

**COMBINED SCHEDULE OF INVESTED ASSETS**  
at Fair Value  
September 30, 2009  
(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
<b>INVESTED ASSETS</b>					
Short-term Fixed Income Pool	AY70	3,495,999	3,220	157,321	3,656,540
Intermediate-term Fixed Income Pool	AY72	6,326,921	10,313	-	6,337,235
Broad Market Fixed Income Pool	AY73	786,784	63,024	-	849,808
Conservative Broad Market Fixed Income Pool	AY76	1,858,691	-	-	1,858,691
Retirement Fixed Income Pool	AY77	-	-	1,830,190	1,830,190
Domestic Fixed Income Fund	SSGA	-	26,517	-	26,517
Lazard Emerging Income Plus Debt Pool	AY5R	82,083	-	-	82,083
TIPS Pool	AY6N	-	-	74,978	74,978
High Yield Pool	Combined Pool	-	-	302,477	302,477
Emerging Debt Pool	AY 5M	-	-	99,277	99,277
International Fixed Income Pool	Combined Pool	-	-	205,061	205,061
Tobacco Revenue Fixed Income		67,727	-	-	67,727
Individually held debt securities and other instruments		1,025,454	4,901	-	1,030,355
Domestic Equity	Combined Pools	2,167,776	158,707	4,446,841	6,773,324
International Equity	Combined Pool	1,055,083	40,539	2,244,664	3,340,285
Emerging Markets	Combined Pool	-	-	692,665	692,665
Private Equity Pool	Combined Pool	-	-	1,117,510	1,117,510
Real Estate Investments	Combined Pools	-	-	1,225,834	1,225,834
Farmland Investments	Combined Pools	-	-	475,637	475,637
Timber Pool	AY 9Q & 9S	-	-	155,421	155,421
Energy Pool	Combined Pool	-	-	84,124	84,124
REIT Pool	AY 9H	-	-	45,472	45,472
Absolute Return Pool	AY9D/9E/9F	-	-	562,029	562,029
Mortgage-related assets		-	-	8	8
Total Investments		16,866,518	307,221	13,719,511	30,893,250
Income receivable		6,846	6	245	7,096
Income earned, but not distributed from (to) other funds		-	-	-	-
<b>Total managed investments</b>		<b>16,873,365</b>	<b>307,226</b>	<b>13,719,756</b>	<b>30,900,346</b>
Participant directed investments		-	-	2,731,403	2,731,403
<b>Total invested assets</b>		<b>16,873,365</b>	<b>307,226</b>	<b>16,451,159</b>	<b>33,631,750</b>

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

<b>TOTAL INCOME AND CHANGE IN ASSETS</b>					
Short-term Fixed Income Pool	AY70	18,004	18	710	18,732
Intermediate-term Fixed Income Pool	AY72	116,545	189	-	116,735
Broad Market Fixed Income Pool	AY73	29,955	2,659	-	32,613
Conservative Broad Market Fixed Income Pool	AY76	62,511	-	-	62,511
Retirement Fixed Income Pool	AY77	-	-	78,946	78,946
Domestic Fixed Income Fund	SSGA	-	875	-	875
Lazard Emerging Income Plus Debt Pool	AY5R	4,020	-	-	4,020
TIPS Pool	AY6N	-	-	409	409
High Yield Pool	Combined Pool	-	-	28,032	28,032
Emerging Debt Pool	AY 5M	-	-	3,954	3,954
International Fixed Income Pool	Combined Pool	-	-	15,980	15,980
Tobacco Revenue Fixed Income		125	-	-	125
Individually held debt securities and other instruments		621	3	-	624
Domestic Equity	Combined Pools	347,681	22,058	616,985	986,723
International Equity	Combined Pool	169,732	6,050	347,971	523,753
Emerging Markets Pool	Combined Pool	-	-	118,004	118,004
Private Equity Pool	Combined Pool	-	-	36,850	36,850
Real Estate Investments	Combined Pools	-	-	(90,618)	(90,618)
Farmland Investments	Combined Pools	-	-	5,525	5,525
Timber Pool	AY 9Q & 9s	-	-	(197)	(197)
Energy Pool	Combined Pool	-	-	1,579	1,579
REIT Pool	AY 9H	-	-	11,143	11,143
Absolute Return Pool	AY9D/9E/9F	-	-	13,604	13,604
Mortgage-related assets		-	-	-	-
Participant directed accounts		-	-	229,721	229,721
<b>Total investment income (loss)</b>		<b>749,195</b>	<b>31,851</b>	<b>1,418,595</b>	<b>2,199,642</b>
<b>Total invested assets, beginning of period</b>		<b>15,443,334</b>	<b>275,461</b>	<b>14,879,208</b>	<b>30,598,003</b>
Net contributions (withdrawals)		680,836	(85)	153,265	834,015
Transfers from (to) other funds		-	-	-	-
Commission Recapture		-	-	91	91
<b>Total invested assets, end of period</b>		<b>16,873,365</b>	<b>307,226</b>	<b>16,451,159</b>	<b>33,631,750</b>

