

New York State Common Retirement Fund

Asset Listing as of March 31, 2009

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DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2009

Security Description	Shares	Cost	Market Value
3Com Corp	1,309,765	\$15,838,567	\$4,047,174
3I Group plc	102,306	1,224,850	397,395
3M Company	2,536,317	99,704,432	126,105,681
77 Bank Ltd	75,500	491,565	372,264
99 Cents Only Stores	159,316	3,644,598	1,472,080
A K Steel Holding Corp	726,644	30,285,901	5,173,705
A O Smith Corp	114,525	3,305,828	2,883,740
A O Tatneft - Sponsored GDR	15,200	879,653	699,960
A P Moller - Maersk A/S	1,812	14,462,135	7,945,881
A P Moller - Maersk A/S - Class A	166	836,620	719,057
A T C Technology Corp	40,500	910,171	453,600
AAR Corp	234,435	6,209,620	2,939,815
Aarons Inc	232,920	5,645,116	6,209,647
Abaxis Inc	532,900	11,782,189	9,187,196
ABB Ltd	939,885	11,658,962	13,134,667
Abbott Laboratories	5,864,256	138,055,068	279,725,011
Abercrombie Fitch Company - Class A	343,600	24,163,189	8,177,680
Abertis Infraestructuras S.A.	28,232	537,304	441,182
ABM Industries Inc	117,470	2,311,760	1,926,508
Acadia Realty Trust	65,735	1,344,162	697,448
Accelrys Inc	246,613	2,905,596	981,520
Accenture Ltd - Class A	875,299	31,952,114	24,061,970
Acco Brands Corp	108,247	2,117,211	106,082
Accor	558,451	24,694,422	19,437,253
Ace Ltd	516,258	23,203,308	20,856,823
Acerinox S.A.	184,100	5,069,477	2,138,759
Aceto Corp	3,622	21,407	21,587
ACI Worldwide Inc	340,088	5,253,389	6,376,650
Acom Company Ltd	93,300	2,512,367	2,626,040
Acorda Therapeutics Inc	1,500	36,234	29,715
ACS Actividades de Construccion Y Servicios S.A.	15,081	670,835	625,520
Actel Corp	52,265	714,826	528,922
Actelion Ltd	86,920	4,518,175	3,971,236
Activision Blizzard Inc	961,705	12,404,991	10,059,434
Actuant Corp - Class A	427,162	10,579,903	4,412,583
Acuity Brands Inc	172,145	6,353,221	3,880,148
Acxiom Corp	265,500	4,961,867	1,964,700
Adaptec Inc	209,270	886,781	502,248
ADC Telecommunications Inc	454,095	7,230,943	1,993,477
Adecco S.A.	243,610	11,360,655	7,622,922
Adidas AG	349,410	13,997,463	11,625,626
Administaff Inc	42,740	1,699,802	903,096
Adobe Systems Inc	2,843,852	58,868,939	60,829,994
Adtran Inc	228,342	4,547,483	3,701,424
Advance Auto Parts Inc	492,883	16,068,659	20,247,634

Domestic and
International Equity

Security Description	Shares	Cost	Market Value
Advance Residence Investment Corp	353	1,160,800	1,161,537
Advanced Energy Industries Inc	66,850	885,935	503,381
Advanced Micro Devices Inc	1,847,932	30,246,049	5,636,193
Advantest Corp	51,850	1,608,917	766,962
Advent Software Inc	93,500	3,722,411	3,114,485
Advisory Board Company/The	2,800	150,252	46,424
Aecom Technology Corp	135,950	3,283,629	3,545,576
Aegean Marine Petroleum Network Inc	22,625	443,644	378,969
Aegon Nv	2,115,991	32,554,784	8,214,689
Aeon Company Ltd	1,965,309	26,207,762	12,814,205
Aeon Credit Service Company Ltd	7,000	137,470	63,359
Aeon Mall Company Ltd	1,300	41,514	16,518
Aeropostale Inc	445,712	10,811,267	11,838,111
Aerovironment Inc	31,000	973,967	647,900
AES Corp/The	2,510,794	47,842,218	14,587,713
Aetna Inc	1,881,924	34,425,356	45,787,211
Affiliated Computer Services Inc - Class A	441,650	21,859,634	21,150,619
Affiliated Managers Group Inc	357,464	28,280,895	14,909,823
Affymetrix Inc	499,700	16,892,708	1,634,019
AFLAC Inc	1,957,483	61,491,957	37,896,871
AGCO Corp	521,319	18,556,681	10,217,852
Aggreko plc	118,052	948,610	832,089
Agile Property Holdings Ltd	760,814	1,495,296	430,964
Agilent Technologies Inc	1,511,169	35,304,102	23,226,668
Agilysys Inc	42,920	673,378	184,556
AGL Energy Ltd	98,486	858,469	1,023,684
AGL Resources Inc	272,600	7,263,701	7,232,078
Agnico-Eagle Mines Ltd	26,400	1,101,153	1,520,652
Agrium Inc	4,800	189,067	174,313
Aioi Insurance Company Ltd	10,000	58,409	38,473
Air China Ltd - H	446,000	139,187	143,871
Air Liquide S.A.	226,218	20,166,052	18,394,914
Air Methods Corp	27,100	1,124,162	458,261
Air Products & Chemicals Inc	812,141	30,940,784	45,682,931
Airgas Inc	383,422	11,824,193	12,963,498
Airtran Holdings Inc	470,680	4,212,032	2,141,594
Aisin Seiki Company Ltd	5,000	127,976	78,263
Ajinomoto Company Inc	205,900	2,169,063	1,448,826
Akamai Technologies Inc	807,060	30,891,857	15,656,964
Aker Kvaerner	603,940	13,466,013	3,895,320
Akzo Nobel Nv	169,142	7,132,067	6,399,117
Alaska Air Group Inc	191,600	5,219,707	3,366,412
Alaska Communications Systems Group Inc	110,400	1,277,586	739,680
Albany International Corp - Class A	50,970	1,958,697	461,279
Albany Molecular Research Inc	290,100	6,177,761	2,735,643
Albemarle Corp	333,400	6,645,948	7,258,118
Alberto-Culver Company	576,989	13,123,775	13,045,721
Alcatel	1,746,199	23,523,368	3,287,532
Alcatel-Lucent - ADR	1,238,961	18,409,083	2,304,467

Domestic and
International Equity

Security Description	Shares	Cost	Market Value
Alcoa Inc	3,117,832	56,541,340	22,884,887
Alcon Inc	7,000	907,038	636,370
Alexander & Baldwin Inc	176,300	4,852,358	3,354,989
Alexandria Real Estate Equities Inc	123,100	11,859,171	4,480,840
Alexion Pharmaceuticals Inc	53,560	1,769,889	2,017,070
Alfa Laval AB	121,221	834,731	912,754
Alfresa Holdings Corp	300	15,832	10,874
Align Technology Inc	291,800	3,365,647	2,313,974
Alimentation Couche-Tard - Class B	36,200	358,178	380,371
Alkermers Inc	9,600	119,035	116,448
All America Latina Logistica	111,300	1,495,600	477,639
All Nippon Airways	11,000	35,699	42,989
Alleanza Assicuraz	30,271	302,295	170,610
Alleghany Corp	9,810	3,092,912	2,656,940
Allegheny Energy Inc	627,219	19,260,068	14,532,664
Allegheny Technologies Inc	591,729	27,816,595	12,976,617
Allegiant Travel Company	36,060	1,429,732	1,639,288
Allergan Inc	1,520,818	47,153,994	72,634,268
Allete Inc	51,580	2,303,070	1,376,670
Alliance Data Systems Corp	329,000	14,864,197	12,156,550
Alliance One International Inc	157,080	698,055	603,187
Alliant Energy Corp	512,881	16,138,493	12,663,032
Alliant Techsystems Inc	162,320	12,359,843	10,872,194
Allianz AG	434,007	60,004,029	36,642,535
Allied Irish Banks	1,216,447	10,156,532	969,046
Allied World Assurance Company	40,414	1,587,479	1,536,944
Allscripts-Misys Healthcare Solutions Inc	11,900	112,825	122,451
Allstate Corp/The	2,187,843	57,602,243	41,897,193
Almost Family Inc	22,700	692,642	433,343
Alnylam Pharmaceuticals Inc	25,062	774,349	477,180
Alpha Credit Bank	2,230	43,452	14,745
Alpha Natural Resources Inc	89,816	2,650,047	1,594,234
Alps Electric Company Ltd	121,642	1,163,949	415,039
Alstom S.A.	54,698	2,540,808	2,831,190
Altera Corp	1,181,784	34,579,277	20,740,309
Altra Holdings Inc	3,600	20,041	13,968
Altria Group Inc	6,925,183	44,275,802	110,941,432
Alumina Ltd	2,014,528	7,585,276	1,791,608
Aluminum Corp of China Ltd - H	424,000	258,982	243,458
Amada Company	351,857	2,807,422	1,845,317
Amag Pharmaceuticals Inc	5,300	253,945	194,881
Amazon.Com Inc	1,316,841	62,628,187	96,708,803
AMB Property Corp	423,300	13,455,345	6,095,520
Amcol International Corp	55,095	1,468,392	817,610
Amcor Ltd	4,049,456	17,438,167	12,520,351
Amdocs Ltd	380,369	11,423,457	7,044,434
AMEC plc	743,596	10,222,961	5,686,221
Amedisys Inc	178,619	6,479,727	4,910,236
AmerCredit Corp	358,700	7,473,235	2,101,982

Domestic and
International Equity

Security Description	Shares	Cost	Market Value
Ameren Corp	793,128	33,267,968	18,392,638
America Movil S.A.B. De C.V. - ADR	63,990	2,026,861	1,732,849
American Eagle Outfitters Inc	1,243,342	19,516,980	15,218,506
American Ecology Corp	30,200	773,019	420,988
American Electric Power Company Inc	1,785,207	55,277,429	45,094,329
American Equity Investment Life Holding Company	44,906	421,908	186,809
American Express Company	4,249,664	78,127,138	57,922,920
American Financial Group Inc	492,854	12,073,893	7,910,307
American Greetings Corp - Class A	145,795	1,755,402	737,723
American International Group Inc	8,624,091	294,040,524	8,624,091
American Italian Pasta Company - Class A	66,400	1,860,920	2,311,384
American Medical Systems Holdings Inc	259,590	3,744,680	2,894,429
American Physicians Capital Inc	26,420	1,091,558	1,081,106
American Public Education	37,400	1,574,508	1,573,044
American Reprographics Company	42,455	373,952	150,291
American Science & Engineering Inc	27,372	1,910,097	1,527,358
American Software Inc - Class A	506,786	2,253,090	2,670,762
American States Water Company	45,980	1,592,291	1,669,994
American Tower Corp - Class A	1,990,684	77,679,323	60,576,514
American Vanguard Corp	39,800	535,764	513,420
American Water Works Company	218,367	4,512,991	4,201,381
American Woodmark Corp	22,000	397,861	386,320
America's Car-Mart Inc	5,400	106,948	73,386
Amerigroup Corp	388,900	11,494,723	10,710,306
Ameriprise Financial Inc	898,892	16,705,324	18,418,297
Amerisafe Inc	38,640	706,489	591,965
AmerisourceBergen Corp	855,479	29,879,496	27,939,944
Ameristar Casinos Inc	43,600	325,823	548,488
Ameron International Corp	20,100	1,251,116	1,058,466
Ametek Inc	824,100	21,512,713	25,769,607
Amgen Inc	4,272,238	149,924,371	211,561,226
AMN Healthcare Services	125,274	2,327,364	638,897
AMP Ltd	1,310,218	7,029,016	4,278,595
Ampco-Pittsburgh Corp	12,900	468,356	171,054
Amphenol Corp - Class A	890,442	31,870,233	25,368,693
AMR Corp	16,500	110,550	52,635
Amsurg Corp	73,485	1,658,211	1,164,737
Amtech Systems Inc	289,000	3,837,694	933,470
Amylin Pharmaceuticals Inc	15,100	394,955	177,425
Anadarko Petroleum Corp	1,716,028	43,095,673	66,736,329
Analog Devices Inc	1,650,923	46,501,749	31,813,286
Analogic Corp	25,940	1,382,858	830,599
Andersons Inc/The	96,040	2,366,154	1,358,006
Anglo American plc	669,087	23,551,626	11,374,165
Anglogold Ashanti - Sponsored ADR	47,180	1,909,762	1,734,337
Anheuser-Busch InBev Npv	709,929	22,207,305	19,553,671
Anheuser-Busch InBev - Strip VVPR	225,008	0	896
Anhui Conch Cement Company Ltd - H	54,000	293,837	297,871
Anixter International Inc	121,157	6,154,804	3,838,254

Domestic and
International Equity

Security Description	Shares	Cost	Market Value
Annaly Capital Management Inc	657,361	10,916,801	9,117,597
Anntaylor Stores Corp	239,500	6,792,160	1,245,400
Ansell Ltd	17,306	148,776	102,927
ANSYS Inc	897,380	23,256,117	22,524,238
Antofagasta Holdings plc	512,626	3,418,842	3,706,927
Anworth Mortgage Asset Corp	24,100	137,701	147,733
AON Corp	1,101,561	32,205,048	44,965,720
Aozora Bank Ltd	14,600	36,001	15,964
Apache Corp	1,624,389	75,950,393	104,107,091
Apartment Investment & Management Company - Preferred	478,949	12,358,197	2,624,641
Apogee Enterprises Inc	78,203	1,317,569	858,669
Apollo Group Inc - Class A	814,729	46,766,904	63,817,723
Apollo Investment Corp	479,036	8,397,482	1,667,045
Apple Inc	3,324,449	107,747,199	349,466,079
Applied Industrial Technologies Inc	69,910	1,659,371	1,179,382
Applied Materials Inc	4,408,688	44,561,076	47,393,396
Applied Micro Circuits Corp	264,200	945,045	1,284,012
Applied Signal Technology Inc	27,240	472,138	551,065
AptarGroup Inc	254,536	10,078,748	7,926,251
Aqua America Inc	551,898	9,391,007	11,037,960
Aquarius Platinum Ltd	12,170	179,040	35,007
Arbitron Inc	69,180	2,794,465	1,038,392
ARC Energy Trust Units	7,900	102,269	88,849
ArcelorMittal	453,895	14,573,927	9,205,271
Arch Capital Group Ltd	121,420	7,836,191	6,539,681
Arch Chemicals Inc	49,980	1,447,063	947,621
Arch Coal Inc	568,010	13,036,781	7,594,294
Archer-Daniels-Midland Company	2,764,412	47,981,842	76,795,365
Arctic Cat Inc	20,600	388,345	78,898
Arena Resources Inc	118,620	3,530,362	3,022,438
Ares Capital Corp	55,824	702,742	270,188
Ariba Inc	108,000	1,161,600	942,840
Arkansas Best Corp	48,910	1,921,119	930,268
ARM Holdings plc	6,501,600	12,211,866	9,552,045
Armstrong World Industries	62,400	1,121,060	687,024
Arqule Inc	54,780	290,468	226,789
Arris Group Inc	664,162	7,688,986	4,894,874
Arrow Electronics Inc	510,503	13,414,536	9,730,187
Arthur J Gallagher & Company	446,589	12,756,953	7,592,013
Asahi Breweries Japanese Ord	603,350	8,821,121	7,183,756
Asahi Glass Company	368,700	3,510,180	1,937,383
Asahi Kasei Corp	935,500	6,031,974	3,362,382
Ascendas Real Estate Investment Trust	381,542	357,294	306,197
Ascent Media Corp - Series A	205	5,730	5,125
Ashland Inc	492,887	11,128,775	5,091,523
Asiainfo Holdings Inc	9,500	137,439	160,075
Asics Corp	2,000	13,143	13,729
ASML Holding Nv	656,793	11,657,676	11,641,521
ASSA ABLOY AB - B Shares	404,282	5,473,918	3,765,403

Domestic and
International Equity

Security Description	Shares	Cost	Market Value
Assicurazioni Generali	65,978	2,189,642	1,130,027
Associated Banc-Corp	504,801	12,555,626	7,794,127
Associated British Foods plc	11,691	147,322	107,330
Assurant Inc	493,600	28,070,544	10,750,608
Astec Industries Inc	38,660	1,194,367	1,014,052
Astellas Pharma Inc	865,208	35,995,142	26,454,674
Astoria Financial Corp	581,950	10,258,798	5,348,121
Astra International Inc	670,500	1,242,526	826,882
Astrazeneca	22,055	802,044	773,644
Astrazeneca plc	1,833,135	83,695,410	64,400,614
Astrazeneca plc - Sponsored ADR	123,711	4,345,170	4,385,555
AT&T Inc	22,256,707	429,767,105	560,869,016
Atheros Communications Inc	18,100	554,993	265,346
Atlantic Tele-Network Inc	15,300	474,935	293,454
Atlas America Inc	15,300	356,143	133,875
Atlas Copco AB - Series A	1,240,293	14,027,141	9,263,979
Atlas Copco AB - Series B	2,530,141	12,766,467	17,138,352
Atmel Corp	1,616,913	11,352,590	5,869,394
ATMI Inc	65,598	1,756,872	1,012,177
Atmos Energy Corp	309,758	8,185,223	7,161,605
Atos	8,380	460,736	215,068
ATP Oil & Gas Corp	10,000	185,612	51,300
Atwood Oceanics Inc	259,290	6,967,989	4,301,621
AU Optronics Corp	18,846,415	34,252,645	15,588,639
Auckland International Airport Ltd	34,621	31,351	33,789
Audiovox Corp - Class A	29,600	392,564	101,528
Australia & New Zealand Banking Group Ltd	701,045	5,913,753	7,671,606
Autodesk Inc	837,858	9,810,507	14,084,393
Autogrill S.p.A.	888,339	8,059,835	5,118,803
Autoliv Inc	87,455	3,578,795	1,624,039
Automatic Data Processing Inc	1,920,916	37,294,126	67,539,407
AutoNation Inc	328,400	4,382,910	4,558,192
Autonomy Corp plc	112,197	1,593,386	2,098,669
Autostrade S.p.A.	12,523	451,371	189,213
Autozone Inc	197,764	13,880,231	32,160,382
Auxilium Pharmaceuticals Inc	24,700	539,103	684,684
AvalonBay Communities Inc	286,058	36,801,822	13,461,889
Aveng Ltd	225,655	1,378,682	618,119
Avery Dennison Corp	420,486	16,196,767	9,393,657
Avid Technology Inc	62,000	2,347,114	566,680
Avista Corp	108,095	2,294,883	1,489,549
Aviva plc	3,222,098	33,876,906	9,987,277
Avnet Inc	812,768	23,293,026	14,231,568
Avocent Corp	175,948	6,211,344	2,136,009
Avon Products Inc	1,598,792	32,022,886	30,744,770
AXA S.A.	1,323,955	37,510,393	15,908,226
Axis Bank Ltd	191,458	1,840,280	1,565,891
Axis Capital Holdings Ltd	830,000	26,041,089	18,708,200
Axsys Technologies Inc	31,020	1,685,975	1,304,081

Domestic and
International Equity

Security Description	Shares	Cost	Market Value
AZZ Inc	15,600	395,800	411,684
B G Group plc	7,586,025	99,850,502	114,714,675
B P plc	17,510,395	157,972,288	118,339,543
B R E Properties Inc	192,990	8,279,455	3,788,394
Badger Meter Inc	42,900	1,237,222	1,239,381
Bae Systems plc	8,020,953	61,549,252	38,456,906
Baidu Inc - Sponsored ADR	3,650	879,389	644,590
Baillie Gifford Overseas Growth Funds ICVC	1,437,608	30,791,567	16,235,431
Baker Hughes Inc	1,233,137	34,831,955	35,206,061
Balchem Corp	287,571	5,249,185	7,226,659
Baldor Electric Company	88,955	2,871,756	1,288,958
Balfour Beatty plc	107,528	629,764	505,531
Ball Corp	523,640	13,787,068	22,725,976
Bally Technologies Inc	11,500	449,136	211,830
Baloise Holding AG - Registered	5,020	492,387	321,628
Banco Bilbao Vizcaya Argentaria S.A.	3,567,115	47,864,395	28,937,318
Banco Do Brasil	245,300	2,691,433	1,797,464
Banco Nossa Caixa S.A.	5,800	169,799	178,491
Banco Popolare de Milano S.c.a.r.l.	160,549	3,327,555	737,537
Banco Popular Espanol	438,397	3,954,462	2,776,425
Banco Santander Central Hispano S.A.	6,589,385	88,221,113	45,405,891
Banco Santander S.A.	134	2,235	878
Bancorp South Inc	277,615	7,119,168	5,785,497
Bangkok Bank	554,400	1,855,556	1,172,424
Bangkok Bank Public Company Ltd	446,200	976,574	937,316
Bank Montreal Quebec	428,291	13,892,159	11,230,235
Bank Mutual Corp	94,860	1,138,105	859,432
Bank of America Corp	23,819,237	648,945,291	162,447,196
Bank of Baroda	542,734	2,870,143	2,506,942
Bank of China Ltd - H	8,527,000	2,675,091	2,827,663
Bank of Communications	1,376,000	937,318	955,210
Bank of Cyprus Ltd	51,909	407,115	157,826
Bank of East Asia	2,605,019	9,100,166	5,028,527
Bank of Hawaii Corp	192,499	4,783,993	6,348,617
Bank of India	934,270	5,521,648	4,040,186
Bank of Kyoto Ltd/The	73,000	845,910	614,924
Bank of New York Mellon Corp	4,420,585	96,588,575	124,881,526
Bank of Nova Scotia	149,900	5,317,844	3,701,779
Bank Yokohama Ltd Japanese Ord	903,100	6,053,338	3,821,968
Bankrate Inc	150,420	4,888,406	3,752,979
Barclays plc	1,278,276	6,980,658	2,711,681
Barnes & Noble Inc	210,563	5,216,331	4,501,837
Barnes Group Inc	97,870	2,174,950	1,046,230
Barrett Business Services Inc	23,383	440,354	224,944
Barrick Gold Corp	1,768,354	59,054,186	57,330,037
Barrick Gold Corp	304,513	9,885,049	9,877,340
BASF AG	503,033	21,599,761	15,341,133
Basic Energy Services Inc	47,900	1,014,446	309,913
Basilea Pharmaceutica - Registered	48,480	10,276,925	3,027,202

Security Description	Shares	Cost	Market Value
Baxter International Inc	2,975,728	99,451,560	152,416,788
Bayer AG	799,730	48,643,334	38,861,936
Bayerische Motoren Werke AG	988,104	33,397,633	28,468,353
BB&T Corp	2,243,138	72,243,089	37,953,895
BCE Inc	295,100	5,761,180	5,891,914
BE Aerospace Inc	345,127	16,802,999	2,992,251
Beacon Roofing Supply Inc	17,100	246,497	228,969
Beckman Coulter Inc	317,731	11,663,317	16,207,458
Becton Dickinson & Company	1,209,653	52,882,318	81,337,068
Bed Bath & Beyond Inc	954,078	24,112,116	23,613,431
Beiersdorf AG	35,831	2,206,775	1,605,107
Bel Fuse Inc - Class B	22,130	735,358	297,427
Belden Inc	96,435	2,623,593	1,206,402
Belgacom S.A.	112,211	3,603,301	3,515,988
Belo Corp - Series A	274,600	3,795,717	167,506
Bemis Company Inc	340,638	5,227,872	7,143,179
Benchmark Electronics Inc	147,228	2,981,678	1,648,954
Benesse Corp	12,309	725,366	451,135
Berkeley Group Holdings plc	16,251	180,989	206,845
Berkshire Hathaway Inc - Class A	76	4,946,761	6,589,200
Berkshire Hills Bancorp Inc	87,900	2,251,375	2,014,668
Berry Petroleum Company - Class A	41,900	263,802	459,224
Best Buy Company Inc	1,268,350	39,374,765	48,146,566
Bezeq The Israeli Telecomm Cp	879,896	1,374,378	1,376,141
Bharat Petroleum Corp Ltd	138,352	983,534	1,025,471
BHP Billiton Ltd	1,627,961	25,571,462	36,093,634
BHP Billiton plc	2,395,704	52,749,495	47,559,270
BHP Ltd - Sponsored ADR	600	44,937	26,760
BIC	6,690	315,284	328,601
Big 5 Sporting Goods Corp	37,800	955,516	221,886
Big Lots Inc	662,741	15,698,797	13,771,758
BigBand Networks Inc	8,400	50,749	55,020
Bill Barrett Corp	152,600	5,407,906	3,393,824
Biogen Idec Inc	1,365,146	72,490,723	71,560,953
Biomarin Pharmaceutical Inc	104,800	3,156,351	1,294,280
Biomed Realty Trust Inc	560,300	7,435,887	3,793,231
Bio-Rad Laboratories Inc - Class A	77,500	5,425,912	5,107,250
Bio-Reference Laboratories Inc	16,000	381,385	334,560
Biovail Corp	120,600	2,059,098	1,314,172
BJ Services Company	1,257,900	27,279,663	12,516,105
BJ's Wholesale Club Inc	306,813	7,190,434	9,814,948
Black & Decker Corp/The	231,000	10,716,059	7,290,360
Black Box Corp	82,269	2,525,623	1,942,371
Black Hills Corp	137,000	4,047,372	2,450,930
Blackbaud Inc	450,547	8,605,197	5,230,851
Blackboard Inc	16,000	593,329	507,840
Blackrock Inc	7,135	1,290,216	927,835
Blackstone Group Lp/The	1,289,215	24,099,377	9,346,809

Security Description	Shares	Cost	Market Value
Blue Coat Systems Inc	97,100	2,041,462	1,166,171
Blue Nile Inc	28,200	1,351,327	850,230
Bluescope Steel Ltd	644,752	4,112,044	1,151,292
Blyth Inc	22,625	2,561,725	591,191
BMC Software Inc	791,951	31,683,387	26,134,383
BNP Paribas	771,874	58,596,678	31,892,309
Bob Evans Farms Inc	111,832	2,371,806	2,507,273
BOC Hong Kong Holdings Ltd	16,659,000	26,385,997	17,045,919
Boeing Company/The	2,654,080	78,431,224	94,432,166
Bombardier Inc 'B'	1,160,200	6,276,670	2,711,114
Boral Ltd	177,627	614,325	445,529
Borgwarner Inc	644,602	13,060,050	13,085,421
Boskalis Westminster-CVA	7,452	414,522	149,697
Boston Beer Company Inc/The - Class A	21,950	832,459	457,877
Boston Private Financial Holdings Inc	121,785	2,011,081	427,465
Boston Properties Inc	500,100	46,470,905	17,518,503
Boston Scientific Corp	7,380,563	89,003,406	58,675,476
Bouygues	1,154,855	58,129,055	41,276,463
Bowne & Company Inc	48,272	706,272	154,953
Boyd Gaming Corp	182,350	5,117,085	680,166
BP plc - Sponsored ADR	202,055	12,064,734	8,102,406
Brady Corp - Class A	103,880	3,489,576	1,831,404
Brambles Ltd	3,648,642	17,570,262	12,168,367
Brandywine Realty Trust	192,600	3,187,275	548,910
Brasil Telecom Participacoes S.A. - ADR	198,895	7,805,902	7,184,087
Bridgestone Corp	655,736	11,617,954	9,354,379
Briggs & Stratton Corp	147,830	3,805,007	2,439,195
Brigham Exploration Company	405,700	4,894,440	770,830
Brightpoint Inc	101,260	1,400,556	433,393
Brinker International Inc	491,097	7,658,930	7,415,565
Brink's Company/The	359,674	7,945,454	9,516,974
Brinks Home Security Holdings Inc	200,230	3,842,026	4,525,198
Brisa Auto-Estradas De Portugal S.A.	63,936	567,921	441,417
Bristol-Myers Squibb Company	8,358,967	180,121,731	183,228,557
Bristow Group Inc	72,380	2,930,023	1,551,103
British Airways	398,483	1,306,720	804,201
British American Tobacco	1,137,258	29,716,860	26,293,331
British Land Company	257,807	1,731,847	1,333,071
British Sky Broadcasting	3,626,650	34,839,293	22,534,452
Broadcom Corp - Class A	2,134,533	129,519,907	42,647,969
Broadridge Financial Solutions Inc	672,200	12,141,060	12,509,642
Brocade Communication Systems Inc	1,523,600	10,336,771	5,256,420
Brookdale Senior Living Inc	75,150	1,053,930	379,508
Brookline Bancorp Inc	120,454	1,676,367	1,144,313
Brooks Automation Inc	113,900	1,452,417	525,079
Brother Industries	166,000	1,611,097	1,215,126
Brown & Brown Inc	455,796	8,453,793	8,619,102
Brown Shoe Company Inc	81,855	1,528,189	306,956
Brown-Forman Corp - Class B	391,530	7,605,536	15,203,110

Domestic and
International Equity

Security Description	Shares	Cost	Market Value
Bruker Corp	275,000	1,506,306	1,694,000
Brunswick Corp	165,189	1,787,580	569,902
Brush Engineered Materials Inc	39,700	853,103	550,639
BT Group plc	3,599,707	18,914,764	4,034,838
Buckeye Technologies Inc	67,150	603,051	143,030
Buckle Inc/The	184,150	5,159,009	5,879,910
Bucyrus International Inc - Class A	540,600	10,745,510	8,206,308
Buffalo Wild Wings Inc	143,824	3,950,699	5,261,082
Bunge Ltd	42,360	4,447,863	2,399,694
Bunzl plc	68,773	707,981	538,717
Burberry Group plc	1,188,977	7,205,779	4,801,640
Burger King Holdings Inc	235,600	4,847,317	5,407,020
Burlington Northern Santa Fe Corp	1,053,871	25,941,301	63,390,341
Buzzi Unicem S.p.A.	68,773	1,345,932	771,112
BW Gas Ltd	103,294	787,299	305,961
C H Robinson Worldwide Inc	624,833	31,389,112	28,498,633
C S L Ltd	256,841	6,331,735	5,797,942
C&D Technologies Inc	47,600	406,803	88,060
C.R. Bard Inc	449,348	17,929,691	35,822,023
CA Inc	1,479,671	27,400,566	26,057,006
Cabela's Inc - Class A	84,000	1,644,935	765,240
Cable & Wireless	161,792	404,131	323,507
Cablevision Systems Corp Ny Group - Class A	3,400	65,700	43,996
Cabot Corp	241,475	4,902,270	2,537,902
Cabot Microelectronics Corp	53,580	1,699,623	1,287,527
Cabot Oil & Gas Corp	594,785	26,527,430	14,019,082
CACI International Inc	62,210	3,544,477	2,270,043
Cadbury plc	1,136,248	9,680,458	8,582,938
Cadence Design Systems Inc	864,740	13,315,505	3,631,908
Cairn Energy plc	475,999	21,572,257	14,839,441
Calgon Carbon Corp	138,850	1,844,814	1,967,505
California Pizza Kitchen Inc	69,150	1,257,786	904,482
California Water Service Group	7,500	296,661	313,950
Callaway Golf Company	226,960	3,840,857	1,629,573
Cal-Maine Foods Inc	26,980	638,125	604,082
Calpine Corp	43,152	672,967	293,865
Caltex Australia Ltd	151,849	2,600,803	940,047
Cambrex Corp	47,205	945,591	107,627
Camden Property Trust	184,200	9,067,736	3,975,036
Cameco Corp	491,900	13,853,662	8,425,422
Cameron International Corp	1,301,633	52,369,069	28,544,812
Campbell Soup Company	731,721	14,490,528	20,019,887
Canadian National Railway Company	102,800	3,899,644	3,693,169
Canadian Natural Resources Ltd	392,600	17,715,061	15,262,144
Canadian Oil Sands Trust	27,500	620,363	530,044
Canara Bank Ltd	377,469	1,467,899	1,232,810
Canon Inc	2,236,920	72,549,651	63,866,704
Canon Marketing Japan Inc	35,500	603,495	498,157
Cantel Medical Corp	6,600	80,104	84,942

Security Description	Shares	Cost	Market Value
Cap Gemini S.A.	255,859	10,333,250	8,227,631
Capella Education Company	33,880	1,830,803	1,795,640
Capita Group plc	965,486	5,128,004	9,389,621
Capital One Financial Corp	1,342,742	75,719,740	16,435,162
Capitaland Ltd	461,733	888,052	707,695
CapitaMall Trust	397,777	438,213	345,392
Capitol Federal Financial	3,900	136,217	147,459
Capstead Mortgage Corp	56,600	624,261	607,884
Carbo Ceramics Inc	270,265	10,883,079	7,686,337
Cardinal Health Inc	1,606,917	82,660,463	50,585,747
Cardionet Inc	103,628	2,814,936	2,907,802
Career Education Corp	394,550	10,167,831	9,453,418
Carlisle Companies Inc	218,700	3,723,335	4,293,081
Carlsberg A/S - Class B	214,954	8,359,763	8,812,966
CarMax Inc	1,128,900	14,358,221	14,043,516
Carnival Corp	1,662,639	61,218,186	35,913,002
Carnival plc	538,948	11,953,091	12,244,143
Carpenter Technology Corp	163,700	10,692,451	2,311,444
Carphone Warehouse Group	32,921	83,224	59,220
Carrefour Supermarche	1,491,355	71,932,386	58,214,118
Carter's Inc	147,880	2,743,663	2,781,623
Carver Bancorp Inc	70,333	1,159,404	239,836
Cascade Bancorp	49,600	1,475,924	80,848
Cascade Corp	18,800	1,060,242	331,444
Casey's General Stores Inc	101,310	2,393,067	2,700,925
Cash America International Inc	291,018	10,158,344	4,557,342
Casino Guichard Perrachon Et Cie	48,042	4,207,428	3,126,759
Casio Computer Japanese Ordinary	91,200	932,310	639,887
Castle A. M. & Company	39,400	955,766	351,448
Catalyst Health Solutions Inc	90,800	2,271,193	1,799,656
Catapult Communications Corp	9,400	133,278	65,518
Caterpillar Inc	2,111,648	40,553,122	59,041,678
Cathay General Bancorp	169,888	5,751,424	1,771,932
Cathay Pacific Airways	702,000	682,520	697,471
Catlin Group Ltd	15,948	92,279	71,549
Cato Corp/The - Class A	57,675	1,154,237	1,054,299
CB Richard Ellis Group Inc - Class A	993,236	21,327,848	4,002,741
Cbeyond Inc	509,647	8,278,381	9,596,653
CBL & Associates Properties Inc	112,600	2,742,365	265,736
CBS Corp - Class B	3,518,760	75,449,217	13,512,038
CDI Corp	27,375	785,131	266,085
CEC Entertainment Inc	48,620	1,563,466	1,258,286
Cedar Shopping Centers Inc	75,419	696,408	131,229
Celanese Corp - Series A	239,100	3,295,881	3,196,767
Celera Corp	411,311	4,926,205	3,138,303
Celesio AG	971,308	38,130,959	17,925,518
Celgene Corp	2,607,671	148,306,391	115,780,592
CEMEX S.A. - CPO	629,600	382,197	398,215
CEMIG S.A. - Sponsored ADR	47,800	669,788	706,484

Security Description	Shares	Cost	Market Value
Centene Corp	97,615	2,375,902	1,759,022
Centerpoint Energy Inc	1,574,179	23,182,281	16,418,687
Centex Corp	401,704	8,615,998	3,012,780
Centrais Eletricas Brasileiras - Sponsored ADR	570,600	4,957,088	6,179,598
Central European Distribution Corp	96,600	4,936,473	1,039,416
Central Garden & Pet Company - Class A	121,522	1,686,496	913,845
Central Japan Railway Company	825	7,256,921	4,627,417
Central Pacific Financial Corp	55,040	1,794,566	308,224
Central Vermont Public Service Corp	23,020	463,847	398,246
Centrica plc	4,548,223	19,071,382	14,847,468
Century Aluminum Company	108,200	2,935,858	228,302
Centurytel Inc	628,548	22,220,739	17,674,770
Cephalon Inc	299,040	22,006,677	20,364,624
Cepheid Inc	3,300	86,781	22,770
Ceradyne Inc	76,330	3,360,486	1,383,863
Cerner Corp	566,668	23,962,029	24,916,392
CF Industries Holdings Inc	204,400	29,839,488	14,538,972
CGI Group Inc	318,717	3,353,109	2,578,817
CH Energy Group Inc	41,150	1,855,067	1,929,935
Chaoda Modern Agriculture Holdings Ltd	459,108	423,852	274,280
Charles River Laboratories International Inc	243,790	10,068,059	6,633,526
Charlotte Russe Holdings Inc	59,800	1,142,509	487,370
Chart Industries Inc	160,700	5,461,534	1,266,316
Chattem Inc	108,750	6,728,533	6,095,438
Check Point Software Technologies Ltd	214,900	4,555,992	4,772,929
Checkpoint Systems Inc	233,265	4,552,018	2,092,387
Cheesecake Factory Inc/The	208,789	5,761,588	2,390,634
Chemed Corp	58,452	2,771,288	2,273,783
Chesapeake Energy Corp	1,858,650	60,742,466	31,708,569
Cheung Kong (Holdings)	3,376,000	34,228,261	29,077,161
Cheung Kong Infrastructure Holdings Ltd	145,000	562,013	580,000
Chevron Corp	7,698,784	233,162,573	517,666,219
Chiba Bank	176,500	1,323,010	866,685
Chico's FAS Inc	565,200	7,295,011	3,035,124
Children's Place Retail Stores Inc/The	104,780	4,002,126	2,293,634
China Citic Bank - H	484,000	186,391	182,983
China Coal Energy Company - H	416,000	334,675	307,035
China Communications Construction Company	416,000	472,092	456,258
China Communications Services Corp Ltd - H Shares	238,000	144,925	142,493
China Construction Bank - H	4,331,000	2,373,795	2,458,890
China Cosco Holdings - H	351,000	230,162	228,716
China Life Insurance Company	694,000	2,215,445	2,301,394
China Merchants Bank - H	283,000	487,362	494,428
China Mobile Ltd - Sponsored ADR	23,830	1,152,118	1,037,082
China Mobile Ltd	80,000	921,859	696,774
China Oilfield Services - H	212,000	182,981	167,685
China Petroleum Chemical - H	3,982,000	3,487,631	2,548,480
China Power International Development Ltd	6,012,000	1,895,538	1,194,643
China Railway Group Ltd - H	423,081	269,308	247,298

Security Description	Shares	Cost	Market Value
China Resources Enterprise Ltd	264,000	995,292	408,774
China Resources Land Ltd	380,000	693,123	588,387
China Shenhua Energy Company - H	341,000	801,585	768,240
China Shipping Development Company Ltd	328,000	323,123	310,648
China Telecom Corp Ltd - H	10,580,000	4,016,376	4,368,516
China Travel International	1,998,000	1,228,748	353,195
Chinese Estates Holdings Ltd	475,000	613,524	576,129
Chipotle Mexican Grill Inc - Class A	154,300	17,143,439	10,242,434
Chiquita Brands International Inc	33,800	181,706	224,094
Chiyoda Chemical Engineering	935,400	9,736,875	4,962,535
Choice Hotels International Inc	34,700	1,013,829	895,954
Christian Dior S.A.	17,224	873,870	943,889
Christopher & Banks Corp	62,610	1,141,672	256,075
Chubb Corp/The	1,500,274	46,195,171	63,491,596
Chubu Electric Power Company Inc	241,917	5,854,926	5,314,973
Chugai Pharmaceutical Company Ltd	290,158	4,606,283	4,876,605
Chugoku Bank Ltd	29,000	404,739	369,363
Chugoku Electric Power Company	9,700	214,308	210,165
Chunghwa Telecom Company Ltd	7,208,132	14,268,658	13,157,094
Chuo Mitsui Trust Holdings Inc	1,214,448	7,936,764	3,688,715
Church & Dwight Company Inc	326,685	8,565,672	17,062,758
Cia Saneamento Basico De Sao Paulo	15,500	143,518	173,700
Cia Vale Do Rio Doce - ADR	61,000	1,320,222	811,300
Ciba Holding AG - 2nd Line	19,547	861,568	853,360
Ciber Inc	93,000	654,239	253,890
Cie De Saint-Gobain	669,731	26,305,938	18,779,943
Cie Financiere Richemont	165,723	3,956,099	2,591,403
Cie Generale De Geophysique	12,880	155,937	149,598
Ciena Corp	280,887	18,951,909	2,185,301
Cigna Corp	1,263,747	25,315,707	22,229,310
Cimarex Energy Company	315,488	11,723,516	5,798,669
Cincinnati Bell Inc	861,567	12,827,866	1,981,604
Cincinnati Financial Corp	736,150	26,130,672	16,835,751
Cinemark Holdings Inc	373,718	5,679,772	3,509,212
Cintas Corp	440,212	16,211,402	10,882,041
Circor International Inc	43,926	1,272,856	989,214
Cisco Systems Inc	23,320,806	303,586,382	391,089,917
CIT Group Inc	2,100,802	39,033,316	5,987,286
Citigroup Inc	18,601,505	424,981,171	47,061,808
Citigroup Inc Depositary Shares	199,368	3,363,901	3,046,343
Citizen Watch	95,650	719,552	387,365
Citrix Systems Inc	775,632	23,505,589	17,560,308
City Developments	255,521	1,072,424	857,227
City National Corp	224,622	8,260,922	7,585,485
CKE Restaurants Inc	376,100	4,172,014	3,159,240
Clarcor Inc	120,185	3,677,905	3,027,460
Clariant AG - Registered	205,603	1,819,051	797,422
Clean Harbors Inc	85,022	4,976,605	4,081,056
Clearwater Paper Corp	21,800	247,430	175,054

Security Description	Shares	Cost	Market Value
Clearwire Corp - Class A	9,308	48,859	47,936
Cleco Corp	121,090	2,779,197	2,626,442
Cliffs Natural Resources Inc	623,310	24,830,501	11,319,310
Clorox Company/The	644,127	25,771,713	33,159,658
CLP Holdings Ltd	1,891,500	13,351,504	12,996,435
CME Group Inc	282,987	136,698,669	69,725,167
CMS Energy Corp	826,570	16,981,131	9,786,589
CNA Financial Corp	89,200	2,912,901	817,072
CNA Surety Corp	18,200	368,863	335,608
CNP Assurances	33,071	2,835,736	2,085,647
CNP Cie Nationale à Portefeuille	15,042	862,808	697,796
Coach Inc	1,436,379	35,573,087	23,987,529
Cobham plc	240,610	760,581	592,501
Coca-Cola West Japan	3,500	80,121	55,847
Coca-Cola Amatil	42,075	212,345	253,456
Coca-Cola Company/The	7,633,116	191,774,404	335,475,448
Coca-Cola Enterprises Inc	1,613,637	34,014,822	21,283,872
Cognex Corp	390,645	10,362,202	5,215,111
Cognizant Technology Solutions Corp - Class A	1,085,223	41,534,237	22,561,786
Cohu Inc	49,979	1,000,389	359,849
Coinstar Inc	55,200	1,321,783	1,808,352
Coldwater Creek Inc	141,100	2,588,066	354,161
Colfax Corp	18,400	136,644	126,408
Colgate-Palmolive Company	1,968,159	61,358,768	116,082,018
Collective Brands Inc	214,144	3,150,713	2,085,763
Colonial Bancgroup Inc/The	727,250	11,300,581	654,525
Colonial Properties Trust	90,480	3,852,961	344,729
Columbia Banking System Inc	32,750	829,929	209,600
Columbia Sportswear Company	26,300	865,793	786,896
Columbus Mckinnon Corp	40,001	702,104	348,809
Comcast Corp - Class A	10,473,672	177,062,408	142,860,886
Comcast Corp - Special Class A	20,259	352,742	260,733
Comerica Inc	587,254	23,109,677	10,752,621
ComfortDelGro Corp Ltd	923,387	853,839	826,080
Commerce Bancshares Inc	258,172	10,566,524	9,371,644
Commercial Metals Company	490,088	10,416,860	5,660,516
Commerzbank AG	827,879	22,724,469	4,523,105
Commonwealth Bank of Australia	19,794	547,847	477,637
CommScope Inc	381,676	10,862,148	4,335,839
Community Bank System Inc	65,750	1,413,651	1,101,313
Community Health Systems Inc	369,090	10,958,585	5,661,841
CommVault Systems Inc	82,000	930,013	899,540
Compal Electronics Inc	3,589,408	3,315,648	2,572,028
Compal Electronics Inc - ADR	151,800	681,924	543,899
Compass Group plc	6,821,588	31,754,431	31,190,937
Compass Minerals International Inc	132,392	6,338,247	7,462,937
Computer Programs & Systems Inc	34,300	1,021,672	1,141,161
Computer Sciences Corp	686,271	21,830,934	25,282,224
Compuware Corp	1,069,743	22,967,433	7,049,606

