4,218		(in thousands 13 4,218 400	of dollars) -	1	57 3 - -		2,601	1	8	63
Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N	36,501	35,160 2,513	36,501 56,691 2,513 - 1,589		45	4,218		(in thousands 13 4,218 400 - -	of dollars) -	1	57 3 - - -		2,601	1	8	63
Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M	36,501	35,160 2,513	36,501 56,691 2,513 - 1,589	45,656	45	4,218		(in thousands 13 4,218 400 - -	of dollars) -	1	57 3 - - - -		2,601	1	8	63
Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income 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 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	36,501	35,160 2,513 1,589	36,501 56,691 2,513 - - 1,589 - -	45,656	45	4,218 400		(in thousands 13 4,218 400	of dollars)	1	- 57 3 - - - - - -		2,601 237		8	63
Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income 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	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	36,501	35,160 2,513 1,589	36,501 56,691 2,513 - 1,589 - - - - - - - - - - - - - - - - - - -	45,656		4,218		(in thousands 13 - 4,218 400 2,728	of dollars) 57 3	1	- 57 3 - - - - - - - 107		2,601 237 2,022	3	8	63
Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income 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	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pools Combined Pool	36,501	35,160 2,513 1,589	36,501 56,691 2,513 - 1,589 - - - - 32,382 49,398	45,656		4,218 400		(in thousands 13 4,218 400	of dollars)	1	- 57 3 - - - - - - 107 89		2,601 237		8	63
Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income 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	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool	36,501	35,160 2,513 1,589	36,501 56,691 2,513 - 1,589 - - - - - - - - - - - - - - - - - - -	45,656		4,218 400		(in thousands 13 - 4,218 400 2,728	of dollars) 57 3	1	- 57 3 - - - - - - - 107		2,601 237 2,022		8	63
Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income 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 Individually held debt securities and other instruments Domestic Equity Emerging Markets Pool Private Equity Pool	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool	36,501	35,160 2,513 1,589	36,501 56,691 2,513 - 1,589 - - - - 32,382 49,398	45,656		4,218 400		(in thousands 13 4,218 400 2,728	of dollars) 57 3	1	57 3 - - - - - - 107 89		2,601 237 2,022		8	63
Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income 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	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	36,501	35,160 2,513 1,589	36,501 56,691 2,513 - 1,589 - - - - 32,382 49,398	45,656		4,218 400		(in thousands 13 4,218 400	of dollars) 57 3	1	- 57 3 - - - - - - 107 89		2,601 237 2,022		8	63
Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income 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 Individually held debt securities and other instruments Domestic Equity Emerging Markets Pool Private Equity Pool	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool	36,501	35,160 2,513 1,589	36,501 56,691 2,513 1,589 - - 32,382 49,398	45,656 20 459		4,218 400		(in thousands 13 4,218 400 2,728	of dollars) 57 3	1	57 3 - - - - - 107 89		2,601 237 2,022		8	63
Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income 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	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	36,501	35,160 2,513 1,589	36,501 56,691 2,513 1,589	45,656 20 459		4,218 400		(in thousands 13 4,218 400	of dollars) 57 3	1	57 3 - - - - - 107 89 - -		2,601 237 2,022		8	63
Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income 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 Combined Pool 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 AY 9Q 8 9S AY 9Q 8 9S AY 9A 8 9Z AY9H	36,501	35,160 2,513 1,589	36,501 56,691 2,513 - 1,589 - - - 32,382 49,398	45,656 20 459		4,218 400		(in thousands 13 4,218 400	of dollars) 57 3	1	57 3 - - - - - 107 89 - -		2,601 237 2,022		8	63
Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income 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 Farergy Pool REIT Pool Absolute Return Pool	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	36,501	35,160 2,513 1,589	36,501 56,691 2,513 1,589 	45,656 20 459		4,218 400		(in thousands 13 4,218 400 2,728	of dollars) 57 3	1	- 57 3		2,601 237 2,022		8	63
Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income 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 Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments	AY72 AY73 Combined Pool 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 AY 9Q 8 9S AY 9Q 8 9S AY 9A 8 9Z AY9H	36,501	35,160 2,513 1,589	36,501 56,691 2,513 1,589 1,589 32,382 49,398	45,656 20 459		4,218 400		(in thousands 13 4,218 400 2,728	of dollars) 57 3	1	- 57 3		2,601 237 2,022		8	63
Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income 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 Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farmland Experiments Farmland Investments Farmland Fool Real Estate Investments Farmland Investments Farmland Experiments Farmland Investments Farmland Investments Farmland Experiments Farmland Investments Farmland Experiments Farmland Investments Farmland Experiments Farmland Experiments Farmland Experiments Farmland Experiments Farmland Investments Farmland Experiments Far	AY72 AY73 Combined Pool 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 AY 9Q 8 9S AY 9Q 8 9S AY 9A 8 9Z AY9H	36,501 21,531	35,160 2,513 1,589 32,382 49,398	36,501 56,691 2,513 - 1,589 - - - 32,382 49,398	45,656 20 459	121	4,218 400	11	(in thousands 13 4,218 400 2,728	of dollars)	1	107 89		2,601 237 2,022 3,970	3		
Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income 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 Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Fareryool ReIT Pool Absolute Return Pool Mortgage-related assets Participant directed accounts Total investment income (loss)	AY72 AY73 Combined Pool 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 AY 9Q 8 9S AY 9Q 8 9S AY 9A 8 9Z AY9H	36,501 21,531	35,160 2,513 1,589 32,382 49,398	36,501 56,691 2,513 1,589 	20 459 49,376	121	4,218 400 2,728	11	(in thousands 13 4,218 400 2,728	of dollars)	1	- 57 3	3	2,601 237 2,022 3,970	3	8	63
Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income 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 Farmland Investments Farmland Investments Timber Pool REIT Pool Absolute Return Pool Mortgage-related assets Participant directed accounts Total investment income (loss)	AY72 AY73 Combined Pool 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 AY 9Q 8 9S AY 9Q 8 9S AY 9A 8 9Z AY9H	36,501 21,531 21,531 58,478 4,398,917	35,160 2,513 1,589 32,382 49,398	36,501 56,691 2,513 1,589 1,589 32,382 49,398	45,656 20 459 49,376 7,789,041	121 166 19,922	2,728 2,728 7,348 363,415	11 11,021	(in thousands 13 4,218 400	of dollars)	1 594	- 57 3	3 2,978	2,601 237 2,022 3,970	3 3 873	8 11,551	63 65,506
Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income 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 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 Combined Pool 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 AY 9Q 8 9S AY 9Q 8 9S AY 9A 8 9Z AY9H	36,501 21,531	35,160 2,513 1,589 32,382 49,398	36,501 56,691 2,513 1,589 - 1,589 - 32,382 49,398 - - - - 179,520 8,663,872 495,387	49,376 7,789,041 (966,623)	166 19,922 851,583	7,348 363,415 1,574	11 11,021 (28)	(in thousands 13 4,218 400 2,728	256 8,904 (16)	1 594 (233)	- 57 3	3	2,601 237 2,022 3,970	3	8	63
Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income 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 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 Combined Pool 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 AY 9Q 8 9S AY 9Q 8 9S AY 9A 8 9Z AY9H	36,501 21,531 21,531 58,478 4,398,917	35,160 2,513 1,589 32,382 49,398	36,501 56,691 2,513 1,589 - 32,382 49,398 - - - - 179,520 8,663,872 495,387	49,376 7,789,041 (966,623)	121 166 19,922	2,728 2,728 7,348 363,415	11 11,021	(in thousands 13 4,218 400	of dollars)	1 594	57 3	3 2,978	2,601 237 2,022 3,970	3 873 (25)	8 11,551	63 65,506
Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income 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 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 Combined Pool 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 AY 9Q 8 9S AY 9Q 8 9S AY 9A 8 9Z AY9H	36,501 21,531 21,531 58,478 4,398,917	35,160 2,513 1,589 32,382 49,398	36,501 56,691 2,513 1,589 - 1,589 - 32,382 49,398 - - - - 179,520 8,663,872 495,387	49,376 7,789,041 (966,623)	166 19,922 851,583	7,348 363,415 1,574	11 11,021 (28)	(in thousands 13 4,218 400	256 8,904 (16) (18)	1 594 (233)	- 57 3	3 2,978	2,601 237 2,022 3,970 - - - 8,830 320,714 (9,049)	3 3 873	8 11,551	63 65,506