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

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

	CUSTODIAN ACCOUNT #/S	CONSTITUTIONAL BUDGET RESERVE FUND				PUBLIC SCHOOL TRUST FUND			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 (c)	PRINCIPAL	INCOME	TOTAL PRINCIPAL AND INCOME	PRINCIPAL	INCOME	TOTAL PRINCIPAL AND INCOME	INVESTMENT LOSS TRUST	POWER COST EQUALIZATION FUND	ILLINOIS CREEK MINE RESTORATION	CONSTRUCTION BONDS	GENERAL CONSTRUCTION TRANSFER
		AY19	AY10	AY01	AY2G	AY08	AY09	AY06	AY07	AY28	AY13	AY9J	AY9V	AY2W			
<b>INVESTED ASSETS</b>																	
Short-term Fixed Income Pool	AY70	414,945	-	414,945	2,622,944	6,075	7,276	6,371	13,647	98	348	445	3,320	24	691	47,533	71,686
Intermediate-term Fixed Income Pool	AY72	2,779,901	-	2,779,901	3,439,358	-	-	-	-	-	-	-	-	-	-	-	-
Broad Market Fixed Income Pool	AY73	786,784	-	786,784	-	-	-	-	-	-	-	-	-	-	-	-	-
Conservative Broad Market Fixed Income Pool	AY76	-	1,494,477	1,494,477	-	-	196,607	196,607	2,151	2,151	-	-	119,832	-	-	-	-
Retirement Fixed Income Pool	AY77	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Domestic Fixed Income Fund	SSGA	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Lazard Emerging Income Plus Debt Pool	AY5R	-	82,083	82,083	-	-	-	-	-	-	-	-	-	-	-	-	-
TIPS	AY6N	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
High Yield Pool	Combined Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Emerging Debt Pool	AY 5M	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
International Fixed Income Pool	Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income		-	-	67,727	-	-	-	-	-	-	-	-	-	-	-	-	-
Individually held debt securities and other instruments		-	-	165,485	859,969	-	-	-	-	-	-	-	-	-	-	-	-
Domestic Equity	Combined Pools	-	1,770,480	1,770,480	-	-	156,917	156,917	5,494	5,494	-	-	143,689	173	-	-	-
International Equity	Combined Pools	-	944,376	944,376	-	-	-	-	1,570	1,570	-	-	68,219	-	-	-	-
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	Combined Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
REIT Pool	AY9H	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Absolute Return Pool	AY9D/9E/9F	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Mortgage-related assets		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total Investments</b>		<b>3,981,630</b>	<b>4,291,416</b>	<b>8,273,046</b>	<b>6,295,514</b>	<b>866,044</b>	<b>360,800</b>	<b>6,371</b>	<b>367,171</b>	<b>9,312</b>	<b>348</b>	<b>9,660</b>	<b>3,320</b>	<b>331,764</b>	<b>864</b>	<b>47,533</b>	<b>71,686</b>
Income receivable		675	-	675	4,594	13	761	11	772	29	1	29	6	-	1	82	124
Income earned, but not distributed from (to) other funds		-	-	13	(13)	(761)	761	-	-	(30)	30	-	-	-	-	-	-
<b>Total managed investments</b>		<b>3,982,305</b>	<b>4,291,416</b>	<b>8,273,721</b>	<b>6,300,120</b>	<b>866,044</b>	<b>360,800</b>	<b>7,143</b>	<b>367,943</b>	<b>9,310</b>	<b>379</b>	<b>9,689</b>	<b>3,326</b>	<b>331,764</b>	<b>865</b>	<b>47,615</b>	<b>71,810</b>
Participant directed investments		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total invested assets</b>		<b>3,982,305</b>	<b>4,291,416</b>	<b>8,273,721</b>	<b>6,300,120</b>	<b>866,044</b>	<b>360,800</b>	<b>7,143</b>	<b>367,943</b>	<b>9,310</b>	<b>379</b>	<b>9,689</b>	<b>3,326</b>	<b>331,764</b>	<b>865</b>	<b>47,615</b>	<b>71,810</b>