Security Description	Shares	Cost	Market Value
comScore Inc	148,100	2,848,946	1,790,529
Comstock Resources Inc	224,800	8,776,000	6,699,040
Comtech Telecommunications Corp	60,720	2,374,856	1,504,034
ConAgra Foods Inc	1,997,457	37,264,264	33,697,100
Concho Resources Inc	329,690	6,773,558	8,436,767
Concur Technologies Inc	403,972	5,611,560	7,752,223
ConMed Corp	56,205	1,377,459	809,914
Conn's Inc	21,470	333,985	301,439
ConocoPhillips	6,003,030	170,673,517	235,078,655
Consol Energy Inc	625,595	27,797,832	15,790,018
Consolidated Edison Inc	1,187,563	38,411,046	47,039,370
Consolidated Graphics Inc	21,390	1,035,160	272,081
Consolidated Water Company Ltd	13,200	331,075	143,220
Constellation Brands Inc - Class A	768,209	21,225,856	9,141,687
Constellation Energy Group Inc	611,375	20,049,352	12,631,008
Contact Energy Ltd	14,915	43,576	48,693
Contax Participacoes S.A. - ADR	774,011	0	736,084
Continental Airlines - Class B	313,800	4,216,698	2,764,578
Continental Resources Inc (Oklahoma)	3,145	154,897	66,705
Convergys Corp	706,326	16,642,843	5,707,114
Con-Way Inc	300,100	11,526,379	5,380,793
Cooper Companies Inc/The	140,000	6,359,871	3,701,600
Cooper Industries Ltd - Class A	610,067	12,072,804	15,776,333
Copa Holdings S.A. - Class A	22,331	652,022	640,230
Copart Inc	361,350	8,866,991	10,717,641
Core Laboratories Nv	35,700	2,401,873	2,611,812
Corinthian Colleges Inc	367,160	6,252,068	7,141,262
Corn Products International Inc	268,480	12,668,049	5,691,776
Corning Inc	5,168,089	78,459,641	68,580,541
Corporacion Financiera Alba S.A.	252,908	13,178,963	9,502,742
Corporate Executive Board Company/The	168,800	10,131,245	2,447,600
Corporate Office Properties Trust	27,800	823,095	690,274
Corrections Corp of America	438,000	11,298,884	5,610,780
Corvel Corp	16,752	349,700	338,725
Cosan Ltd - Class A	546,100	7,118,516	1,337,945
Cosco Corp Singapore Ltd	320,000	227,109	172,609
Cosco Pacific Ltd	1,704,000	2,210,030	1,682,013
Cosmo Oil Company Ltd	5,000	12,784	15,086
Costco Wholesale Corp	1,661,910	44,878,466	76,979,671
Cougar Biotechnology Inc	5,000	150,203	161,000
Cousins Properties Inc	154,000	4,928,174	991,760
Covance Inc	339,485	11,535,580	12,095,851
Covanta Holding Corp	10,450	238,853	136,791
Coventry Health Care Inc	920,537	30,873,648	11,911,749
Covidien Ltd	2,008,443	67,081,859	66,760,645
Cracker Barrel Old Country Store Inc	50,067	1,130,352	1,433,919
Crane Company	199,771	6,483,284	3,372,134
Credicorp Ltd	39,800	2,171,982	1,864,232

Security Description	Shares	Cost	Market Value
Credit Agricole S.A.	311,625	7,946,234	3,439,044
Credit Saison Company	14,918	422,724	144,241
Credit Suisse Group	1,174,244	45,938,112	35,793,762
Credit Suisse Group - Sponsored ADR	300	14,410	9,147
Cree Inc	367,101	8,237,677	8,637,887
CRH (Cement Roadstone Holdings)	806,191	17,788,006	17,359,420
CRH plc	1,161,350	29,490,328	25,256,722
CRH plc - FPR	110,255	1,214,172	2,400,723
CRH plc - Rights	60,700	1,329,244	1,319,281
Crocs Inc	154,600	4,194,727	183,974
Cross Country Healthcare Inc	58,010	990,804	379,966
Crown Castle International Corp	52,965	1,622,639	1,081,016
Crown Holdings Inc	443,348	8,865,877	10,077,300
CryoLife Inc	41,180	318,300	213,312
CSG Systems International Inc	104,700	1,369,269	1,495,116
CSR Ltd	180,116	268,317	150,174
CSX Corp	1,513,669	24,692,695	39,128,344
CTS Corp	61,740	766,046	222,881
Cubic Corp	33,520	667,325	849,062
Cubist Pharmaceuticals Inc	111,360	2,106,562	1,821,850
Cullen/Frost Bankers Inc	234,506	10,770,906	11,007,712
Cummins Inc	808,451	15,975,975	20,575,078
Curtiss-Wright Corp	107,240	3,614,943	3,008,082
Cutera Inc	84,600	548,707	540,594
CVB Financial Corp	685,900	7,078,081	4,547,517
CVS Caremark Corp	5,530,449	105,725,412	152,032,043
Cyberonics Inc	52,780	1,219,684	700,391
Cybersource Corp	168,294	2,354,996	2,492,434
Cymer Inc	60,920	2,266,970	1,356,079
Cypress Semiconductor Corp	552,582	3,195,609	3,740,980
Cyrela Brazil Realty S.A.	111,300	1,335,363	443,798
Cytec Industries Inc	169,606	6,705,927	2,547,482
D.R. Horton Inc	1,316,327	37,134,719	12,768,372
Daewoo Shipbuilding & Marine Engineering Company	266,843	3,987,081	4,137,923
Dai Nippon Printing Company Ltd	311,600	4,221,988	2,836,169
Daicel Chemical Industries Ltd	48,000	236,142	171,550
Daido Steel Company	3,000	16,507	7,381
Daihatsu Motor Company Ltd	2,000	23,233	15,572
Daiichi Sankyo Company Ltd	366,550	7,575,446	6,115,970
Daikin Industries	56,900	1,758,398	1,543,910
Daily Mail & General Trust	90,266	733,213	302,756
Daimler AG - Registered Shares	248,621	14,282,001	6,407,127
Dainippon Sumitomo Pharma Company Ltd	17,200	138,962	142,448
Daito Trust Construction	212,514	8,723,622	7,100,296
Daiwa House Industry Company Ltd	374,800	3,788,874	3,005,382
Daiwa Securities	390,500	3,377,919	1,692,153
Daktronics Inc	80,796	1,582,341	529,214
Danaher Corp	1,370,881	61,759,211	74,329,168
Danisco A/S	56,539	2,129,382	1,690,672

Security Description	Shares	Cost	Market Value
Darden Restaurants Inc	527,787	11,711,612	18,081,983
Darling International Inc	153,130	2,454,834	568,112
Dassault Systems S.A.	22,259	1,013,964	864,729
Datang International Power Generation Company Ltd	674,000	321,518	296,560
Davita Inc	683,100	36,179,808	30,022,245
Dawson Geophysical Company	8,000	384,153	108,000
DBS Group Holdings Ltd	6,514,664	46,142,608	36,211,624
DCT Industrial Trust Inc	128,285	392,360	406,663
De La Rue plc	9,016	127,595	125,612
Dealertrack Holdings Inc	79,100	2,769,109	1,036,210
Dean Foods Company	614,850	19,422,114	11,116,488
Decker's Outdoor Corp	114,840	10,468,754	6,091,114
Deere & Company	1,478,003	26,014,213	48,581,959
Del Monte Foods Company	630,168	5,777,538	4,593,925
Delek US Holdings Inc	174,300	1,774,353	1,805,748
Delhaize Freres Npv	188,895	14,479,137	12,241,348
Dell Inc	7,713,130	114,999,901	73,120,472
Delphi Financial Group Inc - Class A	280,601	7,290,573	3,776,889
Delta Air Lines Inc	16,000	318,707	90,080
Delta Petroleum Corp	163,800	2,257,723	196,560
Deltic Timber Corp	23,160	1,172,336	912,736
Deluxe Corp	263,202	7,526,191	2,534,635
Dena Company Ltd	3	12,430	9,750
Denbury Resources Inc	1,130,325	14,823,959	16,796,630
Denison Mines Corp	181,500	1,662,215	132,495
Denki Kagaku Kogyo	94,606	317,708	169,538
Denso Corp	658,450	12,991,787	13,013,004
Dentsply International Inc	610,298	18,745,814	16,386,501
Dentsu Inc	67,400	1,470,187	1,020,861
Denway Motors Ltd	15,911,500	5,266,985	6,159,290
Desarrolladora Homex - ADR	22,200	1,392,158	293,928
Deutsche Bank AG - ADR	9,800	1,460,544	398,370
Deutsche Bank AG - Registered	654,969	37,556,843	26,888,105
Deutsche Boerse AG	280,156	19,134,645	16,924,322
Deutsche Post AG	1,842,981	45,761,277	19,869,038
Deutsche Postbank AG	14,724	746,518	233,611
Deutsche Telekom AG - Registered	5,484,668	92,481,160	68,232,281
Developers Diversified Realty Corp	200,000	12,709,751	426,000
Devon Energy Corp	1,871,613	71,340,236	83,642,385
DeVry Inc	250,330	7,783,256	12,060,899
Dexia Npv	104,727	2,800,748	361,520
Diageo plc	907,367	12,396,323	10,229,018
Diamond Foods Inc	77,680	1,903,089	2,169,602
Diamond Offshore Drilling Inc	324,678	21,051,982	20,409,259
Diamondrock Hospitality Company	176,100	2,906,823	706,161
DIC Corp	148,098	396,256	215,917
Dick's Sporting Goods Inc	349,235	8,724,234	4,983,583
Diebold Inc	234,830	6,805,663	5,013,621
Digi International Inc	45,030	536,984	345,380

Security Description	Shares	Cost	Market Value
Digital Realty Trust Inc	115,267	4,028,678	3,824,559
Digital River Inc	236,800	10,615,009	7,061,376
Dime Community Bancshares	259,950	3,983,963	2,438,331
Dine Equity Inc	29,475	1,351,192	349,574
Diodes Inc	459,067	10,289,244	4,870,701
Dionex Corp	163,720	6,045,888	7,735,770
DIRECTV Group Inc/The	2,048,939	49,826,845	46,695,320
Discover Financial Services	1,874,548	18,582,989	11,828,398
Discovery Communications Inc - Series A	79,244	1,566,480	1,269,489
Discovery Communications Inc - Series C	78,831	1,344,742	1,154,874
DISH Network Corp - Class A	475,200	10,023,799	5,279,472
DnB Nor ASA	774,649	3,502,972	3,470,495
Dogan Sirketler Grubu Holdings A.S.	4,996,129	4,071,945	1,642,432
Dolby Laboratories Inc - Class A	419,110	9,079,611	14,295,842
Dollar Financial Corp	299,900	6,652,449	2,855,048
Dollar Tree Inc	426,917	13,049,484	19,019,152
Dominion Resources Inc	2,182,547	55,988,254	67,637,132
Domtar Corp	431,700	2,600,193	410,115
Donaldson Company Inc	325,363	6,543,368	8,732,743
Donegal Group Inc - Class A	16,374	289,728	251,668
Dongbu Insurance Company Ltd	126,820	373,415	1,879,494
Dongfeng Motor Group Company Ltd - H	238,000	91,739	123,146
Douglas Emmett Inc	300	4,488	2,217
Dover Corp	826,809	20,146,079	21,811,221
Dow Chemical Company/The	4,280,075	103,925,726	36,081,032
Dowa Holdings Company Ltd	138,142	911,384	513,295
Dowa Mining Company Ltd - Rights	136,142	0	0
DPL Inc	538,549	12,672,861	12,138,894
Dr Pepper Snapple Group Inc	865,369	17,426,933	14,633,390
Drax Group plc	925,376	12,347,834	6,850,792
DreamWorks Animation SKG Inc - Class A	285,700	8,551,387	6,182,548
Dress Barn Inc/The	139,838	1,952,560	1,718,609
Dresser-Rand Group Inc	63,055	2,211,043	1,393,516
Drew Industries Inc	43,000	1,166,299	373,240
Dril-Quip Inc	71,530	2,427,420	2,195,971
DS Norden	10,006	783,521	279,587
DSP Group Inc	56,565	1,206,245	244,361
DST Systems Inc	176,824	7,989,102	6,121,647
DSV A/S	53,856	475,844	394,571
DSW Inc - Class A	24,997	327,056	232,222
DTE Energy Company	871,961	31,922,845	24,153,320
DTS Inc	407,695	8,137,816	9,809,142
Du Pont (E I) De Nemours & Company	3,521,463	100,583,721	78,634,269
Ducommun Inc	9,000	348,101	130,860
Duke Energy Corp	5,249,306	67,020,204	75,170,062
Duke Realty Corp	718,000	17,784,641	3,949,000
Dun & Bradstreet Corp/The	207,093	16,055,217	15,946,161
Dupont Fabros Technology	507,700	2,479,723	3,492,976

Security Description	Shares	Cost	Market Value
Dycom Industries Inc	118,950	3,601,582	688,721
Dynamic Materials Corp	198,831	6,904,219	1,821,292
Dynegy Inc - Class A	2,472,796	42,319,411	3,486,642
E Health Inc	49,600	801,824	794,096
E M S Technologies Inc	33,160	860,851	578,974
E Q T Corp	443,300	14,223,518	13,888,589
E W Scripps Company - Class A	55,999	535,911	75,599
E*Trade Financial Corp	1,356,400	20,307,536	1,736,192
E.ON AG	1,699,841	65,052,230	47,507,301
Eagle Materials Inc	104,240	2,149,534	2,527,820
Earthlink Inc	218,700	1,889,791	1,436,859
East Japan Railway Company	191,600	13,372,781	9,951,483
East West Bancorp Inc	304,158	6,813,125	1,390,002
Eastgroup Properties Inc	63,935	2,719,707	1,794,655
Eastman Chemical Company	296,354	11,208,206	7,942,287
Eastman Kodak Company	1,532,205	43,756,854	5,822,379
Eaton Corp	612,354	26,525,632	22,571,368
Eaton Vance Corp	713,554	15,995,579	16,304,709
Ebay Inc	4,353,516	78,620,987	54,680,161
Ebix Inc	5,000	120,996	124,250
Echo Star Corp - Class A	14,000	271,682	207,620
Eclipsys Corp	110,240	2,345,249	1,117,834
Ecolab Inc	708,729	11,279,399	24,614,158
Edison International	1,493,306	35,268,914	43,022,146
Edwards Lifesciences Corp	207,528	5,506,652	12,582,423
EFG Eurobank Ergasias	67,577	1,202,417	389,393
Eisai Company Ltd	61,512	2,105,104	1,793,607
El Ezz Steel Rebars S.A.E.	1,102,265	2,383,692	1,410,602
El Paso Corp	2,900,913	53,935,325	18,130,706
El Paso Electric Company	104,540	2,083,605	1,472,969
Elan Corp plc	13,500	172,397	94,638
Eldorado Gold Corp	104,600	772,129	947,773
Electric Power Development Company Ltd	117,800	4,416,917	3,482,596
Electricite De France (EDF)	505,068	40,443,736	19,805,545
Electro Scientific Industries Inc	51,690	1,075,811	306,005
Electrolux AB - Series B	94,796	1,355,183	739,581
Electronic Arts Inc	1,162,420	38,787,946	21,144,420
Eli Lilly & Company	3,904,933	138,403,717	130,463,812
Elizabeth Arden Inc	12,892	247,477	75,160
Elpida Memory Inc	351,700	12,364,086	2,421,343
Embarq Corp	677,717	22,600,101	25,651,588
EMC Corp	7,750,671	75,460,856	88,357,649
Emcor Group Inc	253,877	6,540,068	4,359,068
Emergency Medical Services Corp - Class A	30,570	995,874	959,592
Emergent Biosolutions Inc	2,600	52,511	35,126
Emeritus Corp	6,000	108,095	39,360
Emerson Electric Company	2,979,594	62,234,350	85,156,797
Empire Company Ltd - A Shares	4,400	174,743	185,352
Employers Holdings Inc	22,100	212,160	210,834

Security Description	Shares	Cost	Market Value
Emulex Corp	145,444	1,747,445	731,583
Enbridge Inc	133,900	4,560,693	3,868,589
Encana Corp	190,340	12,602,410	7,806,338
Encore Acquisition Company	194,900	5,023,489	4,535,323
Endo Pharmaceuticals Holdings Inc	713,311	22,044,156	12,611,338
Endurance Specialty Holdings Ltd	92,877	3,712,290	2,316,352
Enel S.p.A.	169,291	1,183,350	811,973
Energen Corp	366,960	20,886,084	10,689,545
Energias De Portugal S.A.	225,761	942,073	783,228
Energizer Holdings Inc	218,573	8,478,468	10,860,892
Energy Conversion Devices	23,696	773,422	314,446
Energys	201,200	5,323,995	2,438,544
Eni S.p.A.	1,025,290	21,206,567	19,901,878
Enpro Industries Inc	60,960	1,736,748	1,042,416
Ensco International Inc	772,950	40,054,917	20,405,880
Ensign Group Inc/The	1,000	16,556	15,460
Entergy Corp	725,928	30,602,674	49,428,438
Entertainment Properties Trust	67,990	2,974,748	1,071,522
Enzo Biochem Inc	59,900	836,988	240,798
Enzon Inc	54,800	334,333	332,636
EOG Resources Inc	1,177,551	50,964,090	64,482,693
Epicor Software Corp	101,281	1,226,189	385,881
Epiq Systems Inc	92,660	1,379,563	1,670,660
Equifax Inc	626,161	18,664,110	15,309,636
Equinix Inc	13,800	736,682	774,870
Equity Lifestyle Properties	35,700	1,486,827	1,360,170
Equity One Inc	118,100	3,150,794	1,439,639
Equity Residential	955,159	28,246,052	17,527,168
eResearch Technology Inc	85,557	453,074	450,030
Ericsson LM Telephone Company - Sponsored ADR	126,820	1,262,193	1,025,974
Ericsson LM Telephone Company - B Shares	7,402,571	78,896,993	60,439,750
Erste Group Bank AG	7,145	171,786	120,952
Esco Technologies Inc	61,800	2,397,399	2,391,660
Esprit Holdings Ltd	855,800	4,525,423	4,361,819
Essex Property Trust Inc	122,675	12,517,685	7,034,185
Essilor International S.A.	639,988	20,092,398	24,726,621
Estee Lauder Companies Inc - Class A	443,470	16,601,015	10,931,536
Esterline Technologies Corp	288,728	11,784,739	5,829,418
Ethan Allen Interiors Inc	61,490	2,023,916	692,377
Eurazeo	5,728	310,130	153,470
European Aeronautic Defence and Space Company	1,255,929	25,675,152	14,607,273
Euroseas Ltd	215,400	2,907,109	829,290
Eutelsat Communications	13,719	315,982	291,435
ev3 Inc	557,359	6,790,237	3,957,249
Evercore Partners Inc - Class A	222,673	5,475,975	3,440,298
Everest Re Group Ltd	218,650	14,030,201	15,480,420
Exar Corp	73,380	881,548	457,891
Exco Resources Inc	411,640	7,118,168	4,116,400
Exelon Corp	2,290,461	56,225,862	103,964,025

Security Description	Shares	Cost	Market Value
Exlservice Holdings Inc	1,320	29,039	11,378
Exor S.p.A.	52,609	1,409,149	530,154
Expedia Inc	736,300	22,024,071	6,685,604
Expeditors International of Washington Inc	895,918	43,660,314	25,345,520
Experian Group Ltd	1,034,174	5,667,188	6,474,091
Exponent Inc	13,800	417,976	349,554
Express Scripts Inc	1,116,134	29,713,432	51,531,907
Exterran Holdings Inc	247,826	16,286,755	3,970,173
Extra Space Storage Inc	264,520	3,061,631	1,457,505
Exxon Mobil Corp	18,125,534	417,805,459	1,234,348,865
EZCORP Inc - Class A	54,500	895,814	630,565
F N B Corp	34,893	501,661	267,629
F5 Networks Inc	423,700	10,756,912	8,876,515
Factset Research Systems Inc	262,022	13,422,811	13,098,480
Fair Isaac Corp	174,300	5,966,245	2,452,401
Fairchild Semiconductor International Inc	526,860	9,775,401	1,965,188
Fairfax Financial Holdings Ltd	9,100	2,530,889	2,357,906
Fairfax Media Ltd	76,416	201,277	53,890
Fairpoint Communications Inc	171,540	1,349,772	133,801
Family Dollar Stores Inc	689,950	18,662,977	23,023,632
Family Mart	12,213	376,972	370,953
Fannie Mae	6,000	6,914	4,200
Fanuc Ltd	380,850	28,076,287	25,564,802
Faro Technologies Inc	31,410	1,261,844	422,150
Fast Retailing Company Ltd	90,909	9,763,534	10,280,992
Fastenal Company	599,726	29,794,030	19,284,190
FBL Financial Group Inc - Class A	31,993	355,254	132,771
Federal Realty Investment Trust	215,248	17,293,092	9,901,408
Federal Signal Corp	148,470	2,769,486	782,437
Federated Investors Inc - Class B	627,438	18,497,145	13,966,770
Fedex Corp	1,230,967	58,472,684	54,765,722
FEI Company	410,544	9,248,715	6,334,694
Fiat S.p.A.	28,688	302,101	200,729
Fidelity National Financial Inc - Class A	839,867	11,839,530	16,385,805
Fidelity National Information Services Inc	657,748	14,584,588	11,971,014
Fielmann AG	3,684	292,242	224,948
Fifth Third Bancorp	2,678,672	88,864,501	7,821,722
Financial Federal Corp	67,952	1,712,561	1,439,223
Finish Line Inc/The - Class A	96,205	1,121,180	636,877
Finmeccanica S.p.A.	212,346	2,896,854	2,641,701
First American Corp	496,770	14,676,407	13,169,373
First Bancorp Puerto Rico	143,010	1,750,009	609,223
First Cash Financial Services Inc	48,800	1,167,145	728,096
First Commonwealth Financial Corp	394,940	4,357,432	3,503,118
First Financial - 144A GDR	48,113	667,185	444,083
First Financial Bancorp	62,100	954,165	591,813
First Financial Bankshares Inc	54,475	2,495,950	2,624,061
First Financial Holding Company	978,455	619,260	451,546
First Financial Holdings Inc	23,950	696,078	183,218

Security Description	Shares	Cost	Market Value
First Horizon National Corp	766,191	20,803,997	8,228,888
First Mercury Financial Corp	213,900	4,068,364	3,088,716
First Midwest Bancorp Inc	280,825	5,925,227	2,412,287
First Niagara Financial Group Inc	414,400	5,990,719	4,516,960
First Potomac Realty Trust	75,284	905,017	553,337
First Quantum Minerals Ltd	6,400	150,810	180,583
First Solar Inc	39,400	4,536,603	5,228,380
First State Bancorp	20,000	358,500	28,200
FirstEnergy Corp	1,146,792	36,433,718	44,266,171
FirstGroup plc	87,360	653,855	334,957
FirstMerit Corp	292,100	7,139,121	5,316,220
Fischer (Georg) AG	1,468	1,112,949	172,227
Fiserv Inc	900,521	34,045,374	32,832,996
Flagstar Bancorp Inc	62,095	928,008	46,571
Fletcher Building Ltd	21,445	58,148	73,438
Flextronics International Ltd	2,406,520	11,709,583	6,954,843
Flir Systems Inc	1,287,020	25,013,165	26,358,170
Flowers Foods Inc	258,140	6,674,686	6,061,127
Flowserve Corp	274,265	22,015,630	15,391,752
Fluor Corp	1,174,419	37,046,166	40,576,176
Flushing Financial Corp	25,000	456,526	150,500
FMC Corp	439,072	14,188,487	18,941,566
FMC Technologies Inc	727,805	16,618,811	22,831,243
Fondiaria - Sai S.p.A.	24,411	1,055,486	285,212
Foot Locker Inc	1,103,279	20,733,046	11,562,364
Force Protection Inc	109,900	512,186	527,520
Ford Motor Company	7,547,012	85,627,086	19,848,642
Ford Otomotiv Sanayi A.S.	79,513	587,243	215,767
Forest Laboratories Inc	1,580,235	56,833,911	34,701,961
Forest Oil Corp	367,300	10,900,388	4,829,995
Forestar Group Inc	58,800	1,275,160	449,820
FormFactor Inc	74,750	3,097,884	1,346,995
Forrester Research Inc	206,771	5,243,408	4,251,212
Fortescue Metals Group Ltd	410,574	662,301	727,430
Fortis	1,103,196	23,357,194	2,025,699
Fortis - Rights	2,225,977	0	0
Fortis NPV - Strip VVPR	413,646	0	549
Fortum Oyj	85,591	2,004,546	1,630,722
Fortune Brands Inc	715,098	30,350,244	17,555,656
Forward Air Corp	58,200	2,035,464	944,586
Fossil Inc	97,960	1,918,034	1,537,972
Foster LB Company - Class A	11,000	494,139	273,130
Foster Wheeler AG	32,580	1,793,859	569,173
Fosters Group Ltd	7,261,652	20,053,226	25,529,703
Foundation Coal Holdings Inc	5,950	268,067	85,383
FPIC Insurance Group	172,400	5,788,983	6,383,972
FPL Group Inc	1,452,558	40,188,627	73,688,267
France Telecom S.A.	4,161,013	110,063,753	94,746,495
Franklin Electric Company Inc	2,300	101,282	50,899

Security Description	Shares	Cost	Market Value
Franklin Resources Inc	646,001	40,351,504	34,800,074
Franklin Street Properties Corp	134,900	1,889,524	1,659,270
Fraser & Neave Ltd	702,559	1,370,607	1,169,237
Freddie Mac	6,100	7,911	4,636
Fred's Inc	73,375	946,213	827,670
Freeport-McMoran Copper & Gold Inc	1,466,218	46,661,773	55,877,568
Fresenius AG - Preferred	7,421	550,686	339,431
Fresenius Medical Care	319,033	17,639,069	12,381,247
Fresenius SE	4,747	324,136	180,569
Fresh Del Monte Produce Inc	251,800	5,109,293	4,134,556
Friends Provident plc	896,234	2,771,317	890,240
Frontier Communications Corp	1,263,898	17,009,203	9,074,788
Frontier Financial Corp	80,900	1,944,885	88,990
Frontier Oil Corp	721,302	15,379,098	9,225,453
Frontline Ltd	27,000	574,722	479,851
Frontline Ltd	32,800	1,592,018	570,392
FTI Consulting Inc	281,427	12,274,873	13,925,008
Fubon Financial Holding Company Ltd	10,248,000	6,382,950	6,179,866
Fuel Tech Inc	8,700	215,547	91,002
Fugro Nv - CVA	21,280	1,474,202	676,670
Fuji Electric Company Ltd	62,000	239,691	72,816
Fuji Heavy Industries Ltd	522,000	2,658,982	1,701,772
Fuji Media Holdings Inc	207	304,553	230,955
Fujifilm Holdings Corp	378,094	11,833,127	8,134,553
Fujitsu Ltd	573,200	3,584,078	2,118,234
Fukuoka Financial Group Inc	283,000	1,294,341	856,708
Fulton Financial Corp	582,716	5,564,202	3,863,407
Furukawa Electric Company	164,200	967,536	462,161
G F I Group Inc	585,762	4,400,966	1,880,296
G&K Services Inc - Class A	38,820	1,432,108	734,086
G4S plc	2,490,113	8,888,190	6,920,686
Gail India Ltd	484,427	2,115,497	2,345,033
Gamco Investors Inc - Class A	2,500	62,313	81,625
Gamesa Corp Tecnolgica S.A.	248,842	3,728,724	3,191,544
Gamestop Corp - Class A	913,536	40,811,274	25,597,279
Gannett Company Inc	1,900,916	73,271,577	4,182,015
Gap Inc/The	1,903,550	23,445,709	24,727,115
Gardner Denver Inc	383,169	11,620,512	8,330,094
Garmin Ltd	102,500	2,216,694	2,174,025
Gartner Inc	705,945	11,982,763	7,772,454
Gas Natural SDG	116,361	2,888,181	1,589,728
Gatx Corp	189,050	6,285,656	3,824,482
Gaz De France	863,514	33,159,953	29,636,703
Gazprom Oao - Sponsored ADR	69,620	2,560,665	1,037,338
GDF Suez - Strip VVPR	106,806	0	142
Geberit AG - Registered	41,952	4,617,107	3,774,407
Gencorp Inc	78,000	1,349,588	165,360
Genentech Inc	43,348	3,558,735	4,118,060

Security Description	Shares	Cost	Market Value
General Cable Corp	31,090	1,219,551	616,204
General Communication Inc - Class A	77,980	844,570	520,906
General Dynamics Corp	1,566,319	64,235,429	65,143,207
General Electric Company	39,551,471	657,208,388	399,865,372
General Mills Inc	1,369,515	46,978,597	68,311,408
General Motors Corp	1,869,290	68,022,304	3,626,423
Genesco Inc	36,430	1,215,424	685,977
Genesee & Wyoming Inc - Class A	2,300	93,266	48,875
Genoptix Inc	23,000	739,365	627,440
Genpact Ltd	63,915	544,484	566,287
Gen-Probe Inc	393,562	20,235,677	17,938,556
Gentex Corp	470,678	6,951,796	4,687,953
Gentiva Health Services Inc	74,780	1,450,953	1,136,656
Genuine Parts Company	655,820	14,314,178	19,582,785
Genworth Financial Inc - Class A	1,613,700	48,597,285	3,066,030
Genzyme Corp	918,168	51,544,999	54,529,998
Geo Group Inc/The	149,250	2,461,231	1,977,563
Geoeye Inc	19,400	570,387	383,150
Gerber Scientific Inc	44,900	473,481	107,311
Getinge AB - B Shares	90,232	2,026,342	870,417
Gevity HR Inc	37,400	990,936	147,730
Gibraltar Industries Inc	50,900	1,097,839	240,248
G-III Apparel Group Ltd	12,200	244,617	67,344
Gilead Sciences Inc	3,936,647	95,394,458	182,345,489
Givaudan	6,551	5,973,006	3,399,226
GKN plc	2,011,143	9,572,708	1,967,424
Glacier Bancorp Inc	116,904	2,451,738	1,836,562
Glatfelter	32,698	443,929	204,036
Glaxosmithkline plc	6,465,941	154,294,595	100,789,027
Glaxosmithkline plc - ADR	32,400	1,428,399	1,006,668
Global Cash Access Holdings Inc	1,339,944	11,788,993	5,118,586
Global Industries Ltd	22,100	84,608	84,864
Global Payments Inc	650,853	23,789,350	21,744,999
Golar LNG Ltd	144,200	1,723,973	494,606
Gold Fields Ltd - Sponsored ADR	153,260	2,562,107	1,737,968
Goldcorp Inc	53,900	1,529,577	1,818,158
Golden Agri-Resources Ltd	6,686,994	1,482,682	1,209,659
Goldman Sachs Group Inc/The	1,961,585	187,159,130	207,967,242
Goldman Sachs Ssga Emerging Markets Fund	8,934,287	151,281,516	102,501,423
Goodrich Corp	635,620	23,837,287	24,083,642
Goodrich Petroleum Corp	99,100	3,524,150	1,918,576
Goodyear Tire & Rubber Company	802,628	20,890,100	5,024,451
Google Inc - Class A	974,378	391,664,218	339,142,007
Gorman-Rupp Company	11,000	451,372	217,800
Graco Inc	289,802	7,900,655	4,946,920
Graftech International Ltd	5,000	86,718	30,800
Graham Corp	4,000	135,641	35,880
Grand Canyon Education Inc	184,893	2,662,795	3,191,253
Granite Construction Inc	237,350	8,228,060	8,895,878

Security Description	Shares	Cost	Market Value
Great Atlantic & Pacific Tea Company Inc/The	58,200	1,256,387	309,042
Great Eastern Shipping Company	49,877	351,931	186,541
Great Plains Energy Inc	403,242	11,947,321	5,431,670
Great Wolf Resorts Inc	1,106,047	11,320,637	2,577,090
Greatbatch Inc	302,180	6,580,144	5,847,183
Green Mountain Coffee Roasters Inc	272,425	4,381,302	13,076,400
Greenhill & Company Inc	86,360	6,089,112	6,377,686
Greif Inc - Class A	173,550	8,501,157	5,777,480
Griffon Corp	78,020	1,353,519	585,150
Group 1 Automotive Inc	47,845	1,719,936	668,395
Groupe Bruxelles Lambert S.A.	385,937	33,668,047	26,214,822
Groupe Danone	231,868	13,140,552	11,285,823
Grupo Aeroportuario - ADR	6,400	305,745	184,192
Grupo Mexico S.A. - Series B	1,771,595	3,321,549	1,307,687
GSI Commerce Inc	940,797	15,988,500	12,324,441
GSI Group Inc	72,451	484,284	68,828
Guaranty Financial Group Inc	140,929	1,085,111	147,975
Gudang Garam	1,386,600	1,960,222	708,000
Guess? Inc	251,624	12,086,404	5,304,234
Gulf Island Fabrication Inc	25,020	851,768	200,410
Gulfmark Offshore Inc	28,900	1,000,473	689,554
Gulfport Energy Corp	11,000	235,501	25,520
Gunma Bank Ltd	36,000	264,745	193,176
Gymboree Corp/The	85,800	2,712,153	1,831,830
H S N Inc	74,000	1,232,100	380,360
H&R Block Inc	1,177,370	16,153,388	21,416,360
H.B. Fuller Company	95,970	1,911,304	1,247,610
H.J. Heinz Company	1,255,221	33,253,773	41,497,606
Hachijuni Bank Ltd/The	144,000	816,157	832,480
Haemonetics Corp	92,820	4,925,807	5,112,526
Hain Celestial Group Inc/The	89,373	1,976,040	1,272,672
Hakuhodo DY Holdings Inc	220	10,725	9,400
Halliburton Company	3,077,890	54,528,499	47,614,958
Hamburger Hafen Und Logistik	597	43,519	14,672
Hammerson plc	12,438	184,314	45,372
Han Wha Corp	14,610	268,488	311,581
Hana Financial Group Inc	22,560	707,027	339,236
Hancock Holding Company	54,743	2,063,858	1,712,361
Hanesbrands Inc	701,338	15,641,686	6,711,805
Hang Lung Development Company	289,000	757,680	880,052
Hang Lung Properties	3,287,500	6,351,142	7,720,323
Hang Seng Bank Ltd	328,500	3,567,391	3,308,313
Hanmi Financial Corp	55,300	1,066,740	71,890
Hannover Rueckversicheru - Registered	46,714	1,451,445	1,488,532
Hanover Insurance Group Inc	210,200	10,292,039	6,057,964
Hansen Natural Corp	419,694	13,250,568	15,108,984
Harbin Electric Inc	3,400	77,477	20,910
Harley-Davidson Inc	796,512	32,699,342	10,665,296

Security Description	Shares	Cost	Market Value
Harleysville Group Inc	8,096	247,278	257,534
Harman International Industries Inc	207,956	21,756,742	2,813,645
Harmonic Inc	188,380	1,238,652	1,224,470
Harris Corp	791,284	36,916,367	22,899,759
Harsco Corp	395,700	8,482,841	8,772,669
Harte-Hanks Inc	130,400	2,785,570	697,640
Hartford Financial Services Group Inc/The	1,099,070	51,707,261	8,627,700
Hasbro Inc	486,166	7,828,999	12,188,182
Haseko Corp	13,000	11,354	6,054
Haverty Furniture Companies Inc	36,300	491,012	382,239
Hawaiian Electric Industries Inc	488,713	10,499,178	6,714,917
Hays plc	3,964,937	11,055,652	4,134,486
HCC Insurance Holdings Inc	493,612	11,337,834	12,434,086
HCP Inc	925,200	30,977,261	16,514,820
Headwaters Inc	228,300	7,377,361	716,862
Health Care Reit Inc	393,735	14,769,318	12,044,354
Health Management Associates Inc - Class A	797,100	8,168,096	2,056,518
Health Net Inc	409,340	12,550,286	5,927,243
Healthcare Realty Trust Inc	28,015	760,411	419,945
Healthcare Services Group Inc	194,790	2,855,158	2,916,006
HealthSpring Inc	309,519	6,043,206	2,590,674
Healthways Inc	233,425	9,826,478	2,047,137
Heartland Express Inc	114,740	1,795,104	1,699,299
Heartland Payment Systems Inc	47,000	1,156,524	310,670
Heico Corp	13,200	413,508	320,760
Heidrick & Struggles International Inc	31,670	1,043,702	561,826
Heineken Holding Nv - Class A	386,719	16,975,140	9,390,942
Heineken Nv	206,448	8,955,759	5,865,762
Helix Energy Solutions Group Inc	310,136	10,378,084	1,594,099
Hellenic Bottling Company S.A.	295,270	4,281,798	4,233,924
Hellenic Petroleum S.A.	17,652	258,886	168,040
Helmerich & Payne Inc	579,280	12,747,092	13,190,206
Henderson Land Development	385,000	1,256,865	1,465,484
Henkel KGaA	512,691	20,914,452	13,879,470
Hennes & Mauritz AB - B Shares	196,635	6,742,531	7,349,463
Henry Schein Inc	389,320	11,351,175	15,576,693
Herbalife Ltd	144,219	5,412,804	2,160,401
Herman Miller Inc	222,877	4,485,438	2,375,869
Hermes International	16,165	1,936,394	1,879,236
Hersha Hospitality Trust	114,419	985,870	217,396
Hershey Company/The	609,148	14,041,321	21,167,893
Hess Corp	973,766	28,081,571	52,778,117
Hewitt Associates Inc - Class A	482,137	13,898,728	14,348,397
Hewlett-Packard Company	9,304,769	166,246,386	298,310,894
Hexcel Corp	233,100	3,647,701	1,531,467
hgregg Inc	179,781	1,987,412	2,543,901
Hibbett Sports Inc	88,650	1,882,376	1,703,853
Highwoods Properties Inc	238,470	6,631,972	5,108,027
Hikari Tsushin Inc	300	6,453	5,604

Security Description	Shares	Cost	Market Value
Hill International Inc	31,000	466,273	94,240
Hillenbrand Inc	181,300	3,716,399	2,902,613
Hill-Rom Holdings Inc	218,200	5,542,530	2,157,998
Hindustan Lever Ltd	132,282	674,921	619,237
Hindustan Petroleum Corp	49,530	223,523	262,855
Hino Motors Ltd	476,000	2,970,530	1,036,145
Hirose Electric Company Ltd	150,109	15,202,291	14,377,150
Hiroshima Bank Ltd/The	13,000	64,606	49,357
Hisamitsu Pharmaceutical Company	600	26,585	18,467
Hitachi Chemical Company Ltd	1,000	14,938	11,927
Hitachi Construction Machinery Company Ltd	8,050	165,162	103,427
Hitachi High-Technologies Company	276,100	7,325,982	3,866,015
Hitachi Ltd	5,368,600	36,816,151	14,458,313
Hitachi Metals Ltd	2,000	25,605	13,952
Hittite Microwave Corp	37,040	1,045,348	1,155,648
HLTH Corp	27,561	286,767	285,256
HMS Holdings Corp	83,500	2,463,135	2,747,150
HNI Corp	152,700	3,436,065	1,588,080
Hochtief AG	10,102	857,685	379,974
Hokkaido Electric Power Company Ltd	31,650	669,635	634,474
Hokuhoku Financial Group Inc	372,500	1,065,480	675,078
Hokuriku Electric Power Company	6,900	173,699	165,566
Holcim Ltd	643,723	31,930,052	22,973,730
Holly Corp	103,571	2,199,840	2,195,705
Holmen AB - B Shares	9,450	257,428	156,313
Hologic Inc	1,014,643	24,311,120	13,281,677
Home Bancshares Inc	16,727	411,604	334,038
Home Depot Inc/The	7,208,920	148,857,907	169,842,155
Home Properties Inc	68,900	3,296,185	2,111,785
Home Retail Group plc	496,292	2,118,424	1,598,782
Honam Petrochemical Corp	43,507	3,165,578	1,865,147
Honda Motor - ADR	188,000	6,042,152	4,455,600
Honda Motor Company	1,297,926	33,620,347	30,421,167
Honeywell International Inc	3,275,085	83,194,506	91,243,868
Hong Kong & China Gas Company Ltd	5,485,330	10,618,776	8,649,127
Hong Kong Electric Holdings Ltd	3,200,500	14,294,019	18,996,516
Hong Kong Exchanges & Clearing Ltd	1,100,400	11,657,818	10,393,455
Hopewell Highway Infrastructure Ltd	40,700	11,119	22,950
Hopewell Holdings Ltd	228,000	630,775	598,684
Horace Mann Educators Corp	105,640	2,322,565	884,207
Hormel Foods Corp	373,806	12,069,269	11,853,388
Hornbeck Offshore Services Inc	44,400	1,571,510	676,656
Hospira Inc	672,331	12,889,334	20,748,135
Hospitality Properties Trust	494,924	15,869,008	5,939,088
Host Hotels & Resorts Inc	2,538,883	49,161,968	9,952,421
Hot Topic Inc	210,885	2,164,204	2,359,803
Hoya Corp	457,950	9,155,410	8,948,502
HRPT Properties Trust	385,122	2,205,328	1,228,539

Security Description	Shares	Cost	Market Value
HSBC Holdings plc	8,349,382	76,054,859	47,271,967
HSBC Holdings plc	1,389,200	14,841,044	7,645,081
HSBC Holdings plc - Rights	893,766	0	1,806,322
Huaneng Power International Inc - H	678,000	481,626	449,667
Hub Group Inc - Class A	242,200	6,256,030	4,117,400
Hubbell Inc - Class B	221,500	7,940,383	5,971,640
Hudson City Bancorp Inc	2,946,851	41,918,106	34,448,688
Human Genome Sciences Inc	317,500	4,199,632	263,525
Humana Inc	930,895	34,000,107	24,277,742
Huntington Bankshares Inc	1,094,148	24,509,386	1,816,286
Huntsman Corp	17,226	55,533	53,917
Huron Consulting Group Inc	11,855	644,963	503,008
Husky Energy Inc	35,400	1,079,983	752,653
Husqvarna AB	35,300	238,413	142,185
Hutchinson Technology Inc	29,325	702,517	76,245
Hutchison Telecommunications International Ltd	864,000	221,696	269,791
Hutchison Whampoa Ltd	1,830,300	11,426,119	8,974,374
Hysan Development Company Ltd	192,000	296,332	324,542
Hyundai Heavy Industries	35,202	4,522,416	4,975,233
Hyundai Marine & Fire Insurance Company	91,230	1,514,392	824,417
Hyundai Mipo Dockard	25,865	2,990,601	2,421,484
Hyundai Motor Company Ltd	30,860	1,849,548	1,238,193
I A C/Inter Active Corp	101,200	1,479,151	1,541,276
I P C Holdings Ltd	40,700	1,062,792	1,100,528
I X Y S Corp	5,570	33,732	44,894
I2 Technologies Inc	163,700	1,150,436	1,293,230
IAMGOLD Corp	35,600	288,082	304,380
Iberdrola S.A.	5,186,711	28,309,098	36,360,172
Iberia Lineas Aer De Espana	172,312	417,986	361,470
Ibiden Company Ltd	34,350	1,523,700	822,494
ICAP plc	39,087	234,254	170,457
ICICI Bank Ltd - Sponsored ADR	242,300	4,647,563	3,220,167
ICON plc - Sponsored ADR	24,600	471,705	397,290
Iconix Brand Group Inc	111,000	2,347,403	982,350
ICU Medical Inc	45,000	1,522,333	1,445,400
IDA Corp Inc	160,400	4,993,488	3,746,944
Idemitsu Kosan Company Ltd	24,000	1,781,069	1,793,257
Idex Corp	375,072	13,338,565	8,202,825
IDEXX Laboratories Inc	223,086	11,403,830	7,714,314
IHI Corp Npv	277,068	540,878	314,181
IHS Inc - Class A	86,003	3,034,966	3,541,604
II-VI Inc	63,500	2,331,774	1,090,930
IJM Land BHD - Warrants	102,700	0	5,353
Illinois Tool Works Inc	1,565,513	36,879,106	48,296,076
Illumina Inc	198,785	5,913,603	7,402,753
Imation Corp	99,700	2,466,643	762,705
Imerys S.A.	6,861	303,078	251,008
IMI plc	72,219	459,787	280,785
Immersion Corp	106,300	560,112	311,459

