
State of Wisconsin Investment Board



Schedule of Investments

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The State of Wisconsin Investment Board (SWIB) is a state agency responsible for investing the assets of the Wisconsin Retirement System (WRS), the State Investment Fund (SIF) and four smaller trust funds established by the State. Investments are made according to the purpose and risk profile of each trust. This document includes a complete listing of the investments as of June 30, 2008. The Annual Report for fiscal year ending June 30, 2008, which provides additional financial information, is available on the Internet or by contacting the Investment Board.

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Introduction

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

FIXED INCOME

NAME	COUPON	MATURITY DATE	RATING	COST	FAIR VALUE
3815668 CDA INC SER SUB NT	8.000	9/15/2012	B-	1,107,556	1,055,588
737 PORTFOLIO TR NR 527/23862	5.000	9/1/2014	NR	681,287	613,079
737 PORTFOLIO TR NT 511/23594	5.000	9/1/2014	NR	517,486	465,677
737 PORTFOLIO TR NT 512/23595	5.000	9/1/2014	NR	821,712	739,445
737 PORTFOLIO TR NT 517/23703	5.000	9/1/2014	NR	767,664	690,808
737 PORTFOLIO TR NT 518/23704	5.000	9/1/2014	NR	821,443	739,203
737 PORTFOLIO TR NT 526/23861	5.000	9/1/2014	NR	681,287	613,079
737 PORTFOLIO TR NT 588/23933	5.000	9/1/2014	NR	759,756	683,692
737 PORTFOLIO TR NT 590/23935	5.000	9/1/2014	NR	681,287	613,079
737 PORTFOLIO TR NT 591/23936	5.000	9/1/2014	NR	681,287	613,079
ABBOTT LABORATORIES NT	6.150	11/30/2037	AA	2,309,724	2,325,199
ABERDEEN EMERGING MKT DEBT LLC	N/A	N/A	NR	22,996,309	22,887,405
ABX FING CO SER B ABXFC 144A	6.350	10/15/2036	A-	4,736,350	4,736,350
ACCELLENT INC SR SUB NT	10.500	12/1/2013	CCC+	1,706,017	1,509,750
ADVANCED MED OPTICS INC SR NT	7.500	5/1/2017	B-	1,183,031	1,081,000
AES CORP SR NT	7.750	3/1/2014	B-	502,500	493,125
AES CORP SR NT	8.000	10/15/2017	BB-	1,350,000	1,323,000
AGENCE FRANCAISE DEVELOP	4.125	6/24/2011	AAA	4,990,300	5,038,500
AIG SUNAMERICA GLOBAL NT 144A	6.300	5/10/2011	AA+	10,192,400	10,156,200
AIRGAS INC SR SUB NT 144A	7.125	10/1/2018	BB+	1,075,000	1,083,063
AIRPORT CORP NT	7.520	11/18/2013	NR	4,746,249	4,872,642
ALABAMA PWR CO SR NT	5.700	2/15/2033	A	4,970,850	4,638,680
ALABAMA PWR CO SR NT	5.500	10/15/2017	A	7,281,711	6,883,320
ALBERTSONS INC MTN TR 00074	6.625	6/1/2028	B+	1,015,380	1,072,206
ALBERTSONS INC NT	7.750	6/15/2026	B+	1,103,536	1,181,659
ALBERTSONS INC SR DEB	8.700	5/1/2030	B+	246,695	282,143
ALBERTSONS INC SR DEB	7.450	8/1/2029	B+	7,187,987	7,709,411
ALBERTSONS INC SR NT	8.000	5/1/2031	B+	976,847	1,061,293
ALCAN ALUMINUM LTD	6.250	11/1/2008	BBB+	22,891,708	25,125,000
ALCOA INC NT 2013	5.375	1/15/2013	BBB+	15,854,687	15,740,469
ALLIANT TECH SYSTEMS INC SR	6.750	4/1/2016	BB-	1,050,000	1,018,500
ALLIED WASTE NORTH AMER INC SR	7.250	3/15/2015	BB	2,054,656	2,044,875
ALLIED WASTE NORTH AMER SR NT	7.125	5/15/2016	BB	150,375	149,250
ALLTEL CORP	6.800	5/1/2029	B-	97,175	132,675
ALLTEL CORP DEBS	7.000	3/15/2016	B-	4,188,750	5,050,000
ALLTEL CORP SR NT	7.000	7/1/2012	B-	12,938	15,300
ALLTEL CORP SR NT	7.875	7/1/2032	B-	753,310	827,225
ALTERNATIVE LN 07 22 CL 2-A-16	6.500	9/25/2037	AAA	7,093,441	7,690,403
ALTERNATIVE LN TR 06-43CB 1A6	6.000	2/25/2037	AAA	7,209,515	6,538,953
AMC ENTMT INC	11.000	2/1/2016	CCC+	1,488,250	1,386,000
AMEREN UN ELEC 1ST MTG BD	5.100	10/1/2019	BBB+	4,997,850	4,453,346
AMEREN UN ELEC SR SECD NT	5.400	2/1/2016	BAA1	4,972,200	4,736,696
AMERICA MOVIL SA DE CV	8.460	12/18/2036	BBB+	1,651,831	1,521,320
AMERICAN INTL GROUP INC MEDIUM	5.850	1/16/2018	AA-	7,469,200	6,915,045
AMERICAN INTL GROUP INC NT	6.250	5/1/2036	AA-	4,974,350	4,309,636
AMERICAN INTL GRP MTN #TR00027	5.600	10/18/2016	AA-	5,002,090	4,599,115
AMERICAN PRESIDENT COS LTD SR	8.000	1/15/2024	NR	1,905,000	1,835,000
AMERICAN TOWER CORP SR NT	7.500	5/1/2012	BB-	1,075,250	1,111,000
AMERICAN TOWER CORP SR NT 144A	7.000	10/15/2017	BB+	375,000	371,250
AMERICAN TV & APPLIANCE OF MAD	8.650	5/10/2009	NR	737,391	730,017
AMERICAN WTR CAP CORP SR NT	6.593	10/15/2037	BBB+	7,808,139	7,161,924
AMERICREDIT CORP SR NT	8.500	7/1/2015	B+	500,000	400,000
AMH HLDGS INC	VAR	3/1/2014	CCC	470,313	412,500
AMKOR TECHNOLOGY INC	7.125	3/15/2011	B+	683,550	703,763
AMKOR TECHNOLOGY INC SR NT	7.750	5/15/2013	B+	333,450	352,450
ANDERSON INC SR GTD NT SER A	4.800	3/25/2011	NR	7,000,000	6,808,200
ANHEUSER BUSCH COS INC DEB	4.375	1/15/2013	A+	4,985,200	4,702,217
ANHEUSER BUSCH COS INC NT	5.500	1/15/2018	BBB+	995,900	927,496

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

FIXED INCOME

NAME	COUPON	MATURITY DATE	RATING	COST	FAIR VALUE
ANHEUSER BUSCH COS INC NT	5.000	3/1/2019	A+	9,701,000	8,730,086
AOL TIME WARNER INC NT	6.875	5/1/2012	BBB+	5,588,150	5,106,052
AOL TIME WARNER INC NT	6.750	4/15/2011	BBB+	10,278,332	10,203,973
APC OPERATING PARTNERSHIP LP	8.000	12/31/2031	NR	1	1
APPLETON PAPERS INC SR NT	8.125	6/15/2011	BB-	492,750	448,875
APPLETON PAPERS INC SR SUB NT	9.750	6/15/2014	B+	1,153,120	1,069,500
APPLIED MATERIALS	7.125	10/15/2017	A-	5,611,257	5,482,800
AQUA FINANCE INC	12.000	2/1/2010	NR	10,000,000	9,500,000
ARAMARK CORP SR NT	6.373	2/1/2015	B	350,000	327,250
ARAMARK CORP SR NT	8.500	2/1/2015	B	1,415,063	1,372,000
ARAMARK CORP SR NT	5.000	6/1/2012	B-	1,954,750	1,907,500
ARAMARKUS-ARAMARK US TERM LOAN	0.000	1/30/2013	NR	720,913	643,595
ARAMUSSYN TERM LOAN	0.000	1/26/2014	NR	45,869	44,156
ARCH WESTN FIN LLC GTD SR NT	VAR	7/1/2013	BB-	1,185,875	1,176,000
ARCO CHEM CO DEB	VAR	2/1/2020	B	471,000	316,000
ARGENTINA (REP OF)	VAR	12/31/2038	B+	455,216	438,728
ARGENTINA (REP OF)	VAR	12/15/2035	NR	1,116,810	875,910
ARGENTINA (REP OF)	VAR	12/31/2038	B	1,457,720	1,152,735
ARGENTINA (REP OF)	VAR	3/18/2049	NR	1,817,236	1,785,592
ARGENTINA (REP OF) BDS	8.125	10/4/2049	NR	361,779	391,225
ARGENTINA (REP OF) BDS EUR	7.500	5/23/2049	NR	288,053	322,313
ARGENTINA (REP OF) BDS EUR1000	8.500	7/1/2049	NR	516,618	517,096
ARGENTINA (REP OF) BDS EUR1000	9.000	4/26/2006	D	877,879	879,157
ARGENTINA (REP OF) EMTN	9.250	7/20/2049	NR	861,597	855,524
ARGENTINA (REP OF) EUR1000	VAR	3/18/2049	NR	221,801	243,517
ARGENTINA (REP OF) NTS DEM1000	8.000	10/30/2009	D	194,436	212,672
ARGENTINA (REPUBLIC OF)	7.000	9/12/2013	B+	372,920	363,075
ARGENTINA MTN	8.750	2/4/2003	NR	1,399,272	1,428,886
ARGENTINA REP BDS	8.125	4/21/2008	D	283,114	333,524
ARGENTINA REP BDS	VAR	1/7/2049	D	454,184	448,953
ARGENTINA REP BDS	9.000	5/26/2009	D	557,790	638,098
ARGENTINA REPUBLIC OF	12.250	6/19/2018	NR	589,047	520,941
ARGENTINA(REPUBLIC OF)	8.280	12/31/2033	NR	11,355,096	9,181,130
ARTHUR J GALLAGHER & CO AMEND	6.260	8/3/2014	NR	5,000,000	4,952,950
ARTHUR J GALLAGHER SER B	6.440	8/3/2017	NR	5,000,000	4,888,100
ASIF GLOBAL FING XXVII 144A	2.380	2/26/2009	NR	5,995,923	7,351,974
ASTRAZENECA PLC NT	5.900	9/15/2017	A1	4,996,600	5,119,765
ASTRAZENECA PLC NT	6.450	9/15/2037	AA-	9,489,783	9,702,779
ASTRAZENENCA PLC NT	5.400	9/15/2012	AA-	9,980,900	10,209,700
AT & T INC GLOBAL NT	4.950	1/15/2013	A	8,995,040	8,948,911
AT&T INC GLOBAL NT	6.400	5/15/2038	A	4,980,800	4,757,584
AT&T INC GLOBAL NT	5.500	2/1/2018	A	4,989,000	4,825,634
AT&T INC GLOBAL NT	5.600	5/15/2018	A	4,995,800	4,858,493
AT&T WIRELESS SVCS INC SR NT	7.875	3/1/2011	A	11,309,450	10,646,562
AT&T WIRELESS SVCS INC SR NT	8.125	5/1/2012	A	15,927,490	16,428,735
ATLANTIC BROADBAND FIN LLC	9.375	1/15/2014	CCC+	782,855	697,500
ATLAS PIPELINE PARTNERS L P	8.125	12/15/2015	B2	1,182,397	1,129,875
AURORA HEALTH CARE 02 A	6.990	12/15/2022	NR	9,464,984	8,996,116
AUSTRALIA(CMNWLTH) BDS	6.000	2/15/2017	NR	9,332,841	9,643,745
AUSTRIA (REP OF)	4.650	1/15/2018	AAA	2,619,817	3,267,065
AUSTRIA (REP OF) BDS	4.300	7/15/2014	NR	3,012,953	3,073,728
AUSTRIA (REP OF) BDS	4.000	9/15/2016	AAA	10,080,837	11,709,436
AUSTRIA (REP OF) BDS	4.300	7/15/2014	AAA	30,765,135	30,765,135
AUSTRIA REPUBLIC OF BDS	5.250	1/4/2011	AAA	4,209,761	4,209,761
AVIVA BDS PERP EUR	5.700	9/29/2049	A-	2,150,598	2,173,125
AVON PRODS INC NT	4.200	7/15/2018	A	4,508,900	4,386,177
AVON PRODS INC NT	4.800	3/1/2013	A	18,995,650	18,696,002
BA COVERED BD SER 07-3 144A	5.500	6/14/2012	AAA	20,130,000	20,752,500

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NAME	COUPON	MATURITY DATE	RATING	COST	FAIR VALUE
BAKER & TAYLOR ACQ CORP 144A	11.500	7/1/2013	CCC+	1,400,000	1,253,000
BANCO NACIONAL DE DESENVOL NTS	6.369	6/16/2018	BBB-	1,855,000	1,845,725
BANCO NACIONAL DE DESENVOL NTS	VAR	6/16/2018	BBB-	8,240,000	8,240,000
BANK AMER CORP NT	5.375	6/15/2014	AA	4,866,700	4,849,492
BANK AMER CORP SR NT	4.875	9/15/2012	AA-	5,076,947	4,894,520
BANK AMER CORP SR NT	5.375	9/11/2012	AA	4,987,650	4,987,374
BANK AMER CORP SR NT	6.250	4/15/2012	AA-	4,988,000	5,153,579
BANK AMER CORP SR NT	5.375	8/15/2011	AA	9,961,900	10,080,459
BANK AMER FDG CORP MED TERM	5.650	5/1/2018	AA	14,781,770	14,152,801
BANK AMER NA CHARLOTTE NC MED	6.100	6/15/2017	AA	4,996,000	4,871,362
BANK NEW YORK INC MEDIUM TERM	4.500	4/1/2013	AA2	4,994,850	4,855,837
BANK OF NEW YORK MELLON TERM	4.950	11/1/2012	AA-	5,952,660	5,967,096
BANK OF SCOTLAND PLC EMTN	5.625	5/23/2013	NR	2,621,676	2,577,351
BARCLAYS FINANCIAL LLC	4.060	9/16/2010	NR	1,110,154	1,040,199
BARLCAYS FINANCIAL LLC 144A	VAR	3/23/2009	AA	7,453,889	7,046,627
BAXTER INTL INC SR NT	5.375	6/1/2018	A+	4,985,350	4,921,354
BAYCARE AURORA LLC SR NT	9.870	5/19/2010	NR	20,000,000	21,371,000
BEAR STEARNS COS INC GLOBAL NT	4.500	10/28/2010	A	4,985,350	4,942,402
BEAR STEARNS COS INC GLOBAL NT	5.300	10/30/2015	AA-	9,869,400	9,428,877
BEAR STEARNS COS INC NT	4.650	7/2/2018	NR	15,437	21,666
BEAR STEARNS COS INC SR GLOBAL	7.250	2/1/2018	AA-	10,667,840	10,504,250
BEAR STEARNS COS INC SR NT	6.400	10/2/2017	AA-	15,498,250	14,861,555
BELDEN INC NEW SR SUB NT	7.000	3/15/2017	BB-	950,000	912,000
BELGIUM (KINGDOM OF)	8.000	3/28/2015	AA+	8,364,531	9,434,252
BELGIUM (KINGDOM OF) BDS	5.750	9/28/2010	AA+	3,162,197	3,597,096
BELGIUM (KINGDOM OF) BDS	4.250	9/28/2013	AA+	19,314,440	27,572,998
BELGIUM KINGDOM	4.000	3/28/2013	AA+	4,377,070	4,252,817
BELGIUM(KINGDOM OF)	4.000	3/28/2017	AA+	32,747,783	36,879,844
BELL CANADA	7.300	2/23/2032	NR	41,914	36,776
BELL CANADA	6.550	5/1/2029	NR	182,762	164,218
BELL CANADA	6.100	3/16/2035	NR	390,626	355,114
BELLSOUTH CORP NT	6.875	10/15/2031	A	5,565,438	4,996,532
BELLSOUTH CORP NT	4.750	11/15/2012	A	9,314,800	9,809,828
BERKSHIRE HATHAWAY FIN 144A	5.400	5/15/2018	AAA	9,226,510	9,216,517
BERKSHIRE HATHAWAY FIN CORP	4.850	1/15/2015	AAA	4,924,450	4,935,868
BERKSHIRE HATHAWAY FIN CORP SR	4.625	10/15/2013	AAA	4,829,700	4,996,002
BERKSHIRE HATHAWAY INC DEL NT	4.750	5/15/2012	AAA	7,172,700	7,607,941
BGI ALPHACREDIT HIGH YIELD FD	N/A	N/A	NR	177,922,232	263,964,590
BGI ALPHACREDIT INV GRADE FD	N/A	N/A	NR	1,869,297,409	2,341,178,790
BGI GOVT/CORP BD INDEX FD	N/A	N/A	NR	171,410,756	173,199,045
BGI INTERMEDIATE CORP BD INDEX	N/A	N/A	NR	1,326,884,854	1,531,969,855
BGI INTERMEDIATE GOVT BOND	N/A	N/A	NR	3,523,935,516	4,088,781,990
BGI LONG CORP BD INDEX FD	N/A	N/A	NR	342,273,931	352,851,017
BGI LONG GOVT BD INDEX FD	N/A	N/A	NR	774,839,828	894,509,552
BHP BILLITON FIN USA LTD GTD	5.400	3/29/2017	A+	4,984,350	4,754,392
BHP BILLITON FIN USA LTD GTD	5.125	3/29/2012	A+	7,997,920	7,995,086
BHP FIN USA LTD DEB	6.750	11/1/2013	A+	11,746,185	14,732,938
BHP FIN USA LTD GTD DEB	8.500	12/1/2012	A+	4,983,350	5,624,291
BIOGEN IDEC INC SR NT	6.875	3/1/2018	BBB	5,326,181	5,500,867
BLISS COMMUNICATIONS	9.600	8/20/2009	NR	1,730,627	1,644,095
BLOCKBUSTER INC SR SUB NT	VAR	9/1/2012	CCC	3,129,613	3,000,225
BLOUNT INC REORGANIZED	8.875	8/1/2012	B	576,125	575,000
BOEING CAP CORP SR NT	6.500	2/15/2012	A+	5,436,700	5,323,476
BOEING CO NT	5.125	2/15/2013	A	15,098,600	15,329,504
BOGOTA DISTRITO CAPITAL 144A	9.750	7/26/2028	NR	283,617	243,465
BOGOTA DISTRITO CAPITAL 144A	VAR	7/26/2028	BB+	559,476	417,645
BOMBARDIER INC NT 144A	6.300	5/1/2014	BB	356,000	382,000
BOMBARDIER INC NT 144A	7.450	5/1/2034	BB	1,425,500	1,518,450

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NAME	COUPON	MATURITY DATE	RATING	COST	FAIR VALUE
BORDEN INC NT	7.875	2/15/2023	B-	5,545,916	3,405,180
BOSTON SCIENTIFIC CORP NT	5.450	6/15/2014	BB+	54,925	59,963
BOSTON SCIENTIFIC CORP NT	6.000	6/15/2011	BB+	366,563	366,563
BOSTON SCIENTIFIC CORP NT	VAR	11/15/2015	BB+	398,563	397,375
BOSTON SCIENTIFIC CORP NT	6.400	6/15/2016	BB+	829,875	878,900
BOSTON SCIENTIFIC CORP NT	VAR	11/15/2035	BB+	1,667,781	1,720,400
BOWATER INC NT	6.500	6/15/2013	B+	3,913,118	2,528,746
BP CAP MKTS AMER INC GTD NT	4.200	6/15/2018	AA+	8,969,550	9,085,900
BP CDA FIN CO NT	3.625	1/15/2009	AA+	4,991,750	5,015,600
BRADY CORP WW TRI 07-A SR NT	5.330	3/23/2017	NR	15,000,000	14,717,400
BRAZIL (FED REP OF)	7.875	3/7/2015	NR	342,750	341,280
BRAZIL (FED REPUBLIC OF)	8.750	2/4/2025	NR	108,390	126,095
BRAZIL (FEDERATIVE REPUBLIC OF)	8.000	1/15/2018	BB-	1,958,204	1,924,712
BRAZIL (FEDERATIVE REPUBLIC OF)	8.500	9/24/2012	BBB-	4,010,581	4,248,935
BRAZIL FED REP OF BDS	8.875	4/15/2024	NR	192,061	190,875
BRAZIL FED REP OF BDS	VAR	1/5/2016	NR	24,740,985	33,246,827
BRAZIL FEDERATIVE REP GLOBAL	VAR	1/10/2028	BA1	1,742,752	1,992,298
BRISTOL MYERS SQUIBB CO NT	6.125	5/1/2038	A+	5,136,629	4,965,702
BRISTOW GROUP INC SR NT	7.500	9/15/2017	BB	755,500	751,875
BUCKEYE TECHNOLOGIES INC SR NT	8.500	10/1/2013	B+	688,188	671,625
BUCKEYE TECHNOLOGIES SUB NTS	8.000	10/15/2010	B	391,680	384,000
BUNDESREPUBLIK DEUTSCHLAND BDS	5.250	1/4/2011	AAA	34,566,527	46,554,618
BURLINGTON NORTHN SER 1996-C	6.880	11/25/2009	A+	1,031,036	1,055,926
BURLINGTON NORTHN TR 1997-A	7.420	3/23/2010	A+	2,035,333	2,103,354
BURLINGTON NOTHN SANTA FE CORP	5.750	3/15/2018	BBB	4,932,837	4,932,837
CADMUS COMMUNICATIONS CORP SR	8.375	6/15/2014	B	1,184,344	945,000
CALIRES STORES INC SR SUB NT	10.500	6/1/2017	CCC	905,458	376,938
CAMPPELL SOUP CO NT	5.875	10/1/2008	A	4,030,320	4,028,760
CAMPBELL SOUP CO NT	5.000	12/3/2012	A	4,991,050	5,031,543
CANADA HOUSING TRUST NO 1	4.550	12/15/2012	NR	9,930,608	10,110,537
CANADA HOUSING TRUST NO. 1	3.600	6/15/2013	NR	4,977,763	4,854,471
CANADIAN NATIONAL RAILWAY CO	6.375	10/15/2011	A-	5,070,384	4,988,841
CANADIAN NATL RY CO NT	5.850	11/15/2017	A-	1,495,245	1,523,379
CANADIAN NATL RY CO NT	5.550	5/15/2018	A-	2,986,920	2,969,899
CAP GUARD GLOBAL HIGH YIELD	N/A	N/A	NR	300,473,662	491,355,199
CAPITAL ONE AUTO 06-C CL A4	VAR	5/15/2013	BBB	674,188	716,740
CAPITAL ONE AUTO 07 C CL A-3-B	VAR	4/16/2012	BBB	2,389,200	2,448,415
CAPITAL ONE AUTO 07 C CL A-4-A	5.230	7/15/2014	BBB	694,800	799,724
CATERPILLAR FINL CORP	2.700	7/15/2008	A	4,997,850	4,999,200
CATERPILLAR FINL SVCS #TR00799	5.125	10/12/2011	A	9,975,300	10,252,081
CATERPILLAR FINL SVCS CORP	4.850	12/7/2012	A	3,498,145	3,508,069
CATERPILLAR FINL SVCS CORP	4.250	2/8/2013	A	9,987,100	9,738,300
CATERPILLAR FINL SVCS CORP MTN	5.450	4/15/2018	A	2,992,530	2,958,798
CATERPILLAR FINL SVCS CORP SR	4.500	6/15/2009	A	5,031,400	5,026,466
CATERPILLAR INC NT	5.700	8/15/2016	A	5,061,750	5,070,126
CCH I HLDGS LLC / CAP CORP	VAR	5/15/2014	CCC	292,000	244,000
CCH I HLDGS LLC / CAP CORP	10.000	5/15/2014	CCC	508,000	448,000
CCH I HLDGS LLC / CAP CORP	VAR	1/15/2015	CCC	590,000	600,000
CCH I LLC / CCH I CAP CORP	11.000	10/1/2015	CCC	98,465	75,608
CENT BK OF TUNISIA BDS USD1000	7.375	4/25/2012	BAA3	812,479	803,418
CENTERLINE HIGH YIELD CMBS III	14.000	3/1/2010	NR	30,000,000	30,000,000
CENTERPOINT PPTYS TR SR NT	6.160	6/15/2013	NR	6,000,000	5,776,560
CENTERPOINT PPTYS TR SR NT	6.030	6/15/2011	NR	6,000,000	5,889,120
CENTEX CORP SR NT	5.250	6/15/2015	BB	663,111	568,010
CENVEO CORP SR NT 144A	10.500	8/15/2016	BB-	150,000	148,500
CHAPARRAL ENERGY INC SR NT	8.875	2/1/2017	B-	347,123	303,625
CHAPARRAL ENERGY INC SR NT	8.500	12/1/2015	B-	1,375,250	1,192,813
CHAPEL VALLEY HOUSING II LLC	8.791	9/15/2017	NR	2,911,191	3,351,829

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CHARTER COMMUNS OPER LLC 144A	8.375	4/30/2014	B-	1,162,438	1,089,625
CHESAPEAKE ENERGY CORP SR NT	7.250	12/15/2018	BB	49,625	48,625
CHESAPEAKE ENERGY CORP SR NT	6.625	1/15/2016	BB	226,219	216,000
CHESAPEAKE ENERGY CORP SR NT	6.375	6/15/2015	BB	485,000	472,500
CHESAPEAKE ENERGY CORP SR NT	6.875	11/15/2020	BB	543,659	517,000
CHESAPEAKE ENERGY CORP SR NT	7.625	7/15/2013	BB	540,463	551,375
CHESAPEAKE ENERGY CORP SR NT	6.250	1/15/2018	BB	1,339,875	1,242,000
CHL MTG P/T 07-3 CL A-12	6.000	4/25/2037	AAA	5,364,288	5,056,137
CHL MTG P/T 07-5 CL A-2	5.750	5/25/2037	AAA	4,773,000	5,203,514
CHS INC SER I SR NT D	6.180	10/4/2017	NR	15,000,000	14,829,600
CHS/CMNTY HEALTH SYS INC SR NT	8.875	7/15/2015	B	2,833,262	2,867,813
CINEMARK INC SR NT	VAR	3/15/2014	B-	1,346,308	1,805,000
CISCO SYSTEMS INC	5.500	2/22/2016	A+	11,991,391	12,123,843
CIT GROUP FDG CO CDA GTD SR NT	5.600	11/2/2011	A-	5,000,150	4,200,000
CIT GROUP INC	VAR	11/3/2009	A-	4,833,350	4,500,000
CIT GROUP INC MTN # SR 00134	5.800	10/1/2036	A-	2,422,100	2,249,600
CIT GROUP INC MTN #SR00074	4.750	12/15/2010	A-	4,983,750	4,225,000
CIT GROUP INC MTN #SR00074	4.250	12/15/2010	A-	711,563	697,125
CIT GROUP INC NEW GLOBAL NT	5.000	2/1/2015	A-	455,775	429,400
CIT GROUP INC NEW NT	5.400	1/30/2016	A-	5,239,275	4,187,600
CIT GROUP INC NEW SR NT	5.850	9/15/2016	A-	186,300	173,650
CIT GROUP INC NEW SR NT	5.125	9/30/2014	A-	344,250	323,000
CIT GROUP INC NEW SR NT	5.600	4/27/2011	A-	4,998,500	4,225,000
CIT GROUP INC NEW SR NT	5.000	11/24/2008	A-	9,927,000	9,784,400
CIT GROUP INC SR NT	5.400	2/13/2012	A-	178,450	180,600
CIT GROUP INC SR NT	5.650	2/13/2017	A-	417,075	430,350
CIT GROUP INC SR NT	7.625	11/30/2012	A-	4,949,150	4,425,000
CIT GROUP INC SR NT	5.200	11/3/2010	A-	5,418,604	4,852,125
CITGROUP INC NEW GLOBAL SR NT	5.000	2/13/2014	A-	161,000	154,000
CITIBANK NA MTN 144A	15.000	7/2/2010	NR	3,351,747	5,128,938
CITIGROUP INC	VAR	11/30/2017	A+	4,686,950	4,849,259
CITIGROUP INC GLOBAL NT	5.300	10/17/2012	AA-	4,990,650	4,888,871
CITIGROUP INC GLOBAL NT	5.125	2/14/2011	AA-	4,998,450	4,991,735
CITIGROUP INC GLOBAL SR NT	5.500	4/11/2013	AA-	4,974,600	4,878,608
CITIGROUP INC GLOBAL SR NT	5.125	5/5/2014	AA-	6,962,690	6,640,862
CITIGROUP INC NT	6.000	2/21/2012	AA-	5,487,732	5,074,318
CITIGROUP INC NT	5.100	9/29/2011	AA-	9,956,000	9,928,283
CITIGROUP INC NTS	6.625	1/15/2028	AA-	11,992,800	9,421,607
CITIGROUP INC SR NT	6.125	5/15/2018	AA-	4,912,609	4,782,908
CITIZEN UTILS CO DEL NTS	7.000	11/1/2025	BB+	651,125	515,243
CITIZENS COMMUNICATIONS CO B	9.000	8/15/2031	BB	2,640,188	2,205,000
CITIZENS COMMUNICATIONS CO SR	7.875	1/15/2027	BB	2,294,500	2,016,875
CLAIRES STORES INC SR TOGGLE	9.625	6/1/2015	CCC+	1,539,938	733,125
CLEAR CHANNEL COMM INC SR NT	4.900	5/15/2015	CCC+	2,296,869	1,814,250
CLEAR CHANNEL COMMNS INC NT	5.500	12/15/2016	CCC+	1,277,000	1,032,525
CLEAR CHANNEL COMMUNICATIONS	6.875	6/15/2018	CCC+	396,000	292,050
CLEVELAND ELEC ILLUM CO SER D	7.880	11/1/2017	BBB	14,500,000	15,794,389
CMALT CITIMTGE SER 07-A4 1A-5	5.750	4/25/2037	NR	4,107,380	4,014,395
COLGATE PALMOLIVE CO MTN	5.200	11/7/2016	AA-	4,999,600	4,922,386
COLGATE PALMOLIVE CO MTN	5.980	4/25/2012	AA-	5,006,450	5,231,714
COLGATE-PALMOLIVE CO MEDIUM	4.200	5/15/2013	AA-	2,999,310	2,975,245
COLNSAKMN	0.000	5/17/2014	NR	1,136,736	863,919
COLOMBIA (REP OF)	VAR	11/16/2015	NR	641,875	643,750
COLOMBIA (REP OF) BD USD1000	10.000	1/23/2012	BA2	117,863	115,875
COLOMBIA (REP OF) DEB	10.375	1/28/2033	NR	3,093,682	3,612,500
COLOMBIA (REP OF) NTS	7.375	1/27/2017	NR	3,206,923	3,208,125
COLOMBIA (REPUBLIC OF)	VAR	3/17/2013	NR	709,500	699,600
COLOMBIA (REPUBLIC OF)	7.375	9/18/2037	NR	2,668,995	2,654,659

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COLOMBIA (REPUBLIC OF)	0.006	10/22/2015	BB+	3,200,012	3,126,136
COLOMBIA (REPUBLIC OF)	0.005	6/28/2027	BB+	5,383,949	4,521,933
COLOMBIA REP BD	7.375	9/18/2037	BBB-	852,000	856,000
COLOMBIA REP BDS	11.750	2/25/2020	BA2	1,723,000	1,705,100
COLOMBIA REP OF NTS	8.250	12/22/2014	NR	4,904,050	4,862,813
COLUMBIA HEALTHCARE CORP DEB	7.500	12/15/2023	B-	278,938	288,658
COLUMBIA/HCA HEALTH TR 00015	7.580	9/15/2025	B-	541,734	515,042
COLUMBIA/HCA HEALTH TR 00017	7.750	7/15/2036	BB+	3,053,764	2,680,744
COLUMBIA/HCA HEALTHCARE CORP	7.050	12/1/2027	B-	1,244,355	1,074,650
COLUMBIA/HCA HEALTHCARE CORP	7.690	6/15/2025	BB+	1,323,302	1,283,962
COLUMBIA/HCA HEALTHCARE CORP 3	8.360	4/15/2024	B-	285,088	276,604
COMCAST CABLE COMM INC SR NT	6.875	6/15/2009	BBB+	10,239,800	10,221,461
COMCAST CORP NEW GTD NT	6.450	3/15/2037	BBB+	1,413,215	1,361,398
COMCAST CORP NEW GTD NT	5.900	3/15/2016	BBB+	5,049,400	4,898,902
COMCAST CORP NEW NT	5.300	1/15/2014	BBB+	9,991,867	9,613,644
COMCAST CORP NEW NT	6.950	8/15/2037	BBB+	23,161,009	22,343,072
COMPLETE PRODTN SVCS INC SR NT	8.000	12/15/2016	BB-	1,046,000	1,048,688
CONAGRA INC NT	7.875	9/15/2010	BBB+	9,882,772	9,882,772
CONNACHER OIL & GAS LTD 144A	10.250	12/15/2015	BB	1,262,810	1,350,400
CONOCOPHILIPS AUSTRALIA FDG	5.500	4/15/2013	A	5,107,150	5,171,786
CONOCOPHILLIPS CDA FDG CO I NT	5.625	10/15/2016	A	4,974,650	5,063,058
CONOCOPHILLIPS CDA FDG CO II	5.300	4/15/2012	A	9,977,800	10,209,173
CONOCOPHILLIPS GTD NT	5.200	5/15/2018	A	1,999,820	1,964,639
CONOCOPHILLIPS GTD NT	4.400	5/15/2013	A	4,991,250	4,948,143
CONSOLIDATED NAT GAS CO 04 A	5.000	12/1/2014	A-	9,377,300	9,584,895
CONSTELLATION BRANDS INC SR NT	7.250	5/15/2017	BB-	600,000	561,000
CONSTELLATION BRANDS INC SR NT	7.250	9/1/2016	BB-	2,304,014	2,138,500
CONTINENTAL AIRLS 99-1 CL C	6.954	2/2/2011	AAA	211,197	218,649
CONTINENTAL AIRLS 99-2 CL B	7.566	9/15/2021	BBB-	2,005,591	1,900,794
CONTINENTAL AIRLS P/T 98-1 C	6.541	9/15/2009	AAA	17,146	18,014
CONTINENTAL AIRLS PASSTHRU TR	5.983	4/19/2022	BAA1	496,359	440,000
COOPERATIVE REGIONS OF ORGANIC	7.360	9/1/2017	NR	7,722,532	8,173,451
CORPORACION NACIONAL DEL COBRE	5.500	10/15/2013	A	880,549	861,067
CORRECTIONS CORP AMER NEW SR	6.750	1/31/2014	BB	371,625	370,313
CORRECTIONS CORP AMER NEW SR	6.250	3/15/2013	BB-	1,736,469	1,708,438
COUNTRYWIDE FINL CORP MEDIUM	5.800	6/7/2012	AA	4,990,350	4,700,000
COUNTRYWIDE FINL MTN # TR00021	VAR	12/19/2008	AA	224,900	253,500
COUNTRYWIDE FINL MTN #TR00007	4.500	6/15/2010	AA	6,330,000	6,405,000
COUNTRYWIDE HOME LNS INC MTN	5.625	7/15/2009	AA	10,086,689	9,912,900
COUNTRYWIDE HOME MTN #TR00313	4.000	3/22/2011	BB+	3,557,763	3,458,700
COVIDIEN INTL FIN S A SR NT	6.550	10/15/2037	NR	2,967,884	3,007,933
COX COMMUNICATIONS INC NEW NT	4.625	1/15/2010	BBB-	4,940,650	4,948,590
COX COMMUNICATIONS INC NEW NT	7.125	10/1/2012	BBB-	5,219,150	5,199,883
COX COMMUNICATIONS INC NEW NT	4.625	6/1/2013	BBB-	9,909,450	9,465,935
CREDIT SUISSE FB 08-2R CL 1A1	6.000	7/25/2037	AAA	6,863,281	6,863,281
CREDIT SUISSE INTERNATIONAL	7.650	9/7/2011	NR	2,706,450	2,623,320
CROWN AMERS LLC	7.625	11/15/2013	B	1,076,250	1,047,375
CSC HLDGS INC SR DEB NT	7.875	2/15/2018	B+	1,561,250	1,395,000
CSC HLDGS INC SR DEB NT	7.625	7/15/2018	B+	3,139,625	3,059,000
CSC HLDGS INC SR NT	6.750	4/15/2012	BB	410,750	399,500
CSC HLDGS INC SR NT	7.625	4/1/2011	BB	1,548,500	1,519,000
CSC HLDGS INC SR NT SER B	8.125	7/15/2009	B+	178,500	176,313
CSK-CSKAUTOLN	0.000	8/2/2013	NR	491,315	486,402
CSMC MORTGAGE 07-2 CL 3-A-4	5.500	3/25/2037	AAA	7,762,230	7,078,366
CWALT INC 05-46CB CL A-20	5.500	10/25/2035	AAA	2,864,353	2,793,417
CWALT INC 2005-26CB CL A-6	5.500	7/25/2035	AAA	5,607,000	5,330,201
CWALT INC 2005-J10 P/T CL 1A16	5.500	10/25/2035	AAA	3,855,375	3,594,104
D R HORTHON INC NT	5.625	9/15/2014	BB	229,754	198,450

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D R HORTON INC SR NT	5.250	2/15/2015	BB	664,675	584,325
D R HORTON INC SR NT	5.625	1/15/2016	BB	859,640	729,300
DAIMLER CHRYSLER NORTH AMER NT	7.200	9/1/2009	A-	5,243,600	5,135,358
DAIMLERCHRYSLER N A #TR00043	5.750	9/8/2011	A-	4,977,750	5,056,231
DAIMLERCHRYSLER N A HLDG CORP	4.875	6/15/2010	A3	4,974,650	5,018,066
DAIMLERCHRYSLER N A HLDG CORP	5.875	3/15/2011	A-	10,196,450	10,127,610
DAIMLERCHRYSLER N A HLDG SR NT	6.500	11/15/2013	BBB	5,055,150	5,184,597
DAVITA INC SR SUB NT	7.250	3/15/2015	B	2,269,844	2,212,438
DEAN HEALTH SYSTEMS SR SECD NT	9.120	12/16/2014	NR	10,769,231	11,546,985
DEL MONTE CORP MERGED SUB	6.750	2/15/2015	B+	360,938	357,188
DEL MONTE CORP SR SUB NT	VAR	12/15/2012	B+	715,625	710,500
DELL INC NT 144A	6.500	4/15/2038	A-	3,227,491	3,118,676
DELUXE CORP SR NT	7.375	6/1/2015	BB-	593,313	525,000
DENMARK KINGDOM OF	6.000	11/15/2011	AAA	2,482,056	2,893,241
DENMARK(KINGDOM) BDS	4.000	11/15/2015	AAA	20,167,167	25,936,640
DEUTSCHE MTG 07-RS8 3A1 144A	VAR	9/28/2036	AAA	6,106,270	6,166,461
DEUTSCHE MTG 08-RS1 3A1 144A	VAR	8/28/2036	AAA	5,996,689	6,054,151
DEUTSCHE TELECOM INTL FIN BV	5.750	3/23/2016	BBB+	4,920,100	4,898,129
DEUTSCHE TELEKOM INTL FIN BV	5.375	3/23/2011	BBB+	9,973,955	10,007,690
DEV BK OF SINGAPORE GROUP HLDN	VAR	11/15/2019	NR	111,116	105,562
DEX MEDIA INC DISC NT	VAR	11/15/2013	B	163,500	143,000
DEX MEDIA INC DISC NT	VAR	11/15/2013	B	639,021	661,375
DEX MEDIA WEST LLC	9.875	8/15/2013	B	878,625	702,900
DEXEASTTL	0.000	4/20/2014	NR	1,025,000	928,814
DIAGEO CAP PLC GTD NT	5.750	10/23/2017	A-	1,981,480	1,980,996
DILLARD DEPT STORES INC NT	6.625	1/15/2018	BB	6,051,875	4,568,313
DILLARDS INC DEB	7.000	12/1/2028	BB	1,168,750	819,450
DOLE FOOD INC DEB	8.750	7/15/2013	B-	292,089	242,000
DOLE FOOD INC SR NT	8.875	3/15/2011	B-	174,063	155,750
DOLE FOOD INC SR NT	7.250	6/15/2010	B-	1,273,125	1,221,750
DOMINICAN REPUBLIC BNDS REG S	8.625	4/20/2027	B	679,500	614,640
DOMINICAN REPUBLIC REG S	9.040	1/23/2018	B+	1,701,354	1,574,679
DOMINION REPUBLIC REGS	8.625	4/20/2027	B+	2,022,596	1,905,384
DOMINION RES INC VA NEW SR NT	6.400	6/15/2018	A-	2,997,180	3,043,409
DOW CHEM CO NT	6.000	10/1/2012	A-	5,453,600	5,123,353
DOW CHEM CO SR NT	5.700	5/15/2018	A-	9,818,653	9,682,007
DRESSER RAND GROUP INC	VAR	11/1/2014	BB-	1,682,328	1,628,388
DRS TECHNOLOGIES INC SR SUB NT	7.625	2/1/2018	B	204,750	211,500
DRS TECHNOLOGIES INC SR SUB NT	6.875	11/1/2013	B	876,563	850,000
DU POINT E I DE NEMOURS & CO	5.000	1/15/2013	A	2,494,550	2,521,026
DU PONT E I DE NEMOURS & CO NT	5.250	12/15/2016	A	4,982,700	4,938,608
DUKE ENERGY CAROLINAS LLC	6.000	1/15/2038	A	2,997,900	2,927,076
DUKE ENERGY CAROLINAS LLC 1ST	6.050	4/15/2038	A	4,487,625	4,420,393
DUKE ENERGY CAROLINAS LLC 1ST	5.100	4/15/2018	NR	4,992,650	4,856,129
DUKE ENERGY CORP 1ST & REF MTG	5.300	10/1/2015	BBB+	4,806,700	4,975,033
DUKE ENERGY CORP SR NT	4.200	10/1/2008	BBB	12,976,785	13,078,415
DUTCH (GOVT OF)	4.000	1/15/2037	NR	6,760,921	6,760,921
DUTCH (GOVT OF) BDS	3.750	7/15/2014	NR	2,929,076	2,985,667
DUTCH (GOVT OF) BDS	7.500	1/15/2023	AAA	3,486,513	4,167,251
DUTCH (GOVT OF) BDS	5.000	7/15/2011	NR	27,937,781	27,337,704
DUTCH GOVT	3.000	1/15/2010	NR	2,889,239	3,070,432
DYNEGY HLDGS INC SR NT	8.375	5/1/2016	B	531,250	485,000
DYNEGY HLDGS INC SR NT	7.750	6/1/2019	B	4,526,475	4,154,150
E ON INTL FIN B V GTD NT 144A	6.650	4/30/2038	A	5,635,775	5,635,209
E. ON INTERNATIONAL FIN 5.125%	5.125	10/2/2012	A	2,176,455	2,176,455
ECHOSTAR DBS CORP SR NT	7.000	10/1/2013	BB-	97,983	95,250
ECHOSTAR DBS CORP SR NT	7.125	2/1/2016	BB-	743,438	691,875
ECHOSTAR DBS CORP SR NT	6.625	10/1/2014	BB-	1,403,438	1,318,125

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ECUADOR (REPUBLIC OF)	9.375	12/15/2015	B-	4,628,960	5,129,400
ECUADOR REPUBLIC OF BDS REG S	VAR	8/15/2030	B-	7,720,644	7,887,750
EDISON MISSION ENERGY SR NT	7.625	5/15/2027	BB-	900,000	807,750
EDISON MISSION ENERGY SR NT	7.200	5/15/2019	BB-	1,750,000	1,631,875
EDUCATION MGMT LLC/ED MGMT FIN	10.250	6/1/2016	CCC+	769,250	690,000
EDUCATION MGMT LLC/ED MGMT FIN	8.750	6/1/2014	CCC+	1,012,625	953,250
EL PASO CORP SR DEB	6.950	6/1/2028	BB-	5,904,494	6,497,232
EL PASO CORP SR NT	7.250	6/1/2018	BB-	1,050,000	1,034,250
EL SALVADOR (REP OF NTS USD)	7.750	1/24/2023	BB+	2,873,759	2,891,813
EL SALVADOR (REP OF REGS)	8.250	4/10/2032	BB+	1,263,900	1,210,000
EL SALVADOR (REPUBLIC OF) REGS	7.650	6/15/2035	BB+	7,473,773	7,660,368
ELAN FIN PLC / ELAN FIN CORP	8.875	12/1/2013	B	949,788	952,375
ELAN FIN PLC / ELAN FIN CORP	7.750	11/15/2011	B	4,462,231	4,704,500
EMBARQ CORP NT	7.082	6/1/2016	BBB-	449,973	430,306
EMBARQ CORP NT	7.995	6/1/2036	BBB-	5,887,950	5,272,918
EMERSON ELEC CO BD	4.750	10/15/2015	A	4,962,200	4,825,579
EMERSON ELEC CO NT	5.625	11/15/2013	A	5,304,400	5,171,276
ESTERLINE TECHNOLOGIES CORP	7.750	6/15/2013	B+	513,750	502,500
ESTERLINE TECHNOLOGIES CORP NT	6.625	3/1/2017	BB	525,000	515,813
EURO INV BANK MTN	4.250	12/7/2010	AAA	1,153,288	1,153,288
EUROPEAN INVESTMENT BANK	1.250	9/20/2012	AAA	16,614,462	18,892,731
EUROPEAN INVT BK 144A #TR00008	0.000	9/12/2008	AAA	5,100,003	11,179,814
EUROPEAN INVT BK BDS	6.250	4/15/2014	AAA	4,044,189	4,044,189
EXCO RES INC SR NT	7.250	1/15/2011	B	2,225,563	2,210,625
EXELON GENERATION CO LLC SR NT	6.950	6/15/2011	BBB+	7,768,376	7,566,436
EXELON GENERATION CO LLC SR NT	5.350	1/15/2014	BBB+	25,454,396	25,190,562
FAIRPOINT COMMUNICATIONS 144A	13.125	4/1/2018	B+	1,871,284	1,871,800
FED REPUBLIC OF BRAZIL BDS	11.000	1/11/2012	NR	1,890,948	1,977,938
FEDERAL HOME LN BK CONS BD	4.500	10/14/2008	AAA	9,937,180	10,035,600
FEDERAL HOME LN BK CONS BD	5.375	6/13/2014	AAA	19,804,800	21,041,818
FEDERAL HOME LN BK CONS BD	5.250	6/5/2017	AAA	29,993,100	31,430,055
FEDERAL HOME LN BKS CONS BD	4.875	11/27/2013	AAA	9,757,940	10,240,033
FEDERAL HOME LN BKS CONS BD	4.875	12/13/2013	AAA	9,864,700	10,271,232
FEDERAL HOME LN BKS CONS BD	5.250	9/13/2013	AAA	10,197,200	10,435,071
FEDERAL HOME LN BKS CONS BD	5.625	3/14/2036	AAA	10,474,400	10,684,023
FEDERAL HOME LN BKS CONS BD	4.500	9/8/2008	AAA	19,626,200	20,040,800
FEDERAL HOME LN BKS CONS BD	5.375	6/14/2013	AAA	19,897,800	21,021,368
FEDERAL HOME LN BKS CONS BD	5.375	8/19/2011	AAA	46,657,635	47,237,841
FEDERAL HOME LN BKS TR 00585	4.375	3/17/2010	AAA	8,108,936	8,166,577
FEDERAL HOME LN MTG CONS BD	5.500	7/18/2016	AAA	9,954,300	10,566,581
FEDERAL HOME LN MTG CORP DEBS	4.750	1/18/2011	AAA	4,991,700	5,157,926
FEDERAL HOME LN MTG CORP DEBS	6.000	6/15/2011	AAA	54,778,500	53,264,985
FEDERAL HOME LN MTG CORP MTN	4.625	10/25/2012	AAA	4,983,550	5,112,397
FEDERAL HOME LN MTG CORP MTN	4.500	4/2/2014	AAA	10,249,000	10,024,609
FEDERAL HOME LN MTG CORP MTN	5.000	10/18/2010	AAA	14,811,900	15,488,886
FEDERAL HOME LN MTG CORP REF	3.750	6/28/2013	AAA	4,999,550	4,903,481
FEDERAL HOME LN MTG CORP REF	4.875	6/13/2018	AAA	33,776,960	34,191,991
FEDERAL HOME LN MTG CORP REF	3.500	5/29/2013	AAA	74,661,000	72,791,700
FEDERAL HOME LN MTG NTS	5.250	4/18/2016	AAA	15,995,402	15,594,237
FEDERAL NATL MORTGAGE BDS	2.290	2/19/2009	AAA	1,245,639	1,550,739
FEDERAL NATL MTG ASSN	3.500	6/18/2010	AAA	10,009,315	9,996,514
FEDERAL NATL MTG ASSN	3.500	4/28/2011	AAA	19,856,534	19,799,112
FEDERAL NATL MTG ASSN	3.875	7/12/2013	AAA	73,560,610	72,950,584
FEDERAL NATL MTG ASSN	6.000	5/15/2011	AAA	124,091,935	122,305,076
FEDERAL NATL MTG ASSN 00428	4.500	8/4/2008	AAA	9,837,500	10,019,000
FEDERAL NATL MTG ASSN BDS	3.375	12/15/2008	AAA	14,760,000	15,009,900
FEDERAL NATL MTG ASSN DEB	6.000	4/18/2036	AAA	24,804,384	25,623,345
FEDERAL NATL MTG ASSN DEBS	6.625	11/15/2010	AAA	26,116,750	26,834,063

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FEDERAL NATL MTG ASSN GTD MTG	5.375	6/12/2017	AAA	19,996,875	20,935,188
FEDERAL NATL MTG ASSN MTN	2.750	4/11/2011	AAA	19,942,000	19,577,896
FEDERAL NATL MTG ASSN MTN	4.000	1/18/2013	AAA	19,975,400	19,726,602
FEDERAL NATL MTG ASSN MTN	3.125	4/1/2011	AAA	25,000,000	24,577,638
FEDERAL NATL MTG ASSN MTN	4.000	1/26/2009	AAA	24,550,000	25,168,750
FEDERATED DEPT STORES SR NT	6.625	4/1/2011	BBB	5,372,800	4,942,244
FELCOR LODGING LTD PARTN SR NT	VAR	6/1/2011	B-	1,121,750	1,026,375
FHLMC INT PMT ON % DEB 2031	5.750	1/15/2012	AAA	37,703,750	37,155,146
FIFTH THIRD BANCORP SUB NT	8.250	3/1/2038	A	7,550,924	6,132,836
FIRSTBTLN	0.000	10/8/2014	NR	1,500,660	1,441,837
FORD MOTOR CR CO NT	9.875	8/10/2011	B	2,188,500	1,769,250
FORD MTR CO DEL	7.500	8/1/2026	CCC+	286,663	202,350
FORD MTR CO DEL DEB	6.375	2/1/2029	BB-	3,077,300	2,149,875
FORD MTR CO DEL DEB	6.625	10/1/2028	BB-	7,224,263	5,232,300
FORD MTR CO DEL DEBS	8.900	1/15/2032	BB-	224,063	147,903
FORD MTR CO DEL DEBS	6.625	2/15/2028	CCC+	413,188	277,591
FORD MTR CO DEL GBL LANDMARK	7.450	7/16/2031	BB-	2,818,457	2,024,188
FORD MTR CR CO GLOBAL NT	7.000	10/1/2013	B	2,469,426	1,930,006
FORD MTR CR CO NT	8.000	12/15/2016	B	2,649,676	1,943,949
FORD MTR CR CO NT	5.800	1/12/2009	B	23,937,500	23,871,000
FORD MTR CR CO SR NT	5.700	1/15/2010	B	10,710,767	9,832,323
FORDMTRLN	0.000	11/29/2013	NR	2,659,500	2,140,233
FRANCE (GOVT OF)	5.000	10/25/2011	AAA	1,450,431	1,745,237
FRANCE (GOVT OF)	3.750	4/25/2021	AAA	6,068,692	7,027,898
FRANCE (GOVT OF)	3.000	1/12/2011	AAA	7,197,512	7,561,064
FRANCE (GOVT OF)	3.500	7/12/2011	AAA	10,655,193	10,655,193
FRANCE (GOVT OF)	4.750	4/25/2035	AAA	13,593,848	13,704,071
FRANCE (GOVT OF)	4.250	10/25/2023	AAA	16,070,204	17,444,373
FRANCE (GOVT OF)	3.500	4/25/2015	AAA	14,899,577	17,569,866
FRANCE (GOVT OF)	4.250	10/25/2017	AAA	27,839,747	27,255,565
FRANCE (GOVT OF) BDS	5.750	10/25/2032	AAA	11,469,081	11,308,912
FRANCE (GOVT OF) BDS	5.500	4/25/2029	AAA	27,034,695	30,672,659
FRANCE (GOVT OF) OAT	5.500	4/25/2010	AAA	19,076,829	31,927,449
FRANCE (GOVT OF) OAT	5.000	10/25/2016	AAA	28,352,469	37,374,434
FRANCE (GOVT OF) OAT BDS	4.000	4/25/2014	AAA	7,394,186	7,883,989
FRANCE GOVT OF BDS	5.500	10/25/2010	AAA	6,691,427	11,204,683
FREESCALE SEMICONDUCTOR INC SR	8.875	12/15/2014	B-	700,000	568,750
FREESCALE SEMICONDUCTOR INC SR	9.125	12/15/2014	B-	1,406,097	1,088,500
FREESCALE SEMICONDUCTOR INC SR	10.125	12/15/2016	B-	2,890,956	2,501,000
FREESSEMI	0.000	12/5/2013	NR	185,900	178,378
FTD INC SR SUB NT	7.750	2/15/2014	B-	851,000	853,128
GABONESE REPUBLIC	8.200	12/12/2017	NR	2,420,781	2,392,000
GABONESE REPUBLIC REGS	8.200	12/12/2017	BB-	4,115,525	4,231,639
GAZ CAPITAL SA NOTES REGS	8.625	4/28/2034	BBB	2,561,250	2,177,100
GE CAPITAL CDA FUNDING	5.150	6/6/2013	NR	4,935,652	4,935,652
GENERAL ELEC CAP CORP #TR00601	3.250	6/15/2009	AAA	4,815,700	4,966,122
GENERAL ELEC CAP CORP #TR00806	5.875	1/14/2038	AAA	14,455,650	13,558,415
GENERAL ELEC CAP CORP BDS	6.625	2/4/2010	AAA	17,039,508	18,633,517
GENERAL ELEC CAP CORP MEDIUM	5.625	9/15/2017	AAA	2,491,575	2,457,954
GENERAL ELEC CAP CORP MEDIUM	6.150	8/7/2037	AAA	4,985,050	4,704,211
GENERAL ELEC CAP CORP MEDIUM	4.800	5/1/2013	AAA	4,989,550	4,916,951
GENERAL ELEC CAP CORP MEDIUM	5.625	5/1/2018	AAA	14,984,950	14,658,112
GENERAL ELEC CAP MTN #TR 00551	6.000	6/15/2012	AAA	15,466,150	15,536,889
GENERAL ELEC CAP MTN #TR00685	4.875	3/4/2015	AAA	4,978,100	4,791,263
GENERAL ELEC CAP MTN #TR00771	5.200	2/1/2011	AAA	4,996,750	5,061,056
GENERAL ELEC CAP MTN TR 00521	5.875	2/15/2012	AAA	5,137,000	5,177,993
GENERAL ELEC CAP MTN TR 00792	5.500	6/4/2014	AAA	10,076,600	10,004,623
GENERAL ELECTRIC CAPITAL CORP	7.625	12/10/2014	AAA	9,941,675	9,915,700