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

<b>INCOME AND CHANGES IN ASSETS</b>																	
	AY19	AY10	AY01	AY2G	AY08	AY09	AY06	AY07	AY28	AY13	AY9J	AY9V	AY2W				
Short-term Fixed Income Pool	1,682	-	1,682	13,643	73	34	35	69	-	2	3	18	-	4	276	397	
Intermediate-term Fixed Income Pool	46,008	-	46,008	68,549	-	-	-	-	-	-	-	-	-	-	-	-	
Broad Market Fixed Income Pool	29,955	-	29,955	-	-	-	-	-	-	-	-	-	-	-	-	-	
Conservative Broad Market Fixed Income Pool	-	48,500	48,500	-	-	-	7,563	7,563	80	80	-	4,624	-	-	-	-	
Retirement Fixed Income Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Domestic Fixed Income Fund	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Lazard Emerging Income Plus Debt Pool	-	4,020	4,020	-	-	-	-	-	-	-	-	-	-	-	-	-	
TIPS Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
High Yield Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Emerging Debt Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
International Fixed Income Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Tobacco Revenue Fixed Income	-	-	125	-	-	-	-	-	-	-	-	-	-	-	-	-	
Individually held debt securities and other instruments	-	-	367	254	-	-	-	-	-	-	-	-	-	-	-	-	
Domestic Equity	-	289,211	289,211	-	-	23,270	23,270	773	773	21,657	24	-	-	-	-	-	
International Equity	-	152,818	152,818	-	-	-	-	278	278	10,178	-	-	-	-	-	-	
Emerging Markets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Private Equity Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Real Estate Investments	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Farmland Investments	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Timber Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Energy Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
REIT Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Absolute Return Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Mortgage-related assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Participant directed accounts	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
<b>Total investment income (loss)</b>	<b>77,645</b>	<b>494,549</b>	<b>572,194</b>	<b>82,685</b>	<b>327</b>	<b>30,867</b>	<b>35</b>	<b>30,902</b>	<b>1,131</b>	<b>2</b>	<b>1,134</b>	<b>18</b>	<b>36,459</b>	<b>28</b>	<b>276</b>	<b>397</b>	
<b>Total invested assets, beginning of period</b>	<b>3,317,457</b>	<b>3,796,867</b>	<b>7,114,324</b>	<b>6,917,947</b>	<b>23,808</b>	<b>328,177</b>	<b>6,359</b>	<b>334,536</b>	<b>8,190</b>	<b>595</b>	<b>8,785</b>	<b>3,333</b>	<b>303,354</b>	<b>837</b>	<b>53,275</b>	<b>69,839</b>	
Net contributions (withdrawals)	587,203	-	587,203	(700,597)	841,996	2,539	(34)	2,505	22	(252)	(230)	(26)	(8,049)	-	(5,937)	1,574	
Transfers from (to) other funds	-	-	-	86	(86)	(783)	783	-	(34)	34	-	-	-	-	-	-	
Commission Recapture	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
<b>Total invested assets, end of period</b>	<b>3,982,305</b>	<b>4,291,416</b>	<b>8,273,721</b>	<b>6,300,120</b>	<b>866,044</b>	<b>360,800</b>	<b>7,143</b>	<b>367,943</b>	<b>9,310</b>	<b>379</b>	<b>9,689</b>	<b>3,326</b>	<b>331,764</b>	<b>865</b>	<b>47,615</b>	<b>71,810</b>	

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

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

INTERNATIONAL AIRPORTS																
BOND PROCEEDS																
REVENUE / REPAIR & REPLACEMENT / DEVELOPMENT	CUSTODIAN ACCOUNT #S	AY04/05	AY9M	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
				AY14	AY20	AY18	AY2B	AY2A	AY2E	AY2P	AY2R	AY2U	AY9W	AY9X	AY9Y	
<b>INVESTED ASSETS</b>																
Short-term Fixed Income Pool	AY70	19,448	2,409	1,806	1,671	184	1,284	6,340	14,863	4,240	7,670	2,387	20,833	42,037	9,760	134,932
Intermediate-term Fixed Income Pool	AY72	89,632	18,031													107,663
Broad Market Fixed Income Pool	AY73															-
Conservative Broad Market Fixed Income Pool	AY76															-
Retirement Fixed Income Pool	AY77															-
Domestic Fixed Income Fund	SSGA															-
Lazard Emerging Income Plus Debt Pool	AY5R															-
TIPS	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	AY 9Q & 9S															-
Energy Pool	Combined Pool															-
REIT Pool	AY9H															-
Absolute Return Pool	AY9D/9E/9F															-
Mortgage-related assets																-
Total Investments		109,081	20,440	1,806	1,671	184	1,284	6,340	14,863	4,240	7,670	2,387	20,833	42,037	9,760	242,595
Income receivable		26	5	3	3	-	2	11	26	7	13	4	38	73	19	230
Income earned, but not distributed from (to) other funds		-	-													-
<b>Total managed investments</b>		<b>109,106</b>	<b>20,445</b>	<b>1,810</b>	<b>1,673</b>	<b>184</b>	<b>1,286</b>	<b>6,351</b>	<b>14,889</b>	<b>4,247</b>	<b>7,683</b>	<b>2,391</b>	<b>20,871</b>	<b>42,110</b>	<b>9,778</b>	<b>242,825</b>
Participant directed investments																-
<b>Total invested assets</b>		<b>109,106</b>	<b>20,445</b>	<b>1,810</b>	<b>1,673</b>	<b>184</b>	<b>1,286</b>	<b>6,351</b>	<b>14,889</b>	<b>4,247</b>	<b>7,683</b>	<b>2,391</b>	<b>20,871</b>	<b>42,110</b>	<b>9,778</b>	<b>242,825</b>