Security Description	Shares	Cost	Market Value
Immucor Inc	562,962	15,180,255	14,158,494
Imperial Tobacco Group plc	1,426,448	38,520,409	32,038,870
IMS Health Inc	782,696	15,713,995	9,760,219
Incitec Pivot Ltd	504,295	720,766	742,814
Incyte Corp	432,900	4,304,324	1,012,986
Independent Bank Corp	31,944	561,906	471,174
Independent Bank Corp	33,280	846,885	77,875
Indian Oil Corp Ltd	19,234	144,776	147,018
Indra Sistemas S.A.	21,893	383,900	422,058
Industria De Diseno Textil S.A. (Inditex)	488,404	16,451,804	19,032,125
Industrial and Commercial Bank of China Ltd - H	4,464,000	2,056,845	2,321,280
Infinity Property & Casualty Corp	113,217	3,637,529	3,841,453
Informatica Corp	384,307	6,008,697	5,095,911
Information Services Group	796,163	5,616,170	2,444,220
Infospace Inc	62,980	1,291,676	327,496
ING Canada Inc - ADR	15,834	333,861	453,065
ING Groep Nv	1,678,602	45,012,816	9,249,022
Ingersoll-Rand Company Ltd - Class A	1,147,812	25,996,825	15,839,806
Ingram Micro Inc - Class A	716,171	12,232,137	9,052,401
Inland Real Estate Corp	109,700	1,949,806	777,773
Inmet Mining Corp	271,700	11,973,592	6,742,021
Innerworkings Inc	863,333	8,794,009	3,686,432
Inpex Holdings Inc	1,048	8,692,238	7,246,978
Insight Enterprises Inc	86,080	1,646,979	263,405
Insituform Technologies Inc - Class A	73,180	1,202,644	1,144,535
Insurance Australia Group	388,874	1,272,881	945,664
Intact Financial Corp	40,732	969,498	1,165,483
Integra Lifesciences Holdings	50,270	2,027,272	1,243,177
Integral Systems Inc/Md	48,600	1,034,485	417,960
Integrated Device Technology Inc	595,641	11,541,026	2,710,167
Integrus Energy Group Inc	262,719	13,082,258	6,841,203
Intel Corp	22,345,858	266,179,290	336,305,163
Interactive Data Corp	154,600	3,746,401	3,843,356
Interactive Intelligence Inc	4,200	39,341	38,052
Intercontinental Exchange Inc	302,541	42,541,510	22,530,228
Intercontinental Hotels Group	60,992	878,397	464,216
Interdigital Inc	26,000	766,425	671,320
Interface Inc - Class A	104,200	1,199,432	311,558
Intergrated Silicon Solution Inc	40,591	241,153	61,292
Intermec Inc	33,146	401,577	344,718
Intermune Inc	9,400	155,112	154,536
International Bancshares Corp	190,700	2,413,380	1,487,460
International Business Machines Corp	5,099,897	289,449,844	494,129,020
International Flavors & Fragrances Inc	338,220	11,757,791	10,302,181
International Game Technology	979,380	14,565,532	9,029,884
International Paper Company	1,773,571	46,772,370	12,485,940
International Power plc	359,558	1,332,310	1,084,859
International Rectifier Corp	241,500	12,406,523	3,262,665
International Speedway Corp - Class A	123,030	6,864,816	2,714,042

Security Description	Shares	Cost	Market Value
Interpublic Group of Companies Inc/The	1,584,598	22,377,001	6,528,544
Intersil Corp - Class A	490,600	11,630,245	5,641,900
Interval Leisure Group Inc	74,000	961,260	392,200
Intervest Bancshares Corp	83,018	1,966,499	178,489
Intesa Sanpaolo	12,384,266	42,363,754	34,077,268
Intevac Inc	39,900	974,550	207,879
Intrepid Potash Inc	65,970	1,280,930	1,217,147
Intuit Inc	1,339,099	32,280,158	36,155,673
Intuitive Surgical Inc	145,194	40,856,233	13,845,700
Invacare Corp	72,600	2,231,330	1,163,778
Invensys plc	75,801	298,508	180,684
Inventec Company Ltd	853,000	334,975	343,343
Inventiv Health Inc	549,127	12,408,404	4,480,876
Inverness Medical Innovations Inc	252,563	8,176,103	6,725,753
Invesco Ltd	1,587,661	32,631,869	22,004,981
Investec plc	31,430	138,775	131,547
Investec plc	95,767	294,637	393,037
Investment Technology Group Inc	320,623	11,467,266	8,182,299
Investor AB - Class B	1,522,724	37,184,555	19,201,429
Investors Real Estate Trust	17,600	176,673	173,536
ION Geophysical Corp	296,900	2,680,690	463,164
Iowa Telecommunications Services	23,600	240,132	270,456
IRIS International	360,085	5,459,827	4,151,780
Iron Mountain Inc	755,167	17,079,323	16,742,052
Irwin Financial Corp	29,800	601,217	58,110
Iscor Ltd	73,184	1,708,424	562,539
Isetan Mitsukoshi Holdings Ltd	79,922	990,312	612,544
iShares Inc MSCI EAFE	61,000	2,355,161	2,292,990
Isis Pharmaceuticals Inc	37,680	542,667	565,577
Isuzu Motors Ltd	13,000	39,508	15,663
Itausa Investimentos Itau S.A. - Preferred	1,660,300	7,994,937	5,747,678
ITO EN Ltd	8,450	156,218	103,091
Itochu Corp	495,151	3,569,766	2,396,296
Itochu Techno-Science Corp	9,173	323,045	188,995
Itron Inc	200,570	11,161,117	9,496,990
ITT Corp	671,570	15,335,714	25,835,298
ITT Educational Services Inc	245,734	19,993,637	29,837,022
ITV plc	1,298,487	2,337,871	353,625
Ixia	969,986	9,521,872	5,014,828
Iyo Bank Ltd	1,000	10,797	10,074
J & J Snack Foods Corp	42,836	1,318,302	1,481,697
J Crew Group Inc	172,400	4,323,153	2,272,232
J.B. Hunt Transport Services Inc	432,812	7,580,674	10,435,097
J.Front Retailing Company Ltd	93,900	551,424	323,236
J2 Global Communications Inc	112,340	2,619,242	2,459,123
Jabil Circuit Inc	1,609,079	30,626,952	8,946,479
Jack Henry & Associates Inc	380,470	9,039,746	6,209,270
Jack In The Box Inc	211,670	4,266,790	4,929,794
Jacobs Engineering Group Inc	641,169	46,172,245	24,787,594

Security Description	Shares	Cost	Market Value
Jafco Company Ltd	700	28,306	12,367
JAKKS Pacific Inc	59,752	1,171,815	737,937
James Hardie Industries Nv	132,267	496,511	385,976
Janus Capital Group Inc	1,022,425	15,192,036	6,799,126
Japan Airlines Corp	176,000	487,157	356,384
Japan Excellent Inc	515	2,208,480	1,835,375
Japan Petroleum Exploration Company Ltd	313,200	18,359,482	12,588,883
Japan Prime Realty Investment Corp	68	164,751	125,164
Japan Real Estate Investment Corp	115	1,137,032	880,227
Japan Retail Fund Investment Corp	92	635,456	350,228
Japan Steel Works	8,000	124,517	74,922
Japan Tobacco Inc	6,669	20,140,506	17,683,620
Jarden Corp	228,200	3,307,113	2,891,294
Jardine Cycle & Carriage Ltd	108,100	904,233	841,931
Jardine Matheson Holdings Ltd	1,037,600	13,323,616	18,884,320
JC Penney Company Inc	914,072	27,155,796	18,345,425
JDA Software Group Inc	167,620	2,105,288	1,936,011
JDS Uniphase Corp	1,094,525	314,421,877	3,557,206
Jefferies Group Inc	652,200	11,380,625	9,000,360
JetBlue Airways Corp	745,342	12,859,018	2,720,498
JFE Holdings Inc	137,050	4,515,713	2,976,331
JGC Corp	770,091	14,162,197	8,701,241
Jiangxi Copper Company Ltd - H	258,000	254,996	268,986
Jo-Ann Stores Inc	48,100	773,951	785,954
John Bean Technologies Corp	67,911	785,384	710,349
Johnson & Johnson	10,447,583	322,486,382	549,542,866
Johnson Controls Inc	2,173,386	28,201,208	26,080,632
Johnson Electric Holdings Ltd	2,291,000	1,456,403	440,463
Johnson Matthey plc	323,533	11,529,566	4,883,140
Jones Apparel Group Inc	166,994	2,870,492	704,715
Jones Lang Lasalle Inc	124,600	10,610,467	2,898,196
Jos A Bank Clothiers Inc	55,763	1,615,432	1,550,769
Joy Global Inc	596,265	21,062,027	12,700,445
Joyo Bank Ltd	174,000	983,841	799,798
JPMorgan Chase & Company	14,686,525	415,487,192	390,367,835
JS Group Corp	185,746	3,054,939	2,079,934
JSC MMC Norilsk Nickel - ADR	139,200	967,385	849,120
JSR Corp	327,517	4,087,524	3,796,770
JTEKT Corp	30,400	256,566	210,525
Julius Baer Holding AG	488,698	30,295,689	12,034,250
Juniper Networks Inc	2,156,466	38,621,602	32,476,378
Jupiter Telecommunications Company Ltd	23	15,795	15,322
Jyske Bank - Registered	274,174	11,035,907	6,255,831
K + S AG	182,605	8,621,219	8,521,930
K T Corp - ADR	285,450	6,214,780	3,936,356
Kaiser Aluminum Corp	19,000	386,863	439,280
Kajima Corp	330,500	1,143,341	809,770
Kaman Corp	54,141	1,249,329	678,928
Kamigumi Company	5,000	31,747	33,158

Security Description	Shares	Cost	Market Value
Kaneka Corp	164,000	1,066,215	803,645
Kansai Electric Power Company	377,050	8,398,452	8,169,353
Kansai Paint Company Ltd	2,000	12,993	11,076
Kansas City Southern Inc	443,748	15,254,016	5,640,037
Kao Corp	1,344,066	35,905,011	26,113,827
Kasikornbank plc - Foreign	723,800	1,137,931	923,501
Kawasaki Heavy Industries Ltd	280,000	705,750	555,634
Kawasaki Kisen Kaisha Ltd	156,000	630,625	481,725
Kaydon Corp	105,790	3,469,280	2,891,241
KB Financial Group Inc	15,806	1,074,334	376,510
KB Financial Group Inc - ADR	29,650	1,426,640	719,013
KB Home	346,672	10,891,644	4,569,137
KBC Groep Nv	1,113	65,943	18,014
KBR Inc	946,110	21,514,775	13,065,779
KBW Inc	14,500	286,510	295,075
KCU Konecranes International Corp	375,297	3,541,547	6,278,351
KDDI Corp	3,947	20,707,560	18,462,225
Keihin Electric Express Railway Company Ltd	83,500	480,572	601,924
Keio Corp	52,000	278,709	294,826
Keisei Electric Railway Company	3,000	16,549	14,974
Keithley Instruments Inc	22,975	309,368	77,885
Kellogg Company	916,575	23,006,473	33,574,142
Kelly Services Inc - Class A	76,025	2,010,356	612,001
Kendle International Inc	187,300	3,470,101	3,925,808
Kennametal Inc	289,307	5,645,794	4,689,666
Kensey Nash Corp	330,000	7,683,118	7,019,100
Keppel Corp	1,963,851	8,219,158	6,472,105
Keppel Corp Ltd - Sponsored ADR	149,100	1,047,695	982,718
Kerry Group	30,225	941,034	611,978
Kerry Properties Ltd	275,000	512,193	663,548
Kesko Oyj - B Shares	76,000	1,682,094	1,577,148
Key Energy Services Inc	49,915	188,470	143,755
Keycorp	1,887,671	36,937,485	14,855,971
Keyence Corp	251,197	47,633,904	47,050,162
KGHM Polska Miedz S.A.	120,797	4,585,815	1,567,491
KHD Humboldt Wedag International	12,000	405,999	82,920
Kikkoman Corp	49,500	501,385	411,957
Kilroy Realty Corp	64,320	3,772,860	1,105,661
Kimberly-Clark Corp	1,487,131	54,942,719	68,571,610
Kimco Realty Corp	754,500	28,432,342	5,749,290
Kinden Corp	5,000	35,076	40,498
Kindred Healthcare Inc	116,900	2,742,621	1,747,655
Kinetic Concepts Inc	225,000	12,172,163	4,752,000
King Pharmaceuticals Inc	1,008,398	22,592,346	7,129,374
Kingboard Chemicals Holdings Ltd	59,000	253,587	121,045
Kingfisher plc	7,327,367	26,721,871	15,722,514
Kinross Gold Corp	111,900	2,011,113	2,037,618
Kintetsu Corp	619,151	2,218,621	2,570,132
Kirby Corp	197,680	6,928,459	5,266,195

Security Description	Shares	Cost	Market Value
Kirin Holdings Company Ltd	158,644	2,066,909	1,673,656
Kite Realty Group Trust	55,800	967,228	136,710
KLA-Tencor Corp	609,028	24,789,279	12,180,560
Knight Capital Group Inc	224,411	3,774,795	3,307,818
Knight Transportation Inc	111,737	1,998,316	1,693,933
Knology Inc	5,400	100,701	22,248
Knot Inc/The	416,137	6,592,460	3,412,323
Kobe Steel Ltd	674,000	1,495,865	859,816
Koc Holdings A.S.	805,862	1,263,763	1,127,113
Kohl's Corp	1,374,507	57,623,372	58,169,136
Komatsu Ltd	311,250	4,843,791	3,371,849
Konami Company	30,400	857,281	454,907
Kone Oyj	760,546	10,713,541	15,752,520
Konica Corp	1,271,132	14,683,680	10,784,738
Koninklijke Ahold Nv	2,751,279	29,301,418	30,136,204
Koninklijke Ahold Nv - ADR	474,260	4,353,458	5,195,044
Koninklijke DSM Nv	113,675	3,172,749	2,990,605
Koninklijke KPN Nv	4,063,096	54,557,229	54,269,400
Kopin Corp	108,380	580,775	251,442
Koppers Holdings Inc	21,200	601,897	307,824
Korea Electric Power - ADR	14,100	221,754	129,015
Korea Electric Power Corp	30,970	930,732	569,808
Korea Zinc Company Ltd	6,942	423,869	567,104
Korn/Ferry International	158,250	3,683,079	1,433,745
Kraft Foods Inc	5,687,117	82,200,512	126,765,838
Krispy Kreme Doughnuts Inc - Warrant	1,231	0	12
Kroger Company/The	2,909,823	53,262,893	61,746,444
K-Swiss Inc	53,425	1,416,563	456,250
KT Corp	320,890	14,304,132	8,931,332
KT Freetel	129,760	2,807,285	2,598,483
Kubota Corp	635,868	3,584,871	3,444,258
Kulicke & Soffa Industries Inc	99,350	763,103	260,297
Kuraray Company Ltd	88,029	798,188	744,196
Kurita Water Industries Ltd	250,800	4,359,474	4,806,767
Kyocera Corp	157,900	12,124,963	10,359,340
Kyowa Hakko Kogyo Company Ltd	73,240	569,418	613,238
Kyushu Electric Power Company Inc	106,563	2,304,698	2,384,370
L-3 Communications Holdings Inc	511,320	39,045,163	34,667,496
Laboratory Corp of America Holdings	510,113	27,641,565	29,836,509
Labranche & Company Inc	101,300	1,083,908	378,862
Laclede Group Inc/The	72,450	2,829,023	2,824,101
Ladbrokes plc	128,838	1,075,642	338,408
Ladish Company Inc	19,700	348,856	143,022
Lafarge-Coppee	211,590	19,677,924	9,520,651
Lagardere S.C.A.	63,008	3,984,695	1,768,064
Lam Research Corp	497,600	13,920,217	11,330,352
Lamar Advertising Company	255,700	13,746,775	2,493,075
Lancashire Holdings Ltd	35,022	201,611	240,954
Lancaster Colony Corp	91,415	2,359,128	3,791,894

Security Description	Shares	Cost	Market Value
Lance Inc	93,670	1,952,028	1,950,209
Land Securities Group plc	169,373	2,960,488	1,061,515
Landauer Inc	26,500	1,478,643	1,343,020
Landec Corp	4,200	55,776	23,394
Landry's Restaurants Inc	1,090	7,484	5,690
Landstar System Inc	205,678	7,210,555	6,884,043
Las Vegas Sands Corp	1,600	41,530	4,816
Lasalle Hotel Properties	118,900	2,493,340	694,376
Lattice Semiconductor Corp	287,200	449,218	396,336
Lawson Inc	11,463	443,062	473,515
Lawson Products Inc	7,500	265,020	91,275
Lawson Software Inc	1,105,510	9,304,821	4,698,418
Layne Christensen Company	15,000	503,522	241,050
Lazard Ltd - Class A	70,367	2,595,278	2,068,790
La-Z-Boy Inc	83,990	1,087,113	104,988
LCA-Vision Inc	33,525	1,431,130	97,558
Leap Wireless International Inc	348,153	10,481,431	12,140,095
Legal & General Group plc	1,588,391	2,720,675	978,990
Legg Mason Inc	498,396	56,972,779	7,924,496
Leggett & Platt Inc	662,724	13,912,403	8,608,785
Legrand S.A.	374,618	6,966,820	6,508,222
Leighton Holdings Ltd	16,584	306,699	222,385
Lend Lease Corp	32,965	367,466	148,647
Lender Processing Services Inc	350,188	10,522,835	10,719,255
Lennar Corp - Class A	595,700	28,766,334	4,473,707
Lennox International Inc	110,115	3,068,872	2,913,643
Leopalace21 Corp	296,670	8,808,411	1,748,121
Leucadia National Corp	591,700	26,473,675	8,810,413
Level 3 Communications Inc	153,400	429,641	141,128
Lexington Realty Trust	127,115	2,393,574	302,534
Lexmark International Inc	469,228	24,352,353	7,915,876
LG Chemical Ltd	29,634	3,067,424	1,928,111
LG Electronics Inc	79,899	10,667,326	5,279,428
LG Display Company Ltd	242,060	4,073,129	4,908,573
LHC Group Inc	65,680	1,747,500	1,463,350
Li & Fung Ltd	4,482,900	10,040,212	10,527,585
Li Ning Company Ltd	242,000	572,989	399,690
Liberty Global Inc - Series A	93,600	2,518,209	1,362,816
Liberty International plc	12,798	188,950	71,404
Liberty Media Corp - Capital Series A	6,685	101,472	46,661
Liberty Media Corp - Entertainment Series A	432,545	8,094,586	8,629,273
Liberty Property Trust	369,262	12,257,934	6,993,822
Life Partners Holdings Inc	26,000	734,849	443,560
Life Technologies Corp	760,534	17,705,371	24,702,144
Life Time Fitness Inc	266,000	11,654,818	3,340,960
Lifepoint Hospitals Inc	204,900	7,810,756	4,274,214
Limited Brands Inc	1,224,592	17,069,981	10,653,950
Lincare Holdings Inc	456,426	12,953,604	9,950,087
Lincoln Educational Services	7,700	130,254	141,064

Security Description	Shares	Cost	Market Value
Lincoln Electric Holdings Inc	164,750	9,758,605	5,220,928
Lincoln National Corp	983,589	23,466,518	6,580,210
Linde AG	116,505	10,653,639	7,919,805
Lindsay Corp	27,555	916,941	743,985
Linear Technology Corp	1,303,807	47,434,160	29,961,485
Link Reit	750,595	1,459,479	1,483,757
Lions Gate Entertainment Corp	180,400	1,755,770	911,020
Lithia Motors Inc	26,100	712,123	58,725
Littelfuse Inc	44,990	1,298,637	494,440
Live Nation Inc	1,131,340	9,369,431	3,020,678
Liz Claiborne Inc	185,800	408,495	458,926
LKQ Corp	903,401	11,306,582	12,891,532
Lloyds TSB Group	1,897,027	14,056,791	1,922,406
LMI Aerospace Inc	16,500	416,676	119,460
Lo Jack Corp	30,000	632,752	135,900
Loblaw Companies Ltd	63,670	2,903,085	1,586,500
Lockheed Martin Corp	1,383,861	65,447,289	95,527,925
Lodgenet Interactive Corp	226,241	4,579,631	359,723
Loews Corp	1,204,738	25,292,057	26,624,710
LogicaCMG plc	244,433	1,434,585	223,353
Logitech International S.A.	52,172	820,096	540,968
Lojas Renner S.A.	75,600	1,322,288	467,934
London Stock Exchange Group plc	21,554	257,524	174,708
Longtop Financial Technologies Ltd - ADR	7,000	135,238	148,610
Lonmin plc	423,610	18,433,296	8,640,191
Lonza Group AG - Registered	167,090	10,257,529	16,531,925
L'Oreal	771,764	73,722,326	53,077,961
Lorillard Inc	568,189	24,268,954	35,079,989
Lotte Shopping Company	8,095	2,801,506	1,114,836
Louisiana-Pacific Corp	288,227	5,566,313	642,746
Lowe's Companies Inc	5,163,650	50,334,114	94,236,613
LSB Industries Inc	7,600	154,827	75,164
LSI Corp	2,084,429	24,492,643	6,336,664
LTC Properties Inc	45,300	1,010,510	794,562
Lubrizol Corp/The	294,100	11,436,972	10,002,341
Lufkin Industries Inc	33,850	1,879,124	1,282,238
Lufthansa AG	959,629	17,534,484	10,460,356
Lukoil - Sponsored ADR	25,517	832,406	956,888
Lukoil - Sponsored ADR	29,960	1,923,911	1,138,480
Lundin Petroleum AB	93,010	945,621	502,891
LVMH Moet Hennessy Louis Vuitton S.A.	66,438	5,343,996	4,171,438
Lydall Inc	23,500	241,910	69,795
M E D N A X Inc	183,547	9,204,304	5,409,130
M&T Bank Corp	305,706	25,995,995	13,830,139
M.D.C. Holdings Inc	129,400	7,511,134	4,029,516
M/I Homes Inc	25,810	955,609	180,412
Mabuchi Motor Company Ltd	7,800	480,867	315,096
Macerich Company/The	269,700	18,758,612	1,688,322
Mack-Cali Realty Corp	302,150	11,125,361	5,985,592

Security Description	Shares	Cost	Market Value
Macquarie Group Ltd	113,616	1,997,673	2,135,338
Macquarie Infrastructure Group	181,919	396,438	185,804
Macronix International Company Ltd	271,324	110,198	102,811
Macrovision Solutions Corp	745,233	19,128,106	13,257,695
Macy's Inc	1,568,938	30,621,784	13,963,548
Magellan Health Services Inc	170,220	6,919,254	6,202,817
Magellan Midstream Holdings Lp	165,238	3,063,182	2,891,665
Magna International Inc - Class A	33,300	1,566,519	887,718
Magna International Inc - Class A	134,200	5,013,368	3,589,850
Magnetek Inc	47,500	180,230	85,500
Maidenform Brands Inc	32,400	656,122	296,784
Makita Corp	321,300	6,599,257	7,156,627
Malayan Banking Berhad	802,525	2,029,240	849,745
Malayan Banking Berhad - Rights	361,136	0	0
Man AG	63,215	5,059,737	2,752,083
Man Group plc	3,953,587	38,718,536	12,382,119
Manhattan Associates Inc	328,310	6,229,324	5,686,329
Manitoba Telecom Services Inc	38,800	1,083,298	985,304
Manitowoc Company Inc/The	574,131	19,202,773	1,877,408
Mannatech Inc	25,092	385,219	83,556
Manpower Inc	449,117	21,707,967	14,160,659
Mantech International Corp	102,710	5,001,678	4,303,549
Mapfre S.A.	297,691	1,098,199	652,153
Mapfre S.A. - Rights	87,938	0	1,168
Marathon Oil Corp	2,683,221	54,433,581	70,541,880
Marchex Inc - Class B	789,428	10,247,069	2,715,632
Marcus Corp/The	40,360	779,546	343,060
Marfin Investment Group S.A.	87,239	574,014	315,050
Marinemax Inc	33,500	772,652	65,660
Mariner Energy Inc	436,675	4,506,002	3,384,231
Markel Corp	7,533	2,564,682	2,138,468
Marks & Spencer Group plc	3,436,609	21,633,947	14,580,556
Marriott International Inc - Class A	1,037,736	14,067,472	16,977,361
Marsh & McLennan Companies Inc	1,869,514	45,696,931	37,857,659
Marshall & Ilsley Corp	851,579	22,783,565	4,794,390
Martek Biosciences Corp	85,340	2,069,882	1,557,455
Martin Marietta Materials Inc	155,950	9,748,277	12,366,835
Marubeni Corp Japanese Ord	2,126,698	17,673,781	6,567,206
Marui Company	162,659	1,993,669	861,301
Maruichi Steel Tube (5463)	400	10,541	8,545
Marvel Entertainment Inc	175,800	6,094,054	4,667,490
Marvell Technology Group Ltd	486,708	7,239,960	4,458,245
Masco Corp	1,722,406	34,037,339	12,022,394
Masimo Corp	143,000	3,935,564	4,144,140
Massey Energy Company	355,056	25,781,315	3,593,167
Mastercard Inc - Class A	306,830	71,874,640	51,387,888
Matrix Service Company	88,300	1,687,913	725,826
Matsui Securities Company Ltd	73,750	635,350	479,371
Matsumotokiyoshi Holdings Company Ltd	32,400	619,213	520,263

Security Description	Shares	Cost	Market Value
Mattel Inc	1,150,582	21,413,728	13,266,210
Matthews International Corp - Class A	128,486	5,361,088	3,701,682
Maxim Integrated Products Inc	326,500	4,068,464	4,313,065
Maximus Inc	36,085	1,140,281	1,438,348
Mazda Motor Corp	715,000	2,594,141	1,187,203
MBIA Inc	555,002	18,507,341	2,541,909
McAfee Inc	758,725	24,876,855	25,417,288
McCormick & Company Inc - Non-Voting Shares	584,500	16,549,329	17,283,665
McDermott International Inc	217,836	2,789,774	2,916,824
McDonald's Corp	4,406,583	89,146,281	240,467,234
McGrath Rentcorp	4,100	100,995	64,616
McGraw-Hill Companies Inc/The	1,174,796	23,467,608	26,867,585
McKesson Corp	1,298,107	73,932,692	45,485,669
McMoran Exploration Company	27,700	236,087	130,190
MDU Resources Group Inc	696,822	13,760,488	11,246,707
MeadWestvaco Corp	628,710	13,856,046	7,538,233
Measurement Specialties Inc	361,650	8,409,336	1,479,149
MedCath Corp	41,245	872,407	299,851
Medco Health Solutions Inc	2,204,279	33,165,698	91,124,894
Mediaset S.p.A.	340,910	3,828,120	1,519,693
Medical Properties Trust Inc	125,700	1,486,777	458,805
Mediceo Holdings Company Ltd	56,700	612,029	603,338
Medicines Company	5,400	90,773	58,536
Medicis Pharmaceutical Corp - Class A	370,640	11,592,692	4,584,817
Medtronic Inc	4,208,522	121,941,773	124,025,143
Meggitt plc	130,168	543,849	239,284
Meiji Holdings Company Ltd	7,429	363,940	30,838
MEMC Electronic Materials Inc	854,700	49,370,771	14,094,003
Men's Wearhouse Inc/The	106,855	3,061,297	1,617,785
Mentor Graphics Corp	292,200	4,393,364	1,297,368
Merck & Company Inc	7,814,727	194,207,114	209,043,947
Merck KGaA	159,294	19,452,134	14,041,129
Mercury Computer Systems Inc	40,300	560,152	222,859
Mercury General Corp	130,200	7,459,382	3,866,940
Meredith Corp	139,145	4,749,280	2,315,373
Meridian Bioscience Inc	382,560	8,289,341	6,931,987
Merit Medical Systems Inc	55,175	866,530	673,687
Meritage Home Corp	149,100	6,199,309	1,702,722
Metalurgica Gerdau S.A. - Preferred	84,700	1,666,470	621,753
Metavante Technologies Inc	439,300	10,449,628	8,768,428
Metcash Ltd	157,785	460,235	445,094
Methanex Corp	281,000	5,603,708	2,199,936
Methode Electronics Inc	68,350	729,974	244,693
Metlife Inc	3,135,011	111,196,884	71,384,200
Metro AG	83,237	3,882,160	2,742,952
Metro Inc - Class A	192,300	5,596,700	5,792,767
Metropcs Communications Inc	107,300	1,876,672	1,832,684
Metso Oyj	72,018	2,375,319	851,003
Mettler-Toledo International Inc	108,615	7,567,378	5,575,208

Security Description	Shares	Cost	Market Value
Mexichem Sab De Cv	277,378	727,502	194,320
MF Global Ltd	27,700	83,909	117,171
MFA Mortgage Investments Inc	80,890	497,158	475,633
Michael Baker Corp	1,000	49,810	26,000
Michelin - Class B Ff12	514,289	32,427,847	19,071,205
Micrel Inc	82,058	663,287	577,688
Microchip Technology Inc	756,250	27,678,298	16,024,938
Micron Technology Inc	3,774,261	55,775,261	15,323,500
Micros Systems Inc	235,060	4,977,636	4,407,375
Microsemi Corp	720,433	15,155,763	8,357,023
Microsoft Corp	28,680,246	439,472,608	526,856,119
Microtune Inc	479,800	2,472,152	873,236
Mid-America Apartment Communities Inc	60,040	3,313,698	1,851,033
Midas Inc	26,651	492,626	211,076
Middleby Corp/The	90,000	4,157,319	2,918,700
Millicom International Cellular - SDR	10,284	438,750	384,377
Millipore Corp	265,049	11,463,794	15,216,463
Mindray Medical International Ltd - ADR	29,418	907,610	544,527
Mine Safety Appliances Company	102,800	3,804,102	2,058,056
Minebea Company Ltd	93,000	509,238	337,086
Minerals Technologies Inc	68,100	2,842,823	2,182,605
Miraca Holdings Inc	8,300	165,791	167,059
Mirant Corp	468,079	10,249,542	5,336,101
Mitsubishi Chemical Corp	723,000	4,029,271	2,459,532
Mitsubishi Corp	859,769	21,227,575	11,185,615
Mitsubishi Electric Corp	3,036,548	27,373,892	13,557,939
Mitsubishi Estate Company Ltd	235,600	4,798,548	2,628,644
Mitsubishi Gas Chemical Company Inc	4,000	19,093	17,009
Mitsubishi Heavy Industries Ltd	1,037,647	4,290,952	3,130,696
Mitsubishi Logistics Corp	15,500	163,324	149,868
Mitsubishi Materials Corp	540,500	1,856,786	1,450,162
Mitsubishi Motors Corp	271,000	421,624	342,969
Mitsubishi Rayon Company Ltd	479,599	1,520,113	917,730
Mitsubishi Tanabe Pharma Corp	2,000	24,368	19,662
Mitsubishi UFJ Financial Group	6,409,847	59,339,808	30,890,829
Mitsubishi UFJ Lease & Finance Company Ltd	1,600	68,669	33,370
Mitsui Chemicals Inc	133,000	737,954	321,828
Mitsui Company	3,895,460	50,794,697	38,887,552
Mitsui Engineering & Shipbuilding Company Ltd	7,000	13,948	11,623
Mitsui Fudosan Company	288,000	4,677,370	3,111,228
Mitsui Mining & Smelting Company Ltd	278,104	1,091,438	456,139
Mitsui O.S.K. Lines Ltd	1,363,500	10,735,099	6,640,108
Mitsui Sumitomo Insurance Group	1,107,850	35,034,346	25,517,452
Mitsumi Electric Company Ltd	800	19,241	11,420
Mizuho Financial Group Inc	10,134,900	51,136,015	19,290,890
Mizuho Securities Company Ltd	136,000	586,174	262,995
Mizuho Trust & Banking Company	21,000	31,514	19,348
MKS Instruments Inc	106,607	2,123,241	1,563,925
Mobile Mini Inc	68,650	1,651,131	790,848

Security Description	Shares	Cost	Market Value
Mobile Telesystems - Sponsored ADR	37,900	1,156,958	1,133,968
Mobistar S.A.	76,567	5,500,191	4,833,838
Modern Times Group - B Shares	13,961	586,489	236,840
Mohawk Industries Inc	200,900	10,050,313	6,000,883
Molex Inc	475,888	17,248,738	6,538,701
Molina Healthcare Inc	61,300	1,706,128	1,165,926
Molson Coors Brewing Company - Class B	568,782	22,636,099	19,497,847
Monarch Casino & Resort Inc	800	22,137	4,128
Mondi plc	434,381	3,602,218	921,478
Monolithic Power Systems Inc	24,500	408,111	379,750
Monro Muffler Brake Inc	34,700	719,858	948,351
Monsanto Company	2,280,249	58,350,985	189,488,692
Monster Worldwide Inc	610,348	19,404,170	4,974,336
Moody's Corp	769,534	13,086,661	17,637,719
Moog Inc - Class A	196,260	5,137,144	4,488,466
Morgan Stanley	4,301,770	106,540,150	97,951,303
Morgans Hotel Group	5,400	132,547	16,794
Morningstar Inc	22,500	810,814	768,375
Mosaic Company/The	92,725	5,781,056	3,892,596
Motorola Inc	9,547,354	99,274,435	40,385,307
Movado Group Inc	33,300	949,305	251,082
MPS Group Inc	312,085	5,550,223	1,856,906
MSC Industrial Direct Company - Class A	213,355	8,719,260	6,628,940
MSCI Inc - Class A	27,600	484,497	466,716
MTN Group Ltd	13,918	113,794	153,669
MTR Corp	508,000	1,141,758	1,221,822
MTS Systems Corp	34,305	1,340,487	780,439
MTU Aero Engines Holding AG	174,760	8,053,918	4,060,505
Mueller Industries Inc	72,843	2,081,728	1,579,965
Muenchener Rueckver AG	284,135	43,931,128	34,706,636
Multimedia Games Inc	33,750	337,089	72,563
Murata Manufacturing Company Ltd	369,300	19,709,979	14,133,381
Murphy Oil Corp	849,129	51,213,702	38,015,505
MWI Veterinary Supply Inc	28,030	846,234	798,294
Myers Industries Inc	49,900	723,267	306,386
Mylan Inc	1,103,932	20,875,293	14,803,728
MYR Group Inc/Delaware	104,200	1,109,801	1,589,050
Myriad Genetics Inc	56,600	1,935,214	2,573,602
N V Energy Inc	1,596,225	23,257,862	14,988,553
Nabors Industries Ltd	962,660	25,078,851	9,616,973
Nalco Holding Company	229,577	3,198,725	3,000,571
Namco Bandai Holdings Inc	12,100	158,881	120,424
Nampak Ltd	415,864	861,655	550,987
Nara Bancorp Inc	38,550	667,084	113,337
NASDAQ OMX Group Inc	539,840	15,661,787	10,570,067
Nash Finch Company	26,430	899,580	742,419
Natco Group Inc - Class A	40,600	1,952,813	768,558
National Australia Bank	1,406,252	28,028,338	19,638,984
National Bank of Canada	161,300	6,426,531	5,161,497

Security Description	Shares	Cost	Market Value
National Bank of Greece	102,386	3,506,869	1,551,051
National Cinemedia Inc	523,385	7,942,810	6,898,214
National Express Group plc	38,369	819,737	83,457
National Financial Partners Corp	75,400	1,683,407	241,280
National Fuel Gas Company	290,140	6,753,690	8,898,594
National Grid plc	2,520,182	25,324,350	19,343,882
National Healthcare Corp	822	39,317	33,003
National Instruments Corp	202,799	6,026,187	3,782,201
National Oilwell Varco Inc	1,757,094	58,084,744	50,446,169
National Penn Bancshares Inc	154,420	2,553,975	1,281,686
National Presto Industries Inc	13,200	698,194	805,332
National Retail Properties Inc	343,840	6,940,457	5,446,426
National Semiconductor Corp	623,262	7,990,236	6,400,901
Nationwide Health Properties Inc	375,204	11,228,027	8,325,777
National Health Investors Inc	12,700	294,674	341,249
Natus Medical Inc	77,400	1,747,798	658,674
Nautilus Inc	43,220	833,826	27,229
Navigant Consulting Inc	395,915	7,363,987	5,174,609
Navigators Group Inc/The	94,528	4,488,766	4,459,831
Navistar International Corp	29,300	823,340	980,378
NBTY Inc	294,080	11,809,722	4,140,646
NCI Building Systems Inc	26,780	967,377	59,452
NCI Inc - Class A	1,000	25,728	26,000
NCR Corp	664,906	15,103,731	5,286,003
NEC Corp	2,740,900	10,356,811	7,326,087
NEC Electronics Corp	126,300	3,390,293	764,680
Nedbank Group Ltd	179,830	2,463,412	1,607,313
Neenah Paper Inc	26,280	810,737	95,396
Nelnet Inc - Class A	73,423	1,957,426	649,059
Neogen Corp	264,665	5,432,741	5,777,637
Neopost S.A.	197,794	20,216,175	15,337,801
Neptune Orient Lines Ltd	1,251,729	2,863,104	971,609
Neste Oil Oyi	20,458	203,220	272,164
Nestle S.A. - Registered	4,067,953	126,191,706	137,667,501
NetApp Inc	1,657,011	28,502,713	24,590,043
Netflix Inc	225,586	5,697,552	9,682,151
NETGEAR Inc	68,745	1,566,769	828,377
NetScout Systems Inc	561,800	5,395,947	4,022,488
Network Equipment Technologies Inc	45,925	370,048	162,575
Neustar Inc - Class A	565,030	12,942,996	9,464,253
Neutral Tandem Inc	50,800	991,843	1,250,188
New Alliance Bancshares Inc	280,000	3,132,543	3,287,200
New Jersey Resources Corp	82,607	2,536,051	2,806,986
New Oriental Education & Technology Group Inc	6,600	344,240	331,650
New World Development Company Ltd	1,081,272	940,419	1,078,482
New York Community Bancorp Inc	1,292,550	20,475,938	14,437,784
New York Times Company/The - Class A	356,178	7,287,459	1,609,925
Newcrest Mining Ltd	1,209,645	26,108,645	27,508,300
Newell Rubbermaid Inc	1,285,649	26,250,488	8,202,441

Security Description	Shares	Cost	Market Value
Newfield Exploration Company	515,300	16,438,177	11,697,310
Newmarket Corp	32,200	2,176,639	1,426,460
Newmont Mining Corp	1,680,116	50,010,015	75,201,992
Newpark Resources Inc	68,391	387,831	173,029
Newport Corp	65,300	1,016,213	288,626
News Corp - Class A	7,746,798	138,203,503	51,283,803
Nexans S.A.	35,089	4,393,807	1,331,475
Next plc	257,545	4,746,741	4,887,574
NGK Insulators Ltd	370,900	5,036,925	5,651,559
NGK Spark Plug Company Ltd	226,517	2,989,231	1,910,384
NHK Spring Company Ltd	2,000	11,751	7,148
Nice Systems Ltd - Sponsored ADR	20,700	434,046	514,602
Nichirei Corp	39,000	164,281	137,805
Nicor Inc	185,616	6,794,880	6,168,020
Nidec Corp	167,673	11,703,966	7,469,487
Nighthawk Radiology Holdings Inc	238,500	937,855	643,950
NII Holdings Inc	436,615	11,536,878	6,549,225
Nike Inc - Class B	1,601,623	37,043,547	75,100,102
Nikon Corp	87,500	1,670,699	979,802
Nintendo	233,212	65,753,908	67,175,067
Nintendo Company Ltd - ADR	160,300	6,621,175	5,771,602
Nippon Building Fund Inc	165	1,748,503	1,413,283
Nippon Electric Glass Company	96,500	1,278,762	670,234
Nippon Express Company Ltd	985,900	4,316,598	3,074,387
Nippon Meat Packers Inc	343,600	5,012,766	3,565,759
Nippon Mining Holdings Inc	157,500	926,417	621,899
Nippon Oil Corp	2,200,400	15,557,747	10,849,396
Nippon Paper Group Inc	68,200	2,116,650	1,650,278
Nippon Sheet Glass Company Ltd	2,087,000	10,481,035	5,113,435
Nippon Steel Corp	1,499,127	5,611,639	3,991,803
Nippon Telephone & Telegraph Corp	1,048,600	49,925,416	39,599,858
Nippon Yakin Kogyo Company Ltd	181,500	1,786,450	393,247
Nippon Yusen Kabushiki Kaish	777,161	5,416,576	2,966,383
Nipponkoa Insurance Company Ltd	20,000	146,171	114,610
Nishi-Nippon City Bank Ltd	131,500	495,376	282,252
NiSource Inc	1,328,570	24,342,398	13,019,986
Nissan Chemical Industries Ltd	41,500	431,417	344,958
Nissan Motors Japanese Ord	4,282,864	26,004,760	15,176,697
Nisshin Seifun Group Inc	398,500	4,442,042	4,248,461
Nisshin Steel Company Ltd	748,524	2,879,310	1,250,445
Nisshinbo Industries Inc	79,000	754,873	742,250
Nissin Food Products Company Ltd	26,800	762,784	786,879
Nitori Company Ltd	400	22,579	22,355
Nitto Denko Corp	530,866	22,211,372	10,776,413
Nobel Biocare Holding AG	310,084	12,661,291	5,296,013
Noble Corp	1,223,301	30,269,502	29,469,321
Noble Energy Inc	955,785	60,471,984	51,497,696
Noble Group Ltd	142,000	93,799	111,156
NOK Corp	1,100	12,422	9,322

Security Description	Shares	Cost	Market Value
Nokia Oyj	2,005,360	38,498,075	23,643,146
Nokia Oyj Corp - Sponsored ADR	151,200	2,563,126	1,764,504
Nomura Real Estate Holdings Inc	54,600	1,129,819	820,907
Nomura Real Estate Office	5	37,367	27,691
Nomura Research Institute	95,750	1,684,795	1,483,219
Nomura Securities Ltd	1,803,193	24,754,796	9,036,960
Nordea AB	604,117	4,111,556	2,995,996
Nordea AB	717,962	4,250,696	3,481,121
Nordea AB - Rights	7,897,582	0	802,450
Nordson Corp	128,000	4,122,478	3,639,040
Nordstrom Inc	821,563	17,330,888	13,761,180
Norfolk Southern Corp	1,443,507	32,540,021	48,718,361
Norsk Hydro ASA	937,734	3,713,439	3,527,561
Nortel Networks Corp	918	0	207
Northeast Utilities	602,343	12,880,492	13,004,585
Northern Trust Corp	998,212	47,840,750	59,713,042
Northrop Grumman Corp	1,485,190	79,347,287	64,813,692
Northwest Natural Gas Company	61,770	2,405,450	2,682,053
Northwest Pipe Company	3,900	189,668	111,033
Nova Chemicals Corp	165,900	4,370,722	955,584
Novartis AG - ADR	145,280	1,282,941	5,495,942
Novartis AG - Regular Shares	2,664,079	138,429,552	100,935,336
Novatek Oao - Sponsored GDR Reg	12,700	340,002	292,100
Novatel Wireless Inc	56,850	805,892	319,497
Novell Inc	1,806,112	20,351,649	7,694,037
Novellus Systems Inc	324,351	15,317,448	5,393,957
Noven Pharmaceuticals Inc	452,987	5,958,580	4,294,317
Novo Nordisk A/S - Sponsored ADR	2,300	128,197	110,354
Novo Nordisk A/S	657,934	31,702,258	31,490,197
Novozymes A/S - B Shares	106,475	5,701,058	7,686,903
NRG Energy Inc	180,455	4,466,060	3,176,008
NSK Ltd	180,659	1,131,302	689,566
NSTAR	493,553	12,800,612	15,734,470
nTelos Holdings Corp	434,542	10,647,459	7,882,592
NTN Corp	129,155	704,926	362,215
NTT Data Corp	906	3,015,917	2,450,979
NTT Docomo Inc	20,315	32,421,149	27,499,398
NTT Urban Development Corp	22	32,389	17,552
Nu Skin Enterprises Inc	32,392	565,198	339,792
Nu Vasive Inc	22,070	812,445	692,557
Nuance Communications Inc	450,753	4,066,594	4,895,178
Nucor Corp	1,241,492	24,706,570	47,387,750
Nufarm Ltd	42,194	279,587	331,275
Nutrisystem Inc	59,400	1,138,365	847,638
NVIDIA Corp	2,001,337	28,281,187	19,733,183
NVR Inc	26,785	16,876,242	11,457,284
NWS Holdings Ltd	50,000	59,901	67,355
NYSE Euronext	1,044,464	80,020,829	18,695,906

