

New York State Common Retirement Fund
Asset Listing as of March 31, 2010

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DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2010

Security Description	Shares	Cost	Market Value
3Com Corp	1,406,515	\$ 16,298,435	\$ 10,816,100
3I Group plc	155,219	902,316	685,635
3M Company	2,637,989	110,362,392	220,456,741
77 Bank Ltd	89,500	547,990	511,483
99 Cents Only Stores	195,416	4,103,412	3,185,281
A K Steel Holding Corp	342,200	21,342,278	7,822,692
A O Smith Corp	115,598	4,686,109	6,076,987
A O Tatneft - Sponsored GDR	136,551	2,499,209	4,274,046
A P Moller - Maersk A/S	1,219	11,583,285	9,305,513
A T C Technology Corp	40,500	910,171	694,980
A V X Corp	66,200	797,167	940,040
A123 Systems Inc	16,550	312,865	227,397
Aaon Inc	24,425	517,443	552,494
AAR Corp	339,935	8,747,969	8,437,187
Aarons Inc	318,550	9,467,908	10,620,457
Abaxis Inc	577,000	12,709,448	15,688,630
ABB Ltd	499,368	7,189,977	10,926,270
Abbott Laboratories	5,399,138	116,066,546	284,426,590
Abengoa S.A.	36,200	1,103,636	1,046,015
Abercrombie Fitch Company - Class A	330,822	23,932,761	15,098,716
Abertis Infraestructuras S.A.	19,808	409,028	381,931
ABM Industries Inc	91,640	1,793,442	1,942,768
Acadia Realty Trust	79,680	1,530,875	1,423,085
Accelrys Inc	246,613	2,905,596	1,519,136
Accenture plc - Class A	68,440	2,113,304	2,871,058
Acciona S.A.	14,150	1,804,635	1,572,108
Accor	193,695	8,971,979	10,735,153
Ace Ltd	491,730	22,354,712	25,717,479
Aceto Corp	21,948	142,481	132,566
ACI Worldwide Inc	364,138	5,600,421	7,504,884
Acme Packet Inc	155,150	2,782,739	2,991,292
Acom Company Ltd	80,180	2,119,189	1,312,879
Acorda Therapeutics Inc	204,800	5,384,242	7,004,160
ACS Actividades de Construccion Y Servicios S.A.	10,581	523,003	489,074
Actel Corp	60,737	795,521	841,207
Activision Blizzard Inc	4,500	51,900	54,270
Actuant Corp - Class A	143,200	2,524,937	2,799,560
Acuity Brands Inc	238,905	8,404,608	10,084,180
Acxiom Corp	385,450	6,932,238	6,914,973
Adaptec Inc	209,270	886,781	684,313
ADC Telecommunications Inc	318,395	5,872,870	2,327,467
Adecco S.A.	236,520	11,782,127	13,448,978
Adidas AG	224,020	8,861,296	11,994,516
Administaff Inc	45,540	1,772,415	971,824
Admiral Group plc	34,762	534,972	696,042

Security Description	Shares	Cost	Market Value
Adobe Systems Inc	2,148,129	41,659,040	75,979,323
Adtran Inc	214,282	4,566,489	5,646,331
Advance Auto Parts Inc	398,060	13,031,187	16,686,675
Advanced Energy Industries Inc	185,850	2,498,934	3,077,676
Advanced Micro Devices Inc	2,439,605	33,252,195	22,615,138
Advantest Corp	219,993	5,697,077	5,504,534
Advent Software Inc	100,900	3,899,485	4,515,275
Aecom Technology Corp	431,846	12,599,833	12,251,471
Aegean Marine Petroleum Network Inc	33,875	834,823	961,373
Aegon Nv	1,628,515	16,511,557	11,171,966
Aeon Company Ltd	1,824,509	22,497,187	20,717,081
Aeon Credit Service Company Ltd	9,200	146,384	109,289
Aeon Mall Company Ltd	1,300	41,514	27,422
Aeropostale Inc	818,348	15,000,894	23,592,973
Aerovironment Inc	50,800	1,464,467	1,326,388
AES Corp/The	2,261,044	42,932,562	24,871,484
Aetna Inc	1,875,244	30,509,313	65,839,817
Affiliated Managers Group Inc	423,992	32,278,475	33,495,368
Affymetrix Inc	499,700	16,892,708	3,667,798
AFLAC Inc	1,872,328	55,668,603	101,648,687
AGCO Corp	353,800	9,382,204	12,690,806
Aggreko plc	107,882	1,438,834	1,950,663
Agilent Technologies Inc	1,176,621	24,577,021	40,463,996
Agilysys Inc	39,520	548,238	441,438
AGL Energy Ltd	39,066	262,841	538,927
AGL Resources Inc	291,000	7,805,301	11,247,150
Agrium Inc	46,200	3,061,247	3,270,498
Air Liquide S.A.	234,622	23,461,651	28,216,469
Air Methods Corp	22,400	996,655	761,600
Air Products & Chemicals Inc	790,301	29,703,158	58,442,759
Airgas Inc	273,875	12,576,340	17,423,928
Airtran Holdings Inc	487,135	4,601,944	2,474,646
Aisin Seiki Company Ltd	55,500	1,486,276	1,663,099
Aixtron AG	58,500	2,004,067	2,098,435
Ajinomoto Company Inc	158,900	1,643,147	1,574,715
Akamai Technologies Inc	845,124	33,113,253	26,545,345
Akbank T.A.S.	522,347	2,465,339	3,362,896
Aker Kvaerner	413,340	10,005,208	6,476,173
Akzo Nobel Nv	323,331	15,542,916	18,460,278
Alamos Gold Inc	61,800	586,054	826,599
Alaska Air Group Inc	132,300	4,031,384	5,454,729
Alaska Communications Systems Group Inc	62,400	720,238	506,688
Albany International Corp - Class A	54,965	2,014,569	1,183,396
Albany Molecular Research Inc	290,100	6,177,761	2,422,335
Albemarle Corp	348,100	6,947,718	14,839,503
Alberto-Culver Company	486,948	11,124,585	12,733,690
Alcatel-Lucent	1,746,199	23,523,368	5,531,272
Alcatel-Lucent - ADR	1,238,961	18,409,083	3,865,558

Security Description	Shares	Cost	Market Value
Alcoa Inc	3,524,563	61,561,392	50,189,777
Alcon Inc	114,100	13,956,880	18,433,996
Alexander & Baldwin Inc	152,200	4,299,271	5,030,210
Alexandria Real Estate Equities Inc	194,150	15,283,275	13,124,540
Alexion Pharmaceuticals Inc	125,046	5,370,869	6,798,751
Alfa Laval AB	91,305	980,269	1,348,579
Alfa S.A.	173,100	1,169,919	1,367,778
Alfresa Holdings Corp	4,600	229,077	198,395
Align Technology Inc	289,475	3,057,220	5,598,447
Alimentation Couche-Tard - Class B	240,500	3,323,650	4,387,812
Alkermers Inc	14,800	165,189	191,956
All America Latina Logistica S.A.	912,473	6,439,546	8,333,787
All Nippon Airways Company Ltd	10,000	32,454	28,574
Allahabad Bank Ltd	176,303	459,464	560,973
Allegheny Energy Inc	666,119	19,772,402	15,320,737
Allegheny Technologies Inc	594,230	27,836,784	32,082,478
Allegiant Travel Company	1,600	92,597	92,576
Allergan Inc	1,402,820	45,015,394	91,632,202
Allete Inc	65,932	2,724,035	2,207,403
Alliance Data Systems Corp	227,332	11,664,411	14,546,975
Alliance One International Inc	159,180	703,055	810,226
Alliant Energy Corp	482,121	15,235,256	16,035,344
Alliant Techsystems Inc	217,794	16,510,365	17,706,652
Allianz AG	431,564	55,812,524	54,278,082
Allied Irish Banks Inc	1,216,447	10,156,532	1,971,877
Allied Nevada Gold Corp	5,300	44,191	87,821
Allied World Assurance Company	106,953	4,380,122	4,796,842
Allscripts-Misys Healthcare Solutions Inc	65,100	1,029,408	1,273,356
Allstate Corp/The	2,609,293	68,475,135	84,306,257
Almost Family Inc	15,390	410,147	580,049
Alpha Natural Resources Inc	61,565	2,643,021	3,071,478
Alstom S.A.	25,858	1,051,800	1,615,417
Altera Corp	1,113,147	33,642,176	27,060,604
Altria Group Inc	6,821,733	44,266,304	139,981,961
Alumina Ltd	484,244	607,146	766,699
Aluminum Corp of China Ltd - H Shares	1,028,000	1,121,355	1,061,800
Amada Company	81,857	589,979	686,814
Amag Pharmaceuticals Inc	900	35,538	31,419
Amazon.Com Inc	1,372,616	73,629,971	186,305,170
AMB Property Corp	553,700	15,659,980	15,082,788
Ambuja Cements Ltd	73,000	134,095	194,878
Amcol International Corp	48,115	1,106,853	1,308,728
Amcort Ltd	4,135,484	16,540,267	24,254,868
Amdocs Ltd	470,533	10,635,955	14,167,749
AMEC plc	1,195,294	16,473,937	14,487,000
Amedisys Inc	167,987	6,284,295	9,276,242
Amerco	24,600	1,302,101	1,335,534
AmerCredit Corp	389,800	7,008,544	9,261,648

Security Description	Shares	Cost	Market Value
Ameren Corp	999,902	38,339,205	26,077,444
America Movil SAB de C.V. - ADR	76,258	2,108,572	3,838,828
America Movil SAB de C.V. - Series L	1,615,500	3,871,680	4,080,284
American Eagle Outfitters Inc	1,194,342	19,346,721	22,119,214
American Electric Power Company Inc	1,837,194	53,587,027	62,795,291
American Equity Investment Life Holding Company	64,408	494,589	685,945
American Express Company	4,224,460	77,074,457	174,301,220
American Financial Group Inc	394,100	9,465,768	11,212,145
American Greetings Corp - Class A	209,795	3,037,730	4,372,128
American International Group Inc	453,755	294,827,485	15,491,196
American Italian Pasta Company - Class A	3,800	109,163	147,706
American Medical Systems Holdings Inc	161,190	2,681,599	2,994,910
American Physicians Capital Inc	19,090	625,608	609,926
American Public Education Inc	33,200	1,378,654	1,547,120
American Reprographics Company	41,587	327,226	373,035
American Science & Engineering Inc	35,072	2,537,360	2,627,594
American Software Inc - Class A	507,252	2,255,775	2,947,134
American States Water Company	36,980	1,218,903	1,283,206
American Tower Corp - Class A	2,113,850	82,554,116	90,071,149
American Vanguard Corp	39,800	535,764	324,370
American Water Works Company	225,050	4,649,909	4,897,088
Amerigroup Corp	571,950	16,006,886	19,011,618
Ameriprise Financial Inc	1,041,344	20,146,466	47,235,364
Amerisafe Inc	38,640	706,489	632,537
AmerisourceBergen Corp	1,672,451	31,052,949	48,367,283
Ametek Inc	451,637	8,242,709	18,724,870
Amgen Inc	3,809,429	131,800,829	227,651,477
AMN Healthcare Services Inc	83,380	1,802,968	733,744
AMP Ltd	1,316,381	7,054,778	7,563,584
Amphenol Corp - Class A	953,833	34,640,606	40,242,214
AMR Corp	141,700	1,144,060	1,290,887
Amsurg Corp	82,237	1,882,318	1,775,497
Amtech Systems Inc	339,400	4,292,176	3,424,546
Amylin Pharmaceuticals Inc	19,700	457,316	443,053
Anadarko Petroleum Corp	1,766,370	48,681,114	128,644,727
Anadigics Inc	457,100	1,979,792	2,221,506
Anadolu Efes Biracilik ve Malt Sanayii A.S.	165,171	1,481,738	1,736,129
Analog Devices Inc	1,087,734	34,645,246	31,348,494
Analogic Corp	27,740	1,449,983	1,185,330
Andersons Inc/The	41,140	1,707,941	1,377,367
Andhra Bank	164,905	398,615	397,432
Andritz AG	214,476	10,045,097	12,725,598
Anglo American plc	968,977	35,973,791	42,243,236
Anglogold Ashanti - Sponsored ADR	38,560	1,560,839	1,463,352
Anheuser-Busch InBev - Strip VVPR	51,088	0	484
Anheuser-Busch InBev Nv	792,196	30,014,468	39,977,271
Anhui Conch Cement Company Ltd - H Shares	128,000	862,195	845,673
Anixter International Inc	76,405	3,724,972	3,579,574

Security Description	Shares	Cost	Market Value
Annaly Capital Management Inc	598,000	10,144,117	10,273,640
Anntaylor Stores Corp	315,900	7,379,748	6,539,130
Ansys Inc	812,468	25,120,954	35,049,870
Antofagasta Holdings plc	8,042	109,284	126,869
AOL Inc	419,170	10,087,514	10,596,618
AON Corp	1,080,985	32,135,867	46,168,869
Aoyama Trading Company Ltd	24,900	443,942	411,180
Aozora Bank Ltd	34,600	58,514	48,878
Apache Corp	1,327,575	52,061,552	134,748,863
Apartment Investment & Management Company - Preferred	295,188	7,463,380	5,434,411
Apogee Enterprises Inc	57,399	977,286	907,478
Apollo Group Inc - Class A	515,689	25,965,993	31,606,579
Apollo Investment Corp	742,560	11,304,261	9,452,789
Apple Inc	3,487,650	144,938,052	819,353,615
Applied Industrial Technologies Inc	75,270	1,770,112	1,870,460
Applied Materials Inc	4,510,928	46,087,786	60,807,309
Applied Micro Circuits Corp	209,700	1,215,348	1,809,711
Applied Signal Technology Inc	25,240	431,636	494,199
AptarGroup Inc	259,630	10,184,646	10,216,441
Aqua America Inc	551,286	9,148,261	9,686,095
Arbitron Inc	59,380	2,191,442	1,583,071
Arcelormittal	656,553	22,025,074	28,863,527
Arch Capital Group Ltd	36,800	1,977,121	2,806,000
Arch Chemicals Inc	49,980	1,447,063	1,718,812
Arch Coal Inc	608,800	12,626,930	13,911,080
Archer-Daniels-Midland Company	2,684,101	45,293,959	77,570,519
Arctic Cat Inc	20,600	388,345	223,510
Arena Pharmaceuticals Inc	33,000	163,386	102,300
Ares Capital Corp	22,604	284,889	335,443
Aristocrat Leisure Ltd	1,914,975	5,846,025	7,962,199
Arkansas Best Corp	51,610	1,998,555	1,542,107
Arkema Inc	66,215	1,913,529	2,455,813
ARM Holdings plc	6,251,700	12,196,939	22,598,474
ARM Holdings plc - Sponsored ADR	119,164	665,737	1,273,863
Armstrong World Industries Inc	23,800	663,229	864,178
Arqule Inc	54,780	290,468	313,342
Arris Group Inc	765,512	9,020,786	9,193,799
Arrow Electronics Inc	518,900	13,201,729	15,634,457
Art Technology Group Inc	794,000	2,856,161	3,501,540
Arthur J Gallagher & Company	380,929	11,266,739	9,351,807
Aruba Networks Inc	107,400	1,409,951	1,467,084
Asahi Breweries Japanese - Ordinary	626,950	9,404,613	11,762,022
Asahi Glass Company	401,700	3,750,606	4,526,863
Asahi Kasei Corp	354,500	1,797,443	1,908,321
Asbury Automotive Group Inc	8,300	109,392	110,390
Ascendas Real Estate Investment Trust	616,542	692,767	846,723
Ashland Inc	350,687	8,584,790	18,505,753
Asics Corp	2,000	13,143	19,563

Security Description	Shares	Cost	Market Value
ASM Pacific Technology Ltd	98,000	760,328	928,291
ASML Holding Nv	1,573,639	38,900,589	56,341,038
ASML Holding Nv - Ny Registered Shares	227,600	7,233,012	8,057,040
ASOS plc	620,000	3,674,160	4,866,974
Aspen Insurance Holdings Ltd	234,700	6,175,125	6,768,748
ASSA Abloy AB - B Shares	884,957	13,745,095	17,374,521
Asseco Poland S.A.	64,348	1,075,984	1,281,051
Asseco Poland S.A. - Rights	64,348	0	0
Assicurazioni Generali S.p.A.	283,644	6,984,315	6,820,103
Associated Banc-Corp	601,101	13,342,127	8,295,194
Associated British Foods plc	209,085	2,903,255	3,103,421
Assurant Inc	799,253	36,915,568	27,478,318
Assured Guaranty Ltd	60,500	1,147,362	1,329,185
Astec Industries Inc	38,660	1,194,367	1,119,594
Astellas Pharma Inc	1,229,208	48,368,285	44,529,849
Astoria Financial Corp	560,050	9,854,459	8,120,725
Astra Agro Lestari Tbk PT	267,000	462,467	721,820
Astra International Inc	1,334,000	2,754,670	6,142,601
Astrazeneca plc	1,353,457	62,591,610	60,339,402
AT&T Inc	22,002,303	421,619,207	568,539,510
Atco Ltd - Non-Voting Shares	4,800	208,357	241,053
Athenahealth Inc	12,940	556,876	473,086
Atheros Communications Inc	117,100	3,080,156	4,532,941
Atlantia S.p.A.	12,523	451,371	292,807
Atlas Air Worldwide Holdings Inc	222,900	7,862,734	11,824,845
Atlas Copco AB - Series A	1,041,834	13,220,427	16,213,062
Atlas Copco AB - Series B	2,615,725	13,985,230	36,780,793
Atmel Corp	2,076,176	13,437,142	10,443,165
ATMI Inc	63,560	1,702,290	1,227,344
Atmos Energy Corp	377,896	10,762,870	10,796,489
Atos Origin S.A.	39,732	1,773,206	1,998,848
Atwood Oceanics Inc	358,920	12,424,883	12,429,400
Auckland International Airport Ltd	57,736	77,235	79,475
Audiovox Corp - Class A	29,600	392,564	230,288
Aurubis AG	9,200	429,986	473,666
Australia & New Zealand Banking Group Ltd	827,140	14,034,751	19,253,070
Autodesk Inc	795,236	8,239,721	23,395,843
Autogrill S.p.A.	888,339	8,059,835	10,830,124
Autoliv Inc	700	24,311	36,071
Automatic Data Processing Inc	1,765,352	31,979,663	78,505,203
Autonation Inc	292,119	3,999,074	5,281,512
Autonomy Corp plc	407,897	9,002,391	11,279,611
Autozone Inc	105,568	4,940,339	18,272,765
Auxilium Pharmaceuticals Inc	151,600	5,018,021	4,723,856
Avalonbay Communities Inc	268,603	35,299,014	23,193,869
Avery Dennison Corp	376,386	14,215,249	13,704,214
Avid Technology Inc	53,600	2,029,118	738,608
Avis Budget Group Inc	256,300	3,066,217	2,947,450

Security Description	Shares	Cost	Market Value
Avista Corp	108,095	2,294,883	2,238,647
Aviva plc	4,104,546	39,048,207	23,989,494
Avnet Inc	935,656	24,957,617	28,069,680
Avon Products Inc	1,456,392	27,275,724	49,327,997
AXA S.A.	1,316,197	31,936,942	29,332,183
Axis Bank Ltd	19,100	254,654	497,017
Axis Capital Holdings Ltd	760,700	24,023,477	23,779,482
AZZ Inc	25,000	729,221	846,250
B G Group plc	8,100,680	109,676,832	140,143,744
B P plc	19,930,557	177,714,031	188,470,414
B R E Properties Inc	205,400	8,726,564	7,343,050
B&G Foods Inc - Class A	6,300	60,354	66,024
Badger Meter Inc	29,200	1,117,615	1,124,492
Bae Systems plc	8,496,838	56,422,906	47,856,313
Baidu Inc - Sponsored ADR	2,700	1,294,888	1,611,900
Baillie Gifford Overseas Growth Funds ICVC	1,437,608	30,791,567	24,794,645
Baker Hughes Inc	1,165,843	32,652,648	54,608,086
Balchem Corp	431,357	5,249,185	10,632,950
Baldor Electric Company	173,563	5,248,187	6,491,256
Balfour Beatty plc	1,395,005	6,611,802	6,183,195
Ball Corp	462,414	11,749,421	24,683,659
Bally Technologies Inc	209,500	8,412,741	8,493,130
Baloise Holding AG - Registered	14,496	1,315,361	1,287,707
Banco Bilbao Vizcaya Argentaria S.A.	2,653,497	36,482,043	36,371,226
Banco Bradesco S.A. - Preferred	165,590	2,039,810	3,043,286
Banco Do Brasil	656,139	7,611,579	10,974,253
Banco Itau Holding Financiera S.A. - Preferred	160,440	2,218,617	3,506,001
Banco Macro S.A. - ADR	7,300	220,609	218,197
Banco Popolare de Milano S.C.A.R.L.	151,358	3,176,973	1,054,733
Banco Popular Espanol S.A.	1,733,877	12,422,964	12,786,294
Banco Santander Brasil S.A. - ADR	156,540	2,084,986	1,945,792
Banco Santander Central Hispano S.A.	5,833,573	82,591,189	77,671,131
Banco Santander S.A.	135	2,235	1,786
Banco Santander-Chile - ADR	19,700	1,037,912	1,343,934
Bancorp South Inc	286,630	7,280,460	6,007,765
Bangkok Bank	554,400	1,855,556	2,357,507
Bangkok Bank Public Company Ltd	1,793,800	4,988,231	7,295,027
Bank Danamon PT	2,070,500	695,221	1,183,208
Bank Handlowy W Warszawie S.A.	44,302	723,262	1,242,214
Bank Hapoalim Ltd	1,090,394	3,656,142	4,840,620
Bank Mutual Corp	76,760	920,946	498,940
Bank of America Corp	36,845,430	816,848,064	657,690,926
Bank of Ayudhya PCL - Foreign	872,700	233,538	572,174
Bank of Baroda	765,097	4,605,892	10,890,639
Bank of China Ltd - H Shares	9,940,000	5,345,521	5,299,831
Bank of Communications Ltd	1,920,000	2,267,223	2,287,274
Bank of East Asia	3,870,710	12,768,687	14,257,126
Bank of Hawaii Corp	210,046	5,408,516	9,441,568

Security Description	Shares	Cost	Market Value
Bank of India	140,607	831,004	1,065,632
Bank of Kyoto Ltd/The	86,000	895,650	792,444
Bank of New York Mellon Corp	4,122,641	83,044,794	127,307,154
Bank of the Ozarks Inc	27,700	670,063	974,763
Bank of Yokohama Ltd Japanese - Ordinary	410,500	2,423,306	2,012,083
Bank Pekao S.A.	56,929	2,281,387	3,312,262
Bank Zachodni WBK S.A.	27,813	823,310	2,007,184
Barclays plc	6,352,303	29,639,799	34,717,818
Barloworld Ltd	201,750	1,206,745	1,354,075
Barnes & Noble Inc	137,300	2,740,530	2,968,426
Barnes Group Inc	83,630	1,777,017	1,626,604
Barrett Business Services Inc	20,372	341,752	276,244
Barrick Gold Corp	1,090,344	39,210,641	41,809,471
BASF AG	789,533	36,814,191	49,131,903
Basic Energy Services Inc	43,010	796,043	331,607
Baxter International Inc	2,669,808	85,245,389	155,382,826
Bayer AG	1,016,894	65,806,957	68,811,723
Bayerische Motoren Werke AG	391,058	16,153,326	18,109,836
BB&T Corp	2,765,078	84,174,685	89,560,876
BCE Inc	327,229	7,827,224	9,617,115
BE Aerospace Inc	482,809	20,251,008	14,701,534
Beckman Coulter Inc	406,860	17,906,418	25,550,808
Becton Dickinson & Company	980,044	35,370,981	77,158,864
Bed Bath & Beyond Inc	1,025,068	27,235,925	44,856,976
Beiersdorf AG	35,516	2,182,043	2,126,990
Bel Fuse Inc - Class B	22,130	735,358	445,920
Belden Inc	107,435	2,859,622	2,950,165
Belgacom S.A.	16,956	594,182	663,516
Bemis Company Inc	392,138	7,118,327	11,262,203
Benchmark Electronics Inc	203,998	3,656,184	4,230,919
Benesse Corp	9,409	532,559	407,817
Berkshire Hathaway Inc - Class A	76	5,040,601	9,256,800
Berkshire Hathaway Inc - Class B	4,563,662	369,807,297	370,888,811
Berkshire Hills Bancorp Inc	96,400	2,430,484	1,767,012
Berry Petroleum Company - Class A	30,300	858,173	853,248
Best Buy Company Inc	1,204,550	35,815,449	51,241,557
Bharti Airtel Ltd	134,730	921,185	936,013
BHP Billiton Ltd	1,068,622	24,157,001	42,754,585
BHP Billiton plc	2,638,091	73,347,563	90,438,877
BIC	7,118	347,229	546,002
Big 5 Sporting Goods Corp	44,220	980,803	673,028
Big Lots Inc	602,803	14,819,739	21,954,085
Bill Barrett Corp	420,700	14,840,091	12,919,697
Billabong International Ltd	476,000	4,803,287	4,936,932
Bim Biresik Magazalar A.S.	28,726	945,967	1,490,838
Biocryst Pharmaceuticals Inc	3,000	34,285	19,710
Biogen Idec Inc	946,949	50,516,850	54,316,995
Biomarin Pharmaceutical Inc	105,300	3,082,462	2,460,861

Security Description	Shares	Cost	Market Value
Biomed Realty Trust Inc	195,700	4,092,901	3,236,878
Bio-Rad Laboratories Inc - Class A	81,905	5,906,026	8,478,806
Bio-Reference Laboratories Inc	63,800	2,058,097	2,805,286
BJ Services Company	916,200	19,394,888	19,606,680
BJ's Restaurants Inc	41,245	696,888	961,009
BJ's Wholesale Club Inc	237,100	5,209,220	8,770,329
Black Box Corp	50,653	1,835,245	1,558,086
Black Hills Corp	143,600	4,207,523	4,358,260
Blackbaud Inc	575,866	10,156,972	14,506,065
Blackboard Inc	21,700	835,455	904,022
Blackrock Inc	56,805	11,415,086	12,369,857
Blackstone Group LP/The	667,040	11,764,914	9,338,560
Blue Coat Systems Inc	227,850	5,577,350	7,072,464
Blue Nile Inc	29,400	1,397,159	1,617,588
Bluescope Steel Ltd	737,774	1,616,593	1,970,553
Blyth Inc	13,325	436,527	416,406
BM & FBovespa S.A.	115,400	564,287	778,515
BMC Software Inc	745,296	29,796,779	28,321,248
BNP Paribas	1,267,178	91,879,570	97,493,211
Bob Evans Farms Inc	152,732	3,492,285	4,720,946
BOC Hong Kong Holdings Ltd	16,039,500	25,676,722	38,256,667
Boeing Company/The	2,854,587	93,860,827	207,271,562
Boise Inc	688,700	3,677,051	4,221,731
Bombardier Inc - Class B	799,100	4,055,982	4,906,996
Boral Ltd	184,929	640,238	952,225
Borgwarner Inc	494,631	11,227,208	18,885,012
Boskalis Westminster Nv	27,600	1,007,637	1,059,680
Boston Beer Company Inc/The - Class A	20,450	783,174	1,068,717
Boston Private Financial Holdings Inc	247,525	2,755,916	1,824,259
Boston Properties Inc	518,210	44,760,676	39,093,762
Boston Scientific Corp	7,893,217	88,064,933	56,989,027
Bottomline Technologies Inc	99,000	1,725,079	1,666,170
Bouygues	928,026	45,856,778	46,737,600
Bowne & Company Inc	78,984	819,145	881,461
Boyd Gaming Corp	182,350	5,117,085	1,801,618
BP plc - Sponsored ADR	192,726	10,476,871	10,998,873
Bradespar S.A. - Preferred	17,475	226,129	430,339
Brady Corp - Class A	104,480	3,497,640	3,251,418
Brambles Ltd	4,941,528	24,315,892	33,381,880
Brandywine Realty Trust	80,600	959,158	984,126
Brasil Telecom Participacoes S.A. - ADR	472,586	7,805,881	7,205,052
BRF - Brasil Foods S.A.	80,351	2,423,286	2,156,560
Bridgepoint Education Inc	506,063	6,810,168	12,439,029
Bridgestone Corp	398,886	6,910,580	6,813,164
Briggs & Stratton Corp	100,630	2,997,000	1,962,285
Brigham Exploration Company	303,080	3,175,422	4,834,126
Brightpoint Inc	131,460	1,585,507	989,894
Brinker International Inc	662,397	10,721,747	12,771,014

Security Description	Shares	Cost	Market Value
Brink's Company/The	340,320	7,791,909	9,607,234
Brinks Home Security Holdings Inc	172,274	3,549,643	7,330,259
Bristol-Myers Squibb Company	6,477,434	138,876,263	172,947,488
Bristow Group Inc	80,929	3,008,758	3,053,451
British Airways	3,829,428	12,285,100	14,115,528
British American Tobacco plc	411,158	11,195,610	14,167,018
British Land Company	245,150	1,967,129	1,789,057
British Sky Broadcasting Group plc	2,170,091	21,978,646	19,816,702
Broadcom Corp - Class A	2,257,400	134,931,271	74,900,532
Broadridge Financial Solutions Inc	720,909	13,246,184	15,413,034
Brocade Communication Systems Inc	21,400	164,046	122,194
Brookdale Senior Living Inc	45,750	641,614	952,973
Brookfield Asset Management Inc Class A	27,475	693,310	698,415
Brookline Bancorp Inc	113,754	1,600,120	1,210,343
Brooks Automation Inc	310,590	3,329,253	2,739,404
Brother Industries Ltd	8,000	94,137	96,747
Brown & Brown Inc	439,896	8,202,322	7,882,936
Brown Shoe Company Inc	81,855	1,528,189	1,267,115
Brown-Forman Corp - Class B	399,930	8,452,512	23,775,839
Bruker Corp	314,000	1,975,276	4,600,100
Brunswick Corp	406,240	4,619,950	6,487,653
Brush Engineered Materials Inc	39,700	853,103	896,029
BT Group plc	1,888,587	7,575,773	3,549,484
Buckeye Technologies Inc	76,250	683,203	997,350
Buckle Inc/The	51,850	1,701,971	1,906,006
Bucyrus International Inc - Class A	592,800	16,073,839	39,118,872
Buffalo Wild Wings Inc	75,999	2,750,919	3,656,312
Bumiputra - Commerce Holdings Berhad	1,675,100	4,869,413	7,220,082
Bunge Ltd	47,400	2,786,542	2,921,262
Bunzl plc	72,373	713,611	791,533
Burberry Group plc	996,775	6,156,460	10,803,297
Burger King Holdings Inc	308,750	5,535,707	6,564,025
Busan Bank	225,740	1,750,876	2,424,094
BYD Company Ltd - H Shares	268,050	2,254,752	2,670,247
C H Robinson Worldwide Inc	581,090	29,387,927	32,453,877
C S L Ltd	319,266	9,353,323	10,675,385
C.R. Bard Inc	461,731	19,345,236	39,995,139
CA Inc	1,408,920	26,417,677	33,067,352
Cabela's Inc - Class A	76,700	1,526,727	1,341,483
Cable & Wireless Communications plc	140,325	127,104	117,817
Cable & Wireless Worldwide plc	140,325	213,383	195,830
Cablevision Systems Corp NY Group - Class A	3,100	61,305	74,834
Cabot Corp	434,150	9,972,933	13,198,160
Cabot Microelectronics Corp	46,180	1,456,445	1,746,989
Cabot Oil & Gas Corp	563,970	25,936,244	20,754,096
Caci International Inc	98,810	4,841,872	4,826,869
Cadence Design Systems Inc	940,894	13,824,251	6,266,354
CAE Inc	56,700	485,936	554,398

Security Description	Shares	Cost	Market Value
Cafe de Coral Holdings Ltd	88,000	171,111	207,173
Cairn Energy plc	2,589,370	10,231,809	16,378,990
Cal Dive International Inc	601,252	5,479,854	4,407,177
Calavo Growers Inc	22,900	387,909	417,696
Calgon Carbon Corp	473,832	6,514,367	8,112,004
California Pizza Kitchen Inc	47,050	930,603	789,970
Callaway Golf Company	116,000	846,800	1,023,120
Cal-Maine Foods Inc	24,380	576,630	826,238
Calpine Corp	184,800	2,101,605	2,197,272
Caltex Australia Ltd	382,084	4,922,198	3,966,370
Cambrex Corp	47,205	945,591	191,180
Camden Property Trust	323,325	13,838,601	13,460,020
Cameco Corp	743,900	19,956,060	20,391,168
Cameron International Corp	1,599,160	62,847,178	68,539,998
Campbell Soup Company	684,959	14,117,011	24,213,301
Canadian Imperial Bank of Commerce	53,770	2,770,127	3,932,516
Canadian Natural Resources Ltd	266,100	12,674,033	19,715,871
Canadian Utilities Ltd - A Shares	1,600	61,252	77,433
Canara Bank Ltd	555,850	2,380,596	5,078,732
Canfor Corp	26,000	209,601	242,176
Canon Inc	2,372,007	79,935,374	109,918,561
Canon Marketing Japan Inc	19,000	291,230	258,851
Cantel Medical Corp	28,800	489,314	571,680
Cap Gemini S.A.	140,960	5,724,930	6,956,032
Capella Education Company	32,880	1,897,074	3,052,579
Capita Group plc	986,072	5,363,457	11,315,520
Capital One Financial Corp	1,684,715	84,742,722	69,764,048
Capital Shopping Centres Group plc	132,881	1,125,676	1,014,891
Capitaland Ltd	561,733	1,489,794	1,595,136
Capitalsource Inc	5,900	25,566	32,981
CapitaMall Trust	614,777	725,429	778,338
CapitaMalls Asia Ltd	2,730,000	4,213,259	4,413,147
Carbo Ceramics Inc	231,573	9,349,268	14,436,261
Cardinal Financial Corp	7,500	59,318	80,100
Cardinal Health Inc	1,435,939	52,741,450	51,736,882
Cardtronics Inc	207,050	2,225,570	2,602,619
Care Fusion Corp	599,237	16,857,563	15,837,834
Career Education Corp	283,533	7,586,769	8,970,984
Carlisle Companies Inc	312,365	6,568,500	11,901,107
Carlsberg A/S - Class B	214,954	8,359,763	18,073,342
CarMax Inc	898,650	11,192,312	22,574,088
Carnival Corp	2,057,409	76,575,532	79,992,062
Carnival plc	412,333	9,657,881	16,918,907
Carpenter Technology Corp	163,700	10,692,451	5,991,420
Carphone Warehouse Group plc	19,110	35,915	46,236
Carrefour Supermarche	1,255,778	61,523,459	60,635,710
Carrizo Oil & Gas Inc	355,300	8,845,505	8,154,135
Carso Global Telecom SAB de C.V. - A1	80,400	336,567	409,526

Security Description	Shares	Cost	Market Value
Carter's Inc	160,880	3,422,047	4,850,532
Carver Bancorp Inc	85,981	1,249,838	752,334
Cascade Corp	17,700	990,649	570,117
Casey's General Stores Inc	101,310	2,393,067	3,181,134
Cash America International Inc	260,998	8,846,159	10,304,201
Casino Guichard Perrachon et Cie	16,784	1,358,978	1,422,808
Casio Computer Company Ltd - Japanese Ordinary	70,500	694,583	542,482
Castle A. M. & Company	33,400	909,884	436,872
Casual Male Retail Group Inc	434,200	1,456,909	1,673,841
Catalyst Health Solutions Inc	136,784	4,005,664	5,660,122
Caterpillar Inc	2,093,829	41,256,013	131,597,153
Cathay General Bancorp	284,888	6,969,941	3,318,945
Cathay Pacific Airways	525,000	574,950	1,106,160
Cato Corp/The - Class A	57,675	1,154,237	1,236,552
Cavium Networks Inc	1,500	29,594	37,290
CB Richard Ellis Group Inc - Class A	892,415	22,714,013	14,144,778
Cbeyond Inc	1,025,286	15,969,934	14,025,912
CBL & Associates Properties Inc	564,700	4,223,728	7,736,390
CBS Corp - Class B	2,905,237	58,130,070	40,499,004
CDI Corp	27,075	653,241	396,920
CEC Entertainment Inc	51,622	1,608,478	1,966,282
Cedar Shopping Centers Inc	86,399	772,910	683,416
Celanese Corp - Series A	157,200	4,321,065	5,006,820
Celesio AG	953,332	37,418,610	30,500,951
Celestica Inc	124,607	1,294,407	1,363,302
Celgene Corp	2,275,335	130,409,973	140,979,757
CEMEX S.A. - Cpo	4,739,032	4,618,430	4,898,502
CEMIG S.A. - Sponsored ADR	59,750	669,782	994,240
Genovous Energy Inc	109,300	2,638,125	2,864,753
Genovus Energy Inc	223,000	5,479,424	5,831,344
Centene Corp	315,015	7,481,272	7,572,961
Centennial Coal Company Ltd	313,772	1,004,125	1,226,861
Centerpoint Energy Inc	1,295,454	18,331,172	18,602,719
Centerra Gold Inc	229,800	2,373,143	3,012,508
Centerra Gold Inc 144A	923,000	8,942,953	12,099,847
Centrais Eletricas Brasileiras - Preferred B	134,412	1,910,656	2,399,488
Centrais Eletricas Brasileiras - Sponsored ADR	570,600	4,957,088	8,559,000
Central Bank of India	68,931	210,867	225,010
Central Garden & Pet Company - Class A	130,622	1,755,938	1,196,498
Central Japan Railway Company	303	2,442,032	2,308,818
Central Vermont Public Service Corp	23,020	463,847	464,313
Centrica plc	2,028,832	8,478,422	9,044,876
Century Aluminum Company	111,630	2,514,550	1,536,029
CenturyLink Inc	1,068,317	29,389,213	37,882,521
Cephalon Inc	261,314	19,158,023	17,711,863
Cepheid Inc	2,000	52,595	34,960
Ceradyne Inc	52,830	2,317,436	1,198,713
Cerner Corp	603,230	27,924,586	51,310,744

Security Description	Shares	Cost	Market Value
CEZ A.S.	51,682	2,741,199	2,443,867
Cf Industries Holdings Inc	180,728	26,461,074	16,478,779
CGI Group Inc	489,217	5,126,459	7,329,455
CH Energy Group Inc	32,140	1,466,541	1,312,598
Charles River Laboratories International Inc	253,790	10,383,764	9,976,485
Charoen Pokphand Foods Public Company Ltd	7,773,300	2,331,529	3,485,785
Chart Industries Inc	159,547	5,113,817	3,190,940
Charter International plc	120,569	1,427,311	1,372,598
Checkpoint Systems Inc	222,865	4,362,810	4,929,774
Cheesecake Factory Inc/The	223,289	6,008,409	6,042,200
Chemed Corp	51,723	2,408,291	2,812,697
Chesapeake Energy Corp	2,310,253	71,587,695	54,614,381
Cheung Kong Holdings Ltd	1,913,000	17,869,515	24,637,140
Cheung Kong Infrastructure Holdings Ltd	69,000	267,441	267,035
Chevron Corp	7,940,808	259,356,063	602,151,451
Chiba Bank Ltd	209,500	1,450,759	1,253,323
Chicago Bridge & Iron Company Nv	134,900	2,897,645	3,137,774
Chico's FAS Inc	847,900	10,553,280	12,226,718
Children's Place Retail Stores Inc/The	111,245	4,101,525	4,955,965
Chimera Investment Corp	446,900	1,745,859	1,738,441
China Citic Bank - H Shares	874,000	631,752	655,103
China Coal Energy Company - H Shares	834,000	1,303,840	1,301,799
China Communications Construction Company	948,000	991,710	894,927
China Construction Bank - H Shares	8,263,000	6,782,589	6,768,153
China Cosco Holdings Company Ltd - H Shares	584,500	785,948	773,843
China High Speed Transmission Equipment Group Company Ltd	499,000	1,084,398	1,102,791
China Life Insurance Company	1,020,000	4,617,714	4,886,731
China Longyuan Power Group Corp	679,300	831,944	804,868
China Merchants Bank - H Shares	505,750	1,219,714	1,367,825
China Mobile Ltd	241,897	2,463,438	2,327,161
China Mobile Ltd - Sponsored ADR	30,860	1,480,400	1,484,983
China National Building Material Company Ltd - H Shares	292,000	609,087	565,596
China Petroleum Chemical Corp - H Shares	3,982,000	3,487,631	3,261,622
China Power International Development Ltd	5,928,000	1,708,079	1,412,392
China Railway Construction Corp Ltd	2,386,000	3,069,027	2,940,747
China Railway Group Ltd - H Shares	944,000	757,099	680,825
China Shenhua Energy Company - H Shares	729,500	3,329,122	3,152,050
China Telecom Corp Ltd - H Shares	3,226,000	1,523,067	1,591,250
Chinese Estates Holdings Ltd	237,000	402,436	396,185
Chipotle Mexican Grill Inc - Class A	162,140	18,235,340	18,268,314
Chiyoda Corp	443,000	4,332,552	4,399,658
Choice Hotels International Inc	3,500	121,949	121,835
Christian Dior S.A.	12,630	933,605	1,349,741
Christopher & Banks Corp	60,630	1,030,106	485,040
Chubb Corp/The	1,258,299	36,592,451	65,242,803
Chubu Electric Power Company Inc	155,517	3,804,447	3,889,589
Chugai Pharmaceutical Company Ltd	275,858	4,410,047	5,190,051
Chugoku Bank Ltd	1,000	13,811	13,506

Security Description	Shares	Cost	Market Value
Chugoku Electric Power Company	3,300	72,807	65,619
Chuo Mitsui Trust Holdings Inc	1,279,978	6,804,048	4,808,137
Church & Dwight Company Inc	370,985	11,341,273	24,837,446
Cia Siderurgica Nacional S.A.	83,800	873,398	1,674,873
Cia Vale Do Rio - Preferred	91,821	1,381,560	2,549,297
Cia Vale Do Rio Doce	62,000	1,093,319	1,985,376
Ciber Inc	120,600	750,742	451,044
Cie de Saint-Gobain	505,644	21,375,672	24,357,053
Cie Financiere Richemont S.A.	455,953	11,970,583	17,687,104
Cie Generale de Geophysique	348,541	7,937,276	9,906,185
Cielo S.A.	600,000	4,774,158	5,631,199
Ciena Corp	338,587	3,928,781	5,160,066
Cigna Corp	929,547	17,130,047	34,002,829
Cimarex Energy Company	341,615	13,152,650	20,285,099
Cincinnati Bell Inc	747,100	12,406,104	2,547,611
Cincinnati Financial Corp	543,385	20,524,182	15,703,827
Cinemark Holdings Inc	290,418	4,262,731	5,326,266
Cintas Corp	491,612	17,501,717	13,809,381
Cipla Ltd	31,835	159,557	239,924
Circor International Inc	33,426	792,770	1,110,077
Cirrus Logic Inc	13,600	75,228	114,104
Cisco Systems Inc	21,967,600	293,631,321	571,816,628
Citigroup Inc	66,578,076	593,466,615	269,641,208
Citizen Holdings Company Ltd	81,850	591,856	559,740
Citrix Systems Inc	875,374	26,159,323	41,554,004
City Developments Ltd	212,521	1,295,945	1,611,332
City Holding Company	5,045	163,751	172,993
City National Corp	226,816	8,741,013	12,241,260
CKE Restaurants Inc	113,400	1,834,591	1,255,338
Clarcor Inc	136,891	4,126,227	4,721,371
Clariant AG - Registered	322,728	3,091,873	4,111,712
Clean Energy Fuels Corp	17,200	360,660	391,816
Clean Harbors Inc	167,572	9,970,241	9,310,300
Clearwater Paper Corp	23,300	310,096	1,147,525
Cleco Corp	226,590	5,021,109	6,015,965
Cliffs Natural Resources Inc	772,210	33,133,096	54,788,300
Clorox Company/The	587,517	23,160,299	37,683,340
CLP Holdings Ltd	1,364,000	9,450,111	9,749,507
CME Group Inc	235,606	111,748,719	74,477,413
CMS Energy Corp	813,470	16,984,584	12,576,246
CNA Financial Corp	12,600	301,665	336,672
CNH Global Nv	81,600	2,249,173	2,509,200
CNOOC Ltd - ADR	12,340	1,701,300	2,037,087
CNP Assurances	14,658	1,178,510	1,386,775
Coach Inc	1,358,285	34,490,846	53,679,423
Cobalt International Energy Inc	1,130,500	15,099,568	15,374,800
Cobham plc	252,640	804,380	984,900
Coca-Cola Amatil	810,282	5,782,674	8,366,820

Security Description	Shares	Cost	Market Value
Coca-Cola Bottling Company Consolidated	702	38,793	41,179
Coca-Cola Company/The	7,894,966	211,533,207	434,223,130
Coca-Cola Enterprises Inc	1,184,261	26,579,011	32,756,659
Coca-Cola West Japan	4,200	88,094	68,726
Cochlear Ltd	176,765	9,971,262	11,817,835
Cogent Communications Group Inc	3,300	28,056	34,353
Cogent Inc	108,549	1,158,889	1,107,200
Cognex Corp	373,866	9,920,711	6,912,782
Cognizant Technology Solutions Corp - Class A	1,523,601	63,209,714	77,673,179
Cogo Group Inc	99,400	692,146	694,806
Coherent Inc	55,600	1,689,702	1,776,976
Cohu Inc	191,310	2,700,967	2,634,339
Coinstar Inc	79,190	2,073,931	2,573,675
Coldwater Creek Inc	173,475	2,860,580	1,203,917
Colfax Corp	9,900	74,563	116,523
Colgate-Palmolive Company	1,961,869	65,272,858	167,268,951
Collective Brands Inc	234,444	3,467,986	5,331,257
Colonial Properties Trust	158,880	4,397,175	2,046,374
Colony Financial Inc	3,400	65,603	68,000
Coloplast A/S - B Shares	8,575	655,082	946,041
Colruyt Nv	35,908	8,842,959	8,855,002
Columbia Banking System Inc	56,240	1,194,951	1,142,234
Columbia Sportswear Company	4,500	174,147	236,385
Comcast Corp - Class A	10,205,998	171,036,699	192,076,882
Comerica Inc	803,688	31,491,272	30,572,292
Comfort Systems USA Inc	75,347	907,562	941,084
ComfortDelGro Corp Ltd	889,387	901,069	992,414
Commerce Bancshares Inc	291,269	11,297,104	11,982,807
Commercial International Bank S.A.E.	611,800	6,676,928	7,229,151
Commercial Metals Company	425,040	9,938,025	6,401,102
Commerzbank AG	301,077	3,341,780	2,586,502
Commonwealth Bank of Australia	20,903	598,903	1,079,970
CommScope Inc	359,628	11,958,012	10,076,777
Community Bank System Inc	94,923	1,896,500	2,162,346
Community Health Systems Inc	372,340	11,044,961	13,750,516
CommVault Systems Inc	84,300	978,301	1,799,805
Compagnie Nationale à Portefeuille S.A.	32,437	1,715,229	1,702,952
Compal Electronics Inc	7,557,974	9,461,998	9,888,337
Companhia de Bebidas das Americas	20,000	1,245,076	1,826,638
Companhia Energetica de Minas Gerais (Cemig)	51,023	667,618	843,951
Compass Diversified Holdings	6,800	54,284	103,768
Compass Group plc	6,643,966	33,399,383	53,011,500
Compass Minerals International Inc	2,000	132,026	160,460
Compellent Technologies Inc	44,800	951,212	786,240
Computer Programs & Systems Inc	21,500	708,128	840,220
Computer Sciences Corp	751,533	24,963,014	40,951,033
Compuware Corp	731,443	19,584,099	6,144,121
comScore Inc	47,200	540,768	787,768