Notes to schedules on page 6 page 2 of 6

COMBINED SCHEDULE OF INVESTED ASSETS at Fair Value

August 31, 2010 (in thousands of dollars)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

INTERNATIONAL AIRPORTS

BOND PROCEEDS

		REVENUE / REPAIR & REPLACEMENT / DEVELOPMENT	DEVELOPMENT	Series 1999A	Series 1999B	Series 1999C	Series 2002A	Series 2002B	Series 2002 Reserve	Series 2003A	Series 2003B	Series 2003 Reserve	Series 2006 AMT	Series 2006 NON- AMT	Series 2006 VARIABLE RATE	INTERNATIONAL AIRPORT TOTALS
INVESTED ASSETS	CUSTODIAN ACCOUNT #'S	AY04/05	AY9M	AY14	AY20	AY18	AY2B	AY2A	AY2E	AY2P	AY2R	AY2U	AY9W	AY9X	AY9Y	
Short-term Fixed Income Pool	AY70	9,043	861	798	315	185	1,295	2,190	14,992	4,502	6,240	2,407	9,564	33,553	6,984	92,930
Intermediate-term Fixed Income Pool	AY72	80,891	12,393													93,283
Broad Market Fixed Income Pool	AY73															-
US Treasury Fixed Income	Combined Pools															-
Retirement Fixed Income Pool	AY77															-
Domestic Fixed Income Fund	SSGA															-
Lazard Emerging Income Plus Debt Pool TIPS	AY5R AY6N															_
High Yield Pool	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	Combined Pools															-
Farmland Investments	Combined Pools															-
Timber Pool Energy Pool	AY 9Q & 9S Combined Pool															-
REIT Pool	AY9H															_
Absolute Return Pool	AY9D/9E/9F															_
Mortgage-related assets																-
Total Investments		89,933	13,253	798	315	185	1,295	2,190	14,992	4,502	6,240	2,407	9,564	33,553	6,984	186,213
Income receivable		3	1	-	-	-	-	1	4	1	2	1	3	9	2	25
Income earned, but not distributed from (to) other funds		-	-													-
Total managed investments		89,937	13,254	799	315	185	1,295	2,190	14,996	4,503	6,241	2,408	9,567	33,562	6,985	186,238
Participant directed investments																-
Total Invested access		20.007	40.054	700	045	405	4.005	0.400	44.000	4,503	0.044	2,408	0.507	20.500	0.005	400,000
Total invested assets		89,937	13,254	799	315	185	1,295	2,190	14,996	4,503	6,241	2,408	9,567	33,562	6,985	186,238
INCOME AND CHANGES IN ASSETS							COMBINED S		IVESTMENT INCOME riod July 1, 2010 through (in thousands of do	igh August 31, 20		SETS				
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool	AY70	13	2	1			COMBINED S		riod July 1, 2010 throເ	igh August 31, 20 bllars)		SETS 3	11	36	7	103
	AY70 AY72	13 955	2 139	1				for the pe	riod July 1, 2010 throu (in thousands of do	igh August 31, 20 bllars)	10		11	36	7	103 1,094
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool				1	-			for the pe	riod July 1, 2010 throu (in thousands of do	igh August 31, 20 bllars)	10		11	36	7	
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income	AY72 AY73 Combined Pool			1		-		for the pe	riod July 1, 2010 throu (in thousands of do	igh August 31, 20 bllars)	10		11	36	7	
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool	AY72 AY73 Combined Pool AY77			1		-		for the pe	riod July 1, 2010 throu (in thousands of do	igh August 31, 20 bllars)	10		11	36	7	
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund	AY72 AY73 Combined Pool AY77 SSGA			1	-			for the pe	riod July 1, 2010 throu (in thousands of do	igh August 31, 20 bllars)	10		11	36	7	
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool	AY72 AY73 Combined Pool AY77 SSGA AY5R			1				for the pe	riod July 1, 2010 throu (in thousands of do	igh August 31, 20 bllars)	10		11	36	7	
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N			1				for the pe	riod July 1, 2010 throu (in thousands of do	igh August 31, 20 bllars)	10		11	36	7	
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool			1				for the pe	riod July 1, 2010 throu (in thousands of do	igh August 31, 20 bllars)	10		11	36	7	
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N			1				for the pe	riod July 1, 2010 throu (in thousands of do	igh August 31, 20 bllars)	10		11	36	7	
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M			1				for the pe	riod July 1, 2010 throu (in thousands of do	igh August 31, 20 bllars)	10		11	36	7	
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income 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 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M			1				for the pe	riod July 1, 2010 throu (in thousands of do	igh August 31, 20 bllars)	10		11	36	7	
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income 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	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool			1				for the pe	riod July 1, 2010 throu (in thousands of do	igh August 31, 20 bllars)	10		11	36	7	
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income 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	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool			1				for the pe	riod July 1, 2010 throu (in thousands of do	igh August 31, 20 bllars)	10		11	36	7	1,094
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Pool Domestic 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	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool			1				for the pe	riod July 1, 2010 throu (in thousands of do	igh August 31, 20 bllars)	10		11	36	7	1,094
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 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 Frivate Equity Pool	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool			1				for the pe	riod July 1, 2010 throu (in thousands of do	igh August 31, 20 bllars)	10		11	36	7	1,094
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income 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 Emerging Markets Pool Private Equity Pool Real Estate Investments	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pools Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool			1				for the pe	riod July 1, 2010 throu (in thousands of do	igh August 31, 20 bllars)	10		11	36	7	1,094
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Fond 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	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pools Combined Pool			1				for the pe	riod July 1, 2010 throu (in thousands of do	igh August 31, 20 bllars)	10		11	36	7	1,094
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fool Domestic Fixed Income Flud 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	AY72 AY73 Combined Pool 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 90 & 9S			1				for the pe	riod July 1, 2010 throu (in thousands of do	igh August 31, 20 bllars)	10		11	36	7	1,094
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fool Domestic Fixed Income Flust 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 Energy Pool	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 5M Combined Pool Combined Pool AY 5M AY 5			1				for the pe	riod July 1, 2010 throu (in thousands of do	igh August 31, 20 bllars)	10		11	36	7	1,094
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 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 Energy Pool REIT Pool	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 5M Combined Pool Combined Pool AY 5M AY 5			1				for the pe	riod July 1, 2010 throu (in thousands of do	igh August 31, 20 bllars)	10		11	36	7	1,094
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 US Treasury 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 RESIT Pool Absolute Return Pool	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 5M Combined Pool Combined Pool AY 5M AY 5			1				for the pe	riod July 1, 2010 throu (in thousands of do	igh August 31, 20 bllars)	10		11	36	7	1,094
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 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 Energy Pool REIT Pool	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 5M Combined Pool Combined Pool AY 5M AY 5			1				for the pe	riod July 1, 2010 throu (in thousands of do	igh August 31, 20 bllars)	10		11	36	7	1,094
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 US Treasury 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 Absolute Return Pool Mortgage-related assets Participant directed accounts	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 5M Combined Pool Combined Pool AY 5M AY 5	955	139				1	for the per	riod July 1, 2010 throu (in thousands of do	igh August 31, 20 Illars)	7	3				1,094
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 US Treasury Fixed Income Pool Domestic Fixed Income Fond 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 Absolute Return Pool Mortgage-related assets Participant directed accounts	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 5M Combined Pool Combined Pool AY 5M AY 5	955	139	1			1	for the per	riod July 1, 2010 throu (in thousands of do	igh August 31, 20 Illars)	7	3	11	36	7	1,094
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 US Treasury 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 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)	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 5M Combined Pool Combined Pool AY 5M AY 5	955 967 97,246	139 142 14,417	1 798	315	185	1 1 1,294	3 3 2,477	riod July 1, 2010 throu (in thousands of do	igh August 31, 20 Illars) 3 3 3 3,249	7 6,679	3 2,405	11 10,198	36 34,367	7 6,981	1,094
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool US Treasury Fixed Income 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 Absolute Return Pool Mortgage-related assets Participant directed accounts Total investment income (loss) Total invested assets, beginning of period	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 5M Combined Pool Combined Pool AY 5M AY 5	955	139	1			1	for the per	riod July 1, 2010 throu (in thousands of do	igh August 31, 20 Illars) 3 3 3,249	7	3	11 10,198	36	7	1,094
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool US Treasury Fixed Income 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 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 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 5M Combined Pool Combined Pool AY 5M AY 5	955 967 97,246	139 142 14,417	1 798	315	185	1 1 1,294	3 3 2,477	riod July 1, 2010 throu (in thousands of do	igh August 31, 20 Illars) 3 3 3 3,249	7 6,679	3 2,405	11 10,198	36 34,367	7 6,981	1,094
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool US Treasury Fixed Income 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 Absolute Return Pool Mortgage-related assets Participant directed accounts Total investment income (loss) Total invested assets, beginning of period	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 5M Combined Pool Combined Pool AY 5M AY 5	955 967 97,246	139 142 14,417	1 798	315	185	1 1 1,294	3 3 2,477	riod July 1, 2010 throu (in thousands of do	igh August 31, 20 Illars) 3 3 3 3,249	7 6,679	3 2,405	11 10,198	36 34,367	7 6,981	1,094