Security Description	Shares	Cost	Market Value
Obayashi Corp	225,614	1,120,311	1,091,865
OBIC Company Ltd	2,145	394,577	267,121
Occidental Petroleum Corp	2,913,414	64,302,429	162,131,489
Oceaneering International Inc	291,805	14,213,376	10,758,850
O'Charley's Inc	37,300	550,180	112,273
Ocwen Financial Corp	18,200	202,117	208,026
Odakyu Railway Japanese Ord	29,000	206,074	224,319
Odyssey Healthcare Inc	63,950	919,020	620,315
Odyssey Re Holdings Corp	18,900	790,946	716,877
Oesterreichische Elektrizitaetswirtschafts - Class A	18,933	716,536	718,677
Office Depot Inc	829,716	15,967,804	1,086,928
OfficeMax Inc	261,200	3,948,169	814,944
OGE Energy Corp	385,853	9,390,397	9,191,018
Oil & Natural Gas Corp Ltd	547,011	8,431,544	8,411,905
Oil Search Ltd	2,186,952	6,972,101	7,992,540
Oil States International Inc	188,040	4,090,668	2,523,497
Oji Paper Company Ltd	411,600	2,145,007	1,666,903
Olam International Ltd	118,000	95,777	113,327
Old Dominion Freight Line Inc	69,500	1,858,819	1,632,555
Old Mutual plc	1,793,514	4,539,641	1,334,211
Old National Bancorp	128,760	2,088,465	1,438,249
Old Republic International Corp	900,531	12,088,210	9,743,745
Olin Corp	403,060	7,177,112	5,751,666
Olympic Steel Inc	184,680	6,239,584	2,801,596
Olympus Optical Company	911,300	16,863,803	14,577,848
OM Group Inc	63,920	1,654,657	1,234,934
Omega Healthcare Investors Inc	312,480	4,497,026	4,399,718
Omnicare Inc	548,680	17,510,174	13,437,173
Omnicell Inc	65,400	1,578,371	511,428
Omnicom Group Inc	1,541,773	45,490,596	36,077,488
Omniture Inc	809,532	11,353,112	10,677,727
Omron Corp	205,012	3,081,888	2,401,528
OMV AG	104,412	7,017,034	3,493,421
On Assignment Inc	1,131,359	10,742,705	3,065,983
ON Semiconductor Corp	106,262	932,780	414,422
Oneok Inc	735,025	21,901,965	16,633,616
Onesteel Ltd	256,883	443,164	401,585
Onex Corp	243,700	8,093,682	2,998,431
Ono Pharmaceutical Company Ltd	5,500	282,647	240,002
Onward Kashiyama Company Ltd	36,681	425,091	238,425
Onyx Pharmaceuticals Inc	3,600	133,527	102,780
OPAP S.A.	25,320	808,548	666,296
optionsXpress Holdings Inc	179,390	4,802,288	2,039,664
Oracle Corp	13,566,613	139,196,404	245,148,697
Oracle Corp Japan	192,600	8,403,758	7,253,944
Orbital Sciences Corp	131,200	3,217,111	1,559,968
Orbitz Worldwide Inc	726,780	4,652,556	937,546
O'Reilly Automotive Inc	639,009	21,862,285	22,371,705
Orica Ltd	107,109	1,252,722	1,100,662

Security Description	Shares	Cost	Market Value
Orient Overseas International Ltd	38,500	84,433	95,877
Oriental Land Company Ltd	15,017	1,009,384	954,812
Origin Energy Ltd	60,028	363,917	617,270
Orix Corp	48,170	6,998,636	1,546,005
Orkla ASA	105,840	461,065	724,191
Osaka Gas Company Ltd	2,035,146	7,320,824	6,346,309
Osaka Titanium Technologies	200	6,520	5,164
Oshkosh Corp	229,990	12,064,304	1,550,133
OSI Pharmaceuticals Inc	127,396	5,403,757	4,874,171
Osiris Therapeutics Inc	2,200	39,376	30,360
Osteotech Inc	28,376	174,113	99,032
OTP Bank Rt	171,726	1,209,478	1,437,475
Otsuka Corp	200	13,287	7,411
Outokumpu Oy A	24,488	235,195	265,304
Outotec Oyj	18,800	1,207,163	322,992
Oversea-Chinese Banking Corp	4,099,273	13,181,164	13,051,231
Overseas Shipholding Group Inc	148,030	7,432,789	3,355,840
Owens & Minor Inc	158,385	5,584,796	5,247,295
Owens Corning Inc	249,400	5,278,677	2,254,576
Owens-Illinois Inc	672,026	19,755,406	9,704,055
Oxford Industries Inc	26,665	1,176,106	164,523
OZ Minerals Ltd	895,754	356,281	345,415
P.F. Chang's China Bistro Inc	65,925	2,329,079	1,508,364
Pac West Bancorp	85,805	4,685,611	1,229,586
Paccar Inc	1,733,229	27,874,601	44,647,979
Pacific Capital Bancorp	141,600	4,894,402	958,632
Packaging Corp of America	569,250	12,143,723	7,411,635
Pactiv Corp	713,350	16,442,486	10,407,777
Paetec Holding Corp	1,328,947	11,708,167	1,913,684
Paladin Energy Ltd	52,300	122,671	128,135
Pall Corp	447,522	7,577,470	9,142,874
Palm Inc	401,500	3,036,393	3,460,930
Palomar Medical Technologies Inc	348,100	10,288,360	2,527,206
Panasonic Corp	659,300	11,650,244	7,135,686
Panasonic Electric Works Company Ltd	84,500	792,725	612,554
Panera Bread Company - Class A	396,563	13,945,604	22,167,872
Papa John's International Inc	48,910	1,320,655	1,118,572
Par Pharmaceutical Companies Inc	66,000	1,112,760	625,020
Parametric Technology Corp	394,437	7,055,690	3,936,481
Parexel International Corp	409,427	4,419,003	3,983,725
Pargesa Holding S.A. - Bearer Shares	7,834	559,262	416,486
Park Electrochemical Corp	53,069	1,322,456	917,032
Parker Drilling Company	73,791	469,243	135,775
Parker Hannifin Corp	600,271	14,874,199	20,397,209
Parkway Holdings Ltd	215,187	236,471	164,200
Parkway Properties Inc	58,604	2,249,561	603,621
Parmalat S.p.A.	1,925,543	3,347,710	3,965,199
Partnerre Ltd	31,300	2,235,660	1,942,791
Patriot Coal Corp	218,160	12,979,403	809,374

Security Description	Shares	Cost	Market Value
Patterson Companies Inc	439,000	16,298,614	8,279,540
Patterson-Uti Energy Inc	739,334	10,588,115	6,624,433
Paychex Inc	1,401,882	39,607,611	35,986,311
PCTEL Inc	31,800	284,050	136,740
PDL Biopharma Inc	8,500	53,251	60,180
Peabody Energy Corp	1,017,032	39,258,384	25,466,481
Pearson plc	2,221,726	23,710,481	22,339,344
Peet's Coffee & Tea Inc	23,620	739,269	510,664
Pegasystems Inc	3,300	59,802	61,281
Penford Corp	20,510	381,556	74,451
Penn National Gaming Inc	32,000	487,883	772,800
Penn Real Estate Investment Trust	76,500	1,533,391	271,575
Penn Virginia Corp	116,080	3,641,723	1,274,558
Pentair Inc	349,720	6,773,780	7,578,432
People's United Financial Inc	1,234,207	21,350,867	22,178,700
Pep Boys-Manny Moe & Jack/The	72,025	1,002,843	317,630
Pepco Holdings Inc	1,043,450	24,053,008	13,022,256
Pepsi Bottling Group Inc/The	756,262	20,487,881	16,743,641
PepsiAmericas Inc	349,239	6,863,241	6,024,373
Pepsico Inc	6,512,462	180,481,772	335,261,544
Perdiagao S.A. - ADR	1,400	55,313	34,734
Perdigao S.A.	54,000	1,298,233	674,340
Perficient Inc	56,100	1,224,752	302,940
Pericom Semiconductor Corp	70,650	838,387	516,452
Perini Corp	50,200	576,500	617,460
Perkinelmer Inc	502,029	9,655,361	6,410,910
Pernod Ricard S.A.	353,388	32,318,339	19,694,387
Perrigo Company	293,400	6,186,078	7,285,122
Perry Ellis International Inc	24,560	210,312	84,978
Persimmon plc	383,060	2,152,363	1,896,999
PetMed Express Inc	106,940	1,521,710	1,762,371
Petro-Canada	315,730	10,618,623	8,499,603
Petro-Canada	49,900	2,189,630	1,326,342
Petrohawk Energy Corp	60,100	1,483,047	1,155,723
Petrol Ofisi A.S.	268,128	727,615	612,205
Petroleo Brasileiro - ADR	2,330	65,231	70,995
Petroleo Brasileiro S.A. - ADR	88,940	3,496,670	2,179,030
Petroleum Development Corp	32,465	1,168,550	383,412
Petroplus Holdings AG	118,882	5,451,701	1,673,894
Petroquest Energy Inc	88,900	1,892,410	213,360
PetSmart Inc	597,360	11,460,592	12,520,666
Peugeot S.A.	662,121	22,840,474	12,518,356
Pfizer Inc	26,880,813	463,274,142	366,116,673
PG&E Corp	1,249,975	27,713,272	47,774,045
Pharmaceutical Product Development Inc	678,871	19,181,748	16,102,820
Pharmerica Corp	98,534	1,668,739	1,639,606
Phase Forward Inc	339,935	5,308,089	4,347,769
Philip Morris International Inc	6,731,683	96,707,500	239,513,281
Philips Electronics Nv	1,172,474	26,816,914	17,248,167

Security Description	Shares	Cost	Market Value
Phillips-Van Heusen Corp	389,780	15,198,800	8,840,210
Phoenix Technologies Ltd	49,950	432,852	80,919
PICC Property & Casualty Company Ltd - H	350,000	192,473	191,032
Piedmont Natural Gas Company Inc	147,820	3,718,210	3,827,060
Pinault-Printemps-Redoute	15,646	1,362,067	1,002,930
Ping An Insurance - H	1,024,800	5,307,931	6,115,742
Pinnacle Entertainment Inc	430,212	5,132,386	3,028,692
Pinnacle Financial Partners Inc	5,500	196,016	130,405
Pinnacle West Capital Corp	427,752	15,707,001	11,361,093
Pioneer Corp	35,600	371,957	46,496
Pioneer Drilling Company	87,900	1,123,758	288,312
Pioneer Natural Resources Company	410,194	23,027,903	6,755,895
Piper Jaffray Companies Inc	31,005	1,425,837	799,619
Piraeus Bank S.A.	128,975	2,917,488	856,201
Pirelli & C. S.p.A.	2,679,458	1,862,013	625,411
Pitney Bowes Inc	682,644	13,850,724	15,939,737
PKO Bank Polski S.A.	40,837	682,062	248,428
Plains Exploration & Production Company	478,078	15,780,981	8,237,284
Plantronics Inc	156,900	6,607,442	1,893,783
Platinum Underwriters Holdings Ltd	126,300	3,727,044	3,581,868
Plexus Corp	109,632	2,312,032	1,515,114
Plum Creek Timber Company Inc	627,552	19,021,719	18,242,937
PMC-Sierra Inc	1,393,552	8,608,149	8,890,862
PNC Financial Services Group Inc	1,771,639	142,884,622	51,891,306
PNM Resources Inc	271,900	4,157,074	2,245,894
Polaris Industries Inc	212,701	8,541,112	4,560,309
Polo Ralph Lauren Corp	241,200	18,756,904	10,190,700
Polski Koncern Naftowy Orle	350,777	3,780,339	2,371,024
Polycom Inc	507,200	13,885,981	7,805,808
Polyone Corp	173,225	1,229,936	400,150
Polypore International Inc	299,338	4,249,671	1,203,339
Polyus Gold - Sponsored ADR	24,200	558,341	554,180
Pool Corp	99,850	3,540,233	1,337,990
Porsche AG - Preferred	20,078	2,072,601	961,538
Portfolio Recovery Associates Inc	57,900	2,311,471	1,554,036
Portland General Electric Company	26,989	632,061	474,737
Portugal Telecom S.A. - Registered	1,375,917	13,503,682	10,650,273
Post Properties Inc	84,100	1,717,731	852,774
Potash Corp of Saskatchewan Inc	289,100	18,978,104	23,426,257
Potash Corp of Saskatchewan Inc	78,500	6,684,115	6,343,585
Potlatch Corp	159,255	3,915,120	3,693,123
Pou Chen Corp	700,000	384,761	384,967
Powell Industries Inc	11,300	455,615	399,003
Power Corp of Canada	8,100	218,726	126,507
Power Financial Corp	7,300	109,344	119,409
Power Integrations Inc	135,274	3,559,060	2,326,713
PPG Industries Inc	626,897	24,383,930	23,132,499
PPL Corp	1,323,218	27,272,538	37,989,589
Praxair Inc	1,153,745	26,512,111	77,635,501

Security Description	Shares	Cost	Market Value
Precision Castparts Corp	579,906	63,776,351	34,736,369
Preferred Bank/Los Angeles	19,500	557,300	102,180
Premiere Global Services Inc	67,970	841,699	599,495
Pre-Paid Legal Services Inc	17,100	685,075	496,413
Presidential Life Corp	40,649	845,005	316,656
Price Smart Inc	14,500	357,439	261,145
Priceline.Com Inc	231,150	21,209,974	18,209,997
Pride International Inc	667,292	15,560,422	11,997,910
Principal Financial Group Inc	1,012,700	27,696,153	8,283,886
PrivateBancorp Inc	53,120	1,820,679	768,115
ProAssurance Corp	79,900	3,611,520	3,724,938
Procter & Gamble Company/The	10,837,108	265,395,961	510,319,416
Progress Energy Inc	1,047,431	40,084,284	37,979,848
Progress Software Corp	262,330	7,034,491	4,554,049
Progressive Corp/The	3,070,526	39,514,986	41,267,869
Prologis	1,174,000	31,927,929	7,631,000
Promise Company Ltd	381,100	11,976,167	5,949,744
Pros Holdings Inc	700,782	7,653,915	3,258,636
Prospect Energy Corp	8,500	70,270	72,420
Prosperity Bancshares Inc	184,595	5,511,114	5,048,673
Protective Life Corp	360,400	12,212,254	1,892,100
Provident Bankshares Corp	64,867	1,994,884	457,312
Prudential Corp	399,214	3,477,921	1,928,359
Prudential Financial Inc	1,564,865	53,895,990	29,763,732
PS Business Parks Inc	31,700	2,084,720	1,168,145
PSS World Medical Inc	141,690	2,805,196	2,033,252
Psychiatric Solutions Inc	259,100	8,065,213	4,075,643
Public Power Corp	165,340	3,363,418	2,985,498
Public Service Enterprise Group Inc	1,889,604	36,240,049	55,686,630
Public Storage Inc	466,101	35,078,871	25,752,080
Publicis Groupe	357,770	9,910,066	9,177,217
Pulte Homes Inc	786,770	9,337,082	8,599,396
Puma AG	2,396	745,454	364,244
Punjab National Bank	959,090	7,446,347	7,778,015
Q.B.E. Insurance Group	1,203,440	17,880,296	16,112,613
Q.P. Corp	28,400	346,299	305,076
Qantas Airways Ltd	220,300	355,209	267,097
Qiagen Nv	39,060	797,976	623,398
QLogic Corp	448,548	18,310,956	4,987,854
Quaker Chemical Corp	28,500	608,153	226,290
Qualcomm Inc	6,719,481	187,112,644	261,455,006
Quality Systems Inc	271,740	9,646,482	12,296,235
Quanex Building Products Corp	72,212	861,461	548,811
Quanta Computer Inc	6,998,820	9,384,016	8,843,461
Quanta Services Inc	914,907	21,479,844	19,624,755
Quest Diagnostics Inc	647,779	22,161,853	30,756,547
Quest Software Inc	3,300	38,425	41,844
Questar Corp	802,950	32,288,926	23,630,819
Questcor Pharmaceuticals Inc	299,600	2,073,117	1,474,032

Security Description	Shares	Cost	Market Value
Quicksilver Resources Inc	380,000	8,419,160	2,105,200
Quidel Corp	26,000	432,224	239,720
Quicksilver Inc	236,300	3,071,080	302,464
Quimica y Minera - ADR	7,400	180,263	196,544
Quixote Corp	18,395	163,730	63,831
Qwest Communications International Inc	4,735,734	90,676,281	16,196,210
R R Donnelley & Sons Company	816,944	23,651,173	5,988,200
Rackable Systems Inc	218,400	1,501,324	886,704
Radian Group Inc	426,500	1,489,739	776,230
Radiant Systems Inc	44,450	494,928	196,025
Radioshack Corp	382,745	7,743,868	3,280,125
Radisys Corp	42,450	698,801	257,247
Rakuten Inc	4,213	3,556,529	2,013,300
Ralcorp Holdings Inc	242,495	14,790,521	13,065,631
Rambus Inc	16,800	174,051	158,928
Randstad Holding Nv	265,085	8,136,331	4,497,964
Range Resources Corp	715,075	32,045,557	29,432,487
Rautaruukki Oy	140,127	7,885,463	2,243,722
Raymond James Financial Inc	956,650	20,214,856	18,846,005
Rayonier Inc	298,783	6,834,172	9,029,222
Raytheon Company	1,727,827	58,904,499	67,281,583
RBC Bearings Inc	18,500	534,544	282,680
RC2 Corp	31,600	1,090,988	166,532
Realty Income Corp	375,500	10,661,028	7,066,910
Reckitt Benckiser Group plc	1,059,951	47,424,867	39,789,963
Red Hat Inc	718,823	14,482,554	12,823,802
Red Robin Gourmet Burgers Inc	31,740	1,378,964	559,576
Redwood Trust Inc	17,200	292,648	264,020
Reed Elsevier Nv	1,741,166	27,165,286	18,641,921
Reed Elsevier plc	1,318,853	14,497,317	9,470,793
Regal-Beloit Corp	186,460	8,083,463	5,713,134
Regency Centers Corp	266,801	15,641,734	7,088,903
Regeneron Pharmaceuticals Inc	130,274	1,835,473	1,805,598
Regions Financial Corp	2,402,229	70,114,080	10,233,496
Regis Corp	160,400	6,475,250	2,317,780
RehabCare Group Inc	92,232	1,551,684	1,608,526
Reinsurance Group of America Inc	522,133	19,059,007	16,911,888
Reliance Steel & Aluminum Company	475,707	17,872,237	12,525,365
Reliant Energy Inc	19,900	134,421	63,481
Renaissancere Holdings Ltd	174,000	8,655,862	8,602,560
Renault S.A.	376,510	32,064,738	7,740,833
Renhe Commercial Holdings	4,892,000	1,149,959	1,098,333
Rent-A-Center Inc	237,095	6,532,073	4,592,530
Rentokil Initial plc	5,956,631	16,759,691	3,799,382
Repsol S.A.	672,430	13,345,521	11,632,993
Republic Services Inc	1,667,583	41,184,579	28,599,048
Res-Care Inc	65,000	1,338,449	946,400
Research In Motion Ltd	52,680	2,707,093	2,268,928
ResMed Inc	323,920	13,038,220	11,447,333

Security Description	Shares	Cost	Market Value
Resona Holdings Inc	115,400	2,101,150	1,530,566
Resources Connection Inc	732,664	16,868,985	11,048,573
Rewards Network Inc	33,990	188,171	118,965
Rexam plc	708,521	3,056,630	2,742,008
Reynolds American Inc	582,000	17,015,280	20,858,880
RF Micro Devices Inc	877,012	10,373,740	1,166,426
Rhodia S.A.	192,200	6,941,662	704,563
Rhoen-Klinikum AG - Ordinary	583,492	10,554,347	11,116,978
Ricoh Ltd	778,681	11,222,994	9,168,837
RightNow Technologies Inc	12,900	109,674	97,653
Rio Tinto Ltd	136,488	8,970,905	5,364,638
Rio Tinto plc	352,517	18,975,205	11,874,086
Ritchie Bros Auctioneers Inc	75,300	1,874,770	1,399,827
Riverbed Technology Inc	69,788	2,289,848	912,827
RLI Corp	45,440	2,154,315	2,281,088
Robbins & Myers Inc	85,200	1,561,754	1,292,484
Robert Half International Inc	542,008	15,901,060	9,664,003
Roche Holding AG - Genuss	930,152	144,179,852	127,777,796
Roche Holdings Ltd - Sponsored ADR	49,000	1,710,967	1,682,807
Rock-Tenn Company - Class A	136,310	3,570,448	3,687,186
Rockwell Automation Inc	490,877	10,012,723	10,720,754
Rockwell Collins Inc	624,492	16,658,713	20,383,419
Rockwood Holdings Inc	52,800	419,279	419,232
Rofin-Sinar Technologies Inc	17,600	395,175	283,712
Rogers Communications	254,100	6,095,790	5,867,031
Rogers Corp	85,435	2,672,459	1,613,013
Rohm & Haas Company	425,147	12,060,401	33,518,589
Rohm Company Ltd	265,964	18,884,858	13,167,601
Rollins Inc	167,225	1,377,984	2,867,909
Rolls Royce Group	1,366,514	4,100,957	5,758,557
Rona Inc	99,220	1,941,775	936,090
Roper Industries Inc	382,250	19,083,611	16,226,513
Rosneft OJSC - GDR	301,600	1,496,389	1,293,864
Ross Stores Inc	1,217,481	33,957,032	43,683,218
Rowan Companies Inc	552,403	12,543,559	6,612,264
Royal & Sun Alliance Insurance Group plc	857,992	1,724,184	1,599,973
Royal Bank of Canada	169,300	6,412,542	4,949,214
Royal Bank of Scotland	6,330,271	27,248,301	2,223,006
Royal Bank of Scotland - Rights	6,427,941	0	0
Royal Caribbean Cruises Ltd	81,900	714,808	656,019
Royal Dutch Shell plc - A Shares	1,816,523	61,421,146	40,904,335
Royal Dutch Shell plc - A Shares	2,842,162	89,212,286	63,886,007
Royal Dutch Shell plc - ADR Class A	84,900	4,469,503	3,761,070
Royal Dutch Shell plc - ADR Class B	35,812	1,813,919	1,561,761
Royal Dutch Shell plc - B Shares	1,553,412	42,266,370	34,088,987
RPM International Inc	474,961	7,510,263	6,046,254
RTI International Metals Inc	44,315	2,241,441	518,486
Ruby Tuesday Inc	83,508	502,722	243,843
Ruddick Corp	175,300	3,865,778	3,935,485

Security Description	Shares	Cost	Market Value
Rudolph Technologies Inc	50,800	786,800	153,924
Rush Enterprises Inc - Class A	32,850	405,243	293,022
Russ Berrie & Company Inc	29,500	434,733	38,940
Ruth's Hospitality Group Inc	80,198	929,197	97,040
RWE AG (New)	635,209	41,544,805	44,791,221
RWE AG (New)	15,228	1,224,069	961,781
Ryanair Holdings plc - Sponsored ADR	298,400	8,865,120	6,896,024
Ryder System Inc	215,878	7,165,771	6,111,506
Ryland Group Inc/The	223,900	7,610,200	3,730,174
S & T Bancorp Inc	46,234	1,400,121	980,623
Submiller plc	2,401,794	56,877,659	35,699,880
Sadia S.A.	198,135	1,125,069	270,233
Safety Insurance Group Inc	35,300	1,761,065	1,097,124
Safeway Inc	2,981,340	99,181,960	60,193,255
Safran S.A.	63,665	834,518	592,541
Sage Group plc/The	471,108	1,946,582	1,142,544
Saia Inc	143,100	1,562,343	1,710,045
SAIC Inc	939,843	18,306,259	17,546,869
Sainsbury (J) plc	572,604	2,939,640	2,568,922
Saipem	9,538	234,777	169,692
Saks Inc	461,980	10,439,409	863,903
Salesforce.Com Inc	731,500	28,891,305	23,941,995
Salix Pharmaceuticals Ltd	88,680	745,858	842,460
Sally Beauty Company Inc	42,994	291,617	244,206
Salzgitter AG	48,999	4,616,782	2,763,578
Sampo Oyj - A Shares	501,745	8,480,503	7,407,775
Samsung Electronics Company Ltd	4,489	2,524,105	1,843,305
Samsung Heavy Industries Company Ltd	84,140	1,429,052	1,557,191
Sanderson Farms Inc	36,295	1,203,175	1,362,877
Sandisk Corp	749,600	42,007,190	9,482,440
Sandvik AB	366,895	4,995,285	2,090,254
Sankyo Company Ltd, Gunma	7,800	403,881	337,208
Sanofi-Aventis	2,421,930	162,070,587	136,276,979
Sanofi-Aventis - ADR	81,400	3,590,215	2,273,502
Santen Pharmaceutical Company Ltd	700	17,853	19,419
Santos Ltd	507,543	5,298,249	5,941,999
Sanyo Electric Ltd	419,800	1,345,806	620,541
SAP AG	1,442,877	64,681,623	51,494,226
Sapient Corp	768,700	4,629,021	3,436,089
Sapporo Breweries Ltd	37,500	207,636	141,617
Sapporo Hokuyo Holdings Inc	7,500	55,159	20,958
Sara Lee Corp	5,883,664	69,512,452	47,540,005
Sasol Ltd	91,984	3,742,925	2,659,895
Savient Pharmaceuticals Inc	91,058	775,470	450,737
Savvis Inc	17,260	870,100	106,839
SBA Communications Corp	272,200	5,676,612	6,342,260
SBI Holdings Inc	35,672	8,466,830	3,680,244
SBM Offshore Nv	593,957	10,231,449	7,909,625
Scana Corp	457,800	16,378,735	14,141,442

Security Description	Shares	Cost	Market Value
ScanSource Inc	54,600	1,518,875	1,014,468
Schering-Plough Corp	6,059,032	100,294,175	142,690,204
Schering-Plough Corp - Preferred	13,000	3,250,000	2,736,500
Schindler Holding Ltd	265,975	11,548,588	12,573,023
Schlumberger Ltd	4,624,733	144,419,311	187,856,654
Schneider Electric S.A.	368,141	25,062,012	24,492,806
Schnitzer Steel Industries Inc	800	22,920	25,112
Scholastic Corp	87,475	2,720,132	1,318,248
School Specialty Inc	107,950	3,714,129	1,898,841
Schroders plc	29,791	526,731	337,764
Schulman (A) Inc	51,160	1,045,224	693,218
Schwab (Charles) Corp/The	3,436,035	37,016,087	53,258,543
Schweitzer-Manduit International Inc	29,300	699,831	540,878
Scientific Games Corp	368,450	9,319,527	4,461,930
Scor SE	106,782	2,549,491	2,196,795
Scottish & Southern Energy plc	511,473	9,902,754	8,130,299
Scotts Miracle-Gro Company/The - Class A	298,671	9,494,590	10,363,884
Scripps Networks Interactive - Class A	293,400	12,984,197	6,604,434
SeaChange International Inc	51,800	406,718	296,296
SEACOR Holdings Inc	51,157	4,036,005	2,982,965
Seadrill Ltd	2,197,293	39,788,587	21,282,706
Seagate Technology	122,507	3,007,087	736,267
Sealed Air Corp	562,756	14,222,449	7,766,033
Sears Holdings Corp	213,759	19,723,967	9,770,924
SECOM Ltd	89,412	4,263,845	3,286,074
Securitas - Series B	36,872	311,252	267,599
Sega Sammy Holdings Inc	1,800	16,070	15,727
SEGRO plc	282,568	208,398	92,142
SEI Investments Company	689,263	14,704,227	8,415,901
Seiko Epson Corp	190,165	4,868,352	2,564,542
Sekisui Chemical Company Ltd	366,242	2,198,085	1,816,934
Sekisui House Ltd	1,365,951	13,273,086	10,289,233
Selective Insurance Group Inc	102,048	2,538,287	1,240,904
Sembcorp Industries Ltd	326,208	529,588	504,268
Sembcorp Marine Ltd	437,775	552,605	521,229
Sempra Energy	945,368	28,959,051	43,713,816
Semtech Corp	358,840	9,196,927	4,790,514
Senior Housing Properties Trust	260,380	5,303,491	3,650,528
Senomyx Inc	492,306	5,789,700	782,767
Senorx Inc	364,117	3,019,136	1,259,845
Sensient Technologies Corp	205,300	4,321,825	4,824,550
Sepracor Inc	378,505	18,776,240	5,548,883
Serco Group plc	98,814	620,671	518,030
Service Corp International	864,500	11,679,758	3,017,105
SES Global FDR	1,006,915	23,341,524	19,224,350
SES Global FDR - Class A	237,600	4,301,160	4,511,100
Sesa Goa Ltd	1,298,216	5,845,735	2,548,582
Seven & I Holdings Company Ltd	888,950	24,027,015	19,440,437
Severn Trent plc	99,887	1,761,849	1,417,413

Security Description	Shares	Cost	Market Value
SGS Societe Generale De Surveillance Holding S.A.	292	100,252	306,882
Shanda Interactive - Sponsored ADR	24,650	817,825	974,415
Shanghai Electric Group Company Ltd - H	12,052,000	4,747,592	3,467,866
Shangri-La Asia Ltd	2,394,000	2,665,781	2,718,348
Sharp Corp	257,800	3,661,605	2,025,441
Shaw Communications Inc - Class B	66,700	1,477,355	1,018,936
Shaw Communications Inc - Class B	109,500	1,181,394	1,658,925
Shaw Group Inc/The	440,457	22,136,240	12,072,926
Shenandoah Telecommunications Company	13,600	324,183	310,080
Sherwin-Williams Company/The	357,237	6,931,253	18,565,607
Shikoku Electric Power Company	5,600	153,125	149,398
Shimadzu Corp	3,000	22,734	19,105
Shimamura Company Ltd	31,250	2,229,126	1,664,220
Shimano Inc	21,850	678,529	655,920
Shimizu Corp	237,800	1,093,117	984,714
Shin-Etsu Chemical Company Ltd	119,103	5,773,964	5,751,962
Shinko Electric Industries Company Ltd	700	7,893	6,648
Shinsei Bank Ltd	1,450,154	3,428,650	1,453,531
Shionogi & Company Ltd	83,413	1,486,441	1,422,168
Shire Ltd Ord	424,591	5,096,692	5,252,110
Shire Pharmaceuticals Group - ADR	277,100	11,113,882	9,958,974
Shiseido Ltd	341,700	6,481,412	4,964,458
Shizuoka Bank	183,000	1,938,190	1,637,866
Shoppers Drug Mart Corp Npv	268,249	13,305,736	9,240,481
Showa Denko Japanese Ord	165,222	442,276	202,408
Showa Shell Sekiyu K.K.	228,500	2,080,466	2,072,856
Shuffle Master Inc	836,284	4,108,015	2,400,135
Shutterfly Inc	597,923	12,217,441	5,602,539
Siam Cement Public Company Ltd	402,400	2,575,515	1,111,947
Siam Commercial Bank Public Company Ltd	376,900	644,487	579,192
Siemens AG	757,252	57,707,423	43,473,647
Sigma Designs Inc	28,450	767,055	353,918
Sigma-Aldrich Corp	505,447	9,462,879	19,100,842
Signature Bank	210,333	6,063,995	5,937,701
Signet Jewelers Ltd	400,074	14,765,870	4,580,847
Silgan Holdings Inc	242,550	9,517,744	12,743,577
Silicon Image Inc	312,500	1,122,737	750,000
Silicon Laboratories Inc	340,100	10,641,937	8,978,640
Siliconware Precision - ADR	27,270	287,782	158,166
Simon Property Group Inc	900,712	45,393,803	31,200,648
Simpson Manufacturing Company Inc	74,470	2,592,520	1,341,949
Sims Group Ltd	46,500	545,524	542,778
Singapore Airlines Ltd	347,540	2,582,001	2,286,147
Singapore Exchange Ltd	257,522	870,600	863,940
Singapore Press Holdings Ltd	794,234	1,729,562	1,321,808
Singapore Telecommunications Ltd	23,712,699	47,873,249	39,463,971
Sino Land Company Ltd	638,815	498,492	638,815
Sinopac Financial Holdings Company Ltd	5,817,000	2,897,358	1,157,842
Sirona Dental Systems Inc	365,598	10,198,211	5,235,363

Security Description	Shares	Cost	Market Value
SJW Corp	1,600	65,360	40,688
SK Holdings Company Ltd	26,521	1,792,915	2,061,093
SK Telecom	40,102	6,905,687	5,566,300
SK Telecom Ltd - Sponsored ADR	116,320	2,466,702	1,797,144
Skanska AB - B Shares	246,255	2,120,085	2,114,851
Skechers USA Inc - Class A	63,700	1,558,153	424,879
Skillssoft plc - ADR	1,815,371	11,833,087	12,144,832
Sky City Entertainment Group	15,926	21,570	25,542
Skyline Corp	14,000	519,189	266,140
Skywest Inc	196,351	4,005,520	2,442,606
Skyworks Solutions Inc	374,820	2,478,563	3,021,049
SL Green Realty Corp	301,200	6,870,452	3,252,960
SLM Corp	1,545,439	32,036,253	7,649,923
SMC Corp	374,564	42,048,365	35,837,094
Smith & Nephew plc	1,781,169	15,056,133	11,029,127
Smith & Wesson Holding Corp	54,800	296,906	329,896
Smith International Inc	911,616	35,796,272	19,581,512
Smith Micro Software Inc	51,200	795,832	267,776
Smithfield Foods Inc	489,493	11,674,250	4,630,604
Smiths Group plc	1,327,512	19,469,789	12,729,661
Smucker (J M) Company/The	545,201	19,801,301	20,319,641
Snap-On Inc	357,805	11,681,974	8,980,906
SNS Reaal	17,756	373,826	62,567
Societe Generale	566,555	44,543,854	22,190,345
Sodexo Alliance S.A.	17,894	640,021	815,489
Softbank Corp	3,664,300	66,451,224	46,596,748
Sohu.Com Inc	50,930	3,392,271	2,103,918
Sojitz Corp	76,500	117,479	90,620
Solera Holdings Inc	556,652	12,010,115	13,793,837
Solvay S.A.	21,475	1,444,264	1,504,027
Sompo Japan Insurance Inc	431,000	4,132,379	2,203,655
Sonic Automotive Inc	51,840	1,219,585	82,944
Sonic Corp	309,350	4,877,771	3,099,687
Sonic Healthcare Ltd	11,143	83,512	85,706
Sonic Solutions	39,467	689,456	47,360
Sonoco Products Company	395,638	9,651,047	8,300,485
Sonosight Inc	281,011	7,876,203	5,024,477
Sony Corp	811,290	22,759,833	16,411,435
Sony Financial Holdings Inc	24	99,677	63,906
Sotheby's	227,713	5,735,429	2,049,417
South Financial Group Inc/The	130,350	3,319,772	143,385
South Jersey Industries Inc	74,150	2,370,092	2,595,250
Southern Company	2,712,008	49,266,137	83,041,685
Southern Copper Corp	21,207	312,429	369,426
Southern Union Company	245,500	2,844,681	3,736,510
Southwest Airlines Company	3,345,891	36,855,732	21,179,490
Southwest Gas Corp	129,220	3,692,566	2,722,665
Southwestern Energy Company	1,532,452	64,954,271	45,498,500
Sovran Self Storage Inc	43,410	2,103,473	871,673

Security Description	Shares	Cost	Market Value
Spartan Motors Inc	57,300	564,182	230,346
Spartan Stores Inc	140,600	2,941,874	2,166,646
SPDR KBW Regional Banking ETF	28,682	533,296	551,268
Spectra Energy Corp	2,477,495	48,026,649	35,031,779
Spectranetics Corp/The	835,840	7,010,624	2,114,675
Speedway Motorsports Inc	187,100	5,084,380	2,211,522
Spherion Corp	92,200	764,480	191,776
Sportingbet plc	95,076	535,645	61,325
Sprint Nextel Corp	9,777,244	143,945,169	34,904,759
SPSS Inc	347,316	8,056,926	9,874,194
SPX Corp	345,922	19,401,126	16,261,793
Square Enix Company Ltd	600	18,071	11,293
SRA International Inc	302,800	8,426,451	4,451,160
St Joe Company/The	4,900	188,123	82,026
St Jude Medical Inc	1,575,296	36,758,274	57,230,504
St Mary Land & Exploration Company	398,001	12,559,490	5,265,553
St Microelectronics Nv	962,530	14,852,415	4,840,879
Stage Stores Inc	255,225	2,767,788	2,572,668
Stagecoach Group plc	2,205,202	10,346,760	3,792,992
Stamps.Com Inc	27,400	754,059	265,780
Stancorp Financial Group Inc	257,500	7,783,344	5,865,850
Standard Chartered plc	3,306,166	61,079,690	41,062,508
Standard Chartered plc	28,081	455,297	339,508
Standard Life plc	169,885	755,400	404,461
Standard Microsystems Corp	49,320	1,336,467	917,352
Standard Motor Products Inc	20,500	237,305	56,375
Standard Pacific Corp	125,390	2,352,804	110,343
Standard Register Company/The	20,900	284,433	95,722
Standex International Corp	26,527	667,180	244,048
Stanley Electric Company Ltd	17,950	297,622	198,818
Stanley Inc	41,800	1,139,094	1,061,302
Stanley Works/The	368,196	11,227,281	10,721,868
Staples Inc	2,512,085	35,646,304	45,493,859
Starbucks Corp	2,453,460	26,799,544	27,257,941
Starent Networks Corp	20,500	297,449	324,105
Startek Inc	17,750	293,400	55,025
Starwood Hotels & Resorts Worldwide Inc	636,507	19,417,285	8,083,639
State Auto Financial Corp	118,800	3,766,050	2,090,880
State Bank of India - Demat Shares	132,003	3,965,952	2,776,395
State Street Corp	1,867,120	85,021,774	57,469,954
Statoil ASA	1,822,359	47,125,859	32,090,533
Statoilhydro ASA - Sponsored ADR	950,800	25,791,437	16,581,952
Steak N Shake Company/The	59,260	881,528	448,598
Steel Dynamics Inc	711,194	13,016,510	6,265,619
Steelcase Inc - Class A	67,500	599,541	338,175
Stein Mart Inc	41,040	710,573	118,606
Steiner Leisure Ltd	900	40,966	21,969
Stepan Company	15,540	822,687	424,242
Stericycle Inc	363,632	21,768,332	17,356,155

Security Description	Shares	Cost	Market Value
Steris Corp	233,695	5,518,462	5,440,420
Sterling Bancorp	32,640	604,389	323,136
Sterling Bancshares Inc	138,864	1,522,197	908,171
Sterling Financial Corp	144,555	3,703,434	299,229
Stewart Information Services Corp	53,540	1,824,491	1,044,030
Stifel Financial Corp	225,835	9,544,902	9,780,914
Stockland Trust Group	3,013	12,199	6,469
Stone Energy Corp	68,000	3,312,449	226,440
Stora Enso Oyj - R Shares	114,772	1,513,284	406,862
Stratasys Inc	42,300	1,004,131	349,821
Straumann Holding AG - Registered	48,560	12,794,463	7,533,516
Strayer Education Inc	93,900	13,128,639	16,889,793
Stryker Corp	917,858	31,390,316	31,243,886
Student Loan Corp/The	41,300	3,751,381	1,794,072
Sturm Ruger & Company Inc	40,525	374,417	499,673
Success Factors Inc	5,500	54,655	41,965
Suedzucker AG	38,033	674,362	731,693
Sumco Corp	1,300	21,816	18,979
Sumitomo Chemical Company Ltd	439,700	2,410,435	1,482,435
Sumitomo Corp	1,130,150	12,437,715	9,645,808
Sumitomo Electric Industries Ltd	202,300	2,344,801	1,681,566
Sumitomo Heavy Industries Ltd	112,000	657,522	368,533
Sumitomo Metal Industries Ltd	4,131,696	16,237,027	8,240,803
Sumitomo Metal Mining Company	629,200	6,821,163	5,994,504
Sumitomo Mitsui Financial Group	1,656,300	103,694,606	57,183,183
Sumitomo Realty & Development Company Ltd	290,000	4,210,573	3,179,812
Sumitomo Rubber Industries Ltd	797,300	9,409,899	5,295,422
Sumitomo Trust & Banking Company Ltd	552,186	3,351,725	2,085,303
Sun Healthcare Group Inc	287,400	3,701,542	2,425,656
Sun Hung Kai Properties Ltd	500,500	4,010,599	4,481,897
Sun Hydraulics Corp	13,200	427,556	192,852
Sun Microsystems Inc	2,515,706	39,768,034	18,414,968
Suncor Energy Inc	922,500	34,155,000	20,632,794
Suncor Energy Inc	16,200	392,697	359,802
Suncorp Metway Ltd	116,734	870,911	486,641
Sundrug Company Ltd	345,300	9,396,512	5,250,993
Sunoco Inc	592,942	14,443,279	15,701,104
Sunpower Corp - Class A	7,600	393,780	180,728
Sunpower Corp - Class B	4,346	102,053	86,051
Suntech Power Holdings Company - ADR	116,550	4,487,101	1,362,470
Suntrust Banks Inc	1,371,868	78,783,244	16,105,730
Superior Energy Services Inc	582,479	18,218,361	7,508,154
Superior Industries International Inc	47,220	924,742	559,557
Superior Well Services Inc	25,928	586,458	133,011
Supertex Inc	25,000	897,165	577,500
Supervalu Inc	1,056,265	24,439,523	15,083,464
Surgutneftegaz - Sponsored ADR	144,100	992,777	893,420
Surmodics Inc	28,915	1,142,682	527,699
Suruga Bank Ltd	4,000	53,081	32,803

Security Description	Shares	Cost	Market Value
Susquehanna Bancshares Inc	168,961	3,492,756	1,576,406
Suzuken Company Ltd	9,100	345,815	237,243
Suzuki Motor Corp	725,800	8,553,579	11,970,519
SVB Financial Group	181,404	7,499,030	3,629,894
Svenska Cellulosa AB	275,184	3,680,356	2,080,365
Svenska Handelsbanken AB - Class A	1,126,407	26,014,234	15,872,947
Svenskt Stal AB - Series A Shares	27,377	212,175	231,804
Swatch Group AG	5,549	1,334,856	671,024
Swatch Group AG	8,510	239,958	208,437
Swedish Match AB	224,559	2,758,823	3,232,315
Swift Energy Company	195,535	6,457,212	1,427,406
Swire Pacific Ltd - A	1,431,000	8,049,531	9,546,155
Swiss Life Holding AG	39,395	10,415,984	2,721,496
Swiss Reinsurance	799,177	46,865,679	13,101,147
Swisscom AG - Regular	112,068	39,027,857	31,514,659
SWS Group Inc	53,800	812,324	835,514
SXC Health Solutions Corp	32,300	653,610	695,742
Sybase Inc	644,884	15,916,276	19,533,536
Sykes Enterprises Inc	771,374	13,647,532	12,827,950
Symantec Corp	4,589,741	128,136,761	68,570,731
Symmetricom Inc	69,700	499,391	243,950
Symmetry Medical Inc	481,850	6,969,455	3,040,474
Symrise AG	400,100	11,466,050	4,754,354
Symyx Technologies Inc	506,197	11,742,624	2,252,577
Synaptics Inc	355,308	6,894,947	9,508,042
Synchronoss Technologies Inc	474,805	5,309,740	5,821,109
Syneron Medical Ltd	3,600	27,992	21,348
Syngenta AG	107,056	25,040,290	21,598,563
Syniverse Holdings Inc	39,500	740,671	622,520
Synnex Corp	37,300	760,636	733,691
Synopsys Inc	996,225	20,117,789	20,651,744
Synovis Life Technologies Inc	18,400	352,009	254,656
Synovus Financial Corp	1,083,255	11,355,564	3,520,579
Syntel Inc	12,300	408,094	253,134
Synthes Inc	30,720	3,630,733	3,425,791
Sysco Corp	2,716,181	47,875,061	61,928,927
T & D Holdings Inc	65,050	3,764,993	1,551,005
T Rowe Price Group Inc	1,145,462	27,617,424	33,058,033
T T M Technologies Inc	79,200	962,266	459,360
T W Telecom Inc - Class A	143,500	2,908,438	1,255,625
T-3 Energy Services Inc	9,400	451,724	110,732
Tabcorp Holdings Ltd	31,167	262,183	140,756
Taiheiyō Cement Corp	155,000	377,698	225,980
Taisei Corp	321,000	1,071,753	610,995
Taisho Pharmaceutical Company Ltd	36,746	774,503	680,082
Taiwan Business Bank	1,904,000	859,256	372,243
Taiwan Cooperative Bank	1,161,000	846,010	539,212
Taiwan Semiconductor Manufacturing Company Ltd ADR	780,616	7,565,786	6,986,513
Taiyo Nippon Sanso Corp	3,000	23,907	19,469