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

INCOME AND CHANGES IN ASSETS																
Short-term Fixed Income Pool	AY70	65	16	10	9	1	7	38	82	24	44	13	134	238	58	740
Intermediate-term Fixed Income Pool	AY72	1,532	456													1,989
Broad Market Fixed Income Pool	AY73															-
Conservative Broad Market Fixed Income Pool	AY76															-
Retirement Fixed Income Pool	AY77															-
Domestic Fixed Income Fund	SSGA															-
Lazard Emerging Income Plus Debt Pool	AY5R															-
TIPS 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																-
<b>Total investment income (loss)</b>		<b>1,597</b>	<b>473</b>	<b>10</b>	<b>9</b>	<b>1</b>	<b>7</b>	<b>38</b>	<b>82</b>	<b>24</b>	<b>44</b>	<b>13</b>	<b>134</b>	<b>238</b>	<b>58</b>	<b>2,729</b>
<b>Total invested assets, beginning of period</b>		<b>92,308</b>	<b>34,939</b>	<b>1,810</b>	<b>1,721</b>	<b>183</b>	<b>1,279</b>	<b>7,479</b>	<b>14,806</b>	<b>4,248</b>	<b>8,069</b>	<b>2,377</b>	<b>28,952</b>	<b>43,602</b>	<b>9,875</b>	<b>251,649</b>
Net contributions (withdrawals)		15,201	(14,966)	(11)	(57)	-	-	(1,165)	-	(24)	(430)	-	(8,215)	(1,730)	(154)	(11,552)
Transfers from (to) other funds		-	-													-
Commission Recapture																-
<b>Total invested assets, end of period</b>		<b>109,106</b>	<b>20,445</b>	<b>1,810</b>	<b>1,673</b>	<b>184</b>	<b>1,286</b>	<b>6,351</b>	<b>14,889</b>	<b>4,247</b>	<b>7,683</b>	<b>2,391</b>	<b>20,871</b>	<b>42,110</b>	<b>9,778</b>	<b>242,825</b>

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

INVESTMENTS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE										OTHER INVESTED ASSETS											
GENERAL OBLIGATION BONDS																					
RETIREMENT HEALTH INSURANCE				Series 2003A		Series 2003B		Series 2008		TOTAL ASSETS											
MAJOR MEDICAL		LONG TERM CARE		EDUCATION AND MUSEUM FACILITY		TRANSPORTATION PROJECTS		ACCELERATED TRANSPORTATION		TRANSPORTATION PROJECTS		UNIVERSITY OF ALASKA TRUST		ALASKA STUDENT LOAN CORPORATION (e)		EXXON VALDEZ OIL SPILL INVESTMENT FUND (d)		MENTAL HEALTH TRUST RESERVE FUND		TOTAL OTHER INVESTED ASSETS	
CUSTODIAN ACCOUNT #/S		AY03		AY11		AY2N		AY2O		AY2M		AY2Q		AY12		AY15/2F/2V/9R		AY02/2H/2J		AY2L	
<b>INVESTED ASSETS</b>																					
Short-term Fixed Income Pool	AY70	21,543	3,262	24,805	9,841	2,451	2,866	139,793	154,950	3,495,999	-	-	1	3,219	3,220	-	-	-	-	-	-
Intermediate-term Fixed Income Pool	AY72	-	-	-	-	-	-	-	-	6,326,921	-	-	10,313	-	-	-	-	-	-	-	10,313
Broad Market Fixed Income Pool	AY73	-	-	-	-	-	-	-	-	786,784	-	-	53,206	9,818	63,024	-	-	-	-	-	-
Conservative Broad Market Fixed Income Pool	AY76	-	45,624	45,624	-	-	-	-	-	1,858,691	-	-	-	-	-	-	-	-	-	-	-
Retirement Fixed Income Pool	AY77	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Domestic Fixed Income Fund	SSGA	-	-	-	-	-	-	-	-	-	26,517	-	-	-	26,517	-	-	-	-	-	26,517
Lazard Emerging Income Plus Debt Pool	AY5R	-	-	-	-	-	-	-	-	82,083	-	-	-	-	-	-	-	-	-	-	-
TIPS Pool	AY6N	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
High Yield Pool	Combined Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Emerging Debt Pool	AY 5M	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
International Fixed Income Pool	Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	67,727	-	-	-	-	-	-	-	-	-	-	-
Individually held debt securities and other instruments	-	-	-	-	-	-	-	-	-	1,025,454	-	-	4,901	-	-	-	-	-	-	-	4,901
Domestic Equity	Combined Pools	-	91,023	91,023	-	-	-	-	-	2,167,776	58,051	-	84,564	16,092	158,707	-	-	-	-	-	-
International Equity	Combined Pools	-	40,917	40,917	-	-	-	-	-	1,055,083	1,748	-	30,470	8,321	40,539	-	-	-	-	-	-
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	Combined Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
REIT Pool	AY9H	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Absolute Return Pool	AY9D/9E/9F	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Mortgage-related assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Total Investments	-	21,543	180,827	202,370	9,841	2,451	2,866	139,793	154,950	16,866,518	86,316	15,215	168,241	37,449	307,221	-	-	-	-	-	-
Income receivable	-	37	3	40	17	6	5	253	281	6,846	-	-	-	6	6	-	-	-	-	-	-
Income earned, but not distributed from (to) other funds	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total managed investments</b>	-	<b>21,579</b>	<b>180,830</b>	<b>202,410</b>	<b>9,858</b>	<b>2,457</b>	<b>2,871</b>	<b>140,046</b>	<b>155,232</b>	<b>16,873,365</b>	<b>86,316</b>	<b>15,215</b>	<b>168,241</b>	<b>37,455</b>	<b>307,226</b>	-	-	-	-	-	-
Participant directed investments	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total invested assets</b>	-	<b>21,579</b>	<b>180,830</b>	<b>202,410</b>	<b>9,858</b>	<b>2,457</b>	<b>2,871</b>	<b>140,046</b>	<b>155,232</b>	<b>16,873,365</b>	<b>86,316</b>	<b>15,215</b>	<b>168,241</b>	<b>37,455</b>	<b>307,226</b>	-	-	-	-	-	-