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GENERAL MILLS INC NT	5.650	9/10/2012	BBB+	5,112,880	5,094,863
GENERAL MLS INC MTN TR 00139	6.378	10/15/2008	BBB+	4,556,610	4,528,800
GENERAL MLS INC NT	5.200	3/17/2015	BBB+	4,956,634	4,924,567
GENERAL MLS INC NT	6.000	2/15/2012	BBB+	6,563,229	6,609,426
GENERAL MLS INC NT	5.700	2/15/2017	BBB+	9,925,300	9,877,110
GENERAL MTRS ACCEP CORP GL BD	7.250	3/2/2011	B	542,188	459,375
GENERAL MTRS ACCEP CORP NT	6.875	9/15/2011	B	263,250	233,542
GENERAL MTRS ACCEP CORP NT	8.000	11/1/2031	B	2,678,859	2,365,004
GENERAL MTRS ACCEP CORP SR NT	6.875	8/28/2012	B	32,100	27,394
GENERAL MTRS ACCEP CORP SR NT	7.000	2/1/2012	B	1,381,431	1,150,473
GENERAL MTRS CORP SR DEB	8.375	7/15/2033	B	3,311,246	2,207,063
GEO GRP INC SR NT	8.250	7/15/2013	BB-	516,875	510,000
GEORGIA GULF CORP SR SUB NT	10.750	10/15/2016	CCC-	1,454,050	957,825
GEORGIA PAC CORP DEB	7.250	6/1/2028	B+	753,975	693,050
GEORGIA PAC CORP DEB	7.750	11/15/2029	B+	3,240,150	3,009,600
GEORGIA PAC CORP DEBS	7.375	12/1/2025	B+	1,464,156	1,335,100
GEORGIA PAC CORP NT	8.875	5/15/2031	B+	4,785,529	4,181,000
GEORGIA PAC CORP SR NT	8.000	1/15/2024	B+	2,096,644	1,947,125
GERMANY (FED REP) BDS	6.250	1/4/2024	AAA	13,734,912	21,689,462
GERMANY (FED REP) BDS	5.625	1/4/2028	AAA	16,756,196	30,775,029
GERMANY (FED REP) BDS	4.250	7/4/2014	AAA	69,972,296	71,467,687
GERMANY (FED REP) BDS	3.750	7/4/2013	AAA	66,139,790	81,535,761
GERMANY (FED REP) TSY BDS	5.000	7/4/2012	AAA	22,790,378	30,261,088
GERMANY FED REP	4.750	7/4/2034	AAA	21,328,422	23,495,657
GILLETTE CO SR NT	3.800	9/15/2009	AA-	4,985,150	5,012,272
GLAXOSMITHKLINE CAP INC GTD NT	6.375	5/15/2038	A+	5,797,206	5,772,328
GLENDALE WIS CMNTY DEV AUTH	5.500	10/1/2021	NR	4,037,300	3,436,000
GLOBAL CASH	8.750	3/15/2012	B	561,094	589,500
GMAC LLC CORP	4.750	9/14/2009	B	325,648	310,069
GMAC LLC CORP	5.375	6/6/2011	B	809,541	734,791
GMAC LLC CORP GLOBAL NT	6.750	12/1/2014	B	5,263,130	3,771,227
GMAC LLC CORP SR NT	5.625	5/15/2009	B	523,500	555,558
GMAC LLC EMTN	5.750	9/27/2010	B	1,119,545	1,004,217
GMAC LLC NT	6.000	12/15/2011	B	5,477,900	3,916,395
GMAC LLC NT	6.625	5/15/2012	B	10,848,314	7,543,560
GMAC SR NT	5.850	1/14/2009	B	1,056,000	1,115,698
GMO EMERGING COUNTRY FUND IV	N/A	N/A	NR	501,731,754	474,177,664
GOLDEN WEST FINL CORP DEL SR	4.750	10/1/2012	A+	4,860,250	4,751,809
GOLDMAN SACHS GROUP INC	5.350	1/15/2016	AA-	9,918,600	9,389,311
GOLDMAN SACHS GROUP INC BD	6.150	4/1/2018	AA-	18,933,540	18,346,877
GOLDMAN SACHS GROUP INC NT	5.000	10/1/2014	A+	5,000,000	4,684,485
GOLDMAN SACHS GROUP INC SR NT	6.250	9/1/2017	AA-	4,991,150	4,903,127
GOLDMAN SACHS GROUP INC SR NT	5.450	11/1/2012	AA-	5,992,020	5,956,017
GOLDMAN SACHS GROUP INC SUB NT	6.750	10/1/2037	A+	5,461,415	5,004,269
GOLDMAN SACHS GRP	5.125	1/15/2015	A+	4,987,850	4,680,632
GOLDMAN SACHS GRP INC	4.500	6/15/2010	A+	1,995,900	1,984,172
GOODYEAR TIRE & RUBR CO NTS	7.000	3/15/2028	BB-	1,410,338	1,432,025
GOVERNMENT OF CANADA	4.000	6/1/2016	NR	5,061,185	6,047,844
GOVERNMENT OF CANADA	4.000	6/1/2017	NR	6,172,911	6,330,738
GOVERNMENT OF CANADA	5.750	6/1/2029	AA1	7,276,340	9,792,272
GOVERNMENT OF CANADA	6.000	6/1/2011	AA1	18,856,117	23,200,791
GOVERNMENT OF CANADA	3.750	6/1/2012	NR	36,792,174	38,876,221
GPACKINTL	0.000	5/11/2014	NR	995,995	1,054,595
GRAPHIC PACKAGING INTL INC SR	8.500	8/15/2011	B-	199,250	193,500
GRAPHIC PACKAGING INTL INC SR	9.500	8/15/2013	B-	1,089,500	1,050,500
GREAT CDN GAMING CORP 144A	7.250	2/15/2015	BB	961,875	921,500
GREECE (REPUBLIC OF)	4.300	7/20/2017	A	39,484,614	39,922,928
GREECE REP OF BDS	6.000	5/19/2010	A	15,201,695	28,231,091

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GREEN BAY PACKAGING TERM NT	6.250	11/1/2008	NR	1,005,519	1,000,491
GTL TRADE FIN INC BD 144A	7.250	10/20/2017	BBB-	2,086,040	2,099,781
HARRAHS OPER INC GTD SR NT	5.625	6/1/2015	B-	51,231	37,978
HARRAHS OPER INC GTD SR NT	5.750	10/1/2017	B-	1,956,313	1,304,625
HARRAHS OPER INC SR NT 144A	10.750	2/1/2016	B+	1,982,400	2,029,553
HAWAIIAN TELECOM COMM INC	9.750	5/1/2013	CCC	775,463	366,000
HCA INC NT	6.375	1/15/2015	B-	455,100	510,450
HCA INC NT	6.500	2/15/2016	B-	1,753,838	1,739,925
HCA INC NT	7.500	11/6/2033	BB+	3,822,603	3,645,950
HCA INC SR SECD NT	9.250	11/15/2016	BB-	1,701,750	1,648,000
HCAINCBLN	0.000	11/21/2013	NR	788,000	740,736
HELLENIC (REP OF) BDS	5.900	10/22/2022	A	2,891,227	3,480,374
HELLENIC REPUBLIC	4.500	9/20/2037	A	2,122,276	2,085,824
HELLENIC REPUBLIC BDS	4.500	5/20/2014	A	3,762,567	3,807,710
HELLENIC REPUBLIC BDS	3.700	7/20/2015	A	12,120,352	14,459,185
HERCULES INC JR SUB DEB	6.500	6/30/2029	B1	2,717,938	2,686,661
HERCULES INCORPORATED	6.750	10/15/2029	BB+	1,227,750	1,236,750
HILCORP ENERGY I L P / HILCORP	7.750	11/1/2015	BB-	1,271,616	1,233,600
HILCORP ENERGY I LP 144A	9.000	6/1/2016	BB-	1,135,375	1,144,688
HOME DEPOT INC SR NT	5.400	3/1/2016	BBB+	4,975,550	4,591,468
HOME DEPOT INC SR NT	4.625	8/15/2010	BBB+	4,865,700	4,958,792
HOST MARRIOTT L P SR NT SER J	7.125	11/1/2013	BB-	551,719	488,250
HOST MARRIOTT LP SR NT	6.375	3/15/2015	BB-	438,188	398,250
HOUSING HORIZONS LE CLAIRE	6.893	11/15/2016	NR	2,587,215	2,671,454
HOUSING HORIZONS MAIN LAKE	6.893	11/15/2016	NR	2,358,219	2,435,003
HOUSING HORIZONS NEW GLARUS	6.893	11/15/2016	NR	544,404	562,130
HOVNIANIAN K ENT INC GTD SR NT	6.500	1/15/2014	BB	1,537,250	1,082,250
HOVNIANIAN K ENTERPRISES INC	6.250	1/15/2015	CCC+	1,308,806	928,125
HOVNIANIAN K ENTERPRISES INC	6.250	1/15/2016	CCC+	2,946,761	2,042,900
HOVNIANIAN K ENTERPRISES SR NT	6.375	12/15/2014	BB	1,443,792	1,045,850
HSBC BANK 144A	0.000	4/18/2012	NR	1,354,287	1,563,060
HSBC BANK USA	VAR	11/28/2011	NR	4,178,181	4,320,841
HSBC BK USA GBL MTN #SR00013	3.875	9/15/2009	AA-	14,535,550	14,902,839
HSBC BK USA NA MTN #SB0001	5.875	11/1/2034	AA-	5,007,250	4,364,957
HSBC FIN CORP NT	5.500	1/19/2016	AA-	4,989,350	4,781,853
HSBC FIN CORP NT	5.250	1/14/2011	AA-	4,920,800	4,977,560
HSBC FIN CORP NT	5.700	6/1/2011	AA-	4,995,050	5,034,254
HSBC FIN CORP NT	5.000	6/30/2015	AA-	6,788,430	6,516,650
HSBC FIN CORP NT	5.250	1/15/2014	AA3	9,939,300	9,590,463
HUGHES NETWORK SYS LLC	9.500	4/15/2014	B	702,645	707,875
IBM CORP DEBS	6.500	1/15/2028	A+	5,654,950	5,180,020
IBM INTL GROUP CAP LLC NT	5.050	10/22/2012	A+	4,996,050	5,078,722
IDEARC INC SR NT	8.000	11/15/2016	B-	2,923,806	1,986,850
IMC GLOBAL INC NOTES	7.300	1/15/2028	BBB-	486,850	540,350
INDONESIA (REP OF)	8.500	10/12/2035	NR	421,370	393,750
INDONESIA (REP OF)	11.000	12/15/2012	BB+	1,282,034	1,129,792
INDONESIA (REP OF) BDS	6.875	3/9/2017	BB-	5,197,763	4,930,938
INDONESIA (REPUBLIC OF)	12.500	3/15/2013	BB+	205,443	180,981
INDONESIA (REPUBLIC OF)	13.400	2/15/2011	BB+	590,292	543,255
INDONESIA (REPUBLIC OF)	9.500	7/15/2023	NR	1,073,607	1,027,200
INDONESIA (REPUBLIC OF)	7.250	4/20/2015	BB-	2,074,807	1,969,100
INDONESIA (REPUBLIC OF)	10.250	7/15/2022	NR	5,261,573	4,188,017
INDONESIA (REPUBLIC OF)	6.625	2/17/2037	BB-	6,438,946	5,535,750
INDONESIA (REPUBLIC OF)	11.000	11/15/2020	BB+	6,744,003	6,758,526
INDONESIA (REPUBLIC OF) REG S	8.500	10/12/2035	BB-	3,636,892	3,375,750
INDONESIA (REPUBLIC OF) REGS	6.875	1/17/2018	BB-	1,149,500	1,051,875
INDONESIA (REPUBLIC OF) REGS	7.750	1/17/2038	BB-	9,507,913	8,791,150
INDONESIA RECAPITAL BOND	13.450	8/15/2011	NR	2,239,181	2,080,719

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INDONESIA REP OF BDS	14.275	12/15/2013	BB+	1,525,070	1,676,400
INERGY LP & INERGY FIN 144A	8.250	3/1/2016	B+	714,000	689,500
INERGY LP & INERGY FIN CORP SR	8.250	3/1/2016	B+	359,625	344,750
INTELSAT LTD GTD SR NT	11.250	6/15/2016	CCC+	1,183,538	1,053,000
INTELSAT LTD SR NT	6.500	11/1/2013	CCC+	831,250	781,163
INTER-AMERICAN DEVELOPMENT BK	11.500	2/5/2009	AAA	10,751,805	8,796,223
INTEREP NATL RADIO SALES	10.000	7/1/2008	D	36,450	36,450
INTERFACE ACE INC SR SUB NT	9.500	2/1/2014	CCC	953,396	983,250
INTERLINE BRANDS INC SR SUB NT	8.125	6/15/2014	B+	873,644	844,375
INTERNATIONAL BK FOR REC & DEV	5.170	7/10/2008	AAA	3,354,824	3,360,050
INTERNATIONAL BK FOR REC & DEV	11.500	3/6/2009	AAA	8,094,344	6,697,371
INTERNATIONAL BUSINESS MACHS	5.700	9/14/2017	A+	4,982,700	5,077,270
INTERNATIONAL PAPER CO NT	4.000	4/1/2010	BBB	4,674,350	4,777,876
INTERNATIONAL TRUCK & ENGINE	10.450	6/15/2011	NR	6,333,333	6,609,783
INTL BK RECON AND DEVELOP	9.500	5/27/2010	NR	2,528,680	2,376,755
INTL BUSINESS MCHN BDS	2.400	9/28/2010	A+	6,496,678	6,727,211
IRON MOUNTAIN INC DEL SR SUB	8.750	7/15/2018	B+	1,046,802	1,030,000
IRON MTN INC PA SR SUB NT	7.750	1/15/2015	B	1,225,500	1,194,000
ISLE CAPRI CASINOS INC SR SUB	7.000	3/1/2014	B	424,638	299,625
ISTAR FINL INC SR NT	5.875	3/15/2016	BBB	41,625	39,000
ISTAR FINL INC SR NT	5.650	9/15/2011	BBB	248,500	229,600
ISTAR FINL INC SR NT	5.850	3/15/2017	BBB	419,475	397,800
ISTAR FINL INC SR NT	5.150	3/1/2012	BBB	676,650	624,000
ISTAR FINL INC SR NT	5.950	10/15/2013	BBB	2,214,550	2,026,350
ITALY (REP OF)	2.750	6/15/2010	A+	2,862,537	3,029,310
ITALY (REP OF)	5.250	8/1/2017	A+	4,228,104	4,687,167
ITALY (REP OF)	5.750	2/1/2033	A+	16,071,340	16,283,389
ITALY (REP OF)	5.000	2/1/2012	A+	19,927,496	23,962,729
ITALY (REP OF)	5.250	8/1/2017	AA-	40,168,044	44,792,042
ITALY (REP OF) BTP	4.500	2/1/2020	AA-	13,906,081	14,834,749
ITALY (REPUBLIC OF)	4.000	2/1/2017	A+	13,479,647	14,400,391
ITALY (REPUBLIC OF)	4.500	8/1/2018	A+	14,942,989	14,942,989
ITALY (REPUBLIC OF)	3.750	2/1/2011	A+	30,588,988	30,588,988
ITALY (REPUBLIC OF)	4.250	2/1/2015	A+	34,218,529	36,270,421
ITALY (REPUBLIC OF) BTP	6.000	5/1/2031	AA-	13,065,286	15,024,180
ITALY (REPUBLIC OF) BTP	4.500	2/1/2018	A+	14,286,708	15,059,264
ITALY REP BDS	5.250	11/1/2029	A+	29,302,911	43,468,668
ITALY REPUBLIC OF BDS	5.250	8/1/2011	A+	48,814,297	77,781,273
ITALY(REPUBLIC OF)	4.000	4/15/2012	A+	7,315,030	7,610,592
J P MORGAN 08-R2 CL A-1 144A	6.000	11/25/2036	NR	7,919,295	7,919,295
J P MORGAN CHASE & CO NT	3.500	3/15/2009	A+	4,843,600	4,980,450
JANESVILLE SCH APARTMENTS LLC	8.291	10/15/2017	NR	1,931,974	2,162,922
JAPAN	2.300	6/20/2027	AA	2,879,188	2,980,334
JAPAN	2.000	12/20/2024	AA	4,272,210	4,174,659
JAPAN	2.400	6/20/2028	AA	4,871,280	4,871,280
JAPAN	1.400	3/10/2018	NR	7,150,560	6,960,841
JAPAN	1.300	6/20/2015	AA	8,921,835	9,421,442
JAPAN	1.100	9/10/2016	AA	8,308,514	9,542,191
JAPAN	2.300	6/20/2026	AA	11,294,079	12,599,962
JAPAN	2.100	12/20/2024	AA-	12,130,457	13,330,547
JAPAN	2.000	9/20/2025	AA	12,498,133	13,989,104
JAPAN	1.700	12/20/2016	AA	19,118,380	22,122,786
JAPAN	2.400	3/20/2037	AA	22,559,452	23,523,890
JAPAN	1.500	6/20/2011	AA	33,603,697	33,603,697
JAPAN	1.000	6/10/2016	AA	34,154,842	38,058,581
JAPAN	1.700	9/20/2017	AA	46,492,203	47,795,857
JAPAN	1.500	12/20/2017	AA	62,395,125	61,070,169
JAPAN	2.000	12/20/2024	AA-	18,530,375	18,762,511

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JAPAN (GOVERNMENT OF) BDS JPY	1.500	9/20/2015	AA	12,867,932	14,322,767
JAPAN (GOVT OF)	2.300	6/20/2035	AA	5,553,813	5,553,813
JAPAN (GOVT OF)	2.500	9/20/2034	AA	8,566,067	9,639,639
JAPAN (GOVT OF)	0.800	9/20/2010	AA	40,094,488	40,328,285
JAPAN (GOVT OF)	1.500	3/20/2014	AA	57,377,170	57,386,159
JAPAN (GOVT OF) BDS	2.000	6/21/2021	AA	4,808,358	4,808,358
JAPAN (GOVT OF) BDS	2.000	12/20/2033	AA-	7,744,521	8,198,275
JAPAN (GOVT OF) BDS	1.400	12/20/2022	AA-	8,774,488	8,806,871
JAPAN (GOVT OF) BDS	2.100	3/20/2026	AA	8,393,183	9,421,348
JAPAN (GOVT OF) BDS	0.800	12/20/2012	AA	16,984,830	18,598,367
JAPAN (GOVT OF) BDS	1.800	6/21/2010	AA-	52,051,050	55,806,498
JAPAN (GOVT OF) BDS	1.100	9/20/2012	AA-	67,380,828	75,529,265
JAPAN (GOVT OF) BDS JPY'235'	1.400	12/20/2011	AA	57,565,017	61,415,909
JAPAN 1.7% BDS 20-SEP-2016 JPY	1.700	9/20/2016	AA	12,981,058	14,457,761
JAPAN -280 10 YR ISSUE	1.900	6/20/2016	AA	14,717,538	14,706,523
JAPAN BDS	2.100	9/20/2024	AA-	8,306,047	8,315,921
JAPAN FIN CORP FOR MUN ENT	5.000	5/16/2017	AA	4,963,900	5,092,600
JAPAN GOVERNMENT OF	1.900	3/22/2021	AA-	12,849,559	15,241,998
JAPAN GOVERNMENT OF BDS	1.900	12/20/2010	AA	28,633,268	29,518,866
JAPAN GOVT BDS	1.800	12/20/2010	AA-	57,965,741	62,762,509
JAPAN GOVT CNV BDS	1.500	3/20/2019	AA-	2,273,359	2,783,812
JAPAN GOVT OF BDS	1.400	12/20/2013	AA	19,793,632	22,321,787
JAPAN GOVT OF CNV BDS	2.500	12/21/2020	AA-	6,156,106	6,826,280
JAPAN IDX LKD	1.200	6/10/2017	NR	14,399,603	14,399,603
JAPAN (GOVT OF)	0.700	3/20/2013	AA-	20,027,588	20,318,739
JEFFERSON SMURFIT CORP US SR	7.500	6/1/2013	B-	405,588	383,625
JOHNSON & JOHNSON DEB	4.950	5/15/2033	AAA	4,997,750	4,535,279
JOHNSON BANK SUB NT	7.119	3/1/2021	NR	5,000,000	4,489,550
JOHNSON BANK SUB NT	7.285	3/1/2021	NR	5,000,000	4,554,850
JOHNSON BANK SUB NT	7.455	3/1/2021	NR	5,000,000	4,632,400
JOHNSON BANK SUB NT	7.238	3/1/2021	NR	10,000,000	9,072,700
JOHNSON CTLS INC	5.500	1/15/2016	A-	4,877,000	4,884,705
JOHNSON CTLS INC NT	5.250	1/15/2011	A-	10,035,638	10,055,514
JOHNSON OUTDOORS INC SR NT	7.820	12/13/2008	NR	3,000,000	2,985,000
JONES APPAREL GROUP INC	6.125	11/15/2034	BB+	1,856,362	1,625,200
JP MORGAN CHASE & CO	3.800	10/2/2009	AA-	4,825,300	4,998,062
JP MORGAN CHASE & CO	5.600	6/1/2011	AA-	5,053,150	5,067,959
JP MORGAN CHASE & CO 144A	0.000	4/12/2012	NR	995,248	1,005,838
JP MORGAN CHASE BANK 144A	0.000	10/21/2010	AA	343,730	508,282
JP MORGAN CHASE BANK NA	5.875	6/13/2016	AA-	5,152,350	4,935,128
JP MORGAN CHASE BK	0.000	3/28/2011	AA-	2,034,013	2,425,876
JPMORGAN CHASE & CO GLOBAL SR	4.750	3/1/2015	AA-	4,887,150	4,664,842
JPMORGAN CHASE & CO SR NT	6.000	1/15/2018	AA-	5,001,619	4,847,333
KAR HLDGS INC SR SUB NT	10.000	5/1/2015	NR	1,120,000	940,800
KAUPTHING BK HF MTN 144A	5.750	10/4/2011	A1	3,938,250	3,723,838
KAUPTHING BK TR #SR00003 144A	VAR	1/15/2010	A1	84,000	86,781
KB HOME SR NT	5.875	1/15/2015	BB	651,731	610,050
KB HOME SR NT	7.250	6/15/2018	BB	7,178,472	6,228,000
KELLOGG CO NT SER B	6.600	4/1/2011	BBB+	5,339,024	5,249,983
KELLOGG CO SR NT	5.125	12/3/2012	BBB+	4,998,250	5,056,154
KELLOGG CO SR NT	4.250	3/6/2013	BBB+	5,908,786	5,828,793
KFW	3.750	6/27/2011	NR	5,885,545	5,939,471
KI HLDGS INC SR DISC NT	VAR	11/15/2014	B-	350,875	429,875
KIMBERLY CLARK CORP BD	5.625	2/15/2012	AA-	9,914,600	10,375,381
KIMBERLY CLARK CORP NT	6.625	8/1/2037	A+	9,964,467	10,527,148
KINDER MORGAN ENERGY PARTNERS	5.800	3/15/2035	BBB	942,570	959,154
KINDER MORGAN ENERGY PARTNERS	5.950	2/15/2018	BBB	7,839,525	7,753,272
KINDER MORGAN FIN CORP ULC	5.700	1/5/2016	BB	1,177,919	1,183,700

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KINDER MORGAN FIN CORP ULC GTD	5.350	1/5/2011	BB	9,617,300	9,650,000
KINDER MORGAN INC REORGANIZED	5.150	3/1/2015	BB	1,350,512	1,385,525
KINDER MORGAN INC SR NT	6.500	9/1/2012	BBB	12,269,814	11,917,425
KOHL'S CORP NT	6.300	3/1/2011	A-	5,613,000	5,055,683
KOPPERS INC PA SR SECD NT	9.875	10/15/2013	B	914,080	852,600
KRAFT FOODS INC BD	7.000	8/11/2037	BBB+	8,081,183	7,946,034
KREDITANST FUR WIE MTN GBP1000	4.750	12/7/2010	AAA	4,045,628	4,045,628
KREDITANSTALT FUR WIEDERAUFBAU	8.500	7/16/2010	NR	1,608,469	1,352,452
KREDITANSTALT FUR WIEDERAUFBAU	5.500	12/7/2015	AAA	3,337,821	3,337,821
KREDITANSTALT FUR WIEDERAUFBAU	3.500	5/16/2013	AAA	9,954,000	9,797,900
KREDITANSTALT FUR WIEDERAUFBAU	4.500	7/16/2018	AAA	9,969,700	9,958,100
KREDITANSTALT FUR WIEDERAUFBAU	4.250	6/15/2010	AAA	9,968,000	10,191,500
KREDITANSTALT FUR WIEDERAUFBAU	5.000	6/1/2010	AAA	19,980,200	20,625,798
KREDITANSTALT FUR WIEDERAUFBAU	5.500	1/25/2010	AAA	39,538,104	39,597,617
KREDITANSTALT FUR WIEDERF	4.875	10/19/2009	AAA	9,971,600	10,244,838
KROGER CO NT	5.500	2/1/2013	BBB-	5,091,900	5,001,976
KROGER CO NT	6.750	4/15/2012	BBB-	5,414,025	5,229,911
KROGER CO SR NT	5.000	4/15/2013	BBB-	9,887,830	9,795,360
L 3 COMMUNICATIONS CORP SR SUB	7.625	6/15/2012	BB+	423,625	404,000
L3 COMMUNICATIONS CORP SR	6.375	10/15/2015	BB+	1,906,906	1,799,875
LAKESIDE FOODS INC	6.610	2/1/2016	NR	13,600,000	12,240,000
LAMAR MEDIA CORP SR SUB NT	6.625	8/15/2015	BB-	1,129,625	1,023,750
LAMAR MEDIA CORP SR SUB NT SER	6.625	8/15/2015	BB-	47,434	45,500
LAMAR MEDIA CORP SR SUB NT SER	6.625	8/15/2015	BB-	1,201,049	1,137,500
LEGG MASON MTG 02 CTL 1 KOHLS	7.330	2/1/2023	NR	3,102,690	3,151,123
LEHMAN BROTHERS HLDGS #TR00468	4.375	11/30/2010	A	4,747,350	4,778,907
LEHMAN BROTHERS HLDGS INC	6.200	9/26/2014	A	4,838,700	4,764,353
LEHMAN BROTHERS HLDGS INC MTN	6.000	7/19/2012	A	4,856,467	4,844,666
LEHMAN BROTHERS HLDGS TR 00387	6.625	1/18/2012	A+	10,806,263	9,917,109
LEHMAN BROTHERS MTN # TR 00476	4.800	3/13/2014	A	9,473,300	8,988,955
LEHMAN BROTHERS MTN #TR00522	3.950	11/10/2009	A+	4,989,750	4,828,421
LEHMAN BROTHERS MTN #TR00636	5.750	5/17/2013	A	14,568,750	14,240,420
LENNAR CORP SR NT SER B	5.600	5/31/2015	BB	1,438,105	1,115,156
LEVEL 3 FING INC SR GTD NT	9.250	11/1/2014	CCC+	2,439,688	2,202,200
LEVEL 3 FING INC SR NT	12.250	3/15/2013	CCC+	555,423	528,281
LEVI STRAUSS & CO NEW SR NT	9.750	1/15/2015	B-	1,725,125	1,658,250
LILLY ELI & CO	7.125	6/1/2025	AA	5,973,172	5,649,694
LILLY ELI & CO NT	5.200	3/15/2017	AA	4,996,500	4,971,059
LOCKHEED MARTIN CORP NT	4.121	3/14/2013	A-	5,000,000	4,849,934
LOWES COMPANIES INC	5.500	10/15/2035	A+	4,958,500	4,208,622
LOWES COMPANIES INC	5.800	10/15/2036	A+	4,839,550	4,386,416
LOWES COS INC NT	5.600	9/15/2012	A+	4,991,550	5,152,445
LS SENIOR LOAN FUND	0.000	N/A	NR	10,308,012	10,308,012
LUCENT TECHNOLOGIES BDS	6.450	3/15/2029	B	9,125,338	8,445,600
LUCENT TECHNOLOGIES INC DEBS	6.500	1/15/2028	BB-	220,738	183,600
LYONDELL BASELL 1ST LIEN TL	0.000	6/12/2014	NR	875,955	838,481
MACDERMID INC SR SUB NT 144A	9.500	4/15/2017	CCC+	375,000	339,375
MACYS RETAIL HLDGS INC SR DEB	6.790	7/15/2027	NR	236,819	225,456
MAJAPAHIT HOLD (REGS)	7.750	10/17/2016	BB-	2,079,000	2,068,500
MALAYSIA	3.461	7/31/2013	NR	917,787	848,267
MALAYSIA	3.833	9/28/2011	A+	4,975,012	4,747,418
MALAYSIA	3.869	4/13/2010	NR	5,872,859	6,096,539
MALAYSIA	3.718	6/15/2012	NR	32,167,588	32,838,716
MALAYSIA BDS	7.500	7/15/2011	BAA2	115,574	108,855
MALAYSIA BDS	3.756	4/28/2011	NR	30,073,506	31,384,885
MARATHON OIL CORP SR NT	6.600	10/1/2037	BBB+	5,272,450	4,885,582
MARATHON OIL CORP SR NT	6.000	10/1/2017	BBB+	4,966,600	4,953,149
MARATHON OIL CORP SR NT	5.900	3/15/2018	BBB+	7,923,961	7,864,561

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MARCUS CORP SER A SR TR A	5.890	4/17/2018	NR	15,000,000	14,435,550
MARCUS CORPORATION SER D	7.930	4/1/2012	NR	12,000,000	12,451,680
MARFRIG OVERSEAS LTD 144A	9.625	11/16/2016	B+	1,045,013	940,800
MARKWEST ENERGY PARTNERS 144A	8.750	4/15/2018	B+	942,750	920,250
MARQUEE HLDGS INC SR DISC NT	VAR	8/15/2014	CCC+	528,938	510,250
MASHANTUCKET WESTERN 144A	8.500	11/15/2015	BB+	650,000	573,625
MASTR ADJ RT MTG 06 2 PT 5 A1	VAR	5/25/2036	AAA	2,756,379	2,564,521
MASTR RESECURITATION 2008-4	VAR	6/27/2036	AAA	6,596,054	6,596,054
MAY DEPT STORES CO GTD	5.950	11/1/2008	BBB-	2,494,152	2,493,054
MBIA INS CORP NTS 144A	VAR	1/15/2033	A	313,950	286,350
MBNA AMER-EURO NO7 NTS EUR1000	5.450	4/19/2011	AAA	2,586,075	4,419,861
MBNA AMERICA BANK N A Y	4.625	8/3/2009	AA+	4,901,450	5,041,932
MBNA CC MSTR NOTE BDS	4.150	4/19/2010	AAA	5,666,555	5,988,760
MELLON FDG CORP GTS SR NT	5.200	5/15/2014	AA-	4,988,400	4,892,771
MERCK	5.950	12/1/2028	AA-	10,512,612	9,848,757
MERIL2COM MERRILL COMMUN	0.000	11/27/2013	NR	2,025,000	1,584,725
MERRILL LYNCH & CO INC BRAZIL	10.710	3/8/2017	A2	583,255	619,107
MERRILL LYNCH & CO INC MEDIUM	5.450	2/5/2013	A	4,993,500	4,738,805
MERRILL LYNCH & CO INC MEDIUM	6.875	4/25/2018	A	10,022,030	9,481,709
MERRILL LYNCH & CO INC MEDIUM	6.050	8/15/2012	A	12,525,950	12,214,377
MERRILL LYNCH INC MTN #TR00528	5.770	7/25/2011	A	4,999,800	4,873,959
METROPCS WIRELESS INC SR NT	9.250	11/1/2014	B	1,325,000	1,275,313
MEX BONOS DE DESARROLLO GOVT	7.250	12/15/2016	A+	8,507,943	8,179,105
MEXICAN FIXED RATE	8.000	12/7/2023	NR	634,579	695,778
MEXICO (UNITED MEXICAN STATES)	5.625	1/15/2017	NR	4,110,593	4,006,926
MEXICO (UNITED MEXICAN STATES)	8.300	8/15/2031	BAA3	5,790,017	5,722,800
MEXICO (UNITED MEXICAN STATES)	8.000	12/17/2015	A+	6,871,953	6,851,413
MEXICO (UTD MEX ST) BDS	9.000	12/20/2012	A	8,643,696	10,312,978
MEXICO (UTD MEX ST) MTN	6.750	9/27/2034	NR	6,718,433	6,490,119
MEXICO (UTD MEX ST) NTS	6.625	3/3/2015	NR	1,282,742	1,254,825
MEXICO (UTD MEX ST) NTS	7.500	4/8/2033	NR	2,643,725	2,564,084
MEXICO GOVERNMENT OF BDS	8.125	12/30/2019	BAA3	175,794	174,240
MEXICO UTD MEX ST	8.000	12/19/2013	NR	26,857,889	29,515,917
MEXICO(UNITED MEXICAN STATES)	6.375	1/16/2013	NR	1,979,945	1,970,513
MEXICO(UNITED MEXICAN STATES)	7.750	12/14/2017	NR	7,909,026	7,419,948
MGM MIRAGE SR NT	8.500	9/15/2010	BB	360,063	345,625
MGM MIRAGE SR SUB NTS	8.375	2/1/2011	B+	313,125	289,500
MICHAELS STORES INC SR NT	10.000	11/1/2014	CCC	1,095,625	931,219
MICHAELS STORES INC SR SUB NT	11.375	11/1/2016	CCC	476,125	357,750
MIRANT AMERICAS ESC GEN INC	7.625	5/1/2006	NR	0	0
MIRANT AMERICAS GENERATION SR	8.500	10/1/2021	B-	985,795	909,188
MIRANT NORTH AMER LLC	7.375	12/31/2013	B-	1,284,969	1,263,844
MOBIL CORP 1996-A	6.970	7/2/2017	AAA	7,173,922	8,242,909
MODINE MFG CO SR NT DUE 2015	5.260	9/29/2015	NR	5,001,807	4,448,150
MONTELL FIN CO BV GTD NT 144A	8.100	3/15/2027	B-	809,025	603,000
MOOG INC SR SUB NT	6.250	1/15/2015	BB-	1,126,500	1,116,250
MORGAN STANLEY GLOBAL MEDIUM	6.625	4/1/2018	A+	10,146,150	9,545,091
MORGAN STANLEY GLOBAL MTN	5.750	8/31/2012	A+	4,999,700	4,892,841
MORGAN STANLEY GLOBAL NT	5.300	3/1/2013	A+	4,980,450	4,772,734
MORGAN STANLEY NT	5.450	1/9/2017	A+	4,797,450	4,469,482
MORGAN STANLEY SR NT	6.000	4/28/2015	A+	12,958,500	12,314,253
MOTOROLA INC NTS	7.625	11/15/2010	BBB+	1,806,145	1,622,337
MOTOROLA INC SR NT	8.000	11/1/2011	BBB	5,593,250	5,087,750
NALCO CO SR SUB NT	8.875	11/15/2013	B-	1,610,588	1,563,125
NATIONAL GUARDIAN LIFE	9.320	12/15/2020	NR	25,500,000	28,872,375
NATIONAL GUARDIAN LIFE INS CO	8.290	9/15/2023	NR	14,500,000	15,593,155
NATIONAL MENTOR HLDGS INC	11.250	7/1/2014	CCC+	700,000	719,250
NATIONAL RURAL UTILS	6.550	11/1/2018	A+	5,389,555	5,260,950

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NATIONAL RURAL UTILS COOP FIN	5.500	7/1/2013	A+	9,984,400	10,126,692
NATIONAL RURAL UTILS COOP FIN	5.450	4/10/2017	A+	14,783,400	14,658,956
NATIONAL RURAL UTILS CORP FIN	4.750	3/1/2014	A+	9,644,500	9,670,151
NAVIOS MARITIME HLDGS INC SR	9.500	12/15/2014	B+	1,142,134	1,175,875
NEILFINAN	0.000	8/8/2013	NR	1,466,390	1,373,867
NEIMAN MARCUS GROUP INC	10.375	10/15/2015	B	1,043,188	1,000,000
NELLS AF S A R L SR NT 144A	8.375	8/15/2015	B-	3,413,588	2,228,850
NETHERLANDS GOVERNMENT	4.500	7/15/2017	NR	23,281,382	22,778,642
NEW SOUTH WALES TREASURY CORP	5.500	3/1/2017	AAA	52,519,444	60,570,346
NEW STH WALES TSY BDS	5.500	8/1/2014	AAA	15,690,851	17,714,371
NEW ZEALAND GOVT	6.000	4/15/2015	AAA	5,215,335	5,548,540
NEWMARKET CORP SR NT	7.125	12/15/2016	NR	1,125,000	1,116,563
NEWPAGE CORP SR SECD NT	10.000	5/1/2012	B-	154,359	151,875
NEXTEL COMMUNICATIONS INC SR	5.950	3/15/2014	BB	2,803,669	2,909,063
NEXTEL COMMUNICATIONS INC SR	7.375	8/1/2015	BB	3,390,156	3,517,540
NEXTEL COMMUNICATIONS INC SR	6.875	10/31/2013	BB	6,572,904	6,253,000
NGC CORP CAP TR I SER B	8.316	6/1/2027	CCC	1,372,750	1,198,063
NGC CORP SR DEB	7.625	10/15/2026	CCC+	2,292,256	2,012,750
NGC CORP SR DEBS	7.125	5/15/2018	CCC+	1,761,645	1,827,000
NORCRAFT COS LP	9.000	11/1/2011	B-	856,000	804,000
NORDIC INVESTMENT BANK	5.150	7/26/2017	NR	3,790,550	3,827,005
NORFOLK SOUTHN CORP NT	5.257	9/17/2014	BBB+	10,147,100	9,753,469
NORFOLK SOUTHN CORP SR NT	6.750	2/15/2011	BBB+	11,147,520	10,376,888
NORFOLK SOUTHN CORP SR NT 144A	5.750	4/1/2018	BBB+	9,900,668	9,829,037
NORTEK INC SR SUB NT	8.500	9/1/2014	CCC+	450,000	288,000
NORTEL NETWORKS LTD SR NT	10.125	7/15/2013	B-	1,854,406	1,857,250
NORTHERN STS PWR CO MINN 1ST	5.250	3/1/2018	A	4,961,718	4,931,754
NORTHERN STS PWR CO MINN 1ST	6.250	6/1/2036	A	4,982,450	5,079,555
NORTHERN TELECOM CAP CORP	7.875	6/15/2026	B-	1,346,925	1,061,775
NORTHERN TELECOM LTD NT	6.875	9/1/2023	B-	798,656	681,600
NORWAY KINGDOM BDS	5.500	5/15/2009	AAA	9,031,237	9,955,836
NORWAY KINGDOM OF BDS	6.000	5/16/2011	AAA	6,393,936	6,953,686
NOTA DO TESOIRO NACIONAL	10.000	1/1/2014	NR	4,414,232	4,210,637
NOTA DO TESOIRO NACIONAL	10.000	1/1/2017	NR	16,472,697	17,776,039
NOVA CHEMICALS CORP SR NT	6.500	1/15/2012	B+	1,859,281	1,722,875
NRG ENERGY INC SR NT	7.375	2/1/2016	B	2,217,213	2,047,219
NRP OPERATING LLC SR NT SER E	5.820	3/28/2024	NR	6,000,000	5,714,640
NSTAR ELEC CO SR NT	5.625	11/15/2017	A+	7,965,040	7,966,265
NSTAR NT	8.000	2/15/2010	A-	9,955,683	10,567,136
NTK HLDGS INC	VAR	3/1/2014	CCC	635,563	420,875
NTL CABLE PLC SR NT	8.750	4/15/2014	B-	197,000	188,000
NTL CABLE PLC SR NT	9.125	8/15/2016	B-	731,438	703,125
ONTARIO (PROVINCE OF)	6.250	6/16/2015	NR	7,772,674	7,875,544
ONTARIO PROV CDA BD	5.000	10/18/2011	AA	9,975,500	10,312,233
ONTARIO PROV CDA BD DTD 05/24/	4.950	6/1/2012	AA	4,996,000	5,173,975
ORACLE CORP NT	6.500	4/15/2038	A	5,745,470	5,677,158
OVERSEAS SHIPHOLDING GRP INC	7.500	2/15/2024	BB+	4,000,000	3,670,000
OWENS BROCKWAY GLASS CONTAINER	8.250	5/15/2013	BB	696,469	691,875
OWENS BROCKWAY GLASS CONTAINER	6.750	12/1/2014	BB	657,813	700,000
OWENS ILL INC SR DEB	7.500	5/15/2010	B	890,625	915,750
PACCAR FINANCIAL EUROPE BV	5.125	5/19/2011	NR	1,534,534	1,543,488
PACIFIC BELL	6.625	10/15/2034	A	5,157,848	4,893,350
PACKAGING DYNAMICS FIN 144A	10.000	5/1/2016	B-	1,329,563	881,125
PANAMA (REP OF)	9.375	1/16/2023	NR	428,175	423,225
PANAMA (REP OF) BDS	8.125	4/28/2034	NR	727,500	710,250
PANAMA (REPUBLIC OF)	7.125	1/29/2026	NR	2,231,155	2,420,501
PANAMA (REPUBLIC OF)	7.250	3/15/2015	NR	2,841,078	2,950,875
PANAMA (REPUBLIC OF)	6.700	1/26/2036	BB	6,495,500	6,277,500

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PANAMA REP BDS	9.375	4/1/2029	NR	5,172,005	5,228,693
PANAMA REP OF BDS	8.875	9/30/2027	BA1	2,464,182	2,531,344
PANAMSAT CORP NEW DEB	6.875	1/15/2028	BB+	1,014,000	930,000
PARK PL ENTMT CORP SR SUB NT	7.875	3/15/2010	B-	501,625	507,639
PATTERSON COS SER A- A-1	4.630	3/25/2013	NR	3,000,000	2,893,710
PEABODY ENERGY CORP SR NT	7.375	11/1/2016	BB	781,625	748,125
PEABODY ENERGY CORP SR NT	6.875	3/15/2013	BB	864,063	877,188
PEMEX PROJ FDG MASTER TR MTN	6.625	6/15/2038	BBB+	1,401,162	1,372,625
PEMEX PROJ FDG MASTER TR REGS	6.625	6/15/2038	NR	4,734,972	4,651,125
PEMEX PROJECT FDG	6.375	8/5/2016	BBB	85,385	109,856
PENTAIR INC SR NT SER D	5.870	5/17/2017	NR	10,000,000	9,387,000
PEPCO HLDGS INC NT	4.000	5/15/2010	BBB-	6,101,641	6,053,414
PEPSIAMERICAS INC NT	5.625	5/31/2011	A	9,914,700	10,183,627
PEPSIAMERICAS INC NT	5.750	7/31/2012	A	10,111,783	10,281,881
PEPSIAMERICAS INC NT	4.875	1/15/2015	A	15,506,409	15,592,255
PERTO-CDA SR NT	6.050	5/15/2018	BBB	6,911,529	6,880,929
PERU (REP OF)	9.875	2/6/2015	NR	1,177,900	1,123,550
PERU (REPUBLIC OF)	7.350	7/21/2025	NR	2,478,300	2,794,000
PERU (REPUBLIC OF)	6.550	3/14/2037	NR	4,335,195	4,294,500
PERU (REPUBLIC)	8.200	8/12/2026	BBB+	1,551,990	1,855,072
PETRO CDA SR NT	5.350	7/15/2033	BBB	4,162,250	4,067,019
PETRO CDA SR NT	4.000	7/15/2013	BBB	4,976,900	4,717,675
PETROBRAS INTL FIN CO	5.875	3/1/2018	NR	2,015,311	1,966,826
PETROLEOS DE VENEZUELA SA	5.250	4/12/2017	BB-	4,194,252	4,167,240
PETROLIAM NASIONAL BDS USD REG	7.750	8/15/2015	A-	455,419	462,028
PETRONAS CAPITAL BDS USD1000	7.875	5/22/2022	A-	3,515,134	3,466,563
PETRONAS CAPITAL GTD NTS REGS	7.000	5/22/2012	A-	1,838,324	1,838,295
PETROPLUS FIN LTD GTD SR 144A	6.750	5/1/2014	BB-	741,000	678,750
PETROPLUS FIN LTD GTD SR 144A	7.000	5/1/2017	BB-	1,164,375	1,014,875
PFIZER INC NT	3.300	3/2/2009	AAA	4,987,450	5,014,750
PFIZER INC NTS	1.200	2/22/2011	AAA	1,695,982	1,859,369
PHILIPPINES (REP OF BDS)	8.875	3/17/2015	NR	505,875	535,563
PHILIPPINES (REP OF)	9.500	2/2/2030	NR	997,586	1,173,250
PHILIPPINES (REP OF) BDS	9.375	1/18/2017	BA1	10,333,424	10,367,888
PHILIPPINES (REPUBLIC OF)	8.000	1/15/2016	NR	929,921	896,256
PHILIPPINES (REPUBLIC OF)	7.750	1/14/2031	NR	3,328,396	3,858,818
PHILIPPINES (REPUBLIC OF)	7.500	9/25/2024	NR	3,681,132	4,565,605
PHILIPPINES REP OF BDS	8.250	1/15/2014	BA1	920,150	898,475
PHILIPPINES(REPUBLIC OF) BDS	9.875	1/15/2019	BA1	883,667	979,520
PHILLIPINES (REPUBLIC OF)	8.000	1/15/2016	NR	208,220	214,672
PHILLIPS PETE CO NT	8.750	5/25/2010	A	6,651,020	6,485,849
PHILLIPS PETROLEUM CO NTS	6.375	3/30/2009	A-	4,941,718	4,964,860
PILGRIMS PRIDE CORP SR SUB NT	9.250	11/15/2013	B	266,250	252,500
PINNACLE ENTMT INC SR SUB NT	8.250	3/15/2012	B-	227,940	221,063
PINNACLE ENTMT INC SR SUB NT	8.750	10/1/2013	B-	507,500	500,000
PINNACLE ENTMT INC SR SUB NT	7.500	6/15/2015	B+	1,428,613	1,109,250
PIONEER NAT RES CO SR NT	6.650	3/15/2017	BB+	1,053,250	1,032,284
PIONEER NAT RES CO SR NT	6.875	5/1/2018	BB+	1,125,193	1,098,150
PIONEER NAT RES CO SR NTS	7.200	1/15/2028	BB+	2,725,561	2,560,149
POLAND (REPUBLIC OF)	4.750	4/25/2012	A	10,174,975	13,134,609
POLAND (REPUBLIC OF)	5.250	10/25/2017	A	41,092,999	42,453,623
PORTUGAL (REPUBLIC OF)	4.350	10/16/2017	AA-	2,859,073	2,928,986
PPG INDS INC NT	5.750	3/15/2013	A-	12,071,168	12,126,373
PRAXAIR INC NT	5.250	11/15/2014	A	4,988,400	5,004,337
PRAXAIR INC NT	3.950	6/1/2013	A-	9,467,320	9,093,225
PRIME MTG 06-2 P/T CL I-A1-4	6.250	11/25/2036	BBB	4,882,754	4,873,316
PROCTER & GAMBLE INTL NT 144A	5.300	7/6/2009	AA-	9,985,200	10,225,160
PSYCHIATRIC SOLUTIONS INC SR	7.750	7/15/2015	B-	1,814,910	1,782,000

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PULTE HOMES INC GTD SR NT	6.000	2/15/2035	BB	1,556,566	1,430,831
PULTE HOMES INC NT	6.375	5/15/2033	BB	1,431,721	1,216,750
QUAD/GRAPHICS 01-1 TRANCHE A	7.460	4/10/2016	NR	3,375,000	3,512,970
QUAD/GRAPHICS 01-1 TRANCHE C	7.810	4/10/2021	NR	10,000,000	10,645,400
QUEENSLAND TREASURY CORP	6.000	10/14/2015	AAA	19,880,671	23,246,667
QUICKSILVER RES INC SR NT	7.750	8/1/2015	B+	764,576	767,250
QUICKSILVER INC ST NT	6.875	4/15/2015	B	445,500	403,750
QWEST CAP FDG INC NT	7.750	2/15/2031	B	5,510,294	4,970,075
QWEST COMMUNICATIONS INTL	VAR	2/15/2014	B+	443,313	418,000
QWEST COMMUNICATIONS INTL B	7.500	2/15/2014	B+	1,127,750	1,068,750
QWEST CORP	8.875	3/15/2012	BB	54,125	51,000
QWEST CORP NT	6.500	6/1/2017	BBB-	176,400	159,750
R H DONNELLEY CORP SR NT	6.875	1/15/2013	B-	1,029,575	702,100
R H DONNELLEY SR NT A-4 144A	8.875	10/15/2017	B-	3,769,888	2,504,950
RADIO ONE INC SR SUB NT	8.875	7/1/2011	B	1,174,250	935,000
RADNOR HLDGS CORP SR NT	11.000	3/15/2010	CCC-	612,625	3,375
RATHGIBSON INC SR NT	11.250	2/15/2014	B	1,233,214	1,125,063
RAYTHEON CO NT	5.500	11/15/2012	BBB	5,066,085	5,118,285
RBS GLOBAL INC REXNORD CORP SR	9.500	8/1/2014	B-	1,183,250	1,133,875
RBSGC STRUCTURED 08-A CL A1	5.500	11/25/2035	AAA	7,010,950	7,010,950
READERS DIGEST ASSN 144A	9.000	2/15/2017	CCC	1,054,625	784,750
REGION BK BIRMINGHAM ALA	7.500	5/15/2018	NR	4,995,850	4,520,615
REPUBLIC OF ARGENTINA	VAR	2/26/2008	NR	466,797	467,623
REPUBLIC OF ARGENTINA	7.000	4/17/2017	NR	5,119,413	3,997,300
REPUBLIC OF ARGENTINA	3.000	4/30/2013	B+	5,267,940	5,077,408
REPUBLIC OF GHANA	8.500	10/4/2017	B+	3,701,250	3,589,600
REPUBLIC OF INDONESIA REG S	7.500	1/15/2016	BB-	534,424	508,000
REPUBLIC OF PERU	8.375	5/3/2016	NR	2,987,544	2,856,319
REPUBLIC OF PERU	7.350	7/21/2025	NR	3,631,375	4,014,000
REPUBLIC OF PERU BDS	8.750	11/21/2033	NR	671,303	661,775
REPUBLIC OF URUGUAY BDS	8.000	11/18/2022	NR	10,904,848	10,725,880
REPUBLICA ORIENTAL DEL URUGUAY	0.220	4/5/2027	BB-	1,984,852	2,162,974
REYNOLDS AMERN INC SR SECD NT	7.625	6/1/2016	BBB	2,189,836	2,277,896
RH DONNELLEY CORP	6.875	1/15/2013	B-	899,171	612,850
RH DONNELLEY CORP SR DISC NT	6.875	1/15/2013	B-	324,487	229,075
RH DONNELLEY CORP SR NT	8.875	1/15/2016	B-	701,139	426,000
RIO TINTO FIN USA LTD GTD NT	5.875	7/15/2013	BBB+	4,981,250	5,024,393
RIO TINTO FIN USA LTD NT	6.500	7/15/2018	BBB+	19,826,200	20,024,033
ROGERS CABLE INC	8.750	5/1/2032	BBB-	291,875	283,773
ROGERS WIRELESS INC SR SUB NT	8.000	12/15/2012	BB+	1,220,156	1,213,188
ROHM & HAAS CO DEB	7.850	7/15/2029	BBB	23,342,900	21,329,665
ROYAL BK OF SCOTLAND GROUP PLC	5.250	5/15/2013	AA-	4,535,369	4,420,684
RURAL CELLULAR CORP SR SUB NT	VAR	6/1/2013	CCC	1,150,000	1,152,875
RUSSIA FEDN BDS REG S	12.750	6/24/2028	BBB	2,140,181	2,125,500
RUSSIA FEDN BDS REG S	12.750	6/24/2028	BBB+	1,996,500	1,948,375
RUSSIAN FEDERATION	11.000	7/24/2018	BBB	2,111,218	2,186,028
RUSSIAN FEDERATION BDS REG S	VAR	3/31/2030	BBB+	23,632,539	23,699,876
RUSSIAN FEDERATION REG S	8.250	3/31/2010	BBB+	142,510	139,176
SAFEWAY INC	4.950	8/16/2010	BBB	2,008,421	2,008,421
SAFEWAY INC NT	4.125	11/1/2008	BBB-	9,045,860	9,005,670
SALEM COMM HLDG CORP SR SUB NT	7.750	12/15/2010	B-	1,024,319	927,113
SANDRIDGE ENERGY SR NT 144A	8.000	6/1/2018	B-	1,075,000	1,080,375
SANTANDER INTERNATIONAL DEBT S	5.125	4/11/2011	AA	2,417,760	2,392,765
SANTANDER ISSUANCES	VAR	7/25/2017	AA-	4,574,885	4,637,547
SAPPI PAPIER HLDG AG GTN 144A	7.500	6/15/2032	BB	1,353,757	1,238,912
SARA LEE CORP SR NT	3.875	6/15/2013	BBB+	9,503,900	9,205,674
SBARRO INC SR NT	10.375	2/1/2015	CCC	848,719	705,375
SECURITY HEALTH PLAN WISCONSIN	7.270	4/28/2019	NR	6,936,522	7,018,512