Notes to schedules on page 6

COMBINED SCHEDULE OF INVESTED ASSETS at Fair Value

August 31, 2010 (in thousands of dollars)

OTHER INVESTED ASSETS

				INVESTI	IENTS UNDER THE FIDUC	IARY RESPONSIBILITY	Y OF THE COMMISSIO	NER OF REVENUE				OTHE	R INVESTED ASS	-18	
						GENERAL OBLIGATION BON	IDS								
		RETIRE	MENT HEALTH INSURAN	ICE	Series 2	2003A	Series 2003B	Series 2008		TOTAL ASSETS					
													EXXON VALDEZ		
		MAJOR MEDICAL	LONG TERM CARE	TOTAL	EDUCATION AND MUSEUM FACILITY	TRANSPORTATION PROJECTS	ACCELERATED TRANSPORTATION	TRANSPORTATION PROJECTS	TOTAL	UNDER FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE	UNIVERSITY OF ALASKA TRUST	ALASKA STUDENT LOAN CORPORATION (e)	OIL SPILL INVESTMENT FUND ^(d)	MENTAL HEALTH TRUST RESERVE FUND	TOTAL OTHER INVESTED ASSETS
	CUSTODIAN ACCOUNT #'S	S AY03	AY11		AY2N	AY2O	AY2M	AY2Q			AY12	AY15/2F/2V/9R	AY02/2H/2J	AY2L	_
INVESTED ASSETS															
Short-term Fixed Income Pool Intermediate-term Fixed Income Pool		15,628	1,938	17,566	3,976	929	692	110,069	115,666	3,799,662 7,235,238	-	- 7,792	-	3,485	3,485 7,792
Broad Market Fixed Income Pool			54,559	54,559					-	2,837,124		1,132	51,100	10,319	61,419
US Treasury Fixed Income			5,770	5,770					-	171,184					-
Retirement Fixed Income Pool				-					-	-	22.000				33,899
Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool				-					-	- 88,916	33,899				33,699
TIPS				-					-	-					-
High Yield Pool				-					-	-					-
Emerging Debt Pool International Fixed Income Pool				-					- -	-					-
Tobacco Revenue Fixed Income				-					-						-
Individually held debt securities and other instruments				-					-	1,018,018		1,897			1,897
Domestic Equity			106,308	106,308					-	2,495,988	56,211 9,455		75,460	14,303	145,975
International Equity Emerging Markets			28,472	28,472					-	678,640	9,455		40,818	7,700	57,973
Private Equity Pool				-					-	-					-
Real Estate Investments				-					-	-					-
Farmland Investments Timber Pool				-					-	-					-
Energy Pool				-					<u> </u>	-					-
REIT Pool	I AY9H			-					-	-					-
Absolute Return Pool				-					-	-					-
Mortgage-related assets Total Investments		15,628	197,047	212,675	3,976	929	692	110,069	115,666	18,374,705	99,566	9,689	167,379	35,807	312,441
Income receivable		5	1	6	1	0	0		30	975	-	-	-		1
Income earned, but not distributed from (to) other funds				-					-	-					-
Total managed investments		15,633	197,048	212,681	3,977	929	692	110,098	115,696	18,375,680	99,566	9,689	167,379	35,808	312,442
Participant directed investments				-					-	-					-
Total invested assets	i	15,633	197,048	212,681	3,977	929	692	110,098	115,696	18,375,680	99,566	9,689	167,379	35,808	312,442
INCOME AND CHANGES IN ASSETS	.						COMBINED S	for the period Ju	MENT INCOME AND Iy 1, 2010 through housands of dollar		ASSETS				
Short-term Fixed Income Pool		19	3	22	7	1	1	120	129	4,074	-		-	4	4
Intermediate-term Fixed Income Pool			4 222	4 222					-	83,251		97	1,207	244	97
Broad Market Fixed Income Pool US Treasury Fixed Income			1,232 105	1,232 105					-	64,798 3,259	-	-			1,451
Retirement Fixed Income Pool	I AY77			-					-	· -					-
Domestic Fixed Income Fund				-					-	- 4 500	774			-	774
Lazard Emerging Income Plus Debt Pool TIPS Pool				-					-	1,589					-
High Yield Pool				-					-	-					-
Emerging Debt Pool				-					-	-					-
International Fixed Income Pool Tobacco Revenue Fixed Income				-					-	- 20					-
Individually held debt securities and other instruments				-					-	580		-			-
Domestic Equity	Combined Pools		1,550	1,550					-	38,792	1,096		1,446	255	2,797
International Equity			2,578	2,578					-	56,034	534		2,751	526	3,812
Emerging Markets Pool Private Equity Pool				-					<u>.</u>	-					
Real Estate Investments				-					-	-					-
Farmland Investments				-					-	-					-
Timber Pool				-					-	-					-
Energy Pool REIT Pool				-					-						-
Absolute Return Pool	AY9D/9E/9F			-					-	-					-
Mortgage-related assets				-					-	-					-
Participant directed accounts				-					-	-					-
Total invested seeds beginning of posice		19	5,468	5,488	7	1	1 200		129	252,398	2,404	97	5,403	1,030	8,933
Total invested assets, beginning of period Net contributions (withdrawals)		17,628 (2,014)	189,173 2,406	206,802 392	9,605 (5,635)	945 (17)	1,206 (515)		126,727 (11,160)	17,787,511 335,772	97,163	12,851 (3,260)	162,483 (507)	34,778	307,275 (3,767)
Transfers from (to) other funds		(2,014)	2,700	-	(3,033)	(17)	(313)	(4,330)	(71,100)	-	_	(0,200)	(507)	_	-
Commission Recapture	1		-	-					-	-			-		<u>-</u>
Total invested assets, end of period		15,633	197,048	212,681	3,977	929	692	110,098	115,696	18,375,680	99,566	9,689	167,379	35,808	312,442
		Notes to schedules	on nage 6												page 4 of 6