Security Description	Shares	Cost	Market Value
Takashimaya Company Ltd	269,140	2,217,942	1,539,578
Takata Corp	86,900	1,855,398	707,377
Takeda Pharmaceutical Company	1,268,505	60,991,917	43,666,265
Takefuji Corp	10,381	449,484	48,452
Take-Two Interactive Software Inc	350,620	5,077,527	2,927,677
Taleo Corp - Class A	59,000	1,059,522	697,380
Talisman Energy Inc	261,300	3,838,022	2,772,607
Tandberg ASA	147,450	2,042,025	2,164,111
Tanger Factory Outlet Centers Inc	87,240	3,301,173	2,692,226
Target Corp	3,224,466	79,321,252	110,889,386
Tata Steel Ltd	1,057,034	9,870,885	4,289,806
Tate & Lyle	363,303	2,142,627	1,356,529
Taubman Centers Inc	200	4,688	3,408
TCF Financial Corp	475,614	8,980,860	5,593,221
TD Ameritrade Holding Corp	353,911	6,100,641	4,887,511
TDK Corp	39,065	2,276,250	1,443,629
Team Inc	9,100	137,159	106,652
Tech Data Corp	266,027	9,272,706	5,794,068
Techne Corp	308,096	9,387,788	16,855,932
Technip-Coflexip S.A.	38,763	2,510,463	1,369,501
Technitrol Inc	77,330	1,518,018	132,234
Teco Energy Inc	901,460	17,811,592	10,051,279
Teekay Corp	600	11,124	8,538
Teijin Ltd	210,694	871,150	454,367
Tekelec	129,003	1,534,158	1,706,710
Tele Norte Leste Part - ADR	770,711	10,658,012	10,666,640
Tele2 AB - B Shares	66,884	683,805	562,268
Telecom Corp of New Zealand	3,833,489	13,892,963	4,988,558
Telecom Egypt	133,000	359,134	350,087
Telecom Italia - RNC	1,380,285	3,074,988	1,404,691
Telecom Italia S.p.A.	11,019,457	30,913,529	14,206,248
Telecommunication Systems Inc - Class A	411,900	2,944,963	3,777,123
Teledyne Technologies Inc	373,115	13,709,797	9,954,708
Teleflex Inc	144,400	5,612,521	5,644,596
Telefonica S.A.	5,056,407	87,778,342	100,835,142
Telefonos De Mexico	1,746,900	1,774,667	1,326,618
Telefonos De Mexico S.A. - ADR	294,600	2,785,503	4,430,784
Telekom Austria	1,067,724	27,421,695	16,160,836
Telekom Malaysia Berhad	1,383,000	1,373,082	1,335,389
Telekomunikacja Polska S.A.	48,243	463,237	257,585
Telekomunikasi Tbk PT	1,385,900	1,269,553	905,543
Telemig Celular Participacoes - ADR	1,959	103,283	69,819
Telenor ASA	3,379,464	33,181,393	19,269,466
Telephone & Data Systems Inc	392,880	15,356,677	10,415,249
Teletech Holdings Inc	533,062	9,692,148	5,805,045
Television Francaise (T.F.1)	42,095	1,153,336	329,804
Teliasonera AB	1,050,823	5,406,636	5,033,396
Telkom South Africa	74,690	1,176,241	828,501
Tellabs Inc	1,882,260	22,314,126	8,620,751

Security Description	Shares	Cost	Market Value
Telmex Internacional Sab De Cv	294,600	1,902,317	2,701,482
Telstra Corp Ltd	16,820,262	48,817,760	37,514,365
Temple-Inland Inc	384,500	6,636,077	2,064,765
Tempur-Pedic International Inc	6,700	47,987	48,910
Tenaga Nasional Berhad	1,156,000	2,889,124	1,934,330
Tenet Healthcare Corp	2,636,132	39,357,530	3,057,913
Teradata Corp	615,820	6,514,310	9,988,600
Teradyne Inc	589,773	17,582,703	2,583,206
Terex Corp	366,600	6,148,112	3,391,050
Terra Industries Inc	483,153	14,965,572	13,571,768
Terumo Corp	193,900	6,310,267	7,126,223
Tesco	12,932,819	91,855,280	61,803,212
Tesoro Corp	642,666	24,528,595	8,656,711
Tessera Technologies Inc	45,100	538,626	602,987
Teton Advisors Inc - Class B	37	85	1
Tetra Tech Inc	155,830	3,042,766	3,175,815
Tetra Technologies Inc	142,900	2,755,233	464,425
Teva Pharmaceutical Industries Ltd - Sponsored ADR	613,430	26,486,861	27,635,022
Texas Industries Inc	53,000	3,056,807	1,325,000
Texas Instruments Inc	5,083,728	81,799,417	83,932,349
Texas Roadhouse Inc - Class A	313,600	3,585,106	2,988,608
Textainer Group Holdings Ltd	121,554	2,117,048	820,490
Textron Inc	966,074	18,764,814	5,545,265
TFS Financial Corp	85,073	1,071,609	1,031,935
Thales S.A.	21,942	885,609	831,439
Theragenics Corp	46,700	180,031	56,974
Theravance Inc	3,700	62,584	62,900
Thermo Fisher Scientific Inc	1,527,077	46,531,185	54,470,837
THK Company Ltd	10,900	234,426	145,892
Thomas & Betts Corp	459,857	15,597,471	11,505,622
Thomas Cook Group plc	1,218,119	5,858,485	4,190,378
Thomson Multimedia	65,726	792,831	59,951
Thomson Reuters Corp	10,800	274,554	278,123
Thomson Reuters plc	50,991	1,539,968	1,140,172
Thor Industries Inc	142,370	4,004,525	2,223,819
Thoratec Corp	131,074	3,427,833	3,367,291
THQ Inc	123,910	2,777,361	376,686
Thyssen Krupp AG	374,705	15,999,573	6,616,695
Tibco Software Inc	210,200	894,969	1,233,874
Ticketmaster Entertainment Inc	74,000	1,585,820	273,060
Tidewater Inc	263,715	10,177,892	9,791,738
Tiffany & Company	603,763	21,513,376	13,017,130
Tim Hortons Inc	14,600	369,474	370,402
Tim Participacoes S.A.	12,385	236,773	153,822
Timberland Company/The - Class A	300,600	5,406,698	3,589,164
Time Warner Cable Inc	1,476,825	98,094,418	36,625,251
Time Warner Inc	4,885,448	260,896,974	94,289,152
Timken Company/The	429,050	12,465,274	5,989,538
Titan Cement Company S.A.	10,900	297,518	231,551

Security Description	Shares	Cost	Market Value
Titan International Inc	78,800	1,548,615	396,364
Titan Machinery Inc	95,134	2,360,568	855,255
Titantium Metals Corp	275,900	7,839,510	1,509,173
Tivo Inc	6,100	43,626	42,944
TJX Companies Inc/The	1,611,658	20,575,729	41,322,911
TNT Nv	152,914	4,383,904	2,614,948
Tobu Railway Company Ltd	198,600	802,919	1,003,355
Toho Company Ltd	17,700	298,218	246,406
Toho Gas Company Ltd	357,000	2,048,186	1,633,735
Tohoku Electric Power Company Inc	264,200	5,834,970	5,791,161
Tokio Marine Holdings Inc	2,244,828	68,085,117	54,433,158
Tokuyama Corp	2,000	12,537	12,656
Tokyo Broadcasting System Holdings Inc	18,900	394,412	247,612
Tokyo Electric Power Company	359,150	9,213,320	8,945,115
Tokyo Electron Ltd	363,650	19,893,658	13,401,701
Tokyo Gas Company	2,375,746	10,134,304	8,298,394
Tokyo Steel Manufacturing Company Ltd	110,800	1,132,987	1,102,728
Tokyo Tatemono Company	55,000	478,105	140,883
Tokyu Corp Japanese - Ordinary	321,500	1,487,492	1,341,075
Tokyu Land Corp	83,000	353,707	226,891
Toll Brothers Inc	520,131	9,168,165	9,445,579
Toll Holdings Ltd	30,624	148,510	132,985
Tollgrade Communications Inc	20,725	219,200	120,205
Tomkins	349,248	1,098,126	606,971
Tompkins Financial Corp	15,967	842,912	686,581
Tonengeneral Sekiyu K.K.	98,000	956,539	955,493
Tootsie Roll Industries Inc	117,434	4,061,629	2,550,676
Top Reit Inc	663	2,361,009	2,409,811
Topdanmark A/S	1,367	208,937	134,511
Toppan Printing Company Ltd	274,800	2,532,484	1,861,306
Toray Industries Inc	369,700	1,867,602	1,478,501
Torchmark Corp	409,082	15,078,446	10,730,221
Toro Company/The	197,344	7,975,875	4,771,778
Toronto Dominion Bank	111,500	5,193,656	3,851,520
Torstar Corp - Class B	77,000	1,558,868	310,289
Toshiba Corp	916,071	5,119,889	2,355,797
Tosoh Corp	115,500	404,850	217,505
Total S.A.	2,034,343	99,815,528	101,084,821
Total S.A. - Sponsored ADR	417,600	25,790,656	20,487,456
Total Systems Services Inc	849,748	20,661,793	11,735,020
Toto Ltd	125,800	1,001,943	626,644
Tower Group Inc	393,226	10,563,420	9,685,156
Toyo Seikan Kaisha Ltd	218,999	3,173,684	3,179,554
Toyo Suisan Kaisha Ltd	44,000	1,022,178	902,096
Toyoda Gosei Company (7282)	2,600	52,536	39,038
Toyota Boshoku Corp	700	8,779	7,165
Toyota Industries Corp	177,163	4,870,871	3,757,786
Toyota Motor Company	1,764,412	70,645,841	55,735,197
Toyota Tsusho Corp	143,200	1,343,402	1,371,542

Security Description	Shares	Cost	Market Value
Tractor Supply Company	113,780	4,873,131	4,102,907
Tradestation Group Inc	62,400	777,931	411,840
Transatlantic Holdings Inc	35,800	2,366,394	1,276,986
Transdigm Group Inc	3,000	114,497	98,520
Transocean Ltd	22,694	2,183,549	1,335,315
Transurban Group	60,813	240,299	197,321
Travelers Companies/The	2,383,183	79,894,659	96,852,557
Tredegar Corp	36,225	546,570	591,554
Treehouse Foods Inc	111,430	2,848,639	3,208,070
Trend Micro Inc	965,912	33,169,561	27,088,957
Trimble Navigation Ltd	468,140	15,741,460	7,153,179
Trinity Industries Inc	353,600	8,087,572	3,231,904
Triquint Semiconductor Inc	260,500	1,474,016	643,435
Triumph Group Inc	56,350	2,711,872	2,152,570
True Blue Inc	84,800	1,910,351	699,600
True Religion Apparel Inc	40,900	830,065	483,029
Trustco Bank Corp Ny	176,410	2,031,917	1,061,988
Trustmark Corp	138,483	2,371,115	2,545,318
TRW Automotive Holdings Corp	134,400	2,426,598	432,768
Tsakos Energy Navigation Ltd	41,600	1,443,728	586,144
Tuesday Morning Corp	43,000	840,284	54,610
TUI AG	27,363	588,645	147,136
TUI Travel plc	91,452	318,608	299,852
Tullow Oil plc	319,577	2,782,328	3,678,268
Tupperware Brands Corp	351,579	8,448,130	5,973,327
Tupras Turkiye Petrol Rafinerileri	183,395	3,111,778	1,830,607
Turk Hava Yollari Ao	73,067	447,917	286,058
Turk Sise Ve Cam Fabrikalari	2,965,352	1,574,145	1,772,423
Turkiye Is Bankasi - Class C	407,030	1,851,597	909,890
Turkiye Vakiflar Bankasi Tao - D Shares	3,118,500	3,242,817	2,348,591
Tween Brands Inc	43,420	1,388,895	92,919
Tyco Electronics Ltd	1,619,286	47,224,047	17,876,917
Tyco International Ltd	178,633	6,147,206	3,494,061
Tyler Technologies Inc	505,420	5,613,614	7,394,295
Tyson Foods Inc - Class A	920,421	15,705,178	8,642,753
UAL Corp	147,600	1,987,117	661,248
UBE Industries Ltd	10,000	28,174	18,022
Ubisoft Entertainment S.A.	51,267	2,305,486	936,605
UBS AG - Registered	2,702,094	64,072,218	25,427,559
UCB	108,703	3,681,628	3,202,571
UCBH Holdings Inc	207,500	3,330,889	313,325
UDR Inc	755,261	11,132,384	6,502,797
UGI Corp	616,825	15,536,832	14,563,238
UIL Holdings Corp	71,476	2,266,365	1,595,344
Ultimate Software Group Inc/The	20,700	370,239	357,282
Ultra Petroleum Corp	32,697	1,171,872	1,173,495
Ultrapar Participacoes - Sponsored ADR	10,300	377,872	242,668
Ultratech Inc	50,200	725,625	626,998

Security Description	Shares	Cost	Market Value
UMB Financial Corp	83,350	3,627,862	3,541,542
Umicore	21,320	381,741	393,603
Umpqua Holdings Corp	114,846	2,640,695	1,040,505
Under Armour Inc	131,500	4,516,333	2,160,545
Unicharm Corp	28,650	1,803,915	1,740,407
Unibail-Rodamco	13,078	1,780,601	1,851,487
Unicredit S.p.A.	8,614,428	62,540,681	14,205,221
Unified Energy System of Russia - Registered S GDR	6,241	408,195	5,804
UniFirst Corp	34,600	1,483,688	963,264
Unilever Nv - CVA	2,088,587	56,697,550	41,179,302
Unilever Nv - NY Shares	201,700	4,166,849	3,953,320
Unilever plc	3,520,885	86,609,980	66,514,985
Union Bank of India	529,151	1,611,337	1,531,602
Union Fenosa S.A.	52,049	562,979	1,243,898
Union Pacific Corp	2,099,630	64,646,700	86,315,789
Unione Di Banche Italiana ScpA	16,080	293,066	177,093
Unipol S.p.A.	776,322	2,284,238	687,492
Unisource Energy Corp	73,080	2,302,630	2,060,125
Unisys Corp	814,770	8,275,998	431,828
Unit Corp	255,457	11,115,374	5,344,160
United America Indemnity Ltd - Class A	3,800	47,329	15,276
United America Indemnity Ltd - Rights	3,800	0	15,276
United Bankshares Inc	175,120	5,573,724	3,019,069
United Business Media Ltd	46,046	515,956	280,995
United Community Banks Inc	80,109	2,306,834	333,255
United Fire & Casualty Company	146,320	5,130,434	3,213,187
United Internet AG - Registered Shares	3,874	63,462	32,867
United Microelectronics Corp	10,980,287	3,208,223	3,594,043
United Microelectronics Corp - ADR	1,606,988	6,422,280	4,065,680
United Natural Foods Inc	118,850	3,343,314	2,254,585
United Online Inc	146,720	1,750,678	654,371
United Overseas Bank Ltd	2,056,509	15,585,637	13,149,104
United Parcel Service Inc - Class B	3,813,795	244,334,136	187,714,990
United Rentals Inc	251,246	4,946,193	1,057,746
United States Cellular Corp	18,590	805,528	619,791
United States Steel Corp	452,127	15,338,862	9,553,444
United Stationers Inc	54,640	2,514,095	1,534,291
United Technologies Corp	3,963,159	118,008,804	170,336,574
United Therapeutics Corp	101,401	9,605,121	6,701,592
United Utilities Group plc	1,414,747	15,886,176	9,804,546
UnitedHealth Group Inc	4,777,620	112,418,174	99,995,587
Unitrin Inc	249,693	8,227,846	3,490,708
Universal American Financial Corp	22,200	225,392	188,034
Universal Corp	88,650	3,013,020	2,652,408
Universal Display Corp	271,267	3,545,344	2,487,518
Universal Electronics Inc	27,500	789,974	497,750
Universal Forest Products Inc	36,550	1,873,133	972,596
Universal Health Services Inc - Class B	203,950	9,542,831	7,819,443
Universal Stainless & Alloy Products Inc	78,911	2,415,530	763,069

Security Description	Shares	Cost	Market Value
Universal Technical Institute Inc	41,700	1,008,862	500,400
Unum Group	1,415,281	31,724,988	17,691,013
UNY Company	28,666	307,960	222,897
UOL Group Ltd	277,335	399,702	341,150
UPM-Kymmene Oy	1,518,064	25,715,000	8,767,571
Urban Corp	2,800	17,256	28
Urban Outfitters Inc	703,750	16,074,268	11,520,388
Urbi Desarrollos Urbanos SAB De C.V.	120,500	451,368	106,291
URS Corp	506,830	24,852,537	20,481,000
Urstadt Biddle - Class A	41,500	669,333	556,930
US Bancorp	6,398,897	139,383,921	93,487,885
USA Mobility Inc	79,200	944,399	729,432
USEC Inc	14,300	77,728	68,640
USG Corp	178,700	5,401,436	1,359,907
USHIO Inc	10,200	176,303	142,926
Usinas Sider Minas - Preferred A	45,900	1,856,566	588,142
USS Company Ltd	292,870	17,602,448	12,750,238
UTI Worldwide Inc	200,439	2,718,513	2,395,246
Vail Resorts Inc	5,000	190,458	102,150
Valeant Pharmaceuticals International	304,800	9,570,558	5,422,392
Valeo	109,553	2,915,126	1,600,716
Valero Energy Corp	2,490,381	61,732,843	44,577,820
Validus Holdings Ltd	26,175	658,089	619,824
Valley National Bancorp	451,710	7,976,566	5,587,653
Vallourec S.A.	115,403	26,052,511	10,696,328
Valmont Industries Inc	64,820	3,296,564	3,254,612
Valspar Corp/The	497,775	9,947,219	9,940,567
Valueclick Inc	359,700	8,114,599	3,061,047
Varian Inc	231,584	9,982,360	5,497,804
Varian Medical Systems Inc	519,302	24,806,340	15,807,553
Varian Semiconductor Equipment Associates Inc	146,187	3,179,139	3,166,410
VCA Antech Inc	328,620	8,049,595	7,410,381
Vectren Corp	324,642	7,063,445	6,846,700
Vedanta Resources plc	3,046	74,930	29,492
Veeco Instruments Inc	228,020	2,291,100	1,520,893
Venoco Inc	195,200	3,532,421	640,256
Ventas Inc	490,825	11,152,299	11,097,553
Veolia Environnement	936,864	48,936,147	19,553,705
Verisign Inc	781,856	19,305,829	14,753,623
Verizon Communications Inc	10,831,468	303,305,062	327,110,334
Vertex Pharmaceuticals Inc	591,900	23,995,627	17,005,287
Vestas Wind Systems A/S	147,022	2,959,656	6,447,126
VF Corp	359,383	14,223,950	20,524,363
Viacom Inc - Class B	2,363,387	75,415,376	41,075,666
Viad Corp	40,430	1,163,258	570,872
Viasat Inc	57,500	1,442,049	1,197,150
Vicor Corp	32,750	488,785	160,148
Vimpelcom Ao - Sponsored ADR	97,200	679,953	635,688
Vinci S.A.	68,704	2,958,482	2,550,008

Security Description	Shares	Cost	Market Value
Virgin Media Inc	280,696	6,612,357	1,347,341
ViroPharma Inc	150,700	2,284,692	791,175
Visa Inc - Class A	390,400	22,620,247	21,706,240
Vishay Intertechnology Inc	729,942	11,897,305	2,540,198
VistaPrint Ltd	380,496	10,353,609	10,459,835
Vivendi Universal	2,414,568	89,954,118	63,876,002
Vivo Participacoes S.A.	16,760	673,809	218,718
VMware Inc - Class A	3,492	88,677	82,481
VNUS Medical Technologies	20,300	378,683	431,781
Vocus Inc	10,000	282,641	132,900
Vodafone Group plc - Sponsored ADR	109,595	3,730,841	1,909,145
Vodafone Group plc New	56,080,988	157,834,781	98,670,972
Voest-Alpine AG	9,447	187,432	123,546
Volcano Corp	259,825	3,856,313	3,780,454
Volcom Inc	26,700	1,292,128	258,990
Volkswagen AG	21,483	5,593,979	6,560,285
Volkswagen AG - Preferred	16,006	1,575,593	921,026
Volt Information Sciences Inc	22,890	487,635	152,219
Volvo AB - A Shares	81,950	558,496	434,170
Volvo AB - B Shares	183,135	2,437,259	968,031
Vornado Realty Trust	511,143	43,731,895	16,990,395
VSE Corp	700	38,912	18,690
VTB Bank OJSC - GDR Regs	269,200	515,923	436,104
Vulcan Materials Company	465,391	24,141,595	20,612,167
W R Grace & Company	43,800	302,316	276,816
W&T Offshore Inc	103,500	2,975,421	636,525
Wabash National Corp	49,030	868,327	60,307
WABCO Holdings Inc	109,000	3,480,059	1,341,790
Wabtec Corp	209,470	7,606,498	5,525,819
Waddell & Reed Financial Inc - Class A	344,838	9,932,054	6,231,223
Walgreen Company	3,601,581	58,845,690	93,497,043
Walmart De Mexico - Series V	429,396	1,490,476	1,006,887
Wal-Mart Stores Inc	9,387,103	252,247,147	489,068,066
Walt Disney Company/The	7,975,404	143,324,806	144,833,337
Walter Energy Inc	188,400	8,272,416	4,308,708
Warnaco Group Inc/The	384,850	14,209,709	9,236,400
Warner Chilcott Ltd - Class A	132,500	2,325,735	1,393,900
Warner Music Group Corp	16,700	137,359	39,245
Wartsila Oyj	8,982	156,334	189,495
Washington Federal Inc	339,409	7,297,761	4,510,746
Washington Post Company/The - Class B	22,200	16,677,086	7,927,620
Washington Real Estate Investment Trust	4,000	128,617	69,200
Waste Connections Inc	280,970	7,767,879	7,220,929
Waste Management Inc	1,828,820	64,045,374	46,817,792
Waters Corp	417,472	16,753,734	15,425,590
Watsco Inc	118,695	4,259,164	4,039,191
Watson Pharmaceuticals Inc	470,779	17,184,309	14,645,935
Watson Wyatt Worldwide Inc	294,417	14,570,606	14,535,367
Watts Water Technologies Inc - Class A	71,725	2,170,729	1,402,941

Security Description	Shares	Cost	Market Value
Wausau Paper Corp	88,995	916,962	468,114
WD-40 Company	31,806	964,075	767,797
Weatherford International Ltd	239,440	3,492,444	2,650,601
Websense Inc	85,100	1,960,602	1,021,200
Webster Financial Corp	191,475	5,921,235	813,769
Weight Watchers International Inc	116,200	2,280,850	2,155,510
Weingarten Realty Investors	301,380	10,790,146	2,869,138
Weiqiao Textile Company Ltd - H Shares	2,662,000	3,617,267	790,013
Weir Group plc (The)	557,400	10,313,807	3,305,653
Weis Markets Inc	3,000	84,789	93,120
WellCare Health Plans Inc	147,000	13,180,491	1,653,750
WellPoint Inc	1,993,777	75,546,906	75,703,713
Wells Fargo & Company	16,257,120	478,300,471	231,501,389
Wendys/Arbys Group Inc - Class A	1,743,327	7,791,999	8,768,935
Wereldhave Nv	13,161	967,741	920,261
Werner Enterprises Inc	147,698	2,222,989	2,233,194
Wesco International Inc	223,859	6,520,307	4,056,325
Wesfarmers Ltd	1,471,780	24,410,483	19,275,873
Wesfarmers Ltd - Price Protected	9,929	220,958	131,075
West Japan Railway Company	3,258	12,616,089	10,291,546
West Pharmaceutical Services Inc	113,220	4,754,043	3,714,748
Westamerica Bancorp	126,350	4,940,897	5,756,506
Westar Energy Inc	415,750	9,044,015	7,288,098
Western Digital Corp	1,239,730	25,140,673	23,976,378
Western Refining Inc	34,600	370,778	413,124
Western Union Company	2,656,147	39,144,575	33,387,768
Weston (George) Ltd	35,400	1,682,708	1,645,988
Westpac Banking Corp	298,305	3,787,023	3,956,638
Wet Seal Inc - Class A	704,600	3,149,446	2,367,456
Weyerhaeuser Company	807,256	36,358,905	22,256,048
WGL Holdings Inc	296,100	8,528,125	9,712,080
Wharf (Holdings) Ltd	6,277,695	15,397,083	15,584,884
Wheelock & Company Ltd	628,000	1,074,283	1,056,661
Whirlpool Corp	259,651	13,377,410	7,683,073
Whitbread plc	34,580	636,285	390,574
White Mountains Insurance Group Ltd	900	246,448	154,719
Whiting Petroleum Corp	187,750	6,670,998	4,853,338
Whitney Holding Corp	126,405	3,579,588	1,447,337
Whole Foods Market Inc	542,100	36,140,573	9,107,280
Wiley (John) & Sons Inc - Class A	186,439	7,121,742	5,552,153
Willbros Group Inc	18,700	487,263	181,390
William Morrison Supermarkets plc	5,219,077	23,293,817	19,113,352
Williams Companies Inc/The	2,285,267	40,944,332	26,006,338
Williams-Sonoma Inc	292,150	7,601,341	2,944,872
Willis Group Holdings Ltd	150,949	5,183,301	3,320,878
Wilmar International Ltd	83,000	151,601	173,076
Wilmington Trust Corp	230,450	5,486,505	2,233,061
Wilshire Bancorp Inc	33,400	550,289	172,344
Wimm-Bill-Dann Foods - ADR	21,900	1,538,176	696,639

Security Description	Shares	Cost	Market Value
Wind River Systems Inc	212,187	5,538,415	1,357,997
Windstream Corp	2,001,696	19,498,606	16,133,670
Wing Hang Bank Ltd	46,000	218,707	220,503
Winnebago Industries Inc	51,240	1,423,989	272,084
Wintrust Financial Corp	47,585	2,194,636	585,296
Wisconsin Energy Corp	461,903	20,379,692	19,016,547
WMS Industries Inc	556,528	15,840,312	11,637,000
Wolseley plc	1,852,989	18,150,566	6,128,678
Wolters Kluwer	545,518	13,522,187	8,843,511
Wolverine World Wide Inc	175,280	4,098,647	2,730,862
Wood Group (John) plc	2,095,589	9,106,570	6,735,825
Woodside Petroleum Ltd	190,064	2,237,784	5,031,351
Woodward Governor Company	202,100	4,366,422	2,259,478
Woolworths Ltd	1,112,677	13,908,319	19,334,930
World Acceptance Corp	57,020	1,727,518	975,042
World Fuel Services Corp	89,070	3,025,433	2,817,284
World Wrestling Entertainment Inc	8,300	144,428	95,782
Worthington Industries Inc	204,115	3,817,364	1,777,842
WPP plc	1,536,495	19,142,178	8,649,671
WR Berkley Corp	814,112	19,007,983	18,358,226
Wright Express Corp	345,598	9,719,515	6,296,796
Wright Medical Group Inc	5,700	131,134	74,271
WW Grainger Inc	394,013	18,760,827	27,651,832
Wyeth	5,262,118	146,313,987	226,481,559
Wyndham Worldwide Corp	1,020,593	26,860,194	4,286,491
Wynn Resorts Ltd	213,230	8,734,380	4,258,203
Xcel Energy Inc	1,531,774	32,098,862	28,536,950
Xenoport Inc	5,400	287,266	104,544
Xerox Corp	4,123,125	58,740,034	18,760,219
Xilinx Inc	1,297,198	42,154,173	24,854,314
XL Capital Ltd - Class A	1,238,881	49,789,724	6,764,290
Xstrata plc	383,096	12,922,975	2,562,974
XTO Energy Inc	2,564,328	75,711,483	78,519,723
Ya Hsin Industrial	198,446	190,187	34,877
Yahoo! Japan Corp	4,716	2,319,617	1,235,222
Yahoo! Inc	5,126,172	269,425,032	65,666,263
Yakult Honsha Company Ltd	33,757	650,979	599,471
Yamada Denki Company Ltd	313,790	16,634,398	12,263,131
Yamaguchi Financial Group Inc	88,000	1,292,652	825,919
Yamaha Corp	42,813	636,134	414,823
Yamaha Motor Company Ltd	184,000	2,249,440	1,630,050
Yamato Holdings Company Ltd	221,103	2,911,810	2,075,149
Yamato Kogyo Company Ltd	400	15,335	8,505
Yamazaki Baking Company Ltd	83,000	958,243	887,395
Yanzhou Coal Mining Company	1,388,000	879,025	999,360
Yara International ASA	215,266	5,380,841	4,694,527
Yaskawa Electric Corp	2,000	11,576	8,606
Yellow Pages Income Fund	119,100	535,892	569,870
Yokogawa Electric Corp	57,336	609,701	228,717

Security Description	Shares	Cost	Market Value
Yokohama Reito Company Ltd	29,000	226,110	170,001
YRC Worldwide Inc	188,200	10,497,044	845,018
Yue Yuen Industrial Holdings Ltd	348,500	800,750	794,130
Yum! Brands Inc	2,110,315	29,493,025	57,991,456
Zale Corp	58,820	1,467,966	114,699
Zebra Technologies Corp - Class A	270,120	10,980,290	5,137,682
Zenith National Insurance Corp	76,160	3,125,110	1,836,218
ZEP Inc	42,065	539,284	430,325
Zhejiang Expressway Company	7,310,000	4,555,836	5,329,226
Zijin Mining Group Company Ltd - H	386,000	268,556	274,932
Zimmer Holdings Inc	760,562	24,129,899	27,760,513
Zions BanCorp	558,029	23,961,122	5,485,425
Zodiac S.A.	1,746	54,378	44,254
Zoll Medical Corp	62,300	1,694,581	894,628
Zon Multimedia Servicos	74,433	786,505	396,287
Zumiez Inc	42,800	1,671,760	415,160
Zurich Financial Services	9,387	2,054,359	1,486,829
Total Cost Domestic and International Equity		\$47,187,369,074	
Total Market Value Domestic and International Equity			\$40,627,919,962

COMMINGLED STOCK FUNDS
As of March 31, 2009

Security Description	Shares	Cost	Market Value
Barings Full A/P	77,340,164	\$708,251,218	\$834,500,373
BGI ACWI EX US Index Fund	175,228,480	2,104,811,076	1,989,012,165
BGI International Alpha Tilts Fund	38,762,895	495,842,783	526,275,026
BGI Russell 1000 Alpha	1,210,099,240	1,210,099,240	1,107,013,512
BGI Russell 2000 Index	1,110,308,994	1,110,308,994	1,254,348,536
Capital International Inc	125,747,763	1,240,183,814	633,768,728
Morgan Stanley Emerging Markets Fund	14,619,909	224,184,111	464,737,680
Templeton Emerging Markets	52,727,451	705,993,796	433,419,650
Total Cost Commingled Stock Funds		\$7,799,675,032	
Total Market Value Commingled Stock Funds			\$7,243,075,670

GOVERNMENT AND CORPORATE BONDS
As of March 31, 2009

Description	Coupon Rate	Maturity Date	Par	Market Value
A.I.D. Government Loan Trust	0.0000	2/15/2010	\$46,100,000	\$45,777,300
A.I.D. Government Loan Trust	0.0000	2/15/2011	46,100,000	45,103,180
A.I.D. Government Loan Trust	0.0000	8/15/2012	46,100,000	43,251,112
A.I.D. Government Loan Trust	0.0000	2/15/2013	46,100,000	42,626,549
A.I.D. Government Loan Trust	0.0000	2/15/2013	21,633,000	20,003,040
A.I.D. Government Loan Trust	0.0000	2/15/2015	23,626,000	20,284,480
A.I.D. Government Loan Trust	0.0000	8/15/2015	29,615,000	24,900,381
Abbott Laboratories	5.1250	4/1/2019	10,000,000	10,057,290
ABN-AMRO Bank	7.7500	5/15/2023	30,400,000	29,451,885
ABS FORDO 2009-A A3A	3.9600	5/15/2013	22,000,000	22,064,013
AEPTC 2006-A A1	4.9800	1/1/2010	5,229,501	5,299,646
Aetna Inc	5.7500	6/15/2011	13,421,000	13,271,222
African Development Bank	6.8750	10/15/2015	42,000,000	49,446,474
AIG	6.3000	5/10/2011	22,510,000	17,159,463
Alabama Power Company	5.5500	2/1/2017	12,740,000	13,034,243
Alcoa Inc	7.3750	8/1/2010	20,000,000	20,010,860
Allstate Corp	7.2000	12/1/2009	25,000,000	24,787,650
Allstate Corp	5.9500	4/1/2036	35,000,000	25,466,770
Alltel Corp	6.8000	5/1/2029	25,000,000	23,027,050
Ambac Financial Group	5.9500	12/5/2035	30,000,000	8,615,910
American Electric Power	5.3750	3/15/2010	30,000,000	30,294,000
American Express Credit	5.0000	12/2/2010	20,000,000	19,105,080
American Honda Finance	6.7000	10/1/2013	30,000,000	29,359,110
American Honda Finance	5.1250	12/15/2010	28,000,000	27,576,780
Ameriprise Financial	5.6500	11/15/2015	31,015,000	25,967,278
Ameritech Capital Funding Corp	6.8750	10/15/2027	26,000,000	23,798,684
Amgen Inc	4.0000	11/18/2009	27,300,000	27,649,140
Amgen Inc	5.8500	6/1/2017	22,000,000	22,528,000
Amsouth Bank	5.2000	4/1/2015	23,000,000	19,007,867
AMXCA 2006-2 A	5.3500	1/15/2014	26,000,000	26,036,278
Anheuser Busch Companies	6.7500	12/15/2027	20,000,000	17,822,640
Anheuser Busch Companies	5.7500	4/1/2036	32,000,000	24,110,944
Apache Corp	7.0000	2/1/2018	26,600,000	29,066,352
Apache Corp	6.2500	4/15/2012	9,000,000	9,558,360
Archer-Daniels-Midland Company	7.1250	3/1/2013	24,900,000	27,347,371
Archer-Daniels-Midland Company	7.5000	3/15/2027	36,250,000	40,384,711
Atlantic Richfield Company	8.2500	2/1/2022	30,000,000	36,005,940
Avon Products	5.1250	1/15/2011	26,000,000	26,711,256
BACCT 2007-A8 A8	5.5900	11/17/2014	25,000,000	24,853,668
Baker Hughes Inc	6.5000	11/15/2013	15,000,000	16,446,300
Banc One Corp	8.0000	4/29/2027	30,000,000	29,630,970

Description	Coupon Rate	Maturity Date	Par	Market Value
Bank of America	4.9000	5/1/2013	42,000,000	37,727,928
Bank of New York Mellon	4.9500	1/14/2011	49,500,000	50,739,480
Bank of New York Mellon	4.9500	11/1/2012	30,953,000	31,593,418
Bank One Corp	7.8750	8/1/2010	23,080,000	23,701,683
Bankamerica Corp	7.1250	10/15/2011	26,100,000	22,196,588
Bayer Corp	6.6500	2/15/2028	20,000,000	18,165,240
BB & T Corp	5.2000	12/23/2015	16,010,000	14,355,126
Becton Dickinson	6.7000	8/1/2028	25,000,000	26,775,025
Becton Dickinson	7.1500	10/1/2009	25,000,000	25,475,325
Bellsouth Capital Funding	7.7500	2/15/2010	30,000,000	31,285,530
Bellsouth Capital Funding	7.0000	10/1/2025	35,000,000	35,101,745
Bellsouth Capital Funding	6.3750	6/1/2028	43,450,000	39,457,075
Berkshire Hathaway Financial Corp	4.8500	1/15/2015	30,000,000	30,291,810
Berkshire Hathaway Financial Corp	4.6000	5/15/2013	25,490,000	25,842,093
BHP Finance USA Ltd	7.2500	3/1/2016	42,250,000	43,436,887
BMWOT 2006-A A3	5.1300	9/27/2010	2,639,715	2,647,846
Boeing Company	7.2500	6/15/2025	48,750,000	51,418,478
Bristol-Myers Squibb	6.8000	11/15/2026	37,500,000	40,012,800
Bristol-Myers Squibb	5.4500	5/1/2018	29,575,000	30,340,017
British Aerospace Finance Inc	7.5000	7/1/2027	29,800,000	32,383,481
Burlington North	6.8750	12/1/2027	20,000,000	18,676,540
Burlington North	6.7000	8/1/2028	21,000,000	20,443,584
Burlington Resources	9.8750	6/15/2010	22,500,000	24,331,905
Campbell Soup Company	6.7500	2/15/2011	20,000,000	21,575,780
Campbell Soup Company	5.0000	12/3/2012	7,600,000	8,024,908
CARMX 2007-1 A4	5.2400	6/15/2012	21,000,000	20,511,740
CARMX 2007-2 A4	5.2700	11/15/2012	15,000,000	14,183,121
CARMX 2008-A A3A	4.3100	4/16/2012	20,000,000	19,694,060
CARMX 2008-A4A	5.5600	8/15/2013	15,000,000	13,759,560
Carolina Power & Light Company	5.2500	12/15/2015	27,920,000	28,572,714
Caterpillar Financial Services Corp	4.5000	6/15/2009	7,900,000	7,909,946
Caterpillar Financial Services Corp	4.7000	3/15/2012	20,000,000	19,119,080
Caterpillar Inc	7.2500	9/15/2009	13,610,000	13,874,333
Caterpillar Inc	5.7000	8/15/2016	20,000,000	19,461,140
CCCIT 2006-A4-A4	5.4500	5/10/2013	40,000,000	40,711,976
CCCIT 2006-A5 A5	5.3000	5/20/2011	40,000,000	40,075,416
CCCIT 2007 A5-A5	5.5000	6/22/2012	21,250,000	21,627,086
CCCIT 2008-A1 A1	5.3500	2/7/2020	25,000,000	23,117,030
Centerpoint Energy Transition Bond Company	5.6300	9/15/2015	31,000,000	32,962,793
Century Telephone Enterprises Inc	6.8750	1/15/2028	20,000,000	14,400,000
CHAIT 2007 A17 A	5.1200	10/15/2014	20,000,000	20,124,390
CHAIT 2008 A11 A11	5.4000	7/15/2015	10,393,000	10,323,117
Champion International Corp	7.1500	12/15/2027	20,000,000	11,473,680
Chevron Corp	3.4500	3/3/2012	25,000,000	25,661,175
Cisco Systems Inc	5.2500	2/22/2011	30,750,000	32,511,944

Description	Coupon Rate	Maturity Date	Par	Market Value
Cisco Systems Inc	5.5000	2/22/2016	31,500,000	33,331,316
Cisco Systems Inc	4.9500	2/15/2019	20,000,000	19,677,300
CIT Group Inc	5.2000	11/3/2010	20,000,000	16,132,900
Citigroup Inc	7.2500	10/1/2010	23,648,000	21,334,871
Citigroup Inc	5.1250	2/14/2011	52,000,000	47,747,024
Citigroup Inc	5.8500	7/2/2013	22,000,000	19,691,694
Citigroup Inc	5.5000	4/11/2013	20,000,000	17,571,440
Clorox Company	6.1250	2/1/2011	20,000,000	20,934,180
CMAOT 2006-B-A3	5.1300	5/15/2011	7,525,987	7,580,662
CMBS AMTT 2007-1A AFX	5.4197	4/15/2037	30,000,000	25,950,000
Cmbs Asset Securitization Corp 1996-D3 A-1C	7.4000	10/13/2026	2,084,290	2,083,801
CMBS BACM 2004-4 A6	4.8770	7/10/2042	20,000,000	15,649,494
CMBS BACM 2004-5 A3	4.5610	11/10/2041	20,000,000	16,796,556
CMBS BACM 2006-1 A4	5.3720	9/10/2045	10,000,000	7,410,622
CMBS BACM 2006-1-AJ	5.4600	9/10/2045	22,000,000	5,472,982
CMBS BACM 2007-4 A4	5.7451	2/10/2051	59,000,000	41,900,638
CMBS BSCMS 1998-C1 A2	6.4400	6/16/2030	806,538	804,606
CMBS BSCMS 1999-W F2 A2	7.0800	7/15/2031	7,519,170	7,518,875
CMBS BSCMS 2000-W F1 A2	7.7800	2/15/2032	16,846,339	16,991,738
CMBS BSCMS 2000-W F2 A2	7.3200	10/15/2032	29,169,952	29,455,441
CMBS BSCMS 2004-PWR5 A5	4.9780	7/11/2042	23,000,000	18,436,181
CMBS BSCMS 2005-PWR10-A4	5.4050	12/11/2040	15,000,000	11,789,882
CMBS BSCMS 2005-PWR10-AJ	5.4640	12/11/2040	15,000,000	6,620,348
CMBS BSCMS 2006-PW14 AJ	5.2730	12/11/2038	15,000,000	4,419,521
CMBS BSCMS 2006-PWR 14 A4	5.2010	12/11/2038	25,075,000	20,549,810
CMBS BSCMS 2006-PWR12 A4	5.7115	9/11/2038	25,000,000	21,315,373
CMBS BSCMS 2006-PWR12 AJ	5.7505	9/11/2038	16,124,000	4,804,052
CMBS BSCMS 2006-PWR13-AJ	5.6110	9/11/2041	15,000,000	4,276,349
CMBS BSCMS 2006-TOP22-A4	5.4670	4/12/2038	15,000,000	12,926,766
CMBS BSCMS 2006-TOP22-AJ	5.4670	4/12/2038	15,000,000	4,453,868
CMBS BSCMS 2007-PW17 A4	5.6940	6/11/2050	50,000,000	36,961,640
CMBS BSCMS 2007-PWR15 AM	5.3630	2/11/2044	15,000,000	6,563,111
CMBS BSCMS 2007-T28 A4	5.7420	9/11/2042	40,000,000	29,956,360
CMBS BSCMS 2007-TOP26 AJ	5.5660	1/12/2045	20,000,000	5,033,108
CMBS CD 2006-CD2-A4	5.5445	1/15/2046	39,433,000	30,395,276
CMBS CD 2006-CD2-AJ	5.6305	1/15/2046	22,979,000	5,889,918
CMBS CD 2007-CD5 A4	5.8860	11/15/2044	27,925,000	19,989,003
CMBS CGCMT 2004-C2 A5	4.7330	10/15/2041	25,000,000	19,843,453
CMBS CGCMT 2006-C4 A3	5.7206	3/15/2049	39,015,000	29,256,463
CMBS CGCMT 2006-C4 AJ	5.7206	3/15/2049	25,000,000	6,389,320
CMBS CGCMT 2006-C5 A4	5.4310	10/15/2049	19,602,000	13,567,654
CMBS CGCMT 2006-C5 AJ	5.4820	10/15/2049	25,000,000	6,370,348
CMBS CGCMT 2007-C6 A4	5.8888	12/10/2049	75,125,000	51,608,704
CMBS CMLT 2008-LS1 A4B	6.2207	12/10/2049	35,000,000	20,491,072
CMBS COMM 2005-LP5 A4	4.9820	5/10/2043	20,000,000	15,475,008