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SENECA GAMING CORP SR NT SER B	7.250	5/1/2012	BB	1,292,000	1,242,188
SENSUS METERING SYS INC SR SUB	8.625	12/15/2013	B-	735,000	665,000
SERBIA (REPUBLIC OF)	VAR	11/1/2024	BB-	3,136,124	3,143,300
SINCLAIR BROADCAST GROUP INC	8.000	3/15/2012	B	516,257	502,743
SINGAPORE (GOVT OF) BDS	2.625	4/1/2010	AAA	13,548,256	14,761,759
SINGAPORE (GOVT OF) BDS SGD100	4.375	1/15/2009	AAA	29,703,990	32,732,955
SLM COR MTN #TR 00007	5.375	1/15/2013	BBB-	508,625	507,500
SLM CORP MTN	6.500	6/15/2010	NR	267,132	271,388
SLM CORP MTN # TR 00002	5.125	8/27/2012	BBB-	43,113	44,250
SLM CORP MTN # TR 00005	5.050	11/14/2014	BBB-	1,894,186	1,786,900
SLM CORP MTN # TR 00015	5.000	4/15/2015	BBB-	886,452	860,050
SLM CORP MTN # TR 00022	5.000	6/15/2018	BBB-	669,847	633,913
SLM CORP MTN # TR 00024	5.625	8/1/2033	BBB-	510,350	508,200
SLM CORP MTN # TR 00057	5.375	5/15/2014	BBB-	633,276	615,600
SLM CORP MTN # TR 00077	4.000	1/15/2010	BBB-	97,213	102,300
SLM CORP MTN # TR 00104	8.450	6/15/2018	BAA2	3,197,390	3,110,917
SLM CORP MTN #TR00031	5.000	10/1/2013	BBB-	3,377,346	3,278,070
SLM CORP MTN #TR00100	5.400	10/25/2011	BAA2	44,000	45,500
SMUCKER J M CO SR NT	5.550	4/1/2022	NR	8,000,000	7,222,880
SMURFIT STONE CONTAINER ENT	8.000	3/15/2017	B-	2,308,788	2,168,000
SOCIALIST REP OF VIETNAM REGS	6.875	1/15/2016	BB	2,020,200	1,996,800
SOUTH AFRICA (REP OF)	10.000	2/28/2009	A+	5,934,019	5,174,610
SOUTH AFRICA (REP OF) NTS	7.375	4/25/2012	BBB	2,819,050	2,739,066
SOUTH AFRICA (REPUBLIC OF)	5.875	5/30/2022	NR	1,713,719	1,585,216
SOUTH AFRICA REP OF NTS	8.500	6/23/2017	BAA3	606,375	565,463
SOUTH AFRICA(REPUBLIC OF)	13.000	8/31/2010	A+	29,006,902	24,443,475
SOUTH CAROLINA ELEC & GAS CO	5.300	5/15/2033	A-	4,990,350	4,415,633
SOUTHERN STAR CENT CORP 144A	6.750	3/1/2016	BB+	621,864	641,250
SOUTHERN STAR CENT CORP SR NT	6.750	3/1/2016	BB+	348,964	332,500
SOUTHWEST AIRLS CO 95-A CL A-3	7.220	7/1/2013	A+	7,682,017	8,076,359
SOUTHWEST AIRLS CO 96-A CL A1	7.670	1/2/2014	A+	3,771,028	3,784,604
SOUTHWEST AIRLS CO NT	5.125	3/1/2017	A-	4,606,350	4,229,150
SOUTHWEST AIRLS CO P/T CTF	6.260	9/24/2012	A+	3,308,992	3,459,288
SPAIN (GOVT OF) BDS	6.000	1/31/2029	AAA	3,703,071	4,338,710
SPAIN (GOVT OF) BDS	5.400	7/30/2011	AAA	4,049,930	4,795,990
SPAIN (GOVT OF) BDS	5.150	7/30/2009	AAA	13,221,429	15,824,824
SPAIN (GOVT OF) BDS	5.750	7/30/2032	AAA	49,916,499	56,354,855
SPRINT CAP CORP	6.875	11/15/2028	BB	2,420,661	2,526,638
SPRINT CAPITAL CORP	6.900	5/1/2019	BB	2,937,370	3,217,793
ST GEORGE BANK LTD	6.500	6/24/2013	A+	3,021,111	3,041,292
STANDARD CHARTERED PLC	4.875	3/11/2011	NR	2,751,736	2,719,856
STATION CASINOS INC SR NT	7.750	8/15/2016	B+	1,168,000	898,875
STEEL DYNAMICS INC SR NT	6.750	4/1/2015	BB+	1,525,375	1,460,188
STEEL DYNAMICS INC SR NT 144A	7.375	11/1/2012	BB+	425,000	425,000
STH AFRICA (REP OF)	6.500	6/2/2014	NR	1,146,618	1,105,046
STONE CONTAINER FIN CO CDA II	7.375	7/15/2014	B-	1,335,831	1,276,000
STONE ENERGY CORP SR SUB NT	8.250	12/15/2011	B+	516,250	487,500
SVENSK EXPORTKREDIT	7.625	6/30/2014	NR	7,944,245	7,929,804
SWEDEN (KINGDOM OF)	5.500	10/8/2012	AAA	23,463,860	27,715,927
SWEDEN (KINGDOM OF)	4.000	12/1/2009	AAA	59,179,699	67,444,945
SWEDEN KINGDOM BDS SER 1041	6.750	5/5/2014	AAA	1,610,540	1,873,367
TARGA RES INC/TARGA RES FIN	8.500	11/1/2013	CCC+	2,175,438	2,107,000
TARGET CORP NT	6.500	10/15/2037	A+	2,303,578	2,213,753
TARGET CORP NT	6.000	1/15/2018	A+	7,484,645	7,536,183
TARGET CORP NT	6.350	11/1/2032	A+	10,298,050	9,433,392
TARGET CORP NT	6.350	1/15/2011	A+	16,067,330	16,667,708
TENNESSEE GAS PIPELINE CO NT	8.375	6/15/2032	BB	1,049,750	949,204
TENNESSEE GAS PIPELINES DEBS	7.000	10/15/2028	B	188,750	195,118

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TEREX CORP NEW SR SUB NT	8.000	11/15/2017	B+	1,475,000	1,463,938
TEXAS COMPETELE 1ST LIEN TERM	0.000	10/10/2014	NR	1,283,250	1,293,201
TEXAS COMPETITIVE 144A	10.250	11/1/2015	NR	3,285,469	3,185,000
TEXTRON FIN CORP SR SER B	4.590	9/14/2017	NR	10,000,000	9,442,500
THORNBURG MTG SECS 2005-3 B1	VAR	10/25/2045	AA	3,203,393	2,928,464
THORNBURG MTG SECS 2005-4 B-1	VAR	12/25/2045	AA	1,226,374	1,155,127
TIME WARNER CABLE INC	5.850	5/1/2017	BBB+	4,988,450	4,741,021
TIME WARNER CABLE INC DEB	7.300	7/1/2038	BBB+	10,598,748	10,501,936
TIME WARNER CABLE INC NT	6.200	7/1/2013	BBB+	10,041,524	10,187,881
TIME WARNER COS INC 100897	7.250	10/15/2017	BBB+	5,382,550	5,089,500
TIME WARNER INC BDS	6.875	6/15/2018	BBB+	8,087,274	7,685,329
TIME WARNER INC NEW NT	5.500	11/15/2011	BBB+	1,998,440	1,973,260
TOLL BROS FIN CORP GTD SR NT	5.150	5/15/2015	BBB-	337,155	319,200
TOLL CORP SR SUB NT	8.250	12/1/2011	BB+	1,994,363	2,036,588
TOYOTA MTR CR CORP #TR00452	4.400	10/1/2008	AAA	4,995,500	5,017,950
TOYOTA MTR CR CORP GLOBAL NT	4.250	3/15/2010	AAA	9,950,400	10,068,506
TOYS R US INC NT	7.875	4/15/2013	CCC+	364,700	318,825
TOYS R US INC NT	7.375	10/15/2018	CCC	7,555,191	5,942,200
TRANSCONTINENTAL GAS PIPE LINE	6.400	4/15/2016	BA1	150,000	149,813
TRANSDIGM INC SR SUB NT	7.750	7/15/2014	B-	1,038,219	1,012,188
TREASURY	4.750	12/7/2038	AAA	7,251,055	7,215,499
TREASURY	4.750	9/7/2015	AAA	26,841,886	28,008,744
TREASURY STK	5.000	9/7/2014	AAA	84,954,474	88,686,157
TREASURY STK (UK)	4.250	6/7/2032	AAA	31,191,143	30,337,265
TREASURY STK GBP1	4.250	3/7/2036	AAA	4,660,272	4,552,540
TRIBECOMP- TRIBINE COMPANY TL	0.000	5/14/2009	NR	1,303,581	1,367,348
TRIBUNE CO NEW NT	5.250	8/15/2015	CCC	2,764,819	1,319,700
TURKEY (REP OF)	7.375	2/5/2025	NR	2,679,950	2,462,628
TURKEY (REP OF)	6.875	3/17/2036	NR	6,197,945	5,548,331
TURKEY (REPUBLIC OF)	8.000	2/14/2034	NR	2,599,390	2,356,186
TURKEY (REPUBLIC OF)	10.000	2/15/2012	BB	2,612,784	2,572,478
TURKEY (REPUBLIC OF)	16.000	3/7/2012	NR	3,236,551	3,215,791
TURKEY (REPUBLIC OF)	7.250	3/5/2038	NR	4,913,575	4,453,986
TURKEY (REPUBLIC OF)	7.000	9/26/2016	NR	10,398,070	9,869,275
TXU CORP SR NT SER P	5.550	11/15/2014	CCC	3,850,113	3,726,176
TXU CORP SR NT SER Q	6.500	11/15/2024	CCC	3,056,698	2,608,158
TXU CORP SR NT SER R	6.550	11/15/2034	CCC	385,239	346,080
TYCO ELECTRONICS GROUP S A SR	6.550	10/1/2017	BAA2	5,092,629	4,918,046
TYCO ELECTRONICS GROUP S A SR	7.125	10/1/2037	BAA2	5,543,235	5,384,925
TYCO INTL GROUP SA NT	6.125	11/1/2008	BBB+	5,396,300	5,015,650
TYCO INTL GROUP SA SR NT	6.375	10/15/2011	BBB+	5,241,850	5,100,758
U S BK NATL ASSN MTN #TR00237	4.400	8/15/2008	AA1	5,000,000	5,005,450
U S TREAS NTS	3.250	12/31/2009	AAA	10,239,844	10,121,500
U S TREASURY BONDS	7.250	5/15/2016	AAA	2,884,550	3,047,399
U S TREASURY BONDS	7.125	2/15/2023	AAA	13,578,383	14,078,570
U S TREASURY BONDS	6.250	5/15/2030	AAA	14,537,884	15,016,248
U S TREASURY BONDS	8.000	11/15/2021	AAA	17,111,657	18,982,461
U S TREASURY BONDS	7.875	2/15/2021	AAA	24,356,156	24,391,887
U S TREASURY BONDS	5.250	11/15/2028	AAA	29,834,363	30,637,124
U S TREASURY BONDS	6.000	2/15/2026	AAA	31,518,484	31,487,113
U S TREASURY BONDS	6.125	11/15/2027	AAA	39,327,072	39,935,378
U S TREASURY BONDS	7.625	2/15/2025	AAA	39,768,750	40,842,599
U S TREASURY BONDS	5.250	2/15/2029	AAA	40,604,689	41,213,663
U S TREASURY BONDS	6.375	8/15/2027	AAA	42,591,055	41,525,126
U S TREASURY BONDS	6.875	8/15/2025	AAA	104,221,062	105,177,972
U S TREASURY BONDS	6.250	8/15/2023	AAA	142,316,486	141,505,284
U S TREASURY NOTE	4.625	12/31/2011	AAA	10,537,705	10,580,851
U S TREASURY NOTES	5.000	8/15/2011	AAA	1,027,656	1,062,140

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NAME	COUPON	MATURITY DATE	RATING	COST	FAIR VALUE
U S TREASURY NOTES	4.500	4/30/2012	AAA	2,111,402	2,201,892
U S TREASURY NOTES	3.500	2/15/2018	NR	5,164,638	5,100,243
U S TREASURY NOTES	3.625	5/15/2013	AAA	5,806,641	6,087,420
U S TREASURY NOTES	4.250	8/15/2013	AAA	11,382,509	11,331,649
U S TREASURY NOTES	4.875	2/15/2012	AAA	12,637,938	12,835,196
U S TREASURY NOTES	4.000	2/15/2014	AAA	20,751,504	20,889,494
U S TREASURY NOTES	3.625	6/15/2010	AAA	27,642,305	27,539,728
U S TREASURY NOTES	4.125	5/15/2015	AAA	218,580,469	217,039,194
U S TREASURY NTS	4.125	8/31/2012	AAA	8,505,000	8,279,600
U S WEST CAP FDG INC	6.500	11/15/2018	B	943,363	926,600
U S WEST CAP FDG INC	6.875	7/15/2028	B	3,794,325	3,636,000
U S WEST COMMUNICATIONS INC	7.500	6/15/2023	BBB-	196,500	178,856
U S WEST COMMUNICATIONS INC	7.250	9/15/2025	BB	1,226,250	1,119,588
U S WEST COMMUNICATIONS INC	6.875	9/15/2033	BBB-	3,378,056	2,988,730
UB BK NATL ASSN MTN #TR00230	4.950	10/30/2014	AA	4,724,330	4,858,792
UK (GOVT OF) GBP1	4.750	6/7/2010	AAA	4,334,243	4,735,283
UK CONVERSION	9.000	7/12/2011	AAA	2,280,893	2,195,334
UK TREASURY	8.000	6/7/2021	AAA	6,342,961	6,135,592
UK TREASURY	4.750	3/7/2020	AAA	19,822,112	21,084,636
UK TREASURY	8.750	8/25/2017	AAA	45,002,598	41,678,670
UKRAINE (REP OF) BDS	6.875	3/4/2011	B+	533,531	515,891
UKRAINE (REP OF) BDS	6.875	3/4/2011	NR	1,671,250	1,663,875
UKRAINE (REP OF) BDS REG S	7.650	6/11/2013	BB-	6,099,860	5,555,938
UKRAINE GOVERNMENT REGS	6.750	11/14/2017	B+	6,122,317	5,446,800
UMBRELLA ACQUISITION INC 144A	9.750	3/15/2015	CCC	1,562,188	1,157,625
UNICREDIT SPA	4.875	2/12/2013	A+	1,754,499	1,811,498
UNION ELEC CO SR SECD NT	6.000	4/1/2018	BBB	2,990,940	2,875,376
UNION ELEC CO SR SECD NT	6.400	6/15/2017	BBB	4,995,600	5,005,658
UNION PAC CORP NT	6.125	1/15/2012	BBB	4,968,600	5,132,871
UNION PAC RR CO 03 1 03-1	4.698	1/2/2024	A	3,792,508	3,446,783
UNION PAC RR CO P/T 08-2	4.400	1/16/2016	NR	4,250,000	4,090,498
UNION PAC RR CO P/T 2008-3	4.200	4/30/2015	NR	3,250,000	3,133,000
UNION PLANTERS CORP SR NT	4.375	12/1/2010	A	4,982,900	4,751,937
UNISYS CORP SR NT	8.000	10/15/2012	BB-	715,000	614,900
UNITED HEALTH GROUP INC NT	6.625	11/15/2037	A-	9,180,785	8,519,616
UNITED KINGDOM (GOVT OF)	4.000	9/7/2016	AAA	21,227,195	21,441,896
UNITED KINGDOM (GOVT OF) BDS	4.250	12/7/2027	AAA	3,187,852	3,187,852
UNITED OVERSEAS BK LTD	VAR	9/3/2019	A-	573,113	549,806
UNITED RENTALS N A INC SR SUB	7.750	11/15/2013	B	1,152,350	1,156,000
UNITED RENTALS NORTH AMER INC	7.000	2/15/2014	B	1,729,563	1,689,500
UNITED STATES TREASURY NTS	4.625	11/15/2016	AAA	13,020,444	12,656,280
UNITED STATES TREASURY NTS	4.000	4/15/2010	AAA	13,709,805	14,358,540
UNITED SURGICAL PARTNERS INTL	9.250	5/1/2017	CCC+	575,000	529,000
UNITED SURGICAL PARTNERS INTL	8.875	5/1/2017	CCC+	581,844	558,000
UNIVISION COMM TERM LOAN	0.000	4/3/2009	NR	1,000,000	957,900
URUGUAY (REP OF)	7.875	1/15/2033	B	571,817	539,381
URUGUAY BDS	7.625	3/21/2036	NR	2,588,456	2,620,800
US TREAS-CPI INFLAT	1.750	1/15/2028	AAA	28,795,019	27,167,442
US TREAS-CPI INFLAT	3.500	1/15/2011	AAA	49,048,490	49,047,921
US TREAS-CPI INFLAT	2.375	1/15/2017	AAA	55,945,643	60,370,238
US TREAS-CPI INFLAT	2.000	1/15/2026	AAA	70,180,145	71,519,900
US TREAS-CPI INFLAT	2.375	1/15/2027	AAA	84,841,460	87,032,532
US TREAS-CPI INFLAT	2.000	1/15/2016	AAA	85,240,150	91,148,440
US TREAS-CPI INFLAT	2.375	4/15/2011	AAA	101,790,237	105,963,160
US TREAS-CPI INFLAT	2.500	7/15/2016	AAA	105,328,697	110,745,138
US TREAS-CPI INFLAT	2.000	4/15/2012	AAA	106,444,232	112,046,659
US TREAS-CPI INFLAT	1.625	1/15/2015	AAA	151,584,959	158,847,032
US TREAS-CPI INFLAT	3.000	7/15/2012	AAA	155,820,163	160,323,691

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US TREAS-CPI INFLAT	2.000	1/15/2014	AAA	151,933,709	161,598,689
US TREAS-CPI INFLATION INDEX	3.375	4/15/2032	AAA	24,343,567	25,153,518
US TREAS-CPI INFLATION INDEX	3.375	1/15/2012	AAA	27,219,782	27,600,107
US TREAS-CPI INFLATION INDEX	0.625	4/15/2013	AAA	28,050,429	28,299,764
US TREAS-CPI INFLATION INDEX	4.250	1/15/2010	AAA	49,980,180	48,134,907
US TREAS-CPI INFLATION INDEX	1.625	1/15/2018	AAA	63,900,527	63,660,965
US TREAS-CPI INFLATION INDEX	2.625	7/15/2017	AAA	74,659,053	79,103,594
US TREAS-CPI INFLATION INDEX	2.000	7/15/2014	AAA	95,113,562	100,184,971
US TREAS-CPI INFLATION INDEX	1.875	7/15/2015	AAA	110,653,642	115,491,021
US TREAS-CPI INFLATION INDEX	3.625	4/15/2028	AAA	145,521,208	148,073,015
US TREAS-CPI INFLATION INDEX	1.875	7/15/2013	AAA	144,800,404	155,639,252
US TREAS-CPI INFLATION INDEX	0.875	4/15/2010	AAA	159,814,613	166,543,827
US TREAS-CPI INFLATION INDEX	2.375	1/15/2025	AAA	189,824,664	190,582,777
US TREAS-CPI INFLATION INDEX	3.875	4/15/2029	AAA	214,164,008	215,811,939
USG CORP SR NT	7.750	1/15/2018	BB+	947,644	831,250
VALEANT PHARMACEUTICALS INTL	7.000	12/15/2011	BB-	1,166,750	1,216,125
VANGUARD HEALTH HLDGS	9.000	10/1/2014	CCC+	1,207,388	1,187,985
VEGASDELD SANDS DELAYED DRAW	0.000	5/28/2013	NR	305,000	293,868
VEGASLOAN- LAS VEGAS SAND TL	0.000	5/28/2013	NR	1,207,800	1,103,688
VENDANTA RES PLC SR 144A	9.500	7/18/2018	BB	2,250,000	2,238,750
VENEZEULA (REP OF) NTS REG S	7.000	12/1/2018	BB-	679,725	682,931
VENEZUEL (REPUBLIC OF) REG S	5.750	2/26/2016	BB-	7,038,352	6,406,250
VENEZUELA (REP OF)	7.650	4/21/2025	NR	4,936,352	5,105,175
VENEZUELA (REPUBLIC OF)	7.000	3/31/2038	NR	964,830	948,375
VENEZUELA (REPUBLIC OF)	8.500	10/8/2014	NR	1,244,507	1,209,506
VENEZUELA (REPUBLIC OF)	10.750	9/19/2013	NR	7,702,630	7,613,840
VENEZUELA (REPUBLIC OF) REGS	9.250	5/7/2028	NR	1,310,728	1,279,440
VENEZUELA (REPUBLIC OF) REGS	9.000	5/7/2023	NR	1,408,800	1,457,708
VENEZUELA REP CNV BDS	9.250	9/15/2027	B2	2,280,559	2,174,650
VENEZUELA REP OF	5.375	8/7/2010	BB-	1,691,100	1,703,700
VENEZUELA REP OF	9.375	1/13/2034	NR	3,115,296	2,752,416
VEOLIAN ENVIRONNEMENT NT	5.250	6/3/2013	BBB+	6,978,580	6,987,308
VERIZON COMMUNICATIONS INC NT	6.100	4/15/2018	A	7,526,787	7,453,908
VERIZON COMMUNICATIONS INC NT	5.500	2/15/2018	A	9,911,250	9,509,647
VERIZON COMMUNICATIONS INC NT	6.400	2/15/2038	A	11,970,120	11,174,892
VERIZON GLOBAL FDG CORP NT	7.250	12/1/2010	A	10,673,100	10,604,143
VIACOM INC SR DEB	6.875	4/30/2036	BBB	3,977,779	3,871,274
VIACOM INC SR NT	5.625	8/15/2012	BBB	9,909,000	9,813,844
VIACOM INC SR NT	7.700	7/30/2010	BBB	17,492,761	17,301,617
VIDEOTRON LTEE SR NT	6.875	1/15/2014	BB-	2,115,000	2,026,500
VIDEOTRON TLEE	6.375	12/15/2015	BB-	175,219	162,313
VIRGINIA ELE & PWR CO SR NT	6.000	1/15/2036	A-	5,031,850	4,724,109
VIRGINIA ELEC & PWR CO	4.100	12/15/2038	A-	9,816,300	10,015,600
VIRGINIA ELEC & PWR CO SR NT	5.100	11/30/2012	A-	2,998,980	2,977,815
VIRGINIA ELEC & PWR CO SR NT	5.950	9/15/2017	A-	4,980,600	5,058,581
VODAFONE GROUP EMTN	3.625	11/29/2012	A-	2,205,658	2,205,658
VODAFONE GROUP PLC	5.000	9/15/2015	A2	9,745,950	9,458,687
VODAFONE GROUP PLC NEW NT	5.375	1/30/2015	A-	5,017,050	4,862,887
VODAFONE GROUP PLC NEW NT	5.000	12/16/2013	A-	9,497,100	9,725,073
WACHOVIA BK MTN TR #SB 00004	4.875	2/1/2015	A+	4,781,850	4,524,628
WACHOVIA BK NATL ASSN #SB00005	5.600	3/15/2016	A+	10,024,100	9,298,144
WACHOVIA CORP 2ND NEW NT	3.625	2/17/2009	A+	4,988,550	4,942,950
WACHOVIA CORP GBL MTN #SR00025	5.700	8/1/2013	A+	4,990,000	4,862,292
WAL MART STORES INC NT	5.250	9/1/2035	AA	4,716,450	4,332,473
WAL MART STORES INC NT	5.800	2/15/2018	AA	5,241,700	5,173,772
WAL MART STORES INC NT	6.875	8/10/2009	AA	6,644,147	6,225,510
WAL MART STORES INC NT	6.500	8/15/2037	AA	15,686,345	15,924,148
WALGREEN CO CTL P/T 07F	5.970	7/15/2031	NR	4,502,026	4,268,236

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WAL-MART STORES INC NT	6.200	4/15/2038	AA	1,692,957	1,668,424
WAL-MART STORES INC NT	4.250	4/15/2013	AA	2,992,770	2,969,259
WAL-MART STORES INC NT	4.125	7/1/2010	AA	9,992,000	10,122,291
WAMU MTG P/T 05-6 CL 2-A-1	5.500	8/25/2035	AAA	2,628,000	2,658,485
WASHINGTON MUT BK MTN #SB00001	6.875	6/15/2011	BBB-	10,337,250	8,700,000
WASHINGTON MUT INC NT	5.500	8/24/2011	BBB-	786,500	730,400
WASHINGTON MUT INC SUB NT	4.625	4/1/2014	BB+	186,025	159,800
WASHOVIA BK NATL ASSN MTN	6.600	1/15/2038	A+	9,979,200	8,745,120
WELLS FARGO & CO NEW MTN 00018	3.120	8/15/2008	AA-	5,000,000	4,993,750
WELLS FARGO & CO NEW SR NT	5.250	10/23/2012	AA+	5,060,800	4,982,310
WELLS FARGO & CO NEW SR NT	4.875	1/12/2011	AA+	4,997,510	5,045,390
WELLS FARGO & CO NEW SR NT	4.375	1/31/2013	AA1	9,770,984	9,572,567
WELLS FARGO & CO NEW SR UNSECD	5.625	12/11/2017	AA+	9,958,400	9,570,713
WELLS FARGO & CO SR NT	5.300	8/26/2011	AA+	4,991,150	5,051,497
WELLS FARGO BK NA NT	6.450	2/1/2011	AA+	5,276,150	5,261,111
WELLS FARGO BK NATL ASSN SUB	4.750	2/9/2015	AA1	4,667,200	4,667,449
WELLS FARGO MTG 07-11 CL A-36	6.000	8/25/2037	AAA	18,042,051	16,692,122
WELLS FARGO MTG 07-11 CL A-88	6.000	8/25/2037	AAA	9,056,701	9,505,082
WELLS FARGO MTG BKD 06-AR2 2A5	VAR	3/25/2036	AAA	2,503,939	2,442,713
WEYERHAUSER CO NTS	6.750	3/15/2012	BBB	11,105,700	10,297,865
WILLIAMS COS INC NT	VAR	3/15/2032	B+	2,104,781	2,137,500
WINDSTREAM CORP SR NT	8.625	8/1/2016	BB	1,126,462	1,072,313
WISCONSIN ELEC PWR CO DEBS	5.700	12/1/2036	A-	4,996,150	4,617,720
WISCONSIN PHARMACAL CO LLC	20.000	12/1/2010	NR	3,499,502	874,875
WMC FIN USA LTD GTD NT	5.125	5/15/2013	A+	6,967,310	6,906,028
WYETH NT	5.950	4/1/2037	A+	4,818,650	4,800,470
WYETH NT	VAR	3/15/2013	A+	4,842,800	5,095,122
XEROX CAP TR I CAP SECS	8.000	2/1/2027	B-	4,274,474	4,098,250
ZENECA WILMINGTON INC GTD DEB	7.000	11/15/2023	AA+	11,586,575	10,854,521
TOTAL FIXED INCOME.....				20,352,163,575	22,279,066,395

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PREFERRED SECURITIES

NAME	COST	FAIR VALUE
AARROWCAST INC NON-VOTING PFD.....	9,263,786	463,189
BCO BRADESCO SA PRF NPV.....	1,167,831	2,938,962
CADEN BIOSCIENCES INC SERIES A.....	499,999	50,000
CENTRAIS ELECTRICAS BRAS PREF.....	933,748	1,210,371
CENTRAIS ELECTRICAS DE SANTA.....	517,167	810,613
CIA PARANAENSE DE ENERGIA.....	3,726,855	6,560,993
CMS ENERGY TR I QUIPS 7.75%.....	1,992,888	1,989,000
CONFAB IND SA PRF NPV.....	446,384	776,086
DRAGERWERK AG & CO KGAA NPV.....	459,485	411,268
HENKEL KGAA NON VTG PREF NPV.....	14,085,445	15,682,455
HYUNDAI MOTOR CO 2ND PREF.....	5,634,857	3,168,268
ITAUSA PRF BZCZ1(REGD).....	17,783,981	26,330,702
JUNGHEINRICH NON VTG PFD SHS.....	58,987	54,697
MAGUIRE PPTYS INC PFD SER A.....	197,317	193,170
METALURGICA GERDAU PRF NPV.....	7,076,066	27,855,391
MITHRIDION INC SER B CON PFD.....	300,000	300,000
OPGEN PREFERRED STOCK PA1-3.....	988,898	968,563
OPGEN PREFERRED STOCK PA-8.....	158,291	158,291
PETROLEO BRASILEIRO SA.....	20,960,200	60,376,612
PINSTRIPES B CONVERTIBLE PFD.....	290,758	290,758
PINSTRIPES SERIES A PREF STOCK.....	653,056	776,810
PORSCHE AG NON VTG PRF NPV.....	13,229,364	13,278,174
RANDON SA IMPLEMENTOS E PARTIC.....	417,110	420,074
SAMSUNG ELECTRONICS CO PFD.....	5,574,390	4,958,175
SANACORP PHARMAHOLDING AG NON.....	4,543	4,245
TELE NORTE LESTE P PRF NPV.....	6,984,840	7,872,161
TELEMAR NORTE LESTE S A.....	417,490	896,322
TRAN ELETRAPAULISTA PRF NPV.....	58,463	156,174
USINAS SID MINAIS GERAIS.....	7,676,644	30,812,732
VILLEROY & BOCH AG NON VTG PFD.....	2,779	2,676
WPB ACQUISITION LLC MEMBERSHIP.....	90,000	0
TOTAL PREFERRED SECURITIES.....	121,651,622	209,766,932

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

CONVERTIBLE SECURITIES

NAME	COST	FAIR VALUE
AES TRUST III CVT EXCH PFD.....	305,497	321,119
COUNTRYWIDE FINL CORP SR CONV.....	1,454,641	1,609,463
COUNTRYWIDE FINL CORP SR DEB.....	1,293,663	1,427,781
EPIX PHARMACEUTICALS INC CONV.....	838,050	658,088
FELCOR LODGING TR INC PFD CONV.....	498,062	383,000
HUMAN GENOME SCIENCES CON.....	1,450,281	1,228,250
INCYTE CORP SUB NT CONV.....	368,025	390,600
INVITROGEN CORP SR NT CONV.....	187,016	215,438
ISTAR FINL INC SR NT CONV FLTG.....	30,544	26,294
JDS UNIPHASE CORP SR NT CONV.....	1,590,364	1,508,813
KULICKE & SOFA INDS INC CONV.....	912,407	994,400
KULICKE & SOFFA INDS INC SUB.....	14,397	15,575
LEVEL 3 COMM INC SUB DEB CONV.....	5,246,050	5,143,500
LEVEL 3 COMMUNICATION INC SR.....	2,674,640	2,538,019
LEVEL 3 COMMUNS INC SUB CONV.....	2,811,731	2,762,100
LUCENT TECH CAP TR I CONV TR.....	1,592,757	1,498,720
NEKTAR THERAPEUTICS SUB NT.....	1,365,535	1,012,463
NII HLDGS INC NT CONV.....	1,006,881	957,080
NORTEL NETWORKS CORP NEW GTD.....	99,938	97,338
NORTEL NETWORKS CORP NEW GTD S.....	2,595,669	2,549,350
SLM CORP SR NT.....	69,838	66,063
SOVEREIGN CAP TR IV CONTINGENT.....	1,012,448	998,330
TERA MEDICA SER A CONV PFD STK.....	500,000	500,000
TERAMEDICA IN SER A-1 PFD STK.....	571,430	571,430
TERAMEDICA SERIES A-2 PFD STK.....	820,000	820,000
UNITED RENTALS TR I CVT PFD.....	837,210	778,078
VALEANT PHAR SUB CONV NT.....	3,419,073	3,104,150
VALEANT PHARM SUB CONV NT.....	1,915,100	1,877,175
ZYSTOR THERAPEUTICS.....	304,239	304,239
ZYSTOR THERAPEUTICS SER B CONV.....	1,250,000	1,250,000
TOTAL CONVERTIBLE SECURITIES.....	37,035,482	35,606,851

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
3I GROUP ORD GBP0.738636.....	273,572	4,383,368	4,491,707
3M CO.....	947,335	73,545,931	65,925,043
AAROWCAST INC WARRANTS 9/30/07.....	1,125	1	1
AASTRA TECHNOLOGIES LTD.....	4,100	149,822	89,351
ABACUS PROPERTY GR NPV.....	58,437	91,915	64,491
ABB LTD CHF2.50 (REGD).....	559,668	6,489,645	15,966,967
ABBOTT LABS COM.....	1,285,818	59,754,864	68,109,779
ABERCROMBIE & FITCH CO CL A.....	36,200	2,761,220	2,269,016
ACADIA RLTY TR COM.....	27,100	681,123	627,365
ACCENTURE LTD BERMUDA CL A.....	225,657	8,575,940	9,188,753
ACE LTD.....	509,316	28,449,441	28,058,218
ACOM CO Y50.....	156,600	10,288,268	4,860,280
ACTEL CORP COM.....	79,829	1,278,682	1,345,119
ACTIVIDENTITY CORP COM.....	2,856,489	13,696,400	7,798,215
ACTIVISION INC.....	11,700	221,481	398,619
ACUITY BRANDS INC.....	117,997	3,298,894	5,673,296
ADAPTEC INC COM.....	278,416	1,507,125	890,931
ADEPT TECHNOLOGY INC.....	317,811	3,548,991	3,105,013
ADIDAS AG NPV.....	92,900	6,134,449	5,870,844
ADVANCED AUTO PTS INC.....	19,400	789,101	753,302
ADVANTEST NPV.....	400	8,461	8,434
AEDES SPA LIG LOMB ITL500.....	117,748	706,958	200,916
AEGON NV EUR0.12.....	1,713,253	28,183,931	22,709,344
AEHR TEST SYS COM.....	625,088	4,387,357	4,831,930
AEON CO LTD NPV.....	969,641	14,055,048	11,991,881
AEON FANTASY CO NPV.....	14,800	141,013	171,169
AEON MALL CO NPV.....	280,800	8,420,189	8,317,645
AERCAP HOLDINGS N V SHS.....	46,661	721,969	589,328
AERO INVENTORY ORD GBP0.0125.....	19,473	250,649	219,736
AEROPOSTALE INC.....	1,196	16,992	37,471
AETNA INC COM NEW.....	11,500	587,177	466,095
AFFILIATED COMPUTER SVCS INC.....	75,480	3,554,479	4,037,425
AFLAC INC COM.....	92,900	5,179,232	5,834,120
AGA RANGEMASTER GROUP PLC ORD.....	21,045	265,728	80,310
AGFA GEVAERT NV ORD NPV.....	425,500	8,246,291	2,765,386
AGGREKO ORD 20P.....	403,995	3,535,036	5,905,458
AGILE PROPERTY HLD HKD0.10.....	286,597	345,428	249,936
AGILENT TECHNOLOGIES INC.....	19,280	725,133	685,211
AGNICO EAGLE MINES LTD COM.....	16,520	725,435	1,228,592
AGNICO-EAGLE MINES LTD.....	32,271	2,077,997	2,433,009
AGRIUM INC.....	14,310	482,796	1,550,820
AGRIUM INC COM.....	42,723	2,162,475	4,594,431
AICHI BANK Y500.....	2,500	203,408	204,236
AICHI MACHINE IND JPY50.....	179,000	624,380	592,698
AIFUL CORP JPY50.....	86,900	1,526,919	1,008,320
AIR FRANCE KLM EUR8.5.....	179,600	7,975,626	4,312,444
AIR PRODS & CHEMS INC COM.....	31,700	3,072,648	3,133,862
AIRTRAN HLDGS INC.....	7,821,975	36,044,101	15,956,829
AISAN INDUSTRY CO JPY50.....	20,200	208,637	194,749
AJIS CO LTD JPY50.....	100	2,709	2,651
AKSA TRY1.....	226,117	596,211	340,276
AKZO NOBEL NV EUR2.....	312,327	19,396,279	21,484,510
ALBANY INTL CORP CL A.....	90,080	2,805,440	2,612,320
ALBEMARLE CORP.....	9,200	366,283	367,172
ALCOA INC COM.....	598,539	19,770,673	21,319,959
ALEXANDRIA REAL ESTATE.....	44,500	4,306,915	4,331,630
ALFA SAB SE 'A' NPV(CPO).....	407,600	2,678,592	2,916,642
ALIGN TECHNOLOGY INC COM.....	328,962	4,021,337	3,450,811

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
ALLAHABAD BANK INR10.....	49,111	155,040	63,408
ALLCO FINANCE GROUP LTD NPV.....	547,079	184,910	210,002
ALLEGHENY TECHNOLOGIES INC COM.....	10,240	956,006	607,027
ALLERGAN INC COM.....	101,542	5,425,061	5,285,261
ALLGREEN PPTYS SGD0.50.....	526,000	640,453	383,278
ALLIANCE & LEICESTER ORD 50P.....	472,100	7,563,865	2,771,672
ALLIANT TECHSYSTEMS INC COM.....	82,364	6,141,779	8,374,772
ALLIANZ AG NPV.....	15,600	1,859,141	2,753,784
ALLIANZ SE (SOCIETAS EUROPEAE).....	372,520	69,317,070	65,676,783
ALLIED IRISH BANKS ORD EUR0.32.....	379,474	7,028,557	5,877,163
ALLIED IRISH BKS EUR0.32.....	165,568	2,556,174	2,556,174
ALLIED MATERIAL TECHNOLOGY.....	161,000	33,950	6,842
ALLIED PROPERTIES REIT.....	42,250	903,645	841,210
ALLIED TELESIS KK JPY50.....	88,754	65,025	56,934
ALLIED WASTE INDS INC NEW COM.....	35,280	399,017	445,234
ALLOS THERAPEUTICS INC COM.....	6,481	40,339	44,784
ALLSCRIPTS HEALTHCARE.....	304,056	4,928,116	3,773,335
ALLSTATE CORP COM.....	737,918	39,542,737	33,641,682
ALOKA CO LTD JPY50.....	27,500	376,437	379,534
ALON USA ENERGY INC.....	32,008	438,373	382,816
ALPEN CO LTD NPV.....	78,200	2,400,579	1,338,927
ALPHA BANK (REGD)EUR4.7.....	239,600	7,469,692	7,248,034
ALPINE ELECTRONICS Y50.....	38,900	703,150	411,366
ALPS ELECTRIC CO LTD.....	523,000	8,047,377	5,412,301
ALTEK CORP TWD10.....	504,799	701,735	617,008
ALTRIA GROUP INC.....	492,409	10,208,239	10,123,929
AMAZON.COM INC COM.....	54,600	4,682,115	4,003,818
AMB PPTYS CORP COM.....	68,800	3,790,058	3,466,144
AMEDISYS INC.....	60,003	2,450,650	3,025,351
AMERICA MOVIL SAB DE CV SER.....	8,000,300	22,583,598	21,158,139
AMERICAN CAMPUS CMNTYS INC.....	47,750	1,364,375	1,329,360
AMERICAN EAGLE OUTFITTERS NEW.....	147,550	3,208,274	2,011,107
AMERICAN EXPRESS CO COM.....	764,190	34,176,108	28,787,037
AMERICAN INTL GROUP INC COM.....	2,392,958	138,287,642	63,317,669
AMERICAN ITALIAN PASTA CO CL A.....	23,788	605,370	261,668
AMERICAN MED SYS HLDGS INC COM.....	226,272	3,444,409	3,382,766
AMERISOURCEBERGEN CORP COM.....	125,300	4,816,390	5,010,747
AMERISTAR CASINOS INC.....	60,014	1,027,160	829,393
AMETEK INC.....	9,040	418,823	426,869
AMGEN INC.....	480,859	28,586,065	22,677,310
AMKOR TECHNOLOGY INC COM.....	38,500	466,138	400,785
AMLIN ORD GBP0.28125.....	1,207,836	6,559,817	6,021,456
AMP LIMITED AUS0.40.....	2,258,223	16,205,160	14,497,924
AMSURG CORP COM.....	39,988	907,946	973,708
AMYLIN PHARMACEUTICALS INC COM.....	4,400	134,508	111,716
ANADARKO PETE CORP COM.....	78,900	4,694,542	5,904,876
ANADOLU EFES TRY1.....	61,192	430,732	530,494
ANADOLU SIGORTA TRY1.....	281,973	239,718	205,247
ANALOG DEVICES INC COM.....	167,134	5,006,701	5,309,847
ANALOGIC CORP COM PAR \$0.05.....	37,358	1,888,509	2,356,169
ANCHOR BANCORP WIS INC.....	57,273	1,491,541	401,484
ANDRITZ AG NPV (POST SPLIT).....	24,510	1,605,346	1,546,600
ANEK LINES SA EUR1.0 (REGD).....	239,848	784,036	631,081
ANGIOTECH PHARMACEUTICALS INC.....	6,719,196	37,839,346	20,023,204
ANGLO AMERICAN.....	367,705	21,263,787	25,802,849
ANGLO AMERICAN USD0.54 (POST.....	87,262	3,356,037	6,108,669
ANGLO IRISH BANK EUR0.16.....	687,478	6,444,778	6,444,778
ANGLO IRISH BK CP EURO.16.....	1,414,407	21,898,175	13,482,237

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
ANHEUSER BUSCH COS INC COM.....	64,600	3,177,424	4,012,952
ANIXTER INTL INC COM.....	96,316	4,198,408	5,729,839
ANN TAYLOR STORES CORP COM.....	255,826	6,319,938	6,129,591
ANSYS INC COM.....	198,230	3,326,091	9,340,598
ANTOFAGASTA ORD GBP0.05.....	3,400	36,903	44,524
ANZON AUSTRALIA LTD NPV.....	336,937	422,650	420,344
AON CORP COM.....	27,400	1,254,202	1,258,756
APACHE CORP COM.....	81,700	8,646,577	11,356,300
APARTMENT INVT & MGMT CO CL A.....	31,947	1,334,200	1,088,115
APOLLO GROUP INC CL A.....	94,120	6,369,428	4,165,751
APPLE INC.....	144,880	21,910,053	24,258,707
APPLERA CORP-APPLIED BIOSYSTEM.....	4,000	135,751	133,920
APPLIED ENERGETICS INC COM.....	2,857,699	8,210,767	4,543,741
APPLIED EXTRUSION TECHNOLOGIES.....	3,389	0	11,862
APPLIED MATLS INC COM.....	1,006,365	18,390,560	19,211,508
APPLIED SIGNAL TECHNOLOGY INC.....	759,669	11,532,825	10,377,079
APRIL GROUP EUR0.4.....	89,177	3,433,353	5,225,300
APTARGROUP INC COM.....	97,946	2,562,434	4,108,835
AQUARIUS PLATINUM LIMITED.....	459,326	6,528,443	7,363,298
AQUILA RESOURCES LTD NPV.....	31,743	290,708	504,454
ARACRUZ CELULOSE S A SPONS ADR.....	1,520	116,994	111,553
ARBITRON INC COM.....	79,445	3,146,973	3,773,638
ARCELOR NPV.....	1,089,579	59,314,433	107,807,893
ARCELORMITTAL SA LUXEMBOURG NY.....	5,680	403,905	562,718
ARCELORMITTAL SOUTH AFRICA LTD.....	105,965	1,837,215	3,018,618
ARCH CHEMICAL INC COM.....	88,577	2,369,142	2,936,328
ARCH COAL INC COM.....	2,000	139,986	150,060
ARCHER DANIELS MIDLAND CO COM.....	255,756	8,866,630	8,631,765
ARCS CO LTD NPV.....	30,900	466,920	413,924
ARCTIC CAT INC.....	20,434	399,808	160,407
ARDEPRO CO LTD NPV.....	2,285	223,512	107,347
ARGO REAL ESTATE OPPORTUNITIES.....	280,000	392,477	452,183
ARGON ST INC.....	3,998	84,221	99,150
ARKANSAS BEST CORP DEL.....	91,578	3,060,838	3,355,418
ARKEMA EUR10.....	2,020	51,576	114,256
ARMSTRONG INDUSTRIAL CORP ORD.....	848,000	232,944	221,573
ARQUES INDUSTRIES AG NPV.....	115,458	3,408,253	1,053,258
ARRAY BIOPHARMA INC COM.....	189,762	2,006,962	891,881
ARUBA NETWORKS INC COM.....	38,954	462,569	203,729
AS ROMA EUR0.15.....	291,566	495,768	367,501
ASAHI GLASS CO Y50.....	1,149,000	14,778,950	13,917,419
ASAHI KASEI CORP JPY50.....	1,481,000	7,675,441	7,767,898
ASATSU-DK INC Y50.....	96,400	2,019,969	2,673,610
ASCENDAS INDIA TRUST UNITS NPV.....	1,130,327	1,058,106	752,914
ASCENDAS REAL ESTATE INV TRUST.....	352,001	560,092	572,570
ASEANA PROPERTIES.....	500,000	458,979	330,000
ASELSAN TRY1.....	340	1,448	1,390
ASHFORD HOSPITALITY TR INC.....	57,200	635,687	264,264
ASIA ENVIRONMENT H SGD0.05.....	471,343	273,200	166,522
ASICS CORP JPY50.....	311,000	3,628,811	3,397,368
ASKA PHARMACEUTICAL CO LTD NPV.....	1,000	8,954	8,018
ASML HOLDING NV F.....	27,470	810,450	670,268
ASPEN GROUP STAPLED NPV.....	443,776	1,029,666	528,078
ASSA ABLOY SER B NPV.....	1,113,759	19,999,316	16,154,583
ASSECO POLAND SA PLN1.....	9,111	272,538	244,171
ASSET ACCEP CAP CORP.....	47,548	748,249	581,037
ASSOCIATED BRITISH FOODS ORD.....	1,004,400	18,140,164	15,161,707
ASSURANT INC.....	67,618	2,737,911	4,460,083

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
ASTELLAS PHARMA INC Y50.....	1,193,608	48,279,932	50,669,646
ASTRA AGRO LESTARI TBK IDR500.....	249,500	712,631	799,646
ASTRA INTERNATIONAL TBK IDR500.....	1,000	2,105	2,088
ASTRAZENECA ORD USD0.25.....	991,165	45,253,803	42,252,386
ASUSTEK COMPUTER INC TWD10.....	2,387,000	7,379,443	6,495,773
AT & T INC COM.....	1,496,779	52,306,534	50,426,485
ATCO LTD.....	120,200	3,380,952	6,169,054
ATHEROS COMMUNICATIONS INC.....	97,666	1,666,197	2,929,980
ATLAS IRON LTD LIMITED NPV.....	391,391	712,019	1,382,202
ATMI INC COM.....	104,504	2,690,498	2,917,752
ATMOS ENERGY CORP.....	138,693	3,740,228	3,823,766
ATSUGI NYLON INDL Y50.....	307,000	594,022	422,829
AU OPTRONICS CORP TWD10.....	12,388,000	22,320,183	19,467,849
AUSENCO NPV.....	117,464	1,275,994	1,723,555
AUSTRALAND PROPERTY GROUP NPV.....	324,276	638,477	370,318
AUSTRALIAN WORLDWIDE EXPL NPV.....	831,903	2,367,534	3,321,077
AUTODESK INC COM.....	45,320	1,799,147	1,532,269
AUTOLIV INC COM.....	25,040	1,407,248	1,167,365
AUTOMATIC DATA PROCESSING INC.....	460,119	20,354,240	19,278,986
AUTONATION INC COM.....	40,800	619,581	408,816
AUTOZONE INC COM.....	16,500	1,867,619	1,996,665
AVALONBAY CMNTYS INC COM.....	135,675	14,590,364	12,096,783
AVENG ZAR0.05.....	105,222	771,974	779,606
AVERY DENNISON CORP COM.....	15,440	805,350	678,279
AVEVA GROUP ORD GBP0.0333.....	182,889	3,783,243	5,605,239
AVID TECHNOLOGY INC COM.....	14,404	526,279	244,724
AVIVA PLC GBP0.25.....	4,613,465	48,175,882	45,999,252
AVNET INC COM.....	16,700	676,234	455,576
AVON PRODS INC COM.....	38,900	1,325,077	1,401,178
AWARE INC MASS.....	1,043,878	5,703,159	3,152,512
AXA EUR2.29.....	345,125	11,071,256	10,255,346
AXON GROUP ORD GBP0.01.....	40,838	493,906	368,780
AXT INC COM.....	1,907,334	7,401,280	7,991,729
AXTEL SAB DE CV NPV.....	235,400	476,525	431,105
AYGAZ TRY1.....	138,586	385,756	324,165
AZTECH SYSTEMS SGD0.05.....	48,037	18,259	7,248
BABCOCK & BROWN CAPITAL.....	146,476	478,773	548,206
BABCOCK INTL GROUP ORD GBP0.60.....	55,797	601,028	681,813
BAE SYSTEMS ORD GBP0.025.....	2,239,293	16,549,785	19,720,141
BAKER HUGHES INC COM.....	12,900	1,081,987	1,126,686
BALDOR ELEC CO.....	60,329	1,819,903	2,110,308
BALL CORP COM.....	10,320	472,615	492,677
BALOISE-HLDGDS CHF0.1.....	76,414	8,507,995	8,072,007
BALS CORPORATION NPV.....	71	90,703	98,458
BANCO BILBAO VIZCAYA.....	2,334,634	48,639,225	44,765,308
BANCO NOSSA CAIXA SA NPV.....	33,300	533,305	866,784
BANCO POPOLARE SOC COOPERATIVA.....	254,600	4,559,103	4,524,803
BANCO SANTANDER CENTRAL.....	1,459,500	24,214,658	26,835,343
BANCO SANTANDER SA EUR0.50.....	1,806,356	33,688,223	33,212,869
BANK CENTRAL ASIA IDR125.....	2,195,000	454,125	589,223
BANK LEUMI LE ISRAEL B M ORD.....	855,735	3,783,208	4,265,712
BANK NEW YORK MELLON CORP COM.....	122,414	5,575,657	4,630,922
BANK OF AMERICA CORP.....	3,995,284	173,291,903	95,367,429
BANK OF BARODA INR10 (DEMAT).....	9,879	78,018	46,703
BANK OF CHINA LTD CNY1.....	2,997,000	1,362,156	1,333,717
BANK OF MONTREAL.....	53,400	2,590,032	2,236,952
BANK OF NOVA SCOTIA.....	105,900	4,478,679	4,871,473
BANK OF PIRAEUS EUR4.77.....	98,020	3,284,773	2,665,555