INVESTMENTS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

Notes to schedules on page 6 page 4 of 6

COMBINED SCHEDULE OF INVESTED ASSETS at Fair Value August 31, 2010 (in thousands of dollars)

INVESTMENTS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD

TOTAL PUBLIC EMPLOYEES' RETIREMENT SYSTEM

DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT

DEFINED CONTRIBUTION RETIREE MEDICAL PLAN

TEACHERS' RETIREMENT SYSTEM

DEFINED CONTRIBUTION RETIREE MEDICAL PLAN

DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT

TOTAL TEACHER'S RETIREMENT SYSTEM

DEFINED CONTRIBUTION PARTICIPANT DIRECTED

DEFINED CONTRIBUTION DEFINED BENEFIT OD&D

DEFINED BENEFIT RETIREE HEALTH CARE TRUST

DEFINED BENEFIT PLAN

	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	81,787	171,582	188	106	315	478	2,298	256,754	19,342	16,216	52	56	166	434	36,266
Intermediate-term Fixed Income Pool	AY72								-							-
Broad Market Fixed Income Pool US Treasury Fixed Income	AY73 Combined Pools	508,288	410,617	278	94	-	671	2,576	922,525	252,337	126,384	123	-	296	880	380,020
Retirement Fixed Income Pool	AY77	205,196	291,488	208	70		502	1,925	499,389	90,998	75,885	92		221	658	167,853
Domestic Fixed Income Fund	SSGA	-	201,100	-	-	-	-	-	-	-	-		-		-	-
Lazard Emerging Income Plus Debt Pool	AY5R								-							-
TIPS	AY6N	31,061	106,194	109	37		265	1,015	138,681	15,697	26,413	48		117	347	42,622
High Yield Pool	Combined Pool	138,311	96,550	70	24	-	169	647	235,770	69,898	31,360	31	-	74	221	101,584
Emerging Debt Pool	AY 5M	41,856	28,953	67	23	-	162	621	71,683	21,152	9,582	30	-	71	212	31,048
International Fixed Income Pool	Pool	96,503	72,498	81	28	-	197	754	170,060	48,198	23,068	36	-	87	258	71,647
Tobacco Revenue Fixed Income									-							-
lividually held debt securities and other instruments	0 1: 15 1							. =	-						2004	-
Domestic Equity	Combined Pools	1,557,687	1,119,459	941	318	-	2,275	8,730	2,710,675	797,841	370,242	417	-	1,003	2,984	1,172,487
International Equity	Combined Pools	867,411	603,126	577	195	-	1,395	5,353	1,478,057	438,346	199,594	255	•	615	1,829	640,639
Emerging Markets	Combined Pool Combined Pool	331,581 533,406	245,742 369,524	161 239	54 81	-	388 577	1,489 2,216	579,416 906,043	167,566 269,559	81,325 122,289	71 106	-	171 254	509 757	249,643 392,965
Private Equity Pool Real Estate Investments	Combined Pools	447,322	316,812	315	107	-	762	2,216	768,241	226,055	104,845	139	-	336	999	332,373
Farmland Investments	Combined Pools	207,096	135,561	53	18	-	129	494	343,351	110,553	44,862	24	-	57	169	155,664
Timber Pool	AY 9Q & 9S	64,409	45,153	32	11	-	77	294	109,976	32,550	14,943	14	_	34	101	47,641
Energy Pool	Combined Pool	34,757	23,032	10	3	<u>-</u>	24	93	57,919	17,565	7,622	4	-	11	32	25,233
REIT Pool	AY9H	23,927	55,475	10	3	-	25	96	79,536	12,092	14,051	5	-	11	33	26,191
Absolute Return Pool	AY9D/9E/9F	269,182	187,097	162	55	-	391	1,500	458,387	136,033	61,918	72	-	172	513	198,707
Mortgage-related assets		-					-	-	-	-	-	-	-	-	-	-
Total Investments		5,439,781	4,278,863	3,500	1,227	315	8,485	33,025	9,786,461	2,725,780	1,330,598	1,518	56	3,694	10,935	4,072,582
Income receivable		21	28	-	-	-	-	-	49	6	3	-	-	-	-	9
ne earned, but not distributed from (to) other funds	<u> </u>								-							-
Total managed investments		5,461,068	4,278,891	3,500	1,227	315	8,485	33,025	9,786,511	2,725,786	1,330,601	1,518	56	3,694	10,935	4,072,591
Participant directed investments		-				104,725	-	-	104,725	-		-	46,854	-	•	46,854
															10,935	
Total invested assets	<u>-</u>	5,461,068	4,278,891	3,500	1,227	105,040	8,485 COMBINED SC	for the period	9,891,236 FMENT INCOME AND Cluly 1, 2010 through Au thousands of dollars)		1,330,601	1,518	46,911	3,694	10,933	4,119,445
INCOME AND CHANGES IN ASSETS	- AVG			3,500	1,227	105,040		CHEDULE OF INVEST	IMENT INCOME AND C July 1, 2010 through Au thousands of dollars)	HANGES IN INVES		1,518	46,911	3,694	10,353	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool	AY70	5,461,068 78	4,278,891 56	3,500	1,227	105,040		CHEDULE OF INVEST	IMENT INCOME AND C July 1, 2010 through Au thousands of dollars) 136	HANGES IN INVES		1,518 	46,911	3,694	10,555	38
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool	AY72			3,500 -	1,227	105,040		CHEDULE OF INVEST	IMENT INCOME AND C July 1, 2010 through Au thousands of dollars)	HANGES IN INVES		1,518 	46,911	3,694	10,555	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool		78	56	3,500 - -	1,227	105,040 1		CHEDULE OF INVEST	IMENT INCOME AND C July 1, 2010 through Au thousands of dollars) 136 - -	CHANGES IN INVES Igust 31, 2010	TED ASSETS	1,518 - - 2	46,911 - -	3,694	- - 13	38 - -
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool	AY72 AY73					1	COMBINED SC	CHEDULE OF INVES for the period (ir 1	IMENT INCOME AND C July 1, 2010 through Au thousands of dollars) 136	HANGES IN INVES				-		38
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income	AY72 AY73 Combined Pool	78 8,556	56 6,298	-	1	1	COMBINED SO	CHEDULE OF INVEST for the period (ir 1	IMENT INCOME AND Cluly 1, 2010 through Au thousands of dollars) 136 - 14,909 15,996	HANGES IN INVES Igust 31, 2010 29 4,277	TED ASSETS 9 2,027	-		-	-	38 - 6,324 6,259
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool	AY72 AY73 Combined Pool AY77	78 8,556 7,861	56 6,298 8,048	- 4 7	- 1 2	1 - -	COMBINED SO 10 16	CHEDULE OF INVEST for the period (ir 1 39 62	IMENT INCOME AND Cluly 1, 2010 through Au thousands of dollars) 136 - 14,909 15,996	29 4,277 3,788	9 2,027 2,440	- 2 3		-	- 13 21	38 - 6,324 6,259
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N	78 8,556 7,861 -	56 6,298 8,048 - - 802	- 4 7 -	1 2 -	1 - -	COMBINED SC 10 16 5	CHEDULE OF INVEST for the period (in 1 1 39 62 - 21	IMENT INCOME AND C July 1, 2010 through Au thousands of dollars) 136 - 14,909 15,996 - -	29 4,277 3,788 -	9 2,027 2,440 - 232	- 2 3		- 4 7 -	- 13 21 -	38 - - 6,324 6,259 - - - 561