Security Description	Shares	Cost	Market Value
Comstock Resources Inc	220,000	8,670,475	6,996,000
Comtech Telecommunications Corp	55,620	2,062,377	1,779,284
ConAgra Foods Inc	1,921,703	35,205,698	48,177,094
Concho Resources Inc	256,090	8,207,114	12,896,692
Concur Technologies Inc	401,872	5,538,153	16,480,771
Conexant Systems Inc	585,700	2,172,791	1,991,380
ConMed Corp	56,205	1,377,459	1,338,241
Conn's Inc	39,779	512,107	311,470
ConocoPhillips Company	5,560,933	145,457,297	284,552,942
Conseco Inc	936,050	4,968,581	5,822,231
Consol Energy Inc	641,900	28,470,664	27,383,454
Consolidated Edison Inc	966,505	29,541,605	43,048,133
Consolidated Graphics Inc	23,790	1,136,517	985,144
Constellation Brands Inc - Class A	745,100	20,242,069	12,249,444
Constellation Energy Group Inc	919,050	29,729,407	32,267,846
Contact Energy Ltd	18,594	63,389	84,438
Continental Airlines - Class B	535,300	8,785,129	11,760,541
Continental Resources Inc (Oklahoma)	12,850	505,002	546,768
Convergys Corp	860,700	10,840,555	10,552,182
Con-Way Inc	335,350	11,972,602	11,777,492
Cooper Companies Inc/The	89,800	5,162,350	3,491,424
Cooper Industries plc - Class A	324,700	10,924,186	15,566,118
Cooper Tire & Rubber Company	11,800	191,546	224,436
Copa Holdings S.A. - Class A	46,931	1,628,300	2,853,405
Copart Inc	327,100	8,105,098	11,644,760
Core Laboratories Nv	40,100	2,757,816	5,245,080
Core-Mark Holding Company Inc	4,700	123,920	143,867
Coretronic Corp	203,000	302,010	287,964
Corinthian Colleges Inc	347,800	5,974,212	6,117,802
Corio Nv	25,135	1,595,389	1,681,293
Corn Products International Inc	281,190	12,987,875	9,746,045
Corning Inc	5,403,502	82,591,633	109,204,775
Corporacion Financiera Alba S.A.	354,868	18,318,400	17,795,170
Corporate Executive Board Company/The	328,750	14,063,275	8,741,463
Corporate Office Properties Trust Inc	257,720	7,369,371	10,342,304
Corrections Corp of America	430,800	11,023,402	8,555,688
Corvel Corp	14,352	299,600	513,084
Cosco Corp Singapore Ltd	329,000	285,393	291,806
Cosco Pacific Ltd	1,457,054	1,886,556	2,206,776
Cosmo Oil Company Ltd	152,000	486,125	367,637
Costco Wholesale Corp	1,991,356	62,607,699	118,903,867
Cousins Properties Inc	345,556	6,396,025	2,871,567
Covance Inc	333,835	11,488,071	20,494,131
Covanta Holding Corp	93,593	1,655,965	1,559,259
Coventry Health Care Inc	685,256	26,678,997	16,939,528
Covidien plc	350,400	14,441,712	17,618,112
Cracker Barrel Old Country Store Inc	52,161	1,267,867	2,419,227
Crane Company	203,871	6,220,106	7,237,421

Security Description	Shares	Cost	Market Value
Credicorp Ltd	24,900	1,358,853	2,195,682
Credit Agricole S.A.	377,959	8,147,153	6,627,956
Credit Saison Company	104,718	1,408,609	1,625,012
Credit Suisse Group	923,523	36,646,051	47,687,497
Credit Suisse Group - Sponsored ADR	10,800	533,045	554,904
Cree Inc	517,133	13,801,252	36,313,079
CRH (Cement Roadstone Holdings)	783,862	19,333,637	19,611,301
CRH plc	1,506,403	37,597,455	37,668,041
Criteria Caixacorp S.A.	34,887	154,759	173,197
Crocs Inc	951,770	10,094,026	8,347,023
Cross Country Healthcare Inc	58,010	990,804	586,481
Crown Castle International Corp	5,700	182,347	217,911
Crown Holdings Inc	498,465	10,721,422	13,438,616
CryoLife Inc	54,590	378,725	353,197
CSG Systems International Inc	100,400	1,410,695	2,104,384
CSR Ltd	181,881	270,465	276,285
CSX Corp	1,311,596	17,724,774	66,760,236
CTC Media Inc	85,600	990,196	1,474,032
CTS Corp	61,740	766,046	581,591
Cubic Corp	30,420	605,609	1,095,120
Cubist Pharmaceuticals Inc	122,430	2,294,416	2,759,572
Cullen/Frost Bankers Inc	266,996	12,392,335	14,898,377
Cummins Inc	1,063,490	32,085,720	65,883,206
Curtiss-Wright Corp	90,540	3,028,296	3,150,792
CVB Financial Corp	717,300	7,266,324	7,122,789
CVS Caremark Corp	4,732,358	86,801,938	173,015,008
Cyberonics Inc	44,880	1,103,578	859,901
Cybersource Corp	406,894	5,950,327	7,177,610
Cymer Inc	60,520	2,264,531	2,257,396
Cypress Semiconductor Corp	407,270	2,942,026	4,683,605
Cytec Industries Inc	184,950	7,002,085	8,644,563
D.R. Horton Inc	962,100	34,216,899	12,122,460
Daegu Bank Ltd	19,310	172,728	258,559
Dai Nippon Printing Company Ltd	237,600	3,051,053	3,211,567
Daicel Chemical Industries Ltd	261,000	1,615,016	1,796,051
Daido Steel Company	3,000	16,507	12,618
Daihatsu Motor Company Ltd	2,000	23,233	19,114
Dai-ichi Mutual Life Insurance Company	6,807	10,559,335	10,198,844
Daiichi Sankyo Company Ltd	383,150	7,702,248	7,179,962
Daikin Industries Ltd	73,500	2,556,115	3,008,749
Daimler AG - Registered Shares	1,096,013	55,997,456	51,794,305
Dainippon Sumitomo Pharma Company Ltd	150,400	1,499,218	1,379,418
Daito Trust Construction Company Ltd	199,114	8,224,946	9,610,490
Daiwa House Industry Company Ltd	377,760	3,856,495	4,265,163
Daiwa Securities Group Inc	536,500	3,808,634	2,824,893
Daktronics Inc	63,396	1,266,120	483,078
Dana Holding Corp	55,600	682,581	660,528
Danaher Corp	1,239,720	53,367,798	99,066,025

Security Description	Shares	Cost	Market Value
Danieli & Company	23,301	415,013	626,788
Danisco A/S	221,466	10,980,082	16,543,835
Danone S.A.	646,701	37,456,976	39,027,280
Darden Restaurants Inc	474,465	10,313,624	21,132,671
Darling International Inc	153,130	2,454,834	1,372,045
Dassault Systems S.A.	10,066	458,536	596,501
Davita Inc	676,400	35,857,851	42,883,760
DBS Group Holdings Ltd	5,979,664	48,018,444	61,163,188
DC Chemical Company Ltd	6,900	1,384,311	1,201,379
DealerTrack Holdings Inc	268,100	6,033,103	4,579,148
Dean Foods Company	923,300	24,057,861	14,486,577
Decker's Outdoor Corp	89,190	8,591,558	12,308,220
Deere & Company	1,514,025	27,700,106	90,023,927
Del Monte Foods Company	903,000	9,492,035	13,183,800
Delhaize Freres Npv	126,611	9,770,776	10,193,382
Dell Inc	6,615,076	95,904,700	99,292,291
Delphi Financial Group Inc - Class A	345,227	9,056,421	8,685,911
Delta Air Lines Inc	179,000	2,295,997	2,611,610
Deltic Timber Corp	25,410	1,277,498	1,119,311
Deluxe Corp	227,089	7,159,620	4,410,068
Dena Company Ltd	3	12,430	22,217
Denbury Resources Inc	1,052,022	16,102,068	17,747,611
Dendreon Corp	10,600	291,601	386,582
Denki Kagaku Kogyo Kabushiki Kaisha	80,606	282,235	346,785
Denso Corp	1,060,250	31,468,414	31,600,987
Dentsply International Inc	579,411	17,993,061	20,192,473
Dentsu Inc	1,700	34,040	44,701
Denway Motors Ltd	4,664,000	1,707,888	2,480,755
Deutsche Bank AG - ADR	9,800	1,460,544	753,326
Deutsche Bank AG - Registered	687,472	41,735,325	53,115,468
Deutsche Boerse AG	123,461	8,489,693	9,162,971
Deutsche Post AG	2,677,715	58,595,625	46,413,399
Deutsche Postbank AG	27,904	1,024,722	890,874
Deutsche Telekom AG - Registered	5,854,926	93,021,728	79,777,564
Devon Energy Corp	1,653,884	57,984,579	106,559,746
DeVry Inc	229,930	10,817,372	14,991,436
Dexia S.A.	126,023	990,174	753,024
DG Fastchannel Inc	54,600	1,372,175	1,744,470
Diageo plc	1,267,102	19,469,514	21,258,061
Diamond Foods Inc	76,080	2,343,583	3,198,403
Diamond Offshore Drilling Inc	298,060	18,560,968	26,470,709
Diamondrock Hospitality Company	240,669	3,202,579	2,433,169
DIC Corp	575,098	984,343	1,243,256
Dick's Sporting Goods Inc	396,400	9,865,834	10,350,004
Diebold Inc	258,372	7,404,238	8,205,895
Digi International Inc	45,030	536,984	479,119
Digital Realty Trust Inc	73,940	3,065,320	4,007,548
Digital River Inc	277,100	11,773,306	8,396,130

Security Description	Shares	Cost	Market Value
Dillard's Inc - Class A	99,900	1,465,893	2,357,640
Dime Community Bancshares Inc	149,550	1,888,355	1,888,817
Dine Equity Inc	34,020	1,455,842	1,344,811
Diodes Inc	499,217	11,169,580	11,182,461
Dionex Corp	203,894	9,366,958	15,247,193
DIRECTV - Class A	3,407,254	97,982,678	115,199,258
Discover Financial Services	2,611,862	28,805,353	38,916,744
Discovery Communications Inc - Series A	511,815	15,554,980	17,294,229
Discovery Communications Inc - Series C	106,265	2,024,475	3,125,254
DISH Network Corp - Class A	152,584	3,537,551	3,176,799
DnB Nor ASA	500,888	4,371,996	5,729,787
Dolby Laboratories Inc - Class A	247,840	4,850,157	14,540,773
Dole Food Company Inc	53,900	645,819	638,715
Dollar Financial Corp	393,000	7,909,879	9,455,580
Dollar General Corp	566,000	12,264,480	14,291,500
Dollar Thrifty Automotive Group Inc	76,100	1,859,085	2,445,093
Dollar Tree Inc	553,510	19,841,242	32,778,862
Dominion Resources Inc	2,232,027	57,956,861	91,758,630
Domtar Corp	44,600	2,703,766	2,872,686
Donaldson Company Inc	407,951	9,589,434	18,406,749
Donegal Group Inc - Class A	16,374	289,728	237,587
Dongbu Insurance Company Ltd	91,760	390,211	2,619,513
Douglas Emmett Inc	119,700	1,634,750	1,839,789
Dover Corp	719,859	18,504,056	33,653,408
Dow Chemical Company/The	4,617,352	107,078,728	136,535,099
Dowa Holdings Company Ltd	118,142	753,732	711,836
Downer EDI Ltd	30,234	189,866	209,792
DPL Inc	481,200	11,018,589	13,083,828
Dr Pepper Snapple Group Inc	938,270	19,792,869	32,998,956
Dr. Reddy's Laboratories Ltd	13,577	177,800	385,566
Drax Group plc	571,603	6,958,395	3,239,353
Dreamworks Animation SKG Inc - Class A	452,050	15,158,322	17,806,250
Dress Barn Inc/The	270,903	5,857,636	7,086,822
Dresser-Rand Group Inc	5,900	211,769	185,378
Drew Industries Inc	48,700	1,237,012	1,072,374
Dril-Quip Inc	61,790	2,272,280	3,759,304
DSP Group Inc	44,865	869,685	373,725
DST Systems Inc	165,940	7,151,838	6,878,213
DSV A/S	584,200	5,865,810	10,458,878
DSW Inc - Class A	3,100	80,074	79,143
DTE Energy Company	730,661	25,753,878	32,587,481
DTS Inc	442,045	9,004,654	15,047,212
Du Pont (E I) de Nemours & Company	3,340,637	96,380,029	124,405,322
Duke Energy Corp	4,824,797	59,460,319	78,740,687
Duke Realty Corp	853,000	19,178,032	10,577,200
Dun & Bradstreet Corp/The	179,990	14,084,557	13,394,856
Dupont Fabros Technology Inc	534,700	2,716,291	11,544,173
Dycom Industries Inc	100,750	815,068	883,578

Security Description	Shares	Cost	Market Value
Dynamic Materials Corp	368,930	9,734,474	5,762,687
Dyncorp International Inc - Class A	129,800	2,010,155	1,491,402
Dynegy Inc - Class A	2,669,958	7,751,742	3,364,147
E Health Inc	53,500	879,252	842,625
E M S Technologies Inc	37,265	907,452	618,599
E QT Corp	445,000	14,238,100	18,245,000
E W Scripps Company - Class A	55,999	535,911	473,192
E*Trade Financial Corp	5,540,200	26,790,773	9,141,330
E.On AG	1,571,692	53,049,710	58,142,787
Eagle Materials Inc	88,660	1,800,562	2,353,036
East Japan Railway Company	209,000	14,316,719	14,538,741
East West Bancorp Inc	273,338	6,120,757	4,761,548
Eastgroup Properties Inc	61,650	2,625,625	2,326,671
Eastman Chemical Company	315,954	13,057,852	20,119,951
Eastman Kodak Company	1,056,384	28,473,420	6,116,463
Eaton Corp	737,462	35,107,531	55,877,496
Eaton Vance Corp	672,793	15,382,675	22,565,477
Ebara Corp	254,200	1,172,084	1,297,661
Ebay Inc	4,025,186	73,673,148	108,478,763
Ebix Inc	60,450	563,378	965,387
Echo Star Corp - Class A	7,300	140,754	148,044
Eclipsys Corp	115,340	2,448,138	2,292,959
Ecolab Inc	911,868	22,717,589	40,076,599
EDF Energies Nouvelles S.A.	18,700	1,073,826	896,105
Edion Corp	19,500	204,709	200,969
Edison International	1,626,116	38,115,271	55,564,384
EDP Renovaveis S.A.	199,000	2,050,936	1,557,709
Education Management Corp	28,100	609,112	615,390
Edwards Lifesciences Corp	219,630	6,472,236	21,717,014
Eisai Company Ltd	47,512	1,639,431	1,695,768
El Ezz Steel Rebars S.A.E.	864,099	1,868,649	3,316,094
El Paso Corp	3,372,488	58,858,325	36,557,770
El Paso Electric Company	85,940	1,796,386	1,770,364
Electric Power Development Company Ltd	246,200	8,023,746	8,115,325
Electricite de France (EDF)	5,055	286,353	276,333
Electro Scientific Industries Inc	51,690	1,075,811	662,149
Electrolux AB - Series B	583,025	12,203,123	13,366,559
Electronic Arts Inc	1,296,919	39,125,458	24,200,509
Eli Lilly & Company	3,863,982	133,486,760	139,953,428
Elpida Memory Inc	1,100	22,637	21,673
EMC Corp	8,149,748	82,787,834	147,021,454
Emcor Group Inc	148,202	3,305,511	3,650,215
Emergency Medical Services Corp - Class A	2,600	132,613	147,030
Emergent Biosolutions Inc	32,000	412,989	537,280
Emeritus Corp	7,600	129,624	154,660
Emerson Electric Company	2,914,756	62,011,273	146,728,817
Empire Company Ltd - A Shares	7,100	294,169	368,664
Employers Holdings Inc	85,850	1,123,023	1,274,873

Security Description	Shares	Cost	Market Value
Empresa Brasileira de Aeronautica S.A.	48,500	210,344	285,886
Enbridge Inc	3,600	170,632	171,883
Encana Corp	569,038	17,911,597	17,723,721
Encore Wire Corp	36,950	866,249	768,560
Endo Pharmaceuticals Holdings Inc	597,200	17,283,485	14,147,668
Endurance Specialty Holdings Ltd	217,759	8,065,989	8,089,747
Enel S.p.A.	3,984,344	22,590,056	22,319,634
Energen Corp	510,443	27,565,499	23,750,913
Energias de Portugal S.A.	86,130	364,209	342,985
Energizer Holdings Inc	288,613	13,165,318	18,113,352
Energy Conversion Devices Inc	16,300	124,571	127,629
Energy Resources of Australia Ltd	150	2,448	2,602
Energy Solutions Inc	31,900	285,370	205,117
Enernoc Inc	1,700	38,093	50,456
Enersis S.A. ADS	101,364	2,011,134	2,026,266
EnerSys	74,100	1,761,654	1,827,306
Eni S.p.A.	731,775	12,679,556	17,199,162
Enka Insaat Ve Sanayi A.S.	235,901	801,363	1,092,565
Ennis Inc	3,400	49,905	55,318
Enpro Industries Inc	39,460	1,221,520	1,147,497
Ensco plc - Sponsored ADR	59,090	2,870,980	2,646,050
Ensign Energy Services Inc	118,700	1,794,697	1,719,866
Entegris Inc	293,700	920,955	1,480,248
Entergy Corp	739,428	33,206,746	60,152,468
Entertainment Properties Trust	197,590	7,382,424	8,126,877
Entropic Communications Inc	268,700	1,377,862	1,364,996
Enzo Biochem Inc	59,900	836,988	360,598
EOG Resources Inc	877,572	27,183,209	81,561,542
Epicor Software Corp	81,811	864,923	782,113
Epiq Systems Inc	65,785	932,571	817,708
Epistar Corp	507,700	1,697,847	1,686,578
Equifax Inc	509,101	14,254,220	18,225,816
Equinix Inc	190,928	14,044,148	18,584,932
Equity One Inc	125,200	3,057,892	2,365,028
Equity Residential	1,108,376	31,498,736	43,392,920
Eregli Demir Ve Celik Fabrikalari T.A.S.	400,643	869,462	1,200,192
eResearch Technology Inc	79,707	422,095	550,775
Ericsson LM Telephone Company - B Shares	2,900,319	31,649,355	30,667,539
Ericsson LM Telephone Company - Sponsored ADR	52,220	483,333	544,655
Erste Group Bank AG	267,304	9,494,461	11,248,529
Esco Technologies Inc	51,800	1,897,096	1,647,758
Esprit Holdings Ltd	2,811,580	16,672,717	22,178,484
Essex Property Trust Inc	116,725	12,035,118	10,499,414
Essilor International S.A.	67,497	3,408,887	4,317,178
Estee Lauder Companies Inc - Class A	726,967	30,976,529	47,158,349
Esterline Technologies Corp	188,751	7,261,501	9,329,962
Ethan Allen Interiors Inc	285,590	6,450,402	5,891,722
Eurasian Natural Resources Corp	109,871	1,050,775	1,986,627

Security Description	Shares	Cost	Market Value
Eurazeo	6,713	351,270	467,157
Euronet Worldwide Inc	313,859	6,378,126	5,784,421
European Aeronautic Defence And Space Company	908,546	14,913,575	18,311,222
ev3 Inc	756,162	9,069,811	11,992,729
Everest Re Group Ltd	331,300	23,467,544	26,812,109
Exar Corp	84,880	965,597	598,404
Exco Resources Inc	84,500	1,230,151	1,553,110
Exelon Corp	2,288,900	56,328,227	100,276,709
Expedia Inc	770,783	22,742,699	19,238,744
Expeditors International of Washington Inc	826,401	40,648,981	30,510,725
Experian Group Ltd	670,974	5,890,754	6,600,436
Exponent Inc	17,105	486,553	487,835
Express Scripts Inc	1,046,469	28,196,388	106,488,685
Exterran Holdings Inc	239,559	15,496,803	5,790,141
Extra Space Storage Inc	166,020	2,320,564	2,105,134
Extreme Networks Inc	387,506	1,280,434	1,189,643
Exxon Mobil Corp	16,643,959	374,720,292	1,114,812,374
EZCORP Inc - Class A	116,400	1,780,882	2,397,840
F N B Corp	60,500	676,132	490,655
F S I International Inc	447,700	1,109,302	1,732,599
F5 Networks Inc	343,328	9,823,271	21,118,105
Factset Research Systems Inc	201,010	10,613,912	14,748,104
Fair Isaac Corp	177,650	5,862,787	4,501,651
Fairchild Semiconductor International Inc	880,982	13,932,795	9,382,458
Fairfax Media Ltd	76,416	201,277	126,249
Family Dollar Stores Inc	614,186	16,729,809	22,485,349
Family Mart	9,313	287,507	296,513
Fanuc Ltd	67,350	5,756,998	7,150,171
Farnell Electronics - Ordinary	683,800	1,958,862	2,340,050
Faro Technologies Inc	34,080	1,185,195	877,560
Fast Retailing Company Ltd	26,650	3,293,672	4,634,659
Fastenal Company	495,426	25,683,823	23,775,494
FBL Financial Group Inc - Class A	8,700	87,358	212,976
Federal Mogul Corp	118,600	2,277,259	2,177,496
Federal Realty Investment Trust	230,350	18,046,609	16,771,784
Federal Signal Corp	148,470	2,769,486	1,337,715
Federated Investors Inc - Class B	519,276	15,690,378	13,698,501
Fedex Corp	1,573,740	84,761,496	146,987,316
FEI Company	446,844	10,162,017	10,237,196
Fiat S.p.A.	20,127	233,482	262,534
Fidelity National Financial Inc - Class A	904,403	12,446,036	13,403,252
Fidelity National Information Services Inc	1,129,500	25,926,763	26,475,480
Fifth Street Finance Corp	10,500	113,625	121,905
Fifth Third Bancorp	4,021,191	100,835,220	54,647,986
Finisar Corp	355,400	3,989,106	5,583,334
Finish Line Inc/The - Class A	112,265	1,295,566	1,832,165
Finmeccanica S.p.A.	278,136	3,859,005	3,718,297
First American Corp	376,350	11,579,004	12,735,684

Security Description	Shares	Cost	Market Value
First Bancorp Puerto Rico	143,010	1,750,009	344,654
First Cash Financial Services Inc	50,900	1,180,110	1,097,913
First Commonwealth Financial Corp	609,440	5,496,427	4,089,342
First Financial - 144A GDR	49,315	667,185	541,923
First Financial Bancorp	97,000	1,363,495	1,725,630
First Financial Bankshares Inc	41,275	1,898,258	2,127,726
First Financial Holding Company	4,451,916	2,648,138	2,446,185
First Financial Holdings Inc	23,950	696,078	360,687
First Horizon National Corp	738,539	20,129,559	10,376,468
First Interstate Bancsystem Inc	42,500	674,077	690,625
First Midwest Bancorp Inc	163,125	4,483,272	2,210,344
First Niagara Financial Group Inc	875,600	11,748,646	12,451,032
First Potomac Realty Trust	115,670	1,420,504	1,738,520
First Quantum Minerals Ltd	2,000	130,191	164,743
First Solar Inc	254,600	35,907,096	31,226,690
FirstEnergy Corp	1,059,286	31,440,079	41,407,490
FirstGroup plc	129,820	877,764	706,957
FirstMerit Corp	366,149	8,583,726	7,897,834
Fiserv Inc	792,842	29,899,753	40,244,660
Fletcher Building Ltd	24,341	142,684	144,214
Flextronics International Ltd	3,090,785	15,597,243	24,231,754
FLIR Systems Inc	1,108,656	21,060,317	31,264,099
Flowers Foods Inc	294,660	7,614,810	7,289,888
Flowserve Corp	200,455	17,724,491	22,104,173
FLS Industries A/S	24,929	904,173	1,732,647
Fluor Corp	802,234	22,939,804	37,311,903
Flushing Financial Corp	30,000	514,311	379,800
FMC Corp	368,334	17,903,386	22,298,940
FMC Technologies Inc	587,600	24,397,647	37,976,588
Fomento Economico Mexico SAB de C.V.	184,400	807,881	883,157
Fonciere des Regions	6,757	659,710	745,603
Fonciere des Regions S.A. - Warrants	5,000	0	5,615
Foot Locker Inc	704,750	13,975,468	10,599,440
Ford Motor Company	11,755,275	112,963,888	147,763,807
Forest City Enterprises Inc - Class A	39,100	443,183	563,431
Forest Laboratories Inc	1,365,582	51,077,311	42,824,652
Forest Oil Corp	476,220	13,117,407	12,296,000
Forestar Group Inc	71,940	1,405,969	1,358,227
FormFactor Inc	74,750	3,097,884	1,327,560
Forrester Research Inc	30,271	652,318	910,249
Fortescue Metals Group Ltd	410,574	662,301	1,846,542
Fortis	1,176,938	23,606,958	4,197,869
Fortis NPV - Strip Vypr	413,646	0	1,119
Fortum Oyj	180,115	4,483,329	4,413,653
Fortune Brands Inc	661,552	26,971,783	32,091,888
Forward Air Corp	58,200	2,035,464	1,530,660
Fossil Inc	179,067	4,294,598	6,757,989
Foster Wheeler AG	12,350	391,531	335,179

Security Description	Shares	Cost	Market Value
Fosters Group Ltd	5,012,191	14,304,977	24,336,325
Foxconn International Holdings Ltd	10,198,000	10,585,673	10,756,580
FPIC Insurance Group Inc	252,600	5,599,063	6,847,986
FPL Group Inc	1,632,216	50,008,218	78,884,999
France Telecom S.A.	4,646,994	112,634,460	111,389,220
Franco-Nevada Corp	11,500	303,251	308,881
Franklin Electric Company Inc	31,456	949,389	943,365
Franklin Resources Inc	737,729	50,362,394	81,814,146
Franklin Street Properties Corp	133,700	1,890,344	1,929,291
Fraser & Neave Ltd	579,559	1,539,750	1,989,831
Fred Olsen Energy ASA	52,820	2,080,604	2,024,454
Fred's Inc	78,765	1,015,780	943,605
Freeport-Mcmoran Copper & Gold Inc	1,681,365	64,398,018	140,461,232
Fresenius Medical Care	244,558	13,098,032	13,823,825
Fresenius SE	890	59,866	65,560
Frontier Communications Corp	1,041,298	14,004,389	7,747,257
Frontier Oil Corp	658,420	14,106,288	8,888,670
FTI Consulting Inc	198,439	9,512,823	7,802,621
Fubon Financial Holding Company Ltd	11,729,000	7,948,102	14,255,917
Fuel Systems Solutions Inc	29,700	1,034,091	949,212
Fugro Nv - Cva	86,816	5,320,174	5,684,409
Fuji Electric Company Ltd	89,000	258,982	242,883
Fuji Heavy Industries Ltd	5,000	27,917	25,899
Fuji Media Holdings Inc	1,217	1,887,460	1,803,879
Fujifilm Holdings Corp	656,594	20,166,051	22,626,634
Fujitsu Ltd	1,769,200	11,081,442	11,587,654
Fukuoka Financial Group Inc	169,000	856,580	718,033
Fulton Financial Corp	678,616	6,395,786	6,915,097
Funai Electric Company	8,700	496,185	366,845
Furukawa Electric Company	140,200	791,766	729,208
G&K Services Inc - Class A	37,270	1,374,927	964,548
G4S plc	2,545,708	9,092,279	10,098,043
Gail India Ltd	45,927	286,911	420,038
Gam Holding Ltd	190,797	2,242,068	2,347,462
Gamco Investors Inc - Class A	3,200	96,798	145,600
Gamesa Corp Tecnolgica S.A.	563,530	10,246,598	7,739,501
Gamestop Corp - Class A	880,850	37,534,165	19,299,424
Gannett Company Inc	1,220,588	39,240,831	20,164,114
Gap Inc/The	1,831,440	23,249,517	42,324,578
Gardner Denver Inc	331,098	10,391,920	14,581,556
Garmin Ltd	137,700	3,905,617	5,298,696
Gartner Inc	854,281	14,510,001	18,999,209
Gas Natural SDG S.A.	39,296	975,361	726,853
GATX Corp	177,150	6,053,333	5,075,348
GDF Suez	756,119	23,351,887	29,260,792
GDF Suez - Strip WPR	106,806	0	145
Gea Group	158,321	2,538,470	3,682,513
Geberit AG - Registered	110,523	12,225,496	19,814,441

Security Description	Shares	Cost	Market Value
Gecina S.A.	8,062	659,124	893,858
Gencorp Inc	96,360	1,443,375	555,034
General Cable Corp	1,900	46,686	51,300
General Communication Inc - Class A	77,980	844,570	449,945
General Dynamics Corp	1,502,316	58,807,241	115,978,795
General Electric Company	37,501,905	592,304,632	682,534,671
General Mills Inc	1,165,915	35,120,641	82,535,123
Genesco Inc	61,798	1,828,727	1,916,356
Genoptix Inc	34,040	1,036,956	1,208,080
Genpact Ltd	8,200	98,318	137,514
Gen-Probe Inc	379,258	19,350,927	18,962,900
Gentex Corp	527,078	7,673,579	10,235,855
Genting International Ltd	1,084,000	854,603	686,199
Gentiva Health Services Inc	56,780	1,002,822	1,605,738
Genuine Parts Company	556,244	11,533,212	23,495,747
Genworth Financial Inc - Class A	1,912,415	53,362,702	35,073,691
Genzyme Corp	884,668	49,499,085	45,852,342
Geo Group Inc/The	102,450	1,834,233	2,030,559
Geoeye Inc	9,500	223,710	280,250
Gerber Scientific Inc	44,900	473,481	278,829
Gerdau Ameristeel Corp	38,500	291,399	303,583
Gerdau S.A.	47,626	428,884	771,217
Getin Holding S.A.	447,524	966,345	1,686,195
Getinge AB - B Shares	110,532	2,492,166	2,658,481
Gibraltar Industries Inc	57,785	1,194,991	728,669
G-III Apparel Group Ltd	6,600	178,417	181,896
Gilead Sciences Inc	3,781,542	90,827,726	171,984,530
Givaudan S.A.	5,484	4,039,977	4,819,439
Glacier Bancorp Inc	120,754	2,514,952	1,839,083
Glatfelter	27,042	320,189	391,839
Glaxosmithkline plc	5,985,382	141,402,747	114,897,604
Glaxosmithkline plc - ADR	25,595	1,016,563	985,919
Global Cash Access Holdings Inc	1,562,565	12,389,543	12,766,156
Global Payments Inc	501,324	18,007,071	22,835,308
Globe Trade Centre S.A.	69,300	489,432	602,376
GMX Resources Inc	22,829	254,960	187,654
Golar LNG Ltd	144,200	1,723,973	1,687,140
Goldcorp Inc	14,600	639,137	546,124
Golden Agri-Resources Ltd	4,280,774	1,372,174	1,775,937
Goldman Sachs Group Inc/The	2,226,001	228,106,967	379,822,551
Goldman Sachs Ssga Emerging Markets Fund	7,494,904	136,047,358	147,849,716
Goodman Fielder Ltd	11,563	14,895	15,177
Goodrich Corp	497,420	18,035,021	35,078,058
Goodrich Petroleum Corp	308,700	8,304,628	4,828,068
Goodyear Tire & Rubber Company	803,328	20,854,496	10,154,066
Google Inc - Class A	971,445	395,435,584	550,819,029
Graco Inc	264,247	7,155,558	8,455,904
Graftech International Ltd	5,700	84,685	77,919

Security Description	Shares	Cost	Market Value
Graham Packaging Company Inc	335,550	3,421,833	4,211,153
Grand Canyon Education Inc	466,963	8,180,780	12,206,413
Granite Construction Inc	134,853	3,152,234	4,075,258
Great Atlantic & Pacific Tea Company Inc/The	44,500	889,890	341,315
Great Plains Energy Inc	508,067	13,649,677	9,434,804
Great Wolf Resorts Inc	937,867	9,491,126	2,982,417
Greatbatch Inc	259,710	5,689,337	5,503,255
Gree Inc	22,718	1,378,206	1,388,268
Green Mountain Coffee Roasters Inc	306,721	12,168,127	29,696,727
Greenhill & Company Inc	144,264	11,426,676	11,842,632
Greif Inc - Class A	141,499	7,387,562	7,771,125
Griffon Corp	85,860	1,339,597	1,069,816
Grifols S.A.	115,700	1,927,444	1,731,484
Group 1 Automotive Inc	47,845	1,719,936	1,524,342
Groupe Bruxelles Lambert S.A.	382,014	33,372,193	33,815,804
Groupe Eurotunnel S.A.	77,271	796,432	788,870
Grupo Aeroportuario Del Pacifico SAB de C.V.- B Shares	69,900	238,283	260,993
Grupo Carso A1	75,700	236,146	284,000
Grupo Elektra S.A. - CPO	8,100	341,199	412,747
Grupo Financiero Banorte	135,075	514,084	598,044
Grupo Financiero Inbursa, SAB de C.V.	86,400	249,098	297,224
Grupo Industrial Bimbo	34,400	222,750	303,607
Grupo Mexico S.A. - Series B	340,527	813,399	914,776
Grupo Modelo S.A. de C.V. - Series C	59,100	279,004	348,503
Grupo Televisa S.A.	185,100	770,874	785,138
GSI Commerce Inc	704,151	11,943,746	19,483,858
Guess? Inc	362,808	16,375,017	17,044,720
Gulf Island Fabrication Inc	29,220	886,665	635,535
Gulf Mark Offshore Inc - Class A	23,850	766,816	633,218
Gunma Bank Ltd	11,000	70,823	60,863
Gymboree Corp/The	81,100	2,485,737	4,187,193
H&R Block Inc	1,105,370	14,976,598	19,675,586
H.B. Fuller Company	95,970	1,911,304	2,227,464
H.J. Heinz Company	1,195,709	31,163,216	54,536,287
Hachijuni Bank Ltd/The	11,000	68,820	62,628
Haci Omer Sabanci Holding A.S.	3,099,664	11,624,943	13,235,985
Haemonetics Corp	49,320	2,410,769	2,818,638
Hain Celestial Group Inc/The	82,605	1,869,082	1,433,197
Hakuhodo Dy Holdings Inc	200	9,750	10,531
Halliburton Company	3,032,170	54,749,734	91,359,282
Halozyme Therapeutics Inc	421,198	2,920,819	3,365,372
Hamburger Hafen Und Logistik AG	898	50,551	34,448
Hammerson plc	194,651	1,347,414	1,161,577
Hana Financial Group Inc	323,860	9,674,447	10,032,518
Hancock Holding Company	68,948	2,619,663	2,882,716
Hanesbrands Inc	652,113	14,295,562	18,141,784
Hang Lung Development Company	274,000	1,016,749	1,453,862
Hang Lung Properties Ltd	2,979,000	7,412,076	12,008,539

Security Description	Shares	Cost	Market Value
Hang Seng Bank Ltd	527,700	7,047,397	7,353,425
Hanger Orthopedic Group Inc	61,700	823,430	1,121,706
Hanjin Shipping Company Ltd	8,950	231,613	245,612
Hanmi Financial Corp	91,000	1,055,345	218,400
Hannover Rueckversicheru - Registered	6,141	278,615	303,791
Hanover Insurance Group Inc	194,000	9,651,511	8,460,340
Hansen Natural Corp	297,100	9,586,352	12,888,198
Harley-Davidson Inc	777,812	31,834,058	21,833,183
Harleysville Group Inc	14,772	443,350	498,703
Harman International Industries Inc	333,211	26,187,611	15,587,611
Harmonic Inc	189,480	1,241,480	1,195,619
Harris Corp	614,640	24,643,480	29,189,254
Harsco Corp	470,271	10,779,696	15,020,456
Harte-Hanks Inc	130,400	2,785,570	1,676,944
Hartford Financial Services Group Inc/The	1,469,030	55,578,431	41,749,833
Harvest Natural Resources Inc	10,600	57,508	79,818
Harvey Norman Holdings Ltd	7,902	20,701	26,255
Hasbro Inc	476,366	7,356,819	18,235,290
Hatteras Financial Corp	60,400	1,800,923	1,556,508
Haverty Furniture Companies Inc	36,300	491,012	592,416
Hawaiian Electric Industries Inc	364,119	7,410,323	8,174,472
Hays plc	7,389,165	16,781,651	12,161,357
HCC Insurance Holdings Inc	472,252	10,597,825	13,034,155
HCP Inc	1,032,000	34,028,170	34,056,000
HDFC Bank Ltd	22,010	569,634	947,908
Headwaters Inc	118,700	2,652,611	544,833
Health Care Reit Inc	444,102	16,876,050	20,086,733
Health Management Associates Inc - Class A	1,619,900	13,325,856	13,931,140
Health Net Inc	414,890	11,214,137	10,318,314
Healthcare Realty Trust Inc	121,290	2,573,253	2,824,844
Healthcare Services Group Inc	219,740	3,749,204	4,919,979
Healthspring Inc	357,366	6,776,138	6,289,642
Healthways Inc	219,225	9,231,254	3,522,946
Heartland Express Inc	191,240	2,893,230	3,155,460
Heartland Payment Systems Inc	73,000	1,430,900	1,357,800
Heidelbergcement AG	232,066	12,807,775	13,021,933
Heidrick & Struggles International Inc	35,170	1,115,033	985,815
Heineken Holding Nv - Class A	34,700	1,408,973	1,546,383
Heineken Nv	161,259	7,128,096	8,302,493
Helen of Troy Ltd	122,206	2,772,431	3,184,688
Helix Energy Solutions Group Inc	351,261	10,794,308	4,576,931
Helmerich & Payne Inc	401,454	16,063,275	15,287,368
Henderson Land Development Company Ltd	241,000	970,972	1,697,773
Henkel KGaA	157,658	7,713,807	8,462,785
Hennes & Mauritz AB - B Shares	400,756	19,969,691	26,121,250
Henry Schein Inc	462,928	15,612,074	27,266,459
Herbalife Ltd	105,464	3,829,210	4,864,000
Hercules Offshore Inc	8,500	43,219	36,635

Security Description	Shares	Cost	Market Value
Herman Miller Inc	196,050	3,720,912	3,540,663
Hermes International S.A.	11,482	1,470,861	1,597,908
Hero Honda Motors Ltd	7,799	212,367	337,774
Hershey Company/The	573,260	12,657,324	24,541,261
Hertz Global Holdings Inc	206,445	2,093,540	2,062,386
Hess Corp	990,305	29,389,407	61,943,578
Hewitt Associates Inc - Class A	529,990	15,269,607	21,083,002
Hewlett-Packard Company	8,879,282	164,163,812	471,933,838
Hexcel Corp	357,600	4,885,402	5,163,744
hhgregg Inc	41,938	1,085,884	1,058,515
Hibbett Sports Inc	56,450	1,282,322	1,443,991
Highwoods Properties Inc	268,970	7,234,738	8,534,418
Hikari Tsushin Inc	300	6,453	4,874
Hillenbrand Inc	123,143	2,496,430	2,707,915
Hill-Rom Holdings Inc	239,100	5,980,881	6,505,911
Hindalco Industries Ltd	2,060,995	6,545,616	8,320,645
Hindustan Lever Ltd	912,632	4,986,526	4,869,607
Hino Motors Ltd	16,000	93,840	67,637
Hirose Electric Company Ltd	51,709	3,335,397	5,965,572
Hiroshima Bank Ltd/The	15,000	70,621	63,410
Hisamitsu Pharmaceutical Company	500	22,154	18,595
Hitachi Chemical Company Ltd	1,000	14,938	21,618
Hitachi Construction Machinery Company Ltd	24,550	559,122	580,383
Hitachi High-Technologies Company	276,100	7,325,982	6,338,126
Hitachi Ltd	6,470,800	38,507,217	24,168,549
Hitachi Metals Ltd	2,000	25,605	21,040
Hi-Tech Pharmacal Company Inc	61,900	1,799,116	1,370,466
Hittite Microwave Corp	195,341	7,713,500	8,589,144
HMS Holdings Corp	157,300	6,170,708	8,020,727
HNI Corp	168,000	3,735,749	4,473,840
Hochtief AG	31,470	2,304,992	2,663,508
Hokkaido Electric Power Company Ltd	12,250	255,502	235,194
Hokuhoku Financial Group Inc	316,500	871,578	694,376
Hokuriku Electric Power Company	2,300	57,900	50,608
Holcim Ltd	688,673	35,145,099	51,427,199
Holly Corp	123,900	2,839,774	3,458,049
Holmen AB - B Shares	15,952	415,589	431,105
Hologic Inc	1,099,298	21,586,788	20,380,985
Home Bancshares Inc	38,228	927,380	1,010,748
Home Depot Inc/The	6,648,548	131,816,251	215,080,528
Home Properties Inc	120,100	5,668,925	5,620,680
Home Retail Group plc	724,735	3,091,328	2,979,240
Honda Motor Company	1,191,126	35,241,642	42,066,736
Honeywell International Inc	2,686,927	65,726,146	121,637,185
Hong Kong & China Gas Company Ltd	4,747,330	9,481,207	11,836,685
Hong Kong Electric Holdings Ltd	3,108,500	13,686,180	18,435,538
Hong Kong Exchanges & Clearing Ltd	1,875,800	24,725,428	31,308,831
Hopewell Holdings Ltd	215,000	651,474	636,857

Security Description	Shares	Cost	Market Value
Horace Mann Educators Corp	120,940	2,479,999	1,821,356
Hormel Foods Corp	261,900	8,181,653	11,002,419
Hornbeck Offshore Services Inc	47,000	1,618,578	872,790
Hospira Inc	720,381	14,958,419	40,809,584
Hospitality Properties Trust	555,175	14,507,835	13,296,441
Host Hotels & Resorts Inc	1,976,687	46,739,031	28,958,465
Hot Topic Inc	82,885	1,068,672	538,753
Housing Development Finance Corp	16,083	695,627	973,399
Hoya Corp	230,050	4,988,804	6,324,898
HRPT Properties Trust	137,100	1,042,542	1,066,638
HSBC Holdings plc	15,014,159	134,799,729	152,357,335
HSN Inc	90,040	1,617,131	2,650,778
Hub Group Inc - Class A	74,700	1,616,311	2,090,106
Hubbell Inc - Class B	297,725	11,024,739	15,014,272
Hudson City Bancorp Inc	3,031,680	41,738,761	42,928,589
Human Genome Sciences Inc	189,520	3,977,643	5,723,504
Humana Inc	896,176	32,339,040	41,914,152
Hunting plc	60,828	540,400	567,922
Huntington Bankshares Inc	2,172,298	27,601,917	11,665,240
Huntsman Corp	133,740	1,474,368	1,611,567
Husky Energy Inc	100,570	2,758,453	2,887,590
Husqvarna AB	35,300	238,413	257,503
Hutchinson Technology Inc	46,125	695,934	287,820
Hutchison Whampoa Ltd	3,159,300	20,286,829	23,110,776
Hysan Development Company Ltd	386,718	771,031	1,118,114
Hyundai Mipo Dockyard Company Ltd	10,369	1,198,900	1,425,056
I A C/Inter Active Corp	466,650	9,301,346	10,611,621
I X Y S Corp	13,920	117,345	118,877
Iberdrola Renovables	3,092,873	13,902,348	12,868,772
Iberdrola S.A.	6,137,967	37,421,613	52,115,652
Ibiden Company Ltd	42,250	1,683,191	1,455,961
ICADE	4,200	393,641	468,338
ICAP plc	60,766	385,194	344,554
ICFInternational Inc	225,600	5,608,493	5,603,904
ICICI Bank Ltd	60,840	739,483	1,290,792
ICON plc - Sponsored ADR	33,400	838,664	881,760
Iconix Brand Group Inc	209,130	3,789,066	3,212,237
ICU Medical Inc	25,600	881,101	881,920
IDA Corp Inc	176,400	5,406,793	6,106,968
IDBI Bank Ltd	2,163,114	5,007,673	5,540,887
Idemitsu Kosan Company Ltd	28,200	2,172,389	2,136,729
Idex Corp	324,655	11,511,547	10,746,081
IDEXX Laboratories Inc	244,305	12,495,380	14,059,753
IHI Corp	238,068	451,948	435,677
IHS Inc - Class A	43,150	2,265,508	2,307,231
II-VI Inc	49,000	1,830,051	1,658,160
Illinois Tool Works Inc	1,809,342	45,171,746	85,690,437
Illumina Inc	8,800	352,953	342,320

Security Description	Shares	Cost	Market Value
Iluka Resources Ltd	1,290,600	3,251,603	5,188,448
Imation Corp	25,500	223,512	280,755
Imax Corp	148,450	2,689,754	2,670,616
Imerys S.A.	5,785	255,547	357,255
Immucor Inc	677,529	16,419,540	15,169,874
Impala Platinum Holdings Ltd	5,680	138,724	165,513
Impax Laboratories Inc	31,400	405,460	561,432
Imperial Tobacco Group plc	2,025,863	55,583,546	61,767,935
Incitec Pivot Ltd	673,026	1,042,212	2,143,547
Incyte Corp	397,230	3,949,657	5,545,331
Independent Bank Corp	43,249	780,355	1,066,520
Indesit Company S.p.A.	16,313	202,602	196,009
India Cements Ltd	788,580	2,174,388	2,315,065
Indian Bank	230,271	870,681	899,644
Indosat Tbk PT	1,014,000	554,274	612,891
Indra Sistemas S.A.	11,743	205,917	241,202
Industria de Diseno Textil S.A. (Inditex)	241,362	8,416,636	15,939,075
Industrial and Commercial Bank of China Ltd - H Shares	21,772,000	16,385,585	16,599,513
Industrias Penoles SAB de C.V.	10,100	237,238	213,681
Infineon Technologies AG	901,472	3,919,030	6,258,700
Infinity Property & Casualty Corp	113,217	3,637,529	5,144,580
Informatica Corp	389,142	7,381,401	10,452,354
Information Services Group	826,224	5,698,581	2,817,424
Infospace Inc	62,980	1,291,676	695,929
Infosys Technologies Ltd	33,534	1,132,942	1,953,965
Infrastructure Development Finance Company Ltd	80,049	171,899	286,978
ING Groep Nv	5,024,300	60,377,995	50,253,627
Ingram Micro Inc - Class A	889,288	15,622,093	15,607,004
Inland Real Estate Corp	137,665	2,133,620	1,259,635
Inmet Mining Corp	119,300	5,654,486	6,938,932
Innerworkings Inc	1,186,937	10,251,015	6,172,072
Innophos Holdings Inc	7,700	176,247	214,830
Insight Enterprises Inc	84,605	1,525,960	1,214,928
Insituform Technologies Inc - Class A	153,850	2,940,662	4,093,949
Insurance Australia Group Ltd	886,504	2,732,997	3,157,069
Intact Financial Corp	215,300	7,761,103	9,509,234
Integra LifeSciences Holdings Corp	41,270	1,547,002	1,808,864
Integral Systems Inc/Md	25,000	555,034	240,750
Integrated Device Technology Inc	992,357	13,679,525	6,083,148
Integrus Energy Group Inc	401,768	19,151,084	19,035,768
Intel Corp	21,241,671	251,145,442	472,839,596
Interactive Data Corp	101,200	2,426,289	3,238,400
Interactive Intelligence Inc	25,300	487,350	472,857
Intercontinental Exchange Inc	350,876	47,383,995	39,361,270
Intercontinental Hotels Group	71,792	1,016,984	1,123,861
Interdigital Inc	14,100	361,588	392,826
Interface Inc - Class A	104,200	1,199,432	1,206,636
Intergrated Silicon Solution Inc	17,871	106,172	188,539