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
BANK OF SAGA Y50.....	23,000	81,007	81,147
BANK ROZWOJU EKSPORTU PLN4.....	7,847	1,064,808	1,306,050
BANKUNITED FIN CORP CL A.....	50,184	1,142,079	48,177
BANNER CORP COM.....	1,862	40,154	16,497
BANPU CO THB10 (NVDR).....	131,239	1,577,874	2,072,505
BARCLAYS NEW ORD GBP0.25.....	1,350,321	0	255,297
BARCLAYS ORD GBP0.25.....	6,301,500	53,121,153	36,556,812
BARCLAYS R2000 INDEX FUND.....	14,051,286	291,251,605	279,504,395
BARD C R INC.....	41,501	3,786,112	3,650,013
BARLOWORLD LTD ZAR0.05.....	31,236	511,434	319,217
BARNES GROUP INC COM.....	24,806	552,829	572,771
BARON DE LEY EUR0.60.....	97	6,681	7,563
BARRATT DEVELOPMENTS.....	345,400	3,595,583	398,691
BARRICK GOLD CORP.....	61,400	2,423,731	2,820,811
BARRICK GOLD CORP.....	101,380	4,416,760	4,612,790
BASF AG NPV.....	1,146,200	43,790,694	79,134,337
BASIC ENERGY SVCS INC NEW COM.....	8,985	199,060	283,028
BASIC NET SPA EUR0.5165.....	257,946	656,295	579,130
BASILEA PHARMACEUT CHF1(REGD).....	14,148	2,788,243	2,311,238
BASTIDE LE CONFORT MEDICAL.....	170	4,178	4,398
BAXTER INTL INC COM.....	172,000	7,110,608	10,997,680
BAYER AG ORD NPV.....	929,731	60,045,720	78,310,222
BAYTEX ENERGY TRUST.....	16,400	502,148	562,373
BB&T CORP COM.....	138,800	4,712,514	3,160,476
BCE INC.....	373,655	8,938,649	13,092,933
BEACH PETROLEUM LTD.....	285,398	393,274	367,002
BEAZLEY GROUP ORD GBP0.05.....	526,865	1,539,400	1,166,501
BEBE STORES INC COM.....	3,984	65,101	38,286
BECHTLE AG NPV.....	59,717	2,173,112	1,682,278
BECTON DICKINSON & CO COM.....	3,700	308,603	300,810
BECTON PROPERTY GROUP NPV.....	168,424	667,737	231,128
BED BATH & BEYOND INC COM.....	73,700	2,953,433	2,070,970
BEIERSDORF AG NPV.....	82,946	5,058,917	6,112,164
BEIJING DEV HONG KONG LTD HKD1.....	248,000	135,703	78,877
BEKAERT SA NEW NPV.....	4,690	779,999	724,524
BELDEN CDT INC.....	73,016	2,197,257	2,473,782
BELL AG BASEL CHF5-REGISTERED.....	1	1,669	1,864
BELL MICROPRODUCTS INC COM.....	2,432,458	11,859,153	5,716,276
BELLE INTERNATIONAL HLDGS HKD0.....	1,472,000	1,697,121	1,325,233
BELLEVUE GROUP AG CHF0.10.....	194	14,573	10,475
BELL-PARK CO LTD NPV.....	2	1,420	1,836
BELSHIPS CO NOK2.....	500	1,773	1,816
BEMIS INC COM.....	438,117	13,648,849	9,822,583
BENETEAU EUR0.10.....	62,506	1,688,095	1,369,875
BERKLEY W R CORP COM.....	22,300	650,624	538,768
BEST BUY INC COM.....	490,578	24,354,183	19,426,889
BETSSON AB SER'B'.....	50,170	542,557	594,248
BEZEQ-ISRAELI TELECOMMUNICATNS.....	904,508	1,387,539	1,781,936
BG GROUP PLC ORD GBP0.10.....	705,536	8,014,190	18,351,881
BGI RUSSELL 1000 ALPHA TILTS.....	7,079,097	386,924,615	531,952,433
BHARAT PETE CORP INR10.....	54,660	575,143	284,321
BHP BILLITON LIMITED.....	1,139,280	34,226,019	47,777,649
BHP BILLITON PLC USD0.50.....	1,846,827	53,837,074	70,568,885
BIESSE EUR1.....	51,776	1,184,545	889,175
BIG LOTS INC COM.....	6,720	117,869	209,933
BIG YELLOW GROUP ORD GBP0.10.....	85,000	734,811	485,497
BIOGEN IDEC INC COM.....	70,100	4,390,356	3,917,889
BIOMARIN PHARMACEUTICAL COM.....	3,700	138,898	107,226

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
BIOMED RLTY TR INC.....	151,200	3,623,290	3,708,936
BIOMERIEUX NPV.....	4,225	272,600	486,272
BIOTEST AG NON VTG PRF DEM5.....	36	1,533	3,018
BIO-TREAT TECHNOLO HKD0.40.....	492,000	111,503	101,395
BIOVAIL CORP.....	444,500	9,627,308	4,350,584
BJ SVCS CO COM.....	4,600	144,806	146,924
BK OF AYUDHYA THB10(NVDR).....	971,200	726,547	639,043
BK OF INDIA INR10(DEMAT).....	1,144,862	7,445,555	5,776,863
BK OF IRELAND ORD STK EUR0.64.....	662,200	7,942,459	5,762,307
BK RAKYAT IDR500.....	459,500	224,264	254,171
BLACK & DECKER CORP COM.....	190,930	13,587,906	10,980,384
BLACK BOX CORP DEL COM.....	47,422	1,735,448	1,289,404
BLACKROCK INC COM.....	8,000	1,708,104	1,416,000
BLACKROCK INTERNATIONAL LAND.....	310,100	154,154	92,830
BLOCKBUSTER INC CL A COM.....	156,500	545,629	391,250
BLUESCOPE STEEL LTD.....	1,372,206	7,459,552	14,932,937
BML INC JPY 50.....	4,100	79,815	77,935
BMTC GROUP INC.....	500	9,651	8,792
BNG STEEL CO LTD KSWN5000.....	46,970	648,002	451,268
BNP PARIBAS EUR2.....	899,969	75,625,843	81,588,622
BOARDWALK REAL ESTATE INVT.....	41,450	1,745,851	1,558,639
BOART LONGYEAR GROUP NPV.....	949,659	1,593,083	2,032,289
BOB EVANS FARMS INC.....	36,804	1,146,729	1,052,594
BOBST AG CHF1 REGD.....	4,017	328,097	323,182
BOE TECHNOLOGY GRO 'B'CNV1.....	978,500	560,216	372,705
BOEING CO COM.....	33,440	3,033,008	2,197,677
BOMBARDIER INC.....	322,500	1,929,318	2,355,453
BONDUELLE EUR7.....	2,808	340,058	314,203
BONGAIGAON REFINER INR10.....	193,939	307,275	217,266
BONGRAIN SA EUR1.....	1,948	252,964	174,943
BOOM LOGISTICS NPV.....	107,723	89,012	72,880
BORAL LIMITED NEW NPV.....	693,100	3,456,049	3,758,004
BORG WARNER INC COM.....	48,600	2,354,064	2,156,868
BOSSA TRY1.....	142,556	209,150	120,089
BOSTON PPTYS INC COM.....	134,600	12,406,545	12,143,612
BOSTON PRIVATE FINL HLDGS INC.....	801	18,959	4,542
BOSTON SCIENTIFIC CORP COM.....	1,464,358	25,781,001	17,996,960
BOUYGUES EUR1.....	216,436	15,857,071	14,376,802
BOYD GAMING CORP.....	20,006	399,374	251,275
BP PLC ORD USD.25.....	6,232,728	67,437,907	72,346,701
BRAMBLES LTD NPV.....	496,212	4,409,243	4,157,137
BRANDYWINE RLTY TR SH BEN INT.....	42,600	1,228,137	671,376
BRASIL BROKERS PARTICIPACOES.....	150	80,146	135,806
BRASIL TELECOM PARTICIPACOES.....	6,900	201,092	229,928
BRE PPTYS INC CL A.....	32,650	1,797,503	1,413,092
BRIDGESTONE CO Y50.....	179,500	2,941,465	2,748,252
BRIGGS & STRATTON CORP.....	161,865	4,915,621	2,052,448
BRISTOL MYERS SQUIBB CO COM.....	560,013	17,404,005	11,497,067
BRISTOW GROUP INC COM.....	58,522	1,811,252	2,896,254
BRIT INSURANCE HOLDINGS ORD.....	416,246	1,947,747	1,451,757
BRITISH AIRWAYS ORD 25P.....	734,600	3,747,342	3,146,878
BRITISH AMERICAN TOBACCO ORD.....	1,164,165	31,496,565	40,290,247
BRITISH LAND ORD GBPO.25.....	806,259	14,813,060	11,368,423
BRITISH SKY BRDCSTG.....	3,790,609	39,547,726	35,607,116
BROADCOM CORP CL A COM.....	800,140	20,024,139	21,835,821
BROCADE COMMUNICATIONS SYS INC.....	445,843	3,689,434	3,673,746
BROOKFIELD ASSET MGMT INC.....	21,300	772,823	694,919
BROOKFIELD ASSET MGMT INC CL A.....	34,800	1,239,675	1,132,392

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
BROOKFIELD PPTYS CORP COM.....	139,000	2,888,353	2,472,810
BROTHER INDS NPV.....	162,000	1,973,495	2,229,687
BROWN SHOE INC NEW COM.....	134,781	2,417,990	1,826,283
BSS GROUP ORD GBP0.05.....	22,690	198,022	150,936
BT GROUP ORD GBP0.05.....	5,431,600	18,724,954	21,608,588
BUCA INC OC-COM.....	2,414,447	17,709,162	939,220
BUCHER INDUSTRIES CHF0.20.....	2,477	492,925	656,578
BUCKEYE TECHNOLOGIES INC.....	26,100	294,241	220,806
BUCYRUS INTL INC NEW CL A.....	275,828	4,398,269	20,140,961
BUMI RESOURCES IDR500.....	14,604,500	6,078,732	12,988,833
BURE FORVALTNING AB SEK.75.....	18,000	107,232	114,906
BURLINGTON NORTH SANTA FE CORP.....	24,240	2,058,203	2,421,334
C & D TECHNOLOGIES INC COM.....	2,045,064	15,213,783	17,301,241
C H ROBINSON WORLDWIDE INC.....	24,060	1,354,619	1,319,450
CA IMMO INTERNATIONAL AG NPV.....	8,212	161,289	129,384
CAC CORP NPV.....	22,900	239,318	205,874
CACHE INC COM NEW.....	155,369	2,414,673	1,662,448
CACI INTL INC CL A.....	79,935	3,703,242	3,658,625
CADBURY PLC ORD GBP0.10.....	2,260,408	26,293,596	28,453,335
CAL MAINE FOODS INC COM NEW.....	27,413	839,171	904,355
CALAMP CORP.....	1,951,129	7,600,706	3,999,814
CAL-COMP ELECTRONICS(THAILAND).....	15,600	3,072	2,333
CALIPER LIFE SCIENCES INC.....	975,129	4,787,214	2,525,584
CALSONIC KANSEI JPY50.....	811,000	5,047,771	3,251,497
CALTEX AUSTRALIA ORDS1.....	311,750	3,723,969	3,907,172
CAMAIEU SA ROUBAIX EUR4.....	16	6,278	5,904
CAMDEN PPTY TR SHS BEN INT.....	67,500	3,886,904	2,987,550
CAMECO CORP.....	45,500	1,938,699	1,964,319
CAMERON INTL CORP COM.....	37,000	1,755,591	2,047,950
CAMPER & NICHOLSONS MARINA INV.....	500,000	705,935	587,094
CANADIAN IMPERIAL BK OF COMM.....	455,243	34,286,710	25,172,867
CANADIAN NAT RES LTD.....	24,800	1,795,270	2,486,200
CANADIAN NATIONAL RAILWAY CO.....	19,700	874,703	951,068
CANADIAN NATL RY CO COM.....	21,800	1,081,167	1,048,144
CANADIAN NATURAL RESOURCES LTD.....	60,000	3,993,447	5,963,629
CANADIAN OIL SANDS TR.....	58,900	2,170,199	3,193,041
CANADIAN PACIFIC RAILWAY LTD.....	10,000	678,388	667,291
CANADIAN TIRE CORP LTD.....	9,100	674,795	474,486
CANON ELECTRONICS INC NPV.....	50	1,187	1,266
CANON INC NPV.....	713,400	29,091,731	36,745,096
CAPCOM CO Y50.....	89,262	2,680,990	2,610,369
CAPITA GROUP ORD GBP0.02066666.....	315,355	2,772,360	4,314,776
CAPITAL & REG PROPS ORD 10P.....	120,000	818,339	453,754
CAPITAL ONE FINL CORP.....	60,002	2,734,952	2,280,676
CAPITALAND SGD1.....	1,256,000	6,789,245	5,269,348
CAPITAMALL TRUST SGD1 UNITS.....	624,000	1,552,757	1,373,246
CAPITOL BANCORP LTD.....	8,003	234,013	71,787
CARBON ENERGY LIMITED.....	566,074	395,526	445,451
CARDIAC SCIENCE CORP NEW.....	129,975	1,186,374	1,065,795
CARDINAL FINL CORP COM.....	22,810	152,764	142,791
CARDINAL HEALTH INC COM.....	394,046	24,624,179	20,324,893
CARNARVON PETROL NPV.....	203,104	117,059	103,302
CARRARO SPA ITL 1000.....	44,400	434,771	321,790
CASCADE MICROTECH INC.....	386,745	5,002,731	2,544,782
CASEYS GEN STORES INC.....	139,798	2,614,187	3,239,120
CATALYST PAPER CORP.....	23,101	25,040	25,274
CATERPILLAR INC.....	199,473	13,200,274	14,725,097
CATLIN GROUP COM STK USD0.01.....	190,232	1,545,759	1,325,066

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
CAVALIER CORP NPV.....	1,664	3,468	2,888
CAWACHI LTD JPY50.....	4,300	109,177	109,320
CEC ENTMT INC COM.....	116,536	3,711,641	3,264,173
CECILE CO LTD JPY50.....	16,400	67,834	36,202
CELANESE CORP DEL COM SER A.....	14,800	544,285	675,768
CELESTICA INC.....	848,472	5,801,256	7,175,486
CELGENE CORP.....	127,999	6,412,520	8,175,296
CEMEX SA DE CV PTG CERT NPV.....	2,339,357	6,272,989	5,796,315
CENT PATTANA PUB THB1(NVDR).....	3,750,000	2,901,248	2,624,495
CENTENNIAL COAL CO NPV.....	495,295	490,077	2,661,735
CENTRAL EUROPEAN MEDIA ENT-A.....	12,230	1,296,383	1,107,182
CENTRAL GLASS CO Y50.....	1,115,000	6,152,406	4,554,455
CENTRAL VT PUB SVC CORP.....	45,790	1,108,170	886,952
CENTRICA ORD GBP0.061728395.....	869,524	5,198,730	5,368,824
CENTURY ALUM CO COM.....	2,160	122,105	143,618
CENTURY LEASING SY NPV.....	47,200	698,955	505,372
CEPHALON INC COM.....	122,085	7,002,111	8,141,849
CERMAQ ASA NOK10.....	48,400	794,266	577,271
CERNER CORP.....	438,996	18,917,433	19,833,839
CEWE COLOR HLDG AG NPV.....	28	1,041	1,067
CF INDS HLDGS INC.....	1,700	98,172	259,760
CFS RETAIL PROPERTY TRUST UNIT.....	197,000	371,671	349,744
CGI GROUP INC.....	85,000	855,508	851,215
CH ENERGY GROUP INC COM.....	24,329	1,119,576	865,383
CHALLENGER FIN SER NPV.....	632,387	2,348,417	1,146,985
CHANNELL COML CORP.....	701,241	4,570,509	722,278
CHARACTER GROUP ORD5P.....	760	1,360	1,497
CHARLOTTE RUSSE HLDG INC.....	806	9,594	14,315
CHARTER HALL GROUP NPV.....	528,098	1,288,524	534,663
CHARTWELL SENIORS HSG REIT.....	66,400	684,554	601,465
CHAUCER HOLDINGS ORD GBP0.25.....	512,836	960,275	819,048
CHEMTRADE LOGISTIC INCOME FD.....	5,800	86,603	85,466
CHENG SHIN IND TWD10.....	1,323,000	2,603,246	1,789,252
CHENNAI PETRO CP INR10.....	403,314	3,193,446	2,511,749
CHESAPEAKE ENERGY CORP COM.....	30,800	1,691,189	2,031,568
CHEUNG KONG(HLDGS) HK\$0.50.....	193,000	2,224,473	2,601,402
CHEVRON CORPORATION COM.....	1,759,017	120,602,518	174,371,355
CHI MEI OPTOELECTR TWD10.....	3,268,000	4,047,563	3,773,709
CHIA HSIN CEMENT TWD10.....	2,566,000	2,518,954	1,830,261
CHIBA BANK Y50.....	1,248,000	10,026,312	8,759,134
CHICAGO BRIDGE & IRON NY SHR.....	9,840	523,901	391,829
CHICOS FAS INC COM.....	140,269	2,864,561	753,245
CHIEFTAIN SECS NPV.....	507,068	177,323	180,045
CHINA AVIATION OIL (SINGAPORE).....	173,000	217,931	188,452
CHINA BILLS FIN TWD10.....	1,363,000	373,216	317,478
CHINA CONSTRUCTION BANK 'H'.....	12,041,000	10,901,163	9,697,719
CHINA LIFE INS TWD10.....	4,649,000	3,179,405	3,438,542
CHINA MOBILE LTD HKD0.10.....	2,868,600	31,689,440	38,554,820
CHINA NETCOM GROUP CORP (HONG.....	257,500	830,724	701,752
CHINA OVERSEAS LAND & INVEST.....	3,041,000	7,093,626	4,804,791
CHINA PETROCHEMICAL CORP TWD10.....	5,992,000	3,190,749	2,665,041
CHINA RESOURCES LAND LTD.....	827,000	1,783,744	1,145,451
CHINA SOUTHERN AIRL H CNY1.....	442,000	279,456	175,724
CHINA STATE CONSTR HKD0.1.....	8,000	2,540	2,062
CHINA STEEL TW\$10.....	10,578,107	9,679,125	16,327,359
CHIQUITA BRANDS INTL INC.....	13,300	306,696	201,761
CHONGQING IRON & STEEL CO LTD.....	6,000	2,858	2,255
CHORI CO LTD JPY50.....	738,000	1,407,225	905,052

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
CHUBB CORP COM.....	115,100	5,991,071	5,641,051
CHUBU ELECTRIC PWR Y500.....	151,300	3,431,933	3,696,684
CHUBU SHIRYO CO JPY50.....	1,000	7,665	7,537
CHUN WO DEVELOPMENT HOLDINGS.....	2,455,000	599,531	248,729
CHUNGHWA PICTURE TUBES TWD10.....	30,268,000	9,157,011	7,927,737
CHUNGHWA TELECOM CO LTD.....	14,053	250,930	356,525
CHUNGHWA TELECOM TWD10.....	1,365,424	2,703,169	3,531,308
CHUO DENKI KOGYO NPV.....	56,000	583,682	839,960
CHURCHILL CORP.....	58,500	1,224,672	1,126,697
CI FINANCIAL INCOME FUND.....	28,700	599,600	622,345
CIA SANEAMENTO BASICO DE SAO P.....	61,320	1,267,031	1,580,710
CIA SANEAMENTO MINAS GERAIS.....	35,900	555,120	669,697
CIBA SPEZIALITATENCHEMIE CHF1.....	104,900	6,511,762	3,040,102
CIBER INC COM.....	222,386	1,589,574	1,381,017
CIENA CORP COM NEW.....	290,467	9,086,131	6,730,120
CIGNA CORP COM.....	68,002	3,682,509	2,406,591
CIMAREX ENERGY CO.....	122,704	3,955,421	8,548,788
CIRCLE K SUNKUS CO NPV.....	541,700	8,880,346	9,535,514
CISCO SYS INC COM.....	5,064,106	118,236,808	117,791,106
CITIC PACIFIC LTD HK\$0.40.....	2,298,000	6,296,391	8,472,962
CITIGROUP INC COM.....	5,204,188	198,084,121	87,222,191
CITRIX SYS INC COM.....	158,534	5,091,571	4,662,485
CITY DEVELOPMENTS SGD0.50.....	445,000	4,872,233	3,556,987
CITYSPRING INFRASTRUCTURE MGMT.....	1,030,000	817,628	576,160
CLARCOR INC.....	91,322	2,321,007	3,205,402
C-MOTECH CO LTD KRW500.....	25,049	673,485	311,301
CNOOC LTD HKD0.02.....	1,408,000	2,129,923	2,423,274
COACH INC COM.....	60,200	2,576,908	1,738,576
COCA COLA CO COM.....	1,989,343	101,237,760	103,406,049
COCA COLA ENTERPRISES INC COM.....	25,000	617,112	432,500
COCA COLA FEMSA SAB DE CV SERL.....	800	3,780	4,531
COCHLEAR LTD COM.....	42,247	2,437,289	1,769,673
COGENT INC.....	126,673	2,041,591	1,440,272
COGNEX CORP COM.....	123,093	3,070,457	2,837,294
COHERENT INC COM.....	89,047	2,484,374	2,661,615
COLDWATER CREEK INC.....	1,507,309	14,614,006	7,958,592
COLGATE PALMOLIVE CO.....	628,932	37,877,258	43,459,201
COLONIAL PPTYS TR COM SHS BEN.....	65,974	2,640,228	1,320,799
COLUMBIA BANCORP ORE COM.....	3,690	54,259	26,420
COMCAST CORP NEW CL A.....	220,000	3,962,092	4,173,400
COMERICA INC COM.....	21,200	1,073,395	543,356
COMMERCIAL METALS CO.....	19,200	585,223	723,840
COMMERCIAL VEHICLE GROUP INC.....	104,029	1,166,904	972,671
COMMERZBANK AG NPV.....	145,300	5,031,239	4,312,993
COMMONWEALTH BANK OF AUSTRALIA.....	449,701	18,155,446	17,335,587
COMMONWEALTH PROPERTY OFFICE.....	206,890	283,563	245,199
COMPAGNIE FINANCIERE RICHEMONT.....	163,775	5,723,720	9,148,633
COMPAL ELECTRONIC INC TW\$10.....	5,348,158	5,966,095	5,779,316
COMPANHIA VALE DO RIO DOCE.....	10,160	361,188	363,931
COMPASS HOTEL GROUP NPV.....	32,220	18,604	20,098
COMPEQ MANUFACTURING TW\$10.....	1,369,000	648,892	356,762
COMPLETE PRODTN SVCS INC COM.....	801	16,922	29,172
COMPUTACENTER ORD GBP0.06.....	28,682	89,203	68,640
COMPUTERLINKS COMP NPV.....	149	2,524	3,519
COMPUTERSHARE NPV (DFD 1 POST.....	705,587	4,642,016	6,236,244
CONCEPTUS INC COM.....	68,882	1,029,250	1,273,628
CONCORD CAMERA CORP COM NEW.....	21,294	432,316	76,233
CONMED CORP COM.....	55,448	1,382,165	1,472,144

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
CONOCOPHILLIPS.....	238,653	18,254,789	22,526,457
CONSOLIDATED GRAPHICS INC.....	67,505	3,225,459	3,325,971
CONSTRUCCIONES Y AUXILIAR DE.....	4,396	1,800,853	1,925,461
CONSTRUTORA TENDA SA BRL.....	60,150	303,288	423,565
CONTINENTAL AG NPV.....	201,344	21,802,123	20,705,441
CONTINENTAL AIRLS INC CL B.....	11,280	303,996	114,041
CONWERT IMMOBILIEN NPV.....	30,000	559,125	516,150
COOKSON GROUP PLC.....	172,061	1,572,321	2,148,731
COOPER COS INC COM NEW.....	87,178	4,342,638	3,238,663
COOPER ENERGY NL NPV.....	1,092	653	487
COOPER INDUSTRIES LTD.....	12,880	666,025	508,760
COPART INC.....	3,100	146,044	132,742
CORE LABORATORIES N V.....	4,720	677,457	671,892
CORIO NV EUR10.....	3,500	313,226	273,681
CORN PRODS INTL INC COM.....	202,821	5,551,181	9,960,539
CORNING INC COM.....	97,340	2,416,440	2,243,687
CORPORACION FINANCIERA ALBA.....	13,947	471,880	821,615
CORPORATE EXPRESS EUR1.2.....	614,300	8,963,589	8,875,280
CORPORATE OFFICE PPTYS TR COM.....	26,600	1,033,730	913,178
CORRECTIONS CORP AMER NEW COM.....	23,040	671,270	632,909
CORUS BANKSHARES INC.....	18,300	122,806	76,128
CORUS ENTERTAINMENT INC.....	266,400	4,714,845	4,776,321
COSCO DEVELOPMENT CO 'H'.....	3,202,000	8,054,271	7,818,720
COSMO OIL.....	1,503,000	7,306,732	5,444,573
COSMOS INITIA CO NPV.....	99,000	685,982	231,612
COST PLUS INC CALIF.....	70,640	1,479,958	176,600
COSTCO WHSL CORP NEW COM.....	120,724	7,047,465	8,467,581
COVANCE INC COM.....	10,000	846,180	860,200
COVENTRY HEALTH CARE INC COM.....	112,700	6,224,236	3,428,334
COVIDIEN LIMITED.....	144,001	5,728,041	6,896,208
CPI INTL INC COM.....	8,802	91,294	108,265
CRA INTL INC.....	800	36,621	28,920
CREATE S-D CO LTD NPV.....	8,400	189,987	156,106
CREDIT AGRICOLE SA EUR3.....	1,420,622	42,925,652	29,052,628
CREDIT AGRICOLE SA EUR3 (SUB.....	997,821	0	1,247,212
CREDIT SUISSE GROUP AG CHF0.04.....	671,872	34,935,031	30,935,398
CREDIT SUISSE GROUP CHF0.5000.....	880,700	35,950,733	40,550,589
CRH ORD EUR0.32.....	640,100	20,558,826	18,556,576
CRH ORD EUR0.32 DUBLIN LIST.....	910,788	30,294,512	26,834,351
CROWN HOLDINGS INC.....	18,160	473,296	471,978
CSC STEEL HOLDINGS BERHAD MYR1.....	4,000	1,843	1,579
CSL ORD NPV.....	470,256	9,569,266	16,110,738
CSM NV CVA PART EXCH EUR0.25.....	664,711	22,270,039	23,239,263
CSP INTL IND CLZ SPA EUR0.52.....	30,342	94,350	54,498
CSR ORD NPV.....	1,104,069	1,616,234	2,595,824
CSR PLC ORD GBP0.001.....	186,385	3,401,887	993,176
CSX CORP COM.....	5,900	270,741	370,579
CT LARGE LOAN FUND.....	3,504,461,524	35,051,997	36,863,431
CT MP III (CT MEZZANINE.....	5,395	2,697,500	1,926,228
CTCI CORP ORD TWD10.....	370,000	334,142	296,215
CUBIC CORP COM.....	94,593	1,941,215	2,107,532
CULLEN FROST BANKERS INC COM.....	119,390	5,266,601	5,951,592
CURTISS WRIGHT CORP.....	105,288	3,074,715	4,710,585
CUTERA INC.....	800	18,170	7,224
CVS CAREMARK CORP.....	56,801	2,159,971	2,247,616
CYMER INC COM.....	52,628	1,690,675	1,414,641
CYPRESS BIOSCIENCES INC.....	216,005	1,908,500	1,553,076
CYPRESS SEMICONDUCTOR CORP.....	6,200	138,477	153,450

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
CYTEC INDS INC COM.....	6,480	398,326	353,549
D IETEREN NPV.....	223	82,001	61,626
D/S NORDEN DKK1 (POST SUBD).....	19,740	1,115,869	2,126,863
DA OFFICE INVESTMENT NPV.....	6	45,130	24,565
DABUR INDIA INR1 (DEMAT T5).....	1,742	4,627	3,201
DAEHAN FLOUR MILL CO.....	2,955	268,865	535,321
DAETWYLER HLDGS CHF5 (POST.....	89	5,174	6,453
DAI-ICHI JITSUGYO CO Y50.....	12,000	56,063	53,884
DAIICHI KOSHO CO.....	30,400	347,440	306,567
DAIICHI SANKYO COMPANY LIMITED.....	224,500	6,526,212	6,194,637
DAIMEI TELECOM ENG Y50.....	19,000	128,064	179,416
DAIMLER AG ORD NPV.....	88,329	7,946,968	5,466,470
DAIMLERCHRYSLER AG ORD NPV.....	181,800	8,765,799	11,251,166
DAIRY CREST GROUP ORD 25P.....	10,774	98,911	70,758
DAISEKI CO JPY50.....	88	1,329	2,806
DAITO BANK NPV.....	39,000	93,553	34,583
DAIWA HOUSE INDUSTRY CO Y50.....	330,000	4,137,315	3,106,834
DAIWA INDUSTRIES NPV.....	134,000	1,301,083	642,158
DAIWASYSTEM CO LTD NPV.....	4,800	134,894	41,115
DAKTRONICS INC.....	71,891	1,587,571	1,450,041
DANA PETROLEUM ORD GBP0.15.....	146,318	3,588,081	5,532,701
DANAHER CORP COM.....	311,854	23,115,237	24,106,314
DANIELI & C EUR1.....	18,080	697,845	677,111
DANISCO A/S DKK20.....	117,400	8,508,349	7,552,272
DANSKE BANK AS DKK10.....	1,106,549	34,380,004	32,026,791
DAVIS SERVICE GROUP ORD.....	174,990	1,865,980	1,556,706
DBS HLDGS SGD1.....	2,519,809	28,651,959	34,978,543
DCT INDL TR INC COM.....	125,300	1,435,560	1,037,484
DE LA RUE ORD GBP0.297619.....	204,188	3,509,268	3,626,805
DEARBORN BANCORP INC CMT CAP.....	175,093	1,908,691	850,952
DEBENHAMS ORD GBP0.01 (WI).....	19,630,899	30,579,254	17,483,124
DEERE & CO COM.....	135,180	10,324,611	9,750,533
DELEK GROUP ILS1.....	3,692	637,851	562,041
DELHAIZE GROUP.....	64,277	4,388,037	4,329,362
DELL INC COM.....	1,872,356	47,866,499	40,967,149
DELPHI FINL GROUP INC CL A COM.....	109,869	3,273,174	2,542,369
DELTA-GALIL IND ORD ILS1.....	1,224	6,555	7,490
DENA BANK INR10(DEMAT T5).....	254,678	404,094	239,140
DENBURY RES INC COM NEW.....	28,100	869,643	1,025,650
DENKI KAGAKU KOGYO Y50.....	1,160,000	3,672,465	4,311,495
DENTSPLY INTL INC NEW COM.....	10,200	417,363	375,360
DERWENT LONDON PLC GBP0.05.....	35,000	1,151,237	702,125
DESARROLLADORA HOMEX SAB DE.....	109,300	1,146,462	1,065,977
DESIGN STUDIO FURNITURE MFG.....	498,000	218,980	135,620
DESIRE PETROLEUM ORD GBP0.01.....	156,685	268,072	286,101
DEUTSCHE BANK AG ORD NPV REG.....	148,000	14,168,201	12,790,000
DEUTSCHE BANK AG ORD NPV REGD.....	396,600	50,642,521	34,273,743
DEUTSCHE BOERSE AG NPV.....	102,098	8,935,465	11,532,090
DEUTSCHE LUFTHANSA AG ORD NPV.....	1,365,700	27,191,544	29,478,682
DEUTSCHE TELEKOM AG NPV (REGD).....	384,300	6,810,999	6,297,032
DEVELOPERS DIVERSIFIED RLTY.....	53,200	2,593,981	1,846,572
DEVON ENERGY CORP NEW COM.....	72,300	7,139,453	8,687,568
DEXUS PROPERTY GROUP NPV.....	317,489	467,352	420,456
DFDS AS DKK100.....	990	137,910	142,222
DIAMOND OFFSHORE DRILLING INC.....	16,100	1,927,610	2,240,154
DIAMOND ROCK HOSPITALITY CO.....	70,400	1,117,293	766,656
DIC ASSET AG NPV.....	110,000	3,332,371	2,779,900
DICKS SPORTING GOODS INC OC.....	112,880	3,546,690	2,002,491

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
DIGIRAD CORP.....	735,568	2,809,626	1,552,048
DIGITAL RLTY TR INC.....	80,550	2,694,187	3,295,301
DIME CMNTY BANCORP INC COM.....	140,677	2,099,420	2,322,577
DIMENSION DATA HLDGS PLC ORD.....	684,466	702,452	625,171
DIPLOMA PLC NEW ORD GBP0.05.....	722	2,476	2,342
DIRECTTV GROUP INC.....	240,000	5,786,400	6,218,400
DISCOUNT INVESTMENT CORP ORD.....	21,481	625,559	562,264
DISCOVERY HLDG CO COM SER A.....	32,200	737,620	707,112
DISNEY WALT CO COM.....	1,140,272	30,827,945	35,576,486
DNB NOR ASA NOK10.....	431,906	5,176,566	5,494,804
DOGAN HOLDINGS TRY1.....	2,162,274	3,181,035	2,634,979
DOLBY LABORATORIES INC CL A.....	125,292	3,072,430	5,049,268
DOLLAR TREE INC COM.....	136,640	3,992,621	4,466,762
DOMINION MINING LIMITED.....	71,024	305,123	228,330
DOMTAR CORP COM.....	74,800	571,551	407,660
DONALDSON INC.....	7,760	365,263	346,406
DONGBU INSURANCE KRW500.....	73,270	761,397	2,689,706
DONGBU STEEL KRW5000.....	90,590	1,213,723	1,134,486
DONGKUK STEEL MILL KSWN5000.....	16,400	772,715	707,079
DOREL INDUSTRIES INC.....	35,300	1,127,273	1,017,717
DOSHISHA CO JPY50.....	4,500	124,940	71,784
DOVER CORP COM.....	329,124	15,535,017	15,919,728
DOW CHEM CO COM.....	787,370	30,851,090	27,487,087
DOWNEY FINL CORP COM.....	80,243	4,505,274	222,273
DR PEPPER SNAPPLE GROUP INC.....	207,867	5,577,591	4,361,050
DR PEPPER SNAPPLE INC.....	1,072,551	26,369,426	22,502,120
DRAKA HOLDINGS NV EUR0.05.....	45,495	1,992,093	1,220,704
DRAX GROUP ORD GBP0.1155172.....	1,120,070	15,526,162	16,473,103
DREAMWORKS ANIMATION SKG INC.....	32,032	950,993	954,874
DRESSER RAND GROUP INC.....	20,959	520,164	819,497
DRS TECHNOLOGIES INC COM.....	48,994	2,547,216	3,856,808
DS SMITH PLC GBP0.10.....	110,241	492,619	248,466
DSG INTL ORD GBP0.025.....	3,753,200	10,948,389	3,323,897
DSV DKK1 (POST SUBDIVISION).....	403,650	7,863,724	9,678,834
DU PONT E I DE NEMOURS & CO.....	1,088,425	51,981,472	46,682,548
DUERR BETEILIGUNGS AG DEM5.....	4,691	223,052	191,646
DUN & BRADSTREET CORP DEL NEW.....	4,480	403,424	392,627
DUPONT FABROS TECHNOLOGY INC.....	52,600	1,036,971	980,464
DUSA PHARMACEUTICALS INC.....	1,844,437	10,712,682	3,707,318
DYNAPACK INTERNATIONAL.....	376,000	1,582,559	1,375,021
E.ON AG NPV.....	849,496	122,037,700	171,518,962
EACCESS LTD NPV.....	51	28,957	26,269
EAST ASIATIC COMPANY LTD DKK70.....	75	5,310	5,197
EAST JAPAN RAILWAY CO Y50000.....	4,682	36,687,641	38,205,084
EAST WEST BANCORP INC COM.....	241,821	5,600,839	1,707,256
EATON CORP.....	1,600	155,008	135,952
EBAY INC COM.....	606,594	19,878,069	16,578,214
ECOLAB INC COM.....	12,640	624,416	543,394
ECZACIBASI ILAC TRY1.....	232,054	747,290	728,787
EDEN INC BERHAD MYR1 (AFTER.....	502,100	182,018	63,003
EDF EUR0.5.....	300,927	29,105,037	28,608,735
EDION CORP NPV.....	544,400	9,706,901	4,545,012
EL PASO ELEC CO COM NEW.....	109,990	2,087,149	2,177,802
ELECTRICITY GENERATING ALIEN.....	58,800	168,735	147,725
ELECTRICITY GENERATING THBH10.....	2,000	5,733	5,055
ELECTROGLAS INC.....	1,222,591	2,759,433	2,322,923
ELECTROLUX AB SER 'B' NPV.....	751,600	10,102,433	9,620,920
ELRINGKLINGER AG NPV.....	15,146	1,687,093	1,431,797

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
EM.TV AG ORD NPV.....	138,779	859,506	520,395
EMAK EUR0.26.....	772	5,664	5,473
EMBRAER EMPRESA BRASILEIRA.....	10,560	486,816	279,840
EMC CORP MASS.....	3,069,180	44,206,422	45,086,254
EMCOR GROUP INC COM.....	232,411	4,147,685	6,630,686
EMCORE CORP.....	799	5,037	5,002
EMERGENCY MED SVCS CORP CL A.....	135,133	2,853,436	3,058,060
EMERSON ELEC CO COM.....	694,482	26,187,439	34,342,135
EMPIRE CO LTD.....	4,200	164,269	181,322
ENAGAS SA EUR1.50.....	79,200	2,437,759	2,246,104
ENBRIDGE INC.....	64,100	2,382,522	2,783,743
ENCANA CORP.....	27,000	2,007,963	2,455,110
ENCANA CORP.....	270,600	9,446,380	24,900,908
ENCANA CORPORATION.....	175,768	10,146,920	16,174,363
ENDOCARE INC COM NEW.....	790,174	7,219,964	3,942,968
ENEL EUR1.....	3,082,774	32,426,577	29,336,670
ENERCHINA HOLDINGS LIMITED.....	1,229,800	62,345	38,168
ENERGEN CORP.....	102,865	3,615,222	8,026,556
ENERGIZER HLDGS INC COM.....	24,400	2,369,251	1,783,396
ENERGY RESOURCES OF AUSTRALIA.....	75,419	1,734,303	1,663,197
ENERGY WORLD CORP NPV.....	74,247	90,499	83,720
ENI EUR1.....	3,816,224	99,774,815	142,499,846
ENPORIS GREENZ LTD SGD0.10.....	1,974,000	707,281	79,910
ENTERTAINMENT DISTR CO INC COM.....	5,477,013	26,804,615	2,683,189
ENTERTAINMENT PPTYS TR COM SH.....	11,700	668,168	578,448
EOG RES INC COM.....	18,100	2,354,711	2,374,720
EPCOS AG ORD NPV.....	163,867	3,231,306	2,705,733
EQUEST BALKAN PROPERTIES ORD.....	225,000	397,091	360,466
EQUIFAX INC COM.....	10,480	383,673	352,338
EQUITY LIFESTYLE PPTYS INC.....	29,200	1,526,091	1,284,800
EQUITY ONE INC COM.....	35,800	1,006,786	735,690
EQUITY RESIDENTIAL SH.....	182,200	7,518,377	6,972,794
EREGLI DEMIR CELIK TRY1.....	507,359	1,091,387	4,149,497
ERG SPA EUR0.10.....	105,730	2,429,631	2,537,058
ERICSSON (L.M.).....	1,632,169	22,746,611	17,039,775
ESPRIT HLDGS ORD HKD0.10.....	575,700	6,442,198	5,980,378
ESS TECHNOLOGY INC COM.....	202,627	1,040,612	330,282
ESSEX PPTY TR.....	42,804	4,834,649	4,558,626
ESTEE LAUDER COS INC CL A.....	26,300	1,151,418	1,221,635
ESTERLINE TECHNOLOGIES CORP.....	79,834	2,570,338	3,932,623
ET INTERNET TECHNOLOGY CORP.....	6,828,000	2,494,672	2,384,502
ETERNIT SA COM NPV.....	41,000	177,845	174,002
ETHAN ALLEN INTERIORS INC COM.....	101,399	3,327,762	2,494,415
EULER HERMES SA.....	41,080	4,580,322	3,058,190
EV3 INC COM.....	120,001	1,788,317	1,137,609
EVANS & SUTHERLAND COMPUTER.....	1,634,266	17,057,418	1,650,609
EVERGREEN MARINE CORP.....	2,329,296	1,945,321	1,849,439
EXCEL CO LTD JPY50.....	17,000	382,632	214,094
EXCEL MARITIME CARRIERS LTD.....	11,714	662,393	459,775
EXEDY CORPORATION Y50.....	137,300	3,550,184	3,620,145
EXIDE TECHNOLOGIES.....	26,625	461,497	446,235
EXPEDIA INC DEL.....	18,400	521,921	338,192
EXPRESS SCRIPTS INC COM STK.....	251,392	11,406,494	15,767,306
EXTRA SPACE STORAGE INC.....	68,300	1,131,648	1,049,088
EXXARO RES LTD ZAR0.01.....	18,241	237,876	336,595
EXXON MOBIL CORP.....	3,012,923	179,146,369	265,528,904
F5 NETWORK INC COM.....	15,440	372,968	438,805
FAIRFAX FINANCIAL HOLDINGS LTD.....	89,900	20,291,252	23,127,396

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
FAMILY DLR STORES INC.....	20,900	566,297	416,746
FAMILYMART Y50.....	31,900	928,282	1,306,033
FANNIE MAE.....	356,074	9,962,118	6,947,004
FAR EASTONE TELECOM TWD10.....	253	374	402
FASTENAL CO.....	5,800	217,991	250,328
FEDERAL CORP TWD10.....	212,175	144,316	115,339
FEDERAL RLTY INVT TR SHS BEN.....	121,650	9,957,842	8,393,850
FEDEX CORP COM.....	348,796	37,847,739	27,481,637
FEI COMPANY.....	111,399	2,746,955	2,537,669
FELCOR LODGING TR INC COM.....	504,939	6,847,217	5,301,860
FENG HSIN IRON & STL TWD10.....	782,000	2,351,926	2,030,165
FERREXPO PLC ORD GBP0.....	325,001	1,501,379	2,554,863
FIAT SPA EUR5.....	238,063	5,212,670	3,904,584
FIFTH THIRD BANCORP.....	6,100	138,226	62,098
FINISH LINE INC CL A.....	68,837	561,804	598,882
FINMECCICA SPA EUR 4.40.....	607,469	14,507,311	15,964,391
FIRST AMERICAN CORP COM.....	11,700	499,196	308,880
FIRST BANCORP PR COM.....	83,223	1,469,803	527,634
FIRST FIVE & MARINE INSURANCE.....	19,960	256,163	197,491
FIRST HOLDING CO TWD10.....	4,107,797	4,271,231	4,506,627
FIRST INTL BK OF ISRAEL.....	632	8,160	7,659
FIRST MERCHANTS CORP COM.....	9,700	271,688	176,055
FIRST MIDWEST BANCORP INC DEL.....	99,152	3,273,431	1,849,185
FIRST PACIFIC CO US\$0.01.....	158,000	116,048	99,694
FIRST POTOMAC RLTY TR.....	29,000	716,806	441,960
FIRST QUANTUM MINERALS LTD.....	37,800	2,726,212	2,621,093
FIRST SOLAR INC COM.....	2,080	479,609	567,466
FIRSTFED FINL CORP DEL COM.....	23,749	1,163,240	190,942
FISCHER(GEORG) AG SZF100(REGD).....	20,918	4,317,257	8,614,865
FISERV INC COM.....	369,764	18,566,090	16,776,193
FISHER & PAYKEL APPLIANCES.....	1,024,370	2,340,912	1,543,703
FKP PROPERTY GROUP.....	115,569	611,455	543,438
FLIGHT CENTRE LTD NPV.....	156,102	3,898,865	2,497,221
FLIR SYS INC.....	411,156	6,232,015	16,680,599
FLOWSERVE CORP COM.....	13,680	1,332,518	1,870,056
FLSMIDTH & CO A/S COM SHS.....	55,465	4,128,815	6,093,188
FLUOR CORP NEW COM.....	28,080	3,933,534	5,225,126
FMC CORP NEW COM.....	14,340	825,333	1,110,490
FMC TECHNOLOGIES INC COM.....	20,900	1,209,421	1,607,837
FONCIERE DES REGIO EUR2.....	4,000	575,084	490,311
FONDIARIA SAI SPA.....	33,700	1,117,595	753,433
FONDIARIA SAI SPA EUR1.....	238,382	10,660,571	7,902,261
FORBO HLDGS AG CHF4 (REGD).....	1,273	635,065	565,514
FORD MTR CO DEL COM PAR \$0.01.....	324,271	4,384,886	1,559,744
FORD OTOMOTIV SAN TRY1.....	118,854	859,547	850,554
FORDING CANADIAN COAL TRUST.....	39,300	1,407,673	3,776,798
FORDING CDN COAL TR UNIT.....	49,148	2,137,947	4,699,040
FOREST LABS INC CL A COM.....	92,800	3,765,180	3,223,872
FOREST OIL CORP.....	3,000	138,976	223,500
FORTIS GROUP NPV.....	604,419	15,783,901	9,684,813
FORTIS NPV.....	3,120,938	72,471,011	49,958,690
FORTIS VVPR STRIP.....	256,684	0	4,044
FORTUM OYJ FIM20.....	213,530	3,385,816	10,853,141
FORZANI GROUP LTD.....	247,600	4,167,443	3,624,129
FOSSIL INC COM.....	201,191	4,655,111	5,848,622
FOSTER WHEELER LTD.....	11,520	905,011	842,688
FOSTERS GROUP ORD NPV.....	4,607,546	22,025,829	22,417,672
FRANCE TELECOM EUR4.....	802,671	25,385,906	23,661,570

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
FRANKLIN RES INC COM.....	98,395	10,157,704	9,017,902
FREDDIE MAC CORP COM.....	41,600	1,079,297	682,240
FREDS INC CL A.....	129,094	2,059,692	1,451,017
FREEPORT MCMORAN COPPER & GOLD.....	31,200	3,159,993	3,656,328
FREEWORLD COATING LTD ZAR0.01.....	31,236	63,320	29,328
FRESENIUS MEDICAL CARE AG & CO.....	47,921	1,931,539	2,643,323
FRESENIUS SE NPV.....	146,176	11,684,337	12,662,312
FSI INTL INC.....	2,804,629	27,259,921	3,758,203
FUGRO NV CVZ EURO0.05.....	48,701	2,920,604	4,162,649
FUJI ELECTRIC HOLDINGS CO LT.....	3,417,625	12,749,763	12,090,084
FUJI HEAVY LTD Y50.....	1,734,900	9,819,894	8,510,429
FUJI MACHINE MANUFACTURING NPV.....	53,900	1,007,215	1,077,949
FUJI OIL CO Y50.....	56,800	468,357	556,721
FUJI SOFT INC JPY50.....	21,800	410,982	384,772
FUJITSU KIDEN JPY50.....	6,500	92,803	61,808
FUJITSU NPV.....	3,606,500	24,097,778	26,809,320
FUKUOKA FINANCIAL GROUP INC.....	1,839,000	11,036,142	8,309,806
FULLER H B CO COM.....	217,866	3,824,799	4,888,913
FURUKAWA CO Y50.....	173,000	297,787	298,656
FURUNO ELECTRIC CO Y50.....	600	7,336	7,873
FUYO GENERAL LEASE CO LTD NPV.....	111,700	3,690,806	3,529,975
G & K SVCS INC CL A.....	76,811	2,678,139	2,339,663
G.U.D. HOLDINGS NPV.....	33,112	308,518	240,544
GAIL INDIA LTD INR10 (DEMAT).....	42,844	362,071	331,748
GALENICA AG CHF.1 (REGISTERED).....	3,201	1,213,715	1,132,889
GALP ENERGIA SGPS EUR1.....	239,606	5,402,437	5,345,559
GAMANIA DIGITAL EN TWD10.....	1,017,520	1,145,591	985,573
GAME GROUP PLC ORD 5P.....	136,986	449,372	791,969
GAMESTOP CORP NEW.....	20,000	1,064,264	808,000
GAMMA HLDG NV EUR2.5.....	3,323	261,370	186,124
GANNETT INC COM.....	78,500	4,641,292	1,701,095
GAP INC COM.....	208,526	3,809,238	3,476,128
GARDNER DENVER INC COM.....	11,920	405,344	677,056
GARMIN LTD REG SHS.....	5,040	546,689	215,914
GAYLORD ENTMT CO NEW COM.....	24,007	570,989	575,208
GAZPROM ADR REP10 ORD.....	263,287	12,218,732	15,270,646
GEA GROUP AG NPV.....	820,072	26,918,496	28,993,926
GEHL CO.....	2,802	62,014	41,442
GEN PROBE INC NEW.....	36,001	1,646,401	1,709,327
GENENTECH INC.....	221,118	9,649,997	16,782,856
GENERAL CABLE CORP DEL COM NEW.....	3,040	195,573	184,984
GENERAL DYNAMICS CORP COM.....	115,000	10,119,239	9,683,000
GENERAL ELEC CO COM.....	5,022,511	167,784,548	134,050,819
GENERAL GROWTH PPTYS INC.....	261,625	12,239,208	9,164,724
GENERAL MLS INC COM.....	2,200	138,632	133,694
GENERAL MTRS CORP COM.....	38,100	1,226,291	438,150
GENESCO INC COM.....	82,187	2,567,741	2,537,113
GENTEX CORP COM.....	75,040	1,427,261	1,083,578
GENTING BERHAD MYR0.10.....	121,800	255,382	208,747
GENZYME CORP COM.....	79,803	3,036,782	5,747,412
GEO CO LTD JPY50000.....	1,005	1,540,313	844,729
GEO GROUP INC.....	9,200	241,868	207,000
GEOMATEC CO Y50.....	4,400	116,499	35,240
GEORGIA GULF CORP COM PAR.....	101,642	2,708,860	294,762
GERDAU AMERISTEEL CORP.....	47,000	788,056	913,085
GERDAU S A SPONSORED ADR.....	314,100	1,892,282	7,541,541
GESCO AG NPV.....	92	5,731	7,255
GIGA-BYTE TECHNOLOGY CO TWD10.....	966,000	934,402	731,987

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
GILDAN ACTIVEWEAR INC.....	42,968	1,494,481	1,110,040
GILDEMEISTER AG NPV.....	121,721	1,638,811	3,457,749
GILEAD SCIENCES INC COM.....	343,133	13,454,138	18,168,892
GIVAUDAN AG CHF10.....	9,017	8,768,601	8,082,192
GKN ORD GBP0.50.....	1,216,800	6,296,683	5,400,200
GLACIER BANCORP INC NEW COM.....	1,501	22,362	24,001
GLAXOSMITHKLINE ORD GBP0.25.....	3,898,433	94,320,089	86,351,731
GLOBAL GREEN TECH GROUP CO.....	913,000	355,560	131,140
GLOBAL INDS LTD COM.....	252,871	4,389,488	4,533,977
GLOBAL PMTS INC COM.....	213,619	5,860,530	9,954,645
GLOBAL SOURCE LTD SHS.....	1	21	15
GLOW ENERGY THB10(ALIEN MKT).....	5,400	5,514	4,764
GMG GLOBAL SGD0.05.....	873,000	102,222	131,723
GOLDCORP INC.....	112,400	3,500,634	5,208,145
GOLDCORP INC NEW COM.....	5,120	171,493	236,390
GOLDMAN SACHS COLLECTIVE TRUST.....	148,209,467	1,663,449,142	1,634,750,418
GOLDMAN SACHS GROUP INC COM.....	274,532	50,216,739	48,015,647
GOODMAN FIELDER NPV.....	4,921,100	7,167,661	6,635,160
GOODMAN GROUP NPV.....	480,254	2,699,921	1,424,106
GOODRICH CORP.....	24,560	1,706,972	1,165,618
GOOGLE INC CL A.....	36,760	22,962,178	19,351,199
GPO SIMEC SA SER'B'NPV.....	90,400	528,502	511,934
GPS ONLINE NPV.....	895,985	521,148	421,318
GPT GROUP.....	635,163	2,014,595	1,353,166
GRACO INC COM.....	128,732	3,968,451	4,900,827
GRAHAM CORP.....	5,458	293,519	404,492
GRAINGER W W INC COM.....	146,900	11,659,895	12,016,420
GRAND PACIF PETROC TWD10.....	3,247,000	1,226,817	969,190
GRANDY HOUSE CORPO NPV.....	3	901	690
GRANITE HACARMEL I ILS1.....	1,146	2,921	3,010
GREAT EAGLE HLDGS HK0.50.....	160,000	619,815	471,949
GREAT EASTERN SHIPPING INR10.....	425,250	3,765,816	3,672,816
GREAT OFFSHORE LTD INR10.....	60	1,231	713
GREAT PORTLAND ESTATES ORD.....	580,000	7,045,125	3,904,376
GREAT WOLF RESORTS INC.....	2,291,681	22,692,152	10,014,646
GREATEK ELECTRONICS INC TWD10.....	4,000	6,043	4,678
GREEN FIRE & MARINE KSWN5000.....	22,540	340,383	297,359
GREENE KING ORD GBP0.125.....	539,899	8,147,591	4,802,926
GREENERGYCAPITAL SPA EUR1.....	2,801	4,343	2,756
GRIFFON CORP COM.....	100,142	2,001,259	877,244
GROUPE DANONE.....	109,091	6,877,255	7,665,773
GROWTH POINT PROPERTIES.....	300,000	691,326	425,388
GRUMA SAB DE CV SER 'B' NPV.....	82,382	282,019	225,629
GRUPO AEROPORTUARIO DEL.....	76,100	310,306	224,598
GRUPO FINANCIERO BANORTE SAB.....	1,927,600	7,452,916	9,067,647
GRUPO MEXICO SAB DE CV.....	5,540,859	10,041,477	12,578,012
GS ENGINEERING & CONSTRUCTION.....	9	1,564	985
GSD HOLDINGS TRY1.....	1,076,702	1,191,376	907,012
GTL LTD INR10 (DEMAT T5).....	64,164	433,556	304,378
GUANGDONG INVT LTD ORD HK\$0.50.....	648,000	423,621	262,609
GUESS INC COM.....	281,653	4,817,884	10,547,905
GULLIVER INTERNATIONAL JPY50.....	11,560	378,095	306,435
GVT HOLDING SA COM NPV.....	108,400	2,374,207	2,658,032
GYMBOREE CORP COM.....	76,816	1,701,540	3,078,017
H & E EQUIP SVCS INC COM.....	144,013	2,297,876	1,731,036
H&T KRW500.....	13,568	78,264	52,920
H.I.S.CO JPY50.....	31,300	482,973	469,183
HAEMONETICS CORP MASS COM.....	45,142	1,641,415	2,503,575