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool	8,556 7,861 - 630 4,797	56 6,298 8,048 - - 802 3,348	- 4 7 - 2 2	1 2 -	1	COMBINED SC - - 10 16 - - 5 6	CHEDULE OF INVEST for the period (in 1 39 62	136 14,909 15,996 14,461 14,461 14,461 14,461	29 4,277 3,788 - 319 2,424	9 2,027 2,440 - 232 1,088	2 3 -		- 4 7 - 2 3	- 13 21 - 7 8	- 6,324 6,259 - 561 3,523
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M	78 8,556 7,861 - 630 4,797 499	56 6,298 8,048 - - 802 3,348 345	- 4 7 - 2 2 2	1 2 - 1 1	1 - - -	COMBINED SO 10 16 5 6 2	CHEDULE OF INVEST for the period (in 1 39 62	TMENT INCOME AND Cluly 1, 2010 through Au thousands of dollars) 136	29 4,277 3,788 - 319 2,424 252	9 2,027 2,440	2 3 - 1 1		- 4 7 - 2 3 1	- 13 21 - 7 8 3	38 - 6,324 6,259 - - 561 3,523 370
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income 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 Combined Pool AY77 SSGA AY5R AY6N Pool	8,556 7,861 - 630 4,797	56 6,298 8,048 - - 802 3,348	- 4 7 - 2 2	1 2 -	1	COMBINED SC - - 10 16 - - 5 6	CHEDULE OF INVEST for the period (in 1 39 62	TMENT INCOME AND Cluly 1, 2010 through Au thousands of dollars) 136	29 4,277 3,788 - 319 2,424	9 2,027 2,440 - 232 1,088	2 3 -		- 4 7 - 2 3	- 13 21 - 7 8	38 - - 6,324 6,259 - - 561 3,523
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income 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 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M	78 8,556 7,861 - 630 4,797 499	56 6,298 8,048 - - 802 3,348 345	- 4 7 - 2 2 2	1 2 - 1 1	1 - - -	COMBINED SO 10 16 5 6 2	CHEDULE OF INVEST for the period (in 1 39 62	TMENT INCOME AND Cluly 1, 2010 through Au thousands of dollars) 136	29 4,277 3,788 - 319 2,424 252	9 2,027 2,440	2 3 - 1 1		- 4 7 - 2 3 1	- 13 21 - 7 8 3	38 - - 6,324 6,259 - - - 561 3,523 370
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income 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 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M	78 8,556 7,861 - 630 4,797 499	56 6,298 8,048 - - 802 3,348 345	- 4 7 - 2 2 2	1 2 - 1 1	1 - - -	COMBINED SO 10 16 5 6 2	CHEDULE OF INVEST for the period (in fine period) (in fin	TMENT INCOME AND Cluly 1, 2010 through Au thousands of dollars) 136	29 4,277 3,788 - 319 2,424 252	9 2,027 2,440	2 3 - 1 1		- 4 7 - 2 3 1	- 13 21 - 7 8 3	38 - - 6,324 6,259 - - - 561 3,523 370
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 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	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	78 8,556 7,861 - 630 4,797 499 5,606	56 6,298 8,048 - 802 3,348 345 3,853	- 4 7 - 2 2 2 1 5	1 2 - 1 1	1 - - -	COMBINED SO 10 16 5 6 2 11	CHEDULE OF INVEST for the period (in 1 39 62	TMENT INCOME AND C July 1, 2010 through Au thousands of dollars) 136 - 14,909 15,996 - 1,461 8,177 854 9,520	29 4,277 3,788 319 2,424 252 2,830	2,027 2,440 232 1,088 114 1,270	2 3 - 1 1		- 4 7 - 2 3 1 1 5	- 13 21 - 7 8 3 15	561 3,523 370 4,122
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 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 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	8,556 7,861 - 630 4,797 499 5,606	6,298 8,048 - 802 3,348 345 3,853	- 4 7 - 2 2 1 5	1 2 - 1 1 1 - 2		COMBINED SC 	CHEDULE OF INVEST for the period (in fine period) (in fin	136 14,909 1,461 1	29 4,277 3,788 - 319 2,424 252 2,830	2,027 2,440 232 1,088 114 1,270	2 3 - 1 1 - 2		- 4 7 - 2 3 1 5	- 13 21 - 7 8 3 15	6,324 6,259 561 3,523 370 4,122
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income 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 vidually held debt securities and other instruments Domestic Equity International Equity	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pools Combined Pool	78 8,556 7,861 - 630 4,797 499 5,606	6,298 8,048 - 802 3,348 345 3,853	- 4 7 - 2 2 1 5	1 2 - 1 1 1 - 2		COMBINED SO 10 16 5 6 2 11 42 68	CHEDULE OF INVEST for the period (in the period of the per	136	29 4,277 3,788 - 319 2,424 252 2,830 - 11,781 21,356	2,027 2,440 232 1,088 114 1,270	2 3 - 1 1 - 2		- 4 7 - 2 3 1 5	- 13 21 - 7 8 3 15	561 3,523 370 4,122
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed 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	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool	78 8,556 7,861 630 4,797 499 5,606 23,309 42,261 22,452	6,298 8,048 - 802 3,348 345 3,853 16,529 29,385 16,639	- 4 7 - 2 2 1 5	1 2 - 1 1 1 - 2		COMBINED SO 10 16 5 6 2 11 42 68 26	CHEDULE OF INVEST for the period (in the period of the per	136	29 4,277 3,788 - 319 2,424 252 2,830 - 11,781 21,356 11,346	2,027 2,440 232 1,088 114 1,270 5,473 9,724 5,507	2 3 - 1 1 - 2		- 4 7 - 2 3 1 5	- 13 21 - 7 8 3 15	38 - - 6,324 6,259 - - 561 3,523 370 4,122 - - 17,336 31,212 16,903
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 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	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool	78 8,556 7,861	6,298 8,048 - 802 3,348 345 3,853 16,529 29,385 16,639 4,034	- 4 7 - 2 2 1 5	1 2 - 1 1 1 - 2	1 - - - - - -	COMBINED SO 10 16 5 6 2 11 42 68 26 6	CHEDULE OF INVEST for the period (in the period of the per	136	29 4,277 3,788 - 319 2,424 252 2,830 - 11,781 21,356 11,346 2,942	2,027 2,440 232 1,088 114 1,270 5,473 9,724 5,507 1,335	2 3 - 1 1 - 2 8 12 5 1		- 4 7 - 2 3 1 5	- 13 21 - 7 8 3 15	38 - 6,324 6,259 - 561 3,523 370 4,122 - 17,336 31,212 16,903 4,289
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 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	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pools AY 9Q & 9S	8,556 7,861 630 4,797 499 5,606 23,309 42,261 22,452 5,822 6,238 1,444 (2,836)	6,298 8,048 802 3,348 345 3,853 16,529 29,385 16,639 4,034 4,183 584 (1,988)	- 4 7 - 2 2 1 5	1 2 - 1 1 1 - 2	1 - - - - - -	COMBINED SO 10 16 5 6 2 11 42 68 26 6	CHEDULE OF INVEST for the period of the peri	136 14,909 15,996 1,461 8,177 854 9,520 40,065 72,012 39,233 9,890 10,476 2,031 (4,842)	29 4,277 3,788 - 319 2,424 252 2,830 - 11,781 21,356 11,346 2,942 3,153 1,029 (1,433)	2,027 2,440 232 1,088 114 1,270 5,473 9,724 5,507 1,335 1,384	2 3 - 1 1 - 2 8 12 5 1		- 4 7 - 2 3 1 5	- 13 21 - 7 8 3 15	17,336 31,212 16,903 4,122 17,222 1,222 (2,097)