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

<b>INCOME AND CHANGES IN ASSETS</b>																					
Short-term Fixed Income Pool	AY70	112	11	123	56	23	17	881	976	18,004	-	-	18	18	-	-	-	-	-	-	-
Intermediate-term Fixed Income Pool	AY72	-	-	-	-	-	-	-	-	116,545	-	189	-	189	-	-	-	-	-	-	-
Broad Market Fixed Income Pool	AY73	-	-	-	-	-	-	-	-	29,955	-	2,247	411	2,659	-	-	-	-	-	-	-
Conservative Broad Market Fixed Income Pool	AY76	-	1,743	1,743	-	-	-	-	-	62,511	-	-	-	-	-	-	-	-	-	-	-
Retirement Fixed Income Pool	AY77	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Domestic Fixed Income Fund	SSGA	-	-	-	-	-	-	-	-	-	875	-	-	875	-	-	-	-	-	-	-
Lazard Emerging Income Plus Debt Pool	AY5R	-	-	-	-	-	-	-	-	4,020	-	-	-	-	-	-	-	-	-	-	-
TIPS Pool	AY6N	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
High Yield Pool	Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Emerging Debt Pool	AY 5M	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
International Fixed Income Pool	Combined Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	125	-	-	-	-	-	-	-	-	-	-	-
Individually held debt securities and other instruments	-	-	-	-	-	-	-	-	-	621	3	-	3	3	-	-	-	-	-	-	-
Domestic Equity	Combined Pools	-	12,745	12,745	-	-	-	-	-	347,681	7,954	11,850	2,253	22,058	-	-	-	-	-	-	-
International Equity	Combined Pool	-	6,458	6,458	-	-	-	-	-	169,732	(1)	4,749	1,302	6,050	-	-	-	-	-	-	-
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	Combined Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
REIT Pool	AY9H	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Absolute Return Pool	AY9D/9E/9F	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Mortgage-related assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Participant directed accounts	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total investment income (loss)</b>	-	<b>112</b>	<b>20,957</b>	<b>21,069</b>	<b>56</b>	<b>23</b>	<b>17</b>	<b>881</b>	<b>976</b>	<b>749,195</b>	<b>8,828</b>	<b>192</b>	<b>18,847</b>	<b>3,984</b>	<b>31,851</b>	-	-	-	-	-	-
<b>Total invested assets, beginning of period</b>	-	<b>20,129</b>	<b>155,581</b>	<b>175,711</b>	<b>10,966</b>	<b>5,018</b>	<b>3,830</b>	<b>166,123</b>	<b>185,937</b>	<b>15,443,334</b>	<b>68,523</b>	<b>23,340</b>	<b>150,126</b>	<b>33,471</b>	<b>275,461</b>	-	-	-	-	-	-
Net contributions (withdrawals)	-	1,338	4,291	5,630	(1,164)	(2,584)	(976)	(26,958)	(31,682)	680,836	8,965	(8,318)	(732)	-	(85)	-	-	-	-	-	-
Transfers from (to) other funds	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Commission Recapture	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total invested assets, end of period</b>	-	<b>21,579</b>	<b>180,830</b>	<b>202,410</b>	<b>9,858</b>	<b>2,457</b>	<b>2,871</b>	<b>140,046</b>	<b>155,232</b>	<b>16,873,365</b>	<b>86,316</b>	<b>15,215</b>	<b>168,241</b>	<b>37,455</b>	<b>307,226</b>	-	-	-	-	-	-