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
HALDEX AB SEK5.....	7,600	148,359	114,657
HALFORDS GROUP ORD GBP0.01.....	269,575	1,551,738	1,441,829
HALIM KRW500.....	28,904	102,679	66,454
HALLIBURTON CO COM.....	45,200	1,693,397	2,398,764
HAMMERSON ORD 25P REITS.....	80,000	1,703,165	1,420,967
HANG FUNG GOLD TEC HKD0.10.....	1,416,000	242,328	348,668
HANG LUNG PROPERTIES LTD.....	1,500,000	6,661,643	4,809,265
HANG SENG BANK HK\$5.....	418,600	6,184,077	8,831,054
HANJIN SHIPPING KRW5000.....	97,360	3,583,175	3,778,801
HANMI FINL CORP COM.....	796	9,159	4,147
HANNSTAR DISPLAY C TWD10.....	14,162,896	4,911,655	5,155,998
HANSEN MED INC COM.....	89,217	1,417,017	1,491,708
HANWHA CHEMICAL CORP KRW5000.....	16,000	0	38,698
HARDY UNDERWRITING BERMUDA LTD.....	504	2,545	2,327
HARLEY DAVIDSON INC COM.....	73,600	3,863,298	2,668,736
HARMAN INTL INDS INC NEW COM.....	124,039	10,072,783	5,133,974
HARRIS STRATEX NETWORKS INC.....	1,388,337	25,517,033	13,175,318
HARSCO CORP.....	13,320	781,555	724,741
HARTFORD FINL SVCS GROUP INC.....	158,918	13,546,585	10,261,335
HARTMARX CORP.....	2,741,350	13,828,034	5,948,730
HASTIE GROUP LIMITED NPV.....	126	472	336
HAWAIIAN HLDGS INC.....	41,939	304,445	291,476
HAYS ORD 1P.....	11,805,958	23,662,907	21,263,543
HBOS ORD GBP0.25.....	7,088,060	84,096,785	38,933,395
HBOS PLC NEW ORD GBP0.25 (NIL.....	2,835,224	0	606,571
HCP INC COM.....	53,900	1,727,045	1,714,559
HEALTH CARE REIT INC COM.....	64,300	2,879,609	2,861,350
HEALTH NET INC COM STK.....	68,000	3,124,366	1,636,080
HEALTHCARE REALTY TRUST INC.....	15,600	591,138	370,812
HEALTHCARE SVCS GROUP INC.....	92,972	1,780,017	1,414,104
HEALTHSPRING INC COM.....	14,962	308,260	252,559
HEIDELBERGER DRUCKMASCHINEN.....	244,200	11,852,167	5,009,436
HEIJMANS CVA EUR0.03.....	89,100	3,791,872	2,145,029
HEINEKEN NV EUR1.60.....	580,647	32,265,036	29,659,060
HEIWADO Y50.....	4,700	76,762	73,689
HELICAL BAR ORD GBP0.01(POST.....	100,000	604,135	586,099
HELIX ENERGY SOLUTIONS GROUP.....	68,876	1,549,245	2,867,997
HELLENIC EXCHANGES SA HOLDINGS.....	16,413	570,221	206,876
HENDERSON INVESTMENT HK\$0.20.....	2,041,000	225,286	193,697
HENDERSON LAND DEVELOPMENT CO.....	326,000	2,592,785	2,031,895
HENNES & MAURITZ AB 'B' NPV.....	275,753	12,928,127	14,967,268
HERSHEY COMPANY COM.....	600,175	27,367,073	19,673,737
HESKA CORP COM.....	7,492,729	17,409,845	8,991,275
HESS CORP.....	35,500	3,265,183	4,479,745
HEWITT ASSOCS INC.....	24,600	934,168	942,918
HEWLETT PACKARD CO COM.....	489,906	22,621,910	21,658,744
HG METAL MANUFACTURING SGD0.20.....	260,000	75,417	71,762
HHGREGG INC COM.....	45,160	583,476	451,600
HIGH TECH COMPUTER TWD10.....	52	378	1,165
HIGHWOODS PPTYS INC COM.....	4,000	140,687	125,680
HILL(WILLIAM) ORD GBP0.10.....	3,110,414	25,969,954	19,824,085
HINDUSTAN PETE INR10 DEMAT.....	260,181	1,825,884	1,064,913
HINDUSTAN ZINC INR10.....	86,213	1,219,641	1,065,815
HIRANO TECSEED CO JPY50.....	8,000	132,282	86,260
HIROSHIMA BK Y50.....	410,000	2,556,124	1,829,442
HISCOX LTD ORD GBP0.05.....	74,369	404,900	307,851
HITACHI CABLE Y50.....	66,000	319,264	248,422
HITACHI CAPITAL JPY50.....	378,300	5,968,994	6,102,476

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
HITACHI NPV.....	2,121,000	13,702,385	15,326,503
HO BEE INVESTMENT SGD0.05.....	420,000	429,924	255,033
HOCHIKI CORP JPY50.....	9,000	71,308	67,412
HOKKAIDO GAS JPY50.....	7,000	17,052	16,839
HOLCIM CHF2 (REGD).....	558,686	43,114,903	45,387,067
HOLOGIC INC COM.....	60,001	1,613,493	1,308,022
HOME DEPOT INC COM.....	1,729,955	60,497,082	40,515,546
HOME DIAGNOSTICS INC DEL COM.....	951,304	8,273,204	8,618,814
HOME INTERIORS & GIFTS INC.....	1,655,879	671,625	166
HOME RETAIL GROUP ORD GBP0.....	1,949,200	18,330,139	8,456,657
HOMESERVE ORD GBP0.125.....	32,750	1,225,624	1,103,454
HONAM PETROCHEMICAL CORP.....	51,625	4,600,062	3,681,683
HONDA MOTOR CO NPV.....	1,093,500	33,092,282	37,239,139
HONEYWELL INTL INC COM.....	203,501	10,289,127	10,232,030
HONG KONG AND SHANGHAI HOTELS.....	224,000	391,101	338,983
HONG KONG EXCHANGES & CLEARING.....	185,500	2,477,635	2,712,040
HONG LEONG ASIA SGD0.20.....	216,000	480,149	316,373
HONG LEONG SING SGD1.....	2,000	5,080	5,108
HONGKONG LAND HLDGS LTD ORD.....	1,499,000	6,608,774	6,355,760
HOOKER FURNITURE CORP COM.....	5,400	110,418	93,528
HOOPER HOLMES INC COM.....	245,177	1,126,341	250,081
HOSIDEN CORP Y50.....	78,800	1,635,999	1,679,996
HOSPIRA INC.....	120,000	4,436,167	4,813,200
HOSPITALITY PPTYS TR COM SHS.....	5,600	236,993	136,976
HOST HOTELS & RESORTS INC.....	502,407	9,830,779	6,857,856
HOT TOPIC INC.....	1,498,834	15,140,630	8,108,692
HOYA PENTAX HD CORPORATION.....	643,000	19,132,769	14,891,420
HRPT PPTYS TR COM SBI.....	72,200	839,189	488,794
HSBC HLDGS ORD USD0.50 (UK).....	1,038,144	16,626,414	16,027,478
HUA ENG WIRE & CABLE CO LTD.....	7,000	2,574	2,290
HUAKU DEVELOPMENT CO LTD TWD10.....	371,000	1,444,951	1,054,832
HUDSON CITY BANCORP INC COM.....	44,300	802,080	738,924
HUFVUDSTADEN FAST SER'A'FREE.....	45,000	465,962	433,890
HUMAN GENOME SCIENCES INC COM.....	320,017	2,931,510	1,667,289
HUMANA INC COM.....	60,001	4,149,714	2,386,240
HUNG POO REAL ESTA TWD10.....	709,000	1,269,123	970,545
HUNG SHENG CONSTRUCTION TWD10.....	3,381,000	3,607,531	2,896,122
HUNT J B TRANS SVCS INC.....	8,002	154,472	266,307
HUSKY ENERGY INC.....	329,500	4,997,038	15,855,493
HUTCHINSON TECHNOLOGY INC COM.....	57,557	1,508,626	773,566
HUTCHISON WHAMPOA HK\$0.25.....	513,000	5,010,379	5,171,152
HWA SUNG INDUSTRIAL CO KRW5000.....	24,770	570,230	248,635
HYFLUX WATER TRUST UNITS.....	2,015,000	888,142	1,001,086
HYOSUNG T&CKSWN5000.....	9,816	105,075	698,160
HYSAN DEVELOPMENT HK\$5.....	1,480,129	4,127,871	4,062,195
HYUNDAI FIRE & MARINE.....	125,410	3,118,898	2,733,471
HYUNDAI HEAVY IND CO KRW5000.....	44,553	13,327,608	13,799,692
HYUNDAI MOBIS KRW5000.....	33,590	3,045,795	2,719,824
HYUNDI STEEL CO KRW5000.....	32,810	2,644,844	2,471,610
I FLOW CORP NEW.....	1,833,511	24,911,821	18,610,137
I METAL TECHNOLOGY CO LTD.....	12,000	64,067	23,546
IBERIA LINEAS AEREAS DE ESPANA.....	584	1,971	1,399
IBIDEN CO Y50.....	52,700	3,607,166	1,918,985
IBJ LEASING CO LIMITED NPV.....	6,300	124,328	112,800
IBM CORP COM.....	124,580	12,841,305	14,766,467
ICADE NPV (POST MERGER).....	33,500	4,667,476	3,912,650
ICF INTL INC COM.....	58,600	1,256,961	973,932
ICON PUB LTD CO SPONSORED ADR.....	52,781	2,930,875	3,986,021

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
IDB DEVELOPMENT CORP ORD SHK1.....	18,351	604,950	451,360
IDB HOLDING CORP ORD SHK5.....	15,009	393,590	350,344
IDEX CORP.....	231,538	6,066,011	8,529,860
IDEXX LABS INC COM.....	224,716	8,061,861	10,952,658
IDU CO NPV.....	732	627,279	218,899
IFI ISTIT FIN INDUSTR SPA.....	232,340	5,831,170	4,630,701
IG GROUP HLDGS ORD GBP0.05.....	392,660	2,992,113	2,580,746
IGUATEMI EMPRESA SHOPPING COM.....	44,650	671,999	597,673
IHLAS HOLDING TRY1.....	223,468	95,950	100,521
ILIAD NPV.....	42,900	4,621,241	4,173,074
ILJIN ELECTRIC LTD KRW1000.....	27,230	202,855	177,013
ILLINOIS TOOL WKS INC COM.....	402,074	20,273,318	19,102,536
ILLUMINA INC COM.....	1,800	141,588	156,798
IMAGINEER CO LTD JPY50.....	39,400	777,986	272,442
IMI ORD GBP0.25.....	477,909	4,616,101	4,151,598
IMMOBILIARE GRANDE DISTRIBUZIO.....	1,025,000	4,090,353	3,036,085
IMMUCOR INC.....	71,492	2,327,640	1,850,213
IMMULOGIC PHARMACEUTICAL CORP.....	2,211,500	114,998	0
IMPERIAL ENERGY CORP ORD.....	118,766	2,371,044	2,195,804
IMPERIAL OIL LTD.....	59,300	2,982,692	3,282,527
IMPERIAL TOBACCO GROUP ORD 10P.....	2,055,422	71,024,880	76,535,090
IMPREGILO SPA NPV.....	800,931	3,867,376	3,568,042
IMS INTL METAL SER FRF10.....	22,920	917,020	776,400
INABATA & CO Y50.....	53,400	432,198	264,469
INCITEC PIVOT NPV.....	8,692	652,999	1,543,136
INDEPENDENCE GOLD NPV.....	24,756	160,656	121,161
INDESIT COMPANY EURO.90.....	316,353	6,568,474	3,536,361
INDIAN BANK INR10.....	169,107	919,610	347,647
INDIAN OIL CORP INR10.....	61,180	846,249	472,519
INDOFOODS SUKSES M IDR100.....	6,251,000	1,800,189	1,627,160
INDUSTRIAL & COMMERICAL BANK.....	6,920,000	5,285,762	4,730,213
INDUSTRIAL BK OF KOREA KRW5000.....	259,200	1,639,721	3,952,238
INDUSTRIAS CH SAB DE CV SER B.....	261,950	1,198,729	1,460,285
INDUSTRIAS PENOLES SAB DE CV.....	59,650	1,624,421	1,563,940
INES CORP Y50.....	48,100	219,805	279,058
INFINEON TECHNOLOGIES ORD NPV.....	1,660,100	13,811,749	14,464,105
ING GROEP N.V. CVA EURO.24.....	2,221,256	59,108,751	70,886,421
ING INDUSTRIAL FUND UNITS NPV.....	183,761	422,432	276,864
INGERSOLL-RAND COMPANY LTD COM.....	20,986	1,009,196	785,506
INMET MINING CORP.....	94,500	8,395,207	6,304,036
INNOVEX INC COM.....	1,512,437	2,017,377	907,462
INPEX HLDGS INC COM STK JPY1.....	662	7,547,544	8,368,284
INTEGRA BK CORP COM.....	12,564	214,107	98,376
INTEL CORP.....	3,063,577	71,142,627	65,805,634
INTELLIGENCE LTD JPY50000.....	930	773,432	693,080
INTERACTIVE BROKERS GROUP INC.....	8,800	278,215	282,744
INTERCONTINENTAL HOTELS GROUP.....	1,226,238	21,947,903	16,423,876
INTERMEDIATE CAP GROUP ORD 20P.....	7,169	252,518	193,608
INTERNATIONAL GAME TECHNOLOGY.....	31,200	1,342,224	779,376
INTERNATIONAL PAPER CO COM.....	158,674	4,734,708	3,697,104
INTERSEROH AG DEM5.....	2,362	151,695	222,022
INTERVEST OFFICES NPV.....	511	21,828	19,105
INTL FLAVORS & FRAGRANCES INC.....	264,956	12,406,904	10,349,181
INTL NICKEL INDONE IDR250(POST.....	690,000	355,146	452,766
INTRALOT SA INTEGRATED LOTTE.....	100,702	1,957,784	1,729,405
INTUIT COM.....	26,960	754,545	743,287
INTUITIVE SURGICAL INC.....	9,100	2,705,508	2,451,540
INVENTEC APPLIANCES CORP TWD10.....	141,000	295,606	270,359

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
INVITROGEN CORP COM.....	12,600	556,037	494,676
IOI CORP MYR0.10.....	517,200	1,250,229	1,179,232
ION GEOPHYSICAL CORP COM.....	1,120	14,411	19,544
IPC HOLDINGS LTD COM.....	44,857	1,220,869	1,190,953
IRISH LIFE & PERMANENT ORD.....	276,600	6,501,083	2,880,619
IRON MTN INC PA COM.....	10,880	350,046	288,864
ISHARES MSCI AUSTRALIA INDEX.....	445,933	8,660,904	11,803,847
ISHARES MSCI CDA INDEX FD.....	222,429	4,289,551	7,375,746
ISHARES MSCI JAPAN INDEX FUND.....	87,190	1,137,317	1,087,259
ISHARES TR DOW JONES US.....	12,800	466,858	340,224
ISHARES TR DOW JONES US REAL.....	580,049	36,655,361	35,266,979
ISHARES TR RUSSELL 2000 INDEX.....	240,000	15,946,992	16,572,000
ISHARES TR S&P SMALL CAP 600.....	2,832,710	134,570,113	170,444,161
ISTAR FINL INC.....	27,800	984,028	367,238
ITOCU CORP Y50.....	1,526,039	16,551,178	16,281,780
ITOCU FUEL CORP Y50.....	115,400	907,746	755,508
ITOHAM FOOD Y50.....	71,000	342,957	351,634
ITOKI CREBIO CORP Y50.....	13,300	83,189	65,242
ITT CORP.....	287,432	17,058,866	18,203,069
ITT EDL SVCS INC COM.....	29,300	2,942,133	2,421,059
IVG IMMOBILIEN AG NPV.....	10,000	354,045	197,259
IWKA AG NPV.....	12,893	306,214	419,272
IZUMIYA CO Y50.....	96,000	651,532	572,350
IZUTSUYA CO Y50.....	217,000	295,102	188,331
J & J SNACK FOODS CORP.....	42,731	1,669,763	1,171,257
JACK IN THE BOX INC COM.....	274,952	5,604,465	6,161,674
JACOBS ENGR GROUP INC COM.....	38,700	3,323,133	3,123,090
JANUS BROAD ENHANCED INDEX.....	151,050,493	1,727,153,654	1,592,006,948
JANUS CAP GROUP INC.....	4,800	143,040	127,056
JAPAN ASIA INVT JPY50.....	366,000	1,874,894	1,532,984
JAPAN RADIO CO Y50.....	33,000	124,712	97,127
JAPAN REAL ESTATE INVST CO JPY.....	225	2,543,902	2,377,246
JAPAN RETAIL FUND JAPAN RETAIL.....	99	630,825	571,558
JAPAN STEEL WORKS Y50.....	223,263	2,376,568	4,349,211
JAPAN TOBACCO INC Y50000.....	687	3,826,139	2,935,814
JAYA HOLDINGS SGD0.10.....	6,000	6,731	7,066
JDA SOFTWARE GROUP INC.....	97,640	1,456,467	1,767,284
JDS UNIPHASE CORP COM PAR.....	16,160	207,416	183,578
JEFFERIES GROUP INC NEW COM.....	246,839	4,874,493	4,151,832
JENSEN GROUP NB NPV.....	450	5,703	5,317
JFE HOLDINGS INC NPV.....	1,280,786	46,864,935	64,640,393
JFE SHOIJ HOLDINGS INC NPV.....	494,000	2,492,471	3,714,145
JGC CORP Y50.....	114,000	2,352,352	2,247,630
JINHEUNG MUTUAL SA KRW5000.....	990	5,576	4,666
JINHUI SHIPPING USD0.05.....	17,200	203,725	167,156
JINRO DISTRILLERS KRW500.....	265	4,401	3,496
JJB SPORT ORD 5P.....	1,151,400	4,436,475	2,583,620
JM AB NPV.....	135,151	1,750,669	1,758,097
JO ANN STORES INC.....	64,886	1,650,859	1,494,325
JOHNSON & JOHNSON COM.....	3,054,081	187,390,557	196,499,572
JOHNSON CTLS INC COM.....	84,340	3,146,125	2,418,871
JOHNSON MATTHEY ORD GBP1.....	18,120	714,155	665,696
JOSHIN DENKI Y50.....	48,000	374,119	369,039
JOURNAL COMMUNICATIONS INC.....	201,566	2,970,072	971,548
JOY GLOBAL INC.....	7,360	431,811	558,109
JPMORGAN CHASE & CO COM.....	2,708,544	113,087,523	92,930,145
JSC MMC NORILSK NICKEL.....	176,350	1,299,129	4,444,020
JSR CORP JPY50.....	1,308,693	28,227,273	26,049,169

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
JUKI CORP Y50.....	231,000	1,588,635	662,459
JULIUS BAER HLDGS AG CHF0.05.....	123,372	8,686,930	8,357,224
JUNIPER NETWORKS INC COM.....	793,731	16,108,126	17,604,954
JUPITER TELECOMUNICATIONS NPV.....	710	650,654	551,229
JUROKU BANK Y50.....	24,000	123,694	117,957
JUVENTUS FOOTBALL CLUB EUR0.10.....	307	390	444
K K DAVINCI HOLDINGS NPV.....	633	503,498	434,122
K SWISS INC CL A.....	114,255	2,637,473	1,679,549
K&S AG NPV.....	22,637	2,707,171	13,064,355
K12 INC COM.....	19,720	408,050	424,177
KAGAWA BANK Y50.....	13,000	71,553	75,666
KAGOSHIMA BANK Y50.....	18,000	113,244	136,522
KANAMOTO CO Y50.....	51,000	445,121	288,185
KANEMATSU CORP Y50.....	716,000	1,235,807	1,040,177
KANSAS CITY SOUTHERN COM NEW.....	142,830	3,250,121	6,283,092
KANTO AUTO WORKS Y50.....	45,800	641,478	595,372
KANTO TSUKUBA BANK JPY500.....	51,900	449,359	255,081
KAO CORP Y50.....	248,000	6,511,238	6,515,542
KAS BANK NV CVA EUR1.....	179	5,722	7,564
KAWASAKI KINKAI JPY50.....	25,000	161,989	106,127
KAWASAKI KISEN KAISHA Y50.....	548,000	6,139,544	5,154,059
KAYABA INDUSTRY CO Y50.....	62,000	261,436	269,629
KBC GROUPE NPV.....	116,879	14,004,099	12,988,008
KBR INC COM.....	11,040	438,288	385,406
KCC ENGINEERING & CONSTRUCTION.....	85	6,164	3,287
KDDI CORP Y5000.....	6,188	41,944,675	38,293,740
KEE TAI PROPERTIES TWD10.....	378,800	429,045	185,325
KEIYO BANK LTD Y50.....	33,000	188,466	199,236
KEIYO CO Y50.....	41,400	223,910	199,570
KELLER GROUP ORD 10P.....	63,896	1,043,175	794,766
KELLOGG CO COM.....	15,000	761,270	720,300
KEPPEL CORP NPV.....	423,000	1,774,253	3,468,310
KEPPEL LD STK SG\$0.50.....	384,500	2,159,697	1,403,687
KERRY PROPERTIES LTD ORD HKD1.....	863,286	6,694,866	4,533,734
KESORAM INDUSTRIES INR10.....	55,191	653,861	330,569
KEYENCE CORP NPV.....	95,200	21,951,727	22,712,211
KGHM POLSKA MIEDZ PLN 10 BR.....	148,412	4,475,012	6,977,855
KGI SECURITIES TWD10.....	2,512,000	1,565,803	1,828,986
KHD HUMBOLDT WEDAG INTL LTD.....	14,800	465,330	466,644
KILROY RLTY CORP COM.....	22,000	1,244,006	1,034,660
KIMBERLY CLARK CORP COM.....	499,427	32,811,330	29,855,746
KIMCO RLTY CORP COM.....	131,000	5,135,109	4,522,120
KING PHARMACEUTICALS INC COM.....	27,400	388,413	286,878
KING YUAN ELECTRONICS CO TWD10.....	600,000	347,378	260,930
KINGBOARD CHEM HLDG HK\$0.10.....	501,500	2,368,685	2,315,372
KINGBOARD COPPER USD0.10.....	14,000	3,161	2,988
KINROSS GOLD CORP.....	79,300	1,222,020	1,883,722
KIORITZ CORP JPY50.....	63,000	176,578	165,219
KIRBY CORP COM.....	118,286	2,878,203	5,677,728
KISHU PAPER CO Y50.....	165,000	250,385	239,706
KITE RLTY GROUP TR.....	67,000	1,094,601	837,500
KLA TENCOR CORP.....	20,640	986,712	840,254
KLCC PROPERTY HLDG COM STK.....	88,700	84,787	73,837
KLEPIERRE EUR1.4.....	63,851	3,629,784	3,219,214
KLOECKNER & CO AG NPV (REGD).....	42,250	2,491,153	2,412,388
KLOVERN AB SEK5.....	125,000	486,730	388,589
KME GROUP NPV.....	236,190	663,030	339,382
KNIGHT TRANSN INC COM.....	299,480	4,385,582	5,480,484

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
KNM GROUP BERHAD MYR0.25.....	631,182	1,284,972	1,226,628
KOBAYASHI PHARMACEUTICALS.....	111,000	3,926,830	3,570,681
KOC HLDG TRY1.....	1,124,702	3,135,941	3,072,303
KOEI CO Y50.....	1,400	26,865	18,912
KOENIG & BAUER AG NPV.....	3,024	109,627	89,238
KOHL'S CORP COM.....	502,879	26,324,146	20,135,275
KOHNAN SHOJI JPY50.....	75,100	988,131	1,021,595
KOITO MANUFACTURING CO Y50.....	71,000	952,648	987,925
KOLON CONSTRUCTION CO KRW5000.....	26,430	310,676	286,774
KOLON INDUSTRIES KRW5000.....	21,370	461,314	610,834
KONAMI CO JPY50.....	56,859	1,916,994	1,989,971
KONECRANES OYJ EUR0.50.....	52,202	1,082,066	2,163,092
KONICA MINOLTA HLDGS INC Y50.....	590,000	8,455,441	9,979,435
KONINKLIJKE AHOLD NV EUR0.30.....	1,433,520	18,657,771	19,288,294
KONINKLIJKE DSM NV EUR1.5.....	269,900	12,824,806	15,891,254
KONINKLIJKE KPN NV EUR0.24.....	1,297,094	23,487,869	22,275,637
KOOKMIN BANK KRW5000.....	72,800	3,090,839	4,300,979
KOREA FINE CHEMICAL KRW500.....	2,148	207,551	175,364
KOREA GAS KRW5000.....	20,934	765,958	1,524,947
KOREA IRON & STEEL KRW5000.....	9,412	718,229	763,901
KOREA LINE CORP KRW5000.....	18,269	2,583,767	3,073,795
KOREA PETROCHEMICAL KRW5000.....	13,932	891,508	665,934
KOREA ZINC KSWN5000.....	6,491	514,022	887,350
KORN FERRY INTL COM NEW.....	1,193	21,689	18,766
KP CHEMICAL KRW500.....	87,200	715,927	628,543
KRAFT FOODS INC CL A.....	64,225	1,994,889	1,827,201
KRATOS DEFENSE & SECURITY.....	6,308,121	20,051,154	12,363,917
KROGER CO COM.....	5,000	101,235	144,350
KT CORP KRW5000.....	199,049	8,888,881	8,515,310
KUALA LUMPUR KEPONG BERHAD.....	90,100	492,689	485,313
KUBOTA CORPORATION Y50.....	3,818,391	28,064,761	27,483,913
KUKA AG NPV.....	44,342	1,556,909	1,441,973
KULICKE & SOFFA INDS INC.....	198,861	1,763,532	1,449,697
KULIM (MALAYSIA)M BERHAD ORD.....	387,800	1,099,844	1,151,235
KUMAGAI-GUMI.....	78,000	84,717	78,732
KUMHO ELECTRIC KRW5000.....	11,470	353,183	305,377
KUMIAI CHEM IND CO JPY50.....	45,000	119,505	120,985
KUNGSLEDEN NPV.....	43,100	510,824	319,559
KURARAY CO Y50.....	195,728	2,434,476	2,337,547
KURIMOTO LTD Y50.....	377,000	452,810	473,006
KURITA WATER INDUSTRIES NPV.....	37,200	1,359,070	1,379,142
KURODA ELECTRIC NPV.....	74,400	1,073,690	1,108,929
KVH INDS INC.....	891,861	9,048,436	7,429,202
KYERYONG CONST IND KRW5000.....	11,287	227,773	323,703
KYOCERA CORP Y50.....	83,300	7,357,415	7,858,120
KYODO SHIRYO CO JPY50.....	245,000	381,247	383,661
KYOEI STEEL LTD NPV.....	9,800	192,539	186,746
KYUSHU ELECTRIC POWER CO INC.....	113,000	3,275,376	2,366,492
L G CORP KRW5000.....	26,192	775,424	1,700,145
L-3 COMMUNICATIONS HLDGS INC.....	49,080	5,311,821	4,459,900
LA BARGE INC.....	637,484	8,262,838	8,287,292
LA Z BOY INC.....	80,713	1,204,945	617,454
LABORATORY CORP AMER HLDGS.....	40,000	2,969,331	2,785,200
LADBROKES ORD GBP (CONS).....	2,562,828	21,676,337	13,095,308
LAGARDERE S.C.A. EUR6.1(REG).....	228,200	19,542,499	13,004,580
LANCASHIRE HLDGS COM STK USD0.....	73,977	466,465	449,037
LANCE INC.....	53,826	917,574	1,010,314
LAND CO LTD NPV.....	200	100,731	62,073

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
LAND SECS GP ORD GBP0.10 REITS.....	74,000	2,439,471	1,814,380
LANDAMERICA FINL GROUP INC.....	60,407	3,404,107	1,340,431
LANDRYS RESTAURANTS INC.....	36,175	934,992	650,065
LANDSTAR SYS INC COM.....	174,796	5,660,085	9,652,235
LASALLE HOTEL PPTYS CUM SH BEN.....	73,300	2,536,164	1,842,029
LAURENTIAN BANK OF CANADA.....	16,700	465,613	690,353
LAVENDON GROUP ORD 1P.....	12,830	98,094	63,068
LC DEVELOPMENT SGD0.10.....	2,211,000	786,474	333,607
LCC INTL INC CL A.....	1,460,276	4,592,441	1,401,719
LEADER UNVL HLDGS BHD MY\$1.....	646,400	247,612	121,664
LEAR CORP COM.....	5,322	179,331	75,466
LECROY CORP COM.....	966,150	12,434,840	8,618,058
LEE CHANG TUNG CHE TWD10.....	316,354	312,306	306,421
LEGRAND SA EUR4.....	625,769	20,643,799	15,784,745
LEHMAN BROS HLDGS INC COM.....	36,003	1,813,434	713,219
LENNOX INTL INC COM.....	104,054	2,378,507	3,013,404
LENOVO GROUP LTD HKD0.025.....	3,192,000	2,634,553	2,161,445
LENOX GROUP INC COM.....	48,398	550,068	12,583
LEUCADIA NATL CORP COM.....	42,500	1,939,314	1,994,950
LEXMARK INTERNATIONAL INC COM.....	7,800	407,762	260,754
LG CHEMICAL KRW5000.....	17,288	1,475,086	1,652,693
LG ELECTRONICS INC KRW5000.....	163,376	23,938,329	18,507,768
LG TELECOM CO KRW5000.....	207,291	2,123,890	1,571,452
LI & FUNG HKD0.025.....	1,131,400	3,117,828	3,409,820
LI PENG ENTERPRISE TWD10.....	541,300	186,947	112,529
LIBERTY GROUP LTD ZAR0.10.....	41,879	416,830	332,222
LIBERTY INTL PLC ORD GBP0.50.....	50,000	1,024,499	857,755
LIBERTY MEDIA HLDG CORP CAP.....	34,900	534,748	502,560
LIBERTY PPTY TR SHS BEN INT.....	83,150	3,306,816	2,756,423
LIFEPPOINT HOSPS INC COM.....	33,631	1,429,976	951,757
LIFESTYLE INTERNAT HKD0.01.....	1,650,000	4,243,123	2,319,220
LIG NON-LIFE INSURANCE CO LTD.....	145,330	3,490,395	3,473,303
LILLY ELI & CO COM.....	233,300	12,140,612	10,769,128
LIMCO PIEDMONT INC COM.....	108,964	681,701	471,814
LIMITED BRANDS INC.....	129,087	2,042,267	2,175,116
LINCARE HLDGS INC COM.....	56,002	1,541,197	1,590,457
LINCOLN ELEC HLDGS INC COM.....	11,120	751,372	875,144
LINCOLN NATL CORP IND COM.....	54,401	2,896,769	2,465,453
LINDE AG NPV.....	119,390	13,344,180	16,797,769
LINTEC CORP Y50.....	122,700	2,131,923	2,135,574
LION IND CORP MYR1(AFTER.....	681,400	576,416	544,286
LISI (EX-GFI INDUSTRIES SA).....	1,055	114,460	95,045
LIVERMORE INVESTMENTS GRP LTD.....	36,596	41,210	20,029
LIZ CLAIBORNE INC COM.....	25,800	822,550	365,070
LKQ CORP.....	160,256	1,937,345	2,895,826
LLOYDS TSB GROUP ORD 25P.....	2,238,500	18,024,881	13,843,760
LLOYDS TSB GROUP ORD GBP0.25.....	1,288,200	10,427,210	7,966,733
LOCKHEED MARTIN CORP COM.....	28,000	3,054,003	2,762,480
LOJAS RENNER SA COM NPV.....	60,600	1,486,068	1,214,667
LONDON & STAMFORD PROPERTY LTD.....	260,000	540,956	547,192
LONDON CAPITAL GROUP ORD.....	1,921	13,576	11,718
LONDON SCOTTISH BANK ORD 10P.....	5,721	3,298	742
LONMIN ORD USD1.....	73,111	4,387,956	4,642,964
LONZA GROUP AG CHF1(REGISTERED.....	96,096	8,730,004	13,368,156
L'OREAL EUR0.2.....	109,300	13,158,483	11,899,546
LOWES COS INC COM.....	435,500	12,032,285	9,036,625
LSI CORP COM.....	95,920	512,881	588,949
LSV ENHANCED INDEX (CORE).....	16,521,183	1,922,050,568	1,767,763,238

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
LTC PPTYS INC COM.....	20,250	527,075	517,590
LTX CORP.....	8,751,135	38,453,510	19,252,497
LUBRIZOL CORP.....	16,340	1,019,631	757,032
LUK FOOK HLDGS HKD0.10.....	368,000	234,485	197,275
LUKOIL OIL COMPANY ADR REP 4.....	390,103	24,031,520	38,464,156
LUNDBECK (H) A/S DKK5.....	516,645	13,882,533	11,787,947
M.A.X. AUTOMATION AG NPV.....	12,597	98,039	85,343
MACATAWA BK CORP COM.....	76,639	1,014,043	613,112
MACERICH CO COM.....	80,250	6,369,223	4,985,933
MACK CALI RLTY CORP COM.....	28,000	1,062,908	956,760
MACQUARIE AIRPORTS NPV STAPLED.....	1,783,524	4,406,857	3,525,811
MACQUARIE COUNTRYW NPV.....	458,553	567,457	396,045
MACQUARIE DDR TST UNITS NPV.....	1,422,899	1,458,939	546,194
MACQUARIE GROUP LIMITED NPV.....	257,975	14,647,827	12,041,596
MACQUARIE LEISURE NPV.....	281,925	802,431	403,119
MACRONIX INTERNATIONAL TW\$10.....	3,091,959	1,092,629	1,354,827
MADECO SA SPONS ADR NEW.....	200	2,456	1,852
MADISON PROPERTY ZAR5.....	275,000	402,404	201,995
MAEDA ROAD CONSTRUCTION Y50.....	17,000	143,483	119,796
MAGNAT R/EST OPPS GMBH & CO.....	150,000	391,738	203,246
MAGUIRE PPTYS INC.....	18,850	231,829	229,405
MAGYAR OLAJ ES GAZIPARE.....	10,383	1,447,945	1,401,598
MAIRE TECNIMONT SPA.....	189,678	1,279,022	1,280,560
MAKALOT INDUSTRIAL TWD10.....	83,323	190,846	118,041
MAN GROUP.....	1,030,346	13,612,457	12,795,389
MANILA WATER CO PHP1.....	1,100	342	447
MANITOBA TELECOM SERVICES INC.....	11,200	499,629	441,685
MANITOWOC INC COM.....	334,643	6,203,583	10,885,937
MANPOWER INC WIS.....	6,600	421,817	384,384
MANULIFE FINANCIAL CORP.....	221,200	7,191,004	7,774,868
MAPELEY ORD NPV (WI).....	10,633	431,180	277,213
MARFIN POPULAR BANK PUBLIC CO.....	457,380	5,706,795	3,343,700
MARINEMAX INC COM.....	117,873	1,383,657	845,149
MARSHALL & ILSLEY CORP NEW COM.....	1,094,680	25,488,021	16,781,444
MARTIN MARIETTA MATLS INC COM.....	4,000	533,613	414,360
MARUBENI CORP Y50.....	1,805,064	4,202,464	15,103,926
MARUDAI FOOD CO Y50.....	98,000	335,454	215,405
MARUETSU INC Y50.....	88,000	580,974	742,984
MARVEL ENTMT INC.....	1,000	17,551	32,140
MASCO CORP COM.....	21,000	607,423	330,330
MASSMART ZAR0.01.....	564	6,819	4,445
MASTEK INR5 (DEMAT).....	17,193	160,728	145,336
MASTERCARD INC CL A.....	5,400	1,569,507	1,433,808
MATERIAL SCIENCES CORP.....	824,449	7,263,381	6,678,037
MATSUDA SANGYO JPY50.....	8,260	230,562	207,659
MATSUSHITA ELEC INDL CO Y50.....	709,000	13,287,556	15,316,353
MATTSON TECHNOLOGY INC COM.....	557,040	2,778,074	2,651,510
MCDONALDS CORP COM.....	383,097	19,430,841	21,537,713
MCGRAW HILL COS INC COM.....	8,200	464,828	328,984
MCKESSON CORP COM.....	338,934	17,403,062	18,949,800
MCPHERSONS LTD NPV.....	922	2,575	2,433
MEDA AB SER A NPV (POST SPLIT).....	284,600	4,583,931	3,737,671
MEDCO HEALTH SOLUTIONS INC.....	237,506	7,863,246	11,210,283
MEDICAL FACILITIES CORP.....	11,800	121,375	113,516
MEDICAL PPTYS TR INC.....	43,697	482,264	442,214
MEDICAL STAFFING NETWORK HLDGS.....	74,190	526,842	286,373
MEDICIS PHARMACEUTICAL CORP.....	87,024	2,681,491	1,808,359
MEDION AG NPV.....	47,116	1,171,420	742,336

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
MEDTRONIC INC COM.....	1,206,074	60,430,667	62,414,330
MEGA FINANCIAL HOLDING CO LTD.....	2,000	1,262	1,581
MEGAWORLD CORP PHP1.....	3,632,000	256,236	98,698
MEIBAN GROUP SGD0.10.....	723,000	263,114	130,376
MELCO HLDGS INC NPV.....	4,200	82,341	82,609
MELDEX INTERNATIONAL ORD.....	147,983	206,724	85,407
MELROSE ORD GBP0.002.....	139,254	451,867	421,247
MENTOR CORP MINN COM.....	153,683	4,850,338	4,275,461
MERCK & CO INC COM.....	2,186,099	96,524,508	82,394,071
MERIDA INDUSTRY TWD10.....	126,000	231,869	286,430
MERIDIAN BIOSCIENCE INC COM.....	84,049	1,751,752	2,262,599
MERITAGE HOMES CORP COM.....	4,001	112,247	60,695
MERIX CORP.....	120,035	614,747	276,081
MERRILL LYNCH & CO INC.....	173,494	11,997,485	5,501,495
METHANEX CORP.....	172,063	4,302,379	4,887,739
METHODE ELECTRS INC COM.....	100,967	1,203,894	1,055,105
METLIFE INC COM.....	377,685	22,623,454	19,930,437
METRO AG ORD NPV.....	438,364	31,242,448	27,999,535
METROPOLITAN HOLDINGS LTD.....	107,759	198,113	150,458
METSO OYJ EUR1.70.....	118,626	7,173,400	5,414,528
MEXICHEM SA DE CV COM NPV.....	472,201	2,780,420	3,826,644
MEYER BURGER TECHNOLOGY AG.....	1,481	464,571	446,365
MGIC INVT CORP WIS COM.....	656,134	16,754,280	4,008,979
MICHELIN CIE GLE DES ETABL.....	319,800	24,666,171	22,996,211
MICRO FOCUS ORD GBP0.10.....	389,372	1,829,655	2,030,261
MICRO STAR INTL TWD10.....	4,369,926	2,925,477	2,735,433
MICROCHIP TECHNOLOGY INC COM.....	600,173	17,980,888	18,329,283
MICROSEMI CORP.....	201,835	3,058,333	5,082,205
MICROSOFT CORP COM.....	5,554,926	164,161,483	152,816,014
MIDLAND HOLDINGS LTD HKD0.1.....	1,448,000	2,234,150	898,796
MILLICOM INTL CELLULAR SA.....	47,962	2,874,936	4,964,067
MINERAL RESOURCES LTD NPV.....	33,543	188,890	209,232
MINERVA ORD 25P.....	850,000	4,012,357	1,484,403
MING AN HOLDINGS CO HKD0.10.....	332,000	140,383	57,906
MINISTOP CO Y50.....	35,800	660,547	768,313
MIRVAC GROUP STAPLED SHS.....	123,211	451,272	349,989
MISUMI GROUP INC Y50.....	238,800	4,202,064	4,449,130
MITANI CORP JPY50.....	100	957	820
MITIE GROUP ORD GBP0.025.....	82,051	462,026	346,183
MITSUBISHI CHEMICAL HOLDINGS.....	1,965,500	14,917,624	11,458,695
MITSUBISHI CORP NPV.....	1,338,300	31,781,087	44,187,065
MITSUBISHI ELECTRIC CORP Y50.....	1,411,000	11,729,445	15,240,743
MITSUBISHI ESTATE CO NPV.....	735,000	17,999,148	16,848,733
MITSUBISHI PAPER MILLS Y50.....	239,000	593,878	629,036
MITSUBISHI UFJ FINANCIAL GROUP.....	1,230,600	11,152,913	10,923,962
MITSUMI & CO Y50.....	1,726,000	27,464,271	38,181,877
MITSUMI CHEMICALS JPY50.....	619,000	4,669,313	3,053,979
MITSUMI FUDOSAN CO Y50.....	432,000	11,083,378	9,250,884
MITSUMI HIGH-TEC Y50.....	12,000	98,595	95,090
MITSUMI MINING & SMELT CO Y50.....	2,718,000	9,997,625	8,025,414
MITSUMI O.S.K. LINES JPY50.....	1,824,000	12,828,034	26,033,790
MITSUMI SUGAR CO Y50.....	66,000	261,151	243,441
MITSUMI SUMITOMO INSURANCE.....	914,638	34,296,827	31,579,406
MITSUMI ELECTRIC CO Y50.....	9,300	334,421	207,485
MIZUHO FINL GP NPV.....	907	4,974,232	4,243,875
MOBILEONE SGD0.20 (POST.....	3,200,177	2,684,884	4,428,170
MOCHIDA PHARMACEUTICAL Y50.....	13,000	117,136	142,380
MOHAWK INDS INC COM.....	3,600	288,742	230,760

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
MOLOPO AUST NL NPV.....	73,226	122,631	144,759
MOMENTA PHARMACEUTICALS INC.....	148,123	1,980,519	1,821,913
MONACO COACH CORP COM.....	2,361,301	27,995,764	7,178,355
MONDI LTD ORD ZAR0.20.....	600,511	5,249,225	3,668,355
MONDI PLC ORD EUR0.20.....	134,647	1,160,468	794,524
MONEY PARTNERS CO LTD NPV.....	856	1,059,650	823,659
MONSANTO CO NEW COM.....	179,040	18,310,316	22,637,818
MOOG INC CL A.....	53,586	2,337,005	1,995,543
MORGAN CRUCIBLE CO. ORD 25P.....	2,064,500	8,313,825	7,909,180
MORGAN SINDALL ORD 5P.....	124	2,230	1,846
MORGAN STANLEY.....	988,228	50,770,987	35,645,384
MORTONS RESTAURANT GROUP INC.....	1,133,025	14,307,193	7,795,212
MORY INDUSTRIES JPY50.....	19,000	91,074	67,752
MOSAIC CO.....	28,920	3,131,530	4,184,724
MOSEL VITELIC INC TWD10.....	390	283	254
MOTOROLA INC COM.....	1,180,284	22,010,554	8,663,285
MSCI EMF (EMERGING MKTS FREE).....	9,151,062	185,313,120	374,012,718
MSCI EQ INDEX FD-WORLD EX-US.....	238,036,419	1,689,523,009	3,603,062,062
MTU AERO ENGINES INVEST NPV.....	134,790	5,658,220	4,404,520
MUELLER INDS INC COM.....	81,926	2,501,439	2,638,017
MUENCHENER RUECKVERSICHERUNGS.....	167,031	28,340,092	29,279,815
MULTIPLAN EMPREENDIMENTOS IMOB.....	55,450	602,051	676,347
MUNCHENER RUCKVERSICHERUNGS-G.....	182,600	24,274,408	32,008,994
MURATA MANUFACTURING CO NPV.....	224,500	11,330,111	10,589,123
MURPHY OIL CORP COM.....	36,100	2,902,698	3,539,605
MYERS INDS INC.....	20,006	174,258	163,049
N.G.K. SPARK PLUG CO NPV.....	964,000	15,214,345	11,085,477
NAFCO CO LTD NPV.....	34,300	1,317,567	533,890
NALCO HLDG CO COM.....	1,840	42,895	38,916
NAM TAI ELECTRS INC COM PAR.....	24,500	299,548	320,460
NAMCO BANDAI HOLDINGS INC NPV.....	182,500	2,207,452	2,069,383
NAMURA SHIPBUILDING CO Y50.....	84,200	573,228	559,983
NAPSTER INC.....	85,170	471,781	120,941
NASH FINCH CO COM.....	2,700	92,784	92,529
NATIONAL BANK OF CANADA.....	807,662	34,330,166	40,313,443
NATIONAL CITY CORP COM.....	131,457	2,859,451	627,050
NATIONAL GRID PLC NEW ORD.....	572,377	6,749,027	7,523,862
NATIONAL RETAIL PPTYS INC COM.....	30,794	674,124	643,595
NATIONAL SEMICONDUCTOR CORP.....	96,797	2,182,509	1,988,210
NATIONWIDE HEALTH PPTYS INC.....	132,675	3,749,323	4,177,936
NATL AUSTRALIA BK NPV.....	163,321	4,527,756	4,153,371
NBTY INC.....	186,150	5,709,566	5,967,969
NCC SER B SEK8.....	43,000	1,165,789	648,715
NEC LEASING LTD NPV.....	23,100	497,814	357,815
NEO MATERIAL TECHNOLOGIES INC.....	59,400	226,709	257,612
NEPTUNE ORIENT LNS SG\$1.....	5,258,000	10,557,778	12,500,158
NESTLE SA CHF0.1 (REGD).....	1,020,150	34,340,761	46,230,242
NET ONE SYSTEMS CO JPY5000.....	381	473,660	427,706
NETAPP INC COM.....	777,102	20,911,931	16,832,029
NETWORK EQUIP TECHNOLOGIES.....	74,245	589,979	263,570
NEUSTAR INC CL A.....	59,813	1,433,454	1,289,568
NEW JERSEY RES CORP.....	115,548	3,385,569	3,772,642
NEW WORLD CHINA LD HKD0.10.....	600,000	652,248	310,871
NEW WORLD DEVELOPMENT CO HK\$1.....	960,438	2,706,488	1,955,993
NEW YORK & CO INC.....	80,668	687,128	736,499
NEWELL RUBBERMAID INC.....	200,037	5,941,242	3,358,621
NEWFIELD EXPL CO COM.....	192,909	6,199,853	12,587,312
NEWMARKET CORP.....	2,500	158,989	165,575

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
NEWMONT MINING CORP HOLDING CO.....	12,400	531,013	646,784
NEWS CORPORATION CL A.....	1,155,142	25,025,048	17,373,336
NEXANS EUR1.....	31,704	3,419,230	3,914,678
NEXEN INC.....	306,300	11,314,186	12,275,549
NEXITY FINL CORP.....	267,588	3,065,990	1,244,284
NEXT GROUP ORD GBP0.10.....	507,435	12,601,062	9,790,707
NEXUS ENERGY NPV.....	428,027	722,052	685,963
NGAS RES INC.....	20,610	164,513	191,261
NICHIREI Y50.....	120,000	611,093	616,952
NIDEC CORP NPV.....	70,600	5,400,085	4,708,665
NIDO PETROLEUM LTD NPV.....	1,205,711	549,498	572,745
NIEN HSING TEXTILE TWD10.....	306,000	202,445	165,335
NIGERIA CENTRAL BK C/WTS.....	1,000	0	0
NIHON CHOUZAI CO LTD NPV.....	13,480	451,486	381,491
NIIT TECHNOLOGIES INR10.....	235	787	664
NIKE INC CL B COM.....	208,343	12,572,516	12,419,326
NIKO RESOURCES LTD.....	7,300	444,115	703,269
NIKON CORP NPV.....	275,000	8,372,400	8,042,073
NINTENDO CO.....	2,800	1,640,692	1,582,189
NINTENDO LTD ADR NEW.....	14,160	1,055,986	1,000,163
NIPPON SEIKI CO Y50.....	13,000	207,320	174,388
NIPPON BUILDING FUND INC.....	216	2,851,168	2,547,050
NIPPON CHEMICAL INDUSTRIAL CO.....	61,000	198,411	198,528
NIPPON DENSETSU KOGYO CO LTD.....	25,000	210,958	227,112
NIPPON ELECTRIC GLASS Y50.....	1,650,383	25,493,253	28,600,099
NIPPON METAL INDUSTRY CO Y50.....	609,000	2,268,453	1,890,109
NIPPON MINING HLDG NPV.....	3,103,200	18,879,428	19,467,270
NIPPON OIL CORP JPY50.....	1,269,300	10,152,724	8,537,436
NIPPON ROAD CO Y50.....	5,000	7,054	8,254
NIPPON SHINYAKU CO Y50.....	93,000	963,746	1,186,133
NIPPON SHOKUBAI CO Y50.....	959,000	9,126,870	6,884,571
NIPPON SIGNAL CO Y50.....	64,400	376,964	367,549
NIPPON STEEL CORP NPV.....	3,573,000	18,737,304	19,380,925
NIPPON STEEL TRADING CO NPV.....	253,000	826,633	711,231
NIPPON TEL & TEL CORP Y50000.....	9,294	43,561,229	45,591,056
NIPPON YAKIN KOGYO JPY50.....	188,500	2,268,066	1,266,091
NISSAN MOTOR CO Y50.....	8,522,723	82,984,254	70,510,144
NISSAN SHATAI CO Y50.....	269,000	1,946,528	2,106,221
NISSHIN FUDOSAN CO LTD JPY50.....	7,500	93,476	36,720
NISSHIN OILLIO GROUP LTD/THE.....	27,000	96,700	114,108
NISSHIN STEEL CO Y50.....	122,000	359,245	415,471
NISSIN SUGAR MFG JPY50.....	4,000	8,352	9,207
NITORI CO Y50.....	22,118	1,153,315	1,139,232
NITTETSU MINING CO Y50.....	52,000	282,131	227,612
NITTO DENKO CORP NPV.....	193,000	9,144,108	7,428,329
NN INC COM.....	674,129	7,338,670	9,397,358
NOBLE CORP.....	23,300	1,213,573	1,513,568
NOBLE ENERGY INC.....	5,500	550,230	553,080
NOBLE GROUP HKD0.25.....	4,112,411	5,181,069	7,173,602
NOKIA (AB) OY EUR0.06.....	2,760,677	78,076,658	67,375,066
NOKIAN RENKAAT OYJ (NOKIA TYRE.....	98,683	3,505,523	4,742,140
NOMURA HOLDING NPV.....	785,900	14,042,604	11,661,909
NORDDEUTSCHE AFFINERIE AG ORD.....	79,222	3,148,424	4,318,710
NORDEA BANK AB EUR0.39632.....	1,737,400	12,863,433	24,001,586
NORDSTROM INC WASH COM.....	41,600	1,481,793	1,260,480
NORFOLK SOUTHN CORP COM.....	30,960	1,612,029	1,940,263
NORITSU KOIKI CO JPY50.....	14,600	200,823	184,006
NORSK HYDRO ASA NOK3.6666.....	816,350	11,405,869	11,924,421