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 Domestic Fixed Income Pool Domestic Fixed Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income idually 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 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pools AY 90 & 9S AY 94 & 92	78 8,556 7,861 630 4,797 499 5,606 23,309 42,261 22,452 5,822 6,238 1,444 (2,836) 302	6,298 8,048 802 3,348 345 3,853 16,529 29,385 16,639 4,034 4,183 584 (1,988) 200	17 2 2 2 1 5 17 28 11 3 4 -	1 2 - 1 1 1 2 6 10 4 1 1 1 - (0)	1 	COMBINED SO 10 16 5 6 2 11 42 68 26 6 10 1 (3)	CHEDULE OF INVEST for the period (in the period of the per	136	29 4,277 3,788 - 319 2,424 252 2,830 - 11,781 21,356 11,346 2,942 3,153 1,029 (1,433) 153	2,027 2,440 232 1,088 114 1,270 5,473 9,724 5,507 1,335 1,384 193 (658)	2 3 - 1 1 1 2 8 12 5 1 2		4 7 - 2 3 1 5 18 30 12 3 4 - (1)	- 13 21 - 7 8 3 15 55 89 34 8 13 1 (4)	38 - 6,324 6,259 - 561 3,523 370 4,122 - 17,336 31,212 16,903 4,289 4,556 1,222 (2,097) 219
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income 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 ridually 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	AY72 AY73 Combined Pool 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 AY 90 & 98 AY 90 & 98 AY 94	78 8,556 7,861 630 4,797 499 5,606 23,309 42,261 22,452 5,822 6,238 1,444 (2,836) 302 1,870	6,298 8,048 - 802 3,348 345 3,853 16,529 29,385 16,639 4,034 4,183 584 (1,988) 200 785	- 4 7 2 2 2 1 5 5 17 28 11 3 4 - (1) - 1	1 2 - 1 1 1 - 2	1 	COMBINED SO 10 16 5 6 2 11 42 68 26 6 10 1 (3) 2	CHEDULE OF INVEST for the period (in (in 1) 1 2 2 2 7 43 162 261 101 24 39 2	136	29 4,277 3,788 - 319 2,424 252 2,830 - 11,781 21,356 11,346 2,942 3,153 1,029 (1,433) 153 945	2,027 2,440 232 1,088 114 1,270 5,473 9,724 5,507 1,335 1,384 193 (658)	2 3 - 1 1 1 2 8 12 5 1 2		4 7 - 2 3 1 5	- 13 21 - 7 8 3 15 55 89 34 8 13	38 - 6,324 6,259 - 561 3,523 370 4,122 - 17,336 31,212 16,903 4,289 4,556 1,222 (2,097) 219 1,250
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 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 Timber Pool Energy Pool REIT Pool Absolute Return Pool	AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pools AY 90 & 9S AY 98	78 8,556 7,861 630 4,797 499 5,606 23,309 42,261 22,452 5,822 6,238 1,444 (2,836) 302 1,870 33	56 6,298 8,048 8,048 802 3,348 345 3,853 16,529 29,385 16,639 4,034 4,183 584 (1,988) 200 785 23	4 7 - 2 2 1 5 17 28 11 3 4 - (1)	1 2 - 1 1 1 1 - 2 2	1	COMBINED SO 10 16 5 6 2 11 42 68 26 6 10 1 (3) 2	CHEDULE OF INVEST for the period (in the period of the per	136	29 4,277 3,788 - 319 2,424 252 2,830 - 11,781 21,356 11,346 2,942 3,153 1,029 (1,433) 153 945 17	2,027 2,440 232 1,088 114 1,270 5,473 9,724 5,507 1,335 1,384 193 (658) 66 301 8	2 3 - 1 1 1 2 2 8 12 5 1 2 - (1)		4 7 - 2 3 1 5 18 30 12 3 4 - (1)	- 13 21 - 7 8 3 15 55 89 34 8 13 1 (4) -	38 - - - - - - - - - - - - - - - - - - -
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 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 ividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Pool Private Equity Pool Real Estate Investments Farmland Investments	AY72 AY73 Combined Pool 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 AY 90 & 98 AY 90 & 98 AY 94	78 8,556 7,861 630 4,797 499 5,606 23,309 42,261 22,452 5,822 6,238 1,444 (2,836) 302 1,870	6,298 8,048 8,048 - 802 3,348 3,45 3,853 16,529 29,385 16,639 4,034 4,183 584 (1,988) 200 785	- 4 7 2 2 2 1 5 5 17 28 11 3 4 - (1) - 1	1 2 - 1 1 1 1 2 6 10 4 1 1 1 - (0)		COMBINED SO 10 16 5 6 2 11 11 42 68 26 6 10 1 (3) 2	CHEDULE OF INVEST for the period (in the period of the per	14,909 15,996 1,461 8,177 854 9,520 40,065 72,012 39,233 9,890 10,476 2,031 (4,842) 503 2,665 57	29 4,277 3,788 - 319 2,424 252 2,830 - 11,781 21,356 11,346 2,942 3,153 1,029 (1,433) 153 945	2,027 2,440 232 1,088 114 1,270 5,473 9,724 5,507 1,335 1,384 193 (658)	2 3 - 1 1 1 2 8 12 5 1 2		4 7 - 2 3 1 5 18 30 12 3 4 - (1)	- 13 21 - 7 8 3 15 55 89 34 8 13 1 (4)	17,336 31,212 16,903 4,122 16,903 4,289 4,556 1,222 (2,097) 219 1,250
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 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 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 Energy Pool REIT Pool Absolute Return Pool Mortgage-related assets Participant directed accounts	AY72 AY73 Combined Pool 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 AY 90 & 98 AY 90 & 98 AY 94	78 8,556 7,861	56 6,298 8,048 8,048 802 3,348 345 3,853 16,529 29,385 16,639 4,034 4,183 584 (1,988) 200 785 23	- 4 7 2 2 2 1 5 5 17 28 11 3 4 (1) 1	1 2 - 1 1 1 1 - 2 6 10 4 1 1 1 - (0)	1	COMBINED SO 10 16 5 6 2 11 11 42 68 26 6 10 1 (3) 2	CHEDULE OF INVES' for the period . (ir	136	29 4,277 3,788 - 2,424 252 2,830 - 11,781 21,356 11,346 2,942 3,153 1,029 (1,433) 153 945 17	2,027 2,440 232 1,088 114 1,270 5,473 9,724 5,507 1,335 1,384 193 (658) 66 301 8	2 3 	- - - - - - - - - - - - - - - - - - -	4 7 	- 13 21 - 7 8 3 15 55 89 34 8 13 1 (4) - 3	38 - 6,324 6,259 - 561 3,523 370 4,122 - 17,336 31,212 16,903 4,289 4,556 1,222 (2,097) 219 1,250 25
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 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 idually 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)	AY72 AY73 Combined Pool 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 AY 90 & 98 AY 90 & 98 AY 94	8,556 7,861 630 4,797 499 5,606 23,309 42,261 22,452 5,822 6,238 1,444 (2,836) 302 1,870 33 128,923	6,298 8,048 802 3,348 345 3,853 16,529 29,385 16,639 4,034 4,183 584 (1,988) 200 785 23	4 7 - 2 2 2 1 5 17 28 11 3 4 - (1) -	1 2 - 1 1 1 1 - 2 6 10 4 1 1 1 - (0) -		COMBINED SC 10 16 5 6 2 11 42 68 26 6 10 1 (3) 2 203	CHEDULE OF INVEST for the period (in (in (in 1) 1) 1) 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	14,909 15,996 1,461 8,177 854 9,520 40,065 72,012 39,233 9,890 10,476 2,031 (4,842) 503 2,665 57 2,635	29 4,277 3,788 319 2,424 252 2,830 - 11,781 21,356 11,346 2,942 3,153 1,029 (1,433) 153 945 17 - 65,208	2,027 2,440 232 1,088 114 1,270 5,473 9,724 5,507 1,335 1,384 193 (658) 66 301 8	2 3 1 1 1 2 8 12 5 1 1 2 (1)	- - - - - - - - - - - - - - - - - - -	4 7 - 2 3 1 5 18 30 12 3 4 - (1) - -	- 13 21 - 7 8 3 15 55 89 34 8 13 1 (4) - 3	6,324 6,259 561 3,523 370 4,122 - 17,336 31,212 16,903 4,289 4,556 1,222 (2,097) 219 1,250 25 - 1,307