Security Description	Shares	Cost	Market Value
Intermec Inc	96,631	1,161,512	1,370,228
International Bancshares Corp	193,000	2,098,637	4,440,930
International Business Machines Corp	4,705,632	263,182,856	603,497,304
International Coal Group Inc	868,960	3,501,787	3,971,147
International Flavors & Fragrances Inc	360,070	12,567,818	17,164,537
International Game Technology	1,098,618	16,301,358	20,269,502
International Paper Company	1,504,978	41,195,037	37,037,509
International Power plc	1,201,903	5,280,859	5,814,078
International Rectifier Corp	266,890	12,806,225	6,111,781
International Speedway Corp - Class A	119,782	6,569,568	3,086,782
Interpublic Group of Companies Inc/The	1,550,159	22,255,419	12,897,323
Intersil Corp - Class A	516,800	12,298,493	7,627,968
Intertek Group plc	530,000	10,775,915	11,721,693
Interval Leisure Group Inc	78,650	1,006,929	1,145,144
Intervest Bancshares Corp	83,018	1,966,499	327,921
Intesa Sanpaolo	11,076,600	38,987,869	41,328,713
Intevac Inc	39,900	974,550	551,418
Intoll Group	181,919	366,080	187,011
Intrepid Potash Inc	82,600	2,192,484	2,505,258
Intuit Inc	1,380,822	34,005,957	47,417,427
Intuitive Surgical Inc	162,274	44,915,168	56,492,448
Invacare Corp	99,730	2,870,854	2,646,834
Invensys plc	150,382	541,274	777,186
Inventec Company Ltd	1,932,700	877,926	1,104,556
Inventiv Health Inc	68,704	1,994,244	1,543,092
Inverness Medical Innovations Inc	20,300	738,354	790,685
Invesco Ltd	1,883,687	38,413,817	41,271,582
Invesco Mortgage Capital Inc	4,400	94,277	101,200
Investec plc	53,415	287,231	436,726
Investment Technology Group Inc	168,568	6,199,268	2,813,400
Investor AB - Class B	977,364	20,497,126	18,808,519
ION Geophysical Corp	233,465	1,878,650	1,148,648
Iowa Telecommunications Services Inc	63,955	716,248	1,068,049
IPC the Hospitalist Company	72,330	2,192,298	2,539,506
IRIS International Inc	571,869	7,676,674	5,838,782
Iron Mountain Inc	967,411	22,924,142	26,507,061
Isetan Mitsukoshi Holdings Ltd	74,222	850,438	798,300
IShares Inc MSCI EAFE	65,156	3,509,695	3,647,433
Israel Discount Bank Ltd - Class A	216,550	496,599	495,323
Isuzu Motors Ltd	7,161,000	16,454,885	19,389,266
Itausa Investimentos Itau S.A. - Preferred	197,757	838,741	1,349,628
ITC Holdings Corp	4,600	213,488	253,000
ITC Ltd	85,400	350,878	500,378
Ito En Ltd	6,450	116,896	99,884
Itochu Corp	424,151	3,071,122	3,717,676
Itochu Techno-Science Corp	13,773	459,083	452,516
Itron Inc	317,976	18,200,783	23,075,518
ITT Corp	653,088	14,665,251	35,012,048

Security Description	Shares	Cost	Market Value
ITT Educational Services Inc	180,940	12,631,500	20,352,131
Ixia	991,666	9,401,863	9,192,744
Iyo Bank Ltd	1,000	10,797	9,514
J & J Snack Foods Corp	27,536	862,062	1,196,990
J Crew Group Inc	318,560	9,420,843	14,621,904
J.B. Hunt Transport Services Inc	516,055	10,922,136	18,516,053
J.Front Retailing Company Ltd	72,900	413,628	429,099
J2 Global Communications Inc	90,640	2,170,756	2,120,976
Jabil Circuit Inc	1,179,355	24,746,663	19,093,757
Jack Henry & Associates Inc	379,267	9,047,816	9,125,164
Jack In the Box Inc	107,905	2,065,902	2,541,163
Jacobs Engineering Group Inc	503,100	37,878,976	22,735,089
Jafoo Company Ltd	1,100	38,719	28,901
Jaiprakash Associates Ltd	86,100	209,639	286,808
Jakks Pacific Inc	73,746	1,304,058	962,385
James Hardie Industries Nv	132,267	496,511	881,373
Janus Capital Group Inc	553,870	12,019,391	7,914,802
Japan Petroleum Exploration Company Ltd	247,200	14,491,104	12,539,897
Japan Prime Realty Investment Corp	11	33,077	24,498
Japan Real Estate Investment Corp	98	922,499	835,895
Japan Retail Fund Investment Corp	528	762,715	621,575
Japan Steel Works Ltd	6,000	93,388	68,771
Japan Tobacco Inc	10,380	30,396,551	38,658,390
Jarden Corp	2,300	73,820	76,567
Jardine Cycle & Carriage Ltd	119,100	1,617,975	2,502,885
Jardine Matheson Holdings Ltd	705,400	11,620,456	23,489,820
JC Decaux S.A.	161,800	3,628,782	4,529,694
JC Penney Company Inc	1,041,513	30,630,627	33,505,473
JDA Software Group Inc	116,295	2,472,461	3,235,327
JDS Uniphase Corp	1,537,325	320,098,125	19,262,682
Jefferies Group Inc	643,950	11,425,256	15,242,297
Jeronimo Martins SGPA S.A.	328,021	2,121,477	3,328,839
Jetblue Airways Corp	769,448	13,198,370	4,293,520
JFE Holdings Inc	102,350	3,478,307	4,124,013
JGC Corp	525,091	9,636,105	9,373,414
Jiangxi Copper Company Ltd - H Shares	330,000	742,127	745,451
Jindal Steel & Power Ltd	36,671	258,140	574,304
Jo-Ann Stores Inc	52,500	920,575	2,203,950
John Bean Technologies Corp	56,900	726,386	998,026
Johnson & Johnson	10,073,986	307,239,181	656,823,887
Johnson Controls Inc	2,798,956	47,186,797	92,337,558
Johnson Matthey plc	332,527	11,735,396	8,807,002
Jones Apparel Group Inc	188,500	3,221,679	3,585,270
Jones Lang Lasalle Inc	309,582	17,800,177	22,565,432
Jos A Bank Clothiers Inc	51,485	1,593,648	2,817,259
Joy Global Inc	547,800	19,944,639	31,005,480
Joyo Bank Ltd	203,000	1,040,973	905,940
JPMorgan Chase & Company	15,401,817	446,031,809	689,231,311

Security Description	Shares	Cost	Market Value
JS Group Corp	123,346	2,012,380	2,512,066
JSC Mmc Norilsk Nickel - ADR	405,959	3,208,707	7,510,242
JSR Corp	31,217	500,858	652,470
JTEKT Corp	1,900	22,112	22,449
Julius Baer Group Ltd	366,093	19,696,756	13,303,935
Juniper Networks Inc	3,023,030	62,036,962	92,746,560
Jupiter Telecommunications Company Ltd	21	14,422	24,272
Jyske Bank - Registered	449,062	16,529,535	15,981,086
K + S AG	34,996	1,646,652	2,125,680
KT Corp - ADR	107,920	2,283,317	2,240,419
KV H Industries Inc	100,600	1,252,092	1,326,914
K12 Inc	290,039	4,744,005	6,441,766
Kajima Corp	282,500	924,813	692,343
Kaman Corp	52,666	1,159,776	1,317,177
Kamigumi Company	23,000	168,643	185,103
Kaneka Corp	53,000	394,309	343,729
Kansai Electric Power Company	129,150	2,861,281	2,960,609
Kansai Paint Company Ltd	2,000	12,993	16,310
Kansas City Southern Inc	420,870	14,626,770	15,222,868
Kao Corp	1,852,566	47,399,640	46,988,243
KAR Auction Services Inc	53,800	773,176	810,228
Kasikornbank plc - Foreign	723,800	1,137,931	2,305,595
Kawasaki Heavy Industries Ltd	240,000	608,443	662,671
Kawasaki Kisen Kaisha Ltd	1,087,000	4,812,570	4,339,159
Kaydon Corp	108,690	3,583,472	4,086,744
Kazakhmys plc	153,061	3,307,978	3,545,362
KB Financial Group Inc	10,453	681,811	504,427
KB Financial Group Inc - ADR	31,953	1,495,612	1,532,466
KB Home	263,372	3,696,193	4,411,481
KBC Groep Nv	43,464	1,095,152	2,108,673
KBR Inc	1,016,375	23,030,640	22,522,870
KBW Inc	3,750	86,317	100,875
KCI Konecranes International Corp	346,520	2,630,865	10,254,323
KDDI Corp	4,098	21,373,637	21,226,798
Keihin Electric Express Railway Company Ltd	65,500	399,720	538,356
Keio Corp	40,000	219,882	270,120
Keisei Electric Railway Company	3,000	16,549	18,268
Keithley Instruments Inc	22,975	309,368	151,635
Kellogg Company	880,375	22,191,475	47,038,436
Kelly Services Inc - Class A	52,525	538,907	875,067
Kendle International Inc	293,970	4,100,845	5,138,596
Kennametal Inc	306,067	5,849,779	8,606,604
Kensley Nash Corp	313,600	7,365,894	7,397,824
Keppel Corp	1,773,851	8,013,324	11,571,490
Keppel Corp Ltd - Sponsored ADR	32,250	226,614	420,766
Kerry Group	43,019	1,201,051	1,338,807
Kerry Properties Ltd	232,000	746,599	1,244,452
Kesko Oyj - B Shares	85,533	2,291,149	3,372,509

Security Description	Shares	Cost	Market Value
Keycorp	3,169,931	43,882,976	24,566,965
Keyence Corp	165,761	33,013,691	39,630,787
KGHM Polska Miedz S.A.	304,850	9,131,432	11,464,865
Kid Brands Inc	29,500	434,733	255,175
Kikkoman Corp	38,500	396,629	450,760
Kilroy Realty Corp	85,470	4,250,758	2,635,895
Kimberly-Clark Corp	1,458,431	53,649,853	91,706,141
Kimberly-Clark de Mexico Sa de C.V.	45,900	194,376	261,094
Kimco Realty Corp	1,242,800	34,295,343	19,437,392
Kinden Corp	3,000	21,046	26,295
Kindred Healthcare Inc	138,000	3,129,916	2,490,900
Kinetic Concepts Inc	351,700	16,135,740	16,814,777
King Pharmaceuticals Inc	1,057,130	23,205,548	12,431,849
Kingfisher plc	5,523,408	22,886,350	17,963,413
Kingspan Group plc	988,661	4,641,147	8,557,506
Kinnevik Investment AB - B Shares	24,827	447,207	458,801
Kinross Gold Corp	85,700	1,629,089	1,467,260
Kintetsu Corp	479,151	1,735,645	1,492,219
Kirby Corp	201,730	7,632,758	7,696,000
Kirin Holdings Company Ltd	206,644	2,859,220	3,049,680
Kirklands Inc	17,300	245,295	363,300
Kissei Pharmaceutical Company Ltd	10,000	209,517	207,941
Kite Realty Group Trust	107,820	1,136,361	509,989
KLA-Tencor Corp	605,838	24,208,585	18,732,511
Klepierre S.A.	18,620	620,467	732,663
Kloekner & Company	9,443	277,107	279,185
Knight Capital Group Inc	170,548	2,889,360	2,600,857
Knight Transportation Inc	148,537	2,759,677	3,132,645
Knot Inc/The	55,300	1,038,595	432,446
Kobe Steel Ltd	577,000	1,247,438	1,241,192
Koc Holdings A.S.	208,884	401,008	713,570
Kohl's Corp	1,544,777	67,290,687	84,622,884
Komatsu Ltd	350,050	6,072,998	7,342,658
Komercni Banka A.S.	25,553	5,037,306	5,191,127
Konami Company	26,000	689,479	501,691
Kone Oyj	362,687	5,148,341	15,017,004
Konica Minolta Holdings Inc	1,249,632	14,401,448	14,590,630
Koninklijke Ahold Nv	1,401,680	12,920,075	18,719,572
Koninklijke Ahold Nv - ADR	609,060	6,043,351	8,133,996
Koninklijke DSM Nv	329,264	15,266,162	14,709,078
Koninklijke KPN Nv	4,864,003	68,073,159	77,200,789
Kopin Corp	109,680	546,313	405,816
Korea Electric Power - ADR	14,100	221,754	228,984
Korea Electric Power Corp	23,990	720,964	774,965
Korn/Ferry International	281,231	5,631,696	4,963,727
Kotak Mahindra Bank Ltd	15,472	168,974	257,832
Kraft Foods Inc	6,774,896	113,778,494	204,872,855
Kroger Company/The	2,869,393	52,020,324	62,151,052

Security Description	Shares	Cost	Market Value
Krung Thai Bank Pcl	6,761,800	1,576,193	2,551,228
K-Swiss Inc	52,825	1,209,559	552,550
KT & G Corp	41,015	2,287,431	2,269,247
KT Corp	374,377	15,152,464	15,468,757
Kubota Corp	984,868	7,811,207	8,980,175
Kulicke & Soffa Industries Inc	134,550	940,594	975,488
Kuraray Company Ltd	76,029	720,914	1,023,592
Kurita Water Industries Ltd	324,150	6,953,287	9,175,693
Kyocera Corp	164,800	12,863,297	16,067,295
Kyorin Company Ltd	62,000	966,864	897,089
Kyowa Hakko Kirin Company Ltd	56,240	460,205	580,818
Kyushu Electric Power Company Inc	36,863	783,768	802,828
L G Corp	198,282	10,742,356	12,442,461
L-3 Communications Holdings Inc	610,300	46,247,380	55,921,789
Laboratory Corp of America Holdings	516,585	29,005,024	39,110,650
Labranche & Company Inc	98,700	976,488	519,162
Laclede Group Inc/The	43,550	1,420,682	1,468,506
Lafarge-Coppee S.A.	245,859	18,442,013	17,332,201
Lagardere S.C.A.	68,002	3,667,521	2,756,725
Lam Research Corp	544,591	14,843,258	20,324,136
Lamar Advertising Company	207,200	10,271,779	7,117,320
Lancaster Colony Corp	76,615	1,830,556	4,517,220
Lance Inc	64,800	1,333,531	1,498,824
Land Securities Group plc	304,590	3,204,942	3,132,581
Landauer Inc	21,000	1,169,536	1,369,620
Landry's Restaurants Inc	18,770	224,340	336,358
Landstar System Inc	191,920	6,604,209	8,056,802
Larsen & Toubro Ltd	16,343	401,550	593,674
Las Vegas Sands Corp	17,800	213,372	376,470
LaSalle Hotel Properties	258,875	4,231,218	6,031,788
Lawson Inc	8,963	354,286	382,731
Lawson Products Inc	7,500	265,020	116,025
Lawson Software Inc	973,450	8,080,796	6,434,505
Lazard Ltd - Class A	86,829	3,217,957	3,099,795
La-Z-Boy Inc	345,940	3,517,103	4,338,088
LCA-Vision Inc	33,525	1,431,130	278,928
LDK Solar Company Ltd - ADR	15,250	111,209	100,040
Leap Wireless International Inc	307,100	4,506,173	5,024,156
Legal & General Group plc	2,359,406	3,482,626	3,151,294
Legg Mason Inc	561,400	59,296,948	16,095,338
Leggett & Platt Inc	595,206	12,474,467	12,880,258
Legrand S.A.	651,244	12,436,781	20,611,227
Leighton Holdings Ltd	16,584	306,699	593,643
Lend Lease Corp	33,520	372,033	266,436
Lender Processing Services Inc	422,430	13,170,648	15,946,733
Lennar Corp - Class A	452,500	27,262,711	7,787,525
Lennox International Inc	239,727	7,492,756	10,624,701
Leopalace21 Corp	156,970	4,575,859	814,752

Security Description	Shares	Cost	Market Value
Leucadia National Corp	635,600	27,522,335	15,769,236
Lexington Realty Trust	214,532	2,587,990	1,396,603
Lexmark International Inc	463,212	18,832,973	16,712,689
LG Display Company Ltd	304,000	6,790,087	10,733,837
LHC Group Inc	29,080	669,189	975,052
LI & Fung Ltd	2,994,900	7,601,395	14,734,012
Liberty Global Inc - Series A	1,200	27,025	34,992
Liberty Media Corp - Interactive Series A	139,500	1,910,388	2,135,745
Liberty Media-Starz - Series A	280	10,210	15,310
Liberty Property Trust	421,550	13,710,035	14,307,407
Life Technologies Corp	660,968	14,630,259	34,548,797
Life Time Fitness Inc	281,200	12,016,000	7,901,720
Lifepoint Hospitals Inc	206,300	7,817,818	7,587,714
Lifestyle International Holdings Ltd	227,000	334,574	409,873
Lihir Gold Ltd	372,390	898,703	1,035,648
Limited Brands Inc	1,018,592	14,346,315	25,077,735
Lincare Holdings Inc	449,476	12,841,545	20,172,483
Lincoln Electric Holdings Inc	201,750	11,720,191	10,961,078
Lincoln National Corp	1,085,571	25,695,507	33,327,030
Linde AG	105,759	11,074,652	12,593,020
Lindsay Corp	25,650	800,149	1,062,167
Linear Technology Corp	1,211,167	47,527,514	34,251,803
Link REIT	799,637	1,672,761	1,971,107
Lions Gate Entertainment Corp	65,300	635,542	407,472
Lippo Karawaci Tbk PT	6,654,800	514,243	438,802
Lite-On Technology Corp	677,000	913,801	898,531
Lithia Motors Inc	52,925	814,285	338,720
Littelfuse Inc	50,890	1,433,007	1,934,329
Live Nation Entertainment Inc	1,175,257	9,527,832	17,041,227
Liz Claiborne Inc	173,500	529,775	1,289,105
LKQ Corp	751,330	10,565,785	15,251,999
Lloyds Tsb Group	35,754,972	37,821,747	34,044,387
Lo Jack Corp	30,000	632,752	123,900
Loblaw Companies Ltd	45,390	1,930,189	1,678,162
Lockheed Martin Corp	1,206,495	49,581,562	100,404,514
Lodgenet Interactive Corp	536,424	4,805,587	3,738,875
Loews Corp	1,155,538	24,259,161	43,078,457
LogicaCMG plc	2,606,127	4,450,996	5,396,164
Logitech International S.A.	27,984	439,883	461,282
Logitech International S.A. - Registered	45,310	801,822	740,365
London Stock Exchange Group plc	21,834	258,223	235,318
Lonmin plc	300,357	16,585,750	9,285,363
Lonza Group AG - Registered	206,688	13,588,443	16,887,718
L'Oreal S.A.	829,561	77,070,030	87,396,214
Lorillard Inc	535,789	22,885,059	40,312,764
Lotte Shopping Company	2,132	737,840	618,053
Louisiana-Pacific Corp	415,777	6,436,127	3,762,782
Lowe's Companies Inc	6,981,178	92,385,881	169,223,755

Security Description	Shares	Cost	Market Value
LSB Industries Inc	4,450	74,574	67,818
LSI Corp	2,486,652	26,662,511	15,218,310
LTC Properties Inc	45,300	1,010,510	1,225,818
Lubrizol Corp/The	475,550	22,157,154	43,617,446
Lufkin Industries Inc	102,350	7,105,065	8,101,003
Lufthansa AG	1,035,130	18,137,393	17,164,775
Lululemon Athletica Inc	17,100	471,833	709,650
Lumber Liquidators Holdings Inc	29,900	775,152	797,433
Luminex Corp	344,201	5,666,113	5,792,903
Lundin Petroleum AB	93,010	945,621	790,268
Lvmh Moet Hennessy Louis Vuitton S.A.	142,294	13,427,403	16,662,239
Lydall Inc	23,500	241,910	184,475
M E D N A X Inc	258,747	13,128,839	15,056,488
M&T Bank Corp	355,490	29,700,501	28,218,796
M/I Homes Inc	35,810	1,073,222	524,617
Mabuchi Motor Company Ltd	6,700	400,942	385,766
Macerich Company/The	381,000	21,087,048	14,596,111
Mack-Cali Realty Corp	362,950	12,373,978	12,793,988
Macquarie Atlas Roads Group	36,383	30,358	31,390
Macquarie Group Ltd	467,848	15,400,312	20,289,825
Macronix International Company Ltd	14,969	6,054	9,898
Macy's Inc	1,924,535	37,549,141	41,897,127
Magellan Health Services Inc	144,520	5,509,446	6,283,730
Magma Design Automation Inc	607,900	1,509,369	1,580,540
Magna International Inc - Class A	74,200	3,866,469	4,596,590
Magnetek Inc	47,500	180,230	79,800
Maidenform Brands Inc	49,060	878,298	1,071,961
Makita Corp	13,600	443,812	448,288
Malayan Banking Berhad	993,961	1,815,740	2,276,177
Man AG	50,756	3,973,367	4,255,285
Man Group plc	3,341,601	24,831,642	12,241,332
Manhattan Associates Inc	317,454	6,031,531	8,088,728
Manitowoc Company Inc/The	391,800	3,785,426	5,093,400
Mannatech Inc	25,092	385,219	83,807
Manpower Inc	500,602	24,165,496	28,594,386
Mantech International Corp	85,460	3,985,922	4,173,012
Manulife Financial Corp	251,090	4,780,983	4,959,680
Map Pharmaceuticals Inc	5,800	65,768	92,162
Mapfre S.A.	93,696	428,635	344,335
Marathon Oil Corp	2,787,075	55,879,278	88,183,053
Marchex Inc - Class B	757,185	9,497,572	3,869,215
Marcus Corp/The	40,360	779,546	524,276
Marinemax Inc	43,100	869,384	463,756
Mariner Energy Inc	374,050	3,657,958	5,599,529
Markel Corp	3,976	1,353,667	1,489,648
Marks & Spencer Group plc	2,522,227	12,670,651	14,159,901
Marriott International Inc - Class A	955,330	14,269,331	30,112,002
Marsh & McLennan Companies Inc	1,967,843	47,529,742	48,054,726

Security Description	Shares	Cost	Market Value
Marshall & Ilsley Corp	1,704,883	26,445,832	13,724,308
Martek Biosciences Corp	67,740	1,547,353	1,524,827
Marten Transport Ltd	46,000	893,013	906,660
Martin Marietta Materials Inc	171,200	10,999,879	14,303,760
Marubeni Corp Japanese - Ordinary	2,655,698	19,948,021	16,512,848
Marui Company	130,059	1,450,304	943,707
Maruichi Steel Tube Ltd (5463)	400	10,541	8,116
Maruti Udyog Ltd	7,756	165,168	244,963
Marvell Technology Group Ltd	729,929	10,875,393	14,875,953
Masco Corp	1,873,006	36,053,011	29,069,053
Masimo Corp	193,150	4,887,259	5,128,133
Massey Energy Company	302,550	24,725,747	15,820,340
Mastec Inc	12,250	149,901	154,473
Mastercard Inc - Class A	365,234	85,960,086	92,769,436
Matrix Service Company	50,000	1,194,092	538,000
Matsui Securities Company Ltd	41,950	366,856	299,899
Matsumotokiyoshi Holdings Company Ltd	14,600	329,978	330,469
Mattel Inc	1,262,482	23,449,176	28,708,841
Matthews International Corp - Class A	113,086	4,862,930	4,014,553
Mattson Technology Inc	621,300	2,207,436	2,870,406
Max Capital Group Ltd	59,581	1,393,880	1,369,767
Maxim Integrated Products Inc	362,300	4,701,749	7,024,997
Maximus Inc	67,285	2,821,684	4,099,675
Mayr-Melnhof Karton AG	7,100	706,733	672,491
Mazda Motor Corp	2,876,000	7,800,786	8,094,906
McAfee Inc	646,475	21,739,358	25,943,042
McCormick & Company Inc - Non-Voting Shares	530,390	14,761,255	20,345,760
McDermott International Inc	108,670	2,945,246	2,925,396
McDonald's Corp	3,765,915	64,074,800	251,261,849
McGrath Rentcorp	5,500	124,292	133,265
McGraw-Hill Companies Inc/The	1,128,318	22,401,638	40,224,537
McKesson Corp	1,173,233	67,096,905	77,104,873
McMoran Exploration Company	133,200	2,274,828	1,948,716
MDC Holdings Inc	137,900	7,766,493	4,772,719
MDU Resources Group Inc	878,414	17,332,090	18,956,174
Mead Johnson Nutrition Company	254,519	8,696,024	13,242,624
Meadowbrook Insurance Group Inc	24,525	161,583	193,748
Meadwestvaco Corp	909,088	20,592,727	23,227,198
Measurement Specialties Inc	635,331	10,155,570	9,345,719
Medassets Inc	347,470	7,523,172	7,296,870
MedCath Corp	38,260	698,600	400,582
Medco Health Solutions Inc	2,056,790	34,112,725	132,786,362
Mediaset S.p.A.	986,097	7,893,453	8,486,071
Medical Properties Trust Inc	158,000	1,660,323	1,655,840
Medicines Company	9,700	124,387	76,048
Medicis Pharmaceutical Corp - Class A	393,640	12,019,978	9,903,982
Medifast Inc	40,700	1,007,732	1,022,791
Mediobanca S.p.A.	19,322	219,112	207,980

Security Description	Shares	Cost	Market Value
Mediobanca Spa - Warrants	20,492	0	2,595
Medipal Holdings Corp	115,200	1,317,002	1,364,795
Medtronic Inc	4,173,399	121,254,035	187,928,157
Meggitt plc	78,998	211,431	366,327
Meiji Holdings Company Ltd	5,329	256,886	207,023
MEMC Electronic Materials Inc	691,950	41,391,846	10,607,594
Men's Wearhouse Inc/The	155,505	4,111,413	3,722,790
Mentor Graphics Corp	391,850	5,248,175	3,142,637
Merck & Company Inc	11,614,413	268,703,682	433,798,326
Merck KGaA	190,257	22,400,091	15,446,205
Mercury Computer Systems Inc	43,950	594,069	602,994
Mercury General Corp	133,880	7,390,391	5,853,234
Meredith Corp	136,984	4,730,481	4,713,619
Meridian Bioscience Inc	526,946	10,749,188	10,733,890
Merit Medical Systems Inc	55,175	866,530	841,419
Meritage Home Corp	225,780	7,720,494	4,741,380
Metalurgica Gerdau S.A. - Preferred	21,857	251,243	446,766
Methanex Corp	7,400	184,389	179,894
Methode Electronics Inc	298,750	2,667,347	2,957,625
Metlife Inc	2,827,951	94,439,854	122,563,396
Metro AG	295,487	16,527,240	17,560,246
Metro Inc - Class A	149,928	4,610,340	6,222,925
Metropcs Communications Inc	934,970	12,118,673	6,619,588
Metso Oyj	72,195	2,172,717	2,335,697
Mettler-Toledo International Inc	170,447	12,648,971	18,612,812
MFA Mortgage Investments Inc	253,600	1,937,199	1,866,496
MGIC Investment Corp	413,250	3,321,374	4,533,353
Michelin - Class B Ff12	250,670	14,852,235	18,505,747
Micrel Inc	78,458	631,846	836,362
Microchip Technology Inc	743,872	26,726,624	20,947,436
Micron Technology Inc	3,005,285	40,636,445	31,224,911
Micros Systems Inc	361,557	9,538,947	11,887,994
Microsemi Corp	847,463	17,355,699	14,695,008
Microsoft Corp	27,600,310	423,949,993	807,861,074
Mid-America Apartment Communities Inc	57,040	3,160,327	2,954,102
Midas Inc	26,651	492,626	300,623
Middleby Corp/The	102,827	4,833,970	5,921,807
Midland Holdings Ltd	5,064,000	3,269,982	5,543,550
Millicom International Cellular - SDR	7,400	637,384	664,221
Millipore Corp	237,980	8,834,574	25,130,688
Mindray Medical International Ltd - ADR	96,741	2,214,222	3,523,307
Mindspeed Technologies Inc	21,300	167,755	170,613
Mine Safety Appliances Company	114,700	4,078,823	3,207,012
Minebea Company Ltd	81,000	436,192	493,247
Minerals Technologies Inc	73,800	3,088,527	3,825,792
Miraca Holdings Inc	33,400	832,470	1,018,729
Mirant Corp	475,600	9,736,350	5,165,016
Mitie Group plc	15,636	54,290	54,244

Security Description	Shares	Cost	Market Value
Mitsubishi Chemical Corp	628,000	3,244,615	3,212,586
Mitsubishi Corp	1,926,969	41,183,880	50,525,193
Mitsubishi Electric Corp	1,900,548	15,244,515	17,471,861
Mitsubishi Estate Company Ltd	227,600	4,397,991	3,726,755
Mitsubishi Gas Chemical Company Inc	335,000	1,636,783	2,018,461
Mitsubishi Heavy Industries Ltd	1,133,247	4,508,930	4,693,564
Mitsubishi Logistics Corp	12,500	133,966	155,447
Mitsubishi Materials Corp	419,500	1,323,557	1,207,679
Mitsubishi Motors Corp	210,000	325,554	285,424
Mitsubishi Rayon Company Ltd	104,599	373,869	442,173
Mitsubishi Tanabe Pharma Corp	24,000	320,112	339,041
Mitsubishi UFJ Financial Group Inc	5,011,947	44,776,927	26,282,684
Mitsubishi UFJ Lease & Finance Company Ltd	1,200	51,501	43,664
Mitsui Chemicals Inc	729,000	2,101,688	2,207,909
Mitsui Company	2,885,560	35,922,796	48,514,713
Mitsui Engineering & Shipbuilding Company Ltd	7,000	13,948	17,455
Mitsui Fudosan Company	280,000	4,460,264	4,755,565
Mitsui Mining & Smelting Company Ltd	240,104	890,403	719,490
Mitsui O.S.K. Lines Ltd	3,226,500	20,067,008	23,169,751
Mitsumi Electric Company Ltd	2,000	41,200	43,793
Mizuho Financial Group Inc	8,450,700	34,674,922	16,731,373
Mizuho Securities Company Ltd	189,000	714,851	598,716
Mizuho Trust & Banking Company	50,000	60,281	50,300
MKS Instruments Inc	114,107	2,238,696	2,235,356
Mobile Mini Inc	68,650	1,651,131	1,063,389
Mobile Telesystems - Sponsored ADR	66,350	2,285,937	3,682,425
Mobistar S.A.	41,362	2,819,992	2,550,133
Mohawk Industries Inc	243,341	11,727,514	13,232,884
Molex Inc	609,092	18,113,820	12,705,659
Molina Healthcare Inc	28,500	1,026,846	717,345
Molson Coors Brewing Company - Class B	510,182	20,041,906	21,458,255
Monarch Casino & Resort Inc	21,946	224,382	187,419
Mondi plc	335,252	2,780,165	2,360,152
Monolithic Power Systems Inc	191,951	3,979,397	4,280,507
Monotype Imaging Holdings Inc	40,204	385,154	391,185
Monro Muffler Brake Inc	76,100	2,394,617	2,721,336
Monsanto Company	1,936,240	32,471,599	138,286,261
Monster Worldwide Inc	374,048	15,224,867	6,212,937
Moody's Corp	684,581	11,332,414	20,366,285
Moog Inc - Class A	231,260	6,291,311	8,191,229
Morgan Stanley	4,941,648	125,436,828	144,740,870
Morningstar Inc	17,600	641,473	846,384
Mosaic Company/The	11,625	639,250	706,451
Motorola Inc	10,050,233	100,094,145	70,552,636
Movado Group Inc	32,900	874,777	371,112
Move Inc	1,756,219	3,402,153	3,670,498
MS&AD Insurance Group Holdings	965,510	30,323,343	26,813,982
MSC Industrial Direct Company - Class A	217,755	8,929,825	11,044,534

Security Description	Shares	Cost	Market Value
MSCI Inc - Class A	387,147	11,986,809	13,976,007
MTN Group Ltd	186,510	2,805,632	2,844,398
MTR Corp	246,977	558,392	935,145
MTS Systems Corp	41,106	1,486,722	1,193,307
MTU Aero Engines Holding AG	54,793	2,190,044	3,206,573
Mueller Industries Inc	73,543	2,091,126	1,970,217
Mueller Water Products Inc - A	1,124,750	5,074,382	5,376,305
Muenchener Rueckver AG	397,478	59,912,576	64,700,646
Multi-Color Corp	600	7,217	7,188
Multimedia Games Inc	50,495	432,976	196,931
Murata Manufacturing Company Ltd	732,540	36,430,411	41,628,718
Murphy Oil Corp	895,000	51,020,483	50,290,050
MWI Veterinary Supply Inc	24,030	715,012	970,812
Myers Industries Inc	56,700	742,669	594,216
Mylan Inc	1,352,822	26,398,447	30,722,588
Myriad Genetics Inc	140,700	3,368,329	3,383,835
N BT Bancorp Inc	67,837	1,554,689	1,550,075
N V Energy Inc	1,405,081	21,045,325	17,324,649
Nabors Industries Ltd	1,314,060	33,656,453	25,794,998
Nacco Industries Inc - Class A	900	76,451	66,735
Nalco Holding Company	369,088	6,878,397	8,979,911
Namco Bandai Holdings Inc	1,176,100	11,073,955	11,466,472
Nampak Ltd	422,838	864,043	1,030,617
Nara Bancorp Inc	65,350	936,213	572,466
NASDAQ OMX Group Inc	454,450	12,438,733	9,597,984
Nash Finch Company	38,085	1,242,347	1,281,560
National Australia Bank Ltd	172,688	3,875,975	4,361,966
National Bank of Canada	82,300	3,627,519	5,016,443
National Bank of Greece S.A.	18,943	671,220	381,913
National Cinemedia Inc	673,443	9,869,486	11,623,626
National Financial Partners Corp	75,400	1,683,407	1,063,140
National Fuel Gas Company	331,240	8,685,575	16,744,182
National Grid plc	1,252,796	12,375,726	12,190,849
National Healthcare Corp	2,272	94,614	80,383
National Instruments Corp	248,323	7,251,133	8,281,572
National Oilwell Varco Inc	1,761,880	59,406,772	71,497,090
National Penn Bancshares Inc	245,575	3,033,182	1,694,468
National Presto Industries Inc	9,600	481,779	1,141,536
National Retail Properties Inc	163,315	3,341,731	3,728,481
National Semiconductor Corp	1,305,516	17,727,677	18,864,706
Nationwide Health Properties Inc	430,150	12,842,667	15,119,773
Natus Medical Inc	57,200	1,310,167	910,052
Nautilus Inc	19,920	384,309	60,158
Navigant Consulting Inc	654,015	10,731,958	7,933,202
Navigators Group Inc/The	27,100	1,586,525	1,065,843
Navistar International Corp	80,830	3,349,026	3,615,526
NBTY Inc	330,380	14,163,722	15,851,632
NCC AB - B Shares	15,254	183,673	267,056

Security Description	Shares	Cost	Market Value
NCI Building Systems Inc	35,288	1,048,835	389,580
NCR Corp	710,840	15,377,598	9,809,592
NEC Corp	1,210,900	4,442,078	3,641,512
Nedbank Group Ltd	130,119	1,755,367	2,480,499
Neenah Paper Inc	26,280	810,737	416,275
Nelnet Inc - Class A	21,800	323,698	404,608
Neogen Corp	428,407	5,865,273	10,753,016
Neopost S.A.	72,980	8,143,671	5,842,992
Neste Oil Oyi	134,628	1,805,157	2,351,752
Nestle S.A. - Registered	3,518,296	118,283,512	180,502,574
Netapp Inc	1,692,604	31,086,150	55,111,186
Netflix Inc	219,100	5,811,296	16,156,434
NETGEAR Inc	139,145	2,971,629	3,631,685
Netlogic Microsystems Inc	45,500	1,166,701	1,339,065
Netscout Systems Inc	741,557	8,041,462	10,967,628
Network Equipment Technologies Inc	43,125	328,572	237,619
Neustar Inc - Class A	368,094	9,882,292	9,275,969
Neutral Tandem Inc	65,640	1,585,839	1,048,927
New Alliance Bancshares Inc	380,500	4,390,731	4,801,910
New Hope Corp Ltd	64,190	262,759	304,600
New Jersey Resources Corp	83,127	2,553,696	3,122,250
New World Development Company Ltd	1,570,145	2,477,588	3,073,680
New York Community Bancorp Inc	1,604,350	24,700,945	26,535,949
New York Times Company/The - Class A	380,778	7,550,006	4,238,059
Newcrest Mining Ltd	652,329	14,201,691	19,650,653
Newell Rubbermaid Inc	959,449	23,210,057	14,583,625
Newfield Exploration Company	502,550	16,448,718	26,157,728
Newmarket Corp	39,400	3,242,592	4,057,806
Newmont Mining Corp	1,663,842	49,913,066	84,739,473
Newport Corp	65,300	1,016,213	816,250
News Corp - Class A	7,695,450	135,797,765	110,891,435
Nexans S.A.	28,362	3,551,460	2,421,949
Nexen Inc	50,300	1,122,984	1,245,911
Next plc	45,927	1,235,405	1,507,587
NGK Insulators Ltd	593,500	10,474,806	12,112,634
NGK Spark Plug Company Ltd	45,617	517,635	620,008
NHK Spring Company Ltd	2,000	11,751	18,365
NIC Inc	942,388	7,680,313	7,416,594
Nicor Inc	185,616	6,794,880	7,781,023
Nidec Corp	29,973	1,843,514	3,214,142
NII Holdings Inc	416,357	10,641,217	17,345,433
Nike Inc - Class B	1,314,088	24,825,617	96,585,468
Nikon Corp	67,600	1,289,674	1,476,580
Nine Dragons Paper Holdings Ltd	1,032,000	1,463,070	1,725,161
Nintendo	230,852	57,505,042	77,329,491
Nintendo Company Ltd - ADR	327,600	11,210,294	13,717,267
Nippon Building Fund Inc	139	1,382,079	1,197,506
Nippon Electric Glass Company	1,251,500	13,796,740	17,639,400

Security Description	Shares	Cost	Market Value
Nippon Express Company Ltd	1,188,900	4,876,655	5,114,917
Nippon Meat Packers Inc	39,600	494,348	501,357
Nippon Mining Holdings Inc	228,500	1,204,619	1,068,648
Nippon Oil Corp	2,257,400	15,798,014	11,378,804
Nippon Paper Group Inc	17,200	676,348	442,701
Nippon Sheet Glass Company Ltd	90,000	502,653	265,839
Nippon Steel Corp	1,852,127	7,020,894	7,274,514
Nippon Telephone & Telegraph Corp	934,800	44,390,120	39,416,866
Nippon Television Network Corp	7,490	959,892	1,019,615
Nippon Yusen Kabushiki Kaisha	239,861	1,375,352	947,225
Nipponkoa Insurance Company Ltd	342,000	1,898,862	2,148,480
Nishi-Nippon City Bank Ltd	153,500	508,261	453,403
NiSource Inc	1,084,970	19,887,811	17,142,526
Nissan Chemical Industries Ltd	35,500	387,057	496,939
Nissan Motor Company Ltd - Japanese Ordinary	1,977,864	14,750,255	16,954,934
Nisshin Seifun Group Inc	39,500	391,787	510,237
Nisshin Steel Company Ltd	70,000	137,022	146,083
Nisshinbo Industries Inc	4,000	25,444	41,438
Nissin Food Products Company Ltd	20,700	602,331	696,720
Nitori Company Ltd	350	19,757	26,595
Nitto Denko Corp	279,566	11,646,832	10,860,708
Nobel Biocare Holding AG	72,275	3,635,697	1,936,397
Noble Corp	135,886	5,186,720	5,682,753
Noble Energy Inc	1,029,124	74,912,832	75,126,052
Noble Group Ltd	350,000	690,477	766,067
NOK Corp	1,100	12,422	16,564
Nokia Oyj	3,442,550	53,349,426	53,708,059
Nomura Real Estate Holdings Inc	1,000	22,784	15,432
Nomura Real Estate Office Fund Inc	3	22,420	16,856
Nomura Research Institute	28,250	578,971	643,969
Nomura Securities Ltd	1,066,193	14,867,040	7,861,804
Nordea AB	2,403,725	20,316,892	23,859,599
Nordex AG	10,700	176,565	122,558
Nordson Corp	173,502	7,077,265	11,784,256
Nordstrom Inc	632,974	11,573,270	25,856,988
Norfolk Southern Corp	1,599,066	40,596,026	89,371,799
Norsk Hydro ASA	1,221,134	8,776,628	9,319,435
Northeast Utilities	565,050	12,050,150	15,617,982
Northern Oil and Gas Inc	11,800	186,226	187,030
Northern Trust Corp	1,076,792	50,334,368	59,503,526
Northrop Grumman Corp	1,374,942	73,256,352	90,154,947
Northwest Natural Gas Company	53,870	2,026,598	2,510,342
Northwestern Corp	83,900	2,091,884	2,249,359
Novartis AG - Regular Shares	2,045,042	106,947,420	110,650,460
Novatek Oao - Sponsored GDR Registered	27,919	1,008,504	2,032,503
Novatel Wireless Inc	62,450	860,342	420,289
Novell Inc	971,293	16,167,792	5,818,045
Novellus Systems Inc	334,851	15,511,889	8,371,275

Security Description	Shares	Cost	Market Value
Novo Nordisk A/S	627,697	27,631,261	48,795,145
Novozymes A/S - B Shares	143,931	9,175,402	15,957,744
NRG Energy Inc	942,282	21,473,237	19,693,694
NSK Ltd	987,898	7,025,830	7,802,533
NSTAR	436,056	10,852,891	15,445,104
nTelos Holdings Corp	11,800	202,683	209,922
NTN Corp	110,155	581,930	497,489
NTT Data Corp	2,638	8,463,414	8,794,274
NTT Docomo Inc	12,457	19,869,686	18,984,127
NTT Urban Development Corp	22	32,389	18,600
Nu Skin Enterprises Inc	351,259	9,266,868	10,221,637
Nu Vasive Inc	174,920	6,586,250	7,906,384
Nuance Communications Inc	420,353	3,783,470	6,994,674
Nucor Corp	1,328,143	29,364,232	60,271,129
Nufarm Ltd	352,100	3,115,606	2,659,730
Nutrisystem Inc	177,700	3,384,401	3,164,837
Nve Corp	1,100	45,185	49,830
NVIDIA Corp	2,026,859	29,262,002	35,226,809
NVR Inc	23,150	14,663,552	16,818,475
NWS Holdings Ltd	1,162,388	1,954,716	2,320,375
NYSE Euronext	1,295,900	84,819,587	38,371,599
Obayashi Corp	193,614	929,060	859,908
OBIC Company Ltd	1,845	333,841	335,275
Occidental Petroleum Corp	2,889,091	67,943,325	244,243,753
Oceaneering International Inc	278,710	13,701,789	17,695,298
O'Charley's Inc	36,000	510,100	321,840
Odakyu Electric Railway Company Ltd - Japanese Ordinary	22,000	160,294	183,176
Odyssey Healthcare Inc	63,950	919,020	1,158,135
Oesterreichische Elektrizitaetswirtschafts - Class A	188,709	7,629,608	7,504,506
Office Depot Inc	1,084,616	18,041,178	8,655,236
Officemax Inc	166,660	2,550,245	2,736,557
OGE Energy Corp	389,170	9,493,056	15,154,280
Oil Search Ltd	4,893,099	26,362,876	26,767,140
Oil States International Inc	152,535	3,883,069	6,915,937
Oji Paper Company Ltd	247,600	1,245,580	1,086,430
Olam International Ltd	280,000	505,870	518,723
Old Dominion Freight Line Inc	64,500	1,766,616	2,153,655
Old Mutual plc	1,034,508	1,563,121	1,922,325
Old National Bancorp	244,255	3,408,754	2,918,847
Old Republic International Corp	870,762	11,694,980	11,041,262
Olin Corp	280,950	5,117,111	5,512,239
Olympic Steel Inc	175,580	6,179,910	5,732,687
Olympus Optical Company	619,600	10,917,553	19,892,979
OM Group Inc	62,020	1,623,565	2,101,238
Omega Healthcare Investors Inc	378,394	5,587,340	7,374,899
Omnicare Inc	564,005	17,762,533	15,955,701
Omniceil Inc	60,800	1,492,711	853,024
Omnicom Group Inc	1,176,328	32,988,708	45,653,290

Security Description	Shares	Cost	Market Value
Omnova Solutions Inc	556,500	2,572,168	4,368,525
Omron Corp	50,912	971,858	1,182,353
On Assignment Inc	902,373	7,984,460	6,433,919
ON Semiconductor Corp	189,562	1,516,326	1,516,496
Oneok Inc	696,125	28,671,095	31,778,106
Onesteel Ltd	1,342,265	3,461,403	4,804,792
Onex Corp	79,900	2,665,351	2,275,207
Ono Pharmaceutical Company Ltd	1,300	64,891	57,877
Onward Holdings Company Ltd	24,681	279,799	192,556
Onyx Pharmaceuticals Inc	271,800	8,121,952	8,230,104
optionsXpress Holdings Inc	147,610	3,914,872	2,404,567
Oracle Corp	14,302,717	163,439,397	367,436,800
Oracle Corp Japan	246,000	10,675,521	11,412,778
Orbital Sciences Corp	212,800	4,471,673	4,045,328
O'Reilly Automotive Inc	497,463	17,653,144	20,749,182
Orica Ltd	107,784	1,268,148	2,650,323
Oriental Bank of Commerce	133,244	699,320	952,548
Oriental Land Company Ltd	11,817	795,497	824,560
Oriflame Cosmetics S.A. - SDR	27,314	1,385,437	1,707,837
Origin Energy Ltd	1,276,734	18,104,375	19,394,123
Orix Corp	5,820	663,701	516,351
Orkla ASA	563,040	4,385,790	4,984,711
Ormat Technologies Inc	13,750	556,717	386,925
Osaka Gas Company Ltd	311,146	1,061,439	1,115,517
Osaka Titanium Technologies Company Ltd	200	6,520	8,294
Oshkosh Corp	520,490	21,454,092	20,996,567
OSI Pharmaceuticals Inc	237,098	8,572,374	14,119,186
Osteotech Inc	28,376	174,113	111,234
Otsuka Corp	3,900	218,430	247,924
Outokumpu Oy A	58,355	980,892	1,283,102
Oversea-Chinese Banking Corp	2,606,166	9,534,187	16,236,691
Overseas Shipholding Group Inc	117,330	5,335,882	4,602,856
Owens & Minor Inc	165,860	5,945,458	7,694,245
Owens Corning Inc	362,350	7,876,246	9,218,184
Owens-Illinois Inc	963,675	26,760,396	34,249,010
Oxford Industries Inc	159,965	3,854,881	3,252,088
OZ Minerals Ltd	895,754	356,281	941,382
P H H Corp	151,600	3,535,449	3,573,212
P.F. Chang's China Bistro Inc	60,425	2,441,210	2,666,555
Pac West Bancorp	96,742	4,903,209	2,207,652
Paccar Inc	1,202,436	12,498,598	52,113,576
Pacer International Inc	308,700	1,777,194	1,858,374
Packaging Corp of America	628,050	13,167,967	15,456,311
Pactiv Corp	675,173	17,385,478	17,000,856
Paetec Holding Corp	1,522,462	11,981,246	7,125,122
Paladin Energy Ltd	669,138	2,231,296	2,425,677
Pall Corp	523,892	10,796,366	21,212,387
Palm Inc	593,800	5,637,282	2,232,688