Description	Coupon Rate	Maturity Date	Par	Market Value
CMBS CSFB 2000-C1 CLASS A2	7.5450	4/15/2062	21,129,897	21,377,404
CMBS CSFB 2004-C5 A4	4.8290	11/15/2037	20,000,000	16,116,494
CMBS CSFB 2005-C6-A4	5.2300	12/15/2040	20,000,000	15,312,430
CMBS CSFB 2005-C6-AJ	5.2300	12/15/2040	18,000,000	7,617,605
CMBS CSMC 2006-C1-A4	5.6090	2/15/2039	15,000,000	12,161,408
CMBS CSMC 2006-C1-AJ	5.7375	2/15/2039	18,000,000	5,049,639
CMBS CSMC 2006-C2 A3	5.8477	3/15/2039	25,000,000	20,319,478
CMBS CSMC 2006-C2 AJ	5.8477	3/15/2039	30,000,000	8,064,276
CMBS CSMC 2007-C3 A4	5.7233	6/15/2039	20,000,000	11,997,358
CMBS CSMC 2007-C3 AM	5.7233	6/15/2039	26,000,000	12,027,852
CMBS CSMC 2007-C5 A4	5.6950	9/15/2040	66,850,000	43,665,885
CMBS FUBAC 2001-C1 A2	6.1360	3/15/2033	18,025,547	17,923,357
CMBS GECCM 2000-1 A2	6.4960	1/15/2033	20,540,878	20,727,998
CMBS GMAC 2004-C3 A4	4.5470	12/10/2041	20,000,000	17,396,104
CMBS JPMCC 2001-CIBC A3	6.2600	4/15/2033	22,801,155	23,061,077
CMBS JPMCC 2004-C3 A2	4.2230	1/15/2042	20,000,000	19,418,820
CMBS JPMCC 2005-CIBC13-A4	5.2945	1/12/2043	25,000,000	19,173,293
CMBS JPMCC 2006-CIBC14-A4	5.4810	12/12/2044	40,090,000	28,022,814
CMBS JPMCC 2006-CIBC14-AJ	5.6791	12/12/2044	15,000,000	3,910,016
CMBS JPMCC 2006-LDP6-A4	5.4750	4/15/2043	25,000,000	18,110,033
CMBS JPMCC 2007-LD11-A4	6.0073	6/15/2049	20,000,000	13,755,198
CMBS LBUBS 2006-C3-A4	5.6610	3/15/2039	25,180,000	19,176,821
CMBS MSC 2005-HQ7 A4	5.2054	11/14/2042	25,000,000	19,524,258
CMBS MSC 2006-HQ8-A4	5.5610	3/12/2044	20,000,000	15,338,090
CMBS MSC 2006-IQ11 A4	5.7750	10/15/2042	25,000,000	20,294,340
CMBS MSC 2006-IQ11 AJ	5.7790	10/15/2042	25,000,000	6,106,425
CMBS MSC 2006-IQ12 AJ	5.3990	12/15/2043	15,000,000	3,721,383
CMBS MSC 2006-T23 A4	5.9830	8/12/2041	15,000,000	13,382,634
CMBS MSC 2006-T23 AJ	5.9830	8/12/2041	18,000,000	4,939,137
CMBS MSC 2007-HQ13 A3	5.5690	12/15/2044	20,000,000	13,757,628
CMBS MSC 2007-T27 A4	5.8040	6/11/2042	20,000,000	15,077,928
CMBS MSC 2007-T27 AM	5.8040	6/11/2042	20,000,000	8,801,916
CMBS MSC 2007-TOP25 AM	5.5440	11/12/2049	25,000,000	11,231,943
CMBS MSC 2008-T29 A4	6.2802	1/11/2043	25,000,000	19,406,313
CMBS MSDWC 2001-T O P1 A4	6.6600	2/15/2033	23,223,978	23,046,656
CMBS SBMVII 2000 C2 A2	7.4550	7/1/2033	20,195,580	20,365,178
CMBS WBCMT 2006-C23-A4	5.4180	1/15/2045	25,000,000	19,489,515
CMBS WBCMT 2006-C23-AJ	5.5150	1/15/2045	25,000,000	6,000,000
CMBS WBCMT 2006-C26 A3	6.0110	6/15/2045	25,000,000	18,802,180
CMBS WBCMT 2006-C26 AJ	5.9920	6/15/2045	22,000,000	5,747,936
CMPT-Bear Stearns 88A #70	6.7900	2/1/2018	93,035	97,606
CMPT-Bear Stearns 88B #76	6.7500	10/1/2018	263,966	278,952
CMPT-Bear Stearns 89A #78	6.7500	2/1/2019	291,427	305,747
CMPT-Bemac 88A #77	6.3700	10/1/2018	169,019	177,536
CMPT-Bemac 89A #79	6.3700	3/1/2019	260,351	273,144

Description	Coupon Rate	Maturity Date	Par	Market Value
CMPT-Chemical 83E #30	13.1300	12/1/2013	37,180	44,717
CMPT-Conniemac 81B #13	15.1600	1/1/2012	14,433	17,314
CMPT-GE 8801 #71	6.1200	2/1/2018	216,405	226,404
CMPT-GE 8802 #75	6.9600	10/1/2018	397,951	420,543
CMPT-GE 8901 #80	7.1700	3/1/2019	905,869	957,296
CMPT-GE 9001 #82	6.8000	1/1/2020	661,564	696,200
CMPT-GE 9004 #83	9.7500	11/1/2020	28,177	29,756
CMPT-GE 9101 #84	9.5800	3/1/2021	233,288	262,018
CMPT-GE 9201 #86	8.0100	2/1/2022	69,713	73,580
CMPT-GE 9302 #87	7.8200	2/1/2023	1,365,321	1,470,570
CMPT-GE 9401 #88	6.9400	4/1/2024	935,677	988,797
CMPT-GE 9502 #89	8.1900	10/1/2025	334,638	363,167
CMPT-Institutional Securities Corp (Rome) 81A #4	16.0100	2/1/2011	9,423	11,385
CMPT-Institutional Securities Corp (Rome) 81B #12	14.3700	12/1/2011	6,422	7,741
CMPT-Merrill Lynch (Paige) 83C #25	12.0000	8/1/2013	72,928	80,846
CMPT-Merrill Lynch (Paige) 84A #34	12.7500	2/1/2014	16,969	19,718
CMPT-Merrill Lynch (Paige) 85A #40	9.1300	1/1/2015	91,464	101,347
CMPT-RFC 86A #58	3.3800	10/1/2016	410,054	427,388
CMPT-RFC 87A #64	3.4000	2/1/2017	673,388	701,853
CMPT-RFC 88A #72	5.2800	2/1/2018	739,605	777,802
CMPT-RFC 90A #81	7.0700	1/1/2020	540,291	571,132
CMPT-Sears (PCC) 85-P R3 #53	8.2300	12/1/2015	116,728	126,679
CMPT-Sears (PNC) 86-P R1 #54	7.6800	2/1/2016	70,441	75,871
Coca Cola Company	5.3500	11/15/2017	26,500,000	28,307,512
Columbia University	6.8750	12/15/2015	15,000,000	18,226,380
Comcast Corp	5.8500	1/15/2010	37,455,000	38,025,627
Comcast Corp	4.9500	6/15/2016	15,000,000	13,609,320
COMET 2006-A10 A10	5.1500	6/16/2014	20,000,000	19,729,598
COMET 2006-A6 CLASS A	5.3000	2/18/2014	34,000,000	33,952,975
COMET 2008 A3-A3	5.0500	2/15/2016	10,000,000	9,352,562
COMET 2008-A5 A5	4.8500	2/18/2014	30,000,000	29,698,368
Conoco Funding	6.3500	10/15/2011	41,212,000	44,591,425
Conoco Inc	6.9500	4/15/2029	17,495,000	17,419,509
ConocoPhillips	4.7500	2/1/2014	15,000,000	15,602,310
Consolidated Edison Company of NY	7.1250	12/1/2018	21,000,000	22,337,133
Consolidated Edison Company of NY	5.5500	4/1/2014	30,000,000	30,288,600
Cooper Industries Inc	5.5000	11/1/2009	9,505,000	9,597,141
COPAR 2006-2 A3	4.9800	9/15/2010	2,947,680	2,953,431
Costco Wholesale Corp	5.5000	3/15/2017	35,000,000	36,900,885
CPC International Inc	7.2500	12/15/2026	30,000,000	33,804,330
CPC International Inc	7.0000	10/15/2017	20,000,000	21,756,840
Daimler Chrysler North America Holding Corp	7.2000	9/1/2009	21,000,000	21,089,439
Daimler Chrysler North America Holding Corp	8.0000	6/15/2010	30,000,000	29,854,980
Dayton Hudson Company	6.7500	1/1/2028	30,000,000	26,214,480
DCENT 2008 A3-A3	5.1000	10/15/2013	20,000,000	19,625,792

Description	Coupon Rate	Maturity Date	Par	Market Value
DCENT 2008 A3-A3	5.6500	12/15/2015	14,000,000	13,277,940
Dell Inc	4.7000	4/15/2013	33,500,000	33,645,960
Detroit Edison Securitization Funding LLC	6.1900	3/1/2013	20,617,315	21,520,347
Devon Financing Corp	6.8750	9/30/2011	28,956,000	30,282,011
Donnelley & Sons	6.6250	4/15/2029	25,000,000	13,412,925
Du Pont Company	5.8750	1/15/2014	30,000,000	31,713,480
Duke Energy Carolinas	6.0000	12/1/2028	26,000,000	25,643,462
Duke Energy Carolinas	7.3750	3/1/2010	10,195,000	10,610,548
Duke Energy Carolinas	6.2500	1/15/2012	20,677,000	21,985,854
Duke Energy Carolinas	5.7500	11/15/2013	15,000,000	15,980,010
Electronic Data Systems	7.1250	10/15/2009	9,000,000	9,270,288
Eli Lilly & Company	6.5700	1/1/2016	20,000,000	21,107,360
Eli Lilly & Company	5.5500	3/15/2037	23,935,000	22,732,482
Eli Lilly & Company	5.2000	3/15/2017	15,000,000	15,479,385
Emerson Electric Company	7.1250	8/15/2010	19,955,000	21,098,801
Emerson Electric Company	5.7500	11/1/2011	9,000,000	9,624,762
Encana Holdings Corp	5.8000	5/1/2014	34,620,000	34,055,002
Energy East Corp	8.0500	11/15/2010	20,000,000	20,680,440
Equitable Life Assurance	7.7000	12/1/2015	28,810,000	28,025,388
Federal Home Loan Bank	5.3750	8/15/2018	20,445,000	22,726,907
Federal Home Loan Bank	5.3750	5/15/2019	31,770,000	34,874,533
Federal Home Loan Bank	5.1250	8/15/2019	25,730,000	27,616,035
Federal Home Loan Bank	5.3750	8/15/2024	66,160,000	73,729,763
Federal Home Loan Bank	4.7500	2/13/2015	14,780,000	16,347,094
Federal Home Loan Bank	4.7500	9/11/2015	19,500,000	21,276,450
Federal Home Loan Bank	5.0000	12/21/2015	49,000,000	54,693,751
Federal Home Loan Bank	5.2500	12/11/2020	112,345,000	124,521,850
Federal Home Loan Bank	5.6250	6/11/2021	130,400,000	146,287,284
Federal Home Loan Bank	5.5000	7/15/2036	168,560,000	192,482,709
Federal Home Loan Bank	5.2500	6/5/2017	14,755,000	16,697,245
Federal Home Loan Bank	5.2500	9/12/2014	43,785,000	49,341,886
Federal Home Loan Bank	5.3750	9/30/2022	30,000,000	33,001,320
Federal Home Loan Bank	5.2500	12/9/2022	80,000,000	88,618,880
Federated Department Stores	6.3000	4/1/2009	20,000,000	20,000,000
FHLB Sub-Debt	5.6250	6/13/2016	95,000,000	92,742,610
FHLMC	6.0000	2/1/2024	6,577,872	6,942,796
FHLMC	6.0000	1/1/2024	2,444,796	2,580,427
FHLMC	6.5000	2/1/2026	1,201,452	1,267,931
FHLMC	6.5000	3/1/2026	1,270,752	1,341,065
FHLMC	7.0000	10/1/2026	933,291	988,550
FHLMC	7.0000	11/1/2026	846,608	896,735
FHLMC	7.5000	11/1/2026	485,679	514,712
FHLMC	7.5000	11/1/2026	294,308	311,901
FHLMC	6.5000	12/1/2011	529,266	555,330
FHLMC	6.5000	12/1/2011	607,425	637,338

Description	Coupon Rate	Maturity Date	Par	Market Value
FHLMC	7.0000	1/1/2012	411,013	431,654
FHLMC	7.0000	12/1/2011	522,959	549,222
FHLMC	6.0000	7/1/2036	62,202,544	65,111,606
FHLMC	6.0000	7/1/2036	33,049,741	34,585,067
FHLMC	6.0000	7/1/2036	30,995,906	32,435,820
FHLMC	5.5000	1/1/2037	78,102,064	81,132,333
FHLMC	5.5000	1/1/2037	36,590,969	38,010,655
FHLMC	5.5000	2/1/2037	84,087,335	87,345,095
FHLMC	5.5000	3/1/2037	41,353,012	42,955,135
FHLMC	5.5000	7/1/2021	61,334,603	64,012,901
FHLMC	5.5000	6/1/2021	66,779,885	69,695,962
FHLMC	5.5000	8/1/2021	31,941,571	33,336,364
FHLMC	6.0000	2/1/2037	70,147,536	73,406,240
FHLMC	6.0000	11/1/2036	63,301,102	66,241,755
FHLMC	5.5000	3/1/2022	98,941,838	103,262,331
FHLMC	5.0000	4/1/2023	44,509,685	46,200,867
FHLMC	5.5000	7/1/2023	44,593,225	46,540,478
FHLMC	5.5000	7/1/2023	42,225,489	44,069,349
FHLMC	6.0000	7/1/2036	59,232,126	61,983,754
FHLMC	5.5000	12/1/2036	35,661,406	37,045,026
FHLMC	5.0000	6/1/2023	87,795,216	91,131,068
FHLMC	5.0000	6/1/2023	13,313,032	13,818,871
FHLMC	5.0000	6/1/2023	32,654,163	33,894,885
FHLMC	5.5000	8/1/2023	21,673,563	22,619,982
FHLMC	4.5000	4/2/2014	13,000,000	14,151,046
FHLMC	5.0000	1/30/2014	70,000,000	77,671,160
FHLMC	8.0000	1/1/2021	545,189	589,500
FHLMC	8.0000	4/1/2021	148,086	160,122
FHLMC	7.5000	3/1/2022	575,924	610,351
FHLMC	7.5000	4/1/2022	369,805	391,911
FHLMC	7.5000	7/1/2022	240,995	255,401
FHLMC	7.0000	9/1/2022	508,797	538,923
FHLMC	6.0000	12/1/2023	2,500,666	2,639,397
FHLMC	6.0000	10/1/2023	5,157,920	5,444,068
FHLMC	6.0000	11/1/2023	2,796,498	2,951,641
FHLMC	6.5000	1/1/2024	2,025,731	2,137,819
FHLMC	8.0000	10/1/2024	588,194	624,094
FHLMC	6.5000	2/1/2026	1,827,553	1,928,675
FHLMC	7.5000	11/1/2026	541,854	574,245
FHLMC	6.5000	1/1/2026	1,301,893	1,373,930
FHLMC	6.5000	2/1/2026	3,682,495	3,886,255
FHLMC	6.5000	12/1/2025	1,593,419	1,681,586
FHLMC	7.0000	1/1/2026	835,963	885,460
FHLMC	6.5000	3/1/2026	2,452,640	2,588,349
FHLMC	9.5000	10/1/2019	220,681	246,720

Description	Coupon Rate	Maturity Date	Par	Market Value
FHLMC	9.5000	11/1/2019	354,065	395,843
FHLMC	9.0000	1/1/2020	382,937	425,009
FHLMC	9.0000	2/1/2020	160,022	177,604
FHLMC	8.0000	3/1/2017	140,568	151,993
FHLMC	8.0000	6/1/2017	138,394	149,642
FHLMC	8.5000	9/1/2017	113,323	123,387
FHLMC	8.0000	8/15/2018	197,683	213,750
FHLMC	8.0000	12/15/2018	284,410	307,526
FHLMC	8.0000	7/1/2019	512,214	553,845
FHLMC	8.0000	6/1/2018	189,235	204,615
FHLMC	8.0000	7/1/2019	175,049	189,276
FHLMC	8.0000	9/1/2017	90,019	97,335
FHLMC	8.0000	4/1/2019	204,975	221,635
FHLMC	8.5000	10/1/2019	80,459	87,605
FHLMC	9.0000	12/1/2019	240,380	266,790
FHLMC	8.5000	10/1/2017	97,194	105,826
FHLMC	9.0000	1/1/2020	388,062	430,698
FHLMC	8.5000	1/1/2020	113,791	123,897
FHLMC	9.0000	2/1/2020	258,486	286,886
FHLMC	9.0000	2/1/2020	38,076	42,259
FHLMC	9.0000	2/1/2020	58,049	64,427
FHLMC	8.5000	2/1/2020	12,618	13,739
FHLMC	6.7500	3/15/2031	62,590,000	83,486,172
FHLMC	5.0000	7/15/2014	80,000,000	89,718,000
FHLMC	5.2500	4/18/2016	14,600,000	16,520,951
FHLMC Sub-Debt	5.7500	6/27/2016	120,000,000	125,082,960
FHLMC Sub-Debt	5.0000	12/14/2018	290,850,000	280,839,816
Finland Republic Of	6.9500	2/15/2026	27,000,000	35,867,988
First Maryland Bancorp	6.8750	6/1/2009	20,000,000	20,163,380
Fleet Financial Group	6.8750	1/15/2028	30,000,000	18,655,650
Florida Power Corp	4.8000	3/1/2013	24,788,000	25,338,145
Florida Power Corp	4.5000	6/1/2010	20,000,000	20,383,260
FNGT 2001 T2B (DUS)	6.0220	11/25/2010	90,000,000	95,029,920
FNMA	6.1600	8/7/2028	37,180,000	45,387,336
FNMA	5.0000	3/2/2015	28,162,000	31,381,283
FNMA	8.5000	6/1/2017	10,705	11,562
FNMA	7.5000	11/1/2022	987,553	1,050,900
FNMA	7.0000	12/1/2022	630,502	671,577
FNMA	7.5000	9/1/2022	1,434,273	1,526,274
FNMA	7.5000	12/1/2022	876,944	933,196
FNMA	6.5000	6/1/2023	1,173,372	1,237,345
FNMA	6.5000	7/1/2023	1,394,272	1,470,289
FNMA	7.0000	10/1/2023	1,148,769	1,223,607
FNMA	6.5000	12/1/2023	1,773,287	1,869,969
FNMA	6.0000	1/1/2024	3,356,528	3,509,310

Description	Coupon Rate	Maturity Date	Par	Market Value
FNMA	6.0000	2/1/2024	3,087,544	3,228,083
FNMA	7.0000	2/1/2024	1,257,208	1,339,110
FNMA	8.5000	1/1/2017	163,147	176,211
FNMA	8.5000	4/1/2017	111,003	119,891
FNMA	8.2500	8/1/2017	130,055	139,450
FNMA	8.0000	2/1/2019	454,898	484,365
FNMA	8.0000	7/1/2021	122,254	130,173
FNMA	8.0000	8/1/2021	359,583	382,876
FNMA	8.0000	9/1/2021	427,879	455,596
FNMA	7.5000	7/1/2022	478,374	509,060
FNMA	7.0000	11/1/2022	392,364	417,925
FNMA	7.5000	12/1/2022	1,135,090	1,207,900
FNMA	7.0000	2/1/2023	907,276	966,381
FNMA	7.0000	2/1/2023	1,513,866	1,612,488
FNMA	7.0000	2/1/2023	978,493	1,042,238
FNMA	7.0000	2/1/2023	807,782	860,406
FNMA	7.0000	3/1/2023	2,409,600	2,566,576
FNMA	6.5000	5/1/2023	968,828	1,021,649
FNMA	6.5000	9/1/2023	1,463,956	1,543,772
FNMA	6.0000	11/1/2023	3,025,063	3,162,758
FNMA	6.5000	10/1/2023	1,249,865	1,318,009
FNMA	6.5000	3/1/2024	1,580,058	1,666,204
FNMA	7.5000	10/1/2022	32,476	34,560
FNMA	6.5000	11/1/2023	2,032,340	2,143,145
FNMA	6.5000	1/1/2026	1,144,592	1,206,997
FNMA	6.5000	6/1/2018	54,850	58,403
FNMA	7.0000	2/1/2025	1,230,767	1,310,947
FNMA	7.0000	2/1/2025	1,140,065	1,214,336
FNMA	8.0000	10/1/2024	376,622	401,018
FNMA	8.5000	11/1/2024	1,121,716	1,211,537
FNMA	9.0000	4/1/2025	335,103	364,656
FNMA	9.0000	4/1/2025	359,903	391,643
FNMA	6.5000	9/1/2025	2,563,415	2,703,175
FNMA	6.0000	9/1/2025	5,051,009	5,280,921
FNMA	6.0000	10/1/2025	3,053,426	3,192,412
FNMA	6.0000	11/1/2025	3,024,998	3,162,690
FNMA	7.0000	5/1/2025	1,565,674	1,667,672
FNMA	7.0000	4/1/2027	455,685	485,371
FNMA	6.0000	6/1/2036	64,961,939	67,918,877
FNMA	6.0000	6/1/2036	68,625,000	71,748,673
FNMA Strips	0.0000	4/8/2018	9,045,000	6,334,838
FNMA Strips	0.0000	10/8/2018	9,045,000	6,161,563
FNMA Strips	0.0000	4/8/2019	9,045,000	6,009,172
FNMA Strips	0.0000	10/8/2019	9,045,000	5,811,223
FNMA Strips	0.0000	4/8/2020	9,045,000	5,618,184

Description	Coupon Rate	Maturity Date	Par	Market Value
FNMA Strips	0.0000	10/8/2020	9,045,000	5,427,950
FNMA Strips	0.0000	4/8/2021	9,045,000	5,282,153
FNMA Strips	0.0000	10/8/2021	9,045,000	5,142,661
FNMA Strips (Sub-Debt)	0.0000	10/9/2019	270,370,000	140,981,733
FNMA Sub-Debt	6.2500	2/1/2011	25,000,000	26,408,000
FNMA Sub-Debt	5.2500	8/1/2012	20,000,000	20,939,800
FNMA Sub-Debt	4.6250	5/1/2013	16,050,000	16,408,557
FNMA Sub-Debt	5.1250	1/2/2014	55,000,000	56,843,050
GE Capital Corp	5.4000	2/15/2017	30,000,000	26,256,870
GE Capital Corp	5.8750	1/14/2038	43,000,000	30,714,298
GE Capital Corp	4.2500	9/13/2010	13,800,000	13,600,866
GE Capital Corp	4.3750	11/21/2011	20,810,000	19,496,598
GE Company	5.0000	2/1/2013	30,000,000	30,003,360
GE Company	5.2500	12/6/2017	25,575,000	23,652,016
GE Global Insurance	7.0000	2/15/2026	58,720,000	44,539,472
GE Global Insurance	6.4500	3/1/2019	35,000,000	30,729,895
GEMNT 2006-1 A	5.0800	9/15/2012	10,000,000	9,991,477
Genentech Inc	4.7500	7/15/2015	15,065,000	15,057,136
General Dynamics Corp	4.5000	8/15/2010	36,235,000	37,247,877
General Mills Inc	5.7000	2/15/2017	46,431,000	47,743,744
General Mills Inc	5.6500	9/10/2012	24,300,000	25,669,767
General Mills Inc	5.2000	3/17/2015	18,000,000	18,347,364
Genworth Financial	4.7500	6/15/2009	23,660,000	22,900,017
GNMA PTC	6.5000	2/15/2024	1,158,328	1,216,694
GNMA PTC	6.5000	3/15/2024	2,066,520	2,170,648
GNMA PTC	6.5000	3/15/2024	2,950,687	3,099,366
GNMA PTC	7.0000	4/15/2024	2,229,055	2,355,600
GNMA PTC	7.5000	1/15/2024	710,883	750,116
GNMA PTC	7.5000	2/15/2024	612,628	646,439
GNMA PTC	8.5000	11/15/2024	575,115	618,616
GNMA PTC	8.0000	10/15/2024	733,998	774,712
GNMA PTC	8.0000	5/15/2027	507,636	535,794
GNMA PTC	8.5000	11/15/2024	1,327,307	1,427,703
Goldman Sachs Group	6.1500	4/1/2018	40,000,000	36,536,720
Halliburton Company	8.7500	2/15/2021	21,999,250	26,188,193
Halliburton Company	5.5000	10/15/2010	23,960,000	24,900,286
Halliburton Company	5.9000	9/15/2018	12,000,000	12,358,572
HAROT 2006-2 A4	5.2800	1/23/2012	15,000,000	15,258,342
HAROT 2006-3 A4	5.1100	4/15/2012	15,000,000	15,269,622
HAROT 2007-1 A3	5.1000	3/18/2011	10,723,068	10,844,586
HAROT 2007-2 A4	5.5700	11/21/2013	4,000,000	4,121,606
Harris Corp	5.9500	12/1/2017	35,000,000	30,692,585
Hartford Financial Services	5.2500	10/15/2011	13,410,000	10,766,567
Hartford Financial Services	5.3750	3/15/2017	30,000,000	17,120,190
Hartford Life Inc	7.6500	6/15/2027	28,595,000	14,987,354

Description	Coupon Rate	Maturity Date	Par	Market Value
HBOS Treasury Services plc	5.2500	2/21/2017	25,000,000	19,882,700
HDMOT 2007-1 A4	5.2100	6/15/2013	15,000,000	14,549,879
HDMOT 2007-2 A4	5.1200	8/15/2013	24,075,000	22,498,290
Hershey Foods Company	7.2000	8/15/2027	30,000,000	33,188,940
Hewlett-Packard Company	5.2500	3/1/2012	12,000,000	12,600,132
Hewlett-Packard Company	6.1250	3/1/2014	15,000,000	15,974,295
Home Depot Inc	3.7500	9/15/2009	30,000,000	30,009,990
Honeywell International	7.5000	3/1/2010	10,000,000	10,500,380
Honeywell International	5.3000	3/1/2018	23,245,000	23,757,204
Household Finance Corp	6.3750	8/1/2010	45,000,000	42,089,310
HSBC Holding plc	7.5000	7/15/2009	24,000,000	24,005,016
Hydro-Quebec	9.4000	2/1/2021	28,850,000	39,700,341
IBM Corp	8.3750	11/1/2019	59,110,000	70,651,346
IBM Corp	7.5000	6/15/2013	41,298,000	46,968,711
IBM Corp	4.2500	9/15/2009	8,000,000	8,067,944
IBM International Group Capital	5.0500	10/22/2012	20,000,000	21,142,740
Ingersoll-Rand Global Holding Company Ltd	6.0000	8/15/2013	30,000,000	29,180,250
Interamerican Development Bank	7.0000	6/15/2025	25,000,000	31,707,925
International Bank Reconstruction & Development	7.6250	1/19/2023	26,360,000	35,973,756
International Paper	5.8500	10/30/2012	45,000,000	38,190,015
Israel Electric Corp	7.2500	1/15/2019	34,500,000	34,629,375
Israel Electric Corp	7.7000	7/15/2018	20,000,000	20,500,000
Israel Electric Corp	8.2500	10/15/2009	20,000,000	20,650,000
Israel Electric Corp	7.9500	5/30/2011	12,825,000	14,043,375
John Deere Capital Corp	4.4000	7/15/2009	19,000,000	19,107,578
John Deere Capital Corp	4.9000	9/9/2013	40,000,000	39,783,880
Johnson & Johnson	5.1500	7/15/2018	60,000,000	65,109,420
JPMorgan Chase & Company	7.0000	11/15/2009	10,000,000	10,123,120
JPMorgan Chase & Company	6.7500	2/1/2011	21,500,000	21,916,928
Kellogg Company	4.2500	3/6/2013	31,680,000	32,120,732
Key Bank	6.9500	2/1/2028	20,000,000	14,325,720
Keyspan Corp	7.6250	11/15/2010	21,100,000	22,096,047
Kimberly Clark Corp	6.3750	1/1/2028	30,000,000	31,046,550
Kimberly Clark Corp	6.2500	7/15/2018	27,000,000	29,396,007
Kraft Foods Inc	6.2500	6/1/2012	32,289,000	34,069,286
Kroger Company	6.2000	6/15/2012	20,000,000	21,010,220
Lincoln National Corp	6.1500	4/7/2036	20,000,000	8,424,820
Litton Industries	6.7500	4/15/2018	40,000,000	42,945,040
Litton Industries	8.0000	10/15/2009	19,488,000	20,074,238
Lockheed Martin Corp	4.1210	3/14/2013	35,950,000	37,119,202
Loral Corp	7.0000	9/15/2023	24,250,000	25,245,851
Lowe's Companies	6.8750	2/15/2028	28,000,000	27,611,556
Lubrizol Corp	7.2500	6/15/2025	20,000,000	16,936,620
Lucent Technologies	6.5000	1/15/2028	20,000,000	7,600,000
Macy's Retail Holdings Inc	7.0000	2/15/2028	32,600,000	17,445,271

Description	Coupon Rate	Maturity Date	Par	Market Value
Masco Corp	7.7500	8/1/2029	20,000,000	10,507,380
May Dept Stores	7.6250	8/15/2013	25,000,000	18,793,475
May Dept Stores	6.7000	9/15/2028	20,000,000	10,137,400
MBIA Inc	7.1500	7/15/2027	20,000,000	9,274,600
MBIA Inc	6.6250	10/1/2028	30,000,000	12,781,620
MBNA Credit Card 1999-J	7.0000	2/15/2012	28,400,000	28,837,928
McDonalds Corp	6.3750	1/8/2028	30,000,000	32,239,680
McDonalds Corp	5.3500	3/1/2018	32,000,000	33,760,960
MDC Holdings	5.5000	5/15/2013	25,000,000	22,421,400
Medtronic Inc	4.3750	9/15/2010	10,000,000	10,205,090
Medtronic Inc	4.5000	3/15/2014	20,000,000	20,507,780
Mellon Financial Company	6.3750	2/15/2010	30,000,000	30,148,200
Merck & Company	6.3000	1/1/2026	40,000,000	41,412,200
Merck & Company	6.4000	3/1/2028	20,350,000	20,985,612
Merrill Lynch & Company	6.8750	4/25/2018	23,000,000	17,988,139
Merrill Lynch & Company	5.4500	7/15/2014	20,270,000	15,357,647
Metlife Inc	5.7000	6/15/2035	28,700,000	19,826,591
MidAmerican Energy Company	5.9500	7/15/2017	30,000,000	30,813,330
Miller Brewing plc	6.5000	7/1/2016	25,000,000	23,653,675
Minnesota Mining & Manufacturing Company	6.3750	2/15/2028	45,000,000	49,213,350
Morgan Stanley	6.2500	8/28/2017	31,600,000	29,330,583
Morgan Stanley	6.0000	4/28/2015	35,000,000	33,044,130
NAROT 2006-C A4	5.4500	6/15/2012	29,000,000	29,624,709
NAROT 2008-A A4	4.2800	6/15/2014	12,000,000	12,086,344
National Archive	8.5000	9/1/2019	8,229,239	9,980,092
National City Bank	6.2500	3/15/2011	30,000,000	29,421,000
National City Bank	7.2500	10/21/2011	24,000,000	23,758,608
National City Corp	6.8750	5/15/2019	33,000,000	27,938,691
National Rural Utilities	5.7500	8/28/2009	34,005,000	34,315,534
National Rural Utilities	10.3750	11/1/2018	10,000,000	11,577,080
Nationsbank Corp	7.7500	8/15/2015	30,000,000	24,268,050
Nationsbank Corp	6.6000	5/15/2010	20,000,000	18,131,460
New England Telephone & Telegraph Company	5.8750	4/15/2009	30,000,000	30,026,790
Nordea Bank Finland	6.5000	4/1/2009	30,000,000	30,000,000
Norsk Hydro	6.8000	1/15/2028	13,500,000	13,904,217
Nucor Corp	5.0000	12/1/2012	10,000,000	10,196,670
NYS FHLMC 538256	9.0000	1/1/2020	192,731	213,906
NYS FHLMC 538257	9.5000	3/1/2020	348,350	389,453
NYS FHLMC A17479	5.5000	1/1/2034	9,342,016	9,723,451
NYS FHLMC A27434	5.5000	10/1/2034	7,601,955	7,912,343
NYS FHLMC C02653	6.0000	11/1/2036	23,608,476	24,705,208
NYS FHLMC C02697	5.5000	1/1/2037	9,007,529	9,357,010
NYS FHLMC C02698	6.0000	1/1/2037	16,673,805	17,448,386
NYS FHLMC C02717	5.5000	2/1/2037	9,101,429	9,454,554
NYS FHLMC C02718	6.0000	2/1/2037	17,567,081	18,383,160

Description	Coupon Rate	Maturity Date	Par	Market Value
NYS FHLMC C02741	5.5000	3/1/2037	9,420,892	9,785,882
NYS FHLMC C02828	5.5000	5/1/2037	3,419,393	3,551,869
NYS FHLMC C02882	5.5000	6/1/2037	9,255,667	9,614,255
NYS FHLMC C02889	6.0000	6/1/2037	9,608,312	10,054,666
NYS FHLMC C02942	6.0000	7/1/2037	16,976,287	17,764,920
NYS FHLMC C02986	6.0000	8/1/2037	7,608,382	7,961,830
NYS FHLMC C03001	6.0000	9/1/2037	11,584,163	12,122,305
NYS FHLMC C70938	6.0000	9/1/2032	5,061,231	5,318,493
NYS FHLMC G00003	9.0000	11/1/2020	129,098	143,614
NYS FHLMC G00004	9.5000	11/1/2020	171,687	190,480
NYS FHLMC G00006	9.0000	3/1/2021	165,261	183,843
NYS FHLMC G00012	9.0000	11/1/2021	255,138	283,826
NYS FHLMC G00013	8.0000	3/1/2022	896,027	950,715
NYS FHLMC G00019	9.5000	1/1/2021	210,861	233,942
NYS FHLMC G00020	9.0000	1/1/2021	114,984	127,912
NYS FHLMC G00042	8.5000	12/1/2021	541,826	584,537
NYS FHLMC G00093	7.0000	12/1/2022	1,441,281	1,526,618
NYS FHLMC G00101	7.5000	1/1/2023	134,404	142,438
NYS FHLMC G00102	7.0000	1/1/2023	58,547	62,013
NYS FHLMC G00191	6.5000	2/1/2024	4,967,128	5,241,969
NYS FHLMC G00203	6.0000	2/1/2024	2,491,887	2,614,381
NYS FHLMC G00206	6.5000	4/1/2024	1,604,502	1,693,282
NYS FHLMC G00242	7.5000	7/1/2024	839,599	889,788
NYS FHLMC G00250	8.0000	8/1/2024	523,617	555,575
NYS FHLMC G00257	8.0000	9/1/2024	463,900	492,214
NYS FHLMC G00258	7.5000	9/1/2024	322,106	341,361
NYS FHLMC G00268	8.5000	9/1/2024	20,331	21,934
NYS FHLMC G00281	8.5000	1/1/2025	483,180	521,268
NYS FHLMC G00282	8.0000	1/1/2025	216,800	230,032
NYS FHLMC G00387	7.5000	8/1/2025	172,595	182,912
NYS FHLMC G00400	7.0000	9/1/2025	1,018,154	1,078,437
NYS FHLMC G00420	7.5000	11/1/2025	306,076	324,373
NYS FHLMC G00428	7.0000	12/1/2025	550,484	583,078
NYS FHLMC G00449	7.0000	2/1/2026	972,875	1,030,478
NYS FHLMC G00457	6.5000	3/1/2026	433,563	457,553
NYS FHLMC G00553	7.5000	9/1/2026	454,939	482,134
NYS FHLMC G00602	7.5000	11/10/2026	789,869	837,085
NYS FHLMC G00690	7.0000	3/1/2027	978,374	1,036,303
NYS FHLMC G00691	7.5000	3/1/2027	295,923	313,613
NYS FHLMC G00692	8.0000	3/1/2027	186,298	197,669
NYS FHLMC G00791	7.0000	10/1/2027	610,717	646,877
NYS FHLMC G00867	7.0000	1/1/2028	494,554	523,837
NYS FHLMC G00908	6.5000	3/1/2028	2,567,429	2,709,490
NYS FHLMC G00978	6.5000	9/1/2028	1,056,042	1,114,475
NYS FHLMC G01008	6.0000	12/1/2028	3,888,374	4,103,032

Description	Coupon Rate	Maturity Date	Par	Market Value
NYS FHLMC G01018	6.0000	1/1/2029	1,755,876	1,852,810
NYS FHLMC G01056	6.5000	8/1/2029	145,785	153,851
NYS FHLMC G01064	7.5000	9/1/2029	114,627	121,479
NYS FHLMC G01065	7.0000	9/1/2029	2,366,647	2,506,774
NYS FHLMC G01073	7.0000	10/1/2029	641,067	679,024
NYS FHLMC G01095	7.0000	12/1/2029	215,940	228,726
NYS FHLMC G01142	7.5000	10/1/2030	205,191	217,457
NYS FHLMC G01221	6.5000	3/1/2031	2,471,372	2,608,118
NYS FHLMC G01299	6.5000	7/1/2031	1,140,271	1,203,365
NYS FHLMC G01306	6.5000	8/1/2031	669,822	706,885
NYS FHLMC G01320	6.5000	9/1/2031	496,838	524,329
NYS FHLMC G01329	6.0000	10/1/2031	915,445	963,122
NYS FHLMC G01343	6.5000	11/1/2031	1,186,269	1,251,908
NYS FHLMC G01344	6.0000	11/1/2031	824,399	867,334
NYS FHLMC G01366	6.0000	1/1/2032	6,005,562	6,318,332
NYS FHLMC G01367	6.5000	1/1/2032	2,334,782	2,463,971
NYS FHLMC G01376	6.0000	2/1/2032	5,817,589	6,120,569
NYS FHLMC G01377	6.5000	2/1/2032	976,794	1,030,842
NYS FHLMC G01395	6.0000	3/1/2032	3,643,806	3,833,575
NYS FHLMC G01396	6.5000	3/1/2032	735,090	775,764
NYS FHLMC G01451	6.0000	9/1/2032	2,688,072	2,824,707
NYS FHLMC G01500	5.5000	12/1/2032	6,283,238	6,549,601
NYS FHLMC G01517	5.5000	1/1/2033	6,256,814	6,522,056
NYS FHLMC G01525	5.5000	2/1/2033	7,328,110	7,638,768
NYS FHLMC G01608	5.0000	9/1/2033	20,714,426	21,450,152
NYS FHLMC G01610	5.5000	11/1/2033	21,829,632	22,748,225
NYS FHLMC G01617	5.5000	11/1/2033	31,329,542	32,647,891
NYS FHLMC G01636	5.5000	12/1/2033	10,531,698	10,974,873
NYS FHLMC G01730	5.5000	9/1/2034	12,860,468	13,385,562
NYS FHLMC G01745	5.0000	11/1/2034	11,312,820	11,704,019
NYS FNMA #044067	9.5000	8/1/2018	139,869	152,710
NYS FNMA #044086	9.5000	10/1/2018	117,660	128,462
NYS FNMA #044107	10.0000	2/1/2019	79,423	91,279
NYS FNMA #044135	9.5000	9/1/2019	40,762	44,504
NYS FNMA #044145	9.0000	11/1/2019	412,739	449,139
NYS FNMA #044156	9.0000	1/1/2020	126,389	137,535
NYS FNMA #044172	9.5000	9/1/2020	95,308	104,059
NYS FNMA #044204	9.0000	3/1/2021	155,215	168,904
NYS FNMA #130003	8.0000	6/1/2022	152,926	162,832
NYS FNMA #250493	7.0000	12/1/2025	62,214	66,267
NYS FNMA #250570	6.5000	3/1/2026	70,871	74,735
NYS FNMA #250620	7.0000	3/1/2026	300,869	320,469
NYS FNMA #250802	7.5000	10/1/2026	261,827	278,622
NYS FNMA #250803	7.5000	12/1/2026	33,968	36,146
NYS FNMA #250866	8.0000	12/1/2026	31,263	33,288

Description	Coupon Rate	Maturity Date	Par	Market Value
NYS FNMA #250895	7.0000	1/1/2027	315,930	336,512
NYS FNMA #250896	7.0000	2/1/2027	542,996	578,370
NYS FNMA #250927	7.5000	2/1/2027	26,132	27,808
NYS FNMA #251157	7.5000	7/1/2027	157,470	167,571
NYS FNMA #251179	7.5000	6/1/2027	89,223	94,946
NYS FNMA #251224	7.5000	8/1/2027	108,179	115,118
NYS FNMA #251268	7.0000	7/1/2027	211,215	224,974
NYS FNMA #251283	7.0000	9/1/2027	335,056	356,884
NYS FNMA #251357	7.0000	10/1/2027	915,086	974,700
NYS FNMA #251391	7.0000	11/1/2027	1,132,034	1,205,781
NYS FNMA #251514	6.5000	11/1/2027	906,720	956,155
NYS FNMA #251515	7.0000	12/1/2027	206,240	219,676
NYS FNMA #251542	6.5000	12/1/2027	1,034,532	1,090,936
NYS FNMA #251543	7.0000	1/1/2028	70,362	74,946
NYS FNMA #251637	6.5000	1/1/2028	865,011	912,172
NYS FNMA #251706	6.5000	2/1/2028	1,274,836	1,344,341
NYS FNMA #251736	6.5000	3/1/2028	1,369,965	1,444,657
NYS FNMA #251834	7.0000	3/1/2027	500,931	533,565
NYS FNMA #251952	6.5000	7/1/2028	945,525	997,076
NYS FNMA #251994	6.0000	7/1/2028	189,106	197,714
NYS FNMA #251995	6.0000	8/1/2028	461,518	482,525
NYS FNMA #251996	6.5000	8/1/2028	341,115	359,713
NYS FNMA #252072	6.0000	9/1/2028	610,156	637,929
NYS FNMA #252139	6.0000	10/1/2028	2,213,903	2,314,676
NYS FNMA #252140	6.0000	11/1/2028	5,568,320	5,821,779
NYS FNMA #252158	6.0000	12/1/2028	4,801,283	5,019,828
NYS FNMA #252197	5.5000	12/1/2028	2,157,040	2,240,793
NYS FNMA #252199	5.5000	11/1/2028	1,162,371	1,207,504
NYS FNMA #252200	5.5000	1/1/2029	2,694,793	2,799,427
NYS FNMA #252201	6.0000	1/1/2029	4,659,075	4,871,147
NYS FNMA #252203	6.5000	1/1/2029	658,705	694,618
NYS FNMA #252313	6.0000	2/1/2029	1,763,101	1,843,354
NYS FNMA #252451	6.0000	3/1/2029	1,687,111	1,763,905
NYS FNMA #252627	6.0000	6/1/2029	1,601,535	1,674,434
NYS FNMA #252629	6.5000	8/1/2029	3,607,697	3,804,392
NYS FNMA #252653	6.5000	8/1/2029	2,210,095	2,330,591
NYS FNMA #252654	6.0000	8/1/2029	1,543,590	1,613,851
NYS FNMA #252699	6.5000	7/1/2029	1,340,883	1,413,990
NYS FNMA #252734	7.0000	8/1/2029	1,935,096	2,061,160
NYS FNMA #252766	7.0000	9/1/2029	2,231,181	2,376,533
NYS FNMA #252833	7.0000	10/1/2029	1,027,789	1,094,746
NYS FNMA #252861	7.5000	10/1/2029	35,824	38,122
NYS FNMA #252862	7.5000	9/1/2029	124,473	132,458
NYS FNMA #252989	7.0000	11/1/2029	668,831	712,402
NYS FNMA #252990	7.5000	11/1/2029	395,295	420,652

Description	Coupon Rate	Maturity Date	Par	Market Value
NYS FNMA #253129	7.5000	2/1/2030	1,249,997	1,330,178
NYS FNMA #253210	7.5000	1/1/2030	413,221	439,728
NYS FNMA #253406	8.0000	6/1/2030	242,783	258,510
NYS FNMA #253407	8.0000	7/1/2030	372,101	396,204
NYS FNMA #253447	7.5000	8/1/2030	319,243	339,721
NYS FNMA #253448	7.5000	7/1/2030	293,233	312,042
NYS FNMA #253487	7.5000	9/1/2030	575,773	612,706
NYS FNMA #253564	7.5000	10/1/2030	119,698	127,376
NYS FNMA #253600	7.0000	12/1/2030	344,698	367,153
NYS FNMA #253602	7.0000	11/1/2030	453,250	482,778
NYS FNMA #253622	7.0000	1/1/2031	308,133	328,207
NYS FNMA #253686	6.5000	1/1/2031	276,092	291,144
NYS FNMA #253696	6.5000	2/1/2031	825,360	870,359
NYS FNMA #253718	6.5000	3/1/2031	2,704,240	2,851,678
NYS FNMA #253761	6.0000	3/1/2031	952,569	995,928
NYS FNMA #253908	6.5000	6/1/2031	2,385,523	2,515,584
NYS FNMA #253909	6.5000	7/1/2031	4,099,664	4,323,182
NYS FNMA #253969	6.5000	8/1/2031	3,111,346	3,280,980
NYS FNMA #253970	6.0000	8/1/2031	1,676,650	1,752,968
NYS FNMA #254079	6.0000	10/1/2031	1,077,524	1,126,571
NYS FNMA #254080	6.5000	11/1/2031	1,667,307	1,758,211
NYS FNMA #254153	6.0000	12/1/2031	2,812,944	2,940,984
NYS FNMA #254154	6.0000	1/1/2032	5,957,493	6,228,667
NYS FNMA #254200	6.0000	1/1/2032	12,072,803	12,622,333
NYS FNMA #254221	6.0000	2/1/2032	4,649,513	4,861,150
NYS FNMA #254222	6.5000	3/1/2032	4,050,845	4,271,701
NYS FNMA #254252	6.5000	3/1/2032	2,227,213	2,348,643
NYS FNMA #254253	6.0000	3/1/2032	3,885,629	4,062,495
NYS FNMA #254410	6.0000	6/1/2032	5,249,292	5,488,229
NYS FNMA #254411	6.0000	7/1/2032	6,131,087	6,410,161
NYS FNMA #254459	6.0000	9/1/2032	6,798,289	7,107,733
NYS FNMA #254502	5.5000	9/1/2032	1,507,534	1,566,069
NYS FNMA #254600	5.5000	1/1/2033	5,500,466	5,714,038
NYS FNMA #254614	5.5000	11/1/2032	12,728,263	13,222,476
NYS FNMA #254647	5.5000	2/1/2033	13,767,707	14,302,280
NYS FNMA #254896	5.0000	9/1/2033	30,956,659	31,974,854
NYS FNMA #254912	5.0000	9/1/2033	24,546,803	25,354,172
NYS FNMA #254939	5.5000	11/1/2033	26,271,392	27,291,457
NYS FNMA #254961	5.5000	11/1/2033	28,187,130	29,281,580
NYS FNMA #255027	5.0000	12/1/2033	16,118,888	16,686,827
NYS FNMA #255124	5.0000	12/1/2033	2,966,406	3,070,925
NYS FNMA #255125	5.5000	1/1/2034	3,200,349	3,335,613
NYS FNMA #255136	5.5000	1/1/2034	2,691,208	2,804,953
NYS FNMA #255137	5.0000	2/1/2034	6,795,957	7,035,409
NYS FNMA #255201	5.0000	4/1/2034	6,563,791	6,795,063