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 Domestic Fixed Income Fixed Income Pool Domestic Fixed Income Fixed Income Fixed Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Pool Tobacco Revenue Fixed Income Pool Fixed Income Pool Tobacco Revenue Fixed Income Pool Tobacco Revenue Fixed Income Pool Tobacco Revenue Fixed Income Pool 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	AY72 AY73 Combined Pool 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 AY 90 & 98 AY 90 & 98 AY 94	8,556 7,861 630 4,797 499 5,606 23,309 42,261 22,452 5,822 6,238 1,444 (2,836) 302 1,870 33 - 128,923 5,382,479	6,298 8,048 802 3,348 345 3,853 16,529 29,385 16,639 4,034 4,183 584 (1,988) 200 785 23 -	4 7 - 2 2 2 1 5 17 28 11 3 4 - (1) - 1	1 2 - 1 1 1 1 - 2 6 10 4 1 1 1 - (0) - -	1	COMBINED SC 10 16 5 6 2 11 42 68 26 6 10 1 (3) 2 203 7,854	CHEDULE OF INVEST for the period (in (in (in 1) 1) 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	136 14,909 15,996 1,461 8,177 854 9,520 40,065 72,012 39,233 9,890 10,476 2,031 (4,842) 503 2,665 57 2,635 225,778	29 4,277 3,788 - 319 2,424 252 2,830 - 11,781 21,356 11,346 2,942 3,153 1,029 (1,433) 153 945 17 - 65,208 2,714,697	9 2,027 2,440 232 1,088 114 1,270 5,473 9,724 5,507 1,335 1,384 193 (658) 66 301 8 - 30,514 1,268,139	2 3 - 1 1 1 - 2 8 12 5 1 1 2 - (1) - -		4 7 - 2 3 1 5 18 30 12 3 4 - (1) - -	13 21 - 7 8 3 15 55 89 34 8 13 1 (4) - 3 266 10,388	38
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 Domestic 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 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 Combined Pool 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 AY 90 & 98 AY 90 & 98 AY 94	8,556 7,861 630 4,797 499 5,606 23,309 42,261 22,452 5,822 6,238 1,444 (2,836) 302 1,870 33 128,923	6,298 8,048 802 3,348 345 3,853 16,529 29,385 16,639 4,034 4,183 584 (1,988) 200 785 23	4 7 - 2 2 2 1 5 17 28 11 3 4 - (1) -	1 2 - 1 1 1 1 - 2 6 10 4 1 1 1 - (0) -		COMBINED SC 10 16 5 6 2 11 42 68 26 6 10 1 (3) 2 203	CHEDULE OF INVEST for the period (in (in (in 1) 1) 1) 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	14,909 15,996 1,461 8,177 854 9,520 40,065 72,012 39,233 9,890 10,476 2,031 (4,842) 503 2,665 57 2,635	29 4,277 3,788 319 2,424 252 2,830 - 11,781 21,356 11,346 2,942 3,153 1,029 (1,433) 153 945 17 - 65,208	2,027 2,440 232 1,088 114 1,270 5,473 9,724 5,507 1,335 1,384 193 (658) 66 301 8	2 3 1 1 1 2 8 12 5 1 1 2 (1)	- - - - - - - - - - - - - - - - - - -	4 7 - 2 3 1 5 18 30 12 3 4 - (1) - -	- 13 21 - 7 8 3 15 55 89 34 8 13 1 (4) - 3	38
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 Domestic 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 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 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) Transfers from (to) other funds	AY72 AY73 Combined Pool 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 AY 90 & 98 AY 90 & 98 AY 94	78 8,556 7,861 630 4,797 499 5,606 23,309 42,261 22,452 5,822 6,238 1,444 (2,836) 302 1,870 33 - 128,923 5,382,479 (50,362)	56 6,298 8,048 8,048 802 3,348 345 3,853 16,529 29,385 16,639 4,034 4,183 584 (1,988) 200 785 23 - 93,126 3,833,177 352,569	4 7 - 2 2 2 1 5 17 28 11 3 4 - (1) - 1	1 2 - 1 1 1 1 2 6 10 4 1 1 1 - (0) - - -	1	COMBINED SO 10 16 5 6 2 11 42 68 26 6 10 1 (3) 2 203 7,854 428	CHEDULE OF INVEST for the period (in (in 1) 1) 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	14,909 15,996 1,461 8,177 854 9,520 40,065 72,012 39,233 9,890 10,476 2,031 (4,842) 503 2,665 57 2,635 225,778 9,354,179 311,230	29 4,277 3,788 - 319 2,424 252 2,830 - 11,781 21,356 11,346 2,942 3,153 1,029 (1,433) 153 945 17 - 65,208 2,714,697 (54,133)	2,027 2,440 232 1,088 114 1,270 5,473 9,724 5,507 1,335 1,384 193 (658) 66 301 8	2 3 - 1 1 1 1 2 8 12 5 1 2 - (1) - - - 1,149 32		4 7 - 2 3 1 5 18 30 12 3 4 - (1) - 1	- 13 21 - 7 8 3 3 15 55 89 34 8 13 1 (4) - 3 - 266 10,388 281	38 - 6,324 6,259 - 561 3,523 370 4,122 - 17,336 31,212 16,903 4,289 4,556 1,222 (2,097) 219 1,250 25 - 1,307 97,419 4,043,523 (21,520)
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 Domestic 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 vidually 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 Participant directed accounts Total investment income (loss) Total invested assets, beginning of period Net contributions (withdrawals)	AY72 AY73 Combined Pool 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 AY 90 & 98 AY 90 & 98 AY 94	8,556 7,861 630 4,797 499 5,606 23,309 42,261 22,452 5,822 6,238 1,444 (2,836) 302 1,870 33 - 128,923 5,382,479	6,298 8,048 802 3,348 345 3,853 16,529 29,385 16,639 4,034 4,183 584 (1,988) 200 785 23 -	4 7 - 2 2 2 1 5 17 28 11 3 4 - (1) - 1	1 2 - 1 1 1 1 - 2 6 10 4 1 1 1 - (0) - -	1	COMBINED SC 10 16 5 6 2 11 42 68 26 6 10 1 (3) 2 203 7,854	CHEDULE OF INVEST for the period (in (in (in 1) 1) 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	136 14,909 15,996 1,461 8,177 854 9,520 40,065 72,012 39,233 9,890 10,476 2,031 (4,842) 503 2,665 57 2,635 225,778 9,354,179	29 4,277 3,788 - 319 2,424 252 2,830 - 11,781 21,356 11,346 2,942 3,153 1,029 (1,433) 153 945 17 - 65,208 2,714,697	9 2,027 2,440 232 1,088 114 1,270 5,473 9,724 5,507 1,335 1,384 193 (658) 66 301 8 - 30,514 1,268,139	2 3 - 1 1 1 - 2 8 12 5 1 1 2 - (1) - -		4 7 - 2 3 1 5 18 30 12 3 4 - (1) - -	13 21 - 7 8 3 15 55 89 34 8 13 1 (4) - 3 266 10,388	38