Security Description	Shares	Cost	Market Value
Palomar Medical Technologies Inc	36,800	1,134,852	399,648
Panasonic Corp	772,600	12,695,755	11,823,823
Panasonic Electric Works Company Ltd	72,500	700,072	915,561
Panera Bread Company - Class A	193,828	9,910,904	14,825,904
Papa John's International Inc	43,885	1,184,088	1,128,283
Par Pharmaceutical Companies Inc	179,200	3,534,654	4,444,160
Parametric Technology Corp	470,917	8,200,713	8,500,052
Parexel International Corp	114,700	1,634,832	2,673,657
Pargesa Holding S.A. - Bearer Shares	1,800	107,708	153,057
Park Electrochemical Corp	52,205	1,305,377	1,500,372
Parker Drilling Company	441,324	1,893,907	2,175,727
Parker Hannifin Corp	739,044	22,690,742	47,845,709
Parkway Properties Inc	64,592	2,179,306	1,213,038
Parmalat S.p.A.	6,162,109	15,510,084	16,905,193
Partnerre Ltd	181,240	13,248,957	14,448,453
Patni Computer Systems Ltd	117,592	1,083,544	1,400,129
Patriot Coal Corp	268,150	13,506,371	5,486,349
Patterson Companies Inc	325,300	12,902,259	10,100,565
Patterson-Uti Energy Inc	698,700	10,511,818	9,760,839
Paychex Inc	1,359,596	37,382,998	41,739,597
PBG S.A.	8,800	601,159	664,681
PCTEL Inc	31,800	284,050	196,524
Peabody Energy Corp	979,600	39,577,643	44,767,720
Pearson plc	1,717,573	18,422,015	26,991,804
Peet's Coffee & Tea Inc	45,520	1,427,409	1,804,868
Penford Corp	20,510	381,556	210,228
Penn National Gaming Inc	16,249	468,441	451,722
Penn Real Estate Investment Trust	78,300	1,409,406	976,401
Penn Virginia Corp	95,280	3,153,549	2,334,360
Pennantpark Investment Corp	8,700	74,871	90,132
Penske Automotive Group Inc	4,100	62,761	59,122
Pentair Inc	509,998	11,315,650	18,166,129
People's United Financial Inc	1,320,137	22,666,800	20,646,943
Pep Boys-Manny Moe & Jack/The	82,735	1,082,378	831,487
Pepco Holdings Inc	723,850	18,383,376	12,414,028
Pepsico Inc	6,491,982	184,778,642	429,509,529
Perficient Inc	56,100	1,224,752	632,247
Pericom Semiconductor Corp	47,850	455,103	512,474
Perkinelmer Inc	374,429	7,000,913	8,948,853
Pernod Ricard S.A.	530,914	40,607,872	45,164,534
Perrigo Company	377,220	9,493,515	22,150,358
Perry Ellis International Inc	213,613	2,612,634	4,838,334
Perusahaan Gas Negara PT	6,463,500	1,584,301	3,018,833
PetMed Express Inc	299,741	6,266,818	6,645,258
Petrofac Ltd	325,400	5,598,518	5,933,063
Petrohawk Energy Corp	24,200	915,525	490,776
Petroleum Development Corp	39,665	1,266,674	919,038
Petroquest Energy Inc	99,780	1,840,879	501,893

Security Description	Shares	Cost	Market Value
PetSmart Inc	612,205	12,575,766	19,566,072
Peugeot S.A.	613,234	20,321,635	18,088,919
Pfizer Inc	30,846,182	483,065,702	529,012,021
PG&E Corp	1,462,874	37,017,125	62,055,115
Pharmaceutical Product Development Inc	642,879	17,903,599	15,268,376
Pharmerica Corp	59,034	1,004,336	1,075,599
Phase Forward Inc	87,401	1,538,215	1,142,331
Philip Morris International Inc	6,281,283	91,260,503	327,631,721
Philips Electronics Nv	1,275,421	34,582,572	40,969,831
Phillips-Van Heusen Corp	525,702	21,849,647	30,154,267
Phoenix Technologies Ltd	49,950	432,852	160,839
Photronics Inc	252,200	1,204,581	1,283,698
Pico Holdings Inc	1,600	56,267	59,504
Piedmont Natural Gas Company Inc	144,920	3,645,265	3,996,894
Piedmont Office Reit - Class A	100	1,986	1,985
Pier 1 Imports Inc	377,400	2,187,411	2,404,038
Pilgrim's Pride Corp	154,200	1,437,647	1,640,688
Pinault-Printemps-Redoute S.A.	9,712	980,783	1,295,339
Ping An Insurance Company of China - H Shares	202,000	1,651,228	1,740,415
Pinnacle Entertainment Inc	114,735	2,743,668	1,117,519
Pinnacle Financial Partners Inc	62,855	1,067,763	949,739
Pinnacle West Capital Corp	440,548	16,219,203	16,621,876
Pioneer Drilling Company	348,500	2,825,286	2,453,440
Pioneer Natural Resources Company	533,400	28,177,463	30,041,088
Piper Jaffray Companies Inc	32,605	1,499,390	1,313,982
Pitney Bowes Inc	679,544	13,722,318	16,614,851
PKO Bank Polski S.A.	471,106	3,908,201	6,596,574
Plains Exploration & Production Company	623,328	19,008,964	18,693,607
Plantronics Inc	187,006	7,076,393	5,849,548
Platinum Underwriters Holdings Ltd	193,200	6,065,079	7,163,856
Plexus Corp	129,532	2,894,763	4,667,038
Plum Creek Timber Company Inc	975,302	29,856,316	37,949,001
PMC-Sierra Inc	1,492,100	10,243,820	13,309,532
PNC Financial Services Group Inc	2,056,583	157,719,886	122,778,005
PNM Resources Inc	410,204	5,864,068	5,139,856
PNOC Energy Development Corp	4,353,000	427,375	481,633
Polaris Industries Inc	342,480	13,400,760	17,521,277
Polo Ralph Lauren Corp	250,060	20,444,605	21,265,102
PolSKI Koncern Naftoway Orle	264,543	2,244,209	3,597,585
PolSKie Gornictwo Naftowe I Gazownictwo S.A.	665,954	811,240	854,296
Polycom Inc	348,090	10,214,147	10,644,592
Polyone Corp	850,825	4,316,638	8,712,448
Polypore International Inc	426,738	5,409,855	7,450,845
Polyus Gold - Sponsored ADR	81,870	1,745,409	2,108,153
Pool Corp	95,650	3,437,705	2,165,516
Porsche AG - Preferred	26,664	2,335,719	1,624,460
Portfolio Recovery Associates Inc	59,700	2,411,704	3,275,739
Portland General Electric Company	77,677	1,522,020	1,499,943

Security Description	Shares	Cost	Market Value
Portugal Telecom S.A. - Registered	520,200	6,371,730	5,826,740
POSCO	2,998	1,386,000	1,399,040
Post Properties Inc	94,115	1,863,554	2,072,412
Potash Corp of Saskatchewan Inc	291,200	18,850,454	34,798,215
Potlatch Corp	162,955	4,015,277	5,709,943
Powell Industries Inc	122	3,968	3,969
Power Corp of Canada	33,500	858,552	1,012,380
Power Financial Corp	50,300	1,042,726	1,660,884
Power Grid Corp of India Ltd	56,039	125,984	133,747
PPG Industries Inc	671,412	26,914,439	43,910,345
PPL Corp	1,372,020	28,718,479	38,018,674
Praxair Inc	1,093,902	23,617,893	90,793,866
Precision Castparts Corp	533,400	60,925,076	67,587,114
Premiere Global Services Inc	51,471	532,240	425,150
Pre-Paid Legal Services Inc	14,500	580,912	548,825
Presidential Life Corp	40,649	845,005	405,271
Prestige Brands Holdings Inc	24,100	144,203	216,900
Priceline.Com Inc	185,691	29,180,524	47,351,205
Pride International Inc	767,150	17,160,695	23,098,887
Primary Health Care Ltd	102,710	392,564	419,512
Primerica Inc	5,900	88,500	88,500
Principal Financial Group Inc	1,461,275	38,781,563	42,683,843
PrivateBancorp Inc	115,720	2,754,995	1,585,364
ProAssurance Corp	63,900	3,028,340	3,740,706
Procter & Gamble Company/The	10,215,953	239,095,651	646,363,346
Progress Energy Inc	1,128,977	43,245,909	44,436,535
Progress Software Corp	456,330	12,879,298	14,342,452
Progressive Corp/The	2,967,038	38,010,129	56,640,755
Prologis	1,726,043	38,537,709	22,783,768
Promise Company Ltd	5,850	272,386	54,280
Pros Holdings Inc	885,133	8,780,175	8,745,114
ProSiebenSat.1 Media AG - Preferred	32,388	352,240	549,994
Prosperity Bancshares Inc	222,505	8,817,760	9,122,705
Protective Life Corp	812,900	18,000,088	17,875,671
Provident Financial Services Inc	28,500	315,041	339,150
Prudential Corp	969,150	8,474,445	8,048,817
Prudential Financial Inc	1,731,704	61,955,149	104,768,092
PS Business Parks Inc	36,910	2,300,250	1,970,994
PSS World Medical Inc	133,090	2,638,194	3,128,946
Psychiatric Solutions Inc	214,400	7,197,469	6,389,120
PT Bank Mandiri Tbk	5,959,500	1,752,244	3,503,855
PT Indo Tambangraya Megah Tbk	173,000	587,676	723,408
PT International Nickel Indonesia Tbk	1,536,000	499,052	797,582
PT Semen Gresik (Persero)	954,500	392,588	765,740
PT Tambang Batubara Bukit Asam Tbk	519,500	481,984	993,384
PTT Public Company Ltd - Foreign	256,900	1,253,360	2,081,577
Public Power Corp	105,328	2,105,640	1,852,751
Public Service Enterprise Group Inc	1,798,148	34,307,986	53,081,329

Security Description	Shares	Cost	Market Value
Public Storage Inc	493,366	37,861,273	45,384,738
Publicis Groupe S.A.	39,037	1,451,909	1,673,368
Pulte Group Inc	986,633	15,310,840	11,099,621
Puma AG	4,808	1,429,871	1,522,335
Punjab National Bank	959,090	7,446,347	21,635,336
Qantas Airways Ltd	3,212,537	5,414,328	8,374,101
QBE Insurance Group	1,170,182	23,814,480	22,372,494
Q-Cells Se	32,900	623,889	328,135
Qiagen N.V.	522,329	9,847,868	12,014,977
Qiagen Nv	26,980	551,462	620,270
Qinetiq plc	679,870	1,553,746	1,381,935
QLogic Corp	378,070	15,684,834	7,674,821
Quaker Chemical Corp	23,500	424,219	637,085
Qualcomm Inc	6,172,401	163,239,105	259,179,118
Quality Systems Inc	377,591	16,116,249	23,199,191
Quanex Building Products Corp	72,212	861,461	1,193,664
Quanta Computer Inc	6,511,447	9,122,037	12,630,050
Quanta Services Inc	1,026,445	23,289,091	19,666,686
Quantum Corp	580,500	1,149,845	1,526,715
Quest Diagnostics Inc	693,479	25,490,103	40,422,891
Quest Software Inc	283,757	4,292,736	5,048,037
Questar Corp	780,750	31,400,778	33,728,400
Quicksilver Resources Inc	445,950	9,224,386	6,274,517
Quidel Corp	19,800	293,519	287,892
Quiksilver Inc	236,300	3,071,080	1,117,699
Quinstreet Inc	337,729	4,917,995	5,744,770
Qwest Communications International Inc	5,905,959	95,912,297	30,829,106
R P C Inc	10,700	103,402	119,091
R R Donnelley & Sons Company	1,123,908	27,892,727	23,995,436
Rackspace Hosting Inc	83,450	1,916,788	1,563,019
Radian Group Inc	163,200	573,081	2,552,448
Radiant Systems Inc	54,200	571,662	773,434
Radioshack Corp	403,345	8,021,724	9,127,697
Radisys Corp	42,450	698,801	380,352
Raffles Education Corp Ltd	12,700,000	3,615,436	3,315,690
Raiffeisen International Bank Holding AG	63,559	2,718,718	3,027,259
RailAmerica Inc	228,550	3,373,563	2,696,890
Rakuten Inc	8,864	6,505,144	6,412,740
Ralcorp Holdings Inc	230,835	14,061,040	15,645,996
Rallye S.A.	6,366	166,042	235,287
Ramco-Gershenson Properties Trust	5,600	51,810	63,056
Randstad Holding Nv	267,582	8,199,491	12,739,264
Range Resources Corp	677,298	32,301,186	31,744,957
Rational AG	3,000	435,164	526,491
Ratos AB - Series B	9,600	315,479	319,466
Rautaruukki Oy	81,809	1,877,077	1,771,132
Raymond James Financial Inc	864,937	19,290,172	23,128,415
Rayonier Inc	301,633	7,011,488	13,703,187

Security Description	Shares	Cost	Market Value
Raytheon Company	1,831,277	66,216,889	104,602,542
RBC Bearings Inc	2,500	89,515	79,675
RC2 Corp	40,600	1,162,719	607,782
Realty Income Corp	393,050	11,031,048	12,062,705
Reckitt Benckiser Group plc	131,576	5,046,338	7,219,085
Red Hat Inc	643,580	15,278,676	18,837,587
Red Robin Gourmet Burgers Inc	31,740	1,378,964	775,726
Redecard S.A.	155,300	2,402,324	2,862,873
Reed Elsevier Nv	2,531,796	36,105,640	30,825,107
Reed Elsevier plc	2,324,714	21,738,777	18,531,015
Regal-Beloit Corp	191,882	9,713,226	11,399,710
Regency Centers Corp	309,250	17,072,048	11,587,598
Regeneron Pharmaceuticals Inc	132,474	1,980,016	3,509,236
Regions Financial Corp	4,232,880	77,412,509	33,228,108
Regis Corp	197,140	7,013,921	3,682,575
Regus plc	265,109	286,312	448,390
RehabCare Group Inc	64,627	1,431,154	1,762,378
Reinsurance Group of America Inc	541,375	19,741,574	28,433,015
Reliance Communication Ltd	55,600	309,252	210,474
Reliance Energy Ltd	11,361	224,244	252,817
Reliance Industries Ltd	95,644	1,929,567	2,288,575
Reliance Steel & Aluminum Company	349,260	13,220,245	17,194,070
Renaissancere Holdings Ltd	102,600	5,303,140	5,823,576
Renault S.A.	67,189	3,356,453	3,154,696
Renewable Energy Corp ASA	379,400	2,978,752	1,776,929
Rengo Company Ltd	315,000	1,915,950	1,854,131
Renhe Commercial Holdings Company Ltd	7,942,000	1,698,894	1,841,101
Rent-A-Center Inc	434,332	10,445,000	10,271,952
Rentokil Initial plc	5,956,631	16,759,691	11,782,440
Repsol S.A.	610,242	12,347,896	14,474,844
Republic Services Inc	1,547,178	37,988,167	44,899,106
Res-Care Inc	50,200	1,045,349	601,898
Research In Motion Ltd	720,660	49,537,952	53,365,497
ResMed Inc	295,250	12,103,407	18,792,663
Resolution Ltd	2,389,818	3,752,893	2,970,782
Resona Holdings Inc	135,600	2,090,107	1,715,317
Resource Capital Corp	60,400	404,568	408,304
Resources Connection Inc	482,972	10,951,399	9,258,573
Rewards Network Inc	17,730	276,125	237,582
Rex Energy Corp	145,400	2,005,618	1,656,106
Rexam plc	1,606,717	7,145,923	7,138,644
Reynolds American Inc	582,000	17,015,280	31,416,360
RF Micro Devices Inc	957,972	10,745,820	4,770,701
Rheinmetall AG	22,413	960,730	1,599,751
Rhoen-Klinikum AG - Ordinary	396,473	8,462,426	10,160,697
Ricoh Ltd	388,681	5,986,643	6,073,141
Rio Tinto Ltd	265,879	15,125,774	19,132,504
Rio Tinto plc	1,077,211	41,956,240	63,808,534

Security Description	Shares	Cost	Market Value
Riverbed Technology Inc	34,595	869,949	982,498
RLI Corp	34,340	1,712,856	1,958,067
Robbins & Myers Inc	237,200	5,427,293	5,650,104
Robert Half International Inc	660,724	19,337,711	20,105,831
Roche Holding AG - Genuss	1,075,504	161,138,110	174,729,166
Rock-Tenn Company - Class A	142,435	4,525,642	6,490,763
Rockwell Automation Inc	578,672	14,735,901	32,613,954
Rockwell Collins Inc	711,810	22,310,314	44,552,188
Rockwood Holdings Inc	69,910	1,564,442	1,861,004
Rogers Communications Inc	104,200	2,663,325	3,562,858
Rogers Corp	30,335	1,334,249	880,018
Rohm Company Ltd	199,364	11,369,181	14,892,559
Rollins Inc	160,800	1,306,293	3,486,144
Rolls Royce Group	1,531,351	5,784,113	13,832,907
Rona Inc	132,220	2,320,074	1,999,167
Roper Industries Inc	399,662	21,491,882	23,116,450
Rosetta Resources Inc	14,100	331,200	332,055
Rosneft OJSC - GDR	922,240	5,114,925	7,313,363
Ross Stores Inc	637,061	26,160,624	34,063,652
Rotork plc	69,200	1,329,484	1,472,722
Rovi Corp	784,369	21,289,504	29,123,621
Rowan Companies Inc	734,603	16,953,065	21,384,293
Royal & Sun Alliance Insurance Group plc	921,457	1,892,366	1,782,142
Royal Bank of Scotland Group plc	9,061,254	24,629,026	6,047,807
Royal Caribbean Cruises Ltd	230,238	4,256,637	7,595,552
Royal Dutch Shell plc - A Shares	3,615,182	111,006,801	104,752,339
Royal Dutch Shell plc - ADR Class A	84,900	4,469,503	4,912,314
Royal Dutch Shell plc - ADR Class B	35,812	1,813,919	1,981,478
Royal Dutch Shell plc - B Shares	1,568,683	42,559,302	43,200,462
Royal Gold Inc	1,700	81,075	78,557
RPM International Inc	515,384	8,108,898	10,998,295
RTI International Metals Inc	59,230	2,601,028	1,796,446
Ruby Tuesday Inc	428,178	3,281,054	4,525,841
Ruddick Corp	161,950	3,178,300	5,124,098
Rudolph Technologies Inc	49,440	702,509	423,701
Ruth's Hospitality Group Inc	48,263	686,851	255,794
RWE AG (New)	717,472	46,410,597	63,761,749
Ryder System Inc	305,174	10,376,956	11,828,544
Ryland Group Inc/The	280,200	9,053,681	6,287,688
Ryohin Keikaku Company Ltd	39,700	1,572,494	1,676,118
S & T Bancorp Inc	46,234	1,400,121	966,291
S F N Group Inc	647,500	3,984,635	5,186,475
S S & C Technologies Holdings Inc	61,900	981,110	933,452
Sabmiller plc	148,448	3,601,983	4,350,492
Safety Insurance Group Inc	29,800	1,492,671	1,122,566
Safeway Inc	2,537,956	82,375,596	63,093,586
Safran S.A.	18,437	365,636	481,479
Sage Group plc/The	3,745,993	13,842,583	13,586,372

Security Description	Shares	Cost	Market Value
SAIC Inc	1,497,249	28,128,091	26,501,307
Sainsbury (J) plc	1,658,429	8,931,659	8,241,338
Saipem	1,114,943	29,353,602	43,222,231
Saks Inc	546,542	10,988,270	4,700,261
Salesforce.Com Inc	460,957	21,266,643	34,318,249
Salix Pharmaceuticals Ltd	129,580	1,783,533	4,826,855
Sally Beauty Company Inc	19,000	136,367	169,480
Salzgitter AG	32,134	3,057,496	2,984,937
Sampo Oyj - A Shares	645,587	15,654,986	17,156,400
Samsung Electronics Company Ltd	4,546	2,622,938	3,286,604
Samsung Fire & Marine Insurance Company Ltd	11,450	1,810,614	1,836,736
Samsung SDI Company Ltd	6,740	791,052	845,888
Sanderson Farms Inc	93,686	3,916,777	5,022,506
Sandisk Corp	1,071,296	49,363,902	37,098,980
Sandvik AB	995,577	11,004,245	12,484,483
Sankyo Company Ltd	30,100	1,551,397	1,489,860
Sanlam Ltd	85,998	274,968	291,229
Sanmina-Sci Corp	131,800	1,717,153	2,174,700
Sanofi-Aventis	2,061,844	138,898,264	153,973,538
Santen Pharmaceutical Company Ltd	600	15,303	18,018
Santos Ltd	1,413,068	16,010,861	19,013,792
Sanyo Electric Ltd	522,825	1,344,984	839,295
SAP AG	2,026,139	93,023,726	98,216,698
Sapient Corp	875,415	5,332,718	8,001,293
Sapporo Hokuyo Holdings Inc	82,000	305,498	374,722
Sapporo Holdings Ltd	28,500	157,791	148,844
Sara Lee Corp	3,769,706	41,055,053	52,512,005
Saras Raffinerie Sarde	934,930	2,572,897	2,555,409
Savient Pharmaceuticals Inc	129,173	1,268,681	1,866,550
SBA Communications Corp	119,445	2,378,099	4,308,381
SBI Holdings Inc	43,563	9,856,553	8,601,641
SBM Offshore Nv	816,356	14,471,420	16,364,816
Scana Corp	373,800	13,310,763	14,051,142
Scania AB - B Shares	759,414	11,142,542	12,050,171
ScanSource Inc	97,624	2,725,506	2,809,619
Schindler Holding Ltd	275,332	12,065,179	24,275,150
Schlumberger Ltd	4,662,128	145,133,103	295,858,643
Schneider Electric S.A.	192,594	17,140,797	22,630,412
Schnitzer Steel Industries Inc	12,300	648,510	646,119
Scholastic Corp	95,275	2,949,959	2,667,700
School Specialty Inc	100,850	3,435,531	2,290,304
Schroders plc	38,245	656,467	816,255
Schulman (A) Inc	51,160	1,045,224	1,251,885
Schwab (Charles) Corp/The	4,278,035	52,991,145	79,956,474
Schweitzer-Manduit International Inc	74,500	3,575,506	3,543,220
Scientific Games Corp	1,382,462	24,420,499	19,465,065
Scor Se	76,203	1,813,194	1,928,162
Scottish & Southern Energy plc	333,677	5,829,106	5,572,763

Security Description	Shares	Cost	Market Value
Scotts Miracle-Gro Company/The - Class A	276,900	9,003,522	12,834,315
Scripps Networks Interactive Inc - Class A	485,821	20,278,850	21,546,161
SEACOR Holdings Inc	45,400	3,472,125	3,661,964
Seadrill Ltd	1,947,943	37,691,632	45,452,113
Seagate Technology	1,251,491	17,727,234	22,852,226
Seahawk Drilling Inc	22,355	728,859	421,392
Sealed Air Corp	495,056	12,830,772	10,435,780
Sealy Corp	569,600	1,855,139	1,993,600
Sears Holdings Corp	178,551	16,569,998	19,360,285
SECOM Ltd	101,912	4,670,856	4,460,831
Securitas - Series B	221,506	2,190,256	2,369,871
Sega Sammy Holdings Inc	1,600	14,285	19,384
SEGRO plc	183,544	973,643	889,824
SEI Investments Company	631,420	11,893,471	13,872,297
Seiko Epson Corp	70,065	1,782,233	1,088,767
Seino Holdings Company Ltd	205,000	1,602,439	1,461,152
Sekisui Chemical Company Ltd	87,642	494,426	594,660
Sekisui House Ltd	1,010,951	9,930,869	10,105,182
Select Comfort Corp	575,500	3,157,085	4,586,735
Selective Insurance Group Inc	107,023	2,532,428	1,776,582
Sembcorp Industries Ltd	340,208	726,332	1,005,013
Sembcorp Marine Ltd	207,775	368,790	622,708
Sempra Energy	946,825	29,615,111	47,246,568
Semtech Corp	224,370	6,892,988	3,910,769
Senior Housing Properties Trust	477,840	10,537,071	10,584,156
Senorx Inc	364,117	3,019,136	2,665,336
Sensient Technologies Corp	195,463	4,065,309	5,680,155
Seoul Semiconductor Company Ltd	34,320	1,351,630	1,322,508
Serco Group plc	44,318	283,141	404,028
Service Corp International	910,640	11,969,631	8,359,675
SES - Global FDR	769,753	17,683,281	19,471,829
SES Global FDR - Class A	237,600	4,301,160	5,893,032
Seven & I Holdings Company Ltd	1,750,650	42,876,702	42,323,612
Severn Trent plc	122,879	2,181,513	2,227,422
SGS Societe Generale de Surveillance Holding S.A.	3,359	3,347,218	4,640,146
Shanghai Electric Group Company Ltd - H Shares	10,700,000	4,685,316	5,208,958
Shangri-La Asia Ltd	18,000	19,871	35,329
Sharp Corp	279,300	3,678,437	3,494,239
Shaw Group Inc/The	445,081	22,073,701	15,319,688
Sherritt International Corp	83,600	529,994	664,153
Sherwin-Williams Company/The	341,637	7,215,277	23,121,992
Shikoku Electric Power Company	2,000	54,914	56,699
Shimadzu Corp	3,000	22,734	24,048
Shimamura Company Ltd	4,850	382,665	429,773
Shimano Inc	24,950	913,460	1,104,112
Shimizu Corp	679,800	2,711,700	2,837,350
Shin-Etsu Chemical Company Ltd	168,743	8,644,072	9,806,020
Shinko Electric Industries Company Ltd	700	7,893	10,833

Security Description	Shares	Cost	Market Value
Shinsei Bank Ltd	8,274,154	12,678,551	10,006,201
Shionogi & Company Ltd	64,913	1,188,588	1,235,181
Shire Pharmaceuticals Group plc - ADR	308,600	12,520,670	20,355,256
Shire plc	790,291	11,393,537	17,430,442
Shiseido Ltd	364,300	6,263,307	7,914,480
Shizuoka Bank Ltd	217,000	2,159,195	1,892,712
Shoppers Drug Mart Corp Npv	173,069	7,783,497	7,444,415
Showa Denko K.K. - Japanese Ordinary	138,222	356,415	312,124
Showa Shell Sekiyu K.K.	279,900	2,814,672	1,893,159
Shuffle Master Inc	836,295	6,388,012	6,849,256
Shutterfly Inc	455,319	8,810,882	10,968,635
Siam City Bank Public Company Ltd - Foreign Shares	462,000	223,697	450,070
Siam Commercial Bank Public Company Ltd - Foreign	248,532	504,002	707,127
Siemens AG	1,307,017	107,258,302	131,312,959
Sigma Designs Inc	55,390	788,825	649,725
Sigma-Aldrich Corp	479,246	9,015,324	25,716,340
Signature Bank	147,205	4,759,928	5,453,945
Signet Jewelers Ltd	77,300	2,232,569	2,499,882
Silgan Holdings Inc	248,798	11,291,693	14,985,104
Silicon Laboratories Inc	227,230	7,680,891	10,832,054
Simmons First National Corp - Class A	29,625	846,246	816,761
Simon Property Group Inc	959,158	47,408,674	80,473,356
Simpson Manufacturing Company Inc	78,270	2,687,501	2,172,775
Sims Metal Management Ltd	193,482	3,541,741	3,846,544
Singapore Airlines Ltd	290,540	2,398,809	3,158,834
Singapore Exchange Ltd	190,522	871,581	1,042,519
Singapore Press Holdings Ltd	327,234	777,899	894,127
Singapore Technologies Engineering Ltd	285,000	659,817	650,299
Singapore Telecommunications Ltd	23,134,699	47,241,649	52,456,633
Sino Land Company Ltd	477,768	570,020	936,498
Sinopac Financial Holdings Company Ltd	4,835,000	2,408,239	1,720,370
Sirona Dental Systems Inc	219,273	6,394,663	8,338,952
Sistema JSFC - Sponsored GDR	8,410	213,743	228,752
SK Holdings Company Ltd	66,301	5,539,550	5,889,125
SK Telecom Ltd - Sponsored ADR	116,320	2,466,702	2,007,683
Skandinaviska Enskilda Banken AB	451,088	2,861,436	2,891,300
Skanska AB - B Shares	371,678	5,772,878	6,775,622
Skechers Usa Inc - Class A	121,400	3,359,994	4,409,248
SKF AB - B Shares	185,039	2,735,305	3,298,667
Sky City Entertainment Group	3,737	8,543	8,538
Skyline Corp	14,000	519,189	260,400
Skywest Inc	144,491	3,027,515	2,063,331
Skyworks Solutions Inc	374,520	2,642,559	5,842,512
SL Green Realty Corp	339,000	9,497,737	19,414,530
SLM Corp	2,219,809	38,605,238	27,792,009
SMA Solar Technology AG	8,400	890,856	1,039,993
SMC Corp	305,164	34,629,393	41,444,041
Smith & Nephew plc	1,159,251	10,510,048	11,544,341

Security Description	Shares	Cost	Market Value
Smith International Inc	860,094	33,186,005	36,829,225
Smith Micro Software Inc	59,400	781,052	525,096
Smithfield Foods Inc	516,900	11,817,996	10,720,506
Smiths Group plc	84,786	1,221,761	1,461,031
SMRT Corp Ltd	2,288,000	2,903,098	3,338,593
Smucker (J M) Company/The	512,616	18,533,275	30,890,240
Snap-On Inc	384,554	12,776,774	16,666,570
Societe Generale	464,347	27,106,776	29,257,158
Sodexo Alliance S.A.	15,087	539,622	903,329
Softbank Corp	3,128,300	59,707,145	77,102,685
Sohu.Com Inc	11,620	624,255	634,452
S-Oil Corp	12,458	560,933	627,607
Sojitz Corp	861,600	1,728,402	1,668,981
Solarworld AG	84,950	1,999,099	1,292,566
Solera Holdings Inc	337,012	11,605,807	13,025,514
Solutia Inc	143,700	1,837,476	2,315,007
Solvay S.A.	76,574	7,792,965	7,885,931
Sompo Japan Insurance Inc	871,000	6,124,023	6,114,897
Sonic Automotive Inc	72,940	1,383,418	802,340
Sonic Corp	612,000	8,117,034	6,762,600
Sonic Healthcare Ltd	11,143	83,512	146,971
Sonic Solutions	58,667	907,278	549,710
SonicWALL Inc	191,100	1,616,446	1,660,659
Sonoco Products Company	382,483	9,314,284	11,776,652
Sonosight Inc	283,930	7,895,373	9,116,992
Sony Corp	934,690	25,333,815	35,811,111
Sony Corp - Sponsored ADR	18,295	690,605	701,064
Sony Financial Holdings Inc	83	257,429	272,699
Sotheby's	245,713	5,972,959	7,639,217
South Financial Group Inc/The	286,520	3,119,405	198,071
South Jersey Industries Inc	143,339	5,008,395	6,018,805
Southern Company	2,715,182	49,492,952	90,035,435
Southern Copper Corp	156,800	4,289,552	4,965,856
Southern Union Company	537,000	8,583,035	13,623,690
Southside Bancshares Inc	2,200	49,095	47,454
Southwest Airlines Company	2,501,291	26,553,588	33,067,067
Southwest Gas Corp	87,655	2,564,181	2,622,638
Southwestern Energy Company	1,309,416	57,656,503	53,319,420
Sovran Self Storage Inc	54,410	2,472,648	1,896,733
Spartan Motors Inc	61,210	582,661	342,776
Spartan Stores Inc	43,700	1,144,625	630,154
Spartech Corp	20,100	219,911	235,170
Spectra Energy Corp	2,537,195	49,187,359	57,163,003
Spectranetics Corp/The	772,539	6,240,240	5,338,244
Speedway Motorsports Inc	172,400	4,684,913	2,691,164
Spirax-Sarco Engineering plc	56,700	1,065,407	1,206,695
Spirit Aerosystems Holdings Inc - Class A	195,964	4,359,079	4,581,638
Sprint Nextel Corp	9,920,930	144,020,622	37,699,532

Security Description	Shares	Cost	Market Value
SPX Corp	265,969	14,580,071	17,639,064
Square Enix Company Ltd	600	18,071	13,125
SRA International Inc	315,500	8,594,077	6,559,245
SSAB AB - Series B	11,273	184,843	183,576
St Joe Company/The	6,900	241,363	223,215
St Jude Medical Inc	1,100,976	18,831,617	45,195,065
St Mary Land & Exploration Company	330,597	11,191,194	11,508,082
St Microelectronics Nv	1,089,385	15,316,566	10,863,725
Stage Stores Inc	73,525	1,328,973	1,131,550
Stamps.Com Inc	23,600	649,481	238,360
Stancorp Financial Group Inc	183,600	5,565,079	8,744,868
Standard Chartered plc	3,153,059	60,232,343	85,940,132
Standard Life plc	395,255	1,394,505	1,200,923
Standard Microsystems Corp	44,320	1,190,141	1,031,770
Standard Motor Products Inc	212,380	2,250,726	2,106,810
Standard Pacific Corp	771,850	4,778,088	3,488,762
Standard Register Company/The	20,900	284,433	111,815
Standex International Corp	26,527	667,180	683,601
Stanley Black & Decker Inc	642,886	22,100,445	36,908,085
Stanley Electric Company Ltd	13,650	233,440	264,849
Stanley Inc	30,765	766,737	870,342
Staples Inc	2,403,065	33,507,130	56,207,690
Starbucks Corp	3,272,696	44,909,387	79,428,332
Startek Inc	17,750	293,400	123,363
Starwood Hotels & Resorts Worldwide Inc	641,207	19,557,724	29,905,894
State Auto Financial Corp	107,900	3,420,512	1,936,805
State Bank of India - GDR	6,880	564,399	636,957
State Bank of India - Demat Shares	200,523	6,928,671	9,282,256
State Street Corp	1,766,543	77,590,820	79,741,751
Steak N Shake Company/The	3,297	976,361	1,257,047
Steel Authority of India Ltd	323,315	1,601,606	1,818,759
Steel Dynamics Inc	816,419	12,112,833	14,262,840
Stein Mart Inc	48,540	786,594	438,316
Stepan Company	19,790	1,103,997	1,106,063
Stericycle Inc	364,078	21,456,838	19,842,251
Steris Corp	523,139	13,685,672	17,608,859
Sterling Bancorp	32,640	604,389	328,032
Sterling Bancshares Inc	164,374	1,684,869	917,207
Sterlite Industries India Ltd	38,027	427,413	719,925
Steven Madden Ltd	36,200	1,344,030	1,766,560
Stewart Information Services Corp	37,240	1,221,016	513,912
Stifel Financial Corp	241,825	10,817,296	12,998,094
Stockland Trust Group	3,013	12,199	11,034
Stone Energy Corp	172,865	4,924,620	3,068,354
Stora Enso Oyj - R Shares	2,865,855	20,088,930	21,870,727
Storebrand ASA	585,000	4,177,943	4,631,156
Stratasys Inc	42,000	986,282	1,023,960
Straumann Holding AG - Registered	6,560	1,707,896	1,636,027

Security Description	Shares	Cost	Market Value
Strayer Education Inc	90,618	14,566,416	22,067,295
Stryker Corp	1,051,904	38,198,929	60,189,947
Student Loan Corp/The	41,300	3,753,425	1,467,389
Sturm Ruger & Company Inc	34,825	321,753	417,552
Success Factors Inc	103,250	2,059,253	1,965,880
Suedzucker AG	133,519	2,841,521	2,958,382
Suez Environment S.A.	467,025	10,764,794	10,768,113
Sumco Corp	1,300	21,816	27,658
Sumitomo Chemical Company Ltd	1,893,700	8,916,583	9,261,782
Sumitomo Corp	3,904,450	42,722,033	44,919,561
Sumitomo Electric Industries Ltd	307,000	3,534,925	3,765,218
Sumitomo Heavy Industries Ltd	94,000	537,713	566,374
Sumitomo Metal Industries Ltd	1,189,696	3,444,930	3,603,210
Sumitomo Metal Mining Company	1,310,200	16,895,148	19,504,369
Sumitomo Mitsui Financial Group Inc	1,054,900	48,733,094	34,884,857
Sumitomo Realty & Development Company Ltd	686,000	10,353,948	13,060,723
Sumitomo Rubber Industries Ltd	797,100	9,408,099	7,029,221
Sumitomo Trust & Banking Company Ltd	716,186	4,289,347	4,200,235
Sun Hung Kai Properties Ltd	878,000	9,328,822	13,207,258
Sun Hydraulics Corp	244,901	5,164,503	6,362,528
Sun Pharmaceuticals Industries Ltd	6,347	158,689	253,343
Suncor Energy Inc	1,157,661	39,999,820	37,676,708
Suncorp Metway Ltd	55,476	506,753	434,845
Sunoco Inc	498,274	11,150,781	14,803,721
Sunpower Corp - Class A	165,950	4,287,793	3,136,455
Sunpower Corp - Class B	31,925	825,415	534,425
Suntech Power Holdings Company - ADR	251,625	6,760,364	3,527,783
Suntrust Banks Inc	1,851,008	81,939,398	49,588,504
Super Micro Computer Inc	199,600	2,607,249	3,449,088
Superior Energy Services Inc	392,000	13,477,309	8,239,840
Superior Industries International Inc	53,120	1,019,458	854,170
Superior Well Services Inc	38,828	647,976	519,519
Supertex Inc	25,000	897,165	639,750
Supervalu Inc	1,153,658	22,707,533	19,243,015
SurgutNefteGaz - Sponsored ADR	504,500	3,417,796	4,999,595
Surmodics Inc	36,310	1,331,050	760,331
Suruga Bank Ltd	4,000	48,861	35,788
Susquehanna Bancshares Inc	357,981	4,622,402	3,511,794
Suzlon Energy Ltd	353,150	633,628	565,182
Suzuken Company Ltd	13,400	440,843	472,528
Suzuki Motor Corp	906,000	16,898,791	20,002,975
SVB Financial Group	162,191	7,875,166	7,567,832
Svenska Cellulosa AB	1,108,758	13,383,644	15,683,141
Svenska Handelsbanken AB - Class A	1,300,383	29,841,145	38,232,742
Svenskt Stal AB - Series A Shares	27,377	212,175	493,752
Swatch Group AG	19,480	2,993,638	4,010,917
Swedbank AB - A Shares	56,083	583,388	577,428
Swedish Match AB	125,213	2,054,697	3,002,885

Security Description	Shares	Cost	Market Value
Swift Energy Company	411,335	11,445,459	12,644,438
Swire Pacific Ltd - A	1,816,500	13,307,592	21,850,310
Swiss Life Holding AG	3,993	808,590	525,420
Swiss Reinsurance Company Ltd	654,068	46,313,508	32,251,322
Swisscom AG - Regular	131,401	45,998,759	48,038,673
SWS Group Inc	61,900	885,319	713,707
SXC Health Solutions Corp	45,000	1,675,386	3,027,600
Sybase Inc	533,211	13,507,804	24,858,297
Sykes Enterprises Inc	928,977	17,877,714	21,217,835
Symantec Corp	3,221,405	104,760,097	54,506,173
Symmetricom Inc	69,700	499,391	406,351
Symmetry Medical Inc	96,497	1,418,781	968,830
Symrise AG	150,000	3,360,468	3,588,421
Symyx Technologies Inc	1,207,886	15,777,414	5,423,408
Synaptics Inc	66,815	1,095,075	1,844,762
Synchronoss Technologies Inc	554,105	6,225,974	10,733,014
Syndicate Bank	330,187	706,954	633,603
Syneron Medical Ltd	5,100	46,338	55,743
Syngenta AG	65,915	14,441,543	18,336,337
Syniverse Holdings Inc	265,140	4,130,868	5,162,276
Synnex Corp	42,805	931,852	1,265,316
Synopsys Inc	763,926	16,843,777	17,089,025
Synovus Financial Corp	1,736,763	13,082,084	5,713,950
Syntel Inc	112,136	4,416,662	4,313,872
Synthes Inc	104,850	11,702,035	13,109,363
Sysco Corp	2,508,531	41,760,601	74,001,665
Systemex Corp	227,600	13,014,428	13,348,116
T & D Holdings Inc	58,650	2,961,220	1,389,046
T Rowe Price Group Inc	1,093,727	25,568,530	60,078,424
T T M Technologies Inc	96,805	1,117,471	859,628
T W Telecom Inc - Class A	892,160	15,248,382	16,192,704
Tabcorp Holdings Ltd	35,893	290,380	227,316
Taiheiyo Cement Corp	132,000	299,313	189,298
Taisei Corp	276,000	861,323	608,476
Taishin Financial Holding Company Ltd	10,982,717	3,991,749	4,461,145
Taisho Pharmaceutical Company Ltd	28,746	590,768	522,990
Taiwan Cooperative Bank	599,000	351,079	362,139
Taiyo Nippon Sanso Corp	3,000	23,907	29,345
Takashimaya Company Ltd	69,140	634,252	568,274
Takeda Pharmaceutical Company	1,229,905	57,547,522	54,163,732
Take-Two Interactive Software Inc	167,832	2,984,790	1,653,145
Talecris Biotherapeutics Holdings Corp	100	2,228	1,992
Taleo Corp - Class A	302,800	6,321,155	7,845,548
Talktalk Telecom Group plc	38,221	63,454	74,791
Tanger Factory Outlet Centers Inc	81,140	3,187,138	3,502,002
Target Corp	3,782,742	103,238,132	198,972,229
Tata Consultancy Services Ltd	42,337	317,082	736,171
Tata Steel Ltd	22,000	163,728	309,725

Security Description	Shares	Cost	Market Value
Taubman Centers Inc	48,500	1,861,439	1,936,120
TCF Financial Corp	463,250	8,810,107	7,384,205
TD Ameritrade Holding Corp	184,450	3,244,238	3,515,617
TDK Corp	127,165	8,108,598	8,464,965
Tech Data Corp	288,487	11,397,716	12,087,605
Techne Corp	303,921	9,106,433	19,356,728
Technip-Coflexip S.A.	368,580	25,578,677	30,023,281
Technitrol Inc	162,330	1,950,934	857,102
Teck Cominco Ltd - Class B	17,800	652,699	776,354
Teco Energy Inc	646,450	13,786,531	10,272,091
Teijin Ltd	178,694	711,485	600,491
Tekelec Inc	132,903	1,602,878	2,413,518
Tele Norte Leste Participacoes S.A. - ADR	678,611	9,122,076	11,984,270
Tele Norte Leste Participacoes S.A. - Preferred	42,036	635,995	742,172
Tele2 AB - B Shares	314,681	4,682,212	5,268,731
Telecom Corp of New Zealand Ltd	4,387,649	14,868,642	6,755,766
Telecom Egypt	133,000	359,134	410,884
Telecom Italia - Risparmio Shares	1,360,926	3,051,348	1,537,627
Telecom Italia S.p.A.	23,299,068	50,208,140	33,606,683
Telecommunication Systems Inc - Class A	162,500	1,152,577	1,192,750
Teledyne Technologies Inc	238,855	9,412,856	9,857,546
Teleflex Inc	168,400	6,981,249	10,789,388
Telefonica S.A.	4,057,123	68,834,094	96,289,217
Telefonos de Mexico	2,333,752	2,186,704	1,832,881
Telefonos de Mexico S.A. - ADR	294,600	2,785,503	4,595,760
Telekom Austria Group	1,057,400	26,407,044	14,808,448
Telekom Malaysia Berhad	3,117,700	2,334,858	3,287,826
Telekomunikacja Polska S.A.	660,304	3,538,023	3,751,543
Telekomunikasi Tbk PT	1,594,400	1,466,203	1,410,508
Telemex Internacional SAB	568,900	421,402	552,503
Telenor ASA	2,080,440	15,974,386	28,249,990
Telephone & Data Systems Inc	360,950	13,774,310	12,218,158
Telestone Technologies Corp	15,500	277,820	271,250
Teletch Holdings Inc	415,560	7,110,818	7,097,765
Television Francaise (T.F.1)	75,366	1,676,433	1,400,664
Teliasonera AB	953,336	6,769,129	6,788,727
Tellabs Inc	2,426,308	25,260,752	18,367,152
Telstra Corp Ltd	18,735,555	53,708,526	51,417,323
Temple-Inland Inc	685,300	10,794,742	14,000,679
Tempur-Pedic International Inc	211,350	4,520,344	6,374,316
Tenaga Nasional Berhad	766,300	1,915,169	1,884,036
Tenaris S.A.	865,015	12,600,786	18,703,820
Tenet Healthcare Corp	2,059,732	33,522,169	11,781,667
Teradata Corp	593,700	6,483,539	17,151,993
Teradyne Inc	639,373	18,129,138	7,141,796
Terex Corp	437,910	6,673,025	9,944,936
Terra Industries Inc	384,900	12,215,490	17,613,024
Terumo Corp	228,100	10,151,218	12,156,871

Security Description	Shares	Cost	Market Value
Tesco Corp	52,600	560,800	613,842
Tesco plc	14,704,828	97,814,294	97,130,404
Tesoro Corp	559,300	24,029,997	7,774,270
Tessera Technologies Inc	98,500	1,969,672	1,997,580
Tetra Tech Inc	168,636	3,549,944	3,885,373
Tetra Technologies Inc	222,600	3,568,335	2,720,172
Teva Pharmaceutical Industries Ltd - Sponsored ADR	342,200	14,595,716	21,585,976
Texas Industries Inc	55,635	3,139,390	1,901,048
Texas Instruments Inc	5,003,797	80,502,658	122,442,913
Texas Roadhouse Inc - Class A	217,145	2,655,053	3,016,144
Textron Inc	942,074	16,802,273	20,000,231
TFS Financial Corp	78,500	994,512	1,047,975
Thales S.A.	16,495	673,947	663,332
Theragenics Corp	46,700	180,031	77,522
Theravance Inc	2,700	45,396	35,964
Thermo Fisher Scientific Inc	1,533,829	48,194,302	78,900,164
THK Company Ltd	521,300	10,315,496	11,381,122
Thomas & Betts Corp	439,414	15,690,979	17,242,605
Thomas Cook Group plc	2,602,938	10,314,851	10,652,774
Thompson Creek Metals Company Inc	168,400	2,234,989	2,278,452
Thomson Reuters Corp	2,265	68,378	82,514
Thor Industries Inc	197,000	6,108,824	5,951,370
Thoratec Corp	240,414	6,454,246	8,041,848
THQ Inc	743,364	6,432,831	5,210,982
Thyssen Krupp AG	157,296	5,535,243	5,415,643
Tibco Software Inc	210,200	894,969	2,268,058
Tidewater Inc	206,685	7,697,085	9,770,000
TietoEnator Oyj	17,785	368,835	412,472
Tiffany & Company	642,388	22,271,735	30,507,006
Tim Hortons Inc	9,300	305,231	303,049
Tim Participacoes S.A.	12,385	236,773	343,808
Timberland Company/The - Class A	155,700	2,787,480	3,322,638
Time Warner Cable Inc	1,330,346	90,286,073	70,920,745
Time Warner Inc	4,327,939	221,966,607	135,334,653
Timken Company/The	631,100	17,518,708	18,939,311
Titanium Metals Corp	266,300	7,786,926	4,417,917
Tivo Inc	771,900	8,139,938	13,214,928
TJX Companies Inc/The	1,788,187	27,381,138	76,033,711
TNT Nv	195,909	5,197,759	5,627,743
Tobu Railway Company Ltd	154,600	663,620	858,705
Toho Company Ltd	13,800	231,119	222,419
Toho Gas Company Ltd	99,000	550,405	540,347
Tohoku Electric Power Company Inc	53,600	1,075,455	1,133,493
Tokio Marine Holdings Inc	2,115,628	62,461,793	59,615,245
Tokuyama Corp	2,000	12,537	11,087
Tokyo Broadcasting System Holdings Inc	13,000	266,980	197,003
Tokyo Electric Power Company	187,950	4,853,815	5,012,536
Tokyo Electron Ltd	539,450	29,462,856	35,793,985