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
NORTHERN FOODS ORD 25P.....	2,097,801	5,781,622	2,567,587
NORTHERN TR CORP COM.....	24,807	1,787,829	1,701,016
NORTHGATE MINERALS CORP.....	301,900	1,104,208	836,173
NORTHGATE ORD GBP0.05.....	31,591	459,417	221,934
NORTHROP GRUMMAN CORP COM.....	23,560	1,901,984	1,576,164
NORTHUMBRIAN WATER ORD GBP0.10.....	490,476	1,666,654	3,069,900
NORTHWEST AIRLS CORP COM.....	21,840	387,660	145,454
NORWEGIAN PROPERTY AS NOK25.....	10,804	0	170
NORWEGIAN PROPERTY AS NOK25.....	11,853	138,564	55,152
NOVA CHEMICALS CORP.....	487,524	15,478,422	12,061,360
NOVARTIS AG CHF0.50 (REGD).....	1,272,955	65,392,372	70,296,209
NOVEN PHARMACEUTICALS INC COM.....	77,975	1,362,335	833,553
NOVOLIPETSK STEEL.....	85	2,886	4,845
NR NORDIC AND RUSSIA PPTYS.....	325,000	387,393	394,281
NRG ENERGY INC.....	6,400	254,592	274,560
NTT DOCOMO INC NPV.....	29,843	46,216,730	43,917,814
NUCOR CORP.....	45,120	3,012,187	3,369,110
NUTRI SYSTEMS INC COM NEW.....	55,440	1,477,476	783,922
NVIDIA CORP COM.....	54,720	1,465,063	1,024,358
OBAGI MED PRODS INC COM.....	6,936	48,282	59,303
OBIC JPY50.....	28,360	4,850,975	4,770,141
OCCIDENTAL PETE CORP COM.....	256,700	18,334,843	23,067,062
OCE NV EUR0.50.....	509,623	9,370,307	6,286,993
OCEANEERING INTL INC COM.....	204,065	5,474,344	15,723,208
OCTAVIAR LTD NPV.....	433,405	1,772,676	411,758
ODIM ASA NOK0.50 (POST.....	46,600	837,745	777,665
OFFICE DEPOT INC COM.....	101,600	1,419,706	1,111,504
OGX PETROLEO E GAS.....	923	637,232	737,007
OIL CO LUKOIL SPON ADR.....	59,800	4,999,130	5,872,360
OIL SEARCH LTD ORD PGK 0.10.....	1,237,342	4,154,201	8,074,424
OILEXCO INC.....	73,180	1,171,050	1,403,660
OKASAN HOLDINGS INC Y50.....	100	544	519
OKI ELEC INDUSTRY CO Y50.....	236,000	405,151	362,889
OKINAWA ELECTRIC POWER Y500.....	10,300	456,751	510,117
OLD MUTUAL ORD GBP0.10.....	6,298,800	15,568,895	11,632,997
OLD REP INTL CORP COM.....	9,575	194,081	113,368
OLIN CORP COM PAR \$1.00.....	1,120	21,845	29,322
OMEGA HEALTHCARE INVS INC.....	53,900	775,761	897,435
OMEGA PROTEIN CORP COM.....	31,500	440,379	470,925
OMNICARE INC COM.....	88,000	2,348,682	2,307,360
OMRON CORP Y50.....	1,721,816	38,433,514	37,033,540
ON ASSIGNMENT INC COM.....	2,351,106	20,050,899	18,855,870
ONESTEEL LTD.....	306,580	2,106,895	2,188,919
OPAP SA GRD100 (CR).....	420,172	15,588,803	14,683,204
OPEN TEXT CORP.....	13,100	193,676	421,323
OPEN TEXT CORP COM.....	112,784	3,576,431	3,620,366
OPG GROEP NV EUR0.25 (POST.....	100	3,038	2,143
OPGEN COMMON SHARES C-56.....	203,802	888,913	203,802
OPNEXT INC COM.....	70,833	982,963	381,082
OPTI CANADA INC.....	22,000	497,043	500,912
OPTIUM CORP COM.....	8,981	150,914	65,382
ORACLE CORPORATION COM.....	2,895,871	47,944,104	60,813,291
ORBITAL SCIENCES CORP COM.....	243	2,398	5,725
ORCO PROPERTY GRPE NPV.....	40,980	5,711,321	2,394,754
O'REILLY AUTOMOTIVE INC.....	321,709	7,945,356	7,190,196
ORICA LIMITED.....	158,995	2,828,870	4,470,581
ORIENT OVERSEAS INT US\$0.1.....	1,877,700	5,347,018	9,391,570
ORIENTAL BK OF COM INR10.....	88,072	505,163	263,858

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
ORIENTAL LAND CO JPY50.....	125,200	7,634,117	7,488,024
ORIENTAL METALS HKD0.05.....	428,000	251,825	150,947
ORIX CORP Y50.....	125,500	19,466,424	17,983,538
OSAKA GAS CO Y50.....	300	911	1,101
OSAKA STEEL CO Y50.....	4,600	86,301	68,259
OSHKOSH CORP COM.....	475,073	16,012,435	9,829,260
O-TA PRECISION IND TWD10.....	1,010	2,191	1,887
OUTOKUMPU OY ORD A FIM10.....	112,600	5,155,848	3,947,304
OUTOTEC OYJ NPV.....	21,188	961,801	1,351,334
OWENS & MINOR INC NEW.....	116,273	3,240,420	5,312,513
OWENS ILL INC NEW.....	97,423	3,926,152	4,061,565
OXIANA LIMITED NPV DFD.....	5,663,599	21,683,424	14,185,540
OZ MINERALS LTD AUD0.4.....	626,345	1,941,356	1,580,819
PACCAR INC.....	42,750	1,854,262	1,788,233
PACE PLC ORD5P.....	120,832	238,126	205,004
PACIFIC ANDES (HLDG) LTD.....	192,000	105,483	67,832
PACIFIC ANDES INTL HKD0.10.....	36,000	6,926	6,187
PACIFIC BASIN SHIP USD0.1.....	2,844,000	4,870,086	4,063,144
PACIFIC SUNWEAR CALIF INC COM.....	395,907	5,381,952	3,377,087
PACTIV CORP COM.....	269,031	6,254,188	5,711,528
PALL CORP COM.....	10,400	413,504	412,672
PANERA BREAD CO CL A COM.....	97,715	4,283,864	4,520,296
PANORAMIC RESOURCES LTD NPV.....	304,339	815,866	1,179,918
PAPERLINX NPV.....	2,364,630	6,233,225	3,891,707
PARKER DRILLING CO COM.....	160,047	1,451,346	1,602,070
PARKER HANNIFIN CORP COM.....	40,000	2,918,604	2,852,800
PARKWAY HLDGS SG\$0.25.....	2,620,072	4,411,914	4,473,976
PARTNER COMMUNICAT ILS0.01.....	136,116	1,805,223	3,240,228
PARTNERRE HLDGS LTD BERMUDA.....	13,600	1,056,994	940,168
PATTERSON COS INC.....	319,555	11,618,668	9,391,721
PC-TEL INC COM.....	93,408	823,689	895,783
PEAB AB SER 'B' SWKR10.....	78,400	710,690	538,276
PEAB INDUSTRI AB SER'B'NPV.....	35,399	274,544	328,076
PEABODY ENERGY CORP COM.....	4,600	358,570	405,030
PEERLESS SYS CORP COM.....	1,388,369	8,392,670	2,554,599
PEOPLES BANCORP INC.....	801	22,535	15,203
PEOPLES UTD FINL INC COM.....	145,483	2,051,186	2,269,535
PEPSI BOTTLING GROUP INC COM.....	4,300	136,234	120,056
PEPSIAMERICAS INC COM.....	5,600	133,584	110,768
PEPSICO INC COM.....	1,325,649	84,545,594	84,298,020
PERRIGO CO COM.....	3,900	141,531	123,903
PESANOVA SA EUR6.....	2,787	114,720	131,995
PETKIM TRY1.....	206,938	978,262	846,234
PETROBANK ENERGY & RESOURCES.....	32,087	1,380,940	1,682,547
PETRO-CANADA.....	488,500	25,920,346	27,498,137
PETROFAC LTD ORD SHS.....	162,933	1,378,840	2,394,668
PETROL OFISI TRYI'A'.....	196,314	464,396	793,155
PETROLEO BRASILEIRO SA.....	13,000	293,342	920,790
PETROLEO BRASILEIRO SA ADR.....	34,000	683,596	1,970,300
PETSMART INC.....	25,040	712,638	499,548
PEUGEOT SA EUR1.....	511,654	30,548,266	27,803,646
PFIZER INC COM STK USD0.05.....	8,662,208	234,846,849	151,328,774
PHARMACEUTICAL PROD DEV INC.....	318,479	7,489,885	13,662,749
PHILADELPHIA CONS HLDG CORP CO.....	154,357	4,063,239	5,243,507
PHILIP MORRIS INTL INC COM.....	222,409	11,070,696	10,984,781
PHILIPPINE LONG DISTANCE.....	120,000	2,981,134	6,401,604
PHOENIX TECHNOLOGY INCOME FUND.....	100	883	1,770
PHOTRONICS INC COM.....	122,479	1,877,914	862,252

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
PIEDMONT NAT GAS INC.....	178,840	4,038,356	4,678,454
PIERRE & VACANCES EUR10.0.....	4,735	591,430	487,451
PIGEON CORP Y50.....	9,800	161,076	197,377
PILOT GROUP HLDGS NPV.....	122	211,474	232,480
PINNACLE ENTMT INC COM.....	576,162	7,207,527	6,043,939
PIONEER CORP Y50.....	215,600	2,290,959	1,738,956
PITNEY BOWES INC COM.....	20,640	798,768	703,824
PLANAR SYS INC.....	1,396,858	9,792,669	3,631,831
PLENUS CO Y50.....	15,500	178,681	234,975
PLUM CREEK TIMBER CO INC COM.....	54,600	2,050,508	2,331,966
POCKET CARD CO LTD NPV.....	42,700	113,169	106,342
POCOS CO KRW5000.....	6,590	251,794	258,295
POLARIS INDS PARTNERS INC COM.....	136,295	6,243,616	5,503,592
POLO RALPH LAUREN CORP CL A.....	17,280	1,168,992	1,084,838
POLYONE CORP COM.....	3,632,758	25,903,816	25,320,323
POOL CORP COM.....	159,901	4,345,963	2,839,842
POONGSAN CORP KSWN5000.....	19,400	331,799	302,299
POSCO KRW5000.....	46,068	10,954,904	23,957,732
POST PPTYS INC COM.....	158,325	6,009,700	4,710,169
POTASH CORP OF SASKATCHEWAN.....	16,300	1,445,943	3,800,790
POTASH CORP SASK INC COM.....	37,100	3,514,353	8,479,947
POWER CORP CANADA.....	62,000	2,018,293	1,907,880
POWER INTEGRATIONS INC.....	53,413	1,206,624	1,688,385
POWERTECH TECHNOLO TWD10.....	579,342	1,241,801	2,032,745
POWSZECHNA KASA OSZCZED BK.....	40,360	868,693	870,238
PP LONDON SUMATRA IDR500.....	761,000	876,350	866,650
PPG INDS INC COM.....	14,560	1,001,291	835,307
PPL CORP COM.....	9,100	461,860	475,657
PRAXAIR INC COM.....	59,900	5,093,638	5,644,976
PRECIOUS SHIPPING THB1(ALIEN.....	1,098,800	791,383	726,289
PRECISION CASTPARTS CORP.....	9,900	1,307,413	954,063
PRECISION DRILLING TRUST.....	132,624	3,089,319	3,594,855
PREMAFIN FINANZIARIA SPA-HLDG.....	140,101	343,114	276,141
PRESTIGE BRANDS HLDGS INC.....	94,622	1,432,590	1,008,671
PRICE T ROWE GROUP INC COM.....	4,600	275,784	259,762
PRIMA INDUSTRIE SP EUR2.5.....	25,244	1,089,514	681,712
PRIMA INDUSTRIE SPA.....	25,244	0	45,421
PRIMA MEAT PACKERS Y50.....	12,000	11,060	14,150
PROCTER & GAMBLE CO COM.....	1,792,397	102,636,584	108,995,662
PROGRESS SOFTWARE CORP.....	91,108	2,218,615	2,329,632
PROGRESSIVE CORP OHIO COM.....	81,800	1,773,676	1,531,296
PROLOGIS EUROPEAN PROPERTIES.....	35,000	510,311	500,158
PROLOGIS INT.....	248,150	15,008,062	13,486,953
PROMOTORA Y OPERADORA DE.....	700	2,489	2,534
PRONOVA BIOPHARMA.....	282,454	1,205,303	964,906
PROTO CORPORATION JPY50.....	100	2,394	2,358
PROXIM WIRELESS CORP COM.....	1,076,215	1,920,310	645,729
PRUDENTIAL FINL INC.....	46,400	3,618,245	2,771,936
PRUDENTIAL PLC GBP0.05.....	1,916,337	22,396,689	20,327,544
PRYSMIAN CAB & SYS NPV.....	152,020	3,280,333	3,853,798
PS BUSINESS PKS INC CALIF.....	14,800	736,479	763,680
PSP SWISS PROPERTY CHF8.1.....	10,000	534,526	595,916
PT SAMPOERNA AGRO TBK IDR200.....	1,407,500	500,190	583,915
PT TIMAH TBK SCRIPLESS.....	333,000	415,302	1,352,588
PTT CHEMICAL PUBLIC COMPANY.....	805,600	2,727,330	2,529,924
PTT PUB CO THB10 (ALIEN MKT).....	2,108,100	12,877,916	19,041,310
PUBLIC STORAGE COM.....	223,410	17,857,823	18,049,294
PUBLIC SVC ENTERPRISE GROUP.....	17,200	791,505	789,996

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
PUNCH TAVERNS ORD SHS.....	344,590	3,016,613	2,146,510
PUNJAH NATIONAL BA INR10.....	73	994	633
PZ CUSSONS.....	56,981	190,803	191,931
QANTAS AIRWAYS NPV.....	4,376,200	12,721,036	12,766,846
QBE INS GROUP A\$1.....	358,876	5,930,384	7,714,456
QIAGEN NV EUR0.01.....	40,871	903,263	821,671
QISDA CORPORATION TWD10.....	162,000	127,517	107,811
QUADRA MINING LTD.....	36,591	694,507	765,686
QUAKER CHEM CORP COM.....	6,100	181,785	162,626
QUALCOMM INC.....	565,140	22,908,726	25,075,262
QUALITY HOUSES CO THB1(ALIEN.....	2,327,400	190,094	161,494
QUALITY SYS INC.....	48,002	1,619,150	1,405,499
QUANEX BLDG PRODS CORP COM.....	70,718	1,065,013	1,050,869
QUANTA COMPUTER TWD10.....	1,408,000	2,342,487	2,180,213
QUANTA SVCS INC COM.....	19,840	527,149	660,077
QUEBECOR WORLD INC.....	179,900	3,952,988	31,031
QUEST DIAGNOSTICS INC COM.....	277,351	13,824,353	13,443,203
QUICKSILVER RES INC COM.....	3,700	138,352	142,968
QUICKSILVER INC COM.....	179,945	1,984,599	1,767,060
RABA RT HUF1000.....	35,818	415,251	379,221
RAFFLES EDUCATION CORP NPV.....	5,684,000	4,805,702	4,727,428
RAIT FINANCIAL TRUST.....	50,200	457,966	372,484
RALCORP HLDGS INC NEW COM.....	95,515	4,287,268	4,722,262
RALLYE EUR3.OO(REGD).....	68,466	4,807,422	4,029,005
RANGE RES CORP COM.....	4,400	287,056	288,376
RANHILL BHD MYR1.....	492,600	426,389	140,958
RANHILL UTILITIES MYR1.....	3,000	2,342	3,195
RATCHABURI ELECT GENERATING.....	3,100	4,138	3,894
RAUTARUUKKI OY 'K'NPV.....	291,300	2,698,386	13,337,311
RAYMOND JAMES FINL INC COM.....	245,553	5,098,214	6,480,144
RAYONIER INC COM.....	16,100	686,122	683,606
RAYSUM CO LTD.....	88	135,769	58,609
RAYTHEON CO COM NEW.....	54,440	3,417,150	3,063,883
REALTY INCOME CORP MD COM.....	15,300	372,238	348,228
RECKITT BENCKISER GROUP PLC.....	534,535	21,544,760	27,073,833
RECORDATI EUR0.125.....	749,400	7,043,307	5,850,454
RECYLEX SA FF50.....	42,868	1,472,988	556,535
RED ROBIN GOURMET BURGERS INC.....	32,003	1,016,485	887,763
REED ELSEVIER.....	2,538,671	31,748,216	29,101,456
REGAL ENTMT GROUP CL A.....	232,000	4,595,920	3,544,960
REGENCY CTRS CORP COM.....	105,200	7,147,149	6,219,424
REGIONAL CONT LINE THB1(ALIEN.....	123,104	115,831	65,538
REGIS CORP MINN.....	138,930	4,911,064	3,660,806
REGUS GROUP ORD GBP0.05.....	589,114	998,792	949,664
RELIANCE INDS INR10 DEMAT.....	64,585	1,968,757	3,145,058
RELIANCE STL & ALUM CO.....	9,800	501,589	755,482
RELIANT ENERGY INC.....	30,100	772,413	640,227
RENAULT REGIE NATIONALE DES.....	460,400	38,344,249	37,792,466
RENEW HLDGS PLC ORD GBP0.10.....	2,805	5,298	5,471
REPLIGEN CORP.....	7,540	49,370	35,589
REPLY SPA EUR0.52.....	148	3,955	4,715
REPSOL YPF SA EUR1.....	1,270,900	31,666,206	50,119,233
REPUBLIC SVCS INC COM.....	17,440	570,686	517,968
RESEARCH IN MOTION LTD.....	25,500	3,280,690	3,008,324
RESEARCH IN MOTION LTD COM.....	52,200	4,919,056	6,102,180
REX STORES CORP.....	25,416	462,514	293,555
RICKMERS MARITIME NPV.....	2,865,000	2,913,434	2,382,843
RICOH LEASING CO LTD JPY50.....	48,100	1,184,946	1,050,436

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
RICOH Y50.....	1,888,945	31,783,565	34,141,960
RIETER HOLDINGS AG CHF10.....	21,200	5,637,927	6,935,892
RIGHTMOVE PLC ORD.....	334	2,895	1,781
RIGHT-ON CO JPY50.....	4,900	57,038	52,603
RINNAI CORP Y50.....	76,500	2,333,231	2,929,956
RIO TINTO LIMITED NPV.....	289,565	28,462,287	37,652,883
RIO TINTO ORD GBP0.10.....	72,800	9,050,329	8,706,015
RISANAMENTO SPA EUR1.03.....	1,000,000	7,357,529	1,338,430
RIVERSDALE MINING NPV.....	386,266	2,636,703	4,377,733
RLI CORP.....	65,106	2,750,633	3,220,794
ROBERT HALF INTL INC COM.....	8,002	268,087	191,808
ROBERT WISEMAN DAIRIES ORD 10P.....	10,192	106,485	65,009
ROC OIL CO LTD NPV.....	142,503	275,872	230,429
ROCHE HLDG AG GENUSSCHEINE NPV.....	369,829	60,363,465	66,805,945
ROCK-TENN CO CL A.....	76,857	1,618,384	2,304,941
ROCKWELL AUTOMATION INC.....	278,709	18,267,193	12,187,945
ROCKWELL COLLINS INC COM.....	9,300	632,515	446,028
ROGERS COMMUNICATIONS INC.....	85,250	2,941,248	3,324,124
ROHM CO Y50.....	192,400	14,624,826	11,089,703
ROLLS ROYCE GROUP ORD GBP0.20.....	475,557	3,776,188	3,232,058
ROPER INDS INC NEW COM.....	105,987	3,950,381	6,982,424
ROTARY ENGINEERING SGD0.10.....	508,000	392,088	299,120
ROTHMANS INC.....	220,062	5,473,587	5,878,153
ROTORK ORD 5P.....	97,838	1,855,873	2,135,994
ROUND ONE CORP JPY5000.....	613	746,858	682,364
ROWAN COS INC COM.....	3,100	138,610	144,925
ROYAL & SUN ALLIANCE INSURANCE.....	4,835,399	6,923,495	12,086,701
ROYAL BANK OF CANADA.....	368,691	13,969,021	16,654,781
ROYAL BANK OF SCOTLAND GRP ORD.....	24,970,460	155,257,626	106,844,166
ROYAL DUTCH SHELL A SHS.....	3,142,936	112,976,593	129,416,673
ROYAL DUTCH SHELL 'B' SHS.....	1,216,599	32,769,553	48,908,533
ROYAL DUTCH SHELL PLC.....	733,251	54,856,586	59,913,939
ROYAL HOST REIT.....	1,000	6,050	6,407
RREEF AMERICA REIT II.....	961,668	100,004,232	137,998,332
RUDOLPH TECHNOLOGIES INC COM.....	44,013	399,750	338,900
RUENTEX DEVELOPMEN TWD10.....	1,386,000	1,594,533	1,075,357
RUSH ENTERPRISES INC CL A.....	110,570	1,220,364	1,327,946
RUSSEL 1000 EQUITY INDEX.....	127,400,300	9,038,579,496	9,929,501,821
RUSSELL 3000 ALPHA TILTS FD.....	25,954,073	1,316,544,065	1,984,682,624
RUSSELL 3000 INDEX FUND.....	16,074,572	203,369,830	189,640,711
RUTHS HOSPITALITY GROUP INC.....	70,837	915,931	366,936
RWE AG (NEU) NPV 'A'.....	314,002	33,435,617	39,691,855
RYDER SYS INC COM.....	1,900	136,596	130,872
SABANCI HOLDINGS AS TRY1.....	786,120	1,835,341	2,687,480
SAFECO CORP COM.....	8,900	510,308	597,724
SAFESTORE HLDGS ORD GBP0.01.....	100,000	357,860	295,040
SAIPEM EUR1.....	245,088	7,634,280	11,518,807
SAIZERIYA COMPANY JPY50.....	57,800	849,847	512,542
SAM WHAN CORP KRW5000.....	2,430	83,549	47,157
SAM YANG GENEX CO KRW5000.....	28	1,839	1,644
SAMSUNG ELECTRS KRW5000.....	34,775	24,096,696	20,777,563
SAMSUNG SDI KRW5000.....	22,141	1,805,778	1,769,502
SAN A CO LTD JPY50.....	300	8,027	9,566
SAN-AI OIL CO Y50.....	4,000	12,528	17,471
SANDEN Y50.....	708,000	3,300,086	3,199,207
SANDVIK AB NPV (POST SPLIT).....	141,642	2,370,317	1,942,608
SANIX INC JPY50.....	289,900	802,974	782,146
SANKEN ELECTRIC CO Y50.....	1,103,000	6,005,261	6,544,851

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
SANKI ENGINEERING Y50.....	19,000	139,183	155,040
SANLAM ZAR0.01.....	2,218,320	3,704,460	4,704,063
SANOFI-AVENTIS EUR2.....	1,390,668	110,407,172	92,966,971
SANSHIN ELECTRONICS CO Y50.....	8,600	120,602	89,079
SANTEN PHARMACEUTICAL CO.....	61,100	1,517,567	1,536,074
SANTOS LIMITED NPV.....	802,143	9,530,175	16,511,707
SANWA HOLDINGS CORP.....	1,414,000	5,971,209	5,362,275
SAP AKIENGESSELLSCHAFT SPONS.....	787,739	39,648,752	41,049,079
SAPPI ORD R1.....	20,753	287,940	251,719
SASOL NVP.....	59,125	3,212,373	3,481,873
SATO SHOJI CORP JPY50.....	5,600	76,391	43,055
SATORI ELECTRIC CO JPY50.....	6,400	124,483	48,783
SATYAM COMPUTER SVCS LTD ADR.....	12,000	295,152	294,240
SAUL CTRS INC COM.....	4,750	265,963	223,203
SAVILLS ORD GBP0.025.....	24,355	187,096	107,361
SBM OFFSHORE NV EUR0.25 (POST.....	35,150	1,320,199	1,298,121
SCANDINAVIAN PROPERTY DEVELO.....	60,000	378,798	265,046
SCHEIN HENRY INC COM.....	67,999	3,479,813	3,506,708
SCHERING PLOUGH CORP COM.....	1,027,043	23,309,335	20,222,477
SCHINDLER-HLDG AG CHF0.1.....	155,370	7,410,371	11,668,766
SCHLUMBERGER LTD COM.....	126,400	11,552,328	13,579,152
SCHULMAN A INC COM.....	35,704	690,449	822,263
SCHWAB CHARLES CORP NEW COM.....	1,329,006	22,330,026	27,297,783
SCOR SE EUR7.876972 (POST.....	220,900	6,116,655	5,067,448
SCOTTISH & SOUTHN ENERGY ORD.....	885,890	22,327,076	24,735,647
SCRIPPS CO EW CL A.....	230,063	10,816,936	9,556,817
SEACOR HOLDINGS INC COM.....	3,500	316,724	313,285
SEADRILL LTD USD2.....	288,635	5,787,250	8,826,022
SEAGATE TECHNOLOGY.....	21,360	441,321	408,617
SEAH STEEL KRW5000.....	13,063	368,707	830,447
SECTOR SPDR TR SBI FINL.....	172,000	4,446,000	3,484,720
SECTOR SPDR TR SHS BEN INT.....	2,780,530	103,003,434	113,167,571
SECTOR SPDR TR SHS BEN INT.....	1,720,279	105,510,006	152,210,286
SECURITY CAPITAL EUROPEAN.....	132,025	0	0
SEGA SAMMY HLDGS INC NPV.....	378,400	9,701,874	3,305,489
SEGRO PLC ORD GBPO.27083333.....	170,000	1,478,147	1,331,311
SEI INVESTMENT CO COM.....	13,200	391,407	310,464
SEIKO EPSON CORP NPV.....	92,100	2,212,525	2,536,975
SEKERBANK TRY1.....	344,043	1,050,461	669,684
SEKISUI CHEMICAL Y50.....	3,341,118	22,887,779	22,787,871
SEKISUI HOUSE NPV.....	1,134,000	10,365,919	10,601,330
SENIOR HSG PPTYS TR SH BEN INT.....	66,505	1,483,961	1,298,843
SERCO GROUP ORD 2P.....	1,240,421	11,400,722	11,053,263
SERCOMM CORP TWD10.....	230,000	259,140	178,071
SERIA CO LTD NPV.....	1	705	731
SESA GOA INR10(DEMAT).....	19,790	1,960,554	1,557,120
SEVAN MARINE AS NOK0.20.....	171,361	2,394,766	2,136,356
SEVEN NETWORK LTD ORD A\$0.50.....	121,270	1,274,478	876,317
SEVERFIELD-ROWEN ORD GBP0.025.....	12,347	117,652	59,649
SGL CARBON AG ORD NPV.....	36,440	2,471,410	2,560,048
SHANGRI-LA ASIA ORD HK\$1.....	1,000,000	2,999,256	2,334,096
SHARP CORP Y50.....	1,199,000	21,298,497	19,556,351
SHERRITT INTERNATIONAL CORP.....	307,000	3,380,677	4,644,867
SHERWIN WILLIAMS CO COM.....	38,720	2,361,146	1,778,410
SHIH WEI NAVIGATION TWD10.....	379,792	501,592	705,705
SHIMACHU CO NPV.....	13,300	398,964	324,956
SHIMANO INC NPV.....	99,100	4,749,963	4,982,812
SHIN MAYWA INDUSTRIES Y50.....	56,000	170,893	221,876

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
SHINKAWA Y50.....	19,300	284,979	243,059
SHINKO SHOJI CO Y50.....	14,700	270,571	160,306
SHINSHO CORP JPY50.....	125,000	435,707	438,659
SHINSUNG ENG & CONS KRW5000.....	28,983	322,874	192,564
SHIONOGI & CO JPY50.....	424,000	8,544,996	8,379,604
SHIPPING CP INDIA INR10.....	32,931	118,509	165,669
SHIRE LTD ORD GBP0.05.....	285,394	5,913,067	4,677,290
SHIZUOKAGAS CO NPV.....	89,000	564,110	383,689
SHOPPERS DRUG MART CORP.....	41,100	2,111,245	2,264,136
SHORETEL INC COM.....	125,688	1,177,049	555,541
SHOUGANG CNCRD CEN HKD0.20.....	724,000	77,392	55,711
SHUFFLE MASTER INC.....	131,730	2,382,221	650,746
SHUI ON LAND LIMITED USD.0025.....	931,000	1,176,890	774,893
SIEMENS AG NPV REG.....	449,782	48,620,336	49,974,282
SIEMENS AG NPV REGD.....	183,015	21,929,709	20,334,391
SIG ORD 10P.....	85,069	854,132	909,988
SIGMA ALDRICH CORP.....	20,360	1,126,735	1,096,590
SIIX CORPORATION JPY50.....	27,800	230,599	193,542
SIMON PPTY GROUP INC NEW COM.....	228,275	20,654,290	20,519,640
SIMPSON MFG INC.....	139,739	3,831,822	3,317,404
SIMS GROUP LIMITED NPV.....	11,256	249,464	450,328
SINA CORPORATION.....	10,575	563,483	449,966
SINCERE NAVIGATION CORP TWD10.....	1,000	2,234	1,723
SINGAPORE PETROL SGD0.50.....	983,000	4,074,260	4,775,181
SINGAPORE TELECOMMUNICATIONS.....	2,000,000	5,478,988	5,328,819
SINO LAND CO ORD HK\$1.00.....	118,000	313,262	234,564
SINOLINK WORLDWIDE HKD0.10.....	1,268,000	351,702	183,758
SINON CORP TWD10.....	2,962,000	1,651,091	1,497,931
SIPEF(PLANT FIN)NPV.....	13	7,843	9,969
SIXT AG ORD NPV.....	9,228	416,975	364,643
SK HOLDINGS CO LTD KRW5000.....	27,942	4,832,906	3,445,836
SKY PERFECT JSAT HLDG INC NPV.....	632	208,125	257,856
SKYWEST INC COM.....	57,408	1,094,424	726,211
SKYWORKS SOLUTIONS INC.....	260,889	1,957,822	2,574,974
SL GREEN REALTY CORP.....	34,700	3,880,458	2,870,384
SLM CORP.....	6,200	138,341	119,970
SMIT INTERNATIONAL EUR2.30.....	5,278	437,673	515,577
SMITH & NEPHEW ORD USD0.20.....	1,664,086	19,646,854	18,347,265
SMITH A O CORP.....	107,241	3,348,334	3,520,722
SMITH INTL INC COM.....	25,000	1,589,947	2,078,500
SMITH NEWS SHS.....	57,506	165,641	103,859
SMITHS GROUP PLC ORD GBP0.375.....	1,164,014	25,792,228	25,157,868
SNC-LAVALIN GROUP INC.....	61,800	2,739,566	3,412,386
SNP CORP SGD0.50.....	80,500	88,892	103,095
SOAPSTONE NETWORKS INC COM.....	120,300	936,001	460,749
SOCIETE GENERALE EUR1.25.....	477,804	47,994,157	41,622,538
SOFT-WORLD INTL CO TWD10.....	453,085	1,145,212	1,552,428
SOHU.COM INC COM.....	14,400	1,090,017	1,014,336
SOJITZ CORPORATION NPV.....	155,000	586,982	517,617
SOL MELIA SA-EURO.2.....	415,000	7,562,573	4,485,433
SOLAR A/S SER'B'DKK100.....	1,134	144,093	88,881
SOLARWORLD AG NPV.....	23,812	1,187,914	1,135,639
SOLOMON MUTUAL SAVINGS BANK.....	6,430	129,891	49,790
SOLOMON TECHNOLOGY CORP TWD10.....	313,700	183,198	150,892
SOLVAY NPV.....	92,100	12,771,569	12,057,037
SONIC CORP.....	275,277	4,944,291	4,074,100
SONIC HEALTHCARE LTD.....	47,190	658,914	658,910
SONIC INNOVATIONS INC COM.....	44,587	205,417	148,921

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
SONOSITE INC COM.....	153,529	3,902,429	4,300,347
SONY CORP NPV.....	104,300	4,773,477	4,565,369
SOUTH AFRICAN PROPERTY.....	400,000	908,117	798,050
SOUTHERN STEEL BERHAD MYR1.....	74,600	72,390	70,776
SOUTHWESTERN ENERGY CO (DEL).....	14,800	654,900	704,628
SOUTHWESTERN ENERGY CO (DEL).....	1,800,000	2,862,406	1,619,587
SP SETIA BERHAD ORD MY0.75.....	300,000	27,616	39,021
SP SETIA BERHAD WTS.....	400	7,866	6,754
SPAREBANK 1 NORD-NORGE.....	50,211	703,530	713,981
SPECTRIS ORD GBP0.05.....	5,468	627,038	652,164
SPERIAN PROTECTION SA FF10.....	18,016	505,865	345,547
SPIRIT AEROSYSTEMS HLDGS INC.....	50,000	686,240	435,640
SPONDA OYJ EUR1.00.....	308,858	646,218	208,989
SPORTINGBET PLC ORD.....	1,180,327	22,718,699	11,213,107
SPRINT NEXTEL CORP COM SER 1.....	5,960	584,530	785,111
SPX CORP.....	192,055	4,401,114	4,313,555
SRA INTERNATIONAL INC CL A.....	145,432	764,554	405,621
SRF LIMITED INR10.....	81,640	2,838,035	2,646,529
SSAB (SVENSKT STAL) AB SER A.....	67,160	708,104	596,451
SSL INTERNATIONAL ORD 10P.....	9,826	57,014	42,875
ST JAMES PLACE PLC.....	404,086	16,882,237	16,519,036
ST JUDE MED INC COM.....	62,128	259,882	346,203
STAGECOACH GROUP PLC ORD.....	323,470	3,226,809	3,152,822
STANDARD BK GR LTD ZAR0.1.....	274,787	6,526,859	7,820,203
STANDARD CHARTERED ORD USD0.50.....	92,116	2,158,767	2,500,949
STANDARD MICROSYSTEMS CORP.....	118,100	2,029,449	2,863,233
STANLEY ELECTRIC CO NPV.....	11,972	173,484	401,301
STANLEY INC COM.....	113,000	2,763,341	2,683,750
STAPLES INC COM.....	700	2,485	1,953
STAR GAS PARTNERS L P.....	576,143	13,901,496	9,068,491
STARBUCKS CORP COM.....	86,300	4,965,082	3,458,041
STARWOOD HOTELS & RESORTS COM.....	103,550	2,134,100	5,570,990
STATE BANK OF INDIA GDR EACH.....	9,600	712,614	614,304
STATE STREET CORP.....	2,817,733	90,854,567	105,054,039
STATOILHYDRO ASA NOK2.50.....	233,251	935,860	756,270
STEEL AUTH INDIA INR10 DEMAT.....	65,000	142,605	116,538
STELLA INTERNATIONAL HOLDINGS.....	13,700	627,900	438,865
STELLA-JONES INC.....	1,687	36,822	24,630
STELLARONE CORP COM.....	4,500	178,932	205,290
STEPAN CHEM CO COM.....	12,900	740,704	666,930
STERICYCLE INC COM.....	195,989	1,973,631	1,781,540
STERLING BANCSHARES INC.....	14,129	213,226	58,494
STERLING FINL CORP/SPOKANE.....	446,800	6,983,338	4,653,851
STMICROELECTRONICS EUR1.04.....	432,391	2,906,482	2,236,548
STOCKLAND TRUST GROUP NPV.....	50,579	1,934,938	3,333,662
STONE ENERGY CORP COM.....	1,232,000	20,305,273	11,568,823
STORA ENSO OYJ SER 'R' NPV.....	195,402	12,659,594	12,286,878
STRYKER CORP.....	27,290	1,407,120	1,065,720
STX ENGINE CO LTD KRW2500.....	43,790	1,146,117	1,109,054
SUBSEA 7 INC USD0.01.....	117,184	2,177,667	2,126,929
SUEDZUCKER AG NPV.....	244,041	16,962,257	16,625,728
SUEZ ORD.SHS EUR 2.00 TPI.....	12,840	1,743,714	1,634,938
SULZER AG CHF0.01(REGD).....	236,000	1,027,876	932,824
SUMIKIN BUSSAN CP JPY50.....	15,200	280,138	278,176
SUMISHO COMPUTER SYS Y50.....	868,000	5,346,585	4,741,022
SUMITOMO BAKELITE CO Y50.....	738,100	12,737,017	9,713,216
SUMITOMO CORP NPV.....	1,200	5,383	7,698
SUMITOMO DENSETSU CO Y50.....	678,600	9,153,302	8,629,336

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
SUMITOMO ELECTRIC IND Y50.....	1,671,000	8,647,652	7,361,511
SUMITOMO METAL INDUSTRIES NPV.....	14,013	108,008,899	105,621,307
SUMITOMO MITSUI GR NPV.....	1,000	7,148	7,660
SUMITOMO PIPE & TUBE NPV.....	13,890	774,747	539,850
SUMITOMO REAL ESTATE SALE.....	124,000	3,985,608	2,468,185
SUMITOMO REALTY & DEV CO NPV.....	1,303,000	10,436,279	9,120,570
SUMITOMO TRUST & BKG CO Y50.....	328,000	2,181,962	1,556,379
SUMITOMO WAREHOUSE CO Y50.....	530,148	9,084,547	7,193,334
SUN HUNG KAI PROPERTIES.....	457,700	14,000,661	18,925,154
SUN LIFE FINANCIAL INC.....	50,910	1,635,255	1,657,696
SUN PHARMACEUTICAL INR5.....	1,189	542,267	139,420
SUNCITY CO LTD NPV.....	141,100	6,310,018	8,200,732
SUNCOR ENERGY INC COM.....	1,439,285	4,284,075	3,135,346
SUNLAND GROUP LTD NPV(POST.....	18,700	1,158,898	760,903
SUNOCO INC COM.....	1,440	187,920	103,651
SUNPOWER CORP COM CL A.....	250,000	302,383	250,248
SUNTEC REAL ESTATE INVESTMENT.....	432,099	20,766,400	15,650,626
SUNTRUST BKS INC.....	1,146,000	331,456	307,872
SUNVIC CHEMICALS.....	161,000	101,737	94,800
SUPER COFFEEMIX MANUFACTURING.....	4,001	33,508	29,527
SUPER MICRO COMPUTER INC COM.....	4,597,720	21,682,422	9,425,326
SUPERGEN INC.....	6,800	282,517	303,484
SUPERIOR ESSEX INC.....	26,200	329,599	298,012
SUPERIOR PLUS INCOME FUND.....	14,063	513,499	434,406
SUPERVALU INC COM.....	36,446	832,740	498,946
SUSQUEHANNA BANCSHARES INC PA.....	829,600	14,813,571	11,757,155
SVENSKA CELLULOSA AB-SCA SER B.....	530,000	1,173,223	963,530
SWIBER HOLDINGS LTD NPV.....	455,500	5,246,208	4,658,719
SWIRE PACIFIC A HKD0.60.....	146,400	12,855,713	9,780,601
SWISS REINSURANCE LTD CHF0.1.....	1,191,300	908,334	872,442
SWISSCO INTERNATIONAL LIMITED.....	44,300	14,931,780	14,819,581
SWISSCOM AG CHF1.00.....	800	13,600	13,592
SWITCH & DATA FACILITIES CO.....	740,223	13,381,051	14,323,315
SYMANTEC CORP COM.....	204,283	476,921	242,623
SYNDICATE BANK INR10.....	600,166	18,679,387	16,510,567
SYSCO CORP COM.....	75,000	2,919,689	2,957,408
SYSTEMEX CORP JPY50.....	1,238,144	3,306,615	2,855,620
T GARANTI BANKASI TRY1.....	24,857	156,039	81,318
T IS BANKASI SER'C'TRY1.....	1,930,725	261,353,541	873,228,370
T ROWE PRICE EMERGING EQUITY.....	858,614	803,264	624,983
T SINAI KALKINMA B TRY1.....	753,710	855,382	801,360
T SISE VE CAM FABR TRY1.....	548,100	35,379,057	33,763,435
T&D HOLDINGS INC NPV.....	686,000	225,682	229,397
TA CHONG BANK CO TWD10.....	721,000	466,171	285,046
TA CHONG SECURITIES CO TWD10.....	43,000	140,998	120,070
TABUCHI ELECTRIC JPY50.....	47,100	475,148	547,401
TACHI-S CO Y50.....	304,000	55,825	22,223
TACK FAT GROUP INT HKD0.10.....	16,063	157,891	68,180
TAESAN LCD CO LTD KRW500.....	13,560	1,303,832	1,307,972
TAEWOONG CO KRW500.....	221,000	887,661	771,379
TAIHEI KOGYO CO Y50.....	9,100	126,964	143,104
TAIKISHA Y50.....	3,738,000	1,644,561	1,403,921
TAIWAN BUSINESS BANK TWD10.....	1,923	2,134	2,598
TAIWAN CEMENT TWD10.....	738,848	935,002	1,375,314
TAIWAN MOBILE CO LTD TWD10.....	3,266,063	4,478,218	6,994,172
TAIWAN SEMICONDUCTOR MFG.....	588,333	1,063,693	897,434
TAIWAN SURFACE MOUNTING.....	2,037,000	2,753,168	3,170,963
TAIWAN SYNTH RUBBR TWD10.....	1,825,000	16,012,599	15,236,309

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
TAIYO NIPPON SANZO CORP NPV.....	166,974	3,218,904	4,269,525
TAKE-TWO INTERACTIVE SOFTWARE.....	1,000	3,602	3,085
TAKIHYO CO JPY50.....	106,000	314,871	158,993
TAKISAWA MACH TOOL JPY50.....	151,900	2,956,685	3,380,713
TALISMAN ENERGY INC.....	1,050,000	1,199,079	1,867,681
TAMBANG BATUBARA B IDR500.....	97,359	67,566	53,931
TAN CHONG MOTOR HLDGS BERHAD.....	36,000	317,019	471,374
TANABE SEIYAKU CO Y50.....	55,150	2,215,571	1,981,540
TANGER FACTORY OUTLET CTR INC.....	190,532	415,657	310,835
TAP OIL AUD0.20.....	73,600	703,503	535,072
TARGACEPT INC COM.....	1,333,848	69,832,277	62,010,594
TARGET CORP COM.....	336,988	1,405,334	1,725,379
TASEKO MINES LTD.....	220,860	1,360,206	1,102,091
TASER INTL INC COM.....	4,993,900	434,436	439,123
TATA STEEL (THAILAND) PUBLIC.....	775,000	6,539,220	6,130,906
TATE & LYLE ORD 25P.....	106,200	5,335,325	5,166,630
TAUBMAN CENTERS INC.....	947,849	4,099,156	4,381,075
TAYLOR NELSON SOFRES ORD 5P.....	3,929,447	19,454,183	4,848,517
TAYLOR WOODROW ORD 25P.....	19,269,811	707,774,829	1,005,630,300
TBC EMERGING MARKET FUND.....	5,681	174,631	226,956
TBS INTERNATIONAL LIMITED SHS.....	74,620	1,458,918	1,267,794
TECHNITROL INC.....	309,809	12,036,471	1,462,298
TECHNOLOGY SOLUTIONS CO.....	60,000	518,197	488,736
TECHNOPOLIS OYJ NPV.....	478,500	14,155,785	23,190,424
TECK COMINCO LTD.....	55,655	2,315,436	4,669,345
TECNICAS REUNIDAS ORD EUR0.10.....	541,000	338,718	303,001
TECO ELECTRIC & MACHINERY CO.....	15,100	484,133	494,978
TECUMSEH PRODS CO CL A.....	3,122,000	15,108,346	10,720,324
TEIJIN Y50.....	35,135	92,570	49,821
TEIXEIRA DUARTE ENGEN & CONST.....	265,500	4,605,476	5,208,176
TELE2 AB SER'B' SEK1.25.....	5,099,500	11,048,367	10,284,182
TELECOM ITALIA EUR0.55.....	17,120	1,019,037	951,701
TELEFLEX INC COM.....	2,663,723	57,564,567	70,842,470
TELEFONICA SA EUR1.....	5,173,300	5,277,679	6,145,451
TELEFONOS DE MEXICO SAB DE CV.....	462,646	9,038,613	10,044,544
TELEKOM AUSTRIA (TA) NPV.....	1,959,805	35,870,871	36,860,933
TELENOR AS ORD NOK6.....	265	265,900	329,984
TELEPARK CORP NPV.....	5,173,300	3,324,522	4,212,446
TELMEXINTERNATIONAL NPV SER L.....	3,815,429	13,169,563	15,524,660
TELSTRA CORP NPV.....	3,312	145,104	135,444
TELUS CORP.....	412,479	17,275,523	17,429,377
TELUS CORP.....	456,372	14,822,156	19,284,084
TELUS CORPORATION.....	47	956	1,129
TELVENT GIT S A SHS.....	50,970	1,519,919	1,583,743
TEMENOS GROUP AG CHF5 (REGD).....	81,100	203,560	202,285
TENAGA NASIONAL BERHAD MY\$1.....	4,800	218,037	357,600
TENARIS SA SPONSORED ADR.....	37,400	4,775,626	4,856,016
TERRA NITROGEN CO L P COM UNIT.....	600,000	773,419	614,956
TERRACE HILL GROUP ORD GBP0.02.....	52,700	2,646,128	2,694,533
TERUMO CORP Y50.....	2,688,401	20,132,538	19,758,736
TESCO ORD 5P.....	4,308	259,474	229,552
TESSENDERLO CHEMIE NPV.....	396,208	5,494,561	9,394,092
TETRA TECHNOLOGIES INC DEL COM.....	52,000	2,422,484	2,381,600
TEVA PHARMACEUTICAL INDS ADR.....	1,021,896	31,354,106	28,776,591
TEXAS INSTRS INC COM.....	63,780	4,101,561	3,056,975
TEXTRON INC COM.....	685,000	562,659	297,895
THAILIN SEMICONDUCTOR CORP.....	43,500	1,739	1,522
THAINOX STAINLESS PUBLIC CO.....	130,400	6,916,614	7,437,352

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
THALES EUR3.....	185,947	98,795	74,523
THANACHART CAPITAL PCL THB10.....	1,214,734	2,970,396	2,766,760
THE LINK REAL ESTATE INVT.....	126,994	4,625,237	2,231,285
THE SCOTTS MIRACLE-GRO COMPANY.....	8,200	209,667	185,156
THE9 LTD ADR.....	136,006	6,124,871	7,579,614
THERMO FISHER SCIENTIFIC.....	1,629,992	4,287,304	2,281,989
THERMOGENESIS CORP COM NEW.....	2,720	142,421	124,279
THESSALONIKI PORT EUR3(CR).....	20,700	783,621	671,263
THOMSON REUTERS CORP.....	79,999	1,446,502	1,391,183
THORATEC CORP COM NEW.....	1,449,000	1,353,546	1,711,844
THORESEN THAI AGEN THB1(ALIEN.....	410,800	7,547,711	25,811,769
THYSSENKRUPP AG NPV.....	384,400	8,901,769	8,006,580
TIETOENATOR OYJ ORD NPV.....	7,800	388,610	317,850
TIFFANY & CO NEW COM.....	4,141,606	73,146,366	61,295,769
TIME WARNER INC.....	259,441	6,665,796	8,545,987
TIMKEN CO.....	22,340	594,549	602,677
TIMMINCO LTD.....	16,100	7,368	6,356
TITAN CHEMICALS CORP BHD MYR1.....	14,240	393,018	199,218
TITANIUM METALS CORP.....	177,440	5,220,537	5,584,037
TJX COS INC NEW COM.....	84,378	1,498,420	1,105,206
TK DEVELOPMENT DKK20.....	100	1,729	1,864
TKC Y50.....	8,466,700	368,647	301,342
TMB BANK PUBLIC COMPANY THBH10.....	26,143	1,211,992	1,084,836
TMX GROUP INC.....	6,200	134,578	148,552
TNS INC.....	1,024,575	38,989,571	35,061,926
TNT NV EUR0.48.....	235,000	310,508	348,050
TOA CORP Y50.....	97,000	211,549	211,377
TOA DORO KOGYO CO JPY50.....	140,000	500,639	517,711
TOAGOSEI CO LTD.....	57,700	1,646,908	1,194,769
TOKAI RIKA DENKI Y50.....	3,350	98,345	142,842
TOKEN CORPORATION NPV.....	167,400	6,602,171	6,537,767
TOKIO MARINE HOLDINGS INC NPV.....	324,000	1,871,676	1,525,173
TOKYO DOME CORP NPV.....	148,600	3,853,117	3,826,970
TOKYO ELECTRIC PWR CO NPV.....	968,700	26,767,923	24,947,417
TOKYO ELECTRIC PWR CO Y500.....	155,000	942,446	154,993
TOKYO NISSAN AUTO JPY50.....	307,800	4,310,476	3,562,762
TOKYO STEEL MFG CO NPV.....	230,000	1,993,477	1,490,590
TOKYO TATEMONO CO Y50.....	100,000	825,795	294,326
TOKYO TEKKO CO JPY50.....	430,000	4,029,115	2,446,017
TOKYU LAND CORP NPV.....	388,370	3,584,405	2,243,650
TOLL HLDGS LIMITED NPV.....	709,500	3,634,194	2,132,137
TOMKINS ORD USD0.09.....	1,542,611	11,416,165	13,775,516
TOMOTHERAPY INC COM.....	7,900	73,523	71,544
TOPRE Y50.....	17,105	778,639	1,003,208
TORCHMARK CORP.....	238,098	265,851	47,385
TOREX RETAIL ORD GBP0.01.....	100	3,148	3,528
TORM DS DKK5.....	180	2,285	2,032
TORNOS HOLDING SA CHF50 (REGD).....	137,697	5,034,259	4,581,179
TORO CO.....	94,700	6,470,481	5,997,216
TORONTO-DOMINION BANK.....	2,912,000	20,124,983	21,509,324
TOSHIBA CORP NPV.....	40,000	404,954	344,135
TOSHIBA PLANT SYSTEMS & SERV.....	319,600	354,660	281,986
TOTAL PRODUCE PLC.....	1,883,995	125,896,919	160,883,395
TOTAL SA EUR2.5.....	20,800	629,315	462,176
TOTAL SYS SVCS INC.....	3,500	606,627	413,582
TOUR EIFFEL EUR48.....	180,000	1,017,158	702,986
TOYO KOHAN CO Y50.....	176,000	665,298	582,765
TOYO SECURITIES CO JPY50.....	169,000	2,663,658	3,826,235

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
TOYO SUISAN KAISHA LTD Y50.....	26,726	2,397,931	1,721,981
TOYO TANSO CO LTD NPV.....	137,000	461,098	436,828
TOYO TIRE & RUBBER Y50.....	54,100	962,302	1,011,520
TOYOTA AUTO BODY CO Y50.....	393,233	14,764,946	12,612,539
TOYOTA INDUSTRIES CORP Y50.....	1,359,200	59,478,067	64,238,402
TOYOTA MOTOR CORP NPV.....	5,970,000	3,865,217	3,108,478
TPV TECHNOLOGY USD0.01.....	48,012	1,542,258	1,394,268
TRACTOR SUPPLY CO.....	65,888	75,922	71,131
TRAKYA CAM TRY1.....	67,600	2,365,154	2,631,906
TRANSCANADA CORP.....	11,987	317,350	402,643
TRANSDIGM GROUP INC.....	49,797	6,653,099	7,588,565
TRANSOCEAN INC NEW SHS.....	238,000	11,972,483	10,329,200
TRAVELERS COS INC COM.....	205,898	3,472,568	3,114,818
TRELLEBORG AB 'B' NPV.....	81,500	679,949	297,475
TRIDENT MICROSYSTEMS INC COM.....	74,635	1,479,979	2,664,470
TRIMBLE NAV LTD.....	167,936	1,171,660	364,297
TRINITY MIRROR ORD 10P.....	535	1,319	1,338
TRIPOD TECHNOLOGY TWD10.....	184,182	2,827,840	2,433,044
TRUEBLUE INC COM.....	2,000	3,171	1,865
TRULY INTL HLDGS HKD0.10.....	82,000	1,606,976	1,326,636
TS TECH CO LTD NPV.....	216,796	269,104	269,272
TSANN KUEN ENTERPRISE CO TWD10.....	43,000	97,323	94,514
TSUDAKOMA CORP Y50.....	24,460	334,302	323,117
TTM TECHNOLOGIES INC COM.....	182,666	3,034,722	4,220,426
TUPRAS(T PETR REF) TRY1.....	66,529	156,972	57,132
TURK EKONOMI BANKA TRY1.....	66,529	-	1,632
TURK EKONOMI BANKASI AS TRY1.....	356,909	1,606,881	1,459,512
TURK HAVA YOLLARI TRY1.....	4,921	50,338	36,424
TURK TRAKTOR TRY1.....	222,091	1,403,002	1,271,479
TURKCELL ILETISIM TRY1.....	374,625	14,143,922	14,999,985
TYCO INTERNATIONAL LTD BERMUDA.....	7,500	128,980	112,050
TYSON FOODS INC CL A.....	1,252,000	4,534,480	4,440,847
UBE INDUSTRIES Y50.....	1,123,453	34,459,066	23,646,998
UBS AG CHF0.1 (POST.....	238,674	3,964,056	537,017
UCBH HLDGS INC COM.....	18,000	77,051	68,261
UCHIDA YOKO CO Y50.....	20,100	478,095	449,838
UDR INC COM REIT.....	27,800	324,145	157,351
UEX LTD JPY50.....	83,275	1,809,916	2,390,825
UGI CORP NEW COM.....	1,134	6,993	9,027
ULTRA CLEAN HLDGS INC.....	313	6,907	7,431
ULTRA ELECTRONIC HLDGS ORD 5P.....	1,146	13,824	12,251
ULTRALIFE CORPORATION.....	12,510	162,594	194,155
ULTRATECH INC COM.....	179,000	525,762	471,782
U-MING MARINE TWD10.....	67,000	16,524,601	15,509,147
UNIBAIL-RODAMCO EUR5.....	49,500	1,103,450	6,283,035
UNIBANCO-UNIAO DE BANCOS.....	9,141,875	68,366,053	55,993,533
UNICREDIT EURO.50.....	2,724,638	79,836,647	77,399,245
UNILEVER NV CVA EUR0.16.....	87,035	423,513	221,102
UNION BNK OF INDIA INR10.....	41,540	2,664,485	3,136,270
UNION PAC CORP COM.....	5,900	282,164	238,478
UNIONBANCAL CORP.....	292,000	6,177,094	6,850,302
UNIONE DI BANCHE ITALIANE.....	1,749	4,887	4,131
UNIPOL.....	18,700	186,909	197,223
UNIPRES CORP JPY50.....	45,187	1,266,209	1,401,249
UNISOURCE ENERGY CORP COM.....	96,130	3,684,839	7,975,906
UNIT CORP COM.....	171,000	1,150,183	792,935
UNITE GROUP ORD GBP0.25.....	767,304	696,558	621,872
UNITECH PRINTED CIRCUIT BOARD.....	77,100	2,520,166	1,769,445