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

**INVESTMENTS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD**

	CUSTODIAN ACCOUNT #S	PUBLIC EMPLOYEES' RETIREMENT SYSTEM								TEACHERS' RETIREMENT SYSTEM						
		DEFINED BENEFIT PLAN	DEFINED BENEFIT RETIREE HEALTH CARE TRUST	DEFINED CONTRIBUTION BENEFIT OD&D	DEFINED CONTRIBUTION 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 BENEFIT OD&D	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	DEFINED CONTRIBUTION RETIREE MEDICAL PLAN	DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT	TOTAL TEACHER'S RETIREMENT SYSTEM
		AY21	AYW2	AY6G & 6W	AY6I & 6Y	AY6J & 6W	AYX2 & X4	AY Y2 & Y4		AY22	AYW3	AY6H & 6X	AY6L & 6W	AYX3 & X5	AYY3 & Y5	
<b>INVESTED ASSETS</b>																
Short-term Fixed Income Pool	AY70	32,356	88,598	32	12	1,429	96	414	122,938	5,212	17,171	7	110	22	66	22,589
Intermediate-term Fixed Income Pool	AY72	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Broad Market Fixed Income Pool	AY73	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Conservative Broad Market Fixed Income Pool	AY76	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Retirement Fixed Income Pool	AY77	705,824	512,501	349	100	-	775	2,758	1,222,307	387,797	187,049	148	-	315	911	576,220
Domestic Fixed Income Fund	SSGA	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Lazard Emerging Income Plus Debt Pool	AY5R	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
TIPS	AY6N	29,261	22,826	80	23	-	178	632	53,001	13,914	6,751	34	-	72	209	20,981
High Yield Pool	Combined Pool	125,183	82,268	53	16	-	118	418	208,055	62,897	28,655	22	-	47	135	91,756
Emerging Debt Pool	AY 5M	40,261	27,489	50	15	-	112	399	68,325	20,439	9,440	21	-	46	132	30,078
International Fixed Income Pool	Pool	84,170	56,349	50	14	-	111	397	141,093	42,417	19,550	21	-	45	131	62,164
Tobacco Revenue Fixed Income		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Individually held debt securities and other instruments		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Domestic Equity	Combined Pools	1,796,638	1,251,610	745	214	-	1,654	5,889	3,056,751	923,640	418,631	317	-	673	1,946	1,345,208
International Equity	Combined Pools	903,103	629,905	433	124	-	961	3,420	1,537,947	465,779	210,985	184	-	391	1,131	678,470
Emerging Markets	Combined Pool	280,425	194,721	121	35	-	268	953	476,522	144,951	65,997	51	-	109	315	211,424
Private Equity Pool	Combined Pool	454,138	314,105	176	51	-	392	1,395	770,256	233,748	105,785	75	-	159	461	340,228
Real Estate Investments	Combined Pools	537,312	296,396	221	64	-	491	1,749	836,233	276,169	100,179	94	-	200	578	377,220
Farmland Investments	Combined Pools	198,041	128,639	40	11	-	88	313	327,132	105,290	42,880	17	-	36	103	148,326
Timber Pool	AY 9Q & 9S	59,969	42,820	25	7	-	55	196	103,072	35,028	15,950	11	-	22	65	51,076
Energy Pool	Combined Pool	35,283	22,950	7	2	-	17	59	58,318	17,871	7,872	3	-	7	20	25,773
REIT Pool	AY9H	18,978	12,150	8	2	-	18	63	31,218	9,883	3,886	3	-	7	21	13,800
Absolute Return Pool	AY9D/9E/9F	228,050	156,901	125	36	-	278	989	386,379	115,935	54,258	53	-	113	327	170,686
Mortgage-related assets		-	-	-	-	-	-	-	-	8	-	-	-	-	-	8
Total Investments		5,528,990	3,840,228	2,516	727	1,429	5,612	20,043	9,399,545	2,860,978	1,295,038	1,064	110	2,265	6,549	4,166,004
Income receivable		83	102	-	-	1	-	1	188	18	27	-	-	-	-	44
Income earned, but not distributed from (to) other funds		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total managed investments</b>		<b>5,529,074</b>	<b>3,840,330</b>	<b>2,517</b>	<b>727</b>	<b>1,430</b>	<b>5,612</b>	<b>20,044</b>	<b>9,399,733</b>	<b>2,860,996</b>	<b>1,295,064</b>	<b>1,064</b>	<b>111</b>	<b>2,265</b>	<b>6,549</b>	<b>4,166,048</b>
Participant directed investments		-	-	-	-	69,090	-	-	69,090	-	-	-	30,190	-	-	30,190
<b>Total invested assets</b>		<b>5,529,074</b>	<b>3,840,330</b>	<b>2,517</b>	<b>727</b>	<b>70,520</b>	<b>5,612</b>	<b>20,044</b>	<b>9,468,823</b>	<b>2,860,996</b>	<b>1,295,064</b>	<b>1,064</b>	<b>30,301</b>	<b>2,265</b>	<b>6,549</b>	<b>4,196,238</b>