Description	Coupon Rate	Maturity Date	Par	Market Value
NYS FNMA #255298	5.0000	5/1/2034	6,770,062	7,002,254
NYS FNMA #255299	5.5000	7/1/2034	32,031,968	33,275,705
NYS FNMA #255300	5.5000	5/1/2034	5,922,416	6,165,327
NYS FNMA #255307	5.0000	6/1/2034	13,950,146	14,408,981
NYS FNMA #255333	5.5000	7/1/2034	27,503,676	28,571,588
NYS FNMA #255345	5.5000	9/1/2034	21,473,125	22,306,884
NYS FNMA #255379	6.0000	8/1/2034	8,832,405	9,234,438
NYS FNMA #255420	5.5000	9/1/2034	3,994,016	4,149,096
NYS FNMA #255443	5.5000	10/1/2034	7,624,218	7,920,251
NYS FNMA #255500	5.0000	11/1/2034	8,173,456	8,442,289
NYS FNMA #255503	5.5000	11/1/2034	3,538,645	3,676,044
NYS FNMA #255783	5.5000	6/1/2035	3,385,436	3,516,886
NYS FNMA #255784	5.0000	7/1/2035	15,380,825	15,886,716
NYS FNMA #255785	5.5000	8/1/2035	20,521,229	21,318,027
NYS FNMA #255786	5.0000	6/1/2035	11,474,395	11,851,799
NYS FNMA #255817	5.0000	8/1/2035	14,063,297	14,525,853
NYS FNMA #255848	5.0000	9/1/2035	41,397,709	42,759,321
NYS FNMA #255886	5.0000	9/1/2035	31,505,460	32,541,706
NYS FNMA #255914	5.0000	11/1/2035	34,553,288	35,689,780
NYS FNMA #255930	5.5000	10/1/2035	12,195,077	12,668,587
NYS FNMA #255931	5.5000	9/1/2035	4,452,088	4,624,953
NYS FNMA #255963	5.0000	11/1/2035	14,663,522	15,145,820
NYS FNMA #255964	5.5000	11/1/2035	22,658,009	23,537,774
NYS FNMA #256015	5.0000	12/1/2035	4,331,537	4,474,006
NYS FNMA #256052	5.5000	12/1/2035	32,452,150	33,712,202
NYS FNMA #256053	5.5000	2/1/2036	23,266,984	24,170,395
NYS FNMA #256058	6.0000	2/1/2036	11,938,822	12,482,253
NYS FNMA #256074	6.0000	2/1/2036	16,200,640	16,938,061
NYS FNMA #256092	5.5000	2/1/2036	22,483,548	23,356,539
NYS FNMA #256108	5.0000	1/1/2036	4,017,191	4,149,320
NYS FNMA #256165	5.0000	2/1/2036	4,385,827	4,530,082
NYS FNMA #256166	5.5000	3/1/2036	19,050,345	19,790,032
NYS FNMA #256362	6.0000	7/1/2036	19,212,151	20,086,650
NYS FNMA #256367	6.0000	8/1/2036	37,991,078	39,720,356
NYS FNMA #256368	6.5000	9/1/2036	4,277,204	4,510,402
NYS FNMA #256402	6.5000	8/1/2036	3,186,750	3,360,495
NYS FNMA #256431	6.0000	9/1/2036	16,580,667	17,335,386
NYS FNMA #256439	6.0000	10/1/2036	31,576,974	33,014,295
NYS FNMA #256472	6.0000	11/1/2036	22,162,427	23,171,216
NYS FNMA #256569	6.0000	12/1/2036	4,210,140	4,401,777
NYS FNMA #256573	5.5000	12/1/2036	23,006,230	23,899,516
NYS FNMA #256574	5.5000	2/1/2037	18,206,460	18,913,380
NYS FNMA #256575	5.5000	2/1/2037	26,347,439	27,370,457
NYS FNMA #256654	6.0000	2/1/2037	18,053,460	18,875,217
NYS FNMA #256655	5.5000	3/1/2037	59,121,364	61,416,928

Description	Coupon Rate	Maturity Date	Par	Market Value
NYS FNMA #256656	6.0000	3/1/2037	8,115,507	8,484,908
NYS FNMA #256731	5.5000	4/1/2037	42,505,270	44,155,664
NYS FNMA #256787	5.5000	5/1/2037	60,004,918	62,334,789
NYS FNMA #256823	5.5000	6/1/2037	76,428,713	79,396,287
NYS FNMA #256864	6.0000	7/1/2037	27,417,060	28,665,030
NYS FNMA #256867	5.5000	7/1/2037	24,787,179	25,749,615
NYS FNMA #256897	6.0000	8/1/2037	36,313,410	37,966,323
NYS FNMA #256898	5.5000	8/1/2037	20,123,589	20,904,948
NYS FNMA #256933	6.0000	9/1/2037	17,946,986	18,763,897
NYS FNMA #256967	5.5000	9/1/2037	9,395,738	9,760,556
NYS FNMA #256983	6.0000	10/1/2037	17,618,448	18,420,405
NYS FNMA #257023	5.5000	12/1/2037	21,047,118	21,864,335
NYS FNMA #257052	5.5000	12/1/2037	35,087,437	36,449,812
NYS FNMA #257116	5.5000	1/1/2038	10,893,114	11,316,072
NYS FNMA #257313	5.5000	7/1/2038	10,802,188	11,221,615
NYS FNMA #257320	5.5000	7/1/2038	94,344,118	98,007,311
NYS FNMA #257346	6.0000	7/1/2038	10,984,582	11,484,578
NYS FNMA #257368	5.5000	9/1/2038	52,882,594	54,935,919
NYS FNMA #257385	6.0000	9/1/2038	35,879,568	37,512,734
NYS FNMA #257440	5.5000	10/1/2038	57,981,250	60,232,546
NYS FNMA #257469	5.5000	11/1/2038	55,428,460	57,580,636
NYS FNMA #257525	5.5000	12/1/2038	71,220,022	73,985,353
NYS FNMA #257553	5.5000	12/1/2038	14,700,792	15,271,595
NYS FNMA #257560	5.0000	12/1/2038	15,062,672	15,558,099
NYS FNMA #259005	7.5000	3/1/2030	121,171	128,943
NYS FNMA #831609	6.5000	7/1/2036	3,789,172	3,995,762
NYS FNMA #831665	6.0000	7/1/2036	4,340,690	4,538,269
NYS FNMA #831743	6.0000	8/1/2036	4,072,937	4,258,329
NYS FNMA #831780	6.0000	9/1/2036	23,712,747	24,792,104
NYS FNMA #831781	5.5000	9/1/2036	6,032,497	6,266,727
NYS FNMA #831848	6.0000	11/1/2036	7,099,789	7,422,958
NYS FNMA #928022	6.0000	1/1/2037	5,090,457	5,322,164
NYS FNMA #928068	6.0000	2/1/2037	7,716,417	8,067,653
NYS FNMA #928124	5.5000	3/1/2037	4,333,765	4,502,470
NYS FNMA #928180	5.5000	4/1/2037	5,014,938	5,209,658
NYS FNMA #928290	5.5000	5/1/2037	6,856,753	7,122,987
NYS FNMA #928378	5.5000	6/1/2037	8,393,967	8,719,888
NYS FNMA #928476	6.0000	7/1/2037	7,303,262	7,635,691
NYS FNMA #928565	6.0000	8/1/2037	4,774,551	4,991,879
NYS FNMA #928643	6.0000	9/1/2037	7,445,004	7,783,886
NYS FNMA #928819	6.0000	11/1/2037	6,471,653	6,766,230
NYS FNMA #929510	5.5000	5/1/2038	12,760,919	13,256,400
NYS FNMA #929662	5.0000	6/1/2038	8,550,643	8,831,883
NYS FNMA #929666	5.5000	6/1/2038	20,002,309	20,778,959
NYS FNMA #929773	5.5000	7/1/2038	11,075,245	11,505,274

Description	Coupon Rate	Maturity Date	Par	Market Value
NYS FNMA #929833	5.5000	8/1/2038	14,194,916	14,746,076
NYS FNMA #929843	6.0000	8/1/2038	6,230,851	6,514,466
NYS FNMA #929954	5.5000	9/1/2038	6,810,931	7,075,386
NYS FNMA #930040	5.5000	10/1/2038	7,439,779	7,728,651
NYS FNMA #930156	5.5000	11/1/2038	14,425,132	14,985,231
NYS FNMA #930161	6.0000	11/1/2038	10,723,708	11,211,830
NYS FNMA #930509	4.5000	2/1/2039	12,430,698	12,716,828
NYS FNMA #930534	4.0000	2/1/2039	7,195,619	7,233,845
NYS FNMA #930641	4.5000	3/1/2039	20,023,860	20,461,882
NYS FNMA #930746	4.0000	3/1/2039	14,241,022	14,316,677
NYS FNMA #MA0007	4.0000	3/1/2039	84,962,033	85,413,394
NYS FNMA #MA0014	4.0000	2/1/2039	34,261,899	34,443,915
NYS FNMA #MA0040	4.5000	2/1/2039	6,990,352	7,151,256
NYS FNMA #MA0055	4.5000	3/1/2039	30,188,557	30,883,437
NYS MPT-SONYMA	6.5400	3/1/2024	704,739	740,249
NYS MPT-SONYMA	7.4700	3/1/2023	886,627	935,559
NYS MPT-SONYMA	7.7500	5/1/2026	447,430	482,061
NYS MPT-SONYMA	7.2700	8/1/2026	553,495	591,526
NYS MPT-SONYMA	7.8000	12/1/2026	1,015,528	1,094,130
NYS MPT-SONYMA	7.4700	3/1/2027	307,992	325,087
NYS MPT-SONYMA	7.5300	6/1/2027	471,856	498,045
NYS MPT-SONYMA	7.3800	9/1/2027	75,917	80,107
NYS MPT-SONYMA	7.5000	12/1/2027	536,880	566,509
NYS MPT-SONYMA	6.9200	3/1/2028	532,641	562,880
NYS MPT-SONYMA	6.4400	3/1/2029	1,222,515	1,284,115
Oklahoma Gas & Electric Company	6.5000	4/15/2028	20,000,000	18,233,760
Oracle Corp	4.9500	4/15/2013	15,000,000	15,851,835
Oracle Corp	5.2500	1/15/2016	10,000,000	10,196,280
Oracle Corp	5.0000	1/15/2011	50,000,000	52,419,550
Pacific Bell	7.1250	3/15/2026	30,000,000	29,012,430
Pacific Gas & Electric	4.8000	3/1/2014	35,500,000	35,686,659
Peco Energy Transition Trust	6.5200	12/31/2010	35,000,000	36,634,556
PEGTF 2001-1 A5	6.4500	3/15/2013	21,500,000	22,524,825
Penney JC Company (Mtn)	6.8750	10/15/2015	30,000,000	23,077,050
Pennsylvania Electric Company	6.6250	4/1/2019	20,000,000	19,141,020
Pepsico Inc	4.6500	2/15/2013	20,000,000	21,231,480
Pepsico Inc	5.0000	6/1/2018	55,000,000	56,903,275
Petro Canada	8.6000	1/15/2010	30,095,000	31,579,075
Pfizer Inc	4.4500	3/15/2012	16,000,000	16,434,448
Pharmacia Corp	6.7500	12/15/2027	30,000,000	31,911,180
Pitney Bowes Inc	4.7500	1/15/2016	27,800,000	26,714,215
Pnc Funding Corp	5.6250	2/1/2017	37,500,000	34,527,600
PPL Electric Utilities	6.2500	8/15/2009	19,040,000	19,205,953
PPL Energy Supply	6.2000	5/15/2016	20,000,000	18,137,260
Praxair Inc	3.9500	6/1/2013	32,000,000	32,031,040

Description	Coupon Rate	Maturity Date	Par	Market Value
Praxair Inc	4.6250	3/30/2015	7,120,000	7,390,033
President & Fellows Of Harvard	5.6250	10/1/2038	25,000,000	25,343,500
Procter & Gamble	6.4500	1/15/2026	35,400,000	38,570,247
Procter & Gamble	6.8750	9/15/2009	20,660,000	21,218,357
Procter & Gamble	4.9500	8/15/2014	15,000,000	16,199,100
Procter & Gamble	3.5000	2/15/2015	22,050,000	22,040,849
Procter & Gamble	5.5500	3/5/2037	21,086,000	21,477,124
Province Of British Columbia	6.5000	1/15/2026	38,390,000	47,261,008
Province Of Saskatchewan	9.3750	12/15/2020	35,000,000	51,111,725
Prudential Financial Inc	4.5000	7/15/2013	23,000,000	17,368,128
PSEG Power	7.7500	4/15/2011	24,481,000	25,618,265
Public Service Corp-Colorado	6.8750	7/15/2009	25,000,000	25,196,625
Ralston Purina	7.7500	10/1/2015	32,525,000	37,237,320
Raytheon Company	5.3750	4/1/2013	27,660,000	29,019,821
Raytheon Company	4.8500	1/15/2011	38,530,000	39,864,679
Republic NY Corp	7.7500	5/15/2009	20,880,000	20,842,562
Rochester Gas & Electric	7.6000	10/27/2009	20,000,000	20,387,680
Rockwell International	6.7000	1/15/2028	24,000,000	24,150,072
Royal Bank Of Scotland	6.4000	4/1/2009	30,000,000	30,000,000
Safeway Inc	7.5000	9/15/2009	20,000,000	20,396,180
Sallie Mae	4.5000	7/26/2010	21,500,000	16,125,000
Sallie Mae	5.4500	4/25/2011	28,000,000	17,911,572
Santander Financial Issuances Ltd	7.2500	11/1/2015	24,820,000	24,448,867
Scotland International Finance	7.7000	8/15/2010	21,000,000	20,186,733
Southern Power Company	6.2500	7/15/2012	29,885,000	30,929,212
Southern Power Company	4.8750	7/15/2015	30,000,000	27,246,480
Southwestern Bell Telephone	7.1800	5/17/2010	20,000,000	20,527,880
State Of Israel	2.5538	4/1/2010	5,000,000	5,000,000
State Of Israel	7.2500	12/15/2028	20,000,000	21,838,300
State Of Israel	2.5538	2/1/2015	5,000,000	4,999,800
State Of Israel	2.5538	3/1/2015	5,000,000	4,999,850
State Of Israel	3.8000	9/1/2013	15,000,000	15,000,000
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	33,100,440
Statoil 144A	6.5000	12/1/2028	23,000,000	23,073,554
Suntrust Bank	6.3750	4/1/2011	21,250,000	21,473,763
Swiss Bank Corp	7.5000	7/15/2025	40,000,000	30,583,120
Swiss Bank Corp	7.3750	6/15/2017	31,000,000	27,475,393
Sysco Corp	6.5000	8/1/2028	30,000,000	31,640,070
Target Corp	7.5000	8/15/2010	21,520,000	23,005,160
Target Corp	5.8750	7/15/2016	20,000,000	20,748,020
Tennessee Valley Authority	6.0000	3/15/2013	79,800,000	89,937,473
Tennessee Valley Authority	7.1250	5/1/2030	138,545,000	175,251,112
Tennessee Valley Authority	4.6500	6/15/2035	60,255,000	58,604,857
Textron Financial Corp	6.0000	11/20/2009	25,497,000	23,733,169

Description	Coupon Rate	Maturity Date	Par	Market Value
Textron Financial Corp	4.6000	5/3/2010	38,245,000	30,603,305
TIAA Global Markets	4.8750	1/12/2011	6,755,000	6,756,560
TIAA Global Markets	5.1250	10/10/2012	30,825,000	30,511,941
TIAA Global Markets	4.9500	7/15/2013	13,200,000	12,997,750
Time Warner Inc	9.1250	1/15/2013	25,000,000	26,263,275
TLG-PNC Funding Corp	1.4075	4/1/2012	20,000,000	19,969,920
TLG-Wells Fargo	2.1250	6/15/2012	25,000,000	25,107,775
Trans-Canada Pipelines	7.7000	6/15/2029	25,000,000	25,329,325
Travelers Companies	5.3750	6/15/2012	14,000,000	14,030,254
Travelers Companies	5.7500	12/15/2017	37,490,000	36,642,239
Treasury Inflation Index	3.6250	4/15/2028	735,500,000	1,183,522,611
Treasury Inflation Index	3.8750	4/15/2029	2,453,700,000	4,047,118,978
Treasury Inflation Index	3.3750	4/15/2032	1,049,500,000	1,603,603,850
Treasury Inflation Index	2.3750	1/15/2025	1,284,500,000	1,494,809,462
Treasury Inflation Index	2.0000	1/15/2026	150,000,000	157,754,074
Treasury Inflation Index	4.2500	1/15/2010	546,800,000	704,778,997
Treasury Inflation Index	3.5000	1/15/2011	117,982,000	149,415,511
Treasury Inflation Index	3.3750	1/15/2012	150,000,000	189,654,596
Treasury Inflation Index	1.8750	7/15/2013	558,000,000	657,427,928
Treasury Inflation Index	2.0000	1/15/2014	233,755,000	275,172,406
Treasury Inflation Index	1.6250	1/15/2015	37,080,000	41,406,354
Treasury Inflation Index	2.0000	1/15/2016	300,000,000	329,169,371
Treasury Inflation Index	2.3750	4/15/2011	400,000,000	436,483,270
Treasury Inflation Index	2.3750	1/15/2017	979,250,000	1,088,557,649
Treasury Inflation Index	2.0000	4/15/2012	111,400,000	119,229,263
TVA-Global Bond	6.7500	11/1/2025	156,230,000	189,049,236
TVA-Strips	0.0000	5/1/2018	11,583,000	8,263,115
TVA-Strips	0.0000	11/1/2018	11,583,000	8,053,382
TVA-Strips	0.0000	5/1/2019	16,633,000	11,253,755
TVA-Strips	0.0000	5/1/2020	17,680,000	11,208,926
TVA-Strips	0.0000	11/1/2020	12,583,000	7,678,600
TVA-Strips	0.0000	5/1/2021	13,670,000	8,178,228
TVA-Strips	0.0000	11/1/2021	10,995,000	6,411,558
TVA-Strips	0.0000	1/15/2018	12,669,000	9,091,528
TVA-Strips	0.0000	7/15/2018	12,669,000	8,862,396
TVA-Strips	0.0000	1/15/2019	12,669,000	8,688,818
TVA-Strips	0.0000	7/15/2019	12,669,000	8,414,915
TVA-Strips	0.0000	1/15/2020	12,669,000	8,148,967
TVA-Strips	0.0000	7/15/2020	12,669,000	7,870,401
TVA-Strips	0.0000	1/15/2021	12,669,000	7,643,461
TVA-Strips	0.0000	7/15/2021	12,669,000	7,449,081
Union Camp Corp	9.2500	2/1/2011	5,400,000	5,376,316
Union Pacific Corp	3.6250	6/1/2010	8,579,000	8,545,696
Union Pacific Resources Group Inc	7.1500	5/15/2028	20,000,000	15,786,420
United Health Group	5.2500	3/15/2011	20,000,000	20,171,120

Description	Coupon Rate	Maturity Date	Par	Market Value
United Parcel Service	8.3750	4/1/2030	36,150,000	42,102,857
United Parcel Service	5.5000	1/15/2018	12,500,000	12,965,875
United Technologies Corp	8.7500	3/1/2021	23,000,000	29,898,643
United Technologies Corp	6.7000	8/1/2028	26,000,000	26,883,922
United Technologies Corp	6.5000	6/1/2009	30,000,000	30,187,890
US Bank	7.1250	12/1/2009	5,685,000	5,795,897
US Bank	4.9500	10/30/2014	38,845,000	37,814,986
US Bank	6.3750	8/1/2011	10,000,000	10,502,280
US Bank	6.3000	2/4/2014	9,915,000	10,289,718
US Treasury Bonds	9.2500	2/15/2016	100,288,000	144,328,573
US Treasury Bonds	7.5000	11/15/2016	55,720,000	74,808,446
US Treasury Bonds	8.7500	5/15/2017	247,781,000	357,424,093
US Treasury Bonds	8.8750	8/15/2017	163,200,000	238,118,918
US Treasury Bonds	9.1250	5/15/2018	200,010,000	302,686,934
US Treasury Bonds	9.0000	11/15/2018	58,785,000	89,091,430
US Treasury Bonds	8.8750	2/15/2019	98,550,000	148,687,313
US Treasury Bonds	8.1250	8/15/2019	160,770,000	233,116,500
US Treasury Bonds	8.5000	2/15/2020	37,610,000	56,156,431
US Treasury Bonds	8.7500	8/15/2020	47,000,000	71,704,375
US Treasury Bonds	7.8750	2/15/2021	295,100,000	427,941,036
US Treasury Bonds	8.0000	11/15/2021	63,600,000	94,108,157
US Treasury Bonds	7.2500	8/15/2022	48,500,000	68,506,250
US Treasury Bonds	7.1250	2/15/2023	48,000,000	67,500,000
US Treasury Bonds	6.2500	8/15/2023	59,700,000	78,542,813
US Treasury Bonds	7.6250	2/15/2025	125,570,000	191,690,390
US Treasury Bonds	6.8750	8/15/2025	42,200,000	60,491,084
US Treasury Bonds	6.0000	2/15/2026	40,300,000	53,095,250
US Treasury Bonds	6.7500	8/15/2026	133,240,000	189,533,900
US Treasury Bonds	6.5000	11/15/2026	35,400,000	49,206,000
US Treasury Bonds	6.6250	2/15/2027	34,000,000	47,881,554
US Treasury Bonds	6.3750	8/15/2027	27,000,000	37,200,924
US Treasury Bonds	6.1250	11/15/2027	38,700,000	52,027,313
US Treasury Bonds	5.5000	8/15/2028	50,000,000	63,101,550
US Treasury Bonds	5.2500	11/15/2028	139,600,000	171,708,000
US Treasury Bonds	5.2500	2/15/2029	482,292,000	593,897,263
US Treasury Bonds	6.1250	8/15/2029	289,000,000	393,401,250
US Treasury Bonds	6.2500	5/15/2030	249,200,000	345,842,750
US Treasury Bonds	5.3750	2/15/2031	70,900,000	89,389,373
US Treasury Strips	0.0000	5/15/2017	52,680,000	41,695,061
US Treasury Strips	0.0000	5/15/2018	250,000,000	189,168,500
US Treasury Strips	0.0000	2/15/2019	43,480,000	31,843,535
US Treasury Strips	0.0000	2/15/2020	400,000,000	276,302,400
US Treasury Strips	0.0000	2/15/2021	350,000,000	228,553,150
US Treasury Strips	0.0000	2/15/2022	350,000,000	217,862,400
US Treasury Strips	0.0000	5/15/2022	100,000,000	61,668,000

Description	Coupon Rate	Maturity Date	Par	Market Value
US Treasury Strips	0.0000	8/15/2022	200,000,000	121,885,000
US Treasury Strips	0.0000	2/15/2023	450,000,000	268,696,800
US Treasury Strips	0.0000	8/15/2023	100,000,000	58,487,000
US Treasury Strips	0.0000	2/15/2024	200,000,000	114,093,200
US Treasury Strips	0.0000	5/15/2024	100,000,000	56,427,100
US Treasury Strips (Prin)	0.0000	11/15/2009	131,100,000	130,562,752
US Treasury Strips (Prin)	0.0000	2/15/2019	102,710,000	75,397,562
US Treasury Strips (Prin)	0.0000	5/15/2020	100,000,000	68,154,300
US Treasury Strips (Prin)	0.0000	8/15/2020	100,000,000	67,102,900
US Treasury Strips (Prin)	0.0000	11/15/2022	100,000,000	60,607,300
US Treasury Strips (Prin)	0.0000	2/15/2023	100,000,000	59,881,400
US Treasury Strips (Prin)	0.0000	11/15/2024	412,000,000	238,536,464
USAOT 2007-1 A4	5.5500	2/15/2013	25,000,000	25,775,318
Verizon Communications	5.5000	2/15/2018	20,000,000	19,046,500
Verizon Virginia	4.6250	3/15/2013	27,220,000	26,404,489
Virginia Electric & Power Company	5.1000	11/30/2012	35,000,000	35,843,640
Wachovia Bank	4.8000	11/1/2014	37,767,000	31,391,591
Wachovia Corp	5.7000	8/1/2013	23,070,000	21,558,361
Wachovia Corp	5.3500	3/15/2011	25,000,000	24,274,650
Wal-Mart Stores	6.7500	10/15/2023	40,000,000	42,760,680
Wal-Mart Stores	6.8750	8/10/2009	13,620,000	13,874,340
Walt Disney Company	4.7000	12/1/2012	15,000,000	15,478,680
Walt Disney Company	5.6250	9/15/2016	30,000,000	31,299,900
WAOT 2006-A A4	5.3800	3/20/2013	28,000,000	26,493,328
WAOT 2007-A A4	5.4900	4/22/2013	18,000,000	18,001,174
Washington Mutual Bank	6.8750	6/15/2011	4,820,000	482
Wells Fargo & Company	6.7500	12/15/2027	20,000,000	14,038,100
Wells Fargo & Company	4.2000	1/15/2010	17,700,000	17,705,664
Wells Fargo Bank	4.7500	2/9/2015	45,000,000	38,406,555
Wisconsin Electric Power	6.5000	6/1/2028	28,000,000	29,027,124
World Savings Bank	4.1250	12/15/2009	10,743,000	10,611,130
Xtra Finance Corp	5.1500	4/1/2017	42,000,000	41,218,590
Total Par Government and Corporate Bonds			\$33,747,083,951	
Total Market Value Government and Corporate Bonds				\$36,541,603,151

MORTGAGE HOLDINGS
As of March 31, 2009

Address	City, State	Original Amount	Principal Balance	Interest Rate	Maturity Date
Garden Apartments					
100 Ryckman Ave	Albany, NY	\$432,295	\$427,558	6.950	04/01/37
106 South Lake Ave	Albany, NY	257,240	243,819	6.770	01/01/34
109 State St	Albany, NY	537,914	536,863	6.660	11/01/38
142 Morton Ave & 113 Catherine St	Albany, NY	374,647	364,703	6.500	10/01/35
346 State St	Albany, NY	499,630	455,424	7.510	08/01/31
446-448 Delaware Ave	Albany, NY	276,492	266,419	6.740	02/01/35
469 Delaware Ave	Albany, NY	338,191	336,003	6.670	02/01/38
474-476 Ontario St	Albany, NY	292,110	292,110	6.720	04/01/38
400 Mill St	Amherst, NY	2,950,000	2,831,536	6.820	08/01/35
177 Main St	Beacon, NY	284,000	261,550	6.210	05/01/33
446-468 Main St	Beacon, NY	705,000	628,793	7.680	04/01/30
7289 South Lake Rd	Bergen, NY	1,655,809	1,588,870	6.740	08/01/34
286-290 Front St	Binghamton, NY	1,356,658	1,336,712	6.920	07/01/22
88 Second Ave	Brentwood, NY	2,200,000	2,048,797	8.340	04/20/31
398 Oliver Place	Bronx, NY	998,320	970,667	6.890	06/01/36
1603 Seneca St	Buffalo, NY	9,111,816	9,021,176	6.590	10/01/23
206-210 Ellicott St	Buffalo, NY	2,750,000	2,738,708	7.050	09/01/38
25 Mariner St	Buffalo, NY	295,734	286,412	6.530	05/01/36
362 Oak St	Buffalo, NY	1,096,785	1,064,286	6.140	07/01/36
504 Elmwood Ave	Buffalo, NY	949,163	933,274	6.630	06/01/37
618-622 Tacoma Ave	Buffalo, NY	897,395	879,929	6.190	04/01/37
489 Ellicott St	Buffalo, NY	2,897,243	2,702,694	6.240	01/01/34
492 South Division St & 234 Jefferson Ave	Buffalo, NY	1,347,727	1,315,693	6.880	10/01/36
Conifer Drive	Canandaigua, NY	1,347,748	1,332,377	7.230	12/01/37
73 Seaman Ave	Castleton, NY	787,544	738,529	6.120	11/01/21
15 Poplar St	Central Islip, NY	414,463	321,092	5.950	06/01/18
1-27 Olmstead St	Cohoes, NY	1,115,498	1,114,587	7.440	01/01/38
514 Old Loudon Rd	Cohoes, NY	3,732,469	3,645,958	6.270	02/01/37
41 & 45 Tompkins St	Cortland, NY	709,496	590,658	5.960	01/01/20
160 Holsapple Rd	Dover Plains, NY	1,742,187	1,729,230	6.620	01/01/38
28 Hampton Ave	East Greenbush, NY	514,163	503,317	7.060	12/01/36
192 West Main St	East Islip, NY	583,651	583,651	7.090	02/01/38
1 Depan Ave	Floral Park, NY	750,000	655,759	8.250	07/01/28
1100 Emery St	Fulton, NY	1,500,000	1,440,845	6.770	09/01/35
150 Northern Pines Rd	Ganesvoort, NY	397,697	390,342	6.260	02/01/37
38 Bridge St	Garnerville, NY	1,391,334	1,324,872	6.420	05/01/22
118 North Main St	Gloversville, NY	322,395	310,121	6.950	08/01/26
90 North Main St	Gloversville, NY	2,177,528	2,143,225	6.750	04/01/38
107 James LL Burrell Ave	Hempstead, NY	1,260,006	1,167,244	7.200	11/01/32

Address	City, State	Original Amount	Principal Balance	Interest Rate	Maturity Date
123-7 Columbia St	Hempstead, NY	1,293,416	337,376	7.800	05/01/11
82 Glenmont Ave	Hempstead, NY	497,256	388,405	5.950	06/01/18
151 South Franklin St	Hempstead, NY	1,147,907	1,063,018	6.480	05/01/33
5 & 6 Michael Ct	Hudson, NY	611,511	518,087	5.920	10/01/19
21 Penelope Lane	Huntington, NY	422,059	174,221	5.960	06/01/18
2 Main St	Irvington, NY	500,000	462,321	8.310	11/01/31
Keene Valley	Keene Valley, NY	972,923	782,321	5.450	12/01/19
55 Melroy Ave	Lackawanna, NY	747,854	732,660	6.250	02/01/37
Argent Dr	Lloyde, NY	250,000	250,000	7.030	04/01/39
109 Fawn Lane	Long Island, NY	1,092,538	921,351	6.190	07/01/20
66 Malden Ave	Lynbrook, NY	1,456,114	1,433,826	7.110	10/01/19
3258 Pine Terrace	Macedon, NY	636,892	588,158	7.460	04/01/31
Route 9	Malta, NY	2,318,003	2,188,947	6.750	06/01/34
3 Ellen St	Massapequa, NY	324,800	305,764	7.210	01/01/30
2 East Main St	Middletown, NY	398,690	394,214	7.050	09/01/37
76 Uhlig Reard Rd	Middletown, NY	2,568,811	2,568,811	7.050	12/01/38
112 Millwood Rd	Millwood, NY	642,776	616,909	7.090	10/01/22
Mountain Road	Monroe, NY	1,600,000	1,486,666	7.290	01/01/32
15 Elyon Rd	Monsey, NY	1,163,964	1,050,514	7.510	04/01/30
239 Ward St	Montgomery, NY	2,396,100	2,388,163	7.060	08/01/38
Dollard Dr	Monticello, NY	265,000	254,438	7.710	02/01/35
600 Bedford Rd	Mt Kisco, NY	2,067,759	1,768,254	5.520	08/01/19
137 South Fourth Ave	Mt Vernon, NY	650,000	625,205	7.680	04/01/35
159-161 South 11th St	Mt Vernon, NY	1,424,000	1,381,576	6.420	07/01/36
2 Lorraine Ave	Mt Vernon, NY	1,020,000	988,712	6.830	05/01/36
3 East Third St	Mt Vernon, NY	638,000	598,255	6.990	10/01/33
39 Mount Vernon Ave	Mt Vernon, NY	309,260	282,117	7.180	11/01/31
Nanuet	Nanuet, NY	3,188,403	2,357,956	5.380	11/01/18
151 Route 32 South	New Paltz, NY	2,100,000	741,196	6.670	01/01/35
45-47 Charles St	New Rochelle, NY	700,000	655,615	6.660	01/01/34
555 Main St	New Rochelle, NY	344,970	336,525	6.750	10/01/35
775 Main St & 4 Everett St	New Rochelle, NY	640,000	539,065	8.090	04/01/27
778 Main St	New Rochelle, NY	550,000	469,867	7.540	05/01/28
87 St Marks Place	New York, NY	650,000	607,686	6.730	11/01/33
497-553 Liberty St	Newburgh, NY	611,186	198,187	7.730	04/01/12
97-99 Liberty St	Newburgh, NY	376,000	352,871	6.490	04/01/34
108 Dubois St	Newburgh, NY	400,000	297,824	7.970	10/01/23
144 Landers St	Newburgh, NY	680,000	613,079	7.510	01/31/31
157-182 Landers St	Newburgh, NY	652,316	445,952	7.590	01/01/25
501-507 Third St	Niagara Falls, NY	328,821	328,821	6.610	11/01/38
3313 Union St	North Chili, NY	300,000	238,713	8.650	10/20/23
105-107 Sandra Dr	North Greenbush, NY	448,529	439,792	7.060	12/01/36
40-42 South Franklin St	Nyack, NY	479,931	444,429	5.860	05/01/33
19 Narragansett Ave	Ossining, NY	2,745,496	2,731,666	7.020	06/01/38

Address	City, State	Original Amount	Principal Balance	Interest Rate	Maturity Date
61 & 63 Hunter St	Ossining, NY	547,712	547,070	6.070	06/01/36
201 South Division St	Peekskill, NY	414,144	412,201	6.910	05/01/37
Peekskill Art Loft Apartment	Peekskill, NY	2,500,000	2,295,290	6.810	09/01/32
Route 9	Philipstown, NY	661,940	623,377	7.900	02/01/32
68 Cherry St	Phoenix, NY	976,372	961,059	6.420	06/01/37
Boniface Dr	Pinebush, NY	1,747,100	1,709,553	6.960	12/01/36
7673 Route 9 North	Plattsburg, NY	381,928	379,725	7.090	08/01/36
104 Tompkins Ave	Pleasantville, NY	1,662,171	1,572,944	6.200	08/12/34
41 Shenandoah Blvd	Port Jefferson, NY	490,911	471,907	6.190	08/01/30
East Main St	Port Jervis, NY	650,000	609,522	6.880	12/01/33
214 East Main St	Port Jervis, NY	1,000,000	954,073	6.500	05/01/35
121 Market St	Potsdam, NY	364,485	290,097	5.980	05/01/19
170-172 Winnikee Ave	Poughkeepsie, NY	500,000	478,803	6.810	06/01/35
202-206 Main St	Poughkeepsie, NY	1,048,169	991,416	6.700	06/01/34
219 Mill St	Poughkeepsie, NY	575,000	568,097	6.560	02/01/38
24 Barclay Ave	Poughkeepsie, NY	405,062	372,798	7.670	05/01/31
400 Main St	Poughkeepsie, NY	1,340,000	1,338,895	6.970	01/01/39
509-511, 513-515 Main St	Poughkeepsie, NY	580,000	464,836	6.050	11/01/19
548 Main St	Poughkeepsie, NY	584,505	571,174	6.840	12/01/36
6 State St & 45 S Clinton	Poughkeepsie, NY	329,013	290,506	7.510	10/01/29
1-39 Summersweet Dr	Poughkeepsie, NY	399,679	382,216	7.100	02/01/35
327 South Rd & 32 Sharon Dr	Poughkeepsie, NY	2,150,000	1,905,874	6.530	12/01/35
14-17 & 14-23 31st Ave	Queens, NY	1,447,108	1,010,928	7.910	06/01/28
260 West Main St	Riverhead, NY	9,791,967	9,751,094	7.000	08/01/38
1-3 Oxford St	Rochester, NY	250,000	234,280	6.360	04/01/34
1786 St Paul St	Rochester, NY	300,000	289,390	6.740	01/01/36
556 Broadway	Rochester, NY	360,947	240,212	6.830	04/01/18
664-666 University Ave	Rochester, NY	582,546	574,743	6.940	06/01/37
200 Seth Green Dr	Rochester, NY	4,200,000	3,524,149	5.980	11/01/18
838-840 Erie St	Ronkonkoma, NY	538,490	521,859	6.470	10/01/30
136 River Rd	Rosendale, NY	395,395	368,934	7.900	02/01/32
100 Saratoga Blvd	Saratoga Springs, NY	13,987,491	13,518,927	6.560	03/01/36
125 West Ave	Saratoga, NY	3,800,000	3,796,651	6.630	01/01/39
108 Main St	Saugerties, NY	1,550,000	1,485,296	7.180	04/01/35
Route 9W & Glasco Turnpike North	Saugerties, NY	950,000	934,347	6.680	08/01/37
443 Saratoga Rd	Scotia, NY	599,733	558,004	7.420	01/01/29
74 Blue Pointe Rd	Seldon, NY	2,766,063	2,717,486	7.460	10/01/36
162-176 Miller Rd	Selkirk, NY	434,648	425,132	7.060	12/01/36
100 Pinewood	Shirley, NY	1,881,125	1,679,076	6.130	07/01/24
52 College Ave	Sleepyhollow, NY	777,736	604,216	5.670	12/01/18
201 North Main St	Spring Valley, NY	797,015	791,637	6.380	03/01/38
20 Scotch Grove	Syracuse, NY	1,129,691	1,125,771	7.180	11/01/37
200-208 Walton St	Syracuse, NY	1,666,528	1,666,528	6.600	05/01/37
203 & 207 Green St	Syracuse, NY	292,121	282,012	6.740	02/01/35

Address	City, State	Original Amount	Principal Balance	Interest Rate	Maturity Date
230 West Willow St	Syracuse, NY	3,896,391	3,828,047	6.380	07/01/37
233 North Clinton St	Syracuse, NY	452,845	446,629	6.570	04/01/36
2813-2817 Burnet Ave	Syracuse, NY	410,138	391,493	7.090	02/01/34
314-316 Oak St	Syracuse, NY	400,426	370,204	7.280	01/01/32
755 North Salina St	Syracuse, NY	1,548,729	1,547,450	7.000	12/01/38
224 South Broadway	Tarrytown, NY	1,445,306	1,411,940	7.110	08/01/36
13 Gurley Ave	Troy, NY	835,000	767,039	6.240	03/01/33
534 2nd Ave & 10 & 12 114th St	Troy, NY	322,669	315,928	6.970	04/01/36
2543 Sixth Ave	Troy, NY	520,729	506,882	7.070	10/01/35
Lawrenceville St	Ulster, NY	649,443	627,135	6.770	01/01/36
281 Maple Rd et al	Valley Cottage, NY	628,565	619,716	6.220	06/01/23
1 Framark Ave	Victor, NY	277,342	242,841	7.220	09/01/29
2129 Stannards Rd	Wellsville, NY	1,328,844	1,312,134	6.770	02/01/28
191 Main St	West Sayville, NY	4,713,882	4,650,790	6.690	03/01/33
7210 Williams Rd	Wheatfield, NY	349,379	343,125	6.610	05/01/37
18-20 Osborne Ave	White Plains, NY	442,000	372,293	8.090	04/01/27
Wilton Common Drive	Wilton, NY	254,056	182,064	8.080	09/01/32
91-93 West Sand Lake Rd	Wynantskill, NY	711,547	688,810	6.240	09/01/35
102-104 Lockwood	Yonkers, NY	465,000	430,466	6.160	09/01/33
117 Convent Rd	Yonkers, NY	261,165	196,930	5.480	12/01/18
21-23 Park Ave	Yonkers, NY	584,442	488,446	8.600	10/01/24
26 North Broadway	Yonkers, NY	640,000	625,014	6.890	12/01/36
296 Woodworth Ave	Yonkers, NY	325,000	83,955	7.940	06/14/11
312 Woodworth Ave	Yonkers, NY	353,679	292,913	7.470	07/01/26
39 St. Joseph's Ave	Yonkers, NY	367,000	333,219	7.490	06/01/31
604 Warburton Ave	Yonkers, NY	275,000	45,583	8.440	08/01/10
7-9 Robbins Place	Yonkers, NY	478,284	464,137	6.600	04/01/36
81 School St	Yonkers, NY	464,170	449,079	6.580	03/01/36
1159 & 1141 Yonkers Ave	Yonkers, NY	4,800,000	4,430,562	6.160	07/01/33
3501 Camelot Dr	Grand Rapids, MI	1,954,036	667,383	7.000	08/01/14
High Rise Apartments					
12-14 King St	Middletown, NY	1,650,000	1,614,917	7.180	01/01/37
129 Lockwood Ave	New Rochelle, NY	1,518,908	1,484,122	7.190	07/01/36
1320 East Fifth St	Salt Lake City, UT	3,317,600	16,482	5.250	04/01/09
Office					
75-20 Astoria Blvd	Astoria, NY	8,000,000	7,875,660	6.860	07/01/20
75-20 Astoria Blvd	Astoria, NY	65,000,000	53,070,236	6.860	07/01/20
118-35 Queens Blvd	Forest Hills, NY	39,230,481	29,354,596	8.090	04/14/12
745 Fifth Ave	New York, NY	80,000,000	72,208,400	7.400	03/31/11
2 Seaport Lane	Boston, MA	55,000,000	49,686,477	7.890	11/01/11
155 Seaport Blvd	Boston, MA	60,000,000	55,707,806	7.500	11/01/13
Germantown Pike	Plymouth Township, PA	54,630,166	42,605,030	8.010	12/01/10

Address	City, State	Original Amount	Principal Balance	Interest Rate	Maturity Date
Retail					
73-01 25th Ave	East Elmhurst, NY	3,500,000	3,144,519	5.780	04/30/19
NEC Boody St & 25th Ave	Jackson Heights, NY	15,000,000	13,824,965	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 St	Ventura, CA	3,500,000	3,252,851	7.000	07/31/11
3301 East Main Street	Ventura, CA	44,500,000	40,245,390	7.160	07/31/11
Other					
133 East 79th St	New York, NY	6,400,000	2,533,711	10.000	10/01/13
1915 Route 376	Wappinger, NY	3,196,252	2,944,782	7.210	01/01/32
256 East Church St	Jacksonville, FL	2,077,172	980,137	8.000	10/01/16
3251 Nettie St	Butte, MT	1,905,834	869,242	7.750	07/01/16
Total Market Value Mortgage Holdings		\$710,161,553			