Security Description	Shares	Cost	Market Value
Tokyo Gas Company	893,256	3,347,282	3,938,586
Tokyo Steel Manufacturing Company Ltd	224,000	2,739,603	2,807,192
Tokyo Tatemono Company	54,000	404,212	194,178
Tokyu Corp Japanese - Ordinary	247,500	1,136,259	1,035,665
Tokyu Land Corp	48,000	208,013	183,390
Toll Brothers Inc	582,512	10,296,305	12,116,250
Toll Holdings Ltd	31,772	154,909	216,382
Tollgrade Communications Inc	20,725	219,200	130,360
Tomkins plc	192,995	716,623	690,900
Tompkins Financial Corp	15,347	735,095	559,859
Tonengeneral Sekiyu K.K.	85,000	816,259	717,733
Tootsie Roll Industries Inc	102,578	3,592,910	2,772,675
Top REIT Inc	103	447,376	466,278
Toppan Printing Company Ltd	335,800	3,198,955	3,033,125
Toray Industries Inc	417,300	2,203,394	2,438,418
Torchmark Corp	366,043	13,241,074	19,586,961
Toro Company/The	187,205	7,567,946	9,204,870
Toronto-Dominion Bank Financial Group	119,990	7,181,016	8,952,977
Toshiba Corp	3,124,071	17,937,427	16,148,612
Toshiba Tec Corp	42,000	169,176	166,310
Tosoh Corp	165,500	508,473	421,543
Total Access Communication Public Company Ltd	241,000	248,482	279,496
Total S.A.	1,579,421	70,571,277	91,853,183
Total Systems Services Inc	682,348	17,447,213	10,685,570
Toto Ltd	107,800	831,314	734,895
Tower Group Inc	527,911	13,715,555	11,703,787
Towers Watson & Company - Class A	279,859	13,252,842	13,293,303
Toyo Seikan Kaisha Ltd	356,099	5,518,776	6,311,001
Toyo Suisan Kaisha Ltd	1,000	24,097	25,878
Toyoda Gosei Company (7282)	58,000	1,489,957	1,626,905
Toyota Boshoku Corp	16,400	301,024	315,223
Toyota Industries Corp	22,863	620,951	653,298
Toyota Motor Company	1,905,812	76,376,276	76,383,411
Toyota Tsusho Corp	211,800	2,293,717	3,322,975
Tractor Supply Company	120,877	5,951,418	7,016,910
Tradestation Group Inc	59,550	742,401	417,446
Transatlantic Holdings Inc	178,800	9,410,150	9,440,640
Transdigm Group Inc	1,300	68,960	68,952
Transocean Ltd	46,447	3,860,983	4,012,092
Transurban Group	63,887	252,667	296,125
Travelers Companies/The	1,939,048	64,093,110	104,592,249
Tredegar Corp	41,750	628,386	713,090
Treehouse Foods Inc	67,630	1,813,674	2,966,928
Trend Micro Inc	1,099,112	37,909,787	38,346,587
Trimble Navigation Ltd	457,860	15,587,723	13,149,739
Trina Solar Ltd - Sponsored ADR	3,650	99,055	89,097
Trinity Industries Inc	353,905	8,155,742	7,063,944
Triquint Semiconductor Inc	295,405	1,632,329	2,067,835

Security Description	Shares	Cost	Market Value
Triumph Group Inc	41,850	2,045,820	2,933,267
True Blue Inc	84,800	1,910,351	1,314,400
True Religion Apparel Inc	51,820	1,122,551	1,573,255
Trustco Bank Corp NY	182,110	1,903,786	1,123,619
Trustmark Corp	336,668	6,128,517	8,224,799
TRW Automotive Holdings Corp	64,800	1,301,777	1,851,984
Tuesday Morning Corp	122,681	1,217,004	808,468
TUI AG	456,943	4,065,629	5,163,336
TUI Travel plc	86,748	358,982	396,738
Tullow Oil plc	550,833	8,835,392	10,444,482
Tupperware Brands Corp	326,179	8,505,764	15,728,351
Tupras Turkiye Petrol Rafinerileri	75,592	914,911	1,713,260
Turk Hava Yollari Ao	365,335	447,917	1,248,024
Turk Telekomunikasyon A.S.	392,986	1,169,306	1,316,666
Turkcell Iletisim Hizmet A.S.	383,156	2,206,112	2,328,336
Turkcell Iletism Hizmetleri A.S. - ADR	135,963	1,789,102	2,047,603
Turkiye Garanti Bankasi A.S.	862,247	2,457,618	4,021,780
Turkiye Halk Bankasi A.S.	156,314	702,459	1,129,585
Turkiye Is Bankasi - Class C	967,169	3,482,034	3,138,756
Turkiye Is Bankasi - New	446,044	0	1,394,803
Turkiye Vakiflar Bankasi T.A.O. - D Shares	3,865,456	4,813,421	10,309,914
Tutor Perini Corp	46,892	904,068	1,019,901
Tv Asahi Corp	248	341,338	376,884
Tyco Electronics Ltd	166,700	2,942,050	4,580,916
Tyco International Ltd	60,800	1,219,583	2,325,600
Tyler Technologies Inc	517,020	6,001,957	9,688,955
Tyson Foods Inc - Class A	1,124,299	18,814,029	21,530,326
U S Energy Corp - Wyoming	332,200	1,936,128	1,979,912
UAL Corp	332,400	3,624,796	6,498,420
UBE Industries Ltd	10,000	28,174	25,685
UBS AG - Registered	3,302,920	69,191,049	53,785,615
UCB S.A.	68,789	2,315,338	2,942,673
UDR Inc	558,711	9,395,341	9,855,662
UGI Corp	560,625	13,985,578	14,878,988
UIL Holdings Corp	81,326	2,364,813	2,236,465
Ultra Petroleum Corp	14,810	576,974	690,590
Ultra Salon Cosmetics & Fragrances Inc	77,900	1,444,035	1,762,098
Ultratech Inc	69,047	953,893	939,039
UMB Financial Corp	60,160	2,761,932	2,442,496
Umicore	102,964	2,687,418	3,602,134
Umpqua Holdings Corp	252,921	4,355,487	3,353,732
Umpqua Holdings Corp - Depository Shares	4,000	44,000	52,680
Under Armour Inc	137,250	4,644,970	4,036,523
Unibail-Rodamco	19,730	3,602,122	4,004,499
Unicharm Corp	11,550	898,741	1,116,187
Unicredit S.p.A.	7,968,938	33,012,993	23,587,309
UniFirst Corp	38,100	1,692,215	1,962,150
Unilever Indonesia Tbk PT	1,192,000	880,942	1,591,604

Security Description	Shares	Cost	Market Value
Unilever Nv - Cva	2,830,209	78,947,942	85,762,902
Unilever Nv - Ny Shares	82,700	1,708,470	2,494,232
Unilever plc	2,174,078	47,432,049	63,813,570
Union Bank of India	661,923	2,215,306	4,309,613
Union Pacific Corp	2,129,916	66,199,939	156,122,843
Unione Di Banche Italiana ScpA	11,282	175,467	152,504
Unione Di Banche Italiana ScpA - Warrants	16,080	0	796
Unipol S.p.A.	1,655,882	3,341,369	1,873,120
Unisource Energy Corp	72,480	2,282,208	2,278,771
Unit Corp	214,850	7,823,738	9,083,858
United America Indemnity Ltd - Class A	3,800	47,329	36,366
United Bankshares Inc	180,040	5,682,215	4,720,649
United Community Banks Inc	160,222	2,696,736	706,579
United Fire & Casualty Company	146,320	5,130,434	2,632,297
United Internet AG - Registered Shares	2,874	41,330	43,535
United Microelectronics Corp	22,497,287	8,191,794	11,936,497
United Natural Foods Inc	135,400	3,842,105	3,808,802
United Online Inc	162,295	1,834,720	1,213,967
United Overseas Bank Ltd	2,878,509	29,086,550	39,572,936
United Parcel Service Inc - Class B	3,658,851	230,391,985	235,666,593
United Rentals Inc	341,349	5,802,349	3,201,854
United States Cellular Corp	800	32,298	33,104
United States Steel Corp	566,627	19,566,050	35,992,147
United Stationers Inc	144,240	7,409,213	8,488,524
United Technologies Corp	3,722,702	109,187,331	274,028,094
United Therapeutics Corp	190,870	9,139,000	10,560,837
United Utilities Group plc	177,090	1,451,437	1,501,630
UnitedHealth Group Inc	4,554,141	99,763,259	148,783,786
Unitil Corp	91,600	1,891,587	2,129,700
Unitrin Inc	307,210	9,215,246	8,617,241
Universal American Corp	9,900	96,631	152,460
Universal Corp	95,850	3,243,568	5,050,337
Universal Display Corp	265,367	3,423,888	3,123,370
Universal Electronics Inc	27,500	789,974	614,350
Universal Forest Products Inc	37,850	1,875,366	1,457,982
Universal Health Services Inc - Class B	471,656	11,660,414	16,550,409
Universal Stainless & Alloy Products Inc	86,011	2,580,630	2,063,404
Universal Technical Institute Inc	44,400	1,062,907	1,013,208
Unum Group	1,231,725	27,974,110	30,509,828
UNY Company	26,766	263,508	221,427
UOL Group Ltd	555,000	1,119,030	1,548,228
UPM-Kymmene Oy	1,369,154	23,007,261	18,201,817
Urban Outfitters Inc	820,411	24,962,876	31,200,230
URS Corp	510,325	26,545,308	25,317,223
Urstadt Biddle Properties Inc - Class A	41,500	669,333	656,115
US Bancorp	6,693,081	143,326,737	173,216,936
USA Mobility Inc	44,600	562,840	565,082
USANA Health Sciences Inc	1,700	51,493	53,397

Security Description	Shares	Cost	Market Value
USG Corp	245,800	6,355,403	4,217,928
USHIO Inc	8,500	147,762	144,274
Usinas Sider Minas - Preferred A	23,973	431,008	818,308
USS Company Ltd	291,110	17,465,169	19,783,267
UTI Worldwide Inc	410,400	5,650,040	6,287,328
Valassis Communications Inc	139,100	2,734,639	3,871,153
Vale S.A. - ADR	69,350	1,573,039	2,232,377
Valeant Pharmaceuticals International	276,800	8,569,264	11,877,488
Valeo	11,741	149,013	419,807
Valero Energy Corp	2,725,599	61,773,629	53,694,300
Valley National Bancorp	545,360	8,648,734	8,382,183
Vallourec S.A.	8,622	1,504,448	1,741,798
Valmont Industries Inc	78,329	5,686,293	6,487,991
Valspar Corp/The	639,379	13,900,566	18,848,893
ValueClick Inc	326,654	7,215,648	3,312,272
Vanda Pharmaceuticals Inc	519,203	5,626,588	5,991,603
Varian Inc	109,650	3,717,773	5,677,677
Varian Medical Systems Inc	636,626	28,312,797	35,224,517
Varian Semiconductor Equipment Associates Inc	262,127	6,898,033	8,681,646
VCA Antech Inc	428,402	10,354,659	12,008,108
Vectren Corp	317,275	6,836,339	7,843,038
Vedanta Resources plc	40,461	884,153	1,703,778
Veeco Instruments Inc	216,120	6,345,160	9,401,220
Venoco Inc	236,800	3,053,400	3,038,144
Ventas Inc	587,800	14,622,803	27,908,744
Veolia Environnement	843,242	40,917,963	29,300,642
Verisign Inc	696,000	16,672,191	18,102,960
Verisk Analytics Inc - Class A	115,946	3,267,571	3,269,677
Verizon Communications Inc	10,827,573	300,293,423	335,871,314
Vertex Pharmaceuticals Inc	1,000,875	38,161,123	40,905,761
Vestas Wind Systems A/S	389,111	23,138,767	21,181,545
VF Corp	361,942	15,690,043	29,009,651
Viacom Inc - Class B	2,444,498	77,501,897	84,041,841
Viad Corp	40,430	1,163,258	830,837
Viasat Inc	57,400	1,450,776	1,986,614
Vicor Corp	32,750	488,785	452,278
Vienna Insurance Group	120,133	5,614,587	6,355,782
Vimpel-Communications - Sponsored ADR	170,200	1,626,169	3,133,382
Vinci S.A.	187,303	9,687,613	11,058,841
Virgin Media Inc	349,896	7,786,172	6,039,205
ViroPharma Inc	620,450	6,335,346	8,456,734
Visa Inc - Class A	1,929,562	156,861,516	175,648,029
Vishay Intertechnology Inc	739,754	11,850,823	7,567,683
VistaPrint Nv	141,485	4,724,294	8,100,016
Vitamin Shoppe Inc	91,850	2,001,804	2,062,033
Viterra Inc	418,839	3,776,874	3,959,062
Vivendi S.A.	1,564,912	53,205,619	41,957,914
Vivo Participacoes S.A.	22,127	777,073	599,863

Security Description	Shares	Cost	Market Value
VMware Inc - Class A	12,185	585,666	649,461
Vodafone Group plc - Sponsored ADR	261,197	6,366,110	6,083,278
Vodafone Group plc New	58,047,256	142,639,677	133,838,861
Voest-Alpine AG	287,563	8,172,182	11,653,590
Volcano Corp	268,225	3,814,512	6,480,316
Volcom Inc	35,187	1,406,880	686,850
Volkswagen AG	62,517	14,412,903	6,048,310
Volkswagen AG - Preferred	208,968	19,313,682	19,199,037
Volkswagen AG - Preferred Rights	271,485	0	180,000
Volt Information Sciences Inc	22,890	487,635	233,707
Volterra Semiconductor Corp	62,400	1,286,281	1,566,240
Volvo AB - A Shares	112,750	892,614	1,120,137
Volvo AB - B Shares	259,137	2,924,013	2,615,854
Vornado Realty Trust	577,774	45,545,724	43,737,492
Vossloh AG	42,542	4,546,846	4,542,918
Vtb Bank Ojsc - GDR Registered S	906,011	1,831,546	5,019,301
Vulcan Materials Company	741,591	37,546,677	35,032,759
W R Grace & Company	54,400	878,972	1,510,144
W&T Offshore Inc	43,300	450,998	363,720
Wabash National Corp	192,445	1,170,332	1,349,039
WABCO Holdings Inc	118,850	3,246,054	3,555,992
Wabtec Corp	327,700	11,242,927	13,802,724
Waddell & Reed Financial Inc - Class A	503,850	14,331,522	18,158,754
Walgreen Company	3,353,431	53,941,888	124,378,756
Wal-Mart de Mexico - Series V	232,200	800,471	1,189,141
Wal-Mart Stores Inc	7,655,944	181,755,204	425,670,486
Walt Disney Company/The	7,677,105	138,849,728	268,007,736
Walter Energy Inc	55,210	2,559,714	5,094,227
Walter Investment Management Corp	2	17	32
Warnaco Group Inc/The	201,450	8,261,297	9,611,180
Warner Chilcott plc - Class A	36,650	859,971	936,408
Washington Federal Inc	470,994	9,584,851	9,570,598
Washington Post Company/The - Class B	21,500	16,464,201	9,549,870
Waste Connections Inc	311,105	8,464,246	10,565,126
Waste Management Inc	1,911,767	66,330,363	65,822,138
Waters Corp	423,965	16,987,104	28,634,596
Watsco Inc	175,385	7,730,671	9,975,899
Watson Pharmaceuticals Inc	518,312	19,623,651	21,649,892
Watts Water Technologies Inc - Class A	111,825	3,530,977	3,473,285
Wausau Paper Corp	88,895	898,165	759,163
WD-40 Company	32,706	977,825	1,073,738
Weatherford International Ltd	843,000	16,773,096	13,369,980
WebMD Health Corp - Class A	5,000	217,974	231,900
Websense Inc	84,900	1,907,219	1,933,173
Webster Financial Corp	466,325	9,257,289	8,156,024
Weingarten Realty Investors	392,130	11,392,648	8,454,323
Weiqiao Textile Company Ltd - H Shares	2,383,000	3,238,147	1,890,515
Weir Group plc (The)	557,400	10,313,807	7,905,613

Security Description	Shares	Cost	Market Value
WellCare Health Plans Inc	161,000	13,429,472	4,797,800
WellPoint Inc	1,745,024	66,092,615	112,344,645
Wells Fargo & Company	19,391,801	559,983,917	603,472,847
Wellstream Holdings plc	113,880	948,333	1,131,477
Wendys/Arbys Group Inc - Class A	1,686,897	7,572,638	8,434,485
Werner Enterprises Inc	219,775	3,707,970	5,092,187
Wesco International Inc	145,459	4,489,405	5,048,882
Wesfarmers Ltd	1,195,311	19,469,699	34,877,324
Wesfarmers Ltd - Price Protected	9,929	220,958	290,442
West Japan Railway Company	2,684	10,493,223	9,249,229
West Pharmaceutical Services Inc	101,420	4,128,703	4,254,569
Westamerica Bancorp	110,350	4,230,471	6,361,678
Westar Energy Inc	476,533	10,319,855	10,626,686
Western Digital Corp	1,204,441	33,364,705	46,961,155
Western Refining Inc	229,300	1,496,856	1,261,150
Western Union Company	2,632,747	38,900,822	44,651,389
Westfield Group	2,404	23,984	26,611
Westpac Banking Corp	184,955	3,848,131	4,726,145
Weyerhaeuser Company	823,966	36,904,469	37,300,941
WGL Holdings Inc	288,400	8,286,659	9,993,060
Wharf Holdings Ltd	5,035,695	21,010,722	28,373,492
Wheelock & Company Ltd	748,000	1,582,971	2,206,035
Whirlpool Corp	325,884	17,930,542	28,433,379
Whitbread plc	40,680	766,349	909,568
White Mountains Insurance Group Ltd	3,200	1,022,257	1,136,000
Whiting Petroleum Corp	600	36,660	48,504
Whitney Holding Corp	424,905	7,144,282	5,859,440
Whole Foods Market Inc	591,300	39,255,281	21,375,495
Wiley (John) & Sons Inc - Class A	179,239	6,894,892	7,757,464
William Hill plc	1,400,000	4,481,120	4,485,170
William Morrison Supermarkets plc	4,944,170	20,049,530	22,011,947
Williams Companies Inc/The	2,457,017	42,849,887	56,757,093
Williams-Sonoma Inc	480,400	11,011,861	12,629,716
Willis Group Holdings plc	166,299	5,454,087	5,203,496
Wilmar International Ltd	296,000	1,280,584	1,418,547
Wilmington Trust Corp	248,900	5,715,560	4,124,273
Wilshire Bancorp Inc	33,400	550,289	368,402
Windstream Corp	1,872,896	18,554,545	20,395,837
Wing Hang Bank Ltd	28,500	167,623	260,602
Winnebago Industries Inc	64,640	1,598,552	944,390
Wintrust Financial Corp	47,585	2,194,636	1,770,638
Wipro Ltd	36,272	269,003	571,166
Wisconsin Energy Corp	405,320	17,758,367	20,026,861
Wistron Corp	116,000	197,662	210,756
WMS Industries Inc	348,080	10,972,382	14,598,475
Wolseley plc	404,152	7,387,735	9,759,886
Wolters Kluwer Nv	584,971	12,118,012	12,707,922
Wolverine World Wide Inc	130,263	3,016,366	3,798,469

Security Description	Shares	Cost	Market Value
Wood Group (John) plc	2,095,589	9,106,570	11,551,755
Woodside Petroleum Ltd	52,753	1,496,008	2,270,867
Woodward Governor Company	321,068	7,090,537	10,267,755
Woolworths Holdings Ltd	404,058	1,200,083	1,239,582
Woolworths Ltd	1,056,020	14,575,196	27,139,503
Woongjin Coway Company Ltd	61,800	2,011,706	1,914,437
Woori Finance Holdings Company Ltd	727,690	7,869,909	10,676,260
World Acceptance Corp	50,820	1,331,152	1,833,586
World Fuel Services Corp	129,440	2,352,512	3,448,282
WorleyParsons Ltd	299,600	7,347,266	6,998,441
Worthington Industries Inc	273,915	4,865,332	4,735,990
WPP plc	714,849	7,007,823	7,406,141
WR Berkley Corp	501,012	9,498,639	13,071,403
Wright Express Corp	381,631	10,853,341	11,494,726
Wright Medical Group Inc	7,400	108,940	131,498
WW Grainger Inc	316,387	14,467,574	34,207,762
Wyndham Worldwide Corp	700,775	24,671,325	18,030,941
Wynn Resorts Ltd	242,500	9,725,650	18,388,775
Xcel Energy Inc	1,492,974	31,296,472	31,651,049
Xerox Corp	5,570,421	65,879,407	54,311,605
Xilinx Inc	1,104,541	37,898,029	28,165,796
XL Capital Ltd - Class A	1,458,621	55,681,203	27,567,937
Xstrata plc	1,565,468	26,617,057	29,647,610
XTO Energy Inc	1,969,181	54,943,241	92,905,960
Xyratex Ltd	40,800	716,236	690,744
Ya Hsin Industrial Company Ltd	198,446	190,187	37,242
Yahoo! Inc	3,911,272	216,212,564	64,653,326
Yahoo! Japan Corp	4,038	1,873,291	1,471,467
Yakult Honsha Company Ltd	26,157	535,660	705,993
Yamada Denki Company Ltd	42,705	2,657,247	3,153,516
Yamaguchi Financial Group Inc	2,000	22,609	21,896
Yamaha Corp	19,413	277,023	250,765
Yamaha Motor Company Ltd	840,300	10,413,157	12,599,104
Yamana Gold Inc	148,099	1,495,991	1,467,049
Yamato Holdings Company Ltd	200,303	2,941,440	2,816,761
Yamato Kogyo Company Ltd	400	15,335	13,292
Yamazaki Baking Company Ltd	29,000	274,916	359,086
Yangzijiang Shipbuilding Holdings Ltd	551,000	389,273	457,180
Yanzhou Coal Mining Company	592,000	1,131,577	1,424,210
Yapi Ve Kredi Bankasi A.S.	383,377	654,000	972,169
Yara International ASA	602,466	20,600,754	26,186,672
Yaskawa Electric Corp	2,000	11,576	18,301
Yellow Pages Income Fund	186,500	911,194	1,130,526
Yingli Green Energy Holding Company Ltd - ADR	82,550	1,088,924	1,051,687
Yokogawa Electric Corp	49,136	502,131	428,047
YTL Corp Berhad	2,802	5,458	6,442
Yue Yuen Industrial Holdings Ltd	470,000	1,102,016	1,634,319
Yum! Brands Inc	1,693,134	17,248,751	64,897,826

Security Description	Shares	Cost	Market Value
Zale Corp	30,950	772,417	84,803
Zardoya-Otis S.A.	20,990	422,012	364,392
Zebra Technologies Corp - Class A	317,722	12,284,327	9,404,571
Zenith National Insurance Corp	75,860	3,105,338	2,906,955
ZEP Inc	42,065	539,284	920,382
Zijin Mining Group Company Ltd - H Shares	948,000	912,661	747,197
Zimmer Holdings Inc	823,099	29,003,122	48,727,461
Zions Bancorp	583,029	25,766,533	12,721,693
Zoll Medical Corp	57,000	1,500,417	1,502,520
Zumiez Inc	47,600	1,767,308	975,324
Zurich Financial Services Ltd	113,461	25,723,410	29,137,341
Total Cost Domestic and International Equity		\$ 47,582,415,335	
Total Market Value Domestic and International Equity			\$ 60,906,071,125

COMMINGLED STOCK FUNDS
As of March 31, 2010

Security Description	Shares	Cost	Market Value
Barings Full A/P	77,442,751	\$ 709,731,694	\$ 1,301,347,984
BlackRock ACWI EX-US Fund	175,228,480	2,104,811,076	3,208,365,065
BlackRock International Alpha Tilts Fund	38,762,895	495,842,783	809,100,438
BlackRock Russell 1000 Alpha Tilts	1,210,099,240	1,210,099,240	1,656,169,410
BlackRock Russell 2000 Index	1,110,308,994	1,110,308,994	2,046,358,322
Capital International Inc	127,664,201	1,256,531,023	1,122,168,324
Morgan Stanley Emerging Markets Fund	14,498,070	222,315,799	830,811,875
Templeton Emerging Markets	53,839,177	721,397,424	793,589,471
Total Cost Commingled Stock Funds		\$ 7,831,038,033	
Total Market Value Commingled Stock Funds			\$ 11,767,910,889

GOVERNMENT AND CORPORATE BONDS

As of March 31, 2010

Description	Coupon Rate	Maturity Date	Par	Market Value
A.I.D. Government Loan Trust	0.0000	2/15/2011	\$ 46,100,000	\$ 45,795,187
A.I.D. Government Loan Trust	0.0000	8/15/2012	46,100,000	44,370,697
A.I.D. Government Loan Trust	0.0000	2/15/2013	21,633,000	20,498,717
A.I.D. Government Loan Trust	0.0000	2/15/2013	46,100,000	43,682,839
A.I.D. Government Loan Trust	0.0000	2/15/2015	23,626,000	20,454,399
A.I.D. Government Loan Trust	0.0000	8/15/2015	29,615,000	24,841,032
Abbott Laboratories	5.8750	5/15/2016	5,000,000	5,653,325
Abbott Laboratories	5.1250	4/1/2019	29,999,000	31,598,787
Aetna Inc	5.7500	6/15/2011	13,421,000	14,070,778
African Development Bank	6.8750	10/15/2015	42,000,000	47,909,820
AIG	6.3000	5/10/2011	22,510,000	23,182,846
Alabama Power Company	5.5500	2/1/2017	12,740,000	13,491,877
Alcoa Inc	7.3750	8/1/2010	20,000,000	20,376,780
Allstate Corp	5.9500	4/1/2036	35,000,000	35,091,385
Alltel Corp	6.8000	5/1/2029	25,000,000	26,613,375
American Express Credit	5.0000	12/2/2010	20,000,000	20,536,220
American Honda Finance	5.1250	12/15/2010	28,000,000	28,839,104
American Honda Finance	6.7000	10/1/2013	30,000,000	33,430,200
Ameriprise Financial	5.6500	11/15/2015	31,015,000	33,749,748
Ameritech Capital Funding Corp	6.8750	10/15/2027	26,000,000	26,511,628
Amgen Inc	5.8500	6/1/2017	22,000,000	24,397,780
AMXCA 2006-2 A	5.3500	1/15/2014	26,000,000	27,402,521
AMXCA 2009-2 A	1.4803	3/15/2017	10,000,000	10,385,128
Anheuser Busch Companies	6.7500	12/15/2027	20,000,000	21,437,700
Anheuser Busch Companies	5.7500	4/1/2036	32,000,000	30,912,416
Apache Corp	6.2500	4/15/2012	9,000,000	9,827,199
Apache Corp	7.0000	2/1/2018	26,600,000	31,037,864
Archer-Daniels-Midland Company	7.1250	3/1/2013	24,900,000	28,118,450
Archer-Daniels-Midland Company	7.5000	3/15/2027	17,178,000	20,613,205
Atlantic Richfield Company	8.2500	2/1/2022	30,000,000	38,369,970
Avon Products	5.1250	1/15/2011	26,000,000	26,911,742
AXA Equitable Life Insurance	7.7000	12/1/2015	28,810,000	31,470,978
BAAT 2009-2A A3	2.1300	9/15/2013	16,000,000	16,241,326
BAAT 2009-3A A4	2.6700	12/15/2016	20,000,000	20,313,760
BACCT 2007-A8 A8	5.5900	11/17/2014	25,000,000	27,073,358
Baker Hughes Inc	6.5000	11/15/2013	15,000,000	17,151,435
Banc One Corp	8.0000	4/29/2027	30,000,000	35,006,940
Bank of America	4.9000	5/1/2013	42,000,000	43,939,476
Bank of New York Mellon	4.9500	1/14/2011	49,500,000	51,154,241
Bank of New York Mellon	4.9500	11/1/2012	30,953,000	33,559,119
Bank One Corp	7.8750	8/1/2010	23,080,000	23,629,858
Bankamerica Corp	7.1250	10/15/2011	26,100,000	28,058,153
Bayer Corp	6.6500	2/15/2028	20,000,000	22,062,140
BB & T Corp	5.2000	12/23/2015	16,010,000	16,753,104
Becton Dickinson	5.0000	5/15/2019	21,185,000	22,048,776

Description	Coupon Rate	Maturity Date	Par	Market Value
Becton Dickinson	6.7000	8/1/2028	25,000,000	28,370,700
Bellsouth Capital Funding	7.0000	10/1/2025	35,000,000	37,518,845
Bellsouth Capital Funding	6.3750	6/1/2028	43,450,000	43,949,979
Berkshire Hathaway Financial Corp	4.6000	5/15/2013	25,490,000	27,177,591
Berkshire Hathaway Financial Corp	4.8500	1/15/2015	30,000,000	32,247,300
BHP Finance USA Ltd	7.2500	3/1/2016	42,250,000	49,132,483
Boeing Company	7.2500	6/15/2025	48,750,000	55,443,668
Bristol-Myers Squibb	5.4500	5/1/2018	29,575,000	31,809,717
Bristol-Myers Squibb	6.8000	11/15/2026	37,500,000	43,072,275
British Aerospace Finance Inc	7.5000	7/1/2027	29,800,000	33,472,641
Burlington Northern	6.8750	12/1/2027	20,000,000	21,659,080
Burlington Northern	6.7000	8/1/2028	21,000,000	22,376,109
Burlington Resources	9.8750	6/15/2010	22,500,000	22,911,840
Campbell Soup Company	6.7500	2/15/2011	20,000,000	21,080,960
Campbell Soup Company	5.0000	12/3/2012	7,600,000	8,272,516
CARMX 2007-1 A4	5.2400	6/15/2012	21,000,000	21,639,511
CARMX 2007-2 A4	5.2700	11/15/2012	15,000,000	15,663,576
CARMX 2008-1 A3	4.3100	4/16/2012	17,297,828	17,552,451
CARMX 2008-2 A4A	5.5600	8/15/2013	15,000,000	16,170,383
Carolina Power & Light Company	5.2500	12/15/2015	27,920,000	30,707,561
Caterpillar Financial Services Corp	5.6500	12/15/2010	5,000,000	5,165,065
Caterpillar Financial Services Corp	4.7000	3/15/2012	20,000,000	21,176,820
Caterpillar Financial Services Corp	4.2500	2/8/2013	10,000,000	10,637,070
Caterpillar Inc	5.7000	8/15/2016	20,000,000	21,944,940
CCCIT 2006-A4 A4	5.4500	5/10/2013	40,000,000	42,004,940
CCCIT 2007-A5 A5	5.5000	6/22/2012	21,250,000	21,492,327
CCCIT 2008-A1 A1	5.3500	2/7/2020	25,000,000	27,297,165
CCCIT 2009-A4 A4	4.9000	6/23/2016	20,000,000	21,711,276
Centerpoint Energy Transition Bond Company	5.6300	9/15/2015	28,031,846	30,436,118
Century Telephone Enterprises Inc	6.8750	1/15/2028	5,000,000	4,664,085
CHAIT 2007-A17 A	5.1200	10/15/2014	20,000,000	21,654,014
CHAIT 2008-A11 A11	5.4000	7/15/2015	10,393,000	11,436,575
Chevron Corp	3.4500	3/3/2012	25,000,000	26,025,425
Cisco Systems Inc	5.2500	2/22/2011	30,750,000	32,001,925
Cisco Systems Inc	5.5000	2/22/2016	31,500,000	35,100,923
Cisco Systems Inc	4.9500	2/15/2019	20,000,000	20,798,700
Citigroup Inc	7.2500	10/1/2010	23,648,000	24,342,353
Citigroup Inc	5.5000	4/11/2013	20,000,000	21,015,620
Citigroup Inc	5.8500	7/2/2013	22,000,000	23,119,382
Clorox Company	6.1250	2/1/2011	20,000,000	20,834,600
CMBS AMTT 2007-1A AFX	5.4197	4/15/2037	30,000,000	31,725,000
CMBS BACM 2002-PB2 A4	6.1860	6/11/2035	5,230,000	5,525,146
CMBS BACM 2004-4 A6	4.8770	7/10/2042	20,000,000	20,227,566
CMBS BACM 2004-5 A3	4.5610	11/10/2041	20,000,000	20,463,166
CMBS BACM 2006-1 A4	5.3720	9/10/2045	10,000,000	10,252,444
CMBS BACM 2006-1 AJ	5.4600	9/10/2045	22,000,000	17,013,957
CMBS BACM 2007-4 A4	5.7451	2/10/2051	59,000,000	57,248,715
CMBS BSCMS 1998-C1 A2	6.4400	6/16/2030	226,515	226,305

Description	Coupon Rate	Maturity Date	Par	Market Value
CMBS BSCMS 2000-WF2 A2	7.3200	10/15/2032	22,138,201	22,367,311
CMBS BSCMS 2004-PWR5 A5	4.9780	7/11/2042	23,000,000	23,596,942
CMBS BSCMS 2005-PW10 A4	5.4050	12/11/2040	15,000,000	15,358,784
CMBS BSCMS 2005-PW10 AJ	5.4640	12/11/2040	15,000,000	11,315,918
CMBS BSCMS 2006-PW12 A4	5.7115	9/11/2038	25,000,000	26,114,063
CMBS BSCMS 2006-PW12 AJ	5.7505	9/11/2038	16,124,000	11,272,053
CMBS BSCMS 2006-PW13 AJ	5.6110	9/11/2041	15,000,000	10,724,442
CMBS BSCMS 2006-PW14 A4	5.2010	12/11/2038	25,075,000	25,065,339
CMBS BSCMS 2006-PW14 AJ	5.2730	12/11/2038	15,000,000	9,657,002
CMBS BSCMS 2006-T22 A4	5.4670	4/12/2038	15,000,000	15,697,898
CMBS BSCMS 2006-T22 AJ	5.4670	4/12/2038	15,000,000	10,009,491
CMBS BSCMS 2007-PW15 AM	5.3630	2/11/2044	15,000,000	11,643,441
CMBS BSCMS 2007-PW17 A4	5.6940	6/11/2050	50,000,000	49,484,015
CMBS BSCMS 2007-T26 AJ	5.5660	1/12/2045	20,000,000	13,056,334
CMBS BSCMS 2007-T28 A4	5.7420	9/11/2042	40,000,000	41,198,548
CMBS CD 2006-CD2 A4	5.5445	1/15/2046	39,433,000	40,156,264
CMBS CD 2006-CD2 AJ	5.6305	1/15/2046	22,979,000	14,885,157
CMBS CD 2007-CD5 A4	5.8860	11/15/2044	27,925,000	27,922,235
CMBS CGCMT 2004-C2 A5	4.7330	10/15/2041	25,000,000	25,620,385
CMBS CGCMT 2006-C4 A3	5.7206	3/15/2049	39,015,000	40,924,632
CMBS CGCMT 2006-C4 AJ	5.7206	3/15/2049	25,000,000	16,282,448
CMBS CGCMT 2006-C5 A4	5.4310	10/15/2049	19,602,000	19,689,425
CMBS CGCMT 2006-C5 AJ	5.4820	10/15/2049	25,000,000	15,712,453
CMBS CGCMT 2007-C6 A4	5.8888	12/10/2049	75,125,000	74,812,255
CMBS CMLT 2008-LS1 A4B	6.2207	12/10/2049	35,000,000	34,401,434
CMBS COMM 2005-LP5 A4	4.9820	5/10/2043	20,000,000	20,692,682
CMBS CSFB 2000-C1 A2	7.5450	4/15/2062	354,513	354,581
CMBS CSFB 2004-C5 A4	4.8290	11/15/2037	27,680,000	27,982,094
CMBS CSFB 2005-C6 A4	5.2300	12/15/2040	20,000,000	20,428,594
CMBS CSFB 2005-C6 AJ	5.2300	12/15/2040	18,000,000	13,879,303
CMBS CSMC 2006-C1 A4	5.6090	2/15/2039	15,000,000	15,458,817
CMBS CSMC 2006-C1 AJ	5.7375	2/15/2039	18,000,000	11,635,664
CMBS CSMC 2006-C2 A3	5.8477	3/15/2039	25,000,000	24,541,663
CMBS CSMC 2006-C2 AJ	5.8477	3/15/2039	30,000,000	19,696,623
CMBS CSMC 2007-C3 A4	5.7233	6/15/2039	20,000,000	18,015,874
CMBS CSMC 2007-C3 AM	5.7233	6/15/2039	26,000,000	17,494,958
CMBS CSMC 2007-C5 A4	5.6950	9/15/2040	66,850,000	59,904,847
CMBS FUBAC 2001-C1 A2	6.1360	3/15/2033	16,088,544	16,394,292
CMBS GECCMC 2000-1 A2	6.4960	1/15/2033	19,140,054	19,571,601
CMBS GECCMC 2004-C2 A4	4.8930	3/10/2040	12,550,000	12,856,465
CMBS GMAC 2004-C3 A4	4.5470	12/10/2041	20,000,000	20,350,090
CMBS JPMCC 2001-CIBC A3	6.2600	4/15/2033	21,597,115	22,094,497
CMBS JPMCC 2004-C3 A2	4.2230	1/15/2042	14,727,505	14,724,605
CMBS JPMCC 2005-CIBC13 A4	5.2945	1/12/2043	25,000,000	25,400,245
CMBS JPMCC 2006-CIBC14 A4	5.4810	12/12/2044	40,090,000	40,763,989
CMBS JPMCC 2006-CIBC14 AJ	5.6791	12/12/2044	15,000,000	9,887,705
CMBS JPMCC 2006-LDP6 A4	5.4750	4/15/2043	25,000,000	25,660,485
CMBS JPMCC 2007-LD11 A4	6.0073	6/15/2049	20,000,000	19,177,954

Description	Coupon Rate	Maturity Date	Par	Market Value
CMBS LBUBS 2006-C3 A4	5.6610	3/15/2039	25,180,000	25,783,534
CMBS MSC 2005-HQ7 A4	5.2054	11/14/2042	25,000,000	25,657,595
CMBS MSC 2006-HQ8 A4	5.5610	3/12/2044	20,000,000	20,776,528
CMBS MSC 2006-IQ11 A4	5.7750	10/15/2042	25,000,000	25,942,918
CMBS MSC 2006-IQ11 AJ	5.7790	10/15/2042	25,000,000	19,306,688
CMBS MSC 2006-IQ12 AJ	5.3990	12/15/2043	15,000,000	9,156,764
CMBS MSC 2006-T23 A4	5.9830	8/12/2041	15,000,000	15,870,374
CMBS MSC 2006-T23 AJ	5.9830	8/12/2041	18,000,000	11,439,041
CMBS MSC 2007-HQ13 A3	5.5690	12/15/2044	20,000,000	17,934,044
CMBS MSC 2007-T25 AM	5.5440	11/12/2049	25,000,000	21,812,955
CMBS MSC 2007-T27 A4	5.8040	6/11/2042	20,000,000	20,681,724
CMBS MSC 2007-T27 AM	5.8040	6/11/2042	20,000,000	17,505,340
CMBS MSC 2008-T29 A4	6.2802	1/11/2043	25,000,000	26,333,993
CMBS MSDWC 2001-TOP1 A4	6.6600	2/15/2033	21,416,546	21,947,439
CMBS SBM7 2000-C2 A2	7.4550	7/1/2033	2,222,159	2,219,611
CMBS WBCMT 2006-C23 A4	5.4180	1/15/2045	25,000,000	25,342,335
CMBS WBCMT 2006-C23 AJ	5.5150	1/15/2045	25,000,000	16,802,978
CMBS WBCMT 2006-C26 A3	6.0110	6/15/2045	25,000,000	26,013,745
CMBS WBCMT 2006-C26 AJ	5.9920	6/15/2045	22,000,000	14,497,080
CMPT-Bear Stearns 88A #70	5.1600	2/1/2018	84,191	89,398
CMPT-Bear Stearns 88B #76	6.7500	10/1/2018	243,976	266,116
CMPT-Bear Stearns 89A #78	6.7500	2/1/2019	268,568	290,422
CMPT-Bemac 88A #77	6.7500	10/1/2018	147,251	159,232
CMPT-Bemac 89A #79	6.7500	3/1/2019	204,789	221,452
CMPT-Chemical 83E #30	13.1300	12/1/2013	30,201	36,118
CMPT-GE 8801 #71	4.1200	2/1/2018	167,512	175,628
CMPT-GE 8802 #75	6.9300	10/1/2018	363,469	396,454
CMPT-GE 8901 #80	7.1700	3/1/2019	813,280	887,085
CMPT-GE 9001 #82	7.3400	1/1/2020	493,728	553,302
CMPT-GE 9101 #84	9.5800	3/1/2021	222,101	260,225
CMPT-GE 9201 #86	8.4400	2/1/2022	58,376	64,042
CMPT-GE 9302 #87	7.8600	2/1/2023	1,029,652	1,177,663
CMPT-GE 9401 #88	6.9600	4/1/2024	828,793	904,006
CMPT-GE 9502 #89	8.2500	10/1/2025	281,205	325,488
CMPT-Institutional Securities Corp (Rome) 81B #12	14.1400	12/1/2011	3,492	4,120
CMPT-Merrill Lynch (Paige) 83C #25	8.6700	8/1/2013	33,160	37,948
CMPT-Merrill Lynch (Paige) 84A #34	12.7500	2/1/2014	14,281	16,416
CMPT-RFC 86A #58	3.3800	10/1/2016	358,758	376,139
CMPT-RFC 87A #64	3.4000	2/1/2017	578,284	606,300
CMPT-RFC 88A #72	4.8300	2/1/2018	591,551	628,137
CMPT-RFC 90A #81	7.0900	1/1/2020	495,123	540,519
CMPT-Sears (PCC) 85-P R3 #53	8.2300	12/1/2015	102,273	118,378
CMPT-Sears (PNC) 86-P R1 #54	7.6800	2/1/2016	58,679	67,114
Coca Cola Company	3.6250	3/15/2014	8,200,000	8,530,271
Coca Cola Company	5.3500	11/15/2017	40,500,000	44,555,873
Columbia University	6.8750	12/15/2015	15,000,000	17,252,835
Comcast Corp	4.9500	6/15/2016	15,000,000	15,637,605
COMET 2006-A10 A10	5.1500	6/16/2014	20,000,000	21,099,208

Description	Coupon Rate	Maturity Date	Par	Market Value
COMET 2006-A6 A6	5.3000	2/18/2014	34,000,000	35,531,724
COMET 2008-A3 A3	5.0500	2/15/2016	10,000,000	10,833,351
COMET 2008-A5 A5	4.8500	2/18/2014	30,000,000	31,212,012
COMET 2009-A2 A2	3.2000	4/15/2014	20,000,000	20,514,574
Conoco Funding	6.3500	10/15/2011	41,212,000	44,455,961
Conoco Inc	6.9500	4/15/2029	17,495,000	20,080,831
Conocophillips	4.7500	2/1/2014	15,000,000	16,129,875
Consolidated Edison Company of NY	5.5500	4/1/2014	30,000,000	32,665,470
Consolidated Edison Company of NY	7.1250	12/1/2018	21,000,000	24,776,178
Costco Wholesale Corp	5.5000	3/15/2017	35,000,000	38,407,775
CPC International Inc	7.0000	10/15/2017	20,000,000	22,372,360
CPC International Inc	7.2500	12/15/2026	30,000,000	35,079,240
Daimler Chrysler North America Holding Corp	8.0000	6/15/2010	30,000,000	30,396,150
DCENT 2008-A3 A3	5.1000	10/15/2013	20,000,000	20,861,614
DCENT 2008-A4 A4	5.6500	12/15/2015	14,000,000	15,375,189
Dell Inc	4.7000	4/15/2013	33,500,000	35,985,298
Detroit Edison Securitization Funding LLC	6.1900	3/1/2013	10,630,290	11,041,112
Devon Financing Corp	6.8750	9/30/2011	28,956,000	31,243,871
Donnelley & Sons	6.6250	4/15/2029	25,000,000	21,516,450
Duke Energy Carolinas	6.2500	1/15/2012	20,677,000	22,438,412
Duke Energy Carolinas	5.7500	11/15/2013	15,000,000	16,710,600
Duke Energy Carolinas	6.0000	12/1/2028	26,000,000	26,986,752
Eli Lilly & Company	6.5700	1/1/2016	20,000,000	22,271,660
Eli Lilly & Company	5.2000	3/15/2017	15,000,000	16,142,955
Eli Lilly & Company	5.5500	3/15/2037	23,935,000	23,836,005
Emerson Electric Company	7.1250	8/15/2010	38,355,000	39,304,363
Emerson Electric Company	5.7500	11/1/2011	9,000,000	9,666,684
Encana Holdings Corp	5.8000	5/1/2014	34,620,000	38,222,800
Energy East Corp	8.0500	11/15/2010	20,000,000	20,903,340
Federal Home Loan Bank	5.2500	9/12/2014	43,785,000	48,402,960
Federal Home Loan Bank	4.7500	2/13/2015	14,780,000	16,098,701
Federal Home Loan Bank	4.7500	9/11/2015	19,500,000	20,933,523
Federal Home Loan Bank	5.0000	12/21/2015	49,000,000	53,783,919
Federal Home Loan Bank	5.2500	6/5/2017	14,755,000	16,255,421
Federal Home Loan Bank	5.3750	8/15/2018	20,445,000	22,707,607
Federal Home Loan Bank	5.3750	5/15/2019	31,770,000	34,695,922
Federal Home Loan Bank	5.1250	8/15/2019	25,730,000	27,508,175
Federal Home Loan Bank	5.2500	12/11/2020	112,345,000	120,186,793
Federal Home Loan Bank	5.6250	6/11/2021	130,400,000	143,666,635
Federal Home Loan Bank	5.3750	9/30/2022	30,000,000	31,984,980
Federal Home Loan Bank	5.2500	12/9/2022	80,000,000	84,247,840
Federal Home Loan Bank	5.3750	8/15/2024	66,160,000	69,465,486
Federal Home Loan Bank	5.5000	7/15/2036	168,560,000	173,469,984
FHLB Sub-Debt	5.6250	6/13/2016	95,000,000	99,778,120
FHLMC	6.5000	12/1/2011	225,547	243,630
FHLMC	6.5000	12/1/2011	229,280	247,663
FHLMC	7.0000	12/1/2011	237,999	256,902
FHLMC	7.0000	1/1/2012	187,044	201,900

Description	Coupon Rate	Maturity Date	Par	Market Value
FHLMC	5.0000	1/30/2014	70,000,000	77,184,030
FHLMC	4.5000	4/2/2014	13,000,000	14,070,901
FHLMC	5.0000	7/15/2014	80,000,000	88,286,800
FHLMC	5.2500	4/18/2016	14,600,000	16,148,301
FHLMC	5.5000	6/1/2021	45,585,509	48,832,200
FHLMC	5.5000	7/1/2021	41,100,635	44,027,905
FHLMC	5.5000	8/1/2021	22,222,264	23,804,978
FHLMC	7.5000	3/1/2022	496,179	551,258
FHLMC	5.5000	3/1/2022	62,446,398	66,893,956
FHLMC	7.5000	4/1/2022	286,520	318,325
FHLMC	7.5000	7/1/2022	190,578	211,734
FHLMC	7.0000	9/1/2022	423,727	470,348
FHLMC	5.0000	4/1/2023	26,907,718	28,440,043
FHLMC	5.0000	6/1/2023	10,547,306	11,147,948
FHLMC	5.0000	6/1/2023	21,470,593	22,693,288
FHLMC	5.0000	6/1/2023	61,058,587	64,535,717
FHLMC	5.5000	7/1/2023	28,443,249	30,469,034
FHLMC	5.5000	7/1/2023	29,406,970	31,501,394
FHLMC	5.5000	8/1/2023	9,627,481	10,313,170
FHLMC	6.0000	10/1/2023	4,135,382	4,467,546
FHLMC	6.0000	11/1/2023	2,101,762	2,270,580
FHLMC	6.0000	12/1/2023	1,880,709	2,031,772
FHLMC	6.5000	1/1/2024	1,582,357	1,721,825
FHLMC	6.0000	1/1/2024	1,799,667	1,944,221
FHLMC	6.0000	2/1/2024	5,241,630	5,662,650
FHLMC	4.0000	9/1/2024	23,957,323	24,347,289
FHLMC	8.0000	10/1/2024	402,175	447,228
FHLMC	6.5000	12/1/2025	1,268,474	1,380,278
FHLMC	7.0000	1/1/2026	718,923	798,024
FHLMC	6.5000	1/1/2026	1,048,772	1,141,211
FHLMC	6.5000	2/1/2026	974,439	1,060,327
FHLMC	6.5000	2/1/2026	1,396,547	1,519,639
FHLMC	6.5000	2/1/2026	3,051,657	3,320,630
FHLMC	6.5000	3/1/2026	1,016,555	1,106,155
FHLMC	6.5000	3/1/2026	1,958,610	2,131,242
FHLMC	7.0000	10/1/2026	766,347	850,666
FHLMC	7.5000	11/1/2026	244,333	271,455
FHLMC	7.5000	11/1/2026	423,331	470,324
FHLMC	7.5000	11/1/2026	426,215	473,527
FHLMC	7.0000	11/1/2026	670,741	744,541
FHLMC	6.7500	3/15/2031	62,590,000	75,976,499
FHLMC	6.0000	7/1/2036	19,626,881	21,080,801
FHLMC	6.0000	7/1/2036	21,773,784	23,386,742
FHLMC	6.0000	7/1/2036	38,212,421	41,043,121
FHLMC	6.0000	7/1/2036	42,955,855	46,205,043
FHLMC	6.0000	11/1/2036	39,525,755	42,453,743
FHLMC	5.5000	12/1/2036	24,889,746	26,332,950
FHLMC	5.5000	1/1/2037	22,218,847	23,507,182