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

<b>INCOME AND CHANGES IN ASSETS</b>																
		AY21	AYW2	AY6G & 6W	AY6I & 6Y	AY6J & 6W	AYX2 & X4	AY Y2 & Y4		AY22	AYW3	AY6H & 6X	AY6L & 6W	AYX3 & X5	AYY3 & Y5	
Short-term Fixed Income Pool	AY70	228	257	-	-	4	1	4	494	85	82	-	1	-	1	169
Intermediate-term Fixed Income Pool	AY72	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Broad Market Fixed Income Pool	AY73	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Conservative Broad Market Fixed Income Pool	AY76	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Retirement Fixed Income Pool	AY77	30,100	22,354	14	4	-	30	105	52,607	16,385	8,539	6	-	13	37	24,980
Domestic Fixed Income Fund	SSGA	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Lazard Emerging Income Plus Debt Pool	AY5R	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
TIPS Pool	AY6N	158	124	1	-	-	1	4	288	77	37	-	-	-	1	115
High Yield Pool	Pool	11,413	7,867	4	1	-	10	34	19,331	5,781	2,656	2	-	4	12	8,455
Emerging Debt Pool	AY 5M	1,589	1,116	2	1	-	4	15	2,727	809	376	1	-	2	5	1,193
International Fixed Income Pool	Combined Pool	6,392	4,592	4	1	-	8	27	11,023	3,278	1,523	2	-	3	9	4,816
Tobacco Revenue Fixed Income		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Individually held debt securities and other instruments		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Domestic Equity	Combined Pools	245,134	178,193	100	27	-	219	772	424,446	127,455	58,371	44	-	95	274	186,239
International Equity	Combined Pool	137,103	101,017	63	17	-	138	487	238,827	70,907	33,718	28	-	60	173	104,886
Emerging Markets	Combined Pool	47,855	33,149	21	6	-	46	163	81,241	24,741	11,137	9	-	19	56	35,963
Private Equity Pool	Combined Pool	15,187	10,159	6	2	-	12	44	25,409	7,841	3,346	2	-	5	15	11,209
Real Estate Investments	Combined Pools	(40,071)	(21,580)	(16)	(5)	-	(36)	(127)	(61,834)	(20,512)	(7,294)	(7)	-	(15)	(42)	(27,869)
Farmland Investments	Combined Pools	2,392	1,446	-	-	-	1	3	3,842	1,236	444	-	-	-	1	1,681
Timber Pool	AY 9Q & 9S	(118)	(18)	-	-	-	-	-	(136)	(54)	(6)	-	-	-	-	(60)
Energy Pool	Combined Pool	661	430	-	-	-	-	1	1,092	339	142	-	-	-	-	481
REIT Pool	AY9H	4,655	2,977	2	1	-	4	16	7,655	2,416	952	1	-	2	5	3,377
Absolute Return Pool	AY9D/9E/9F	5,417	3,905	3	1	-	6	22	9,355	2,789	1,329	1	-	3	8	4,129
Mortgage-related assets		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Participant directed accounts		-	-	-	-	8,754	-	-	8,754	-	-	-	4,101	-	-	4,101
<b>Total investment income (loss)</b>		<b>468,098</b>	<b>345,990</b>	<b>204</b>	<b>55</b>	<b>8,758</b>	<b>445</b>	<b>1,571</b>	<b>825,120</b>	<b>243,574</b>	<b>115,352</b>	<b>90</b>	<b>4,102</b>	<b>192</b>	<b>556</b>	<b>363,864</b>
<b>Total invested assets, beginning of period</b>		<b>5,079,999</b>	<b>3,433,337</b>	<b>2,030</b>	<b>547</b>	<b>52,396</b>	<b>4,429</b>	<b>15,672</b>	<b>8,588,411</b>	<b>2,594,355</b>	<b>1,118,017</b>	<b>908</b>	<b>25,056</b>	<b>1,938</b>	<b>5,602</b>	<b>3,745,877</b>
Net contributions (withdrawals)		(19,059)	60,977	282	124	9,366	738	2,800	55,229	23,047	61,687	66	1,142	135	391	86,468
Transfers from (to) other funds		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Commission Recapture		36	27	-	-	-	-	-	63	19	9	-	-	-	-	28
<b>Total invested assets, end of period</b>		<b>5,529,074</b>	<b>3,840,330</b>	<b>2,517</b>	<b>727</b>	<b>70,520</b>	<b>5,612</b>	<b>20,044</b>	<b>9,468,823</b>	<b>2,860,996</b>	<b>1,295,064</b>	<b>1,064</b>	<b>30,301</b>	<b>2,265</b>	<b>6,549</b>	<b>4,196,238</b>