PUBLIC EMPLOYEES' RETIREMENT SYSTEM

DEFINED CONTRIBUTION PARTICIPANT DIRECTED

DEFINED CONTRIBUTION DEFINED BENEFIT OD&D P/F

DEFINED CONTRIBUTION DEFINED BENEFIT OD&D

DEFINED BENEFIT RETIREE HEALTH CARE TRUST

DEFINED BENEFIT PLAN

COMBINED SCHEDULE OF INVESTED ASSETS

at Fair Value August 31, 2010

(in thousands of dollars)

INVESTMENTS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD

		JUD	ICIAL RETIREMENT SYS	ЭТЕМ	MILITARY RETIREMENT SYSTEM	Participa	Participant Directed		Participant Directed		Participant Directed		Participant Directed	
_		JUDICIAL DEFINED BENEFIT PLAN	DEFINED BENEFIT RETIREE HEALTH CARE TRUST	TOTAL JUDICIAL RETIREMENT TRUST	MILITARY DEFINED BENEFIT PLAN	SBS PLAN	DEFERRED COMP PLAN	TOTAL ASSETS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD						
_	CUSTODIAN ACCOUNT #'S	AY23	AYW4 & W7		AY24	AY25/GW	GW							
INVESTED ASSETS														
Short-term Fixed Income Pool	AY70	1,572	165	1,737	958	7,236		302,951						
Intermediate-term Fixed Income Pool	AY72			-				-						
Broad Market Fixed Income Pool	AY73			-				-						
US Treasury Fixed Income	Combined Pools	9,011	1,691	10,702	11,153			1,324,399						
Retirement Fixed Income Pool	AY77	3,704	1,015	4,719	7,106			679,067						
Domestic Fixed Income Fund	SSGA	-	-	-				-						
Lazard Emerging Income Plus Debt Pool	AY5R			-				-						
TIPS	AY6N	548	107	655				181,958						
High Yield Pool	Combined Pool	2,442	420	2,861				340,215						
Emerging Debt Pool	AY 5M	739	128	867				103,597						
International Fixed Income Pool	Pool	1,707	309	2,016				243,722						
Tobacco Revenue Fixed Income				-				-						
Individually held debt securities and other instruments				-				-						
Domestic Equity	Combined Pools	27,872	4,953	32,825	7,487			3,923,474						
International Equity	Combined Pools	15,312	2,670	17,982	4,286			2,140,964						
Emerging Markets	Combined Pool	5,853	1,088	6,941				836,000						
Private Equity Pool	Combined Pool	9,416	1,636	11,052				1,310,060						
Real Estate Investments	Combined Pools	7,896	1,403	9,299				1,109,913						
Farmland Investments	Combined Pools	3,445	600	4,045				503,060						
Timber Pool	AY 9Q & 9S	1,137	200	1,337				158,954						
Energy Pool	Combined Pool	614	102	716				83,868						
REIT Pool	AY9H	422	67	489				106,216						
Absolute Return Pool	AY9D/9E/9F	4,752	828	5,580				662,674						
Mortgage-related assets				-				-						
Total Investments		96,441	17,382	113,824	30,990	7,236	-	14,011,093						
Income receivable		-	-	-	-	1	-	61						
Income earned, but not distributed from (to) other funds								-						
Total managed investments		96,442	17,382	113,824	30,990	7,237	-	14,011,155						
Participant directed investments		-	-	-	-	2,234,039	515,441	2,901,059						
Total invested assets		96,442	17,382	113,824	30,990	2,241,276	515,441	16,912,214						

COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS for the period July 1, 2010 through August 31, 2010 (in thousands of dollars)

				(in th	ousands of dollars)		
INCOME AND CHANGES IN ASSETS								
Short-term Fixed Income Pool	AY70	1	-	1	-	7		182
Intermediate-term Fixed Income Pool	AY72			-				-
Broad Market Fixed Income Pool	AY73			-				-
US Treasury Fixed Income	Combined Pool	151	27	179	179	-	-	21,590
Retirement Fixed Income Pool	AY77	140	33	173	224			22,652
Domestic Fixed Income Fund	SSGA			-				-
Lazard Emerging Income Plus Debt Pool	AY5R			-				-
TIPS Pool	AY6N	11	2	13				2,036
High Yield Pool	Pool	85	15	99				11,799
Emerging Debt Pool	AY 5M	9	2	10				1,234
International Fixed Income Pool	Combined Pool	99	17	116				13,757
Tobacco Revenue Fixed Income				-				-
Individually held debt securities and other instruments				-				-
Domestic Equity	Combined Pools	412	73	485	134			58,020
International Equity	Combined Pool	746	130	876	209			104,309
Emerging Markets Pool	Combined Pool	396	74	470				56,606
Private Equity Pool	Combined Pool	103	18	121				14,300
Real Estate Investments	Combined Pools	110	19	129				15,161
Farmland Investments	Combined Pools	15	3	17				3,270
Timber Pool	AY 9Q & 9S	(50)	(9)	(59)				(6,998)
Energy Pool	AY 9A & 9Z	5	1	6				728
REIT Pool	AY9H	33	5	38				3,953
Absolute Return Pool	AY9D/9E/9F	1	-	1				82
Mortgage-related assets				-				-
Participant directed accounts				-		50,673	10,267	64,881
Total investment income (loss)		2,267	408	2,676	746	50,680	10,267	387,570
Total invested assets, beginning of period		95,058	16,979	112,037	29,497	2,189,939	502,805	16,231,979
Net contributions (withdrawals)		(884)	(5)	(889)	747	658	2,370	292,596
Transfers from (to) other funds								-
Commission Recapture		0	-	1	-			68
Total invested assets, end of period		96,442	17,382	113,824	30,990	2,241,276	515,441	16,912,214

- (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.

page 6 of 6