Description	Coupon Rate	Maturity Date	Par	Market Value
FHLMC	5.5000	1/1/2037	55,768,156	59,001,810
FHLMC	6.0000	2/1/2037	46,416,456	49,854,894
FHLMC	5.5000	2/1/2037	58,427,917	61,766,860
FHLMC	5.5000	3/1/2037	30,625,835	32,375,990
Finland Republic of	6.9500	2/15/2026	27,000,000	32,113,611
Fleet Financial Group	6.8750	1/15/2028	30,000,000	29,866,080
Florida Power Corp	4.5000	6/1/2010	20,000,000	20,124,020
Florida Power Corp	4.8000	3/1/2013	24,788,000	26,533,125
FNGT 2001 T2B (DUS)	6.0220	11/25/2010	90,000,000	92,605,779
FNMA	5.0000	3/2/2015	28,162,000	30,992,450
FNMA	8.5000	1/1/2017	93,370	103,891
FNMA	8.5000	4/1/2017	96,339	107,195
FNMA	8.2500	8/1/2017	118,497	130,839
FNMA	8.0000	2/1/2019	281,926	313,339
FNMA	8.0000	7/1/2021	102,874	114,336
FNMA	8.0000	8/1/2021	333,636	370,810
FNMA	8.0000	9/1/2021	395,119	439,144
FNMA	7.5000	7/1/2022	378,503	420,186
FNMA	7.5000	9/1/2022	1,172,944	1,302,115
FNMA	7.0000	11/1/2022	271,292	300,825
FNMA	7.5000	11/1/2022	778,985	864,771
FNMA	7.0000	12/1/2022	514,978	571,039
FNMA	7.5000	12/1/2022	736,891	818,041
FNMA	7.5000	12/1/2022	912,468	1,012,954
FNMA	7.0000	2/1/2023	627,611	695,933
FNMA	7.0000	2/1/2023	667,856	740,559
FNMA	7.0000	2/1/2023	727,972	807,220
FNMA	7.0000	2/1/2023	1,247,813	1,383,651
FNMA	7.0000	3/1/2023	1,946,688	2,158,606
FNMA	6.5000	5/1/2023	826,041	896,138
FNMA	6.5000	6/1/2023	888,781	964,202
FNMA	6.5000	7/1/2023	1,114,639	1,209,227
FNMA	6.5000	9/1/2023	1,168,169	1,267,299
FNMA	7.0000	10/1/2023	933,451	1,035,067
FNMA	6.5000	10/1/2023	992,045	1,076,229
FNMA	6.5000	11/1/2023	1,572,471	1,705,909
FNMA	6.0000	11/1/2023	2,360,208	2,509,600
FNMA	6.5000	12/1/2023	1,419,388	1,539,836
FNMA	6.0000	1/1/2024	2,633,725	2,800,429
FNMA	7.0000	2/1/2024	1,036,265	1,149,074
FNMA	6.0000	2/1/2024	2,275,029	2,419,029
FNMA	6.5000	3/1/2024	1,350,926	1,465,565
FNMA	8.0000	10/1/2024	278,529	309,563
FNMA	8.5000	11/1/2024	1,009,265	1,122,994
FNMA	7.0000	2/1/2025	940,604	1,042,999
FNMA	7.0000	2/1/2025	1,041,027	1,154,354
FNMA	9.0000	4/1/2025	277,703	309,333
FNMA	9.0000	4/1/2025	309,233	344,454

Description	Coupon Rate	Maturity Date	Par	Market Value
FNMA	7.0000	5/1/2025	1,370,304	1,519,476
FNMA	6.5000	9/1/2025	2,052,743	2,226,937
FNMA	6.0000	9/1/2025	4,114,359	4,374,782
FNMA	6.0000	10/1/2025	2,505,571	2,664,164
FNMA	6.0000	11/1/2025	2,432,441	2,586,405
FNMA	6.5000	1/1/2026	947,342	1,027,732
FNMA	7.0000	4/1/2027	382,141	423,741
FNMA	6.1600	8/7/2028	37,180,000	41,951,718
FNMA	6.0000	6/1/2036	41,892,939	44,544,594
FNMA	6.0000	6/1/2036	43,604,169	46,364,138
FNMA Strips	0.0000	4/8/2018	9,045,000	6,351,544
FNMA Strips	0.0000	10/8/2018	9,045,000	6,141,446
FNMA Strips	0.0000	4/8/2019	9,045,000	5,937,102
FNMA Strips	0.0000	10/8/2019	9,045,000	5,745,927
FNMA Strips	0.0000	4/8/2020	9,045,000	5,546,503
FNMA Strips	0.0000	10/8/2020	9,045,000	5,385,022
FNMA Strips	0.0000	4/8/2021	9,045,000	5,230,543
FNMA Strips	0.0000	10/8/2021	9,045,000	5,045,672
FNMA Strips (Sub-Debt)	0.0000	10/9/2019	270,370,000	158,190,783
FNMA Sub-Debt	6.2500	2/1/2011	25,000,000	26,207,000
FNMA Sub-Debt	5.2500	8/1/2012	20,000,000	21,534,000
FNMA Sub-Debt	4.6250	5/1/2013	16,050,000	17,133,696
FNMA Sub-Debt	5.1250	1/2/2014	55,000,000	59,730,000
FORDO 2009-A A3A	3.9600	5/15/2013	22,000,000	22,735,489
GE Capital Corp	4.2500	9/13/2010	13,800,000	14,024,733
GE Capital Corp	4.3750	11/21/2011	20,810,000	21,756,356
GE Capital Corp	5.4000	2/15/2017	30,000,000	31,383,810
GE Capital Corp	5.8750	1/14/2038	43,000,000	40,882,207
GE Company	5.0000	2/1/2013	30,000,000	32,339,190
GE Company	5.2500	12/6/2017	25,575,000	26,824,288
GE Global Insurance	6.4500	3/1/2019	35,000,000	36,004,745
GE Global Insurance	7.0000	2/15/2026	58,720,000	59,515,832
GEMNT 2009-1 A	2.3303	4/15/2015	25,000,000	25,583,518
GEMNT 2009-2 A	3.6900	7/15/2015	31,500,000	32,608,913
Genentech Inc	4.4000	7/15/2010	11,325,000	11,452,191
Genentech Inc	4.7500	7/15/2015	21,065,000	22,489,605
General Dynamics Corp	4.5000	8/15/2010	36,235,000	36,747,725
General Mills Inc	5.6500	9/10/2012	24,300,000	26,489,236
General Mills Inc	5.2000	3/17/2015	18,000,000	19,540,404
General Mills Inc	5.7000	2/15/2017	46,431,000	50,367,188
GNMA PTC	7.5000	1/15/2024	626,073	684,097
GNMA PTC	7.5000	2/15/2024	519,766	567,937
GNMA PTC	6.5000	2/15/2024	940,594	1,014,195
GNMA PTC	6.5000	3/15/2024	1,537,794	1,658,125
GNMA PTC	6.5000	3/15/2024	2,328,306	2,510,494
GNMA PTC	7.0000	4/15/2024	1,820,170	1,985,351
GNMA PTC	8.0000	10/15/2024	629,876	689,204
GNMA PTC	8.5000	11/15/2024	440,030	482,740

Description	Coupon Rate	Maturity Date	Par	Market Value
GNMA PTC	8.5000	11/15/2024	1,124,552	1,233,702
GNMA PTC	8.0000	5/15/2027	347,390	380,111
Goldman Sachs Group	6.1500	4/1/2018	40,000,000	42,323,200
Halliburton Company	5.5000	10/15/2010	23,960,000	24,619,475
Halliburton Company	5.9000	9/15/2018	12,000,000	13,186,428
Halliburton Company	8.7500	2/15/2021	21,999,250	27,495,939
HAROT 2006-2 A4	5.2800	1/23/2012	6,917,330	6,936,026
HAROT 2006-3 A4	5.1100	4/15/2012	10,574,757	10,631,737
HAROT 2007-1 A3	5.1000	3/18/2011	588,095	589,395
HAROT 2007-2 A4	5.5700	11/21/2013	4,000,000	4,142,612
Harris Corp	5.9500	12/1/2017	35,000,000	37,753,415
Hartford Financial Services	5.2500	10/15/2011	13,410,000	13,994,475
Hartford Financial Services	5.3750	3/15/2017	30,000,000	30,022,200
Hartford Life Inc	7.6500	6/15/2027	28,595,000	28,536,009
HBOS Treasury Services plc	5.2500	2/21/2017	25,000,000	25,515,575
HDMOT 2007-1 A4	5.2100	6/15/2013	15,000,000	15,515,874
HDMOT 2007-2 A4	5.1200	8/15/2013	24,075,000	25,064,271
Hershey Foods Company	7.2000	8/15/2027	30,000,000	33,672,750
Hewlett-Packard Company	5.2500	3/1/2012	12,000,000	12,882,324
Hewlett-Packard Company	6.1250	3/1/2014	15,000,000	16,892,370
Honeywell International	5.3000	3/1/2018	23,245,000	24,758,482
Household Finance Corp	6.3750	8/1/2010	45,000,000	45,775,620
Howard Hughes Medical Institute	3.4500	9/1/2014	10,000,000	10,317,600
Hydro-Quebec	9.4000	2/1/2021	28,850,000	39,258,849
IBM Corp	7.5000	6/15/2013	41,298,000	48,122,247
IBM Corp	8.3750	11/1/2019	59,110,000	76,330,398
IBM International Group Capital	5.0500	10/22/2012	20,000,000	21,714,800
IBRD Bonds (Green Bonds)	2.0000	12/4/2013	50,000,000	49,920,300
Ingersoll-Rand Global Holding Company Ltd	6.0000	8/15/2013	30,000,000	32,963,970
Interamerican Development Bank	7.0000	6/15/2025	25,000,000	29,539,675
International Bank Reconstruction & Development	7.6250	1/19/2023	26,360,000	34,761,169
Israel Electric Corp	7.9500	5/30/2011	12,825,000	13,703,897
Israel Electric Corp	7.7000	7/15/2018	20,000,000	22,185,380
Israel Electric Corp	7.2500	1/15/2019	34,500,000	37,470,657
John Deere Capital Corp	4.9000	9/9/2013	40,000,000	43,225,960
Johnson & Johnson	5.1500	7/15/2018	60,000,000	64,466,640
JPMorgan Chase & Company	6.7500	2/1/2011	21,500,000	22,541,181
Kellogg Company	4.2500	3/6/2013	31,680,000	33,468,273
Key Bank	6.9500	2/1/2028	20,000,000	18,258,300
Keyspan Corp	7.6250	11/15/2010	21,100,000	21,972,042
Kimberly Clark Corp	6.2500	7/15/2018	27,000,000	30,351,321
Kimberly Clark Corp	6.3750	1/1/2028	30,000,000	32,308,050
Kraft Foods Inc	6.2500	6/1/2012	32,289,000	35,336,242
Kroger Company	6.2000	6/15/2012	20,000,000	21,711,700
Lincoln National Corp	6.1500	4/7/2036	20,000,000	19,078,980
Litton Industries	6.7500	4/15/2018	40,000,000	45,200,560
Lockheed Martin Corp	4.1210	3/14/2013	35,950,000	37,929,623
Loral Corp	7.0000	9/15/2023	24,250,000	27,156,896

Description	Coupon Rate	Maturity Date	Par	Market Value
Lowes Companies	6.8750	2/15/2028	28,000,000	31,573,668
Lubrizol Corp	7.2500	6/15/2025	20,000,000	21,390,800
Lucent Technologies	6.5000	1/15/2028	20,000,000	14,050,000
Macy's Retail Holdings Inc	7.0000	2/15/2028	17,600,000	16,280,000
Masco Corp	7.7500	8/1/2029	20,000,000	19,100,080
May Dept Stores	7.6250	8/15/2013	25,000,000	26,937,500
May Dept Stores	6.7000	9/15/2028	20,000,000	17,800,000
McDonalds Corp	5.3500	3/1/2018	32,000,000	34,702,304
McDonalds Corp	6.3750	1/8/2028	30,000,000	31,684,380
MDC Holdings	5.5000	5/15/2013	25,000,000	25,782,675
Medtronic Inc	4.3750	9/15/2010	10,000,000	10,181,220
Medtronic Inc	4.5000	3/15/2014	20,000,000	21,333,940
Merck & Company	4.0000	6/30/2015	10,000,000	10,473,530
Merck & Company	6.3000	1/1/2026	40,000,000	43,685,480
Merck & Company	6.4000	3/1/2028	20,350,000	22,252,847
Merrill Lynch & Company	5.4500	7/15/2014	20,270,000	21,199,481
Merrill Lynch & Company	6.8750	4/25/2018	23,000,000	24,786,387
Metlife Inc	5.7000	6/15/2035	28,700,000	27,527,490
Microsoft Corp	2.9500	6/1/2014	26,620,000	27,026,008
Microsoft Corp	4.2000	6/1/2019	40,000,000	40,514,440
MidAmerican Energy Company	5.9500	7/15/2017	30,000,000	32,452,590
Miller Brewing plc	6.5000	7/1/2016	25,000,000	27,400,725
Minnesota Mining & Manufacturing Company	6.3750	2/15/2028	45,000,000	50,328,405
Morgan Stanley	6.0000	4/28/2015	35,000,000	37,492,525
Morgan Stanley	6.2500	8/28/2017	31,600,000	33,167,518
NAROT 2006-C A4	5.4500	6/15/2012	11,639,767	11,825,384
NAROT 2008-A A4	4.2800	6/15/2014	12,000,000	12,475,602
National Archive	8.5000	9/1/2019	7,717,751	9,206,120
National City Bank	6.2500	3/15/2011	30,000,000	31,140,810
National City Bank	7.2500	10/21/2011	24,000,000	25,727,112
National City Corp	6.8750	5/15/2019	33,000,000	36,667,587
National Rural Utilities	10.3750	11/1/2018	10,000,000	13,300,660
NationsBank Corp	6.6000	5/15/2010	20,000,000	20,105,700
NationsBank Corp	7.7500	8/15/2015	30,000,000	33,544,560
Norsk Hydro	6.8000	1/15/2028	13,500,000	15,116,801
Nucor Corp	5.0000	12/1/2012	10,000,000	10,908,550
NYC GO	4.5890	10/1/2022	18,695,000	17,945,704
NYC GO	5.2060	10/1/2031	10,000,000	9,104,100
NYS FHLMC A17479	5.5000	1/1/2034	7,854,697	8,324,871
NYS FHLMC A27434	5.5000	10/1/2034	5,627,290	5,964,133
NYS FHLMC C02653	6.0000	11/1/2036	16,717,882	17,956,309
NYS FHLMC C02697	5.5000	1/1/2037	7,084,549	7,495,338
NYS FHLMC C02698	6.0000	1/1/2037	12,815,354	13,764,690
NYS FHLMC C02717	5.5000	2/1/2037	7,271,721	7,693,363
NYS FHLMC C02718	6.0000	2/1/2037	12,839,052	13,790,143
NYS FHLMC C02741	5.5000	3/1/2037	6,870,209	7,262,817
NYS FHLMC C02828	5.5000	5/1/2037	3,365,305	3,557,620
NYS FHLMC C02882	5.5000	6/1/2037	7,591,053	8,024,854

Description	Coupon Rate	Maturity Date	Par	Market Value
NYS FHLMC C02889	6.0000	6/1/2037	5,844,444	6,277,388
NYS FHLMC C02942	6.0000	7/1/2037	9,140,627	9,817,747
NYS FHLMC C02986	6.0000	8/1/2037	4,149,006	4,456,356
NYS FHLMC C03001	6.0000	9/1/2037	7,677,628	8,246,371
NYS FHLMC C70938	6.0000	9/1/2032	3,036,869	3,301,692
NYS FHLMC G00003	9.0000	11/1/2020	65,723	77,519
NYS FHLMC G00004	9.5000	11/1/2020	143,539	169,108
NYS FHLMC G00006	9.0000	3/1/2021	144,546	170,490
NYS FHLMC G00012	9.0000	11/1/2021	239,814	282,858
NYS FHLMC G00013	8.0000	3/1/2022	781,077	868,575
NYS FHLMC G00019	9.5000	1/1/2021	192,140	226,367
NYS FHLMC G00020	9.0000	1/1/2021	63,948	75,425
NYS FHLMC G00042	8.5000	12/1/2021	481,658	536,077
NYS FHLMC G00093	7.0000	12/1/2022	1,097,579	1,218,342
NYS FHLMC G00101	7.5000	1/1/2023	122,063	135,613
NYS FHLMC G00191	6.5000	2/1/2024	4,092,365	4,453,066
NYS FHLMC G00203	6.0000	2/1/2024	2,128,378	2,286,241
NYS FHLMC G00206	6.5000	4/1/2024	1,372,808	1,493,807
NYS FHLMC G00242	7.5000	7/1/2024	648,039	719,975
NYS FHLMC G00250	8.0000	8/1/2024	477,642	531,149
NYS FHLMC G00257	8.0000	9/1/2024	397,282	441,786
NYS FHLMC G00258	7.5000	9/1/2024	177,872	197,617
NYS FHLMC G00281	8.5000	1/1/2025	457,862	509,593
NYS FHLMC G00282	8.0000	1/1/2025	206,735	229,894
NYS FHLMC G00387	7.5000	8/1/2025	131,276	145,849
NYS FHLMC G00400	7.0000	9/1/2025	502,773	558,091
NYS FHLMC G00420	7.5000	11/1/2025	251,519	279,439
NYS FHLMC G00428	7.0000	12/1/2025	371,323	412,178
NYS FHLMC G00449	7.0000	2/1/2026	881,676	978,684
NYS FHLMC G00457	6.5000	3/1/2026	388,632	422,886
NYS FHLMC G00553	7.5000	9/1/2026	438,809	487,520
NYS FHLMC G00602	7.5000	11/10/2026	726,722	807,393
NYS FHLMC G00690	7.0000	3/1/2027	803,701	892,129
NYS FHLMC G00691	7.5000	3/1/2027	287,137	319,011
NYS FHLMC G00692	8.0000	3/1/2027	132,292	147,112
NYS FHLMC G00791	7.0000	10/1/2027	483,590	536,798
NYS FHLMC G00867	7.0000	1/1/2028	476,720	529,172
NYS FHLMC G00908	6.5000	3/1/2028	1,993,570	2,169,283
NYS FHLMC G00978	6.5000	9/1/2028	671,936	731,160
NYS FHLMC G01008	6.0000	12/1/2028	2,949,717	3,212,471
NYS FHLMC G01018	6.0000	1/1/2029	1,344,194	1,463,932
NYS FHLMC G01056	6.5000	8/1/2029	138,874	151,114
NYS FHLMC G01064	7.5000	9/1/2029	112,073	124,514
NYS FHLMC G01065	7.0000	9/1/2029	1,589,186	1,764,040
NYS FHLMC G01073	7.0000	10/1/2029	510,990	567,213
NYS FHLMC G01095	7.0000	12/1/2029	157,821	175,186
NYS FHLMC G01142	7.5000	10/1/2030	200,359	222,600
NYS FHLMC G01221	6.5000	3/1/2031	1,651,151	1,796,683

Description	Coupon Rate	Maturity Date	Par	Market Value
NYS FHLMC G01299	6.5000	7/1/2031	1,052,472	1,145,237
NYS FHLMC G01306	6.5000	8/1/2031	613,104	667,143
NYS FHLMC G01320	6.5000	9/1/2031	487,396	530,356
NYS FHLMC G01329	6.0000	10/1/2031	494,826	538,595
NYS FHLMC G01343	6.5000	11/1/2031	823,785	896,393
NYS FHLMC G01344	6.0000	11/1/2031	456,570	496,955
NYS FHLMC G01366	6.0000	1/1/2032	3,784,934	4,119,722
NYS FHLMC G01367	6.5000	1/1/2032	1,666,478	1,813,361
NYS FHLMC G01376	6.0000	2/1/2032	3,917,372	4,263,874
NYS FHLMC G01377	6.5000	2/1/2032	576,884	627,731
NYS FHLMC G01395	6.0000	3/1/2032	2,284,683	2,486,770
NYS FHLMC G01396	6.5000	3/1/2032	498,840	542,807
NYS FHLMC G01451	6.0000	9/1/2032	2,054,327	2,233,470
NYS FHLMC G01500	5.5000	12/1/2032	4,025,215	4,274,965
NYS FHLMC G01517	5.5000	1/1/2033	4,437,099	4,712,404
NYS FHLMC G01525	5.5000	2/1/2033	5,301,884	5,630,847
NYS FHLMC G01608	5.0000	9/1/2033	18,802,289	19,544,145
NYS FHLMC G01610	5.5000	11/1/2033	16,899,279	17,937,256
NYS FHLMC G01617	5.5000	11/1/2033	23,494,053	24,937,090
NYS FHLMC G01636	5.5000	12/1/2033	9,083,428	9,641,345
NYS FHLMC G01730	5.5000	9/1/2034	9,255,857	9,809,902
NYS FHLMC G01745	5.0000	11/1/2034	9,109,856	9,460,750
NYS FNMA #044067	9.5000	8/1/2018	126,408	141,181
NYS FNMA #044086	9.5000	10/1/2018	91,941	102,685
NYS FNMA #044145	9.0000	11/1/2019	386,917	430,987
NYS FNMA #044156	9.0000	1/1/2020	109,615	122,100
NYS FNMA #044204	9.0000	3/1/2021	147,576	164,384
NYS FNMA #250620	7.0000	3/1/2026	283,349	314,195
NYS FNMA #250802	7.5000	10/1/2026	114,372	126,967
NYS FNMA #250895	7.0000	1/1/2027	209,251	232,030
NYS FNMA #250896	7.0000	2/1/2027	438,501	486,237
NYS FNMA #251157	7.5000	7/1/2027	149,195	165,626
NYS FNMA #251224	7.5000	8/1/2027	103,096	114,450
NYS FNMA #251268	7.0000	7/1/2027	91,313	101,253
NYS FNMA #251283	7.0000	9/1/2027	235,073	260,663
NYS FNMA #251357	7.0000	10/1/2027	688,420	763,362
NYS FNMA #251391	7.0000	11/1/2027	974,962	1,081,097
NYS FNMA #251514	6.5000	11/1/2027	764,871	829,777
NYS FNMA #251515	7.0000	12/1/2027	100,637	111,593
NYS FNMA #251542	6.5000	12/1/2027	717,298	778,167
NYS FNMA #251637	6.5000	1/1/2028	821,449	891,157
NYS FNMA #251706	6.5000	2/1/2028	996,008	1,080,528
NYS FNMA #251736	6.5000	3/1/2028	1,019,520	1,106,035
NYS FNMA #251834	7.0000	3/1/2027	478,744	530,860
NYS FNMA #251952	6.5000	7/1/2028	868,235	941,912
NYS FNMA #251995	6.0000	8/1/2028	359,167	381,901
NYS FNMA #251996	6.5000	8/1/2028	332,434	360,645
NYS FNMA #252072	6.0000	9/1/2028	385,131	409,508

Description	Coupon Rate	Maturity Date	Par	Market Value
NYS FNMA #252139	6.0000	10/1/2028	1,242,144	1,320,766
NYS FNMA #252140	6.0000	11/1/2028	4,820,766	5,125,902
NYS FNMA #252158	6.0000	12/1/2028	3,371,660	3,585,072
NYS FNMA #252197	5.5000	12/1/2028	1,515,517	1,598,893
NYS FNMA #252199	5.5000	11/1/2028	960,956	1,013,823
NYS FNMA #252200	5.5000	1/1/2029	1,904,772	2,009,563
NYS FNMA #252201	6.0000	1/1/2029	3,283,258	3,491,075
NYS FNMA #252203	6.5000	1/1/2029	641,681	696,134
NYS FNMA #252313	6.0000	2/1/2029	1,043,572	1,109,626
NYS FNMA #252451	6.0000	3/1/2029	1,510,797	1,606,424
NYS FNMA #252627	6.0000	6/1/2029	1,269,351	1,349,696
NYS FNMA #252629	6.5000	8/1/2029	2,749,744	2,983,085
NYS FNMA #252653	6.5000	8/1/2029	1,406,235	1,525,567
NYS FNMA #252654	6.0000	8/1/2029	1,242,728	1,321,387
NYS FNMA #252699	6.5000	7/1/2029	969,143	1,051,383
NYS FNMA #252734	7.0000	8/1/2029	1,688,335	1,872,128
NYS FNMA #252766	7.0000	9/1/2029	2,017,391	2,237,006
NYS FNMA #252833	7.0000	10/1/2029	910,569	1,009,695
NYS FNMA #252862	7.5000	9/1/2029	121,848	135,266
NYS FNMA #252989	7.0000	11/1/2029	582,171	645,547
NYS FNMA #252990	7.5000	11/1/2029	293,911	326,278
NYS FNMA #253129	7.5000	2/1/2030	1,023,525	1,136,240
NYS FNMA #253210	7.5000	1/1/2030	400,170	444,239
NYS FNMA #253406	8.0000	6/1/2030	113,330	125,957
NYS FNMA #253407	8.0000	7/1/2030	271,729	302,006
NYS FNMA #253447	7.5000	8/1/2030	215,220	238,921
NYS FNMA #253448	7.5000	7/1/2030	171,391	190,265
NYS FNMA #253487	7.5000	9/1/2030	556,889	618,217
NYS FNMA #253564	7.5000	10/1/2030	114,367	126,961
NYS FNMA #253600	7.0000	12/1/2030	279,274	309,676
NYS FNMA #253602	7.0000	11/1/2030	444,427	492,808
NYS FNMA #253622	7.0000	1/1/2031	297,536	329,926
NYS FNMA #253686	6.5000	1/1/2031	267,528	290,231
NYS FNMA #253696	6.5000	2/1/2031	803,809	872,020
NYS FNMA #253718	6.5000	3/1/2031	1,621,644	1,759,255
NYS FNMA #253761	6.0000	3/1/2031	424,474	451,342
NYS FNMA #253908	6.5000	6/1/2031	1,560,821	1,693,271
NYS FNMA #253909	6.5000	7/1/2031	3,128,064	3,393,508
NYS FNMA #253969	6.5000	8/1/2031	2,563,927	2,781,499
NYS FNMA #253970	6.0000	8/1/2031	1,270,006	1,350,392
NYS FNMA #254079	6.0000	10/1/2031	768,677	817,331
NYS FNMA #254080	6.5000	11/1/2031	1,502,790	1,630,315
NYS FNMA #254153	6.0000	12/1/2031	1,775,437	1,887,815
NYS FNMA #254154	6.0000	1/1/2032	3,966,297	4,217,347
NYS FNMA #254200	6.0000	1/1/2032	9,161,900	9,741,811
NYS FNMA #254221	6.0000	2/1/2032	3,788,265	4,028,047
NYS FNMA #254222	6.5000	3/1/2032	2,873,648	3,117,503
NYS FNMA #254252	6.5000	3/1/2032	1,805,133	1,958,315

Description	Coupon Rate	Maturity Date	Par	Market Value
NYS FNMA #254253	6.0000	3/1/2032	2,817,539	2,995,878
NYS FNMA #254410	6.0000	6/1/2032	4,484,041	4,767,863
NYS FNMA #254411	6.0000	7/1/2032	4,166,229	4,429,934
NYS FNMA #254459	6.0000	9/1/2032	5,311,258	5,647,439
NYS FNMA #254502	5.5000	9/1/2032	871,280	919,214
NYS FNMA #254600	5.5000	1/1/2033	4,783,249	5,046,399
NYS FNMA #254614	5.5000	11/1/2032	10,782,901	11,376,122
NYS FNMA #254647	5.5000	2/1/2033	10,797,195	11,391,203
NYS FNMA #254896	5.0000	9/1/2033	27,353,779	28,253,526
NYS FNMA #254912	5.0000	9/1/2033	22,507,753	23,248,101
NYS FNMA #254939	5.5000	11/1/2033	23,237,350	24,515,752
NYS FNMA #254961	5.5000	11/1/2033	23,940,519	25,257,606
NYS FNMA #255027	5.0000	12/1/2033	14,228,271	14,762,978
NYS FNMA #255124	5.0000	12/1/2033	2,895,647	3,004,467
NYS FNMA #255125	5.5000	1/1/2034	2,725,745	2,892,738
NYS FNMA #255136	5.5000	1/1/2034	2,281,838	2,421,635
NYS FNMA #255137	5.0000	2/1/2034	5,519,892	5,727,333
NYS FNMA #255201	5.0000	4/1/2034	6,411,951	6,652,916
NYS FNMA #255298	5.0000	5/1/2034	6,379,906	6,609,699
NYS FNMA #255299	5.5000	7/1/2034	27,137,574	28,630,548
NYS FNMA #255300	5.5000	5/1/2034	5,334,538	5,649,690
NYS FNMA #255307	5.0000	6/1/2034	11,465,029	11,842,148
NYS FNMA #255333	5.5000	7/1/2034	21,695,935	22,889,537
NYS FNMA #255345	5.5000	9/1/2034	17,099,234	18,039,949
NYS FNMA #255379	6.0000	8/1/2034	7,018,370	7,462,605
NYS FNMA #255420	5.5000	9/1/2034	3,064,823	3,233,434
NYS FNMA #255443	5.5000	10/1/2034	6,947,047	7,329,239
NYS FNMA #255500	5.0000	11/1/2034	7,121,159	7,355,396
NYS FNMA #255503	5.5000	11/1/2034	3,268,182	3,447,981
NYS FNMA #255783	5.5000	6/1/2035	2,789,802	2,943,283
NYS FNMA #255784	5.0000	7/1/2035	13,734,298	14,186,060
NYS FNMA #255785	5.5000	8/1/2035	17,735,200	18,710,903
NYS FNMA #255786	5.0000	6/1/2035	10,148,485	10,482,299
NYS FNMA #255817	5.0000	8/1/2035	12,973,269	13,399,999
NYS FNMA #255848	5.0000	9/1/2035	34,758,061	35,901,358
NYS FNMA #255886	5.0000	9/1/2035	28,482,218	29,419,083
NYS FNMA #255914	5.0000	11/1/2035	31,144,301	32,168,731
NYS FNMA #255930	5.5000	10/1/2035	11,450,018	12,079,940
NYS FNMA #255931	5.5000	9/1/2035	3,725,162	3,930,101
NYS FNMA #255963	5.0000	11/1/2035	13,118,440	13,549,945
NYS FNMA #255964	5.5000	11/1/2035	20,062,296	21,166,023
NYS FNMA #256015	5.0000	12/1/2035	3,545,141	3,661,751
NYS FNMA #256052	5.5000	12/1/2035	27,624,199	29,143,945
NYS FNMA #256053	5.5000	2/1/2036	20,405,915	21,528,547
NYS FNMA #256058	6.0000	2/1/2036	9,380,075	9,973,796
NYS FNMA #256074	6.0000	2/1/2036	12,943,495	13,762,766
NYS FNMA #256092	5.5000	2/1/2036	18,777,563	19,810,610
NYS FNMA #256108	5.0000	1/1/2036	3,466,026	3,580,034

Description	Coupon Rate	Maturity Date	Par	Market Value
NYS FNMA #256165	5.0000	2/1/2036	4,030,024	4,162,584
NYS FNMA #256166	5.5000	3/1/2036	15,055,209	15,883,471
NYS FNMA #256362	6.0000	7/1/2036	14,327,897	15,234,795
NYS FNMA #256367	6.0000	8/1/2036	28,363,001	30,158,266
NYS FNMA #256368	6.5000	9/1/2036	3,523,751	3,822,773
NYS FNMA #256402	6.5000	8/1/2036	1,495,252	1,622,138
NYS FNMA #256431	6.0000	9/1/2036	12,188,744	12,960,243
NYS FNMA #256439	6.0000	10/1/2036	21,560,074	22,924,741
NYS FNMA #256472	6.0000	11/1/2036	17,370,027	18,469,480
NYS FNMA #256569	6.0000	12/1/2036	3,776,405	4,015,436
NYS FNMA #256573	5.5000	12/1/2036	16,528,867	17,438,203
NYS FNMA #256574	5.5000	2/1/2037	15,587,159	16,444,687
NYS FNMA #256575	5.5000	2/1/2037	21,707,760	22,902,013
NYS FNMA #256654	6.0000	2/1/2037	15,261,947	16,227,967
NYS FNMA #256655	5.5000	3/1/2037	47,668,381	50,290,857
NYS FNMA #256656	6.0000	3/1/2037	5,752,568	6,116,683
NYS FNMA #256731	5.5000	4/1/2037	32,576,082	34,368,255
NYS FNMA #256787	5.5000	5/1/2037	49,235,861	51,944,571
NYS FNMA #256823	5.5000	6/1/2037	58,294,630	61,501,709
NYS FNMA #256864	6.0000	7/1/2037	21,195,475	22,537,063
NYS FNMA #256867	5.5000	7/1/2037	17,985,022	18,974,468
NYS FNMA #256897	6.0000	8/1/2037	30,371,984	32,294,410
NYS FNMA #256898	5.5000	8/1/2037	14,884,934	15,703,829
NYS FNMA #256933	6.0000	9/1/2037	12,320,968	13,100,836
NYS FNMA #256967	5.5000	9/1/2037	6,749,853	7,121,196
NYS FNMA #256983	6.0000	10/1/2037	14,194,177	15,092,612
NYS FNMA #257023	5.5000	12/1/2037	15,774,254	16,642,075
NYS FNMA #257052	5.5000	12/1/2037	26,294,798	27,741,407
NYS FNMA #257116	5.5000	1/1/2038	8,271,055	8,726,088
NYS FNMA #257313	5.5000	7/1/2038	9,792,605	10,331,345
NYS FNMA #257320	5.5000	7/1/2038	74,770,651	78,884,158
NYS FNMA #257346	6.0000	7/1/2038	9,189,515	9,771,175
NYS FNMA #257368	5.5000	9/1/2038	43,966,245	46,385,048
NYS FNMA #257385	6.0000	9/1/2038	26,525,512	28,204,471
NYS FNMA #257440	5.5000	10/1/2038	45,235,788	47,724,435
NYS FNMA #257469	5.5000	11/1/2038	41,592,998	43,881,237
NYS FNMA #257525	5.5000	12/1/2038	56,937,881	60,070,318
NYS FNMA #257553	5.5000	12/1/2038	11,722,324	12,367,227
NYS FNMA #257560	5.0000	12/1/2038	11,432,048	11,808,083
NYS FNMA #259005	7.5000	3/1/2030	117,942	130,930
NYS FNMA #831609	6.5000	7/1/2036	2,402,555	2,606,433
NYS FNMA #831665	6.0000	7/1/2036	3,050,986	3,244,101
NYS FNMA #831743	6.0000	8/1/2036	2,026,864	2,155,156
NYS FNMA #831780	6.0000	9/1/2036	16,865,183	17,932,681
NYS FNMA #831781	5.5000	9/1/2036	4,516,229	4,764,690
NYS FNMA #831848	6.0000	11/1/2036	5,686,415	6,046,342
NYS FNMA #928022	6.0000	1/1/2037	3,776,091	4,015,103
NYS FNMA #928068	6.0000	2/1/2037	6,546,304	6,960,659

Description	Coupon Rate	Maturity Date	Par	Market Value
NYS FNMA #928124	5.5000	3/1/2037	3,532,335	3,727,020
NYS FNMA #928180	5.5000	4/1/2037	4,756,328	5,017,997
NYS FNMA #928290	5.5000	5/1/2037	5,864,023	6,186,632
NYS FNMA #928378	5.5000	6/1/2037	7,080,387	7,469,915
NYS FNMA #928476	6.0000	7/1/2037	5,111,676	5,435,224
NYS FNMA #928565	6.0000	8/1/2037	3,074,498	3,269,101
NYS FNMA #928643	6.0000	9/1/2037	5,439,137	5,783,413
NYS FNMA #928819	6.0000	11/1/2037	5,429,799	5,773,483
NYS FNMA #929510	5.5000	5/1/2038	10,443,950	11,018,524
NYS FNMA #929662	5.0000	6/1/2038	7,746,683	8,001,495
NYS FNMA #929666	5.5000	6/1/2038	18,208,176	19,209,898
NYS FNMA #929773	5.5000	7/1/2038	8,349,996	8,809,371
NYS FNMA #929833	5.5000	8/1/2038	12,478,466	13,164,969
NYS FNMA #929843	6.0000	8/1/2038	5,292,011	5,626,975
NYS FNMA #929954	5.5000	9/1/2038	5,883,529	6,207,211
NYS FNMA #930040	5.5000	10/1/2038	5,861,401	6,183,866
NYS FNMA #930156	5.5000	11/1/2038	11,297,799	11,919,347
NYS FNMA #930161	6.0000	11/1/2038	7,709,829	8,197,831
NYS FNMA #930509	4.5000	2/1/2039	11,875,752	11,916,213
NYS FNMA #930534	4.0000	2/1/2039	7,064,735	6,856,918
NYS FNMA #930641	4.5000	3/1/2039	19,594,811	19,661,570
NYS FNMA #930746	4.0000	3/1/2039	13,819,436	13,412,922
NYS FNMA #931796	4.0000	8/1/2039	6,111,954	5,931,553
NYS FNMA #932180	4.5000	11/1/2039	17,839,031	17,899,809
NYS FNMA #932392	4.5000	1/1/2040	20,115,768	20,184,302
NYS FNMA #932567	4.5000	3/1/2040	29,956,253	30,061,318
NYS FNMA #MA0007	4.0000	3/1/2039	82,279,178	79,850,615
NYS FNMA #MA0014	4.0000	2/1/2039	33,387,324	32,401,860
NYS FNMA #MA0040	4.5000	2/1/2039	6,877,257	6,900,688
NYS FNMA #MA0055	4.5000	3/1/2039	29,275,313	29,375,054
NYS FNMA #MA0154	4.5000	7/1/2039	58,141,392	58,339,479
NYS FNMA #MA0159	4.0000	7/1/2039	30,873,497	29,962,231
NYS FNMA #MA0183	4.5000	8/1/2039	54,713,164	54,899,572
NYS FNMA #MA0191	4.0000	9/1/2039	24,098,202	23,386,916
NYS FNMA #MA0215	4.5000	9/1/2039	42,053,201	42,196,476
NYS FNMA #MA0220	4.0000	9/1/2039	29,898,811	29,016,314
NYS FNMA #MA0248	4.0000	11/1/2039	26,517,318	25,734,630
NYS FNMA #MA0277	4.0000	11/1/2039	8,402,477	8,154,468
NYS FNMA #MA0292	4.5000	11/1/2039	15,686,538	15,739,982
NYS FNMA #MA0302	4.0000	12/1/2039	25,897,348	25,132,958
NYS FNMA #MA0335	4.0000	1/1/2040	16,349,884	15,867,299
NYS FNMA #MA0336	4.5000	1/1/2040	47,623,224	47,785,476
NYS FNMA #MA0368	4.0000	2/1/2040	14,741,260	14,306,155
NYS FNMA #MA0369	4.5000	2/1/2040	24,836,950	24,921,569
NYS MPT-SONYMA	6.4800	3/1/2024	447,690	482,721
NYS MPT-SONYMA	7.3700	9/1/2027	71,029	77,612
NYS MPT-SONYMA	7.5100	12/1/2027	409,989	447,986
NYS MPT-SONYMA	6.9200	3/1/2028	513,672	560,288

Description	Coupon Rate	Maturity Date	Par	Market Value
NYS MPT-SONYMA	6.3900	3/1/2029	943,508	1,011,684
Oklahoma Gas & Electric Company	6.5000	4/15/2028	20,000,000	20,282,300
Oracle Corp	5.0000	1/15/2011	50,000,000	51,709,100
Oracle Corp	4.9500	4/15/2013	15,000,000	16,295,580
Oracle Corp	5.2500	1/15/2016	10,000,000	11,016,390
Pacific Bell	7.1250	3/15/2026	30,000,000	32,792,730
Pacific Gas & Electric	4.8000	3/1/2014	35,500,000	38,093,169
Peco Energy Transition Trust	6.5200	12/31/2010	17,545,770	17,991,613
PEGTF 2001-1 A5	6.4500	3/15/2013	12,345,589	12,781,251
Penney J C Company (Mtn)	6.8750	10/15/2015	30,000,000	31,800,000
Pennsylvania Electric Company	6.6250	4/1/2019	20,000,000	21,677,160
Pepsico Inc	4.6500	2/15/2013	21,436,000	23,123,185
Pepsico Inc	3.7500	3/1/2014	2,450,000	2,561,571
Pepsico Inc	5.0000	6/1/2018	55,000,000	57,960,485
Pfizer Inc	4.4500	3/15/2012	16,000,000	16,959,872
Pharmacia Corp	6.7500	12/15/2027	30,000,000	33,585,870
Pitney Bowes Inc	4.7500	1/15/2016	27,800,000	29,316,490
PNC Funding Corp	5.6250	2/1/2017	37,500,000	38,693,738
PPL Energy Supply	6.2000	5/15/2016	20,000,000	21,455,140
Praxair Inc	3.9500	6/1/2013	33,000,000	34,710,324
Praxair Inc	4.6250	3/30/2015	7,120,000	7,587,300
President & Fellows of Harvard	5.6250	10/1/2038	25,000,000	25,556,000
Private Export Funding	4.9500	11/15/2015	37,500,000	40,814,738
Private Export Funding	5.4500	9/15/2017	19,000,000	21,098,626
Private Export Funding	4.3750	3/15/2019	7,261,000	7,327,177
Procter & Gamble	4.9500	8/15/2014	15,000,000	16,395,390
Procter & Gamble	3.5000	2/15/2015	32,050,000	32,828,302
Procter & Gamble	6.4500	1/15/2026	35,400,000	40,116,342
Procter & Gamble	5.5500	3/5/2037	21,086,000	21,321,109
Province of British Columbia	6.5000	1/15/2026	38,390,000	44,086,039
Province of Saskatchewan	9.3750	12/15/2020	35,000,000	47,442,920
Prudential Financial Inc	4.5000	7/15/2013	23,000,000	24,046,569
PSEG Power	7.7500	4/15/2011	24,481,000	26,116,331
Ralston Purina	7.7500	10/1/2015	32,525,000	37,653,379
Raytheon Company	5.3750	4/1/2013	27,660,000	30,166,245
Rockwell International	6.7000	1/15/2028	24,000,000	25,900,296
Sallie Mae	4.5000	7/26/2010	21,500,000	21,598,965
Sallie Mae	5.4500	4/25/2011	28,000,000	28,496,692
Southern Power Company	6.2500	7/15/2012	29,885,000	32,678,082
Southern Power Company	4.8750	7/15/2015	30,000,000	31,732,530
Southwestern Bell Telephone	7.1800	5/17/2010	20,000,000	20,159,060
State of Connecticut GO Bond	5.1000	12/1/2021	25,000,000	25,413,250
State of Israel	1.1337	4/1/2010	5,000,000	5,000,000
State of Israel	3.8000	9/1/2013	15,000,000	15,717,570
State of Israel	1.8819	11/1/2014	20,000,000	20,000,000
State of Israel	1.1337	2/1/2015	5,000,000	4,999,800
State of Israel	1.1337	3/1/2015	5,000,000	4,999,850
State of Israel	7.2500	12/15/2028	20,000,000	23,237,500

Description	Coupon Rate	Maturity Date	Par	Market Value
State of Israel Third Jubilee Series B Dollar Bond	5.1000	3/1/2015	10,000,000	10,000,000
Statoil 144A	7.3750	5/1/2016	30,000,000	35,230,740
Statoil 144A	6.5000	12/1/2028	23,000,000	24,908,770
Suntrust Bank	6.3750	4/1/2011	21,250,000	22,184,384
Swiss Bank Corp	7.3750	6/15/2017	31,000,000	32,719,539
Swiss Bank Corp	7.5000	7/15/2025	40,000,000	43,220,840
Sysco Corp	6.5000	8/1/2028	30,000,000	32,159,100
Target Corp	5.8750	7/15/2016	20,000,000	22,670,640
Target Corp	6.7500	1/1/2028	30,000,000	32,032,530
Tennessee Valley Authority	6.0000	3/15/2013	79,800,000	89,533,206
Tennessee Valley Authority	7.1250	5/1/2030	138,545,000	170,628,281
Tennessee Valley Authority	4.6500	6/15/2035	60,255,000	54,567,651
Textron Financial Corp	4.6000	5/3/2010	25,529,000	25,527,264
TIAA Global Markets	4.8750	1/12/2011	6,755,000	6,952,503
TIAA Global Markets	5.1250	10/10/2012	30,825,000	33,117,024
TIAA Global Markets	4.9500	7/15/2013	13,200,000	14,171,771
Time Warner Inc	9.1250	1/15/2013	25,000,000	29,207,050
TLG-General Electric	2.1250	12/21/2012	10,000,000	10,130,830
TLG-PNC Funding Corp	0.4506	4/1/2012	20,000,000	20,079,300
TLG-Wells Fargo	2.1250	6/15/2012	25,000,000	25,385,325
Trans-Canada Pipelines	7.7000	6/15/2029	25,000,000	29,876,050
Travelers Companies	5.3750	6/15/2012	14,000,000	15,087,282
Travelers Companies	5.7500	12/15/2017	37,490,000	40,704,430
Treasury Inflation Index	3.3750	1/15/2012	150,000,000	195,883,324
Treasury Inflation Index	2.0000	4/15/2012	111,400,000	124,575,293
Treasury Inflation Index	1.8750	7/15/2013	558,000,000	696,465,638
Treasury Inflation Index	2.0000	1/15/2014	233,755,000	291,034,775
Treasury Inflation Index	1.6250	1/15/2015	37,080,000	43,954,522
Treasury Inflation Index	2.0000	1/15/2016	300,000,000	347,445,525
Treasury Inflation Index	2.3750	1/15/2017	979,250,000	1,135,996,782
Treasury Inflation Index	2.3750	1/15/2025	1,284,500,000	1,545,535,930
Treasury Inflation Index	2.0000	1/15/2026	270,000,000	293,197,430
Treasury Inflation Index	2.3750	1/15/2027	145,000,000	162,355,851
Treasury Inflation Index	1.7500	1/15/2028	45,000,000	44,056,151
Treasury Inflation Index	3.6250	4/15/2028	787,500,000	1,286,095,309
Treasury Inflation Index	3.8750	4/15/2029	2,453,700,000	4,104,499,975
Treasury Inflation Index	3.3750	4/15/2032	549,500,000	813,378,923
TVA -Global Bond	6.7500	11/1/2025	156,230,000	184,938,669
TVA -Strips	0.0000	1/15/2018	12,669,000	9,016,388
TVA -Strips	0.0000	5/1/2018	11,583,000	8,162,019
TVA -Strips	0.0000	7/15/2018	12,669,000	8,725,191
TVA -Strips	0.0000	11/1/2018	11,583,000	7,889,772
TVA -Strips	0.0000	1/15/2019	12,669,000	8,438,454
TVA -Strips	0.0000	5/1/2019	16,633,000	10,945,046
TVA -Strips	0.0000	7/15/2019	12,669,000	8,146,674
TVA -Strips	0.0000	1/15/2020	12,669,000	7,886,985
TVA -Strips	0.0000	5/1/2020	17,680,000	10,874,844
TVA -Strips	0.0000	7/15/2020	12,669,000	7,613,942