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
UNITED BANKSHARES INC W VA.....	1,881,536	82,679,032	49,390,320
UNITED HEALTH GROUP INC COM.....	197,259	3,531,472	3,891,109
UNITED INTERNET AG NPV REGD.....	7,716,238	5,782,694	4,092,888
UNITED MICRO ELECTRONICS TW\$10.....	75,017	1,822,094	1,461,331
UNITED NATL INC.....	393,000	5,978,748	5,385,979
UNITED OVERSEAS BANK SG\$1.....	556,997	39,769,298	34,238,606
UNITED PARCEL SVC INC CL B.....	12,320	1,217,634	2,276,490
UNITED STATES STEEL CORP.....	731,448	49,978,344	45,130,342
UNITED TECHNOLOGIES CORP COM.....	301,500	424,557	397,313
UNITED TRACTORS TBK IDR250.....	10,600	530,116	479,332
UNIVERSAL CORP VA.....	1,314,636	670,913	688,654
UNIVERSAL SCIENTIFIC INDL.....	21,800	432,361	445,810
UNUMPROVIDENT CORP.....	155,000	535,209	387,885
UOL GROUP LIMITED SGD1.....	1,276,370	43,029,071	35,597,959
US BANCORP DEL COM NEW.....	1,694,523	8,365,951	8,065,929
US CONCRETE INC COM.....	108,179	416,058	113,249
USAS TRY1.....	500	6,490	6,519
USC CORP JPY50.....	10,524	407,302	191,180
USG PEOPLE NV.....	14,100	89,606	113,992
U-SHIN Y50.....	402,676	6,590,659	6,590,659
USHIO ELECTRIC NPV.....	1,677,000	907,591	889,523
USI FAR EAST TWD10.....	1,271	821,766	809,325
USJ CO.LTD. NPV.....	30,000	1,590,441	1,638,300
UST INC COM.....	72,259	133,900	176,826
UTD MINERALS CORPORATION NL.....	64,911	468,702	514,421
UTD MIZRAHI BANK ILS0.01.....	8,002	195,809	159,640
UTI WORLDWIDE INC SHS.....	1,900	138,882	135,242
V F CORP COM.....	54,400	395,409	460,768
VAALCO ENERGY INC COM NEW.....	434,293	702,615	279,235
VALAD PROPERTY GP NPV.....	109,224	4,382,234	3,510,593
VALEO EUR3.....	109,800	6,919,416	4,521,564
VALERO ENERGY CORP COM NEW.....	78,934	19,860,289	27,722,083
VALLOUREC (USIN A TUB DE LOR.....	66,904	2,485,058	6,977,418
VALMONT INDS INC COM.....	25,960	273,708	244,159
VALOR CO LTD JPY50.....	13,040	297,834	246,586
VALSPAR CORP.....	921	702	675
VANGUARD INTL SEMICONDUCTO.....	2,900	138,576	150,365
VARIAN MED SYS INC COM.....	240,815	5,603,292	8,385,178
VARIAN SEMICONDUCTOR EQUIPMENT.....	96,200	4,990,095	4,187,065
VEDANTA RESOURCES PLC.....	86,146	3,971,462	3,667,235
VENTAS INC.....	20,100	639,729	759,780
VERISIGN INC COM.....	927,922	35,566,214	32,848,439
VERIZON COMMUNICATIONS COM.....	76,831	1,017,357	2,571,534
VERTEX PHARMACEUTICALS INC COM.....	254,863	563,367	410,632
VESTEL ELECTRONIK TRY1.....	770,200	27,721,762	23,521,908
VIACOM INC NEW CL B.....	1,000	1,862	2,094
VICTOR CO JAPAN Y50.....	76,515	96,332	161,541
VILLAGE ROADSHOW LIMITED ORD.....	7	595	603
VIRBAC EUR1.25.....	12,248	214,654	166,695
VIRGIN MEDIA INC.....	11,920	966,710	969,215
VISA INC COM CL A.....	45,338	764,798	972,193
VISCOFAN SA.....	44,916	898,636	1,201,952
VISTAPRINT LIMITED.....	35,103	1,439,418	1,993,148
VITAL SIGNS INC COM.....	17,734	488,308	169,601
VIVACON AG NPV.....	246,200	7,296,768	9,348,400
VIVENDI UNIVERSAL EUR5.5.....	10,400	643,026	560,144
VMWARE INC CL A COM.....	57,954,276	164,448,206	172,026,183
VODAFONE GROUP.....	164,300	5,049,388	13,499,698

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
VOESTALPINE AG.....	165,150	16,905,563	14,533,200
VORNADO RLTY TR COM.....	14,910	2,025,167	1,945,092
VOSSLOH AG DEM5.....	7,012	6,766	4,356
VS INDUSTRY BHD MYR1.....	242,841	3,104,196	3,061,642
VT GROUP PLC GBP0.05.....	82,843	452,075	499,345
VTECH HLDGS USD0.05.....	13,260	1,095,418	792,683
VULCAN MATLS CO COM.....	1,743,673	76,142,416	27,079,242
WACHOVIA CORP NEW COM.....	2,263,960	105,860,770	127,234,552
WAL MART STORES INC COM.....	652,196	27,290,796	21,202,892
WALGREEN CO.....	30,000	593,288	521,167
WALLENSTAM SER'B' SEK2.....	138,000	84,859	70,016
WALSIN TECHNOLOGY TWD10.....	17,900	229,753	216,141
WARABEYA NICHYO JPY50.....	192,872	4,792,257	6,158,403
WASTE CONNECTIONS INC COM.....	499,969	16,138,160	18,853,831
WASTE MGMT INC DEL COM.....	5,700	342,714	367,650
WATERS CORP COM.....	70,292	2,471,712	2,938,206
WATSCO INC CL A.....	122,825	3,903,938	6,496,214
WATSON WYATT WORLDWIDE INC.....	91,289	2,544,778	2,273,096
WATTS WATER TECHNOLOGIES INC.....	73,400	2,314,479	3,639,906
WEATHERFORD INTERNATIONAL LTD.....	381,000	3,070,803	1,636,881
WEICHAJ POWER CO 'H' CNY1.....	2,880	135,130	102,557
WEIGHT WATCHERS INTL INC.....	550,553	30,685,977	26,239,356
WELLPOINT INC.....	2,005,993	56,743,584	47,642,334
WELLS FARGO & CO NEW COM.....	89,952	1,606,859	2,327,234
WELLSTREAM HLDGS PLC ORD.....	31,274	1,119,165	1,129,355
WESFARMERS LTD NPV(PARTIALLY.....	306,873	10,186,159	10,984,502
WESFARMERS ORD NPV.....	54,500	1,706,487	1,881,885
WESTERN DIGITAL CORP DEL COM.....	92,300	2,159,339	2,281,656
WESTERN UN CO COM.....	459,087	8,013,063	7,172,363
WESTFIELD GROUP NPV DFD.....	93,500	4,911,056	4,343,458
WESTON (GEORGE) LTD.....	254	1,723	1,016
WETHERSPOON JD ORD2P.....	14,080	1,007,580	720,051
WEYERHAEUSER CO COM.....	137,236	4,441,428	13,138,975
WH ENERGY SVCS INC COM.....	811,384	6,209,360	6,031,188
WH SMITH PLC GBP0.....	753,416	4,515,339	3,458,179
WHITE ELECTR DESIGNS CORP COM.....	66,452	1,868,740	1,216,072
WHITNEY HLDG CO.....	12,900	1,189,001	1,418,355
WILLIAMS CLAYTON ENERGY INC.....	2,597,000	6,001,518	3,077,445
WING TAI HOLDINGS SG\$ 0.25.....	111,404	2,592,964	1,135,207
WINNEBAGO INDS INC.....	800	39,697	19,080
WINTRUST FINL CORP COM.....	2,050,059	28,584,193	15,360,917
WOLSELEY ORD GBPO.25.....	524,900	12,330,890	12,272,772
WOLTERS KLUWERS COM EUR0.12.....	218,084	3,317,552	7,776,875
WOODWARD GOVERNOR CO.....	495,748	8,968,668	11,631,955
WOOLWORTHS LIMITED ORD A\$0.25.....	112,915,791	1,137,547,358	2,630,898,857
WORLD EX US ALPHA TILTS.....	56,561,941	565,627,235	522,943,311
WORLD EX-US INDEX FUND A2.....	134,023	4,411,042	4,869,370
WORLEYPARSONS LTD NPV.....	176	305,585	300,514
WOWOW INC JPY5000.....	303,672	14,531,527	23,619,608
WRIGLEY WM JR CO COM.....	110,800	5,166,541	5,313,968
WYETH COM.....	11,240	1,340,166	914,374
WYNN RESORTS LTD.....	87,200	1,924,688	2,201,800
XILINX INC COM.....	2,309,859	20,612,147	5,913,239
X-RITE INC.....	275,090	3,915,744	22,030,207
XSTRATA COM STK USD0.50.....	877,948	5,897,854	2,203,649
XTENT INC COM.....	16,900	1,098,844	1,157,819
XTO ENERGY INC COM.....	391,437	10,021,920	8,087,088
YAHOO INC.....	46,160	3,727,945	3,292,011

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
YAMADA DENKI CO NPV.....	162,000	2,047,924	2,246,498
YAMAGUCHI FIANCIAL GROUP INC.....	38,666	457,969	639,536
YAMANA GOLD INC.....	41,546	586,176	694,515
YAMANA GOLD INC.....	29,000	571,020	1,384,274
YAMATO KOGYO NPV.....	200	2,929	2,692
YAMAZAWA CO LTD.....	21,200	77,305	95,196
YAMAZEN CO Y50.....	3,859,000	2,157,506	2,962,300
YIEH LOONG CO TWD10.....	4,426,000	2,357,964	2,260,172
YIEH PHUI ENTERPRISE TWD10.....	18,000	120,847	121,240
YOKOGAWA BRIDGE HOLDINGS CORP.....	928,000	3,631,593	4,368,398
YOKOHAMA RUBBER CO Y50.....	46,500	576,168	559,290
YONEKYU CORP Y50.....	7,900	112,470	108,657
YOROZU CORP Y50.....	81,089	3,082,426	1,205,793
YRC WORLDWIDE INC.....	2,776,000	2,684,602	1,943,465
YUANTA FINANCIAL HLDG CO LTD.....	124,000	207,021	178,973
YUASA TRADING CO Y50.....	351,232	11,293,613	12,324,731
YUM BRANDS INC.....	72,211	1,764,063	1,364,066
ZALE CORP NEW COM.....	140,828	5,491,074	4,596,626
ZEBRA TECHNOLOGIES CORP CL A.....	58,999	620,271	877,905
ZEP INC COM.....	522,344	153,127	110,137
ZIG SHENG INDL TWD10.....	490,357	35,078,521	33,368,794
ZIMMER HLDGS INC COM.....	16,253	518,753	371,308
ZUMTOBEL AG NPV (BR).....	140,736	25,818,583	36,130,438
ZYSTOR THERAPEUTICS INC WTS.....	989,960	10,409,648	47,131,996
TOTAL STOCKS.....		38,461,774,156	43,829,944,551

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

LIMITED PARTNERSHIPS

NAME	COST	FAIR VALUE
3I EUROPE II LP.....	3,369,871	939,674
3I EUROPE PARTNERS III LP.....	66,610	6,639,391
A/F/A B-NOTE VALUE FUND LP MMA.....	1,356,385	1,521,398
ACI CAPITAL INVESTORS II LP.....	4,289,116	2,163,921
ADVENT INT'L GPE VI.....	2,213,005	2,213,022
ALCHEMY PARTNERS LIMITED LP.....	57,628,118	72,024,824
ALTA COMMUNICATIONS IX LP.....	38,732,951	39,350,174
AMERICAN SECURITIES OPPTYS FD.....	1,820,466	1,451,335
AMPERSAND 1999 LTD PARTNERSHIP.....	15,234,507	14,232,234
AMPERSAND 2001 LTD PARTNERSHIP.....	27,715,197	36,479,214
APOLLO EUROPEAN PRINCIPAL.....	49,378,379	48,689,365
APOLLO INVESTMENT FUND IV L P.....	7,935,054	21,997,411
APOLLO INVESTMENT FUND V LLP.....	11,425,841	23,825,422
APOLLO INVESTMENT VII.....	13,953,347	14,660,144
APOLLO INVT FD III LP.....	2,354,229	563,708
APOLLO REAL ESTATE INV FD IV.....	14,638,952	19,437,162
APOLLO VI LP.....	113,747,169	120,977,998
ARCHSTONE SMITH JOINT VENTURE.....	103,363,242	106,712,315
ARES CORP OPPORTUNITIES FND II.....	31,521,752	36,997,581
ARES CORP OPPORTUNITIES III.....	7,995	7,995
ARES OPPORTUNITIES FUND LP.....	25,942,452	29,395,741
ASIA RECOVERY CO INVEST.....	7,851,779	6,025,285
ASIA RECOVERY FUND.....	16,741,330	6,140,595
AVENUE SPECIAL SITUATIONS V.....	38,194,085	35,175,645
BAIRD VENTURE PARTNER I B.....	17,771,183	16,539,442
BAIRD VENTURE PARTNERS III.....	1,403,237	1,403,237
BC EUROPEAN CAPITAL VII.....	18,549,737	40,846,134
BC EUROPEAN CAPITAL VII TOP-UP.....	2,847,377	6,917,374
BEAR STEARNS MERCH BK II LP.....	31,326,761	31,257,458
BEAR STEARNS MERCH BKING III.....	25,785,785	26,414,027
BERKSHIRE MULTIFAMILY VALUE.....	44,281,603	45,563,776
BERKSHIRE MULTIFAMILY VALUE FD.....	9,896,498	9,896,498
BIRCH HILL EQUITY PARTNERS II.....	11,206,057	29,198,987
BLACKSTONE CAPITAL PARTNERS V.....	101,593,161	101,791,769
BLACKSTONE REAL ESTATE.....	59,435,172	70,536,295
BOSTON MILLENIA PARTNERS L P.....	19,560,424	1,931,425
BOSTON MILLENNIA FUND II LP.....	21,025,330	13,194,707
BRIDGEPOINT EUROPE III 'A' LP.....	83,991,059	100,945,418
BRIDGEPOINT EUROPEAN EQUITY IV.....	9,809	10,432
CALTIUS PARTNERS IV LP.....	8,655	8,655
CAP INTL EMERGING PRIV EQ FD.....	2,319,835	9,114,756
CAPITAL RES PARTNERS IV LP.....	23,441,519	11,023,764
CAPITAL RESOURCE LENDERS III.....	8,116,282	1,206,722
CARLYLE FUND IV LP.....	49,201,997	54,625,225
CARLYLE PARTNERS V.....	20,476,367	20,651,196
CARLYLE RIVERSTONE GE&P FUND.....	4,025,287	4,025,287
CARLYLE RIVERSTONE MLP II LP.....	1,814,094	17,270,127
CARYLE ASIA LTD LP.....	10,006,798	29,187,659
CASA PARTNERS III LP.....	100,213,504	118,209,143
CASA PARTNERS IV LP.....	16,785,167	17,012,522
CCP DENVER LP.....	113,813,749	111,043,295
CCP VI AUXILIARY FD LTD.....	858,367	1,413,769
CENTERLINE HIGH YIELD CMBS.....	50,011,269	4,093,672
CERBERUS INSTITUTIONAL.....	55,506,472	52,465,982
CHARTERHOUSE CAP PARTNERS V.....	2,260,981	7,451
CHARTERHOUSE CAP VI LP.....	2,307,189	3,227,008
CHARTERHOUSE VII.....	25,834,843	35,829,235
CHARTERHOUSE VIII LP.....	72,268,048	81,830,545

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

LIMITED PARTNERSHIPS

NAME	COST	FAIR VALUE
CLESSIDRA LP.....	7,845	7,847
COLLER INTERNATIONAL III LP.....	0	2,951,141
COLLER INTL PARTNERS IV LP.....	16,606,501	16,646,095
COLLER V.....	12,006,973	13,478,603
CORNERSTONE APARTMENT FUND I.....	1,926,253	28,070,932
CORNERSTONE APARTMENT VENTURE.....	24,348,174	23,224,822
CORNERSTONE EQUITY IV L P.....	21,505,507	2,257,973
CORNERSTONE HOTEL INCOME.....	9,375	9,375
CORNERSTONE ROTATIONAL VENTURE.....	1	224,969
CT OPPORTUNITY PARTNERS I.....	8,484	8,484
CVC EUROPEAN E P TANDEM FUND.....	20,558,318	22,542,397
CVC EUROPEAN EQUITY IV.....	61,428,285	86,819,652
CVC EUROPEAN EQUITY V.....	11,504	12,040
CYPRESS MERCHANT BKG II LP.....	27,367,853	16,362,033
DAVIS TUTTLE VENTURE PRNTNS LP.....	7,664,617	1,993,823
DOLL TECHNOLOGY INVT FD II LP.....	837,103	2,215,346
DUKE INDUSTRIAL L P.....	29,592,429	31,883,771
EL DORADO VENTURES IV L P.....	8,082,613	1,145,211
EL DORADO VENTURES V LP.....	23,875,094	5,271,091
EL DORADO VENTURES VI LP.....	36,000,000	25,691,934
EQT V FUND LP.....	27,630,390	30,453,818
EQUITABLE DEAL FLOW FUND LP.....	16,480,757	64,861
ESSEX APARTMENT VALUE FUND II.....	43,927,980	52,068,099
ESSEX WOODLANDS HLTH VENTURE.....	14,267,956	15,741,390
EXCELSIOR II, LLC.....	135,564,762	144,322,110
FACILITATOR FUND LP.....	4,017,894	4,011,061
FFC PARTNERS II LP.....	18,786,610	23,475,173
FORTRESS FLORIDA COINVEST FUND.....	99,442,964	90,730,965
FORTRESS HOLIDAY INVESTMENT.....	50,889,914	50,493,990
FORTRESS INV FUND III LLC.....	67,885,135	80,012,882
FORTRESS INVEST FUND II LLC.....	6,660,074	49,822,071
FORTRESS INVESTMENT FUND IV.....	27,332,471	27,888,930
FORTRESS INVESTMENT FUND IV LP.....	106,747,729	104,026,883
FORTRESS INVESTMENT FUND LLC.....	421,666	19,897,547
FORTRESS INVESTMENT FUND V.....	10,867,457	6,111,979
FORTRESS INVESTMENTS FUND V LP.....	78,576,697	24,670,476
FORTRESS IW CO-INVESTMENT FUND.....	74,811,178	64,094,552
FORTRESS RESIDENTIAL INVT.....	37,491,534	39,095,121
FORTRESS RIC COINVESTMENT FUND.....	29,315,097	20,722,464
FRAZIER HEALTHCARE IV L P.....	7,626,796	7,000,642
FRAZIER TECH VENTURES II LP.....	34,138,056	45,613,620
FRIEDMAN FLEISCHER & LOWE III.....	9,360	9,360
FRONTENAC VII LP.....	13,055,263	310,831
GOLDER THOMA CRESSY FD III LP.....	2,878,901	92,674
GORES CAPITAL PARTNERS II.....	26,548,564	25,834,087
GRAPHITE CAP PARTNERS V 'A'.....	2,282,071	964,614
GRAPHITE CAP PARTNERS V 'E'.....	1,785,122	1,000,577
GRAPHITE CAP PARTNERS VI 'C'.....	36,929,800	37,794,848
GRAPHITE PARTNERS VII (A).....	4,861,094	4,650,981
GRAPHITE PARTNERS VII (C).....	4,872,254	4,650,980
GREEN CREDIT INVESTORS.....	9,668,894	9,855,537
GREEN EQUITY INVESTORS V L P.....	13,651,875	13,909,603
GS SPECIAL OPPTYS ASIA FD LP.....	490,000	2,427,024
GTCR FUND IX.....	12,720,994	13,869,685
GUGGENHEIM STRUCTURED RE II.....	50,000,000	53,611,850
GUGGENHEIM STRUCTURED RE LP.....	1	69,051
GUGGENHEIM STRUCTURED RE LP.....	24,009,375	24,156,312
HARBOURVEST INTL PRIV EQ I.....	2,974,316	255,241

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

LIMITED PARTNERSHIPS

NAME	COST	FAIR VALUE
HARBOURVEST INTL PRIV EQ II.....	7,368,788	1,887,795
HARBOURVEST INTL PRIV EQ III.....	27,781,530	3,418,591
HARBOURVEST INTL PRIVATE EQTY.....	15,439,014	19,835,491
HARBOURVEST PARTNERS IV-DIRECT.....	6,335,886	7,454,781
HAWKEYE SCOUT FUND I.....	16,272	16,272
HEITMAN VALUE PARTNERS II LP.....	17,031,387	16,452,729
HELLMAN & FRIEDMAN VI L P.....	43,079,909	43,983,307
HOLLYWOOD SHOWROOM PORTFOLIO.....	20,178,753	32,355,258
HORIZON CAP PARTNERS I LP.....	781,964	270,370
HORIZON CAP PARTNERS IA L P.....	1,355,579	1,103,005
IDI CANADA LP.....	3,210,356	2,856,110
IDI INDUSTRIAL INVESTORS LLC.....	35,207,443	41,597,911
INDUSTRIAL GROWTH PARTNERS L P.....	3,681,288	1
INDUSTRIAL GROWTH PRTNRS II LP.....	4,830,063	1,525,199
JPMCB MGT STRATEGIC PROPERTY.....	128,969,189	171,543,586
K B OPPORTUNITY FUND IV L P.....	10,932,362	15,346,565
KELSO ASSOC V LP SWIB.....	8,856,863	426,856
KELSO FUND VIII.....	1,690,360	1,602,067
KELSO INVESTMENT ASSOC VI.....	12,275,241	4,466,733
KELSO INVESTMENT ASSOCIATES.....	38,654,347	67,020,828
KEYSTONE INDUSTRIAL FUND.....	35,297,967	42,980,005
KKR 2006 LP.....	142,167,894	143,582,010
KKR ASSOCIATES 1996 LP.....	30,653,944	11,515,780
KKR ASSOCIATES II 1987 FD.....	83,256,971	4,331,653
KKR EUROPEAN FUND LP.....	10,474,820	16,628,170
KKR EUROPEAN II LP.....	95,069,147	93,634,683
KKR EUROPEAN III.....	3,134,264	3,784,310
KKR MILLENNIUM FUND.....	61,544,901	68,791,182
KOHLBERG INVESTORS VI.....	14,591,627	14,383,504
KRG CAPITAL FUND IV LP.....	1,770,812	1,761,639
KTR INDUSTRIAL FUND II.....	6,546	6,546
LAKE PACIFIC I GLADSON.....	12,754,094	26,829,054
LAKE PACIFIC I MAXI LP.....	28,750,000	15,290,553
LAKE PACIFIC I TEEPAK LLC.....	1	4,140,579
LANDMARK EQUITY FUND VII L P.....	152,302	2,249,376
LANDMARK PARTNERS IV.....	111,398	2,253,713
LF STRATEGIC REALTY INV II.....	29,329,748	33,942,760
LINCOLN-VALENCIA L P.....	15,931,865	35,487,592
LINDSAY GOLDBERG & BESSEMER II.....	96,100,458	99,041,861
LINDSAY GOLDBERG BESSEMER III.....	9,375	9,375
LONE STAR FUND III LP.....	1	17,049,871
LONE STAR FUND IV LP.....	25,310,643	126,313,765
LONE STAR FUND V LP.....	87,725,962	120,372,476
LONE STAR FUND VI.....	28,661,706	28,661,706
LONE STAR OPPORTUNITY FUND.....	1	84,385
LONE STAR REAL ESTATE FUND.....	4,043	4,043
LONE STAR S/B FUND II L P.....	3,783,991	2,754,254
LOWE STRUCTURED INVESTMENT FD.....	15,741,394	15,741,394
MASON WELLS BIO-MEDICAL FUND I.....	17,943,539	12,426,799
MASON WELLS FUND I L P.....	4,142,618	5,393,928
MAYFIELD XI LP.....	5,470,892	4,351,063
MESA WEST REAL ESTATE INCOME.....	11,125	11,125
MESA WEST REAL ESTATE INCOME.....	41,905,298	46,729,981
MILESTONE JOINT VENTURE.....	72,798,912	89,997,582
MONTREUX EQUITY PARTNERS IV.....	6,258,138	5,275,702
MS RE FUND VI INTERNATIONAL-T.....	13,580,277	11,848,710
MS RE MEZZANINE PARTNERS A.....	13,261,494	13,163,107
MSREF III INTL TE.....	15,493,765	631,712

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

LIMITED PARTNERSHIPS

NAME	COST	FAIR VALUE
MSREF III SPECIAL FUND.....	19,654,090	13,471,975
MSREF IV INTERNATIONAL-TE.....	10,253,338	19,318,417
MSREF VII-GLOBAL.....	6,998	6,998
NEW MOUNTAIN PARTNERS III.....	10,938,117	11,103,384
NORTHWESTERN MUTUAL CAPITAL.....	22,126,286	22,126,286
NORTHWESTERN MUTUAL CAPITAL.....	64,741,550	64,741,550
OAK INVESTMENT PARTNERS XII LP.....	18,599,979	18,898,409
OCM OPPORTUNITIES FUND VII LP.....	33,757,324	32,877,746
OCM OPPORTUNITIES FUND VIIB.....	4,687,500	4,687,500
OLD LANE INDIA OPPORTUNITIES.....	8,453,342	8,834,238
PENINSULA FUND II LP.....	4,329,466	101,601
PENINSULA FUND III LP.....	20,885,823	22,281,424
PENINSULA FUND IV LP.....	27,155,530	29,485,566
PIONEER POLAND US LP SWIB.....	8,214,826	4,577
PLACE/BV STUDENT HOUSING, LLC.....	52,585,159	53,582,646
POMONA CAPITAL VI LP.....	36,259,093	40,304,100
POMONA CAPITAL VII LP.....	11,009,317	11,009,317
PROVIDENCE EQUITY PARTNERS V.....	45,730,608	59,177,087
PROVIDENCE EQUITY PARTNERS VI.....	39,615,521	39,604,188
PROVIDENCE TMT SPEC SITUATION.....	11,673,891	11,673,891
ROCKPOINT RE FUND III.....	1,793,957	1,552,941
ROCKPOINT REAL ESTATE FD I LP.....	9,444,268	7,210,784
ROCKPOINT REAL ESTATE FD II LP.....	22,637,269	23,783,756
SEAPORT CAPITAL PARTNERS II.....	11,787,294	13,881,258
SECURITY CAP PREFERRED GROWTH.....	217,287,211	123,676,838
SEGULAH IV LP.....	45,323	45,148
SENIOR HOUSING III.....	42,102,352	48,641,352
SENTINEL MULTIFAMILY VALUE.....	7,207,184	7,207,184
SKM EQUITY FUND III LP.....	11,982,370	19,505,734
SPROUT CAPITAL VIII LP.....	22,098,826	3,152,643
SPROUT GROWTH II LP.....	5,017,000	706,894
STONINGTON CAP APPREC 1994 FD.....	31,224,178	17,651,858
TA X LP.....	8,887,187	8,676,305
TAC 2007 LP.....	28,198,415	24,846,528
TCV VII LP.....	9,139	9,139
TCW SPECIAL PLACEMENT III SWIB.....	1,000	43,674
THOMAS H LEE EQUITY FUND V LP.....	14,438,400	20,998,368
THOMAS H. LEE EQUITY FUND VI.....	41,457,210	50,225,520
TIMBERLINE VENTURES L P.....	1	356,949
TPG PARTNERS V LP.....	158,526,876	157,667,329
TPG PARTNERS VI.....	10,238,483	10,238,483
TRANSEUROPEAN IV LP.....	29,130,963	32,855,068
TRANSEUROPEAN L P II.....	2,064,786	20,975,327
VENTURE INVESTORS EARLY STAGE.....	8,463,545	6,920,937
VENTURE INVESTORS EARLY STAGE.....	10,991,796	13,472,684
VENTURE INVESTORS OF WISCONSIN.....	747,505	3,517,921
VISTA EQUITY PARTNERS FUND III.....	19,766,792	19,974,356
WARBURG PINCUS PRIVATE EQUITY.....	144,244,914	156,598,946
WARBURG PINCUS X.....	34,806,588	31,198,555
WATERLAND PRIVATE EQUITY FUND.....	11,795	11,818
WAYZATA OPPORTUNITIES FUND II.....	38,009,248	36,773,254
WESTBROOK IV.....	532,363	8,084,424
WESTBROOK RE FUND II LP.....	5,032,045	4,905,051
WESTBROOK RE FUND III L P.....	9,355,158	4,002,754
WESTBROOK REAL ESTATE FUND V.....	2,364,597	3,676,225
WESTBROOK REAL ESTATE PARTNERS.....	33,810,875	31,886,597
WESTBROOK VII.....	12,118,418	11,164,299
WESTBROOK VIII.....	9,255	9,255

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

LIMITED PARTNERSHIPS

NAME	COST	FAIR VALUE
WHITEHALL ST RE IX & X-5.....	831,355	2,322,185
WHITEHALL ST RE LP XIII & XIV.....	663,505	19,841,589
WHITEHALL ST RE VII & VIII-4.....	704,816	1,519,648
WHITEHALL ST RE XI & XII-6.....	1,628,692	7,296,655
WILSON - AMIGO GP LLC.....	846	846
WILSON - AMIGO LP LLC.....	745,964	745,964
WIND POINT PARTNERS IV LP.....	19,885,846	27,807,895
WIND POINT PARTNERS V LP.....	21,908,768	17,955,015
WINDPOINT PARTNERS III LP.....	5,013,249	3,076,147
WINDPOINT PARTNERS VI LP.....	33,267,496	37,722,260
WINDPOINT PARTNERS VII.....	10,447	10,447
WINDWARD CAP PARTNERS II LP.....	6,417,987	660,827
WKB VALUE PARTNERS.....	14,603,415	12,374,013
WLR RECOVERY FUND L P.....	8,778,702	3,048,184
ZELL/CHILMARK FUND LP SWIB.....	1,343,773	17,757
TOTAL LIMITED PARTNERSHIPS.....	5,952,099,102	6,169,329,865

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

COMMERCIAL MORTGAGES

NAME	COUPON	MATURITY DATE	COST	FAIR VALUE
AUSTIN SWIB PROMISSORY NOTE.....	7.130	7/1/2011	22,732,973	23,846,097
COPT GREENS I LLC PROM NT.....	7.000	2/1/2010	6,632,392	6,855,683
COSTA VERDE DEV LLC PROM NT.....	7.360	12/1/2014	20,469,551	21,805,062
DALLAS SWIB PROMISSORY NOTE.....	7.130	7/1/2011	10,612,492	11,132,134
DEERFIELD SWIB PROM NOTE.....	7.130	7/1/2011	18,660,675	19,574,398
ENGLEWOOD SWIB PROMISSORY NOTE.....	7.130	7/1/2011	16,954,049	17,784,207
PPR REDMOND OFFICE LLC C332351.....	6.770	7/10/2009	27,412,326	28,007,174
TOTAL COMMERCIAL MORTGAGES.....			123,474,458	129,004,755

REAL ESTATE

NAME	COST	FAIR VALUE
669 NORTH MIGHIGAN AVENUE.....	48,573,445	122,029,124
CABOT ADVISORS PORTFOLIO.....	37,516,382	43,235,417
ENERGY PLAZA OFFICE TOWERS.....	1	216,544
LAKE TERRACE BUILDING.....	7,250,374	9,793,174
OLD POST DISTRIBUTION CTR.....	40,147,017	56,193,297
SOUTHER CAL BUSINESS PARK.....	93,598,125	90,920,376
VANTAGE POINT OFFICE PARK.....	360,865	1,024,895
WILSON BRASELTON I LLC.....	1	34,258
WILSON FONTANA I LLC (BIG 5).....	1	95,156
WILSON INDUSTRY I LLC (LINCOLN.....	10,431,047	27,866,970
WILSON PARK PLACE I LLC.....	19,768,003	27,966,494
WILSON PLAZA EAST I LLC.....	4,051,386	40,632,212
WILSON RANCHO VIZCAYA/ENCLAVE.....	22,417,989	47,902,311
TOTAL REAL ESTATE.....	284,114,636	467,910,227

MULTI ASSET CLASS INVESTMENTS

NAME	COST	FAIR VALUE
UBS MULTI ASSET PORTFOLIO.....	549,000,000	840,175,616
TOTAL MULTI ASSET CLASS INVESTMENTS.....	549,000,000	840,175,616
GRAND TOTAL CORE RETIREMENT INVESTMENT TRUST FUND.....	65,774,866,286	73,960,805,192

Note: Values may not add due to rounding

N/A = Not Applicable

VAR = Variable interest rate

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

PREFERRED SECURITIES

NAME	COST	FAIR VALUE
BCO BRADESCO SA PRF NPV.....	95,376	248,903
CENTRAIS ELECTRICAS BRAS PREF.....	87,968	111,374
CENTRAIS ELECTRICAS DE SANTA.....	16,486	26,822
CIA PARANAENSE DE ENERGIA.....	437,969	614,901
CONFAB IND SA PRF NPV.....	25,588	58,841
DRAGERWERK AG & CO KGAA NPV.....	31,884	30,203
HENKEL KGAA NON VTG PREF NPV.....	3,507,618	3,899,708
HYUNDAI MOTOR CO 2ND PREF.....	317,042	178,263
ITAUSA PRF BZCZ1(REGD).....	1,403,928	2,102,002
METALURGICA GERDAU PRF NPV.....	508,813	2,203,584
PETROLEO BRASILEIRO SA.....	1,742,058	4,910,085
PORSCHE AG NON VTG PRF NPV.....	866,311	828,373
RANDON SA IMPLEMENTOS E PARTIC.....	36,658	36,919
SAMSUNG ELECTRONICS CO PFD.....	290,838	258,687
SANACORP PHARMAHOLDING AG NON.....	11,995	10,081
TELE NORTE LESTE P PRF NPV.....	554,105	628,182
TELEMAR NORTE LESTE S A.....	44,637	88,526
UNIVERSO ONLINE SA PRF NPV.....	13,196	13,361
USINAS SID MINAIS GERAIS.....	507,848	1,843,996
VILLEROY & BOCH AG NON VTG PFD.....	18,537	16,767
TOTAL PREFERRED SECURITIES.....	10,518,854	18,109,577

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
3I GROUP ORD GBP0.738636.....	17,572	291,572	288,510
3M CO.....	223,765	17,243,981	15,571,806
AASTRA TECHNOLOGIES LTD.....	400	14,817	8,717
ABB LTD CHF2.50 (REGD).....	34,781	430,847	992,279
ABBOTT LABS COM.....	310,882	14,405,706	16,467,420
ABC ARBITRAGE EUR0.016.....	631	4,916	4,742
ABERCROMBIE & FITCH CO CL A.....	7,600	583,469	476,368
ABILITY ENTERPRISE TWD10.....	7,000	14,467	7,749
ACCENTURE LTD BERMUDA CL A.....	56,343	2,141,278	2,294,287
ACE LTD.....	124,384	6,940,971	6,852,315
ACOM CO Y50.....	17,400	1,143,141	540,031
ACTEL CORP COM.....	19,947	319,510	336,107
ACTIVIDENTITY CORP COM.....	713,099	3,419,191	1,946,760
ACTIVISION INC.....	1,500	28,395	51,105
ACUITY BRANDS INC.....	29,489	824,438	1,417,831
ADAPTEC INC COM.....	69,592	376,700	222,694
ADEPT TECHNOLOGY INC.....	79,339	885,973	775,142
ADIDAS AG NPV.....	5,800	383,009	366,533
ADVANCED AUTO PTS INC.....	4,600	187,049	178,618
AEDES SPA LIG LOMB ITL500.....	6,695	48,163	11,424
AEGON NV EUR0.12.....	350,947	5,630,545	4,651,838
AEHR TEST SYS COM.....	156,055	1,095,313	1,206,305
AEON CO LTD NPV.....	191,759	2,615,392	2,371,549
AEON FANTASY CO NPV.....	1,900	21,931	21,974
AEON MALL CO NPV.....	6,300	202,093	186,614
AERCAP HOLDINGS N V SHS.....	3,568	55,545	45,064
AERO INVENTORY ORD GBP0.0125.....	2,141	27,721	24,159
AEROPOSTALE INC.....	304	4,318	9,524
AETNA INC COM NEW.....	2,100	109,170	85,113
AFFILIATED COMPUTER SVCS INC.....	16,220	755,532	867,608
AFLAC INC COM.....	17,000	975,281	1,067,600
AGFA GEVAERT NV ORD NPV.....	39,200	759,751	254,766
AGGREKO ORD 20P.....	33,698	296,003	492,586
AGILENT TECHNOLOGIES INC.....	4,820	181,283	171,303
AGNICO EAGLE MINES LTD COM.....	680	32,266	50,572
AGNICO-EAGLE MINES LTD.....	2,379	158,990	179,360
AGRIUM INC COM.....	2,797	118,263	300,789
AICHI BANK Y500.....	100	7,935	8,169
AICHI MACHINE IND JPY50.....	10,000	32,929	33,112
AIFUL CORP JPY50.....	6,850	119,696	79,482
AIR FRANCE KLM EUR8.5.....	17,400	646,576	417,798
AIR PRODS & CHEMS INC COM.....	6,800	662,342	672,248
AIRPORT FACILITIES CO Y50.....	1,100	7,300	7,368
AIRTRAN HLDGS INC.....	1,952,739	8,998,608	3,983,588
AKINDO SUSHIRO CO NPV.....	300	5,919	6,438
AKSA TRY1.....	15,568	37,757	23,428
AKZO NOBEL NV EUR2.....	19,496	1,247,534	1,341,101
ALBANY INTL CORP CL A.....	22,523	701,397	653,167
ALBEMARLE CORP.....	2,300	91,571	91,793
ALCOA INC COM.....	149,061	4,920,740	5,309,553
ALFA BETA VASSILOP EUR1.50.....	159	8,830	11,323
ALFA SAB SE 'A' NPV(CPO).....	37,300	236,046	266,906
ALIGN TECHNOLOGY INC COM.....	82,181	1,004,567	862,079
ALLAHABAD BANK INR10.....	4,986	15,741	6,437
ALLCO FINANCE GROUP LTD NPV.....	51,201	17,306	19,654
ALLEGHENY TECHNOLOGIES INC COM.....	2,560	239,002	151,757
ALLERGAN INC COM.....	25,374	1,356,879	1,320,717
ALLIANCE & LEICESTER ORD 50P.....	52,500	841,134	308,224

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
ALLIANT TECHSYSTEMS INC COM.....	20,580	1,534,650	2,092,574
ALLIANZ AG NPV.....	1,725	205,578	304,505
ALLIANZ AG NPV REG VINKULIERT.....	9,964	1,607,762	1,756,694
ALLIANZ SE (SOCIETAS EUROPEAE).....	11,500	2,449,295	2,027,497
ALLIED IRISH BANKS ORD EUR0.32.....	94,124	1,745,315	1,457,760
ALLIED IRISH BKS EUR0.32.....	41,332	638,117	638,117
ALLIED MATERIAL TECHNOLOGY.....	14,000	3,046	595
ALLIED TELESIS KK JPY50.....	7,620	5,583	4,888
ALLIED WASTE INDS INC NEW COM.....	8,820	99,754	111,308
ALLOS THERAPEUTICS INC COM.....	1,619	10,077	11,187
ALLSCRIPTS HEALTHCARE.....	75,944	1,231,143	942,465
ALLSTATE CORP COM.....	169,282	8,951,500	7,717,566
ALOKA CO LTD JPY50.....	2,500	37,089	34,503
ALON USA ENERGY INC.....	7,992	109,456	95,584
ALPEN CO LTD NPV.....	4,800	145,065	82,185
ALPHA BANK (REGD)EUR4.7.....	30,600	985,656	925,667
ALPINE ELECTRONICS Y50.....	2,600	47,536	27,495
ALPS ELECTRIC CO LTD.....	41,000	605,400	424,291
ALTEK CORP TWD10.....	38,138	57,867	46,615
ALTRIA GROUP INC.....	90,090	1,877,059	1,852,250
AMAZON.COM INC COM.....	10,000	847,985	733,300
AMEDISYS INC.....	14,997	612,510	756,149
AMERICA MOVIL SAB DE CV SER.....	598,100	1,690,242	1,581,776
AMERICAN EAGLE OUTFITTERS NEW.....	27,000	580,680	368,010
AMERICAN EXPRESS CO COM.....	190,810	8,533,496	7,187,813
AMERICAN INTL GROUP INC COM.....	579,642	33,417,895	15,337,327
AMERICAN ITALIAN PASTA CO CL A.....	5,940	151,247	65,340
AMERICAN MED SYS HLDGS INC COM.....	56,544	861,246	845,333
AMERISOURCEBERGEN CORP COM.....	27,000	1,094,945	1,079,730
AMERISTAR CASINOS INC.....	14,986	256,500	207,107
AMETEK INC.....	2,260	104,706	106,717
AMGEN INC.....	113,441	6,792,592	5,349,878
AMKOR TECHNOLOGY INC COM.....	2,800	34,245	29,148
AMLIN ORD GBP0.28125.....	131,600	714,716	656,069
AMP LIMITED AUS0.40.....	140,544	1,008,718	902,301
AMSURG CORP COM.....	9,995	226,900	243,378
AMYLIN PHARMACEUTICALS INC COM.....	800	24,456	20,312
ANADARKO PETE CORP COM.....	14,400	864,689	1,077,696
ANADOLU EFES TRY1.....	3,694	27,766	32,025
ANADOLU SIGORTA TRY1.....	22,875	19,673	16,651
ANALOG DEVICES INC COM.....	40,766	1,213,395	1,295,136
ANALOGIC CORP COM PAR \$0.05.....	9,336	471,922	588,822
ANCHOR BANCORP WIS INC.....	14,316	372,805	100,355
ANDES ENERGIA PLC ORD GBP0.10.....	3,479	6,715	3,877
ANDRITZ AG NPV (POST SPLIT).....	2,070	135,583	130,619
ANEK LINES SA EUR1.0 (REGD).....	16,953	55,277	44,606
ANGIOTECH PHARMACEUTICALS INC.....	1,677,361	9,446,072	4,998,536
ANGLO AMERICAN.....	22,881	1,323,597	1,605,621
ANGLO AMERICAN USD0.54 (POST.....	6,976	264,593	488,346
ANGLO IRISH BANK EUR0.16.....	171,622	1,608,874	1,608,874
ANGLO IRISH BK CP EURO.16.....	353,093	5,466,672	3,365,710
ANHEUSER BUSCH COS INC COM.....	11,800	588,979	733,016
ANIXTER INTL INC COM.....	24,062	1,049,414	1,431,448
ANN TAYLOR STORES CORP COM.....	63,895	1,578,879	1,530,924
ANSYS INC COM.....	49,559	831,484	2,335,220
ANTOFAGASTA ORD GBP0.05.....	21,000	225,864	274,999
ANZON AUSTRALIA LTD NPV.....	28,675	35,222	35,773
AON CORP COM.....	5,600	256,735	257,264

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
APACHE CORP COM.....	15,000	1,608,235	2,085,000
APOLLO GROUP INC CL A.....	17,280	1,175,609	764,813
APPLE INC.....	29,020	4,573,893	4,859,109
APPLERA CORP-APPLIED BIOSYSTEM.....	700	24,017	23,436
APPLIED ENERGETICS INC COM.....	713,392	2,049,725	1,134,293
APPLIED MATLS INC COM.....	251,435	4,594,733	4,799,894
APPLIED SIGNAL TECHNOLOGY INC.....	189,660	2,879,295	2,590,756
APRIL GROUP EUR0.4.....	5,700	226,278	333,990
APTARGROUP INC COM.....	24,470	640,152	1,026,517
AQUARIUS PLATINUM LIMITED.....	32,706	457,228	524,299
AQUILA RESOURCES LTD NPV.....	2,164	19,636	34,390
ARACRUZ CELULOSE S A SPONS ADR.....	380	29,249	27,888
ARBITRON INC COM.....	19,871	787,099	943,873
ARCELOR NPV.....	143,240	8,595,196	14,172,816
ARCELORMITTAL SA LUXEMBOURG NY.....	1,420	100,976	140,679
ARCELORMITTAL SOUTH AFRICA LTD.....	9,332	183,469	265,840
ARCH CHEMICAL INC COM.....	22,141	592,170	733,974
ARCH COAL INC COM.....	400	29,311	30,012
ARCHER DANIELS MIDLAND CO COM.....	60,144	2,056,028	2,029,860
ARCS CO LTD NPV.....	1,200	16,148	16,075
ARCTIC CAT INC.....	5,101	99,681	40,043
ARDEPRO CO LTD NPV.....	174	17,020	8,174
ARGON ST INC.....	1,002	21,108	24,850
ARKANSAS BEST CORP DEL.....	22,879	764,427	838,287
ARKEMA EUR10.....	230	5,873	13,009
ARMSTRONG INDUSTRIAL CORP ORD.....	47,000	13,085	12,281
ARQUES INDUSTRIES AG NPV.....	8,066	245,482	73,582
ARRAY BIOPHARMA INC COM.....	47,438	501,718	222,959
ARUBA NETWORKS INC COM.....	9,738	115,638	50,930
AS ROMA EUR0.15.....	21,718	38,041	27,374
ASAHI GLASS CO Y50.....	72,000	925,687	872,110
ASAHI KASEI CORP JPY50.....	137,000	709,917	718,570
ASATSU-DK INC Y50.....	9,600	198,085	266,252
ASELSAN TRY1.....	812	1,997	3,321
ASIA ENVIRONMENT H SGD0.05.....	41,657	23,847	14,717
ASICS CORP JPY50.....	19,000	221,961	207,556
ASKA PHARMACEUTICAL CO LTD NPV.....	8,000	65,009	64,148
ASML HOLDING NV F.....	2,330	68,476	56,852
ASSA ABLOY SER B NPV.....	278,041	4,992,672	4,032,862
ASSET ACCEP CAP CORP.....	11,874	186,835	145,100
ASSOCIATED BRITISH FOODS ORD.....	57,100	1,038,060	861,941
ASSORE ZAR0.025.....	167	17,431	17,066
ASSURANT INC.....	16,589	663,478	1,094,210
ASTELLAS PHARMA INC Y50.....	180,792	7,614,516	7,674,770
ASTRA AGRO LESTARI TBK IDR500.....	9,500	24,942	30,447
ASTRA INTERNATIONAL TBK IDR500.....	4,700	6,559	9,813
ASTRAL MEDIA INC.....	8,700	340,802	274,665
ASTRAZENECA ORD USD0.25.....	94,300	4,444,373	4,019,916
ASUSTEK COMPUTER INC TWD10.....	136,000	420,418	370,099
AT & T INC COM.....	361,967	12,757,198	12,194,668
ATCO LTD.....	18,300	563,769	939,215
ATHEROS COMMUNICATIONS INC.....	24,404	416,170	732,120
ATLAS IRON LTD LIMITED NPV.....	30,306	55,492	107,026
ATMI INC COM.....	26,115	672,252	729,131
ATMOS ENERGY CORP.....	34,675	935,148	955,990
ATSUGI NYLON INDL Y50.....	27,000	52,901	37,187
AU OPTRONICS CORP TWD10.....	997,000	1,786,408	1,566,794
AUSENCO NPV.....	8,911	100,971	130,752

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
AUSTRALAND PROPERTY GROUP NPV.....	6,898	15,555	7,877
AUSTRALIAN WORLDWIDE EXPL NPV.....	64,131	182,531	256,020
AUTODESK INC COM.....	10,980	433,652	371,234
AUTOLIV INC COM.....	6,260	351,812	291,841
AUTOMATIC DATA PROCESSING INC.....	114,881	5,081,970	4,813,514
AUTONATION INC COM.....	8,300	138,793	83,166
AUTOZONE INC COM.....	3,300	372,302	399,333
AVENG ZAR0.05.....	8,145	62,185	60,348
AVERY DENNISON CORP COM.....	3,860	201,338	169,570
AVEVA GROUP ORD GBP0.0333.....	14,737	302,751	451,664
AVID TECHNOLOGY INC COM.....	3,599	131,499	61,147
AVIVA PLC GBP0.25.....	656,809	7,088,088	6,548,814
AVNET INC COM.....	3,100	118,745	84,568
AVON PRODS INC COM.....	7,200	254,534	259,344
AWARE INC MASS.....	260,592	1,423,724	786,988
AXA EUR2.29.....	21,367	697,935	634,918
AXON GROUP ORD GBP0.01.....	2,303	30,087	20,797
AXT INC COM.....	476,135	1,847,631	1,995,006
AXTEL SAB DE CV NPV.....	7,300	14,649	13,369
AYGAZ TRY1.....	8,192	13,969	19,162
AZTECH SYSTEMS SGD0.05.....	416	144	63
BABCOCK & BROWN CAPITAL.....	11,404	37,262	42,681
BABCOCK INTL GROUP ORD GBP0.60.....	4,017	43,234	49,086
BAE SYSTEMS ORD GBP0.025.....	139,297	1,050,885	1,226,707
BAKER HUGHES INC COM.....	2,400	200,517	209,616
BALDOR ELEC CO.....	15,075	454,766	527,324
BALL CORP COM.....	2,580	118,154	123,169
BALOISE-HLDGDS CHF0.1.....	8,300	923,984	876,772
BANCO BILBAO VIZCAYA.....	520,366	10,914,647	9,977,728
BANCO NOSSA CAIXA SA NPV.....	2,000	31,489	52,059
BANCO POPOLARE SOC COOPERATIVA.....	15,800	282,913	280,801
BANCO SANTANDER CENTRAL.....	154,000	2,567,807	2,831,547
BANCO SANTANDER SA EUR0.50.....	105,200	1,973,686	1,934,278
BANK CENTRAL ASIA IDR125.....	138,000	35,719	37,045
BANK LEUMI LE ISRAEL B M ORD.....	53,927	231,719	268,818
BANK NEW YORK MELLON CORP COM.....	30,586	1,393,151	1,157,068
BANK OF AMERICA CORP.....	968,008	41,986,703	23,106,351
BANK OF BARODA INR10 (DEMAT).....	125	1,220	591
BANK OF CHINA LTD CNY1.....	221,000	100,446	98,349
BANK OF NOVA SCOTIA.....	2,200	80,050	101,202
BANK OF PIRAEUS EUR4.77.....	8,290	277,766	225,438
BANK OF SAGA Y50.....	3,000	10,510	10,584
BANK PPH.....	351	11,777	11,866
BANK ROZWOJU EKSPORTU PLN4.....	463	59,174	77,061
BANKUNITED FIN CORP CL A.....	12,552	285,645	12,050
BANNER CORP COM.....	464	10,006	4,111
BANPU CO THB10 (NVDR).....	10,961	131,161	173,094
BARCLAYS NEW ORD GBP0.25.....	94,071	0	17,785
BARCLAYS ORD GBP0.25.....	439,000	3,888,241	2,546,765
BARCLAYS R2000 INDEX FUND.....	1,736,824	35,658,279	34,548,433
BARD C R INC.....	10,299	939,247	905,797
BARLOWORLD LTD ZAR0.05.....	2,433	39,821	24,864
BARNES GROUP INC COM.....	6,194	138,039	143,019
BARRATT DEVELOPMENTS.....	38,400	399,736	44,325
BARRICK GOLD CORP.....	22,620	1,017,090	1,029,210
BASF AG NPV.....	58,400	1,575,967	4,031,971
BASF SE NPV.....	35,800	1,660,616	2,471,654
BASIC ENERGY SVCS INC NEW COM.....	2,245	49,739	70,718