REAL ESTATE INVESTMENTS
As of March 31, 2009

	Cost	Market Value
DIRECT REAL ESTATE		
Office		
111 Eighth Avenue, New York , NY	\$59,098,018	\$188,534,778
380 Madison Ave, New York, NY	54,927,367	181,488,647
500 Unicorn Park Drive, Woburn, MA	61,489,589	42,393,789
Boston Properties Joint Venture, Various Locations	46,324,984	153,488,399
New Coliseum Properties, Charlotte, NC	95,271,775	55,700,043
Liberty Joint Venture, Washington, D.C.	<u>444,400,014</u>	<u>353,191,504</u>
	\$761,511,747	\$974,797,160
Residential		
2-10 West End Avenue, New York, NY	\$8,246,441	\$7,494,530
299 Chrystie Street, New York, NY	31,205,512	67,474,631
Apartment Complex, Derry, NH	25,774,815	22,271,855
Apartment Complex, South Boston, MA	7,288,177	5,033,792
Apartment Complex, Broomefield, CO	8,845,226	10,164,952
Apartment Complex, Middletown, CT	23,688,301	4,515,225
Apartment Complex, Dunwoody, GA	6,763,819	1,149,419
Apartment Complex, Phoenix, AZ	8,347,985	99,880
Apartment Complex, Gilbert, AZ	6,262,616	2,664,575
Apartment Complex, Denver, CO	17,862,780	11,607,421
Apartment Complex, Mount Laurel, NJ	17,647,434	7,648,315
Apartment Complex, Lake Elsinore, CA	14,458,496	7,162,344
Apartment Complex, Marietta, GA	6,181,143	2,893,600
Apartment Complex, Renton, WA	24,443,254	25,129,399
Fairfield/CRF Fund, Apartment Complexes, Various Locations, US	98,641,987	65,269,848
Post Properties Joint Venture, Various Locations,US	17,499,563	31,487,614
Apartment Complex, Raleigh, NC	<u>5,831,793</u>	<u>971,200</u>
	\$328,989,342	\$273,038,600
Retail		
GGP/Homart II, Various Locations, US	\$472,902,397	\$876,312,375
KIMCO Income Operating Partnership, Various Locations, US	<u>317,642,251</u>	<u>465,981,129</u>
	\$790,544,648	\$1,342,293,504
Lodging		
Loews Hotels Joint Venture, Various Locations, US	\$36,128,986	\$416,631
	\$36,128,986	\$416,631

	Cost	Market Value
Industrial		
DFW Industrial Portfolio, Dallas, TX	\$64,165,083	\$41,448,497
Liberty Joint Ventures, Chicago, IL	110,356,774	115,154,266
Prologis California I, Various Locations, California	210,046,196	443,468,527
Shurgard Joint Venture, Europe	670,189,621	396,492,730
Star Lake Fund I, Various Locations, US	<u>25,426,604</u>	<u>19,723,556</u>
	\$1,080,184,277	\$1,016,287,576
Co-Investment Funds		
Cayuga Lake Fund, L.P. Various Locations, US	\$224,441,072	\$103,601,479
Lake Hempstead Fund, L.P. Various Locations, US	21,362,309	11,954,594
Lake Success Fund, L.P. Various Locations, US	66,111,304	62,127,336
Seneca Lake Fund, L.P. Various Locations, US	<u>44,769,662</u>	<u>44,368,988</u>
	\$356,684,347	\$222,052,397
SUBTOTAL DIRECT REAL ESTATE	\$3,354,043,346	\$3,828,885,869
Residual Amounts: Sold/Converted Properties	\$367,998	\$367,998
TOTAL DIRECT REAL ESTATE	\$3,354,411,344	\$3,829,253,867
PRIVATE EQUITY REAL ESTATE INVESTMENTS		
1211 6th Avenue Syndication Partners JV	\$135,081,417	\$122,022,610
Aetos Capital Asia TE II	88,221,837	70,297,536
Apollo European Real Estate Fund II	45,653,548	39,976,304
Apollo European Real Estate Fund III	33,468,160	28,373,647
Apollo Real Estate Investment Fund III	50,894,312	19,391,825
Apollo Real Estate Investment Fund IV	27,859,327	25,708,556
Apollo Real Estate Investment Fund V	36,386,998	27,931,639
Beacon Capital Strategic Partners IV	89,919,467	64,845,338
Beacon Capital Strategic Partners V	252,722,242	140,683,573
Blackstone Real Estate Partners III	10,024,914	3,075,769
Blackstone Real Estate Partners International II	92,786,158	66,440,870
Blackstone Real Estate Partners IV	102,039,539	84,318,244
Blackstone Real Estate Partners V	262,198,493	281,012,553
Blackstone Real Estate Partners VI	328,708,512	238,440,613
Canyon-Johnson Urban Fund	8,241,499	6,624,063
Carlyle Europe Real Estate Partners II	113,040,925	66,491,530
Carlyle Europe Real Estate Partners III	71,615,587	46,623,993
Carlyle Realty Halley Co-Investment Fund IV-A	40,685,094	44,746,709
Carlyle Realty Partners IV-A	71,167,722	62,932,964
Carlyle Realty Partners V-B	135,080,316	148,568,063
CB Richard Ellis Strategic Partners Europe Fund III	37,944,127	20,105,999
CGI Co-Investment Fund	41,814,289	15,793,317
Cherokee Investment Partners IV	(3,004,838)	(11,954,938)
CIM Fund III	10,075,162	1,764,229
City Investment Fund	129,844,009	119,379,200
Colony HR Co-Investment Partners	53,898,517	55,350,800

	Cost	Market Value
Colony Investors II	66,000	66,000
Colony Investors III	2,693,785	6,054,400
Colony Investors VII	132,362,240	58,326,100
Colony Investors VIII	305,766,136	94,650,306
Cypress Grove International Partners	74,079,158	52,961,487
Excelsior Real Estate II	144,091,080	101,830,700
Genesis Workforce Housing Fund II	1,276,004	1,258,035
Kimex Retail Land and Development Fund I	18,522,973	18,522,973
Landmark Real Estate Fund IV	3,115,055	1,868,649
LF Strategic Realty	533,338	720,319
LF Strategic Realty II	40,606,532	40,908,551
Lone Star Fund V	118,416,314	124,257,266
Lone Star Fund VI	80,102,038	81,767,041
Lone Star Real Estate Fund	24,550,119	24,699,394
Metropolitan Workforce Housing Fund	6,369,884	6,289,001
MSREF III	2,656,257	24,253,572
MSREF IV - Domestic	11,985,837	8,113,813
MSREF IV - Special International	16,385,969	12,977,975
MSREF V - Special International	174,498,451	102,614,281
MSREF V - Special US	133,620,541	24,701,867
MSREF V US CIP-II Co-Investment Partnership-F	59,441,904	-2,706,510
MSREF VI - Special International	489,153,536	216,952,077
Noble Hospitality Fund I	14,490,782	2,586,835
Olympus Real Estate Fund	278,285	296,647
Olympus Real Estate Fund II	9,558,841	4,608,670
Olympus Real Estate Fund III	28,758,149	14,483,868
Praedium Fund V	5,761,466	10,115,991
Praedium Fund VI	47,522,459	31,801,308
Praedium Fund VII	13,197,728	7,650,030
Redwood Grove International	91,948,008	25,404,794
RGI Co-Investment Fund	35,115,258	20,272,624
Rockpoint Real Estate II	71,456,672	48,940,414
Rockpoint Real Estate III	19,022,793	15,703,453
Stockbridge Real Estate Fund II - D	76,177,527	30,259,271
Stockbridge Real Estate Fund III - A	106,581,475	79,618,556
Warburg Pincus Real Estate I	78,041,083	72,864,250
Westbrook Real Estate Fund I	1,365,881	1,398,389
Westbrook Real Estate Fund II	1,393,035	776,134
Westbrook Real Estate Fund III	5,721,355	4,400,644
Westbrook Real Estate Fund IV	2,116,361	1,887,826
Westbrook Real Estate Fund VI	49,401,808	32,914,295
Westbrook Real Estate Fund VII	50,903,898	37,361,393
Westbrook Real Estate Partners (Fund V)	<u>3,506,917</u>	<u>3,906,154</u>
SUBTOTAL PRIVATE EQUITY REAL ESTATE INVESTMENTS	\$4,818,980,266	\$3,237,283,848
 TOTAL MARKET VALUE REAL ESTATE	 <u>\$8,173,391,610</u>	 <u>\$7,066,537,715</u>

SHORT-TERM INVESTMENTS
As of March 31, 2009

Security Description	Maturity Date	Original Amount
Abbey National N.A. LLC	4/9/2009	\$60,061,557
Abbey National N.A. LLC	4/13/2009	63,989,369
Abbey National N.A. LLC	4/17/2009	41,135,954
Abbey National N.A. LLC	4/20/2009	83,988,333
ABN Amro N.A. Finance	4/14/2009	49,984,250
ABN Amro N.A. Finance	4/16/2009	199,224,039
Alpine Securitization	4/1/2009	74,975,625
Alpine Securitization	4/2/2009	124,954,688
Alpine Securitization	4/14/2009	49,984,833
American Express Credit	4/6/2009	95,322,898
BNP Paribas Finance Inc	4/1/2009	47,141,718
BNP Paribas Finance Inc	4/3/2009	116,968,800
BNP Paribas Finance Inc	4/21/2009	84,984,417
Deutsche Bank	4/15/2009	15,957,451
GE Capital	4/20/2009	60,362,873
GE Capital	4/10/2009	63,324,605
GE Capital	4/3/2009	99,976,000
GE Capital	4/20/2009	14,998,229
Gemini Securitization	4/2/2009	149,935,069
Gemini Securitization	4/8/2009	99,957,222
Greenwich Capital	4/3/2009	77,517,739
Greenwich Capital	4/21/2009	149,923,958
HSBC Finance Corp	4/1/2009	91,769,542
HSBC Finance Corp	4/7/2009	157,942,944
ING US Funding	4/1/2009	78,972,964
ING US Funding	4/14/2009	81,975,719
Koch Resources	4/6/2009	49,991,250
Koch Resources	4/9/2009	99,980,000
Private Export Funding Corp (PEFCO)	4/8/2009	65,142,765
Rabobank USA Finance	4/13/2009	124,507,214
Rabobank USA Finance	4/17/2009	124,984,722
San Paolo I.M.I. US Finance	4/15/2009	24,994,889
San Paolo I.M.I. US Finance	4/17/2009	167,251,312
San Paolo I.M.I. US Finance	4/20/2009	56,983,533

Security Description	Maturity Date	Original Amount
Societe Generale N.A. Inc	4/9/2009	59,985,817
Societe Generale N.A. Inc	4/16/2009	89,979,000
Societe Generale N.A. Inc	4/20/2009	46,987,101
Societe Generale N.A. Inc	4/21/2009	23,447,414
Societe Generale N.A. Inc	4/22/2009	75,984,209
Toyota Motor Credit	4/1/2009	174,974,139
UBS Finance Delaware	4/1/2009	26,991,090
US Treasury Bills	6/24/2009	18,259,231
Global Advisory Currency		18,646,998
Cash - Global Advisors		44,029,390
Global Manager STIF + Time Deposits		297,746,882
Total Cost Short-Term Investments		\$3,826,197,753
Total Market Value Short-Term Investments		\$3,826,654,765

ALTERNATIVE INVESTMENT ASSETS

As of March 31, 2009

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Market Value	Total Value
Access/NY European Middle Market Buyout Fund	03/28/05	\$497,287,500	\$222,734,758	\$59,858,463	\$175,560,266	\$235,418,729
Aisling Capital Fund II	12/21/05	35,000,000	25,775,432	0	19,081,186	19,081,186
Aisling Capital Fund III	10/17/08	45,000,000	190,185	0	263,976	263,976
Aldus/NY Emerging Fund	12/22/04	475,000,000	247,338,493	37,044,238	216,392,395	253,436,633
APA Excelsior IV	01/01/95	25,000,000	25,000,000	48,478,047	1,073,494	49,551,541
APA Excelsior V	05/01/98	45,000,000	44,232,718	20,892,249	4,683,225	25,575,474
Apax Europe IV	02/19/99	225,437,000	166,604,574	214,212,497	16,856,289	231,068,786
Apax Europe V	02/05/01	198,915,000	173,235,107	317,102,455	37,057,910	354,160,365
Apax Excelsior VI	06/07/00	75,000,000	72,495,337	85,052,131	22,898,579	107,950,710
Apollo Investment Fund IV	04/22/98	200,000,000	199,314,032	263,624,392	33,440,603	297,064,995
Apollo Investment Fund V	10/26/00	300,000,000	276,238,967	528,274,452	170,675,243	698,949,695
Apollo Investment Fund VI	08/19/05	350,000,000	319,945,532	8,332,455	200,306,853	208,639,308
Apollo Investment Fund VII	08/28/07	350,000,000	84,633,425	864,632	54,690,039	55,554,671
Ares Corporate Opportunities Fund	01/06/04	50,000,000	50,814,666	44,244,961	28,654,774	72,899,735
Ares Corporate Opportunities Fund II	01/31/06	100,000,000	92,394,415	6,748,707	78,894,811	85,643,518
Ares Corporate Opportunities Fund III	09/16/08	100,000,000	20,648,828	0	20,261,839	20,261,839
Ascend Ventures	03/16/01	10,000,000	9,999,959	2,558,246	1,659,489	4,217,735
Ascend Ventures NY	04/26/01	5,000,000	4,892,982	0	3,054,573	3,054,573
Ascend Ventures NY II	10/22/04	25,500,000	24,173,455	0	15,446,947	15,446,947
Ascent Biomedical Ventures NY I	12/16/05	15,000,000	9,212,392	0	8,267,997	8,267,997
Ascent Biomedical Ventures NY II	10/14/08	25,000,000	1,030,553	0	660,132	660,132
Asia Alternatives Capital Partners II	09/24/08	50,000,000	2,694,880	0	2,434,075	2,434,075
Avenue Asia Special Situations Fund IV	06/30/06	50,000,000	23,218,018	2,263	18,419,369	18,421,632
Avenue Special Situations Fund IV	11/09/05	50,000,000	39,818,195	0	26,376,268	26,376,268
Avenue Special Situations Fund V	06/04/07	150,000,000	101,301,430	0	61,595,163	61,595,163
Beacon Group Energy Investment Fund II	03/19/98	55,418,649	54,885,978	77,330,826	8,548,782	85,879,608
Beacon Group III - Focus Value Fund	06/28/96	50,000,000	47,375,518	8,867,190	3,581,828	12,449,018
Behrman Capital II	07/01/97	50,000,000	48,715,807	39,997,520	16,284,685	56,282,205
Behrman Capital III	04/14/00	100,000,000	98,637,356	78,064,645	75,661,716	153,726,361
Blackstone Capital Partners II L.P.	09/30/93	50,000,000	47,819,489	114,179,750	3,456,465	117,636,215
Blackstone Capital Partners III L.P.	06/27/97	200,000,000	204,904,122	314,397,461	49,792,757	364,190,218
Blackstone Capital Partners IV	11/05/01	300,000,000	260,142,233	351,631,766	199,769,252	551,401,018
Blackstone Capital Partners V	10/14/05	675,000,000	490,519,083	20,096,399	357,436,258	377,532,657
Blackstone Communications Partners I L.P.	06/29/00	50,000,000	49,695,057	45,812,069	18,598,168	64,410,237
Blackstone Mezzanine Partners L.P.	12/17/99	100,000,000	60,936,135	81,447,136	9,849,320	91,296,456
Blum Strategic Partners II	06/29/01	100,000,000	97,758,007	151,496,565	13,088,433	164,584,998
Blum Strategic Partners III	05/23/05	50,000,000	46,258,223	9,023,745	26,924,685	35,948,430
Blum Strategic Partners IV	11/01/07	75,000,000	62,960,860	55,229	46,011,337	46,066,566
Boston Ventures Limited Part V	09/30/96	90,000,000	85,331,989	92,081,838	15,728,460	107,810,298
Brait IV	12/21/05	40,000,000	25,627,781	951,343	20,093,150	21,044,493
Brazos Equity Fund I-B	11/18/03	50,000,000	35,935,666	51,928,767	17,004,389	68,933,156
Brazos Equity Fund II	10/14/05	50,000,000	38,684,253	9,243,242	31,939,108	41,182,350

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Market Value	Total Value
Bridgepoint Europe I A	12/10/98	82,368,000	90,736,258	157,637,295	3,438,019	161,075,314
Bridgepoint Europe II A	05/02/01	145,871,000	129,616,372	199,453,329	50,360,854	249,814,183
Bridgepoint Europe III A	04/25/05	132,610,000	113,381,306	0	91,422,139	91,422,139
Bridgepoint Europe IV	01/18/08	132,610,000	8,485,746	0	6,559,928	6,559,928
Carlyle Europe Partners II	09/05/03	132,610,000	112,718,311	103,002,698	68,183,953	171,186,651
Carlyle Partners IV	04/01/05	70,000,000	69,314,104	9,916,173	53,076,216	62,992,389
Carlyle Partners V	09/07/07	150,000,000	44,111,084	0	38,460,259	38,460,259
Carlyle/Riverstone Global Energy and Powr Fund II	11/21/03	150,000,000	163,121,025	274,344,614	89,213,211	363,557,825
Carlyle/Riverstone Global Energy and Powr Fund III	10/28/05	350,000,000	324,024,912	28,931,943	326,457,975	355,389,918
Cerberus Institutional Partners	05/04/07	50,000,000	38,750,000	0	26,188,188	26,188,188
Charterhouse Capital Partners VII	07/30/02	99,457,500	77,730,878	129,020,100	15,975,326	144,995,426
Charterhouse Capital Partners VIII	02/24/06	165,762,500	128,647,394	0	70,009,199	70,009,199
Chase 1998 Pool Participation Fund	12/29/99	100,000,000	100,024,421	156,853,195	8,137,017	164,990,212
Chase 1999/2000 Pool Participation Fund	03/15/00	83,333,000	79,588,556	89,242,425	4,112,371	93,354,796
Clearwater Capital Partners Fund III	12/22/06	50,000,000	40,000,000	0	27,395,463	27,395,463
Clessidra Capital Partners	01/05/05	106,088,000	89,451,334	100,555,187	55,255,077	155,810,264
Crossroads Capital	11/01/83	10,000,000	10,000,000	16,081,093	42,964	16,124,057
CSFB/NYSCRF New York Co-Investment Program Fund 20	05/19/05	125,000,000	69,342,450	615,272	69,990,621	70,605,893
CVC Asia Pacific Fund III	02/20/08	100,000,000	24,301,973	0	10,068,357	10,068,357
CVC European Equity Partners	02/27/96	70,000,000	69,422,028	171,610,173	8,491,856	180,102,029
CVC European Equity Partners II	06/30/98	150,000,000	137,190,388	293,678,461	19,773,410	313,451,871
CVC European Equity Partners III	12/15/00	150,000,000	141,902,582	320,530,315	75,388,736	395,919,051
CVC European Equity Partners IV (A)	07/18/05	165,762,500	141,504,443	57,349,099	106,735,802	164,084,901
CVC European Equity Partners Tandem Fund (B)	12/11/06	82,881,250	47,056,613	926,870	29,179,065	30,105,935
CVC European Equity Partners V	05/07/08	198,915,000	26,599,514	19,921	18,324,544	18,344,465
Cypress Merchant Banking Partners II	12/10/98	200,000,000	190,304,356	124,081,099	44,866,825	168,947,924
DeltaPoint Capital III	08/30/02	21,939,569	18,537,328	13,141,194	11,951,834	25,093,028
DFJ Gotham Fund II	03/12/09	25,000,000	0	0	0	0
Easton Hunt New York	12/09/03	30,000,000	27,012,000	3,339,257	17,879,181	21,218,438
EQT V (No.2)	12/12/06	132,610,000	74,334,233	332,935	53,811,332	54,144,267
Equitable Deal Flow Fund	01/01/88	98,051,891	101,528,200	141,041,214	159,662	141,200,876
Equitable Private Income & Equity Part. II	01/01/90	27,658,228	27,600,000	48,631,248	85,872	48,717,120
Ethos Private Equity Fund III	04/25/96	25,000,000	29,249,723	46,458,787	566,495	47,025,282
Ethos Private Equity Fund IV L.P.	04/30/99	25,000,000	32,665,525	47,305,304	1,594,774	48,900,078
Ethos U.S. Dollar Fund V-B	12/09/05	40,000,000	24,468,760	274,359	15,363,059	15,637,418
FA Technology Ventures	10/20/00	50,000,000	49,665,975	17,129,422	34,729,290	51,858,712
Fairview Capital	09/28/94	20,000,000	20,000,000	9,086,196	747,711	9,833,907
Fairview Capital II	12/23/97	31,038,461	30,572,916	9,130,690	5,343,796	14,474,486
Fairview Capital Partners III	06/05/01	25,000,000	19,500,000	2,702,717	13,085,224	15,787,941
Fairview Ventures Fund I	10/14/99	300,000,000	270,232,154	149,900,848	150,533,092	300,433,940
Fairview Ventures Fund II - NY	10/14/02	100,000,000	53,430,044	3,191,058	48,963,661	52,154,719
Founders Equity NY	12/23/03	38,000,000	29,258,102	0	32,876,820	32,876,820
FS Equity Partners III	04/12/93	75,000,000	73,626,941	165,547,282	119,575	165,666,857
FS Equity Partners IV	12/18/97	85,000,000	83,612,049	136,461,871	2,895,007	139,356,878
FS Equity Partners V	12/18/03	50,000,000	36,731,018	11,313,691	37,176,907	48,490,598
GenNx360 Capital Partners	09/30/08	60,000,000	15,780,428	0	11,884,363	11,884,363
GKM Newport/NY Venture Capital Fund	10/05/04	500,000,000	257,759,802	17,217,677	237,426,459	254,644,136

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Market Value	Total Value
Green Equity Investors IV	08/30/02	75,000,000	73,083,072	19,710,124	51,595,968	71,306,092
Green Equity Investors V	02/28/07	125,000,000	34,625,509	808,001	27,936,608	28,744,609
GS Capital Partners 2000	07/31/00	50,000,000	51,096,852	78,342,093	24,125,066	102,467,159
GS Capital Partners III	06/04/98	50,000,000	44,305,455	42,200,420	1,890,069	44,090,489
GSAV New York	03/08/06	25,000,000	9,063,088	1,576,973	4,533,259	6,110,232
Hamilton Lane Co-Investment Fund L.P.	10/19/05	100,000,000	86,965,185	4,800,652	52,829,843	57,630,495
HarbourVest Intl Private Equity Partners III	12/19/97	200,000,000	194,000,000	208,323,414	68,708,865	277,032,279
HarbourVest Intl Private Equity Partners IV	01/26/01	150,000,000	132,000,000	118,256,129	82,924,107	201,180,236
HarbourVest Partners VI	05/07/99	300,000,000	279,000,000	130,263,891	168,359,314	298,623,205
HarbourVest Partners VII	07/25/02	150,000,000	108,750,000	4,455,000	105,373,255	109,828,255
HealthCare Ventures III	03/01/92	30,000,000	30,000,000	61,529,886	493,360	62,023,246
Hellman & Friedman Capital Partners IV	09/27/99	150,000,000	131,444,770	345,307,135	19,596,467	364,903,602
Hellman & Friedman Capital Partners V	08/01/04	100,000,000	87,274,554	78,823,600	78,688,183	157,511,783
Hellman & Friedman Capital Partners VI	10/31/06	275,000,000	170,121,090	1,079,111	150,179,083	151,258,194
Heritage Fund II	01/24/97	47,000,000	46,940,367	42,633,376	138,964	42,772,340
Heritage Fund III	06/18/99	75,000,000	69,640,718	30,211,486	2,575,247	32,786,733
High Peaks Ventures NY	12/09/03	27,409,091	15,615,287	4,786,015	9,373,307	14,159,322
Horsley Bridge International II	12/28/00	50,000,000	48,690,412	35,840,510	30,480,546	66,321,056
Hudson River Co-Investment Fund	02/15/01	175,000,000	141,391,092	162,148,305	59,094,754	221,243,059
Hudson River Fund	01/20/98	400,000,000	402,154,432	492,445,996	116,949,055	609,395,051
Hudson River Fund II	08/22/01	850,000,000	477,895,999	182,294,953	346,172,944	528,467,897
InterMedia Partners VII	12/20/05	65,000,000	49,786,388	0	43,647,140	43,647,140
Irving Place Capital Partners III	02/14/06	100,000,000	45,325,256	0	36,642,559	36,642,559
J.P. Morgan Direct CF Inst Investors LLC	12/07/98	40,000,000	34,815,592	43,983,470	14,646,332	58,629,802
J.P. Morgan Direct VC Inst Investors	12/07/98	15,200,000	14,297,093	8,642,141	3,844,582	12,486,723
J.P. Morgan Direct VC Inst Investors II	08/23/00	12,000,000	8,461,278	7,221,300	2,981,129	10,202,429
J.P. Morgan Direct VC Inst Investors III	06/27/06	20,000,000	789,299	0	813,228	813,228
J.P. Morgan Partners Global Investors	10/29/01	163,849,863	166,303,669	145,522,837	78,898,418	224,421,255
J.P. Morgan Pooled CF Inst Investors LLC	12/07/98	160,000,000	157,168,770	183,265,794	80,844,267	264,110,061
J.P. Morgan Pooled VC Inst Investors	12/07/98	184,800,000	171,645,681	59,041,610	64,563,051	123,604,661
J.P. Morgan Pooled VC Inst Investors II	08/23/00	288,000,000	240,527,688	67,292,821	201,006,353	268,299,174
J.P. Morgan Pooled VC Inst Investors III	06/27/06	80,000,000	31,427,328	1,647,850	29,770,915	31,418,765
JLL Partners Fund III	12/05/97	125,000,000	106,224,239	194,443,930	3,020,311	197,464,241
Kelso Investment Associates VI	02/20/98	175,000,000	146,596,002	188,513,399	9,863,988	198,377,387
Kelso Investment Associates VIII	07/06/07	250,000,000	13,055,414	53,938	8,241,617	8,295,555
KKR 1987 Fund	01/01/87	370,039,238	370,000,000	819,788,931	2,637,369	822,426,300
KKR 1996 Fund	09/30/96	300,000,000	300,000,000	509,415,560	25,686,337	535,101,897
KKR 2006 Fund	07/26/06	600,000,000	434,721,759	464,503	311,992,116	312,456,619
KKR Asian Fund L.P.	04/06/07	50,000,000	11,591,000	0	9,328,315	9,328,315
KKR European Fund II	09/19/05	66,305,000	66,290,169	6,180,907	29,243,744	35,424,651
KKR Millennium Fund	08/03/01	250,000,000	250,000,000	189,623,164	154,677,118	344,300,282
Levine Leichtman Capital Partners IV	05/22/08	50,000,000	6,753,227	455,199	5,429,421	5,884,620
Lexington Capital Partners II	03/25/98	50,000,000	48,365,000	57,648,230	5,615,708	63,263,938
Lexington Capital Partners III	12/31/98	100,000,000	98,618,446	107,408,692	14,584,293	121,992,985
Lexington Capital Partners V	11/05/01	75,000,000	73,047,342	79,747,331	31,055,367	110,802,698
Lindsay Goldberg & Bessemer	08/28/02	60,000,000	58,499,515	85,371,733	36,981,173	122,352,906
Lindsay Goldberg & Bessemer II	07/14/06	100,000,000	79,580,215	489,249	79,247,193	79,736,442

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Market Value	Total Value
Lindsay Goldberg & Bessemer III	07/30/08	250,000,000	12,075,504	0	7,792,737	7,792,737
Lion Capital Fund I	10/04/04	82,881,250	66,615,580	41,696,140	53,932,351	95,628,491
Lion Capital Fund II	03/19/07	165,762,500	150,572,140	2,285,735	115,788,668	118,074,403
Madison Dearborn Capital Partners II	06/30/96	60,000,000	60,000,000	136,128,741	1,508,376	137,637,117
Madison Dearborn Capital Partners III	12/31/98	200,000,000	200,355,822	277,652,207	9,786,470	287,438,677
Madison Dearborn Capital Partners IV	02/15/01	200,000,000	199,483,161	142,229,846	165,637,252	307,867,098
Madison Dearborn Capital Partners V	05/12/06	75,000,000	60,324,166	1,474,818	43,083,434	44,558,252
Markstone Capital Partners	02/02/04	250,000,000	181,280,489	63,847,540	156,152,398	219,999,938
Meritech Capital Partners II	09/08/00	37,500,000	33,875,000	25,016,415	14,025,548	39,041,963
Milestone Venture Partners III New York	04/20/07	15,000,000	2,845,961	0	1,823,088	1,823,088
Mohawk River Fund	01/20/98	300,000,000	290,132,898	151,888,837	61,719,117	213,607,954
Mohawk River Fund II	06/29/00	100,000,000	95,424,271	43,882,049	59,432,287	103,314,336
Mohawk River Fund III	06/21/01	300,000,000	247,511,924	44,603,761	218,621,082	263,224,843
New Century Holdings XI	12/31/06	100,000,000	80,000,000	0	25,530,236	25,530,236
New Mountain Partners III	08/30/07	100,000,000	21,441,043	0	18,808,268	18,808,268
New York CRF Investment Fund	07/31/98	50,000,000	47,096,928	14,658,771	7,501,865	22,160,636
New York State Co-Investment Fund	11/17/98	9,938,210	9,964,610	0	4,453	4,453
New York State Retirement Co-Investment Fund	02/15/01	150,000,000	133,222,965	177,121,681	14,409,574	191,531,255
NYS Business Development Loans	01/01/87	0	80,333,745.06	0	80,333,745	80,333,745
NYSCRF Pioneer Opportunities Fund A	01/21/09	250,000,000	0	0	116,111	116,111
NYSCRF Pioneer Partnership Fund A	01/21/09	200,000,000	0	0	107,212	107,212
NYSCRF Pioneer Partnership Fund B	01/21/09	100,000,000	0	0	110,492	110,492
OCM Opportunities Fund III	09/23/99	100,000,000	100,000,000	147,600,243	1,255,577	148,855,820
OCM Opportunities Fund IV	10/30/01	125,000,000	125,000,000	205,698,611	403,945	206,102,556
OCM Opportunities Fund VII b	03/07/07	200,000,000	140,000,000	0	127,471,767	127,471,767
OCM Principal Opportunities Fund II	06/28/01	50,000,000	50,000,000	68,254,622	9,200,848	77,455,470
Olympus Growth Fund III	04/23/98	50,000,000	44,638,994	85,730,592	713,609	86,444,201
Paladin (NY)	05/04/04	45,000,000	24,858,235	0	14,278,406	14,278,406
Palladium Equity Partners III	10/01/04	70,000,000	27,802,926	315,747	14,502,188	14,817,935
PCGI/NYSCRF Emerging Europe Investment Program	03/13/09	100,000,000	0	0	0	0
Performance Direct Investments I	03/29/01	100,000,000	108,132,909	113,972,846	55,140,763	169,113,609
Performance Venture Capital	06/21/06	40,000,000	18,582,412	414,355	15,756,362	16,170,717
Performance Venture Capital II	03/26/08	75,000,000	3,997,355	0	3,273,148	3,273,148
Perseus-Soros BioPharmaceutical Fund	04/13/01	35,000,000	34,595,406	43,355,722	8,777,168	52,132,890
Providence Equity Partners	09/11/96	50,000,000	53,818,098	183,402,328	26,772	183,429,100
Providence Equity Partners III	11/09/98	100,000,000	96,297,553	142,728,772	2,872,775	145,601,547
Providence Equity Partners IV	10/13/00	154,915,620	165,550,041	198,364,766	93,531,856	291,896,622
Providence Equity Partners V	09/15/04	150,000,000	136,965,667	1,523,164	130,440,652	131,963,816
Providence Equity Partners VI	12/04/06	350,000,000	173,799,965	1,299,347	135,595,678	136,895,025
Providence Growth Investors	12/20/99	30,000,000	29,206,322	28,706,294	6,341,102	35,047,396
Quadrangle Capital Partners II	03/17/05	150,000,000	101,743,014	8,036,343	83,964,066	92,000,409
SAIF Partners III	03/27/07	50,000,000	38,500,000	0	38,037,962	38,037,962
Sector Performance Fund	04/24/07	73,756,687	40,922,387	71,411	35,430,527	35,501,938
SKM Equity Fund III	06/26/00	46,738,800	46,219,002	37,509,014	36,526,889	74,035,903
Softbank Capital Technology New York Fund L.P.	06/21/05	50,000,000	27,525,000	3,273,872	36,999,898	40,273,770
South African Private Equity Fund III	04/14/99	25,000,000	25,360,090	32,820,546	24,118,171	56,938,717
Sprout Capital VIII	02/19/98	50,000,000	50,000,000	35,139,784	4,435,109	39,574,893

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Market Value	Total Value
Stonington Capital Appreciation 1994 Fund	08/31/94	100,000,000	99,171,326	46,497,882	30,200,054	76,697,936
Strategic Co-Investment Partners	10/03/06	380,577,880	376,321,839	163,404,597	188,960,741	352,365,338
Summer Street Capital NYS Fund	08/24/00	25,000,000	20,171,910	52,641,275	1,713,876	54,355,151
Summer Street Capital NYS Fund II	12/31/06	25,000,000	10,521,231	0	8,357,319	8,357,319
Syndicated Communications Venture Partners IV	03/17/00	20,388,969	20,285,088	7,497,610	9,078,054	16,575,664
T/A Advent VIII	11/16/96	50,000,000	49,000,000	107,136,315	3,669,956	110,806,271
T3 Partners	12/15/99	39,000,000	29,948,465	106,894,978	4,835,688	111,730,666
TA IX	07/11/00	70,000,000	67,900,000	89,313,966	43,359,157	132,673,123
TA X	03/23/06	100,000,000	76,500,000	10,500,000	47,422,321	57,922,321
Third Cinven Fund US (No. 3)	08/02/01	112,718,500	95,706,919	145,256,198	29,313,402	174,569,600
Thomas H. Lee Equity Fund IV	12/31/97	245,000,000	211,793,303	191,102,581	876,867	191,979,448
Thomas H. Lee Equity Fund V	04/19/00	350,000,000	325,923,390	312,684,848	154,504,347	467,189,195
Thomas H. Lee Equity Fund VI	04/20/07	100,000,000	50,742,728	0	45,561,571	45,561,571
TPG Asia V	08/01/07	50,000,000	9,781,063	0	4,389,599	4,389,599
TPG Partners II	03/28/97	175,000,000	171,063,491	307,465,470	6,227,728	313,693,198
TPG Partners III	12/15/99	261,000,000	231,700,871	465,016,551	77,562,820	542,579,371
TPG Partners IV	12/10/03	75,000,000	71,009,677	37,098,825	49,534,409	86,633,234
TPG Partners V	03/28/06	275,000,000	194,338,836	8,994,695	106,426,730	115,421,425
TPG Partners VI	06/09/08	300,000,000	16,794,220	0	3,278,296	3,278,296
Trillium Lakefront Partners III NY	05/04/04	25,000,000	21,691,885	3,704,507	16,437,317	20,141,824
TSG Capital Fund II	01/31/95	30,000,000	29,627,405	18,553,933	1,065,315	19,619,248
TSG Capital Fund III	01/01/98	50,000,000	49,621,063	26,300,599	437,827	26,738,426
VCFA Private Equity Partners IV	04/14/05	40,000,000	32,000,000	14,000,000	21,365,636	35,365,636
VCFA Venture Partners V	09/19/06	25,000,000	11,000,000	1,150,000	8,295,398	9,445,398
Vestar Capital Partners III	11/26/96	30,000,000	29,348,327	28,350,299	6,637,787	34,988,086
Vestar Capital Partners IV	12/15/99	75,000,000	71,940,137	74,712,025	40,216,939	114,928,964
Vista Equity Partners III	08/01/07	100,000,000	48,851,582	0	51,838,127	51,838,127
Warburg Pincus Equity Partners	06/11/98	250,000,000	250,000,000	327,810,924	40,937,579	368,748,503
Warburg Pincus International Partners	06/20/00	75,000,000	75,000,000	62,677,404	50,054,427	112,731,831
Warburg Pincus Investors	04/01/89	200,000,000	200,000,000	472,698,973	348,872	473,047,845
Warburg Pincus Private Equity IX	06/15/05	300,000,000	300,000,000	24,138,600	255,213,375	279,351,975
Warburg Pincus Private Equity VIII	07/31/01	300,000,000	300,000,000	244,589,388	208,973,245	453,562,633
Warburg Pincus Private Equity X	05/22/07	350,000,000	117,250,000	283,298	75,277,535	75,560,833
Warburg Pincus Ventures	11/07/94	125,000,000	125,000,000	649,627,005	1,124,431	650,751,436
Warburg Pincus Ventures International	06/24/97	33,000,000	33,000,000	54,957,299	6,570,977	61,528,276
Welsh, Carson, Anderson & Stowe VIII	06/30/98	150,000,000	150,000,000	123,539,424	44,695,247	168,234,671
Wheatley New York Partners	07/30/02	50,000,000	38,202,273	2,814,436	25,622,976	28,437,412
Yucaipa Corporate Initiatives Fund I	08/30/02	200,000,000	186,426,972	15,225,157	143,932,407	159,157,564
Total Alternative Investments		\$28,132,906,656	\$21,188,670,972	\$17,599,354,332	\$10,563,694,444	\$28,163,048,776

ALTERNATIVE INVESTMENTS/ FUND OF FUNDS LISTING**As of March 31, 2009**

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 #.

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.

Note: Due to confidentiality agreements, Market Value or Net Asset Value is not included. Commitment amounts represent the total capital that CRF has provided to the manager; it will not match market value.

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	Capital Committed	Country Focus
	Year	In Euros (€)	
21 Centrale III	2006	€ 13,007,906	France
AAC 2005	2004	17,738,054	France
Accent 2008	2007	11,825,369	Nordic
Capvis III	2007	11,825,369	Germany, Austria, Switzerland
Carlyle EPT II	2007	23,650,738	Pan-European
Change Capital II	2008	11,825,369	Pan-European
Chequers XV	2006	10,642,832	France
Consilium PE Fund	2007	8,514,266	Italy
Endless Turnaround II	2008	11,012,966	United Kingdom
Gilde Buy-out III CV	2005	23,650,738	Benelux, Germany, France
Gresham 4	2006	16,362,763	United Kingdom
HitecVision V	2008	3,739,182	Norway, United Kingdom
I2	2007	23,650,738	Italy
InvestIndustrial IV	2008	11,825,369	Italy, Spain, Portugal
ISIS IV	2007	16,666,675	United Kingdom
L Capital 2	2006	29,563,423	Pan-European
Litorina III	2007	11,582,949	Sweden
Mercapital III	2007	17,738,054	Spain
N+1 Private Equity Fund II	2008	11,825,369	Spain
Quadriga III	2006	23,650,738	Germany, Austria, Switzerland
Redesign Partners Transformation Fund	2008	11,825,369	Pan-European
Reiten VII	2007	17,738,054	Germany
Rutland II	2007	14,521,553	United Kingdom
Segulah IV	2007	7,135,428	Sweden
Sovereign II	2005	15,455,757	United Kingdom
Star I (sec)	2005	11,415,029	Pan-European
Star II	2006	17,738,054	Pan-European
White Knight VII	2006	23,650,738	France
White Knight VIII	2008	14,781,711	France

Total**€ 444,560,561**

Aldus / NY Emerging Fund

Aldus 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	15,000,000	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	<u>10,000,000</u>	Leveraged Buyouts
Total		\$465,000,000	

Fairview Ventures

Fairview 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 \$	Investment Stage
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	<u>10,000,000</u>	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	<u>7,500,000</u>	Venture Capital
Total		\$96,700,000	
Total Fairview Venture Funds		\$387,168,091	

GKM Newport / NY Venture Capital Fund

GKM Newport 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	<u>25,000,000</u>	Buyouts
	Sub-Total	\$479,125,000	
Co-Investment			
Advanced Equities	2007	10,000,000	
Visto Corporation	2006	<u>3,420,000</u>	
	Sub-Total	<u>13,420,000</u>	
	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 – Israel 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	

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
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		\$293,000,000	
Total Mohawk River Funds		\$689,700,000	

ABSOLUTE RETURN STRATEGY/ FUND OF FUNDS LISTING
As of March 31, 2009

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	\$2,058,460,685
Fund of Funds	322,554,691
Total	<u>\$2,381,015,376</u>

Fund of Funds	Strategy	Market Value	Inception Date
Coast Pacific Fund	Fund of Funds	\$10,287,459	Jun-05
Liberty Oak Capital Fund, L.P.	Fund of Funds	12,211,851	Jul-06
Mezzacappa Maiden Lane Fund, L.P.	Fund of Funds	235,871,012	Feb-05
Olympia John Street Fund, L.P.	Fund of Funds	61,798,480	Feb-05
Permal East River Fund, L.P.	Fund of Funds	<u>2,385,889</u>	Feb-05
Total		\$322,554,691	

Direct Investments	Strategy	Market Value	Inception Date
Alson Signature Fund Offshore, Ltd.	Equity Long-Short	\$10,948,281	Apr-08
Apollo Value Investment Offshore, Ltd.	Event Driven	9,148,265	Jul-08
Avenue Europe International, Ltd.	Event Driven	9,113,069	Jul-08
BlueTrend Fund, Ltd.	Tactical Trading	133,521,026	Jul-08
Brevan Howard Fund, Ltd	Tactical Trading	103,973,948	Feb-09
Canyon Balanced Equity Fund, Ltd.	Equity Long-Short	4,658,078	Apr-08
Canyon Value Realization Fund, Ltd.	Event Driven	53,219,090	Apr-08
Caspian Select Credit Fund International, Ltd.	Event Driven	92,111,268	Dec-07
Contrarian Capital Fund I, Ltd.	Event Driven	9,959,293	Apr-08
D.E. Shaw Composite International Fund	Relative Value	97,228,934	Jul-08
D.E. Shaw Oculus International Fund, LP	Tactical Trading	96,783,434	Jul-08
Drawbridge Special Opportunities Fund, LP	Event Driven	21,114,197	Jul-08
Evolution M Fund, LP	Relative Value	29,669,798	Jul-08
Finisterre Global Opportunity Fund, Ltd.	Tactical Trading	17,102,582	Mar-08
Force Capital II, Ltd.	Equity Long-Short	17,496,392	Jul-08
GLG European Long-Short Equity Fund	Equity Long-Short	2,899,190	Jul-08
GoldenTree Offshore Fund II, Ltd.	Event Driven	29,561,415	Apr-08

Direct Investments	Strategy	Market Value	Inception Date
Gramercy Argentina Opportunity Fund, Ltd.	Event Driven	2,967,882	Mar-08
Gramercy Emerging Markets, Ltd.	Event Driven	14,018,245	Mar-08
Harbinger Capital Partners Fund I, LP	Event Driven	63,718,307	Apr-08
Intrepid Capital Fund Offshore, Ltd.	Equity Long-Short	21,340,944	Apr-08
Jana Partners Qualified, LP	Event Driven	57,821	Jul-08
King Street Capital, Ltd.	Event Driven	108,928,594	Apr-08
Lansdowne UK Equity Fund, Ltd.	Equity Long-Short	52,116,965	Mar-09
Marathon Structured Finance Fund, LP	Event Driven	45,635,194	Apr-08
Mariner Latitude International, Ltd.	Event Driven	153,349,460	Dec-07
Marshall Wace European Tops Fund, Ltd.	Equity Long-Short	82,179,504	Jul-08
Ore Hill International II Fund, Ltd.	Event Driven	16,644,215	Apr-08
Oz Domestic Partners II, LP	Event Driven	171,648,873	Jan-05
Paulson Advantage, LP	Event Driven	152,578,103	Apr-08
Pequot Diversified Offshore Fund, Ltd.	Equity Long-Short	4,793,499	Oct-05
Petra Offshore Fund, LP	Relative Value	5,261,627	Mar-08
Plainfield Direct, Inc	Event Driven	7,774,299	Apr-08
Plainfield Special Situations Institutional Offshore Feeder Fund	Event Driven	49,414,765	Apr-08
Platinum Grove Contingent Capital Offshore Fund, Ltd.	Event Driven	6,447,120	Apr-08
Ramius Fund III, Ltd.	Relative Value	121,500,488	Nov-06
Renaissance Institutional Equities Fund, LLC	Relative Value	11,049,528	Apr-08
Renaissance Institutional Futures Fund, LP	Relative Value	11,381,027	Apr-08
Schultze Offshore Fund, Ltd.	Event Driven	1,582,884	Mar-08
SCP Ocean Fund, Ltd.	Equity Long-Short	5,564,421	Jul-08
Sector Maritime Investments Fund	Equity Long-Short	32,347,642	Jul-08
Southpoint Offshore Fund, Ltd.	Equity Long-Short	16,308,513	Mar-08
Stark Investments Structured Finance Onshore Fund	Event Driven	21,035,380	Jul-08
Stark Investments, LP	Event Driven	24,814,543	Jul-08
Viking Global Equities III, Ltd.	Equity Long-Short	77,263,408	May-08
York European Opportunities Unit Trust	Event Driven	33,563,244	Jul-08
York Investment, Ltd.	Event Driven	4,665,929	Jul-08
		\$2,058,460,685	
Total Market Value Absolute Return Strategy		\$2,381,015,376	