Description	Coupon Rate	Maturity Date	Par	Market Value
TVA -Strips	0.0000	11/1/2020	12,583,000	7,427,128
TVA -Strips	0.0000	1/15/2021	12,669,000	7,386,762
TVA -Strips	0.0000	5/1/2021	13,670,000	7,893,714
TVA -Strips	0.0000	7/15/2021	12,669,000	7,128,466
TVA -Strips	0.0000	11/1/2021	10,995,000	6,126,799
Union Pacific Corp	3.6250	6/1/2010	8,579,000	8,618,901
Union Pacific Resources Group Inc	7.1500	5/15/2028	20,000,000	21,887,400
United Health Group	5.2500	3/15/2011	20,000,000	20,768,100
United Parcel Service	5.5000	1/15/2018	12,500,000	13,675,713
United Parcel Service	8.3750	4/1/2030	36,150,000	46,071,404
United Technologies Corp	8.7500	3/1/2021	23,000,000	30,343,877
United Technologies Corp	6.7000	8/1/2028	26,000,000	29,098,238
US Bank	6.3750	8/1/2011	10,000,000	10,647,630
US Bank	6.3000	2/4/2014	9,915,000	11,057,386
US Bank	4.9500	10/30/2014	38,845,000	41,354,115
US Treasury Bonds	9.2500	2/15/2016	100,288,000	135,138,080
US Treasury Bonds	7.5000	11/15/2016	55,720,000	70,368,287
US Treasury Bonds	8.7500	5/15/2017	247,781,000	334,891,384
US Treasury Bonds	8.8750	8/15/2017	163,200,000	222,831,811
US Treasury Bonds	9.1250	5/15/2018	200,010,000	280,248,412
US Treasury Bonds	9.0000	11/15/2018	58,785,000	82,413,807
US Treasury Bonds	8.8750	2/15/2019	98,550,000	137,561,904
US Treasury Bonds	8.1250	8/15/2019	160,770,000	216,185,490
US Treasury Bonds	8.5000	2/15/2020	37,610,000	52,019,331
US Treasury Bonds	8.7500	8/15/2020	47,000,000	66,431,586
US Treasury Bonds	7.8750	2/15/2021	295,100,000	396,909,500
US Treasury Bonds	8.0000	11/15/2021	63,600,000	86,655,000
US Treasury Bonds	7.2500	8/15/2022	48,500,000	63,034,868
US Treasury Bonds	7.1250	2/15/2023	48,000,000	61,860,000
US Treasury Bonds	6.2500	8/15/2023	59,700,000	71,742,624
US Treasury Bonds	7.6250	2/15/2025	125,570,000	170,618,238
US Treasury Bonds	6.8750	8/15/2025	42,200,000	53,930,292
US Treasury Bonds	6.0000	2/15/2026	40,300,000	47,528,813
US Treasury Bonds	6.7500	8/15/2026	133,240,000	169,235,585
US Treasury Bonds	6.5000	11/15/2026	35,400,000	43,940,250
US Treasury Bonds	6.6250	2/15/2027	34,000,000	42,744,392
US Treasury Bonds	6.3750	8/15/2027	27,000,000	33,172,038
US Treasury Bonds	6.1250	11/15/2027	38,700,000	46,355,324
US Treasury Bonds	5.5000	8/15/2028	50,000,000	56,007,800
US Treasury Bonds	5.2500	11/15/2028	139,600,000	151,989,500
US Treasury Bonds	5.2500	2/15/2029	482,292,000	524,793,983
US Treasury Bonds	6.1250	8/15/2029	289,000,000	347,973,918
US Treasury Bonds	6.2500	5/15/2030	249,200,000	305,036,250
US Treasury Bonds	5.3750	2/15/2031	70,900,000	78,433,125
US Treasury Strips	0.0000	5/15/2017	52,680,000	41,272,409
US Treasury Strips	0.0000	5/15/2018	250,000,000	184,672,000
US Treasury Strips	0.0000	2/15/2019	43,480,000	30,648,008
US Treasury Strips	0.0000	2/15/2020	400,000,000	265,241,600

Description	Coupon Rate	Maturity Date	Par	Market Value
US Treasury Strips	0.0000	2/15/2021	350,000,000	219,193,450
US Treasury Strips	0.0000	2/15/2022	350,000,000	206,140,900
US Treasury Strips	0.0000	5/15/2022	100,000,000	58,120,300
US Treasury Strips	0.0000	8/15/2022	200,000,000	114,475,200
US Treasury Strips	0.0000	2/15/2023	450,000,000	250,058,250
US Treasury Strips	0.0000	8/15/2023	100,000,000	54,066,700
US Treasury Strips	0.0000	2/15/2024	200,000,000	104,578,200
US Treasury Strips	0.0000	5/15/2024	100,000,000	51,510,900
US Treasury Strips (Prin)	0.0000	2/15/2019	102,710,000	72,486,042
US Treasury Strips (Prin)	0.0000	5/15/2020	100,000,000	65,507,100
US Treasury Strips (Prin)	0.0000	8/15/2020	100,000,000	64,524,100
US Treasury Strips (Prin)	0.0000	11/15/2022	100,000,000	56,777,800
US Treasury Strips (Prin)	0.0000	2/15/2023	100,000,000	55,778,600
US Treasury Strips (Prin)	0.0000	11/15/2024	412,000,000	208,069,476
USAOT 2007-1 A4	5.5500	2/15/2013	25,000,000	25,961,390
Verizon Communications	7.2500	12/1/2010	24,207,000	25,257,850
Verizon Communications	5.5000	2/15/2018	20,000,000	21,197,600
Verizon Virginia	4.6250	3/15/2013	27,220,000	28,550,867
Virginia Electric & Power Company	5.1000	11/30/2012	35,000,000	38,094,735
Wachovia Bank	4.8000	11/1/2014	37,767,000	38,872,100
Wachovia Corp	5.3500	3/15/2011	25,000,000	25,906,425
Wachovia Corp	5.7000	8/1/2013	23,070,000	25,264,303
Wal-Mart Stores	6.7500	10/15/2023	40,000,000	46,797,120
Walt Disney Company	4.7000	12/1/2012	15,000,000	16,180,920
Walt Disney Company	5.6250	9/15/2016	30,000,000	33,624,930
WAOT 2006-A A4	5.3800	3/20/2013	11,893,335	12,071,972
WAOT 2007-A A4	5.4900	4/22/2013	18,000,000	18,706,050
Washington Mutual Bank	6.8750	6/15/2011	4,820,000	30,125
Wells Fargo & Company	6.7500	12/15/2027	20,000,000	21,115,900
Wells Fargo Bank	4.7500	2/9/2015	45,000,000	46,730,790
Wisconsin Electric Power	6.5000	6/1/2028	28,000,000	30,123,828
Wyeth	5.5000	3/15/2013	20,574,000	22,519,519
Xtra Finance Corp	5.1500	4/1/2017	42,000,000	43,845,732
Total Par Government and Corporate Bonds			\$ 30,502,210,678	
Total Market Value Government and Corporate Bonds				\$ 33,726,064,646

MORTGAGE HOLDINGS
As of March 31, 2010

Address	City, State	Original Amount	Principal Balance	Interest Rate	Maturity Date
Garden Apartments					
100 Ryckman Ave	Albany, NY	\$ 432,295	\$ 422,480	6.950	04/01/37
106 South Lake Ave	Albany, NY	257,240	239,928	6.770	01/01/34
109 State St	Albany, NY	537,914	523,780	6.660	11/01/38
142 Morton Ave & 113 Catherine St	Albany, NY	374,647	359,431	6.500	10/01/35
178-180 Washington Ave	Albany, NY	1,413,241	1,409,423	6.580	10/01/39
31-33 North Pearl St	Albany, NY	484,144	481,963	6.640	07/01/39
446-448 Delaware Ave	Albany, NY	276,492	262,485	6.740	02/01/35
469 Delaware Ave	Albany, NY	338,191	332,049	6.670	02/01/38
474-476 Ontario St	Albany, NY	292,110	289,036	6.720	04/01/38
400 Mill St	Amherst, NY	2,950,000	2,792,179	6.820	08/01/35
177 Main St	Beacon, NY	284,000	256,763	6.210	05/01/33
446-468 Main St	Beacon, NY	705,000	616,456	7.680	04/01/30
7289 South Lake Rd	Bergen, NY	1,655,809	1,564,596	6.740	08/01/34
286-290 Front St	Binghamton, NY	1,356,658	1,274,045	6.920	07/01/22
88 Second Ave	Brentwood, NY	2,200,000	2,020,903	8.340	04/20/31
398 Oliver Place	Bronx, NY	998,320	958,205	6.890	06/01/36
136 Broadway	Buffalo, NY	329,455	327,783	6.980	06/01/39
1603 Seneca St	Buffalo, NY	9,111,816	8,643,351	6.590	10/01/23
206-210 Ellicott St	Buffalo, NY	2,750,000	2,710,219	7.050	09/01/38
212-220 Grant St	Buffalo, NY	398,648	397,961	6.890	08/01/39
24 Easton Ave	Buffalo, NY	380,193	376,100	6.930	07/01/37
334 Connecticut St	Buffalo, NY	306,348	303,472	6.630	10/01/38
351 Linwood Ave & 857 Delaware Ave	Buffalo, NY	458,437	456,319	5.340	07/01/39
36 Broadway	Buffalo, NY	698,760	694,732	6.620	05/01/39
362 Oak St	Buffalo, NY	1,096,785	1,048,871	6.140	07/01/36
504 Elmwood Ave	Buffalo, NY	949,163	920,778	6.630	06/01/37
618-622 Tacoma Ave	Buffalo, NY	897,395	867,985	6.190	04/01/37
489 Ellicott St	Buffalo, NY	2,897,243	2,655,978	6.240	01/01/34
492 South Division St & 234 Jefferson Ave	Buffalo, NY	1,347,727	1,299,223	6.880	10/01/36
Conifer Drive	Canandaigua, NY	1,347,748	1,318,133	7.230	12/01/37
73 Seaman Ave	Castleton, NY	787,544	699,059	6.120	11/01/21
15 Poplar St	Central Islip, NY	414,463	294,563	5.950	06/01/18
54 Carol Ann's Way et al	Claverack, NY	1,745,091	1,684,292	6.220	03/01/24
1-27 Olmstead St	Cohoes, NY	1,115,498	1,103,206	7.440	01/01/38
514 Old Loudon Rd	Cohoes, NY	3,732,469	3,596,534	6.270	02/01/37
1100 & 2100 Waterside Way	Cohoes, NY	11,751,152	11,751,152	5.480	01/01/40
41 & 45 Tompkins St	Cortland, NY	709,496	561,180	5.960	01/01/20
160 Holsapple Rd	Dover Plains, NY	1,742,187	1,708,693	6.620	01/01/38
28 Hampton Ave	East Greenbush, NY	514,163	497,294	7.060	12/01/36
192 West Main St	East Islip, NY	583,651	577,839	7.090	02/01/38
Ellenville Senior Housing	Ellenville, NY	447,661	447,263	6.790	07/01/39
26274 Golden Dr	Evans Mills, NY	14,000,000	13,969,518	5.950	12/01/29
1 Depan Ave	Floral Park, NY	750,000	639,268	8.250	07/01/28
20 Airport Rd	Fulton, NY	662,947	655,703	7.590	07/01/32
1100 Emery St	Fulton, NY	1,500,000	1,420,788	6.770	09/01/35
150 Northern Pines Rd	Ganesvoort, NY	397,697	385,041	6.260	02/01/37

Address	City, State	Original Amount	Principal Balance	Interest Rate	Maturity Date
171 Every Ave	Gardiner, NY	254,740	253,151	5.870	07/01/39
38 Bridge St	Garnerville, NY	1,391,334	1,259,293	6.420	05/01/22
35 Hudson Ave	Glens Falls, NY	379,475	339,117	7.170	03/01/13
35 Hudson Ave	Glens Falls, NY	2,800,000	2,789,625	7.570	09/01/39
118 North Main St	Gloversville, NY	322,395	300,702	6.950	08/01/26
90 North Main St	Gloversville, NY	2,177,528	2,093,473	6.750	04/01/38
67-77 Barbie Dr	Greece, NY	1,015,815	1,015,815	5.890	11/01/39
3 Heirloom Lane	Halfmoon, NY	4,760,000	4,749,097	5.270	12/01/39
Fellows Rd	Halfmoon, NY	14,250,000	14,156,563	5.570	08/01/39
69 Broadway	Haverstraw, NY	299,675	298,029	5.560	08/01/39
107 James LL Burrell Ave	Hempstead, NY	1,260,006	1,146,271	7.200	11/01/32
123-7 Columbia St	Hempstead, NY	1,293,416	200,242	7.800	05/01/11
312 & 330 Greenwich St	Hempstead, NY	744,506	727,732	5.280	06/01/24
82 Glenmont Ave	Hempstead, NY	497,256	356,315	5.950	06/01/18
151 South Franklin St	Hempstead, NY	1,147,907	1,044,308	6.480	05/01/33
100 Harry Howard Ave	Hudson, NY	2,438,139	2,417,386	7.010	02/01/39
5 & 6 Michael Ct	Hudson, NY	611,511	482,169	5.920	10/01/19
21 Penelope Lane	Huntington, NY	422,059	142,429	5.960	06/01/18
175 Mott Ave	Inwood, NY	497,858	497,416	6.730	09/01/39
2 Main St	Irvington, NY	500,000	455,676	8.310	11/01/31
318-320 Third St	Ithaca, NY	2,485,134	2,479,144	7.200	09/01/39
Keene Valley	Keene Valley, NY	972,923	727,832	5.450	12/01/19
55 Melroy Ave	Lackawanna, NY	747,854	722,756	6.250	02/01/37
Argent Dr	Lloyde, NY	250,000	247,692	7.030	04/01/39
109 Fawn Lane	Long Island, NY	1,092,538	864,025	6.190	07/01/20
66 Malden Ave	Lynbrook, NY	1,456,114	1,340,617	7.110	10/01/19
3400-3418 Hammocks Dr	Lysander, NY	8,417,000	8,397,395	5.180	12/01/39
3258 Pine Terrace	Macedon, NY	636,892	577,345	7.460	04/01/31
Route 9	Malta, NY	2,318,003	2,155,097	6.750	06/01/34
20 Russell St	Manorville, NY	283,638	273,287	5.750	02/01/24
3 Ellen St	Massapequa, NY	324,800	299,248	7.210	01/01/30
161 Ames St	Mexico, NY	310,902	301,178	6.540	01/01/24
2 East Main St	Middletown, NY	398,690	389,768	7.050	09/01/37
76 Uhlig Reard Rd	Middletown, NY	2,568,811	2,542,620	7.050	12/01/38
112 Millwood Rd	Millwood, NY	642,776	589,147	7.090	10/01/22
43 Hillside Terrace	Monroe, NY	733,378	726,741	5.470	04/01/39
Mountain Road	Monroe, NY	1,600,000	1,462,757	7.290	01/01/32
15 Elyon Rd	Monsey, NY	1,163,964	1,032,081	7.510	04/01/30
239 Ward St	Montgomery, NY	2,396,100	2,363,200	7.060	08/01/38
Dollard Dr	Monticello, NY	265,000	251,251	7.710	02/01/35
600 Bedford Rd	Mt Kisco, NY	2,067,759	1,640,385	5.520	08/01/19
137 South Fourth Ave	Mt Vernon, NY	650,000	617,448	7.680	04/01/35
159-161 South 11th St	Mt Vernon, NY	1,424,000	1,364,238	6.420	07/01/36
2 Lorraine Ave	Mt Vernon, NY	1,020,000	975,802	6.830	05/01/36
3 East Third St	Mt Vernon, NY	638,000	588,893	6.990	10/01/33
39 Mount Vernon Ave	Mt Vernon, NY	309,260	277,007	7.180	11/01/31
Nanuet	Nanuet, NY	3,188,403	2,168,876	5.380	11/01/18
35 Highland Ave	New Rochelle, NY	449,126	446,900	6.140	07/01/39
45-47 Charles St	New Rochelle, NY	700,000	644,977	6.660	01/01/34
555 Main St	New Rochelle, NY	344,970	331,857	6.750	10/01/35

Address	City, State	Original Amount	Principal Balance	Interest Rate	Maturity Date
775 Main St & 4 Everett St	New Rochelle, NY	640,000	525,338	8.090	04/01/27
778 Main St	New Rochelle, NY	550,000	458,581	7.540	05/01/28
87 St Marks Place	New York, NY	650,000	597,795	6.730	11/01/33
155 Broadway	Newburgh, NY	254,546	253,153	6.590	06/01/39
497-553 Liberty St	Newburgh, NY	611,186	142,402	7.730	04/01/12
97-99 Liberty St	Newburgh, NY	376,000	347,114	6.490	04/01/34
108 Dubois St	Newburgh, NY	400,000	282,737	7.970	10/01/23
144 Landers St	Newburgh, NY	680,000	601,620	7.510	01/31/31
157-182 Landers St	Newburgh, NY	652,316	412,895	7.590	01/01/25
4822 Hyde Park Blvd	Niagara Falls, NY	483,485	477,715	6.950	03/01/36
501-507 Third St	Niagara Falls, NY	328,821	325,443	6.610	11/01/38
3313 Union St	North Chili, NY	300,000	229,310	8.650	10/20/23
105-107 Sandra Dr	North Greenbush, NY	448,529	434,528	7.060	12/01/36
40-42 South Franklin St	Nyack, NY	479,931	435,874	5.860	05/01/33
6 Prospect St	Nyack, NY	423,052	422,559	5.290	09/01/39
19 Narragansett Ave	Ossining, NY	2,745,496	2,702,509	7.020	06/01/38
61 & 63 Hunter St	Ossining, NY	547,712	538,417	6.070	06/01/36
201 South Division St	Peekskill, NY	414,144	407,304	6.910	05/01/37
Peekskill Art Loft Apartment	Peekskill, NY	2,500,000	2,254,567	6.810	09/01/32
Route 9	Philipstown, NY	661,940	613,396	7.900	02/01/32
68 Cherry St	Phoenix, NY	976,372	948,686	6.420	06/01/37
Boniface Dr	Pinebush, NY	1,747,100	1,688,732	6.960	12/01/36
7673 Route 9 North	Plattsburg, NY	381,928	375,079	7.090	08/01/36
104 Tompkins Ave	Pleasantville, NY	1,662,171	1,548,944	6.200	08/12/34
41 Shenandoah Blvd	Port Jefferson, NY	490,911	461,063	6.190	08/01/30
East Main St	Port Jervis, NY	650,000	599,891	6.880	12/01/33
214 East Main St	Port Jervis, NY	1,000,000	939,820	6.500	05/01/35
121 Market St	Potsdam, NY	364,485	268,947	5.980	05/01/19
150 Rinaldi Blvd	Poughkeepsie, NY	2,196,297	2,175,153	6.880	01/01/39
170-172 Winnikee Ave	Poughkeepsie, NY	500,000	472,046	6.810	06/01/35
202-206 Main St	Poughkeepsie, NY	1,048,169	974,745	6.700	06/01/34
219 Mill St	Poughkeepsie, NY	575,000	561,862	6.560	02/01/38
24 Barclay Ave	Poughkeepsie, NY	405,062	366,187	7.670	05/01/31
315 Main St	Poughkeepsie, NY	398,879	398,502	6.360	10/01/39
400 Main St	Poughkeepsie, NY	1,340,000	1,325,125	6.970	01/01/39
509-511, 513-515 Main St	Poughkeepsie, NY	580,000	433,170	6.050	11/01/19
548 Main St	Poughkeepsie, NY	584,505	564,070	6.840	12/01/36
6 State St & 45 S Clinton	Poughkeepsie, NY	329,013	284,400	7.510	10/01/29
7 & 9 South White St	Poughkeepsie, NY	799,343	798,017	6.990	11/01/39
1-39 Summersweet Dr	Poughkeepsie, NY	399,679	376,926	7.100	02/01/35
327 South Rd & 32 Sharon Dr	Poughkeepsie, NY	2,150,000	1,817,720	6.530	12/01/35
14-17 & 14-23 31st Ave	Queens, NY	1,447,108	987,814	7.910	06/01/28
Red Hook Commons, Phase 2	Red Hook, NY	869,294	862,000	7.050	03/01/39
260 West Main St	Riverhead, NY	9,791,967	9,648,009	7.000	08/01/38
1-3 Oxford St	Rochester, NY	250,000	230,381	6.360	04/01/34
1786 St Paul St	Rochester, NY	300,000	285,449	6.740	01/01/36
556 Broadway	Rochester, NY	360,947	220,687	6.830	04/01/18
664-666 University Ave	Rochester, NY	582,546	567,997	6.940	06/01/37
900 Calm Lake Circle	Rochester, NY	14,500,000	14,439,237	5.770	10/01/39
200 Seth Green Dr	Rochester, NY	4,200,000	3,249,569	5.980	11/01/18

Address	City, State	Original Amount	Principal Balance	Interest Rate	Maturity Date
838-840 Erie St	Ronkonkoma, NY	538,490	510,444	6.470	10/01/30
136 River Rd	Rosendale, NY	395,395	363,494	7.900	02/01/32
100 Saratoga Blvd	Saratoga Springs, NY	13,987,491	13,331,694	6.560	03/01/36
125 West Ave	Saratoga, NY	3,800,000	3,754,985	6.630	01/01/39
108 Main St	Saugerties, NY	1,550,000	1,465,288	7.180	04/01/35
Route 9W & Glasco Turnpike North	Saugerties, NY	950,000	923,982	6.680	08/01/37
2055 East Schodack Rd	Schodack, NY	4,450,000	4,412,582	5.070	07/01/39
443 Saratoga Rd	Scotia, NY	599,733	545,267	7.420	01/01/29
74 Blue Pointe Rd	Seldon, NY	2,766,063	2,686,753	7.460	10/01/36
162-176 Miller Rd	Selkirk, NY	434,648	420,044	7.060	12/01/36
100 Pinewood	Shirley, NY	1,881,125	1,611,503	6.130	07/01/24
120 Valley St	Sleepy Hollow, NY	2,400,000	2,390,107	7.030	09/01/39
52 College Ave	Sleepy Hollow, NY	777,736	556,959	5.670	12/01/18
201 North Main St	Spring Valley, NY	797,015	782,772	6.380	03/01/38
113 Elmwood et al	Syracuse, NY	598,101	595,526	5.720	07/01/39
12-14 Warren Ave	Syracuse, NY	379,117	376,877	5.200	07/01/39
20 Scotch Grove	Syracuse, NY	1,129,691	1,113,436	7.180	11/01/37
200-208 Walton St	Syracuse, NY	1,666,528	1,645,597	6.600	05/01/37
203 & 207 Green St	Syracuse, NY	292,121	276,547	6.740	02/01/35
230 West Willow St	Syracuse, NY	3,896,391	3,778,723	6.380	07/01/37
233 North Clinton St	Syracuse, NY	452,845	440,486	6.570	04/01/36
2813-2817 Burnet Ave	Syracuse, NY	410,138	385,120	7.090	02/01/34
314-316 Oak St	Syracuse, NY	400,426	363,688	7.280	01/01/32
420-428 Lodi St	Syracuse, NY	449,016	444,473	5.520	03/01/39
755 North Salina St	Syracuse, NY	1,548,729	1,531,510	7.000	12/01/38
224 South Broadway	Tarrytown, NY	1,445,306	1,394,724	7.110	08/01/36
235 Leshner Rd	Tivoli, NY	987,085	978,245	6.580	03/01/38
13 Gurley Ave	Troy, NY	835,000	752,871	6.240	03/01/33
534 2nd Ave & 10 & 12 114th St	Troy, NY	322,669	311,872	6.970	04/01/36
2543 Sixth Ave	Troy, NY	520,729	500,215	7.070	10/01/35
Lawrenceville St	Ulster, NY	649,443	619,368	6.770	01/01/36
281 Maple Rd et al	Valley Cottage, NY	628,565	592,041	6.220	06/01/23
1 Framark Ave	Victor, NY	277,342	237,510	7.220	09/01/29
1548 Route 9	Wappingers Falls, NY	1,696,515	1,687,653	5.860	07/01/39
2649 East Main St	Wappingers Falls, NY	325,969	325,657	6.380	08/01/39
433 Clover St	Watertown, NY	3,342,920	3,262,433	6.560	02/01/39
2129 Stannards Rd	Wellsville, NY	1,328,844	1,279,995	6.770	02/01/28
191 Main St	West Sayville, NY	4,713,882	4,570,300	6.690	03/01/33
7210 Williams Rd	Wheatfield, NY	349,379	338,826	6.610	05/01/37
18-20 Osborne Ave	White Plains, NY	442,000	362,813	8.090	04/01/27
Wilton Common Drive	Wilton, NY	254,056	179,376	8.080	09/01/32
614 Cooper Hill Rd	Wynantskill, NY	3,431,256	3,363,658	6.630	06/01/27
91-93 West Sand Lake Rd	Wynantskill, NY	711,547	678,355	6.240	09/01/35
102-104 Lockwood	Yonkers, NY	465,000	422,736	6.160	09/01/33
117 Convent Rd	Yonkers, NY	261,165	181,385	5.480	12/01/18
125 Van Cortlandt Park Ave	Yonkers, NY	972,300	971,390	6.420	10/01/39
185 Riverdale Ave	Yonkers, NY	5,090,070	5,090,070	6.130	01/01/40
21-23 Park Ave	Yonkers, NY	584,442	472,846	8.600	10/01/24
26 North Broadway	Yonkers, NY	640,000	617,308	6.890	12/01/36
296 Woodworth Ave	Yonkers, NY	325,000	52,352	7.940	06/14/11

Address	City, State	Original Amount	Principal Balance	Interest Rate	Maturity Date
312 Woodworth Ave	Yonkers, NY	353,679	284,386	7.470	07/01/26
39 St. Joseph's Ave	Yonkers, NY	367,000	327,210	7.490	06/01/31
7 Highland Place	Yonkers, NY	1,696,462	1,692,890	5.780	10/01/39
7-9 Robbins Place	Yonkers, NY	478,284	458,339	6.600	04/01/36
81 School St	Yonkers, NY	464,170	442,880	6.580	03/01/36
1159 & 1141 Yonkers Ave	Yonkers, NY	4,800,000	4,349,945	6.160	07/01/33
3501 Camelot Dr	Grand Rapids, MI	1,954,036	562,375	7.000	08/01/14
High Rise Apartments					
12-14 King St	Middletown, NY	1,650,000	1,596,125	7.180	01/01/37
129 Lockwood Ave	New Rochelle, NY	1,518,908	1,466,151	7.190	07/01/36
Office					
75-20 Astoria Blvd	Astoria, NY	65,000,000	51,932,677	6.860	07/01/20
75-20 Astoria Blvd	Astoria, NY	8,000,000	7,817,885	6.860	07/01/20
118-35 Queens Blvd	Forest Hills, NY	39,230,481	28,037,661	8.090	04/14/12
745 Fifth Ave	New York, NY	80,000,000	70,859,844	7.400	03/31/11
2 Seaport Lane	Boston, MA	55,000,000	48,782,171	7.890	11/01/11
155 Seaport Blvd	Boston, MA	60,000,000	54,821,491	7.500	11/01/13
Germantown Pike	Plymouth Township, PA	54,630,166	41,847,935	8.010	12/01/10
Retail					
73-01 25th Ave	East Elmhurst, NY	3,500,000	3,059,044	5.780	04/30/19
NEC Boody St & 25th Ave	Jackson Heights, NY	15,000,000	13,597,724	7.660	05/01/22
754 Fifth Ave	New York, NY	200,000,000	200,000,000	6.330	08/01/17
3301 East Main Street	Ventura, CA	44,500,000	39,492,283	7.160	07/31/11
3301 East Main St	Ventura, CA	3,500,000	3,199,431	7.000	07/31/11
Other					
1915 Route 376	Wappinger, NY	3,196,252	2,892,441	7.210	01/01/32
256 East Church St	Jacksonville, FL	2,077,172	880,747	8.000	10/01/16
3251 Nettie St	Butte, MT	1,905,834	777,637	7.750	07/01/16
Total Market Value Mortgage Holdings		\$ 845,721,111			

REAL ESTATE INVESTMENTS

As of March 31, 2010

	Cost	Market Value
DIRECT REAL ESTATE		
Office		
111 Eighth Avenue, New York, NY	\$ 79,054,177	\$ 179,029,338
380 Madison Ave, New York, NY	55,656,645	150,861,945
500 Unicorn Park Drive, Woburn, MA	65,138,000	0
Boston Properties Joint Venture, Various Locations	54,342,589	136,415,662
New Coliseum Properties, Charlotte, NC	99,668,425	26,293,785
Liberty Joint Venture, Washington, D.C.	463,522,639	200,674,007
	\$ 817,382,475	\$ 693,274,737
Residential		
2-10 West End Avenue, New York, NY	\$ 4,169,087	\$ 2,531,218
299 Chrystie Street, New York, NY	28,324,969	48,381,553
Apartment Complex, Phoenix, AZ	8,092,135	(11,734)
Apartment Complex, Lake Elsinore, CA	12,346,998	(20,955)
Apartment Complex, Broomfield, CO	9,151,151	8,228,197
Apartment Complex, Denver, CO	16,475,428	760,857
Apartment Complex, Middletown, CT	23,443,812	230,890
Apartment Complex, Marietta, GA	6,092,162	184,537
Apartment Complex, South Boston, MA	7,298,169	8,958,074
Apartment Complex, Derry, NH	26,809,495	18,263,091
Apartment Complex, Mount Laurel, NJ	19,073,198	6,374,439
Apartment Complex, Raleigh, NC	5,562,934	(9,648)
Apartment Complex, Renton, WA	21,476,434	(35,870)
Fairfield/CRF Fund, Apartment Complexes, Various Locations, US	97,516,885	(2,271,295)
Post Properties Joint Venture, Various Locations, US	18,156,406	27,111,014
	\$ 303,989,263	\$ 118,674,368
Retail		
GGP/Homart II, Various Locations, US	\$ 509,071,777	\$ 522,647,970
KIMCO Income Operating Partnership, Various Locations, US	312,094,035	386,744,545
	\$ 821,165,812	\$ 909,392,515
Industrial		
DFW Industrial Portfolio, Dallas, TX	\$ 66,547,177	\$ 28,064,251
Liberty Joint Ventures, Chicago, IL	122,768,578	93,230,388
Prologis California I, Various Locations, California	205,488,911	367,720,173
Shurgard Joint Venture, Europe	691,705,004	349,670,802
	\$ 1,086,509,670	\$ 838,685,614
Co-Investment Funds		
Cayuga Lake Fund, L.P. Various Locations, US	\$ 227,922,758	\$ 137,858,301
Lake Hempstead Fund, L.P. Various Locations, US	21,118,675	4,176,318
Lake Montauk Fund of Funds, L.P. Various Locations, US	872,432	(80,824)
Lake Success Fund, L.P. Various Locations, US	53,491,401	56,417,548
Seneca Lake Fund, L.P. Various Locations, US	44,528,863	67,607,725
	\$ 347,934,130	\$ 265,979,068
SUBTOTAL DIRECT REAL ESTATE	\$ 3,376,981,350	\$ 2,826,006,302
Residual Amounts: Sold/Converted Properties	202,691	202,691
TOTAL DIRECT REAL ESTATE	\$ 3,377,184,041	\$ 2,826,208,993

	Cost	Market Value
PRIVATE EQUITY REAL ESTATE INVESTMENTS		
1211 6th Avenue Syndication Partners JV	\$ 108,463,824	\$ 93,384,773
Aetos Capital Asia TE II	74,898,033	38,771,283
Apollo European Real Estate Fund II	45,824,781	33,429,439
Apollo European Real Estate Fund III	55,477,275	52,490,316
Apollo Real Estate Investment Fund III	51,874,582	19,728,395
Apollo Real Estate Investment Fund IV	28,139,896	22,160,042
Apollo Real Estate Investment Fund V	37,234,970	19,523,553
Beacon Capital Strategic Partners IV	96,648,438	41,359,852
Beacon Capital Strategic Partners V	293,477,223	101,541,553
Blackstone Real Estate Partners III	8,397,695	1,396,778
Blackstone Real Estate Partners International II	100,194,051	55,016,455
Blackstone Real Estate Partners IV	92,732,706	59,809,758
Blackstone Real Estate Partners V	263,205,247	186,890,701
Blackstone Real Estate Partners VI	353,270,458	218,191,582
Canyon-Johnson Urban Fund	7,172,996	1,973,797
Carlyle Europe Real Estate Partners II	94,091,141	51,652,732
Carlyle Europe Real Estate Partners III	82,392,523	51,947,917
Carlyle Realty Halley Co-Investment Fund IV-A	75,971,301	68,987,652
Carlyle Realty Partners IV-A	91,248,134	67,591,544
Carlyle Realty Partners V-B	134,134,460	135,824,343
CB Richard Ellis Strategic Partners Europe Fund III	111,392,884	96,299,604
CGI Co-Investment Fund	38,184,101	4,934,927
Cherokee Investment Partners IV	(11,691,120)	(17,241,770)
CIM Fund III	41,911,781	33,619,685
City Investment Fund	138,201,472	59,234,779
Colony HR Co-Investment Partners	53,859,500	40,469,200
Colony Investors II	105,900	105,900
Colony Investors III	2,014,173	5,205,100
Colony Investors VII	144,049,695	55,314,100
Colony Investors VIII	324,573,404	106,633,701
Cypress Grove International Partners	84,933,284	45,645,824
Excelsior Real Estate II	149,989,388	57,148,181
Genesis Workforce Housing Fund II	1,135,095	1,135,095
Kimex Retail Land and Development Fund I	19,260,298	19,260,299
Landmark Real Estate Fund IV	2,841,100	1,249,598
LF Strategic Realty	424,798	548,263
LF Strategic Realty II	40,740,276	40,712,136
Lone Star Fund V	111,927,898	114,349,855
Lone Star Fund VI	66,911,184	76,340,517
Lone Star Real Estate Fund	25,801,785	30,613,016
Metropolitan Workforce Housing Fund	6,028,137	3,975,483
MSREF III	2,548,826	24,783,390
MSREF IV - Domestic	12,069,441	7,025,171
MSREF IV - Special International	15,044,430	10,116,413
MSREF V - Special International	170,158,332	74,632,868
MSREF V - Special US	119,460,459	8,483,640
MSREF V US CIP-II Co-Investment Partnership-F	(123,813)	(123,812)
MSREF VI - Special International	465,808,569	85,430,078
MSREF VII - Global T	10,800,200	4,046,831
Nobel Hospitality Fund I	12,102,626	(3,900,782)

	Cost	Market Value
Olympus Real Estate Fund II	8,118,283	3,355,867
Olympus Real Estate Fund III	28,200,715	12,792,696
Praedium Fund V	2,960,095	2,678,978
Praedium Fund VI	52,216,084	20,889,052
Praedium Fund VII	15,164,337	7,440,921
Redwood Grove International	58,665,444	23,753,842
RGI Co-Investment Fund	24,211,119	20,115,708
Rockpoint Real Estate II	69,485,955	34,879,210
Rockpoint Real Estate III	34,516,381	22,119,631
Star Lake Fund I	30,610,602	15,592,501
Stockbridge Real Estate Fund II - D	117,694,271	0
Stockbridge Real Estate Fund III - A	126,657,770	75,223,041
Warburg Pincus Real Estate I	87,497,374	87,537,167
Westbrook Real Estate Fund I	1,347,846	1,365,173
Westbrook Real Estate Fund II	889,694	732,066
Westbrook Real Estate Fund III	5,350,457	3,789,086
Westbrook Real Estate Fund IV	2,401,838	1,555,056
Westbrook Real Estate Fund VI	52,119,672	21,729,906
Westbrook Real Estate Fund VII	93,985,240	58,984,342
Westbrook Real Estate Partners (Fund V)	1,895,609	2,615,163
SUBTOTAL PRIVATE EQUITY REAL ESTATE INVESTMENTS	\$ 5,069,302,626	\$ 2,724,869,162
TOTAL MARKET VALUE REAL ESTATE	\$ 8,446,486,667	\$ 5,551,078,155

SHORT-TERM INVESTMENTS

As of March 31, 2010

Security Description	Maturity Date	Original Amount
Abbey National N.A. LLC	04/07/2010	\$ 62,994,050
Abbey National N.A. LLC	04/08/2010	94,990,500
Alcon Capital Corp	04/01/2010	89,994,900
Alcon Capital Corp	04/06/2010	49,996,111
Alcon Capital Corp	04/07/2010	29,998,000
American Honda Finance	04/08/2010	49,996,458
Ameriprise Financial Inc	11/15/2010	5,108,747
Bank of America Corp	04/12/2010	24,997,778
Bank of America Corp	08/01/2010	10,671,923
Bank of America Corp	10/01/2010	8,386,676
Barclays US Funding	04/01/2010	142,155,460
Barclays US Funding	04/12/2010	33,997,356
BellSouth Corp	04/26/2010	13,091,149
BNP Paribas Finance Inc	04/01/2010	37,996,770
BNP Paribas Finance Inc	04/02/2010	116,538,442
BNP Paribas Finance Inc	04/12/2010	94,993,482
Chevron/Texaco Corp	04/09/2010	33,854,642
Chevron/Texaco Corp	04/12/2010	49,995,556
COPAR 2006-2 A4	07/15/2012	5,502,293
Diageo plc	05/03/2010	2,132,760
GE Capital	04/01/2010	73,454,898
GE Capital	04/05/2010	147,986,844
GE Capital	04/13/2010	49,685,072
GE Capital	04/14/2010	37,536,142
GE Capital	10/21/2010	8,767,200
GE Capital	12/01/2010	20,701,000
Goldman Sachs Group Inc	06/15/2010	6,837,890
HAROT 2006-3 A4	04/15/2012	11,377,893
ING US Funding	04/09/2010	59,994,300
ING US Funding	04/12/2010	38,365,747
ING US Funding	04/14/2010	75,992,189
Intesa Funding LLC	04/06/2010	59,994,333
Intesa Funding LLC	04/30/2010	189,971,500
Koch Resources LLC	04/09/2010	49,994,750
Koch Resources LLC	04/13/2010	50,494,669
MBNA Corp	05/04/2010	4,732,791
Morgan Stanley	01/21/2011	23,283,911
NAROT 2008 A A3	08/15/2011	2,330,668
NAROT 2009-1 A2	04/15/2011	58,169,822
Nestlé Capital Corp	04/30/2010	49,994,167
PepsiCo Inc	04/01/2010	49,997,167
PepsiCo Inc	04/06/2010	74,995,000
PepsiCo Inc	04/07/2010	124,991,667
Province of Ontario	09/08/2010	33,514,790
Rabobank USA Finance	04/01/2010	23,998,267

Security Description	Maturity Date	Original Amount
SBC Communications Inc	11/15/2010	3,130,500
Societe Generale N.A. Inc	04/12/2010	173,501,228
Societe Generale N.A. Inc	04/13/2010	25,027,567
TLG - Bank of America Corp	12/23/2010	10,113,100
UBS Finance Delaware	04/01/2010	99,999,806
US Treasury Bills	09/09/2010	70,493,966
Verizon Communications Inc	12/01/2010	13,993,811
Wells Fargo & Company	08/09/2010	10,309,000
Global Advisory Currency		49,834,865
Cash - Global Advisors		233,387,233
Global Manager STIF + Time Deposits		114,128,452
Total Cost Short-Term Investments		\$ 3,088,475,255
Total Market Value Short-Term Investments		\$ 3,086,085,194

ALTERNATIVE INVESTMENTS ASSETS

As of March 31, 2010

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Market Value	Total Value
Access/NY European Middle Market Buyout Fund	03/28/2005	\$ 504,507,000	\$ 261,851,438	\$ 62,785,768	\$ 172,183,325	\$ 234,969,093
Aisling Capital Fund II	12/21/2005	35,000,000	26,363,423	708,014	21,847,068	22,555,082
Aisling Capital Fund III	10/17/2008	45,000,000	3,205,805	0	2,099,178	2,099,178
APA Excelsior IV	01/01/1995	25,000,000	25,000,000	49,347,680	433,062	49,780,742
APA Excelsior V	05/01/1998	45,000,000	44,232,718	21,912,640	4,013,672	25,926,312
Apax Europe IV	02/19/1999	228,709,840	166,604,574	214,212,497	20,694,577	234,907,074
Apax Europe V	02/05/2001	201,802,800	175,316,417	324,061,835	64,098,828	388,160,663
Apax Excelsior VI	06/07/2000	75,000,000	73,089,165	92,553,841	17,573,641	110,127,482
Apollo Investment Fund IV	04/22/1998	200,000,000	199,430,963	283,853,902	29,935,500	313,789,402
Apollo Investment Fund V	10/26/2000	300,000,000	276,238,967	592,349,150	129,983,073	722,332,223
Apollo Investment Fund VI	08/19/2005	350,000,000	288,297,306	14,691,643	295,007,758	309,699,401
Apollo Investment Fund VII	08/28/2007	350,000,000	85,914,563	4,411,584	101,745,995	106,157,579
Ares Corporate Opportunities Fund	01/06/2004	50,000,000	52,172,290	49,096,540	30,351,005	79,447,545
Ares Corporate Opportunities Fund II	01/31/2006	100,000,000	84,209,236	11,442,024	88,766,756	100,208,780
Ares Corporate Opportunities Fund III	09/16/2008	100,000,000	31,600,735	1,372,182	34,706,476	36,078,658
Ascend Ventures	03/16/2001	10,000,000	9,999,959	2,558,246	1,628,224	4,186,470
Ascend Ventures NY	04/26/2001	5,000,000	4,999,999	0	2,778,190	2,778,190
Ascend Ventures NY II	10/22/2004	25,500,000	24,885,205	0	11,758,466	11,758,466
Ascent Biomedical Ventures NY I	12/16/2005	15,000,000	11,882,053	0	11,085,443	11,085,443
Ascent Biomedical Ventures NY II	10/14/2008	25,000,000	1,931,417	0	1,078,900	1,078,900
Asia Alternatives Capital Partners II	09/24/2008	50,000,000	6,425,392	953,373	5,199,698	6,153,071
Avenue Asia Special Situations Fund IV	06/30/2006	50,000,000	27,612,676	2,263	28,606,356	28,608,619
Avenue Special Situations Fund IV	11/09/2005	50,000,000	50,000,000	18,702,710	44,154,806	62,857,516
Avenue Special Situations Fund V	06/04/2007	150,000,000	150,000,000	0	167,814,160	167,814,160
Beacon Group Energy Investment Fund II	03/19/1998	55,418,649	54,885,978	77,330,826	8,455,382	85,786,208
Beacon Group III - Focus Value Fund	06/28/1996	50,000,000	47,375,518	11,529,983	807,957	12,337,940
Behrman Capital II	07/01/1997	50,000,000	48,715,807	40,184,574	19,003,975	59,188,549
Behrman Capital III	04/14/2000	100,000,000	99,009,580	78,405,673	82,572,206	160,977,879
Blackstone Capital Partners II L.P.	09/30/1993	50,000,000	47,819,489	114,218,807	3,959,971	118,178,778
Blackstone Capital Partners III L.P.	06/27/1997	200,000,000	204,904,122	315,584,253	49,872,356	365,456,609
Blackstone Capital Partners IV	11/05/2001	300,000,000	268,263,193	414,228,764	205,273,663	619,502,427
Blackstone Capital Partners V	10/14/2005	675,000,000	523,524,528	23,617,328	393,183,532	416,800,860
Blackstone Communications Partners I L.P.	06/29/2000	50,000,000	50,065,768	46,101,157	18,477,379	64,578,536
Blackstone Mezzanine Partners L.P.	12/17/1999	100,000,000	60,936,135	86,326,310	6,044,501	92,370,811
Blum Strategic Partners II	06/29/2001	100,000,000	97,972,498	153,445,835	24,264,872	177,710,707
Blum Strategic Partners III	05/23/2005	50,000,000	47,239,577	24,066,054	28,166,564	52,232,618
Blum Strategic Partners IV	11/01/2007	75,000,000	68,927,527	4,243,557	67,094,544	71,338,101
Boston Ventures Limited Part V	09/30/1996	90,000,000	85,331,989	92,081,838	8,823,034	100,904,872
Brait IV	12/21/2005	40,000,000	26,074,034	951,343	22,163,256	23,114,599
Brazos Equity Fund I-B	11/18/2003	50,000,000	36,110,859	52,199,636	16,440,395	68,640,031
Brazos Equity Fund II	10/14/2005	50,000,000	40,750,563	9,942,556	33,704,131	43,646,687
Bridgepoint Europe I A	12/10/1998	86,786,208	90,736,258	157,637,295	3,700,080	161,337,375
Bridgepoint Europe II A	05/02/2001	147,988,720	129,428,076	225,700,818	27,021,374	252,722,192
Bridgepoint Europe III A	04/25/2005	134,535,200	122,183,872	0	101,976,362	101,976,362
Bridgepoint Europe IV	01/18/2008	134,535,200	18,723,944	0	14,412,428	14,412,428
Carlyle Europe Partners II	09/05/2003	134,535,200	123,812,669	103,054,147	68,554,143	171,608,290
Carlyle Partners IV	04/01/2005	70,000,000	70,390,427	11,175,469	61,535,164	72,710,633
Carlyle Partners V	09/07/2007	150,000,000	47,963,328	0	39,259,170	39,259,170
Carlyle/Riverstone Global Energy and Power Fund II	11/21/2003	150,000,000	171,649,720	288,384,228	104,851,486	393,235,714
Carlyle/Riverstone Global Energy and Power Fund III	10/28/2005	350,000,000	337,842,529	43,447,593	385,023,109	428,470,702