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

**INVESTMENTS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD**

	CUSTODIAN ACCOUNT #/S	JUDICIAL RETIREMENT SYSTEM			MILITARY RETIREMENT SYSTEM	Participant Directed		TOTAL ASSETS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD
		JUDICIAL DEFINED BENEFIT PLAN	DEFINED BENEFIT RETIREE HEALTH CARE TRUST	TOTAL JUDICIAL RETIREMENT TRUST	MILITARY DEFINED BENEFIT PLAN	SBS PLAN	DEFERRED COMP PLAN	
					AY24			
<b>INVESTED ASSETS</b>		AY23	AYW4		AY24	AY25/GW	GW	
Short-term Fixed Income Pool	AY70	734	400	1,134	2,353	8,306		157,321
Intermediate-term Fixed Income Pool	AY72			-				-
Broad Market Fixed Income Pool	AY73			-				-
Conservative Broad Market Fixed Income Pool	AY76			-				-
Retirement Fixed Income Pool	AY77	13,972	2,563	16,535	15,128			1,830,190
Domestic Fixed Income Fund	SSGA	-	-	-				-
Lazard Emerging Income Plus Debt Pool	AY5R			-				-
TIPS	AY6N	856	140	997				74,978
High Yield Pool	Combined Pool	2,259	407	2,666				302,477
Emerging Debt Pool	AY 5M	751	123	874				99,277
International Fixed Income Pool	Pool	1,540	265	1,805				205,061
Tobacco Revenue Fixed Income				-				-
Individually held debt securities and other instruments				-				-
Domestic Equity	Combined Pools	31,239	5,460	36,699	8,184			4,446,841
International Equity	Combined Pools	20,244	3,510	23,754	4,493			2,244,664
Emerging Markets	Combined Pool	4,015	705	4,720				692,665
Private Equity Pool	Combined Pool	5,994	1,033	7,027				1,117,510
Real Estate Investments	Combined Pools	10,894	1,487	12,381				1,225,834
Farmland Investments	Combined Pools	90	90	179				475,637
Timber Pool	AY 9Q & 9S	1,087	187	1,274				155,421
Energy Pool	Combined Pool	5	29	34				84,124
REIT Pool	AY9H	392	62	455				45,472
Absolute Return Pool	AY9D/9E/9F	4,226	738	4,965				562,029
Mortgage-related assets				-				8
Total Investments		98,299	17,198	115,497	30,158	8,306	-	13,719,511
Income receivable		1	1	2	4	6	-	245
Income earned, but not distributed from (to) other funds				-				-
<b>Total managed investments</b>		<b>98,300</b>	<b>17,199</b>	<b>115,499</b>	<b>30,163</b>	<b>8,313</b>	<b>-</b>	<b>13,719,756</b>
Participant directed investments		-	-	-	-	2,136,212	495,911	2,731,403
<b>Total invested assets</b>		<b>98,300</b>	<b>17,199</b>	<b>115,499</b>	<b>30,163</b>	<b>2,144,525</b>	<b>495,911</b>	<b>16,451,159</b>

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

<b>INCOME AND CHANGES IN ASSETS</b>								
Short-term Fixed Income Pool	AY70	4	2	6	13	29		710
Intermediate-term Fixed Income Pool	AY72			-				-
Broad Market Fixed Income Pool	AY73			-				-
Conservative Broad Market Fixed Income Pool	AY76			-				-
Retirement Fixed Income Pool	AY77	603	123	726	634			78,946
Domestic Fixed Income Fund	SSGA	-	-	-				-
Lazard Emerging Income Plus Debt Pool	AY5R			-				-
TIPS Pool	AY6N	5	1	5				409
High Yield Pool	Pool	208	39	247				28,032
Emerging Debt Pool	AY 5M	30	5	35				3,954
International Fixed Income Pool	Combined Pool	118	23	141				15,980
Tobacco Revenue Fixed Income				-				-
Individually held debt securities and other instruments				-				-
Domestic Equity	Combined Pools	4,226	802	5,027	1,273			616,985
International Equity	Combined Pool	3,168	514	3,682	576			347,971
Emerging Markets Pool	Combined Pool	670	130	800				118,004
Private Equity Pool	Combined Pool	204	28	232				36,850
Real Estate Investments	Combined Pools	(806)	(108)	(915)				(90,618)
Farmland Investments	Combined Pools	-	2	2				5,525
Timber Pool	AY 9Q & 9S	(2)	-	(2)				(197)
Energy Pool	Combined Pool	5	1	6				1,579
REIT Pool	AY9H	102	9	111				11,143
Absolute Return Pool	AY9D/9E/9F	98	22	120				13,604
Mortgage-related assets				-				-
Participant directed accounts				-		175,288	41,577	229,721
<b>Total investment income (loss)</b>		<b>8,626</b>	<b>1,592</b>	<b>10,224</b>	<b>2,495</b>	<b>175,317</b>	<b>41,577</b>	<b>1,418,595</b>
<b>Total invested assets, beginning of period</b>		<b>89,674</b>	<b>15,313</b>	<b>104,988</b>	<b>25,507</b>	<b>1,960,377</b>	<b>454,049</b>	<b>14,879,208</b>
Net contributions (withdrawals)		(1)	293	292	2,160	8,831	285	153,265
Transfers from (to) other funds				-				-
Commission Recapture		1	-	1	-			91
<b>Total invested assets, end of period</b>		<b>98,300</b>	<b>17,199</b>	<b>115,499</b>	<b>30,162</b>	<b>2,144,525</b>	<b>495,911</b>	<b>16,451,159</b>

- (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.