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Market Value	Total Value
Cerberus Institutional Partners	05/04/2007	50,000,000	41,250,000	0	41,477,479	41,477,479
Charterhouse Capital Partners VII	07/30/2002	100,901,400	80,115,500	129,020,100	21,273,431	150,293,531
Charterhouse Capital Partners VIII	02/24/2006	168,169,000	136,227,339	0	84,051,109	84,051,109
Chase 1998 Pool Participation Fund	12/29/1999	100,000,000	99,966,183	157,046,981	3,957,190	161,004,171
Chase 1999/2000 Pool Participation Fund	03/15/2000	83,333,000	79,543,159	90,411,301	4,620,316	95,031,617
Clearwater Capital Partners Fund III	12/22/2006	50,000,000	47,500,000	0	48,019,161	48,019,161
Clessidra Capital Partners	01/05/2005	107,628,160	100,940,318	100,555,187	50,620,283	151,175,470
Crossroads Capital	11/01/1983	10,000,000	10,000,000	16,123,257	0	16,123,257
CSFB/NYSCRF New York Co-Investment Program Fund 20	05/19/2005	125,000,000	75,927,473	1,515,020	84,587,861	86,102,881
CVC Asia Pacific Fund III	02/20/2008	100,000,000	34,951,201	194,192	22,989,889	23,184,081
CVC European Equity Partners	02/27/1996	70,000,000	69,360,828	171,718,058	11,935,989	183,654,047
CVC European Equity Partners II	06/30/1998	150,000,000	138,661,767	294,822,455	23,499,510	318,321,965
CVC European Equity Partners III	12/15/2000	150,000,000	143,528,060	335,560,043	81,179,582	416,739,625
CVC European Equity Partners IV (A)	07/18/2005	168,169,000	148,044,341	61,679,733	115,569,453	177,249,186
CVC European Equity Partners Tandem Fund (B)	12/11/2006	84,084,500	57,559,024	1,195,538	43,276,710	44,472,248
CVC European Equity Partners V	05/07/2008	201,802,800	43,357,872	466,668	40,381,870	40,848,538
Cypress Merchant Banking Partners II	12/10/1998	200,000,000	190,300,356	129,217,836	37,495,926	166,713,762
DeltaPoint Capital III	08/30/2002	21,939,569	19,700,623	13,860,041	11,968,362	25,828,403
DeltaPoint Capital IV	11/18/2009	25,000,000	428,731	0	591,146	591,146
DFJ Gotham Fund II	03/12/2009	25,000,000	7,114,471	0	4,956,184	4,956,184
Easton Hunt New York	12/09/2003	30,000,000	28,362,000	3,339,257	9,579,901	12,919,158
EQT V (No.2)	12/12/2006	134,535,200	101,015,062	332,935	86,826,625	87,159,560
Equitable Deal Flow Fund	01/01/1988	98,051,891	101,528,200	141,041,214	156,247	141,197,461
Equitable Private Income & Equity Part. II	01/01/1990	27,658,228	27,600,000	48,715,398	0	48,715,398
Ethos Private Equity Fund III	04/25/1996	25,000,000	29,249,723	47,932,092	1	47,932,093
Ethos Private Equity Fund IV L.P.	04/30/1999	25,000,000	32,749,640	47,521,224	1,739,949	49,261,173
Ethos U.S. Dollar Fund V-B	12/09/2005	40,000,000	27,309,592	1,034,764	19,088,407	20,123,171
FA Technology Ventures	10/20/2000	50,000,000	51,101,899	22,038,396	45,717,540	67,755,936
Fairview Capital	09/28/1994	20,000,000	20,000,000	9,086,196	697,275	9,783,471
Fairview Capital II	12/23/1997	31,038,461	30,833,198	9,488,164	4,674,085	14,162,249
Fairview Capital Partners III	06/05/2001	25,000,000	22,125,000	3,126,361	13,856,021	16,982,382
Fairview Ventures Fund I	10/14/1999	300,000,000	275,725,312	177,498,095	136,368,457	313,866,552
Fairview Ventures Fund II - NY	10/14/2002	100,000,000	66,759,358	6,593,241	59,577,769	66,171,010
Falcon Strategic Partners III	07/06/2009	50,000,000	19,256,632	395,184	19,411,993	19,807,177
Founders Equity NY	12/23/2003	38,000,000	36,568,234	0	43,196,422	43,196,422
FS Equity Partners III	04/12/1993	75,000,000	73,626,941	165,652,626	20,872	165,673,498
FS Equity Partners IV	12/18/1997	85,000,000	83,651,879	136,730,798	4,641,934	141,372,732
FS Equity Partners V	12/18/2003	50,000,000	38,183,715	11,637,283	49,298,227	60,935,510
GenNx360 Capital Partners	09/30/2008	60,000,000	26,240,509	2,081,097	20,346,885	22,427,982
Green Equity Investors IV	08/30/2002	75,000,000	73,241,181	19,710,124	65,501,249	85,211,373
Green Equity Investors V	02/28/2007	125,000,000	48,729,982	9,038,967	46,546,257	55,585,224
GS Capital Partners 2000	07/31/2000	50,000,000	51,332,484	81,143,358	23,210,172	104,353,530
GS Capital Partners III	06/04/1998	50,000,000	44,305,455	42,618,776	2,118,627	44,737,403
GSAV New York	03/08/2006	25,000,000	12,594,756	2,019,056	6,990,182	9,009,238
Hamilton Lane Co-Investment Fund L.P.	10/19/2005	100,000,000	89,718,555	5,020,101	63,148,669	68,168,770
HarbourVest Intl Private Equity Partners III	12/19/1997	200,000,000	194,000,000	218,775,414	73,731,266	292,506,680
HarbourVest Intl Private Equity Partners IV	01/26/2001	150,000,000	138,000,000	122,718,625	99,168,099	221,886,724
HarbourVest Partners VI	05/07/1999	300,000,000	283,500,000	150,813,080	165,896,247	316,709,327
HarbourVest Partners VII	07/25/2002	150,000,000	118,500,000	6,311,250	117,754,639	124,065,889
HealthCare Ventures III	03/01/1992	30,000,000	30,000,000	61,900,826	213,293	62,114,119
Hellman & Friedman Capital Partners IV	09/27/1999	150,000,000	131,444,770	347,990,335	23,727,102	371,717,437
Hellman & Friedman Capital Partners V	08/01/2004	100,000,000	87,926,783	90,469,494	89,634,103	180,103,597
Hellman & Friedman Capital Partners VI	10/31/2006	275,000,000	193,087,160	10,080,394	182,423,578	192,503,972
Hellman & Friedman Capital Partners VII	08/14/2009	200,000,000	0	0	0	0

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Market Value	Total Value
Heritage Fund III	06/18/1999	75,000,000	69,640,718	31,990,766	772,815	32,763,581
High Peaks Ventures NY	12/09/2003	27,409,091	19,686,220	6,593,946	14,436,485	21,030,431
Horsley Bridge International II	12/28/2000	50,000,000	49,170,412	37,201,372	26,472,541	63,673,913
Hudson Clean Energy Partners, L. P.	11/18/2009	100,000,000	52,685,150	0	52,169,254	52,169,254
Hudson River Co-Investment Fund	02/15/2001	180,897,257	148,471,678	162,505,380	66,938,852	229,444,232
Hudson River Fund	01/20/1998	400,000,000	402,547,909	520,069,720	106,579,414	626,649,134
Hudson River Fund II	08/22/2001	850,000,000	547,125,797	209,864,077	442,509,257	652,373,334
InterMedia Partners VII	12/20/2005	65,000,000	57,232,445	0	51,226,415	51,226,415
Invesco Mortgage Recovery Feeder Fund	12/01/2009	150,000,000	58,166,004	557,216	57,960,727	58,517,943
Irving Place Capital Partners III	02/14/2006	100,000,000	48,119,374	571,326	38,504,970	39,076,296
J.P. Morgan Direct CF Inst Investors LLC	12/07/1998	40,000,000	34,815,592	46,395,565	12,551,084	58,946,649
J.P. Morgan Direct VC Inst Investors	12/07/1998	15,200,000	14,297,093	8,642,141	3,767,413	12,409,554
J.P. Morgan Direct VC Inst Investors II	08/23/2000	12,000,000	8,461,278	7,221,300	3,056,038	10,277,338
J.P. Morgan Direct VC Inst Investors III	06/27/2006	20,000,000	789,299	0	892,618	892,618
J.P. Morgan Partners Global Investors	10/29/2001	163,849,863	168,990,519	152,289,845	76,029,512	228,319,357
J.P. Morgan Pooled CF Inst Investors LLC	12/07/1998	160,000,000	157,168,770	190,027,102	64,032,232	254,059,334
J.P. Morgan Pooled VC Inst Investors	12/07/1998	184,800,000	172,271,270	63,039,951	54,118,348	117,158,299
J.P. Morgan Pooled VC Inst Investors II	08/23/2000	288,000,000	254,404,637	78,511,064	185,168,168	263,679,232
J.P. Morgan Pooled VC Inst Investors III	06/27/2006	80,000,000	44,318,217	3,239,782	40,121,361	43,361,143
JLL Partners Fund III	12/05/1997	125,000,000	106,224,239	194,443,930	2,874,838	197,318,768
Kelso Investment Associates VI	02/20/1998	175,000,000	146,596,002	188,513,399	17,505,725	206,019,124
Kelso Investment Associates VIII	07/06/2007	250,000,000	33,091,003	4,974,076	32,366,652	37,340,728
KKR 1987 Fund	01/01/1987	370,039,238	370,000,000	820,047,388	3,625,039	823,672,427
KKR 1996 Fund	09/30/1996	300,000,000	300,000,000	516,333,612	37,545,629	553,879,241
KKR 2006 Fund	07/26/2006	600,000,000	464,931,759	22,638,684	453,344,302	475,982,986
KKR Asian Fund L.P.	04/06/2007	50,000,000	21,190,000	0	23,616,434	23,616,434
KKR European Fund II	09/19/2005	67,267,600	66,290,169	7,253,406	37,118,894	44,372,300
KKR Millennium Fund	08/03/2001	250,000,000	250,000,000	205,755,174	222,832,948	428,588,122
Levine Leichtman Capital Partners IV	05/22/2008	50,000,000	7,862,276	664,411	6,973,915	7,638,326
Lexington Capital Partners II	03/25/1998	50,000,000	48,365,000	58,221,245	5,368,993	63,590,238
Lexington Capital Partners III	12/31/1998	100,000,000	98,618,446	109,134,448	11,967,853	121,102,301
Lexington Capital Partners V	11/05/2001	75,000,000	73,765,531	83,674,521	30,991,795	114,666,316
Lindsay Goldberg & Bessemer	08/28/2002	60,000,000	61,753,836	85,766,186	41,450,624	127,216,810
Lindsay Goldberg & Bessemer II	07/14/2006	100,000,000	85,037,344	967,892	81,460,079	82,427,971
Lindsay Goldberg & Bessemer III	07/30/2008	250,000,000	20,895,815	1,245,335	14,848,069	16,093,404
Lion Capital Fund I	10/04/2004	84,084,500	66,863,031	77,777,122	46,096,728	123,873,850
Lion Capital Fund II	03/19/2007	168,169,000	138,368,783	2,787,085	130,899,698	133,686,783
Madison Dearborn Capital Partners II	06/30/1996	60,000,000	60,000,000	136,848,772	0	136,848,772
Madison Dearborn Capital Partners III	12/31/1998	200,000,000	200,355,822	281,097,949	16,656,364	297,754,313
Madison Dearborn Capital Partners IV	02/15/2001	200,000,000	200,550,903	180,718,267	155,232,983	335,951,250
Madison Dearborn Capital Partners V	05/12/2006	75,000,000	61,911,557	3,056,960	46,148,967	49,205,927
Markstone Capital Partners	02/02/2004	250,000,000	194,103,162	63,847,540	156,139,867	219,987,407
Meritech Capital Partners II	09/08/2000	37,500,000	33,875,000	27,378,594	12,626,864	40,005,458
Milestone Venture Partners III New York	04/20/2007	15,000,000	4,304,206	0	2,725,244	2,725,244
Mohawk River Fund	01/20/1998	300,000,000	290,763,314	166,968,838	53,692,551	220,661,389
Mohawk River Fund II	06/29/2000	100,000,000	96,216,271	49,064,127	54,148,186	103,212,313
Mohawk River Fund III	06/21/2001	300,000,000	265,795,618	53,111,635	229,638,650	282,750,285
New Century Holdings XI	12/31/2006	100,000,000	80,000,000	0	59,606,678	59,606,678
New Mountain Partners III	08/30/2007	100,000,000	32,445,690	906,159	29,114,310	30,020,469
New York CRF Investment Fund	07/31/1998	50,000,000	47,235,589	14,807,972	6,592,010	21,399,982
New York State Co-Investment Fund	11/17/1998	9,938,210	9,964,610	0	3,983	3,983
New York State Retirement Co-Investment Fund	02/15/2001	150,000,000	138,287,137	193,025,720	15,978,804	209,004,524
NYS Business Development Loans	01/01/1987	0	81,228,260	0	81,228,260	81,228,260
NY Legacy Emerging Fund	12/22/2004	463,500,000	305,607,420	42,050,027	277,365,413	319,415,440

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Market Value	Total Value
NY Legacy Venture Capital Fund	10/05/2004	500,000,000	326,840,827	30,760,675	306,856,603	337,617,278
NYSERF Pioneer Opportunities Fund A	01/21/2009	250,000,000	18,100,000	0	15,986,125	15,986,125
NYSERF Pioneer Partnership Fund A	01/21/2009	200,000,000	4,403,317	0	4,983,201	4,983,201
NYSERF Pioneer Partnership Fund B	01/21/2009	100,000,000	21,714,368	0	18,266,012	18,266,012
Oaktree PPIP Private Fund	11/30/2009	50,000,000	3,250,000	0	3,250,000	3,250,000
OCM Opportunities Fund III	09/23/1999	100,000,000	100,000,000	147,892,796	1,290,865	149,183,661
OCM Opportunities Fund IV	10/30/2001	125,000,000	125,000,000	205,698,611	381,130	206,079,741
OCM Opportunities Fund VII b	03/07/2007	200,000,000	170,000,000	0	230,283,548	230,283,548
OCM Principal Opportunities Fund II	06/28/2001	50,000,000	50,000,000	69,007,563	10,604,401	79,611,964
Olympus Growth Fund III	04/23/1998	50,000,000	46,050,579	86,109,673	711,686	86,821,359
Paladin (NY)	05/04/2004	45,000,000	26,070,334	2,690,527	12,238,798	14,929,325
Palladium Equity Partners III	10/01/2004	70,000,000	33,274,674	3,143,828	34,301,578	37,445,406
PCGI/NYSERF Emerging Europe Investment Program	03/13/2009	100,000,000	0	0	183,517	183,517
Performance Direct Investments I	03/29/2001	100,000,000	107,973,714	119,649,035	57,249,521	176,898,556
Performance Venture Capital	06/21/2006	40,000,000	23,064,508	922,970	20,555,903	21,478,873
Performance Venture Capital II	03/26/2008	75,000,000	7,408,903	0	4,531,964	4,531,964
Perseus-Soros BioPharmaceutical Fund	04/13/2001	35,000,000	35,010,824	44,105,964	10,697,952	54,803,916
Providence Equity Partners III	11/09/1998	100,000,000	96,300,389	142,872,232	3,770,191	146,642,423
Providence Equity Partners IV	10/13/2000	154,915,620	161,776,021	201,377,557	106,855,251	308,232,808
Providence Equity Partners V	09/15/2004	150,000,000	137,716,055	3,279,276	152,957,840	156,237,116
Providence Equity Partners VI	12/04/2006	350,000,000	181,577,857	3,335,602	149,720,792	153,056,394
Providence Growth Investors	12/20/1999	30,000,000	29,938,914	29,061,630	3,761,764	32,823,394
Quadrangle Capital Partners II	03/17/2005	150,000,000	115,097,064	19,918,401	99,515,348	119,433,749
SAIF Partners III	03/27/2007	50,000,000	39,163,862	1,923,263	51,982,692	53,905,955
SAIF Partners IV	12/30/2009	100,000,000	0	0	0	0
Sector Performance Fund	04/24/2007	73,756,687	52,924,555	266,988	35,202,230	35,469,218
SKM Equity Fund III	06/26/2000	46,738,800	46,450,139	40,873,651	41,393,205	82,266,856
Softbank Capital Technology New York Fund L.P.	06/21/2005	50,000,000	33,503,913	3,273,872	40,604,687	43,878,559
South African Private Equity Fund III	04/14/1999	25,000,000	25,360,090	42,299,709	21,127,733	63,427,442
Sprout Capital VIII	02/19/1998	50,000,000	50,000,000	35,327,984	5,222,003	40,549,987
Stonington Capital Appreciation 1994 Fund	08/31/1994	100,000,000	99,236,354	59,503,394	28,808,956	88,312,350
Strategic Co-Investment Partners	10/03/2006	380,577,880	376,321,839	163,404,597	191,477,950	354,882,547
Summer Street Capital NYS Fund	08/24/2000	25,000,000	20,171,910	52,641,275	584,593	53,225,868
Summer Street Capital NYS Fund II	12/31/2006	25,000,000	13,425,891	0	10,637,786	10,637,786
Syndicated Communications Venture Partners IV	03/17/2000	20,388,969	20,285,088	7,497,610	7,543,178	15,040,788
T/A Advent VIII	11/16/1996	50,000,000	49,000,000	108,761,315	3,119,275	111,880,590
T3 Partners	12/15/1999	39,000,000	29,948,465	110,144,770	2,949,551	113,094,321
TA IX	07/11/2000	70,000,000	67,900,000	110,838,966	31,343,527	142,182,493
TA X	03/23/2006	100,000,000	95,500,000	11,500,000	70,906,239	82,406,239
TA XI	07/21/2009	100,000,000	0	0	0	0
Third Cinven Fund US (No. 3)	08/02/2001	114,354,920	98,253,215	146,617,208	40,661,926	187,279,134
Thomas H. Lee Equity Fund IV	12/31/1997	245,000,000	211,793,303	191,977,627	0	191,977,627
Thomas H. Lee Equity Fund V	04/19/2000	350,000,000	341,544,510	321,914,288	203,530,810	525,445,098
Thomas H. Lee Equity Fund VI	04/20/2007	100,000,000	52,252,381	426,307	46,086,324	46,512,631
TPG Asia V	08/01/2007	45,000,000	13,097,429	0	11,973,782	11,973,782
TPG Partners II	03/28/1997	175,000,000	171,063,491	313,734,707	2,613,835	316,348,542
TPG Partners III	12/15/1999	261,000,000	231,669,153	489,186,027	70,826,915	560,012,942
TPG Partners IV	12/10/2003	75,000,000	71,837,263	49,121,727	50,423,316	99,545,043
TPG Partners V	03/28/2006	275,000,000	225,645,231	16,113,950	146,334,460	162,448,410
TPG Partners VI	06/09/2008	300,000,000	51,427,328	0	39,109,932	39,109,932
Trillium Lakefront Partners III NY	05/04/2004	25,000,000	22,438,693	3,927,902	16,395,335	20,323,237
TSG Capital Fund III	01/01/1998	50,000,000	49,621,063	26,300,599	512,419	26,813,018
VCFA Private Equity Partners IV	04/14/2005	40,000,000	35,200,000	17,440,000	26,169,984	43,609,984
VCFA Venture Partners V	09/19/2006	25,000,000	17,000,000	1,600,000	13,985,984	15,585,984

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Market Value	Total Value
Vestar Capital Partners III	11/26/1996	30,000,000	29,348,327	28,350,299	8,872,104	37,222,403
Vestar Capital Partners IV	12/15/1999	75,000,000	72,241,200	82,942,726	35,068,567	118,011,293
Vista Equity Partners III	08/01/2007	100,000,000	73,808,561	0	92,199,570	92,199,570
Warburg Pincus Equity Partners	06/11/1998	250,000,000	250,000,000	332,838,130	58,953,153	391,791,283
Warburg Pincus International Partners	06/20/2000	75,000,000	75,000,000	68,222,158	66,572,263	134,794,421
Warburg Pincus Investors	04/01/1989	200,000,000	200,000,000	472,698,973	354,461	473,053,434
Warburg Pincus Private Equity IX	06/15/2005	300,000,000	300,000,000	47,556,600	304,168,358	351,724,958
Warburg Pincus Private Equity VIII	07/31/2001	300,000,000	300,000,000	285,220,277	271,283,339	556,503,616
Warburg Pincus Private Equity X	05/22/2007	350,000,000	155,750,000	1,174,840	130,781,280	131,956,120
Warburg Pincus Ventures	11/07/1994	125,000,000	125,000,000	649,627,005	1,072,988	650,699,993
Warburg Pincus Ventures International	06/24/1997	33,000,000	33,000,000	56,443,685	5,079,385	61,523,070
Welsh, Carson, Anderson & Stowe VIII	06/30/1998	150,000,000	150,000,000	128,589,710	46,168,512	174,758,222
Wheatley New York Partners	07/30/2002	50,000,000	40,924,091	2,957,010	40,271,129	43,228,139
York Distressed Mortgage Fund	11/06/2009	250,000,000	150,000,000	0	154,459,407	154,459,407
Yucaipa Corporate Initiatives Fund I	08/30/2002	200,000,000	186,426,972	15,225,157	138,954,510	154,179,667
Total Alternative Investments		\$29,066,017,661	\$22,459,610,395	\$18,345,206,144	\$12,799,735,229	\$31,144,941,373

ALTERNATIVE INVESTMENTS / FUND OF FUNDS LISTING

As of March 31, 2010

Captive fund-of-funds are discretionary accounts that allow CRF to access smaller and specialized private equity funds and to provide diversification for the private equity portfolio.

Due to confidentiality provisions and to protect the investment relationship between CRF and the underlying funds, some of the underlying partnerships are not named and are listed as Partnership # or Investment #.

The sum of commitments to the underlying funds contained in a fund-of-funds may not equal CRF's commitment to that fund-of-funds. Differences may result from payment of fees, or because the fund-of-funds may contain uncommitted capital.

Access / NY European Fund

Access manages a captive fund-of-funds for CRF with a mandate to invest in European small and mid-market buyout funds.

Fund:	Vintage Year	Capital Committed In Euros (€)	Country Focus
21 Centrale III	2006	€ 11,000,000	France
AAC 2005	2004	15,000,000	France
Accent 2008	2007	10,000,000	Nordic
Capvis III	2007	10,000,000	Germany, Austria, Switzerland
Carlyle EPT II	2007	20,000,000	Pan-European
Change Capital II	2008	10,000,000	Pan-European
Chequers XV	2006	9,000,000	France
Consilium PE Fund	2007	7,200,000	Italy
Endless Turnaround II	2008	9,800,000	United Kingdom
Gilde Buy-out III CV	2005	20,000,000	Benelux, Germany, France
Gresham 4	2006	15,200,000	United Kingdom
HitecVision V	2008	3,400,000	Norway, United Kingdom
I2	2007	20,000,000	Italy
InvestIndustrial IV	2008	10,000,000	Italy, Spain, Portugal
ISIS IV	2007	16,400,000	United Kingdom
L Capital 2	2006	25,000,000	Pan-European
Litorina III	2007	10,000,000	Sweden
Mercapital III	2007	15,000,000	Spain
N+1 Private Equity Fund II	2008	10,000,000	Spain
Quadrige III	2006	20,000,000	Germany, Austria, Switzerland
Reiten VII	2007	15,000,000	Germany
Rutland II	2007	14,200,000	United Kingdom
Segulah IV	2007	6,200,000	Sweden
Sovereign II	2005	14,800,000	United Kingdom
Star I (sec)	2005	9,700,000	Pan-European
Star II	2006	15,000,000	Pan-European
White Knight VII	2006	20,000,000	France
White Knight VIII	2008	12,500,000	France
Total		€ 374,400,000	

NY Legacy Emerging Fund

TFSI Management manages a captive fund-of-funds for CRF with a mandate to invest in small and mid-market emerging manager funds.

Fund:	Vintage Year	Capital Committed In US \$	Market
Acon-Bastion Partners II	2006	\$ 35,000,000	Leveraged Buyouts
Arlington Capital Partners II	2006	20,000,000	Venture Capital
Ascend Ventures II	2005	5,000,000	Leveraged Buyouts
Craton Equity Partners	2008	10,000,000	Growth Equity - Clean Technologies
Falcon Mezzanine Partners II	2005	25,000,000	Mezzanine
Falconhead Capital Partners II	2007	30,000,000	Leveraged Buyouts
GF Capital Private Equity Fund	2006	35,000,000	Leveraged Buyouts
Global Innovation Partners Fund II	2006	30,000,000	Leveraged Buyouts
ICV Partners II	2005	20,000,000	Leveraged Buyouts
Kline Hawkes Growth Equity Fund	2007	15,000,000	Growth Equity / Venture Capital
Levine Leichtman Capital Partners III	2005	20,000,000	Mezzanine
Lightyear Fund II	2006	20,000,000	Leveraged Buyouts
Newstone Capital Partners I	2007	15,000,000	Mezzanine
NGN Biomed Opportunity I	2005	5,000,000	Venture Capital
Nogales Investors Fund II	2006	13,500,000	Leveraged Buyouts
Pharos Capital Partners II - A	2004	5,000,000	Leveraged Buyouts
Post Capital Equity Partners II	2007	7,500,000	Leveraged Buyouts
Quaker BioVentures	2008	10,000,000	Venture Capital
RLJ Partners	2007	20,000,000	Leveraged Buyouts
Rustic Canyon / Fontis Capital Partners	2007	5,000,000	Leveraged Buyouts
SW Pelham Fund III	2008	10,000,000	Mezzanine
Syndicated Communications Venture Partners V	2006	25,000,000	Venture Capital
Tailwind Capital Partners	2007	15,000,000	Leveraged Buyouts
Trinity Hunt Partners III	2005	30,000,000	Leveraged Buyouts
Vintage Capital Partners	2006	12,500,000	Mezzanine
VMG Equity Partners	2007	15,000,000	Leveraged Buyouts
Wedbush Capital Partners	2006	10,000,000	Leveraged Buyouts
Total		\$ 463,500,000	

Fairview Ventures

Fairview Capital manages a captive fund-of-funds for CRF with a mandate to invest in venture capital funds.

Fairview Ventures Fund I

Fund:	Vintage Year	Capital Committed In US \$	Market
Alliance Technology Ventures III	2000	\$ 10,000,000	Venture Capital
Ampersand 1999	1999	10,000,000	Venture Capital
Ampersand 2001	2001	10,000,000	Venture Capital
Austin Ventures VIII	2001	5,533,333	Early Stage Venture Capital
Battery Ventures VI	2000	12,622,500	Venture Capital
Crosspoint Venture Partners 2000Q	2000	7,850,000	Diversified Venture Capital
Crosspoint Venture Partners LS 2000	2000	1,253,772	Diversified Venture Capital
Domain Partners V	2001	10,000,000	Venture Capital
Highland Capital Partners V	2000	5,000,000	Late Stage Venture Capital
Highland Capital Partners VI	2001	15,000,000	Late Stage Venture Capital
Menlo Ventures IX	2001	15,000,000	Venture Capital
Morgenthaler Partners VI	2000	10,000,000	Early Stage Venture Capital
Morgenthaler Partners VII	2001	15,000,000	Early Stage Venture Capital
New Enterprise Associates 10	2000	15,000,000	Venture Capital
New Enterprise Associates 9	1999	5,019,000	Venture Capital
Partnership 1	2000	7,293,000	Venture Capital
Partnership 2	2001	5,360,000	Venture Capital
Partnership 3	2000	4,000,000	Venture Capital
Partnership 4	2002	7,469,819	Venture Capital
Partnership 5	2000	6,000,000	Venture Capital
Partnership 6	2006	7,000,000	Venture Capital
Partnership 7	2000	6,416,667	Venture Capital
Partnership 8	2001	11,250,000	Venture Capital
Partnership 9	2006	5,200,000	Venture Capital
Partnership 10	2005	7,800,000	Venture Capital
Partnership 11	2000	10,000,000	Venture Capital
Partnership 12	2003	15,000,000	Venture Capital
Partnership 13	2001	10,000,000	Venture Capital
Partnership 14	2005	10,000,000	Venture Capital
Sierra Ventures VIII	2000	15,000,000	Early Stage Venture Capital
Summit Ventures VI	2001	5,400,000	Diversified Venture Capital
Technology Partners Fund VII	2000	10,000,000	Early Stage Venture Capital
Total		\$ 290,468,091	

Fairview Ventures Fund II NY

Fund:	Vintage Year	Capital Committed In US \$	Market
Partnership 15	2004	\$ 5,000,000	Venture Capital
Partnership 16	2005	10,000,000	Venture Capital
Partnership 17	2006	8,000,000	Venture Capital
Partnership 18	2006	15,000,000	Venture Capital
Partnership 19	2006	7,800,000	Venture Capital
Partnership 20	2006	5,000,000	Venture Capital
Partnership 21	2006	3,400,000	Venture Capital
Partnership 22	2006	15,000,000	Venture Capital
Partnership 23	2007	10,000,000	Venture Capital
Partnership 36	2007	10,000,000	Venture Capital
Partnership 37	2007	7,500,000	Venture Capital
Total		\$ 96,700,000	

Total Fairview Venture Funds		\$ 387,168,091	
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NY Legacy Venture Capital Fund

Fairview Capital manages a captive fund-of-funds for CRF with a mandate to invest in venture capital funds. The Fund can also invest alongside venture capital funds in co-investments.

Fund:	Vintage Year	Capital Committed In US \$	Market
Ampersand 2006 Limited Partnership	2006	\$ 20,000,000	Venture Capital
Apex Investment Fund VI	2007	12,500,000	Diversified Venture Capital
Azure Capital Partners II	2006	10,000,000	Early Stage Venture Capital
Constellation Venture Capital III	2007	20,000,000	Venture Capital
Draper Fisher Jurvetson Fund VIII	2005	23,000,000	Early Stage Venture Capital
Draper Fisher Jurvetson Fund IX	2007	25,000,000	Early Stage Venture Capital
Draper Fisher Jurvetson Growth Fund 2006	2006	10,000,000	Early Stage Venture Capital
Edison Venture Fund VI	2006	10,000,000	Venture Capital
FT Ventures III	2007	20,000,000	Balanced Venture Capital
Globespan Capital Partners V	2007	15,000,000	Diversified Venture Capital
Institutional Venture Partners XII	2007	15,000,000	Late Stage Venture Capital
Morgenthaler Partners VIII	2005	10,000,000	Buyouts - Growth Equity
MPM BioVentures IV-QP	2006	20,000,000	Early Stage Venture Capital
New Enterprise Associates 12	2006	5,000,000	All Stage Venture Capital
OVP Venture Partners VII	2006	20,000,000	Early Stage Venture Capital
FirstMark IV	2006	10,000,000	Venture Capital
Polaris Venture Partners V	2006	15,000,000	Balanced Venture Capital
Psilos Group Partners III	2007	20,000,000	Mid-Stage Venture Capital
RRE Ventures IV	2006	20,000,000	Venture Capital
Softbank Capital Technology Fund III	2004	40,000,000	Venture Capital
Technology Partners Fund VIII	2007	20,000,000	Early Stage Venture Capital
Trinity Ventures IX	2005	20,000,000	Early Stage Venture Capital
Tudor Ventures III	2007	10,000,000	Mid-Stage Venture Capital
Valhalla Partners II	2007	6,125,000	Early Stage Venture Capital
VantagePoint Venture Partners 2006 (Q)	2006	7,500,000	Venture Capital
Vantage Point CleanTech Partners II	2008	50,000,000	Cleantech Venture Capital
WestView Capital Partners	2005	25,000,000	Buyouts
Sub-Total		\$ 479,125,000	
Co-Investment			
Advanced Equities	2007	\$10,000,000	
Visto Corporation	2006	3,420,000	
Sub-Total		\$ 13,420,000	
Total		\$ 492,545,000	

Hudson River Funds

The Hudson River Funds are captive fund-of-funds for CRF with a mandate to invest in smaller and mid-size buyout funds.

The Hudson River Funds also invest in Israeli venture capital funds.

The Hudson River Funds are managed by Hamilton Lane Advisors.

Hudson River Fund I

Fund:	Vintage Year	Capital Committed In US \$	Market
Blum Strategic Partners, L.P.	1998	\$ 30,000,000	Special Situations
Fenway Partners Capital Fund II, L.P.	1998	30,000,000	Mid-Market Buyout
Goense Bounds & Partners A, L.P.	2000	25,000,000	Mid-Market Buyout
Kohlberg Investors IV, L.P.	2001	20,000,000	Buyouts
Levine Leichtman Capital Partners II, L.P.	1998	35,000,000	Special Situations
Littlejohn Fund II, L.P.	2000	30,000,000	Special Situations
Newbridge Asia III, L.P.	2001	10,000,000	Mid-Market Buyout/Growth Capital
OCM/GFI Power Opportunities Fund, L.P.	2000	33,046,000	Sector Fund
Partnership 24	2002	11,000,000	Buyouts
Partnership 25	1999	30,000,000	Mid-Market Buyout
Partnership 26	2000	32,897,000	Mid-Market Buyout
Pegasus Partners II, L.P.	2000	30,000,000	Special Situations
Phoenix Equity Partners III, L.P.	2000	4,827,000	Mid-Market Buyout
Phoenix Equity Partners IV, L.P.	2001	27,051,000	Mid-Market Buyout
Provender Opportunities Fund, L.P.	1999	29,772,000	Special Situations
Quad-C Partners V, L.P.	1998	30,000,000	Mid-Market Buyout
Total Fund I		\$ 408,593,000	

Hudson River Fund II

Fund:	Vintage Year	Capital Committed In US \$	Market
Acon-Bastion Partners II	2006	\$ 35,000,000	Special Situations
Birch Hill Equity Partners III	2006	28,808,000	Mid-Market Buyout
Carlyle Management Group Partners	2003	1,937,796	Special Situations
Carlyle/Riverstone Renewable Energy Infrastructure Fund	2006	30,000,000	Sector/Infrastructure
Crescent Capital II	2005	6,409,000	Growth Capital
Easton Capital Partners	2006	17,000,000	Mid-Market Buyout
GESD Investors II	2007	15,000,000	Mid-Market Buyout
Gores Capital Partners	2004	20,000,000	Special Situations
Gores Capital Partners II	2007	20,000,000	Special Situations
High Road Capital Partners Fund I	2007	15,000,000	Mid-Market Buyout
Indigo Capital IV	2003	12,675,000	Special Situations
J.H. Whitney VI	2005	20,000,000	Sector Buyout
Kohlberg Investors V	2005	20,000,000	Mid-Market Buyout
Kohlberg Investors VI	2007	25,000,000	Mid-Market Buyout
KPS Special Situations Fund II	2003	15,000,000	Special Situations
KPS Special Situations Fund III	2007	25,000,000	Special Situations
Levine Leichtman Capital Partners III	2003	30,000,000	Special Situations
New Mountain Partners II	2005	30,000,000	Mid-Market Buyout
Newbridge Asia IV	2005	25,000,000	Mid-Market Buyout/Growth Capital
Odyssey Investment Partners Fund III	2004	20,000,000	Mid-Market Buyout
Paladin III	2008	15,000,000	Mid-Market Buyout
Partnership 27	2005	21,449,000	Special Situations
Partnership 28	2006	20,000,000	Mid-Market Buyout
Partnership 31	2002	4,000,000	Mid-Market Buyout
Partnership 32	2006	25,000,000	Mid-Market Buyout
Partnership 38	2007	75,000,000	Mid-Market Buyout
Phoenix Equity Partners 2006 Fund A	2006	27,045,000	Mid-Market Buyout
Platinum Equity Capital Partners II	2007	20,000,000	Mid-Market Buyout
Roark Capital Partners	2005	15,000,000	Mid-Market Buyout
Roark Capital Partners II	2007	15,000,000	Mid-Market Buyout
Saw Mill Capital Partners	2007	20,000,000	Small to Mid-Market Buyout
Summer Street Capital II	2007	5,000,000	Mid-Market Buyout
TDR Capital II	2006	20,722,000	Mid-Market Buyout
TPG STAR	2007	25,000,000	Mid-Market Buyout/Growth Capital
Sub-Total		\$ 720,045,796	

Hudson River Fund II – Israeli Venture Capital

Fund:	Vintage Year	Capital Committed In US \$	Investment Stage
Carmel Ventures III	2008	\$ 10,000,000	Israeli Venture Capital
FIMI Opportunity IV	2008	20,000,000	Special Situations
Giza Venture Fund V	2007	15,000,000	Israeli Venture Capital
JVP Media V	2008	10,000,000	Venture Capital - Media
Pitango Venture Capital V	2007	15,000,000	Israeli Venture Capital
Plenus III	2007	15,000,000	Israeli Venture Capital
SCP Vitalife Partners II	2007	15,000,000	Venture Capital – Life Sciences
Sub-Total		\$ 100,000,000	
Total Fund II		\$ 820,045,796	

Total Hudson River Funds		\$ 1,228,638,796	
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Mohawk River Funds

The Mohawk River Funds are captive fund-of-funds for CRF with a mandate to invest in venture capital funds. The Mohawk River Funds are managed by HarbourVest Partners.

Mohawk River Fund I

Fund:	Vintage Year	Capital Committed In US \$	Focus
Alta Communications VII.	1998	\$ 10,000,000	Late Stage/Balanced Venture Capital
Alta Communications VIII.	2000	12,700,000	Late Stage/Balanced Venture Capital
Austin Ventures VII	1999	24,000,000	Late Stage/Balanced Venture Capital
Canaan Equity II	1999	25,000,000	Early Stage Venture Capital
Centennial Fund VI	1999	25,000,000	Early Stage Venture Capital
Dolphin Communications Fund	1998	15,000,000	Late Stage/Balanced Venture Capital
Domain Partners IV	1998	15,000,000	Early Stage Venture Capital
Essex Woodlands Health Ventures IV	1998	13,000,000	Early Stage Venture Capital
Foundation Capital III	2000	10,000,000	Early Stage Venture Capital
Geocapital V	1998	13,600,000	Late Stage/Balanced Venture Capital
HarbourVest Partners VI – Direct Fund	2000	25,200,000	Late Stage/Balanced Venture Capital
Meritech Capital Partners	1999	25,000,000	Late Stage/Balanced Venture Capital
Mission Ventures	1999	15,000,000	Early Stage Venture Capital
Mission Ventures II	2000	15,000,000	Early Stage Venture Capital
Oak Investment Partners IX	1999	10,000,000	Late Stage/Balanced Venture Capital
Polaris Venture Partners III	2000	15,000,000	Late Stage/Balanced Venture Capital
Telecom Partners III	1999	19,500,000	Early Stage Venture Capital
Weston Presidio Capital III	1998	10,000,000	Late Stage/Balanced Venture Capital
Total Fund I		\$ 298,000,000	

Mohawk River Fund II

Fund:	Vintage Year	Capital Committed In US \$	Focus
Austin Ventures VIII	2001	\$ 5,500,000	Late Stage/Balanced Venture Capital
Battery Venture VI	2000	10,100,000	Early Stage Venture Capital
Canaan Equity III	2001	10,000,000	Early Stage Venture Capital
DCM III	2001	10,100,000	Early Stage Venture Capital
Draper Fisher Jurvetson Fund VII	2000	9,000,000	Early Stage Venture Capital
Essex Woodlands Health Ventures Fund V	2000	10,000,000	Early Stage Venture Capital
Galen Partners IV	2003	8,000,000	Late Stage/Balanced Venture Capital
Interwest Partners VIII	2000	10,000,000	Early Stage Venture Capital
NEA 10	2000	10,000,000	Late Stage/Balanced Venture Capital
Oak Investment Partners X	2001	10,000,000	Late Stage/Balanced Venture Capital
Trinity Ventures VIII	2000	6,000,000	Early Stage Venture Capital
Total Fund II		\$ 98,700,000	

Mohawk River Fund III

Fund:	Vintage Year	Capital Committed In US \$	Focus
Alta Communication IX	2003	\$ 10,000,000	Late Stage/Balanced Venture Capital
Ampersand 2001	2001	10,000,000	Late Stage/Balanced Venture Capital
Camden Partners Strategic Fund III	2004	25,000,000	Late Stage/Balanced Venture Capital
Carmel Ventures II	2005	10,000,000	Early Stage Venture Capital
Columbia Capital Equity Partners IV	2005	15,000,000	Early Stage Venture Capital
DCM IV	2004	8,000,000	Early Stage Venture Capital
Draper Fisher Jurvetson Fund VIII	2005	25,000,000	Early Stage Venture Capital
Evergreen IV	2003	25,100,000	Early Stage Venture Capital
Evergreen V	2006	25,000,000	Early Stage Venture Capital
Foundation Capital IV	2002	10,000,000	Early Stage Venture Capital
Galen Partners IV	2003	12,000,000	Late Stage/Balanced Venture Capital
Giza Venture Fund IV	2005	20,000,000	Early Stage Venture Capital
Insight Venture Partners V	2005	10,000,000	Late Stage/Balanced Venture Capital
Mission Ventures III	2004	20,000,000	Early Stage Venture Capital
NEA 11	2004	5,000,000	Late Stage/Balanced Venture Capital
Oak Investment Partners XI	2004	15,000,000	Late Stage/Balanced Venture Capital
Polaris Venture Partners IV	2002	10,000,000	Early Stage Venture Capital
Tallwood II	2002	5,000,000	Early Stage Venture Capital
Tallwood III	2006	5,000,000	Early Stage Venture Capital
Tamir Fishman Ventures III	2007	7,900,000	Early Stage Venture Capital
Vector Capital III	2005	30,000,000	Late Stage/Balanced Venture Capital
Total Fund III		\$ 303,000,000	
Total Mohawk River Funds		\$ 699,700,000	

Pioneer Partnership Funds

Pioneer Partnership Fund A - Bank of America

Bank of America, through the Pioneer Partnership Fund A, manages a captive fund-of-funds for CRF with a mandate to invest in small and mid-market emerging manager funds.

Fund:	Vintage Year	Capital Committed In US \$	Focus
Clearlake Capital Partners II	2009	\$ 20,000,000	Special Situations
Total Fund A - Bank of America		\$ 20,000,000	

Pioneer Partnership Fund B - Parish Capital

Parish Capital, through the Pioneer Partnership Fund B, manages a captive fund-of-funds for CRF with a mandate to invest in small and mid-market emerging manager funds.

Fund:	Vintage Year	Capital Committed In US \$	Focus
Bunker Hill Capital II	2009	\$ 25,000,000	Small to Mid-Market Buyout
Carpenter Community BancFund	2009	30,000,000	Small to Mid-Market Buyout
Relativity Fund	2009	30,000,000	Small to Mid-Market Buyout
Total Fund B - Parish Capital		\$ 85,000,000	

Pioneer Opportunities Fund A - Parish Capital

Parish Capital, through the Pioneer Opportunities Fund A, manages a coinvestment fund for CRF to make coinvestments in transactions managed or sponsored by emerging managers.

Fund:	Vintage Year	Capital Committed In US \$	Focus
Investment 1	2009	\$ 18,100,000	Buyouts
Total Fund A - Parish Capital		\$ 18,100,000	

Total Pioneer Funds		\$ 123,100,000	
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ABSOLUTE RETURN STRATEGY / FUND OF FUNDS LISTING

As of March 31, 2010

In order not to put our Fund of Funds at a competitive disadvantage and to comply with standard industry practices, we do not list the investments by Fund of Fund name. Fund of Funds investments and direct investments are listed under Fund Name below.

Direct Investments	\$3,703,783,658
Fund of Funds	113,754,395
Total	\$3,817,538,053

Fund of Funds	Strategy	Market Value	Inception Date
Coast Pacific Fund	Fund of Funds	\$ 1,466,263	Jun-05
Liberty Oak Capital Fund, L.P.	Fund of Funds	6,439,533	Jul-06
Guggenheim Select State Fund LP	Fund of Funds	5,032,692	Feb-05
Mezzacappa Maiden Lane Fund, L.P.	Fund of Funds	68,658,598	Feb-05
Olympia John Street Fund, L.P.	Fund of Funds	30,725,420	Feb-05
Permal East River Fund, L.P.	Fund of Funds	1,431,889	Feb-05
Total		\$ 113,754,395	

Direct Investments	Strategy	Market Value	Inception Date
Apollo Value Investment Offshore, Ltd.	Event Driven	\$ 1,492,063	Jul-08
Avenue Europe International, Ltd.	Event Driven	3,560,979	Jul-08
BlueCrest Capital, L.P.	Tactical Trading	116,940,401	Aug-09
BlueTrend Fund, Ltd.	Tactical Trading	150,978,417	Jul-08
Brevan Howard Fund, Ltd.	Tactical Trading	159,911,463	Feb-09
Brigade Leveraged Capital Structures Fund, L.P.	Event Driven	105,119,510	Nov-09
Brookside Capital Partners Fund, L.P.	Equity Long-Short	100,985,382	Jan-10
Canyon Balanced Equity Fund, Ltd.	Equity Long-Short	287,710	Apr-08
Canyon Value Realization Fund, Ltd.	Event Driven	3,688,948	Apr-08
Caspian Select Credit Fund International, Ltd.	Event Driven	120,183,254	Dec-07
COMAC Global Macro Fund L.P.	Tactical Trading	140,696,072	Jul-09
Contrarian Capital Fund I, Ltd.	Event Driven	842,854	Apr-08
D.E. Shaw Composite International Fund	Relative Value	112,136,272	Jul-08
D.E. Shaw Oculus International Fund, LP	Tactical Trading	101,900,957	Jul-08
Diamondback Partners L.P.	Equity Long-Short	140,054,262	Jun-09
Drawbridge Special Opportunities Fund, LP	Event Driven	27,098,287	Jul-08
Evolution M Fund, LP	Relative Value	8,517,525	Jul-08
Finisterre Global Opportunity Fund, Ltd.	Tactical Trading	264,208,091	Mar-08
GLG European Long-Short Equity Fund	Equity Long-Short	2,010,877	Jul-08
GoldenTree Offshore Fund II, Ltd.	Event Driven	8,173,209	Apr-08
Gramercy Argentina Opportunity Fund, Ltd.	Event Driven	20,197,629	Mar-08
Gramercy Emerging Markets, Ltd.	Event Driven	20,477,310	Mar-08
Harbinger Capital Partners Fund I, LP	Event Driven	55,819,904	Apr-08
Harbinger Capital Partners Offshore Fund I Ltd.	Event Driven	31,563,463	Apr-08
HealthCor L.P.	Equity Long-Short	112,089,525	Jul-09
Horseman Global Fund, L.P.	Equity Long-Short	62,092,029	May-09
Intrepid Capital Fund Offshore, Ltd.	Equity Long-Short	25,692,401	Apr-08

Direct Investments	Strategy	Market Value	Inception Date
Jana Partners Qualified, LP	Event Driven	151,606	Jul-08
King Street Capital, Ltd.	Event Driven	171,307,300	Apr-08
Lansdowne UK Equity Fund, Ltd.	Equity Long-Short	156,299,809	Mar-09
Level Global, L.P.	Equity Long-Short	97,154,173	Nov-09
Marathon Credit Opportunity Fund, L.P.	Event Driven	26,317,445	Oct-09
Marathon Structured Finance Fund, LP	Event Driven	23,014,067	Apr-08
Mariner Empire Fund, L.P.	Event Driven	193,183,965	Dec-09
Marshall Wace European TOPS Fund, Ltd.	Equity Long-Short	47,207,492	Jul-08
Ore Hill International II Fund, Ltd.	Event Driven	1,028,502	Apr-08
Oz Domestic Partners II, LP	Event Driven	214,816,603	Jan-05
Paulson Advantage, LP	Event Driven	188,997,101	Apr-08
Pennant Windward Fund, L.P.	Equity Long-Short	132,084,181	Dec-09
Pequot Diversified Offshore Fund, Ltd.	Equity Long-Short	1,166,624	Oct-05
Perella Weinberg Partners Xerion Fund, L.P.	Event Driven	128,842,194	Nov-09
Pharo Macro Fund, Ltd.	Tactical Trading	104,090,652	Mar-10
Plainfield Direct, Inc	Event Driven	6,651,951	Apr-08
Plainfield Special Situations Institutional Offshore Feeder Fund	Event Driven	32,982,673	Apr-08
Ramius Fund III, Ltd.	Relative Value	6,420,488	Nov-06
Schultze Offshore Fund, Ltd.	Event Driven	2,835,176	Mar-08
Sector Maritime Investments Fund	Equity Long-Short	31,500,281	Jul-08
Stark Investments Structured Finance Onshore Fund	Event Driven	34,548,802	Jul-08
Stark Investments, LP	Event Driven	16,463,617	Jul-08
Viking Global Equities III, Ltd.	Equity Long-Short	138,867,142	May-08
York European Opportunities Unit Trust	Event Driven	44,086,416	Jul-08
York Investment, Ltd.	Event Driven	7,046,604	Jul-08
Total		\$ 3,703,783,658	

Total Market Value Absolute Return Strategy		\$ 3,817,538,053	
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