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
BASIC NET SPA EUR0.5165.....	19,165	51,804	43,028
BASILEA PHARMACEUT CHF1(REGD).....	1,192	235,392	194,727
BASTIDE LE CONFORT MEDICAL.....	126	3,213	3,260
BAXTER INTL INC COM.....	43,000	1,777,698	2,749,420
BAYER AG ORD NPV.....	158,023	10,719,583	13,310,104
BAYTEX ENERGY TRUST.....	1,300	39,804	44,578
BB&T CORP COM.....	31,800	1,035,666	724,086
BCE INC.....	38,338	872,630	1,343,370
BEACH PETROLEUM LTD.....	16,592	22,923	21,336
BEAZLEY GROUP ORD GBP0.05.....	37,736	115,379	83,549
BEBE STORES INC COM.....	1,016	16,602	9,764
BECHTLE AG NPV.....	4,242	157,142	119,501
BECTON DICKINSON & CO COM.....	700	58,537	56,910
BED BATH & BEYOND INC COM.....	13,400	496,609	376,540
BEIERSDORF AG NPV.....	5,200	322,441	383,180
BEIJING DEV HONG KONG LTD HKD1.....	22,000	12,141	6,997
BEKAERT SA NEW NPV.....	400	66,529	61,793
BELC CO JPY50.....	2,300	20,624	22,023
BELDEN CDT INC.....	18,251	549,206	618,344
BELL AG BASEL CHF5-REGISTERED.....	5	4,942	9,322
BELL MICROPRODUCTS INC COM.....	607,279	2,960,829	1,427,106
BELLE INTERNATIONAL HLDGS HKD0.....	91,000	104,928	81,927
BELSHIPS CO NOK2.....	1,212	5,513	4,402
BEMIS INC COM.....	109,383	3,407,631	2,452,367
BENETEAU EUR0.10.....	4,642	123,685	101,734
BERKLEY W R CORP COM.....	4,100	119,781	99,056
BEST BUY INC COM.....	120,922	6,010,253	4,788,511
BETSSON AB SER'B'.....	4,000	42,768	47,379
BEZEQ-ISRAELI TELECOMMUNICATNS.....	49,591	75,969	97,697
BG GROUP PLC ORD GBP0.10.....	43,954	538,250	1,143,299
BHARAT PETE CORP INR10.....	5,570	56,024	28,973
BHP BILLITON LIMITED.....	59,500	1,689,587	2,495,234
BHP BILLITON PLC USD0.50.....	256,299	7,854,693	9,793,410
BIESSE EUR1.....	3,617	83,009	62,117
BIG LOTS INC COM.....	1,680	29,467	52,483
BIOGEN IDEC INC COM.....	12,800	802,409	715,392
BIOMARIN PHARMACEUTICAL COM.....	700	26,278	20,286
BIOMERIEUX NPV.....	290	18,301	33,377
BIOVAIL CORP.....	48,000	991,922	469,804
BJ SVCS CO COM.....	800	24,934	25,552
BK OF AYUDHYA THB10(NVDR).....	79,600	59,547	52,376
BK OF INDIA INR10(DEMAT).....	95,290	614,155	480,824
BK OF IRELAND ORD STK EUR0.64.....	78,700	943,846	684,829
BK RAKYAT IDR500.....	40,100	14,981	22,181
BLACK & DECKER CORP COM.....	47,670	3,392,560	2,741,502
BLACK BOX CORP DEL COM.....	11,843	433,310	322,011
BLACKROCK INC COM.....	1,500	321,541	265,500
BLACKROCK INTERNATIONAL LAND.....	47,300	23,527	14,159
BLOCKBUSTER INC CL A COM.....	12,600	43,929	31,500
BLUESCOPE STEEL LTD.....	122,000	675,538	1,327,657
BML INC JPY 50.....	500	8,551	9,504
BMTC GROUP INC.....	800	16,348	14,067
BNG STEEL CO LTD KSWN5000.....	3,110	42,665	29,880
BNP PARIBAS EUR2.....	63,558	4,907,996	5,761,987
BOART LONGYEAR GROUP NPV.....	80,369	134,328	171,991
BOB EVANS FARMS INC.....	2,551	80,367	72,959
BOBST AG CHF1 REGD.....	224	18,607	18,022
BOE TECHNOLOGY GRO 'B'CN1.....	54,000	37,610	20,568

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
BOEING CO COM.....	8,360	758,252	549,419
BONDUELLE EUR7.....	344	41,555	38,492
BONGAIGAON REFINER INR10.....	9,923	15,742	11,117
BORAL LIMITED NEW NPV.....	77,000	383,948	417,496
BORG WARNER INC COM.....	11,700	567,368	519,246
BOSSA TRY1.....	8,569	12,582	7,219
BOSSARD HLDGS AG CHF10(BR).....	118	9,132	9,777
BOSTON PRIVATE FINL HLDGS INC.....	199	4,710	1,128
BOSTON SCIENTIFIC CORP COM.....	365,642	6,437,594	4,493,740
BOUYGUES EUR1.....	13,400	986,525	890,098
BOYD GAMING CORP.....	4,994	99,700	62,725
BP PLC ORD USD.25.....	501,466	5,614,650	5,820,792
BRAMBLES LTD NPV.....	30,857	274,153	258,512
BRIDGESTONE CO Y50.....	11,200	183,654	171,479
BRIGGS & STRATTON CORP.....	40,458	1,228,577	513,007
BRISTOL MYERS SQUIBB CO COM.....	139,987	4,350,330	2,873,933
BRISTOW GROUP INC COM.....	14,615	452,220	723,296
BRIT INSURANCE HOLDINGS ORD.....	28,043	132,899	97,807
BRITISH AIRWAYS ORD 25P.....	85,500	436,164	366,265
BRITISH AMERICAN TOBACCO ORD.....	72,528	2,097,635	2,510,100
BRITISH LAND ORD GBP0.25.....	35,561	626,237	501,418
BRITISH SKY BRDCSTG.....	946,291	9,872,738	8,888,992
BROADCOM CORP CL A COM.....	199,860	5,002,346	5,454,179
BROCADE COMMUNICATIONS SYS INC.....	111,357	921,493	917,582
BROTHER INDS NPV.....	13,000	158,934	178,926
BROWN SHOE INC NEW COM.....	33,706	604,626	456,716
BSS GROUP ORD GBP0.05.....	2,487	21,925	16,544
BT GROUP ORD GBP0.05.....	604,900	2,082,959	2,406,480
BUCA INC OC-COM.....	602,753	4,420,994	234,471
BUCHER INDUSTRIES CHF0.20.....	139	29,866	36,845
BUCKEYE TECHNOLOGIES INC.....	1,000	12,214	8,460
BUCYRUS INTL INC NEW CL A.....	68,940	1,099,384	5,033,999
BUMI RESOURCES IDR500.....	1,170,000	534,586	1,040,565
BURLINGTON NORTH SANTA FE CORP.....	6,060	514,551	605,333
BWIN INTERACTIVE ENTERTAINMENT.....	112	4,063	3,123
C & D TECHNOLOGIES INC COM.....	510,536	3,798,009	4,319,135
C H ROBINSON WORLDWIDE INC.....	5,540	308,572	303,814
CAC CORP NPV.....	1,500	14,800	13,485
CACHE INC COM NEW.....	38,793	602,901	415,085
CACI INTL INC CL A.....	19,973	925,131	914,164
CADBURY PLC ORD GBP0.10.....	140,823	1,684,925	1,772,638
CAL MAINE FOODS INC COM NEW.....	2,057	61,892	67,860
CALAMP CORP.....	487,073	1,897,394	998,500
CALIPER LIFE SCIENCES INC.....	243,433	1,195,089	630,491
CALSONIC KANSEI JPY50.....	76,000	473,334	304,703
CALTEX AUSTRALIA ORD\$1.....	17,950	214,395	224,968
CAMERON INTL CORP COM.....	6,800	322,045	376,380
CANADIAN IMPERIAL BK OF COMM.....	37,159	2,475,041	2,054,724
CANADIAN NAT RES LTD.....	9,700	444,667	972,425
CANADIAN NATURAL RESOURCES LTD.....	2,500	164,957	248,485
CANARA BANK INR10.....	1,405	10,246	5,814
CANON ELECTRONICS INC NPV.....	50	1,189	1,266
CANON INC NPV.....	43,300	1,803,087	2,230,253
CAPCOM CO Y50.....	7,538	227,304	220,441
CAPITA GROUP ORD GBP0.02066666.....	19,683	177,661	269,308
CAPITAL ONE FINL CORP.....	14,998	683,630	570,074
CAPITOL BANCORP LTD.....	1,997	58,399	17,913
CARBON ENERGY LIMITED.....	41,123	27,851	32,360

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STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
CARDIAC SCIENCE CORP NEW.....	32,450	296,194	266,090
CARDINAL FINL CORP COM.....	5,696	38,154	35,657
CARDINAL HEALTH INC COM.....	93,954	5,838,458	4,846,147
CARNARVON PETROL NPV.....	13,748	7,924	6,992
CARRARO SPA ITL 1000.....	1,513	12,791	10,966
CASCADE MICROTECH INC.....	96,555	1,248,984	635,332
CASEYS GEN STORES INC.....	34,939	653,426	809,537
CATERPILLAR INC.....	47,927	3,162,331	3,537,971
CATLIN GROUP COM STK USD0.01.....	14,087	116,401	98,123
CAWACHI LTD JPY50.....	900	19,692	22,881
CEC ENTMT INC COM.....	29,122	927,714	815,707
CECILE CO LTD JPY50.....	2,100	10,432	4,636
CELANESE CORP DEL COM SER A.....	2,700	97,902	123,282
CELESTICA INC.....	91,143	616,794	770,792
CELGENE CORP.....	32,001	1,603,232	2,043,904
CEMEX SA DE CV PTG CERT NPV.....	165,958	451,227	411,201
CENTENNIAL COAL CO NPV.....	36,653	31,578	196,975
CENTRAL EUROPEAN MEDIA ENT-A.....	1,040	110,236	94,151
CENTRAL GLASS CO Y50.....	116,000	640,768	473,827
CENTRAL VT PUB SVC CORP.....	11,450	277,123	221,787
CENTRICA ORD GBP0.061728395.....	95,500	570,954	589,659
CENTURY ALUM CO COM.....	540	30,526	35,905
CENTURY LEASING SY NPV.....	3,400	48,422	36,404
CEPHALON INC COM.....	30,508	1,749,914	2,034,579
CERMAQ ASA NOK10.....	3,300	54,808	39,359
CERNER CORP.....	110,214	4,734,799	4,979,469
CEWE COLOR HLDG AG NPV.....	68	4,257	2,592
CF INDS HLDGS INC.....	100	5,609	15,280
CGI GROUP INC.....	3,900	39,260	39,056
CH ENERGY GROUP INC COM.....	6,082	279,879	216,337
CH00NGWAE HOLDINGS KRW2500.....	13	7	126
CHALLENGER FIN SER NPV.....	47,150	179,567	85,518
CHANNELL COML CORP.....	175,059	1,140,991	180,311
CHARACTER GROUP ORD5P.....	1,793	6,240	3,533
CHARLOTTE RUSSE HLDG INC.....	194	2,309	3,445
CHAUCER HOLDINGS ORD GBP0.25.....	35,791	67,848	57,162
CHENG SHIN IND TWD10.....	112,000	212,980	151,471
CHENNAI PETRO CP INR10.....	30,679	238,139	191,062
CHESAPEAKE ENERGY CORP COM.....	5,600	307,056	369,376
CHEUNG KONG(HLDGS) HK\$0.50.....	12,000	140,066	161,745
CHEVRON CORPORATION COM.....	398,083	26,770,610	39,461,968
CHI MEI OPTOELECTR TWD10.....	274,000	339,228	316,400
CHIA HSIN CEMENT TWD10.....	164,000	158,875	116,977
CHIBA BANK Y50.....	79,000	634,972	554,464
CHICAGO BRIDGE & IRON NY SHR.....	2,460	130,975	97,957
CHICOS FAS INC COM.....	35,050	715,446	188,219
CHIEFTAIN SECS NPV.....	24,968	9,348	8,865
CHINA AVIATION OIL (SINGAPORE).....	8,000	10,294	8,715
CHINA BILLS FIN TWD10.....	87,000	24,067	20,265
CHINA CONSTRUCTION BANK 'H'.....	946,000	856,449	761,900
CHINA LIFE INS TWD10.....	417,000	285,418	308,426
CHINA MOBILE LTD HKD0.10.....	228,900	2,549,326	3,076,483
CHINA NETCOM GROUP CORP (HONG.....	13,500	43,553	36,791
CHINA PETROCHEMICAL CORP TWD10.....	485,000	258,383	215,712
CHINA STATE CONSTRUCTION INTL.....	1	0	0
CHINA STEEL TW\$10.....	654,812	586,308	1,010,705
CHIQUITA BRANDS INTL INC.....	1,000	23,060	15,170
CHOONGWAE PHARM KRW5000.....	24	332	467

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
CHORI CO LTD JPY50.....	66,000	123,463	80,940
CHUBB CORP COM.....	21,100	1,098,131	1,034,111
CHUBU ELECTRIC PWR Y500.....	9,400	213,224	229,668
CHUBU SHIRYO CO JPY50.....	1,000	7,838	7,537
CHUN WO DEVELOPMENT HOLDINGS.....	192,000	47,723	19,453
CHUNGHWA PICTURE TUBES TWD10.....	2,404,000	729,350	629,651
CHUNGHWA TELECOM CO LTD.....	838	14,939	21,260
CHUNGHWA TELECOM TWD10.....	98,416	196,703	254,527
CHUO DENKI KOGYO NPV.....	4,000	46,769	59,997
CHURCHILL CORP.....	4,800	102,915	92,447
CIA SANEAMENTO BASICO DE SAO P.....	3,800	95,933	97,957
CIA SANEAMENTO MINAS GERAIS.....	2,000	32,498	37,309
CIBA SPEZIALITATENCHEMIE CHF1.....	9,500	589,612	275,319
CIBER INC COM.....	55,593	397,351	345,233
CIENA CORP COM NEW.....	72,533	2,268,901	1,680,590
CIGNA CORP COM.....	16,998	920,487	601,559
CIMAREX ENERGY CO.....	30,657	988,351	2,135,873
CIRCLE K SUNKUS CO NPV.....	60,300	990,476	1,061,457
CIR-COMPAGNIE INDUSTRIALI SPA.....	1,354	4,066	3,744
CISCO SYS INC COM.....	1,198,394	27,790,131	27,874,644
CITIC PACIFIC LTD HK\$0.40.....	303,000	827,080	1,117,192
CITIGROUP INC COM.....	1,252,612	47,247,132	20,993,777
CITRIX SYS INC COM.....	36,966	1,184,180	1,087,170
CITYSPRING INFRASTRUCTURE MGMT.....	42,000	32,804	23,494
CLARCOR INC.....	22,838	580,558	801,614
CLARKSON ORD GBP0.25.....	1,044	14,741	20,279
C-MOTECH CO LTD KRW500.....	2,714	72,481	33,729
CNOOC LTD HKD0.02.....	103,000	159,328	177,271
COACH INC COM.....	11,000	449,747	317,680
COCA COLA CO COM.....	440,157	22,244,683	22,879,361
COCA COLA ENTERPRISES INC COM.....	4,600	113,476	79,580
COCA COLA FEMSA SAB DE CV SERL.....	4,200	23,522	23,789
COCHLEAR LTD COM.....	2,628	152,804	110,084
COGENT INC.....	31,664	510,403	360,020
COGNEX CORP COM.....	30,772	767,659	709,295
COHERENT INC COM.....	22,251	620,721	665,082
COLDWATER CREEK INC.....	376,402	3,649,323	1,987,403
COLGATE PALMOLIVE CO.....	149,768	8,897,900	10,348,969
COLONIAL PPTYS TR COM SHS BEN.....	16,484	659,649	330,010
COLUMBIA BANCORP ORE COM.....	921	13,542	6,594
COMBI CORP Y50.....	1,000	8,006	6,877
COMCAST CORP NEW CL A.....	55,000	990,523	1,043,350
COMERICA INC COM.....	3,600	177,238	92,268
COMMERCIAL METALS CO.....	4,800	146,306	180,960
COMMERCIAL VEHICLE GROUP INC.....	25,971	291,321	242,829
COMMERZBANK AG NPV.....	9,100	315,040	270,119
COMMONWEALTH BANK OF AUSTRALIA.....	35,938	1,376,390	1,385,379
COMPAGNIE FINANCIERE RICHEMONT.....	10,146	387,495	566,766
COMPAL ELECTRONIC INC TW\$10.....	417,379	471,922	451,027
COMPANHIA VALE DO RIO DOCE.....	2,540	90,297	90,983
COMPEQ MANUFACTURING TW\$10.....	91,000	42,064	23,715
COMPLETE PRODTN SVCS INC COM.....	199	4,204	7,248
COMPUTACENTER ORD GBP0.06.....	3,773	11,734	9,029
COMPUTERLINKS COMP NPV.....	591	11,188	13,958
COMPUTERSHARE NPV (DFD 1 POST.....	45,385	300,529	401,130
CONCEPTUS INC COM.....	17,248	257,572	318,916
CONCORD CAMERA CORP COM NEW.....	5,322	108,083	19,053
CONMED CORP COM.....	13,859	345,450	367,956

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
CONOCOPHILLIPS.....	43,677	3,361,244	4,122,672
CONSOLIDATED GRAPHICS INC.....	16,860	805,470	830,692
CONSTRUCCIONES Y AUXILIAR DE.....	340	141,679	148,921
CONTINENTAL AG NPV.....	12,511	1,358,602	1,286,583
CONTINENTAL AIRLS INC CL B.....	2,820	75,999	28,510
COOKSON GROUP PLC.....	22,300	197,486	278,487
COOPER COS INC COM NEW.....	21,778	1,084,372	809,053
COOPER ENERGY NL NPV.....	2,575	1,800	1,149
COOPER INDUSTRIES LTD.....	3,220	166,506	127,190
COPART INC.....	600	28,834	25,692
CORE LABORATORIES N V.....	400	57,412	56,940
CORETRONICS CORP TWD10.....	9,596	13,111	10,148
CORN PRODS INTL INC COM.....	50,704	1,387,761	2,490,073
CORNING INC COM.....	23,960	595,467	552,278
CORPORACION FINANCIERA ALBA.....	1,053	35,198	62,032
CORPORATE EXPRESS EUR1.2.....	33,100	535,108	478,222
CORRECTIONS CORP AMER NEW COM.....	5,760	167,818	158,227
CORUS ENTERTAINMENT INC.....	27,000	512,302	484,087
COSCO DEVELOPMENT CO 'H'.....	260,000	649,337	634,874
COSMO OIL.....	171,000	827,499	619,442
COSMOS INITIA CO NPV.....	9,000	57,980	21,056
COST PLUS INC CALIF.....	17,649	369,636	44,123
COSTCO WHSL CORP NEW COM.....	27,376	1,575,394	1,920,153
COVANCE INC COM.....	1,800	153,720	154,836
COVENTRY HEALTH CARE INC COM.....	20,700	1,141,592	629,694
COVIDIEN LIMITED.....	35,999	1,431,961	1,723,992
CPI INTL INC COM.....	2,198	22,799	27,035
CRA INTL INC.....	200	9,155	7,230
CRAMO OJY SER 'B' NPV.....	158	3,523	2,619
CREATE S-D CO LTD NPV.....	300	6,321	5,575
CREATIVE TECHNOLOGY ORD.....	1,500	7,107	6,834
CREDENCE SYS CORP.....	3,300	5,613	4,290
CREDIT AGRICOLE SA EUR3.....	124,260	3,758,208	2,541,196
CREDIT AGRICOLE SA EUR3 (SUB.....	56,670	0	70,834
CREDIT SUISSE GROUP AG CHF0.04.....	167,728	8,721,284	7,722,799
CREDIT SUISSE GROUP CHF0.5000.....	73,100	3,128,953	3,365,786
CRH ORD EUR0.32.....	158,513	5,099,161	4,595,311
CRH ORD EUR0.32 DUBLIN LIST.....	115,480	3,608,795	3,402,362
CROWN HOLDINGS INC.....	4,540	118,324	117,995
CSL ORD NPV.....	31,979	632,765	1,095,585
CSM NV CVA PART EXCH EUR0.25.....	51,543	1,785,572	1,802,018
CSP INTL IND CLZ SPA EUR0.52.....	1,460	5,122	2,622
CSR ORD NPV.....	122,700	179,324	288,485
CSR PLC ORD GBP0.001.....	14,411	265,830	76,791
CSX CORP COM.....	1,000	37,260	62,810
CUBIC CORP COM.....	23,649	485,584	526,900
CULLEN FROST BANKERS INC COM.....	29,841	1,316,837	1,487,574
CURTISS WRIGHT CORP.....	26,330	768,657	1,178,004
CUTERA INC.....	200	4,542	1,806
CVS CAREMARK CORP.....	12,799	486,967	506,456
CYMER INC COM.....	13,161	422,831	353,768
CYPRESS BIOSCIENCES INC.....	53,995	477,069	388,224
CYPRESS SEMICONDUCTOR CORP.....	1,100	24,570	27,225
CYTEC INDS INC COM.....	1,620	99,581	88,387
D/S NORDEN DKK1 (POST SUBD).....	1,560	84,738	168,080
DAEHAN FLOUR MILL CO.....	275	24,494	49,818
DAETWYLER HLDGS CHF5 (POST.....	122	8,496	8,845
DAIICHI KOSHO CO.....	3,600	40,906	36,304

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
DAIICHI SANKYO COMPANY LIMITED.....	13,800	402,862	380,784
DAIMEI TELECOM ENG Y50.....	1,000	9,974	9,443
DAIMLER AG ORD NPV.....	5,500	496,768	340,382
DAIMLERCHRYSLER AG ORD NPV.....	20,500	998,688	1,268,696
DAIRY CREST GROUP ORD 25P.....	460	5,575	3,021
DAITO BANK NPV.....	15,000	22,437	13,301
DAIWA INDUSTRIES NPV.....	11,000	102,381	52,714
DAIWASYSTEM CO LTD NPV.....	800	9,489	6,853
DAKTRONICS INC.....	17,973	396,901	362,515
DANA PETROLEUM ORD GBP0.15.....	11,083	271,814	419,080
DANAHER CORP COM.....	72,246	5,414,231	5,584,616
DANIELI & C EUR1.....	1,530	59,054	57,300
DANISCO A/S DKK20.....	10,900	787,371	701,190
DANSKE BANK AS DKK10.....	243,051	7,712,993	7,034,613
DAVIS SERVICE GROUP ORD.....	17,216	183,634	153,153
DBS HLDGS SGD1.....	537,591	6,094,124	7,462,530
DE LA RUE ORD GBP0.297619.....	15,232	256,769	270,552
DEARBORN BANCORP INC CMT CAP.....	43,716	476,543	212,460
DEBENHAMS ORD GBP0.01 (WI).....	4,900,673	7,633,833	4,364,501
DEERE & CO COM.....	26,720	2,105,954	1,927,314
DELEK AUTOMOTIVE SYSTEMS ORD.....	4,905	73,482	78,330
DELHAIZE GROUP.....	4,004	273,343	269,688
DELL INC COM.....	446,244	11,276,929	9,763,819
DELPHI FINL GROUP INC CL A COM.....	27,462	818,033	635,471
DELTA PLC ORD 25P.....	3,098	7,173	7,291
DELTA-GALIL IND ORD ILS1.....	3,733	26,708	22,843
DENA BANK INR10(DEMAT T5).....	18,857	29,930	17,707
DENBURY RES INC COM NEW.....	5,200	161,711	189,800
DENKI KAGAKU KOGYO Y50.....	129,000	408,412	479,468
DENTSPLY INTL INC NEW COM.....	1,800	74,787	66,240
DERMET DE MEXICO SA DE CV SER'.....	1,179	525	556
DESARROLLADORA HOMEX SAB DE.....	6,400	65,718	62,418
DESIGN STUDIO FURNITURE MFG.....	41,000	18,201	11,166
DESIRE PETROLEUM ORD GBP0.01.....	14,015	23,980	25,591
DEUTSCHE BANK AG ORD NPV REG.....	17,600	1,720,635	1,520,973
DEUTSCHE BANK AG ORD NPV REGD.....	22,700	2,882,068	1,961,709
DEUTSCHE BOERSE AG NPV.....	6,342	571,895	716,336
DEUTSCHE LUFTHANSA AG ORD NPV.....	101,600	2,216,517	2,193,040
DEUTSCHE TELEKOM AG NPV (REGD).....	54,200	964,528	888,106
DEVON ENERGY CORP NEW COM.....	13,200	1,316,576	1,586,112
DIAMOND OFFSHORE DRILLING INC.....	3,000	356,219	417,420
DICKS SPORTING GOODS INC OC.....	28,220	886,672	500,623
DIGIRAD CORP.....	184,568	708,887	389,438
DIME CMNTY BANCORP INC COM.....	35,171	524,890	580,673
DIMENSION DATA HLDGS PLC ORD.....	52,332	53,633	47,799
DIPLOMA PLC NEW ORD GBP0.05.....	1,703	6,175	5,524
DIRECTTV GROUP INC.....	60,000	1,446,600	1,554,600
DISCOUNT INVESTMENT CORP ORD.....	1,429	41,779	37,404
DISCOVERY HLDG CO COM SER A.....	5,900	135,063	129,564
DISNEY WALT CO COM.....	284,728	7,697,989	8,883,514
DNB NOR ASA NOK10.....	26,850	323,721	341,592
DOGAN HOLDINGS TRY1.....	170,822	250,235	208,166
DOLBY LABORATORIES INC CL A.....	31,322	768,082	1,262,277
DOLLAR TREE INC COM.....	34,160	998,155	1,116,690
DOMINION MINING LIMITED.....	7,539	22,315	24,237
DOMTAR CORP COM.....	18,700	142,888	101,915
DONALDSON INC.....	1,940	91,316	86,602
DONGBU INSURANCE KRW500.....	6,500	51,553	238,612

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
DONGBU STEEL KRW5000.....	7,710	106,142	96,555
DONGKUK STEEL MILL KSWN5000.....	1,050	49,473	45,270
DOREL INDUSTRIES INC.....	2,800	89,766	80,725
DOSHISHA CO JPY50.....	350	9,818	5,583
DOVER CORP COM.....	82,176	3,878,744	3,974,853
DOW CHEM CO COM.....	196,730	7,705,406	6,867,844
DOWNNEY FINL CORP COM.....	20,050	1,125,620	55,539
DR PEPPER SNAPPLE GROUP INC.....	51,848	1,391,354	1,087,771
DR PEPPER SNAPPLE INC.....	172,745	4,158,932	3,624,190
DRAKA HOLDINGS NV EUR0.05.....	3,223	141,813	86,478
DRAX GROUP ORD GBP0.1155172.....	107,051	1,427,256	1,574,421
DREAMWORKS ANIMATION SKG INC.....	8,000	237,433	238,480
DRESSER RAND GROUP INC.....	5,239	130,017	204,845
DRS TECHNOLOGIES INC COM.....	12,251	636,930	964,399
DS SMITH PLC GBP0.10.....	3,026	13,570	6,820
DSG INTL ORD GBP0.025.....	418,100	1,219,770	370,276
DSV DKK1 (POST SUBDIVISION).....	25,200	493,091	604,253
DU PONT E I DE NEMOURS & CO.....	271,775	12,979,531	11,656,430
DUERR BETEILIGUNGS AG DEM5.....	150	7,580	6,128
DUN & BRADSTREET CORP DEL NEW.....	1,120	100,856	98,157
DUSA PHARMACEUTICALS INC.....	460,447	2,674,315	925,498
DYNAPACK INTERNATIONAL.....	29,000	122,405	106,052
E.ON AG NPV.....	107,790	16,991,151	21,763,527
EACCESS LTD NPV.....	4	2,272	2,060
EAST ASIATIC COMPANY LTD DKK70.....	175	16,150	12,126
EAST JAPAN RAILWAY CO Y50000.....	874	6,940,219	7,131,833
EAST WEST BANCORP INC COM.....	60,413	1,399,999	426,516
EATON CORP.....	300	28,420	25,491
EBAY INC COM.....	125,806	4,039,803	3,438,278
ECOLAB INC COM.....	3,160	156,104	135,848
ECZACIBASI ILAC TRY1.....	16,033	50,815	50,353
EDF EUR0.5.....	18,745	1,812,958	1,782,063
EDION CORP NPV.....	1,900	19,065	15,862
EL PASO ELEC CO COM NEW.....	27,497	521,764	544,441
ELECTRICITY GENERATING ALIEN.....	13,500	37,683	33,917
ELECTROGLAS INC.....	305,299	690,003	580,068
ELECTROLUX AB SER 'B' NPV.....	77,700	1,136,779	994,605
ELRINGKLINGER AG NPV.....	1,234	136,888	116,654
EM.TV AG ORD NPV.....	10,738	67,426	40,265
EMBRAER EMPRESA BRASILEIRA.....	2,640	121,704	69,960
EMC CORP MASS.....	752,920	10,773,864	11,060,395
EMCOR GROUP INC COM.....	58,115	1,037,072	1,658,021
EMCORE CORP.....	201	1,267	1,258
EMERGENCY MED SVCS CORP CL A.....	33,783	713,351	764,509
EMERSON ELEC CO COM.....	172,918	6,475,473	8,550,795
EMPIRE CO LTD.....	300	13,517	12,952
ENAGAS SA EUR1.50.....	6,700	206,651	190,011
ENCANA CORP.....	35,800	1,197,175	3,294,355
ENCANA CORPORATION.....	11,156	663,056	1,026,587
ENDOCARE INC COM NEW.....	197,260	1,802,403	984,327
ENEL EUR1.....	634,426	6,647,301	6,037,402
ENERCHINA HOLDINGS LIMITED.....	197,600	10,244	6,133
ENERGEN CORP.....	25,701	903,246	2,005,449
ENERGIZER HLDGS INC COM.....	4,800	480,333	350,832
ENERGY RESOURCES OF AUSTRALIA.....	4,689	107,824	103,405
ENERGY WORLD CORP NPV.....	4,805	5,857	5,418
ENI EUR1.....	443,510	13,031,251	16,560,901
ENPORIS GREENZ LTD SGD0.10.....	131,000	46,766	5,303

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STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
ENTERTAINMENT DISTR CO INC COM.....	1,367,292	6,691,559	669,836
EOG RES INC COM.....	3,300	429,419	432,960
EPCOS AG ORD NPV.....	12,686	251,496	209,468
EPISIL TECHNOLOGIES INC TWD10.....	2,000	1,077	814
EQUIFAX INC COM.....	2,620	95,918	88,084
EREGLI DEMIR CELIK TRY1.....	43,428	93,304	355,181
ERG SPA EUR0.10.....	8,950	205,791	214,761
ERICSSON (L.M.).....	243,697	3,083,179	2,544,186
ESPRIT HLDGS ORD HKD0.10.....	35,800	401,996	371,891
ESS TECHNOLOGY INC COM.....	50,651	260,143	82,561
ESTEE LAUDER COS INC CL A.....	4,800	210,181	222,960
ESTERLINE TECHNOLOGIES CORP.....	19,949	642,138	982,688
ET INTERNET TECHNOLOGY CORP.....	439,000	169,628	153,309
ETERNIT SA COM NPV.....	6,000	26,026	25,464
ETHAN ALLEN INTERIORS INC COM.....	25,333	831,397	623,192
EULER HERMES SA.....	2,555	285,221	190,206
EV3 INC COM.....	29,999	447,056	284,391
EVANS & SUTHERLAND COMPUTER.....	407,984	4,258,282	412,064
EVERGREEN MARINE CORP.....	119,650	100,309	95,001
EXCEL CO LTD JPY50.....	1,400	31,678	17,631
EXCEL MARITIME CARRIERS LTD.....	889	50,270	34,893
EXEDY CORPORATION Y50.....	8,500	222,160	224,117
EXIDE TECHNOLOGIES.....	2,218	38,445	37,174
EXPEDIA INC DEL.....	3,300	94,388	60,654
EXPRESS SCRIPTS INC COM STK.....	50,308	2,329,517	3,155,318
EXXON MOBIL CORP.....	688,777	40,428,800	60,701,917
F5 NETWORK INC COM.....	3,860	93,242	109,701
FABEGE AB NPV (POST SPLIT).....	400	5,239	2,680
FABER GROUP BERHAD MYR1 (POST.....	1,100	444	293
FAIRFAX FINANCIAL HOLDINGS LTD.....	7,600	1,950,893	1,955,153
FAMILY DLR STORES INC.....	3,400	92,378	67,796
FAMILYMART Y50.....	1,800	53,378	73,695
FANNIE MAE.....	88,926	2,487,971	1,734,946
FAR EASTONE TELECOM TWD10.....	756	1,126	1,202
FASTENAL CO.....	1,400	52,864	60,424
FEDEX CORP COM.....	87,004	9,442,004	6,855,045
FEI COMPANY.....	27,838	686,597	634,150
FELCOR LODGING TR INC COM.....	126,061	1,709,443	1,323,641
FENG HSIN IRON & STL TWD10.....	64,000	192,204	166,152
FERREXPO PLC ORD GBP0.....	31,674	142,953	248,992
FIAT SPA EUR5.....	14,800	323,921	242,742
FIFTH THIRD BANCORP.....	1,100	24,926	11,198
FINISH LINE INC CL A.....	10,384	84,974	90,341
FINMECCICA SPA EUR 4.40.....	56,000	1,253,296	1,471,690
FIRST AMERICAN CORP COM.....	2,200	87,014	58,080
FIRST BANCORP PR COM.....	20,814	367,678	131,961
FIRST HOLDING CO TWD10.....	336,503	351,938	369,174
FIRST INTL BK OF ISRAEL.....	3,824	50,245	46,343
FIRST MERCHANTS CORP COM.....	600	16,805	10,890
FIRST MIDWEST BANCORP INC DEL.....	24,789	818,601	462,315
FIRST QUANTUM MINERALS LTD.....	3,100	220,897	214,957
FIRST SOLAR INC COM.....	520	119,902	141,866
FIRSTFED FINL CORP DEL COM.....	5,944	291,126	47,790
FISCHER(GEORG) AG SZF100(REGD).....	2,083	408,446	857,862
FISERV INC COM.....	87,436	4,381,180	3,966,971
FISHER & PAYKEL APPLIANCES.....	227,700	520,347	343,139
FLIGHT CENTRE LTD NPV.....	12,012	301,968	192,160
FLIR SYS INC.....	101,944	1,532,464	4,135,868

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
FLOWERVE CORP COM.....	2,820	272,865	385,494
FLSMIDTH & CO A/S COM SHS.....	4,515	326,796	496,002
FLUOR CORP NEW COM.....	5,620	788,842	1,045,770
FMC CORP NEW COM.....	3,060	173,221	236,966
FMC TECHNOLOGIES INC COM.....	3,800	219,704	292,334
FONDIARIA SAI SPA EUR1.....	13,200	563,314	437,574
FORBO HLDGS AG CHF4 (REGD).....	85	41,711	37,760
FORD MTR CO DEL COM PAR \$0.01.....	60,735	732,648	292,135
FORD OTOMOTIV SAN TRY1.....	8,531	61,373	61,050
FORDING CDN COAL TR UNIT.....	3,872	169,610	370,202
FOREST LABS INC CL A COM.....	17,000	677,144	590,580
FOREST OIL CORP.....	500	23,154	37,250
FORTIS GROUP NPV.....	37,630	979,011	602,958
FORTIS NPV.....	535,426	11,601,677	8,570,879
FORTIS VVPR STRIP.....	43,926	0	692
FORTUM OYJ FIM20.....	13,312	218,903	676,612
FOSSIL INC COM.....	50,282	1,163,288	1,461,698
FOSTER WHEELER LTD.....	2,880	226,253	210,672
FOSTERS GROUP ORD NPV.....	337,236	1,637,475	1,640,797
FRANCE TELECOM EUR4.....	53,173	1,358,751	1,567,462
FRANKLIN RES INC COM.....	24,605	2,540,345	2,255,048
FREDDIE MAC CORP COM.....	7,600	197,255	124,640
FREDS INC CL A.....	32,273	514,919	362,749
FREEPORT MCMORAN COPPER & GOLD.....	7,800	789,998	914,082
FREEWORLD COATING LTD ZAR0.01.....	4,397	8,910	4,128
FRESENIUS MEDICAL CARE AG & CO.....	3,000	120,798	165,480
FRESENIUS SE NPV.....	9,005	719,419	780,047
FSI INTL INC.....	700,154	6,805,253	938,206
FUGRO NV CVZ EURO0.05.....	4,116	247,449	351,809
FUJI ELECTRIC HOLDINGS CO LT.....	853,175	3,182,847	3,018,165
FUJI HEAVY LTD Y50.....	179,000	1,016,924	878,072
FUJI MACHINE MANUFACTURING NPV.....	4,000	76,820	79,996
FUJI SOFT INC JPY50.....	1,700	32,049	30,005
FUJITSU KIDEN JPY50.....	2,700	26,516	25,674
FUJITSU NPV.....	207,000	1,358,487	1,538,758
FUKUOKA FINANCIAL GROUP INC.....	117,000	701,891	528,683
FULLER H B CO COM.....	54,452	956,084	1,221,903
FURUKAWA CO Y50.....	8,000	13,829	13,811
FURUNO ELECTRIC CO Y50.....	900	11,738	11,810
FUYO GENERAL LEASE CO LTD NPV.....	7,900	262,566	249,658
G & K SVCS INC CL A.....	19,208	669,538	585,076
G.U.D. HOLDINGS NPV.....	1,523	14,244	11,064
GALENICA AG CHF.1 (REGISTERED).....	215	81,980	76,092
GALIFORM PLC ORD GBP0.10.....	3,197	7,892	2,704
GALP ENERGIA SGPS EUR1.....	15,400	347,105	343,571
GAMANIA DIGITAL EN TWD10.....	82,618	92,732	80,024
GAME GROUP PLC ORD 5P.....	8,911	29,249	51,518
GAMESTOP CORP NEW.....	4,100	218,779	165,640
GAMMA HLDG NV EUR2.5.....	265	21,149	14,843
GANNETT INC COM.....	14,000	774,795	303,380
GAP INC COM.....	49,074	897,580	818,064
GARDNER DENVER INC COM.....	2,980	101,336	169,264
GARMIN LTD REG SHS.....	1,260	136,672	53,978
GAYLORD ENTMT CO NEW COM.....	5,993	142,539	143,592
GAZPROM ADR REP10 ORD.....	22,481	1,030,321	1,303,898
GEA GROUP AG NPV.....	154,122	5,179,176	5,449,036
GEHL CO.....	698	15,447	10,323
GEN PROBE INC NEW.....	8,999	411,543	427,273

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
GENENTECH INC.....	54,682	2,369,566	4,150,364
GENERAL CABLE CORP DEL COM NEW.....	760	48,893	46,246
GENERAL DYNAMICS CORP COM.....	23,000	2,025,462	1,936,600
GENERAL ELEC CO COM.....	1,254,189	41,898,808	33,474,304
GENERAL MLS INC COM.....	400	24,998	24,308
GENERAL MTRS CORP COM.....	7,600	236,570	87,400
GENESCO INC COM.....	20,548	641,908	634,317
GENTEX CORP COM.....	18,760	356,815	270,894
GENZYME CORP COM.....	19,097	698,916	1,375,366
GEO CO LTD JPY50000.....	75	106,744	63,039
GEO GROUP INC.....	2,300	60,467	51,750
GEOMATEC CO Y50.....	1,000	12,777	8,009
GEORGIA GULF CORP COM PAR.....	25,405	676,935	73,675
GERDAU S A SPONSORED ADR.....	17,450	92,204	418,975
GESCO AG NPV.....	218	10,928	17,191
GIGA-BYTE TECHNOLOGY CO TWD10.....	97,000	93,409	73,502
GILDAN ACTIVEWEAR INC.....	3,632	125,804	93,830
GILDEMEISTER AG NPV.....	8,895	116,227	252,682
GILEAD SCIENCES INC COM.....	77,267	2,933,941	4,091,288
GIVAUDAN AG CHF10.....	562	545,406	503,737
GKN ORD GBP0.50.....	135,200	698,909	600,022
GLACIER BANCORP INC NEW COM.....	372	5,542	5,948
GLAXOSMITHKLINE ORD GBP0.25.....	611,767	14,395,967	13,550,865
GLOBAL GREEN TECH GROUP CO.....	80,000	29,316	11,491
GLOBAL INDS LTD COM.....	63,129	1,095,830	1,131,903
GLOBAL PMTS INC COM.....	53,378	1,464,894	2,487,415
GLOBAL SOURCE LTD SHS.....	1	16	15
GLORY KOGYO Y50.....	100	2,140	2,354
GLOW ENERGY THB10(ALIEN MKT).....	32,600	28,706	28,763
GMG GLOBAL SGD0.05.....	47,000	7,860	7,092
GOLDCORP INC.....	14,200	512,076	657,969
GOLDCORP INC NEW COM.....	1,280	42,873	59,098
GOLDMAN SACHS COLLECTIVE TRUST.....	16,356,271	182,675,723	180,409,673
GOLDMAN SACHS GROUP INC COM.....	68,568	12,546,123	11,992,543
GOODMAN FIELDER NPV.....	541,300	788,285	729,839
GOODRICH CORP.....	5,040	351,604	239,198
GOOGLE INC CL A.....	7,340	4,571,334	3,863,923
GPO SIMEC SA SER'B'NPV.....	6,000	35,005	33,978
GPS ONLINE NPV.....	69,026	41,838	32,458
GRACO INC COM.....	32,171	992,116	1,224,750
GRAHAM CORP.....	363	19,721	26,902
GRAINGER W W INC COM.....	36,600	2,904,426	2,993,880
GRAND PACIF PETROC TWD10.....	306,000	116,144	91,337
GRANDY HOUSE CORPO NPV.....	8	9,266	1,841
GRANITE HACARMEL I ILS1.....	6,925	15,473	18,190
GREAT EAGLE HLDGS HK0.50.....	12,000	46,656	35,396
GREAT EASTERN SHIPPING INR10.....	33,482	304,014	289,179
GREAT OFFSHORE LTD INR10.....	366	4,641	4,348
GREAT WALL ENTERPR TWD10.....	1,143	703	1,687
GREAT WOLF RESORTS INC.....	572,139	5,665,286	2,500,247
GREATEK ELECTRONICS INC TWD10.....	24,081	24,939	28,164
GREEN FIRE & MARINE KSWN5000.....	1,840	27,786	24,274
GREENE KING ORD GBP0.125.....	58,400	878,237	519,525
GREENERGYCAPITAL SPA EUR1.....	262	402	258
GRIFFON CORP COM.....	25,026	500,171	219,228
GROUPE DANONE.....	6,800	426,814	477,833
GRUMA SAB DE CV SER 'B' NPV.....	16,155	44,526	44,245
GRUPO AEROPORTUARIO DEL.....	7,700	23,733	22,725

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
GRUPO FINANCIERO BANORTE SAB.....	153,500	575,127	722,081
GRUPO MEXICO SAB DE CV.....	441,504	803,907	1,002,235
GSD HOLDINGS TRY1.....	95,723	100,325	80,637
GTL LTD INR10 (DEMAT T5).....	3,276	21,476	15,541
GUESS INC COM.....	70,402	1,204,512	2,636,555
GULLIVER INTERNATIONAL JPY50.....	610	19,683	16,170
GVT HOLDING SA COM NPV.....	10,200	223,639	250,110
GYMBOREE CORP COM.....	19,195	425,270	769,144
H & E EQUIP SVCS INC COM.....	35,965	573,931	432,299
H.I.S.CO JPY50.....	1,400	21,553	20,986
HAEMONETICS CORP MASS COM.....	11,272	409,941	625,145
HALDEX AB SEK5.....	600	11,713	9,052
HALFORDS GROUP ORD GBP0.01.....	17,270	98,122	92,369
HALLIBURTON CO COM.....	8,200	306,598	435,174
HANG FUNG GOLD TEC HKD0.10.....	64,000	11,160	15,759
HANG SENG BANK HK\$5.....	26,000	389,526	548,513
HANJIN SHIPPING KRW5000.....	7,480	273,797	290,319
HANMI FINL CORP COM.....	204	2,347	1,063
HANNSTAR DISPLAY C TWD10.....	905,048	313,926	329,482
HANSEN MED INC COM.....	22,302	354,216	372,889
HARDY UNDERWRITING BERMUDA LTD.....	1,188	7,161	5,485
HARLEY DAVIDSON INC COM.....	13,500	677,555	489,510
HARMAN INTL INDS INC NEW COM.....	30,990	2,515,844	1,282,676
HARRIS STRATEX NETWORKS INC.....	347,010	6,380,241	3,293,125
HARSCO CORP.....	3,180	185,857	173,024
HARTFORD FINL SVCS GROUP INC.....	37,882	3,248,486	2,446,041
HARTMARX CORP.....	684,360	3,452,080	1,485,061
HASTIE GROUP LIMITED NPV.....	297	867	792
HAWAIIAN HLDGS INC.....	3,353	24,293	23,303
HAYS ORD 1P.....	1,966,253	3,784,160	3,541,390
HBOS ORD GBP0.25.....	488,140	5,868,756	2,681,262
HBOS PLC NEW ORD GBP0.25 (NIL.....	195,256	0	41,773
HEALTH NET INC COM STK.....	17,000	781,092	409,020
HEALTHCARE SVCS GROUP INC.....	23,244	445,019	353,541
HEALTHSPRING INC COM.....	3,740	77,053	63,131
HEIDELBERGER DRUCKMASCHINEN.....	27,500	1,311,697	564,126
HEIJMANS CVA EUR0.03.....	8,800	369,528	211,855
HEINEKEN NV EUR1.60.....	144,953	8,054,660	7,404,102
HELIX ENERGY SOLUTIONS GROUP.....	17,189	386,615	715,750
HELLENIC EXCHANGES SA HOLDINGS.....	1,152	40,089	14,520
HENDERSON INVESTMENT HK\$0.20.....	80,000	8,830	7,592
HENNES & MAURITZ AB 'B' NPV.....	17,150	816,778	930,864
HERSHEY COMPANY COM.....	149,825	6,831,797	4,911,264
HESKA CORP COM.....	1,872,453	4,349,381	2,246,944
HESS CORP.....	6,500	596,885	820,235
HEWITT ASSOCS INC.....	6,150	233,542	235,730
HEWLETT PACKARD CO COM.....	119,594	5,549,305	5,287,251
HHGREGG INC COM.....	11,283	145,777	112,830
HILL(WILLIAM) ORD GBP0.10.....	776,486	6,483,170	4,948,899
HINDUSTAN PETE INR10 DEMAT.....	18,397	130,635	75,298
HINDUSTAN ZINC INR10.....	7,594	116,009	93,881
HIRANO TECSEED CO JPY50.....	1,000	13,589	10,783
HIROSHIMA BK Y50.....	25,000	154,710	111,551
HITACHI CABLE Y50.....	3,000	14,996	11,292
HITACHI CAPITAL JPY50.....	36,100	581,982	582,340
HITACHI NPV.....	121,000	760,770	874,355
HO BEE INVESTMENT SGD0.05.....	29,000	29,115	17,609
HOKKAIDO GAS JPY50.....	15,000	37,344	36,083

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
HOLCIM CHF2 (REGD).....	78,673	6,840,886	6,391,312
HOLOGIC INC COM.....	14,999	403,337	326,978
HOME DEPOT INC COM.....	370,945	12,802,101	8,687,532
HOME DIAGNOSTICS INC DEL COM.....	237,498	2,065,465	2,151,732
HOMESERVE ORD GBP0.125.....	2,770	103,437	93,330
HONAM PETROCHEMICAL CORP.....	4,455	394,006	317,712
HONDA MOTOR CO NPV.....	60,600	1,850,937	2,063,733
HONEYWELL INTL INC COM.....	49,099	2,468,939	2,468,698
HONG KONG AND SHANGHAI HOTELS.....	17,000	29,109	25,726
HONG KONG EXCHANGES & CLEARING.....	12,000	164,348	175,442
HONG LEONG ASIA SGD0.20.....	11,000	24,071	16,112
HONG LEONG BANK MYR1.....	25,400	49,355	45,475
HONG LEONG SING SGD1.....	6,000	15,012	15,324
HOOKER FURNITURE CORP COM.....	400	8,179	6,928
HOOPER HOLMES INC COM.....	61,290	281,562	62,516
HOSIDEN CORP Y50.....	6,600	136,879	140,710
HOSPIRA INC.....	30,000	1,109,042	1,203,300
HOT TOPIC INC.....	374,233	3,780,515	2,024,601
HOYA PENTAX HD CORPORATION.....	40,100	1,201,845	928,687
HSBC HLDGS ORD USD0.50 (UK).....	64,608	1,043,260	997,456
HUA ENG WIRE & CABLE CO LTD.....	40,000	9,398	13,086
HUAKU DEVELOPMENT CO LTD TWD10.....	29,000	112,948	82,453
HUDSON CITY BANCORP INC COM.....	8,100	146,517	135,108
HUMAN GENOME SCIENCES INC COM.....	79,983	732,697	416,711
HUMANA INC COM.....	14,999	1,037,328	596,510
HUNG POO REAL ESTA TWD10.....	57,000	104,515	78,027
HUNG SHENG CONSTRUCTION TWD10.....	264,000	275,751	226,139
HUNT J B TRANS SVCS INC.....	1,998	38,570	66,493
HUSKY ENERGY INC.....	14,800	158,597	712,174
HUTCHINSON TECHNOLOGY INC COM.....	14,393	377,295	193,442
HUTCHISON WHAMPOA HK\$0.25.....	31,000	304,085	312,487
HWA SUNG INDUSTRIAL CO KRW5000.....	2,010	47,105	20,176
HYFLUX WATER TRUST UNITS.....	126,000	58,012	62,599
HYOSUNG T&CKSWN5000.....	761	6,978	54,126
HYUNDAI FIRE & MARINE.....	9,290	231,676	202,487
HYUNDAI HEAVY IND CO KRW5000.....	3,579	1,097,545	1,108,547
HYUNDAI MOBIS KRW5000.....	1,890	171,376	153,036
HYUNDI STEEL CO KRW5000.....	2,780	222,193	209,420
I FLOW CORP NEW.....	457,766	6,219,631	4,646,325
I.O.DATA DEVICE INC Y50.....	1,300	12,293	10,878
IBERIA LINEAS AEREAS DE ESPANA.....	1,378	4,040	3,300
IBIDEN CO Y50.....	3,300	225,936	120,164
IBM CORP COM.....	26,320	2,741,400	3,119,710
ICF INTL INC COM.....	4,300	90,104	71,466
ICON PUB LTD CO SPONSORED ADR.....	4,469	248,896	337,499
IDB DEVELOPMENT CORP ORD SHK1.....	898	29,359	22,087
IDEX CORP.....	57,873	1,516,150	2,132,041
IDEXX LABS INC COM.....	56,182	2,015,732	2,738,311
IDU CO NPV.....	48	41,363	14,354
IFI ISTIT FIN INDUSTR SPA.....	17,157	424,403	341,951
IG GROUP HLDGS ORD GBP0.05.....	31,034	238,791	203,970
ILIAD NPV.....	2,700	291,241	262,641
ILJIN ELECTRIC LTD KRW1000.....	3,110	23,168	20,217
ILLINOIS TOOL WKS INC COM.....	100,026	5,044,748	4,752,235
ILLUMINA INC COM.....	300	23,598	26,133
IMAGINEER CO LTD JPY50.....	2,900	58,115	20,053
IMASEN ELEC IND CO JPY50.....	400	5,683	6,403
IMI ORD GBP0.25.....	52,300	505,427	454,330

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STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
IMMUCOR INC.....	17,873	581,910	462,553
IMPERIAL ENERGY CORP ORD.....	10,044	200,758	185,698
IMPERIAL SUGAR CO NEW COM NEW.....	400	12,884	6,212
IMPERIAL TOBACCO GROUP ORD 10P.....	127,913	4,597,267	4,762,931
IMPREGILO SPA NPV.....	49,700	242,641	221,407
IMS INTL METAL SER FRF10.....	1,518	66,638	51,421
INABATA & CO Y50.....	1,400	13,884	6,934
INCITEC PIVOT NPV.....	738	54,933	131,021
INDAH KIAT PULP & PAPER.....	16,400	1,558	4,491
INDEPENDENCE GOLD NPV.....	1,964	12,746	9,612
INDESIT COMPANY EURO.90.....	24,511	509,935	273,997
INDIAN BANK INR10.....	13,531	73,557	27,817
INDIAN OIL CORP INR10.....	5,043	65,524	38,949
INDOFOODS SUKSES M IDR100.....	475,500	138,179	123,775
INDOSAT IDR100.....	1,800	831	1,318
INDUSTRIAL & COMMERICAL BANK.....	535,000	409,426	365,703
INDUSTRIAL BK OF KOREA KRW5000.....	14,340	75,888	218,654
INDUSTRIAS CH SAB DE CV SER B.....	29,145	123,070	162,474
INDUSTRIAS PENOLES SAB DE CV.....	4,315	113,869	113,133
INES CORP Y50.....	6,100	27,971	35,390
INFINEON TECHNOLOGIES ORD NPV.....	94,900	789,552	826,844
ING GROEP N.V. CVA EURO.24.....	162,290	4,165,294	5,179,123
INGERSOLL-RAND COMPANY LTD COM.....	3,845	184,107	143,918
INMET MINING CORP.....	5,000	448,850	333,547
INNOTECH CORP Y50.....	1,200	7,325	8,558
INNOVEX INC COM.....	377,563	503,691	226,538
INPEX HLDGS INC COM STK JPY1.....	41	467,149	518,277
INTEGRA BK CORP COM.....	3,136	53,439	24,555
INTEL CORP.....	743,423	17,320,898	15,968,726
INTELLIGENCE LTD JPY50000.....	73	60,566	54,403
INTERACTIVE BROKERS GROUP INC.....	500	15,754	16,065
INTERCONTINENTAL HOTELS GROUP.....	76,248	1,353,776	1,021,244
INTERNATIONAL GAME TECHNOLOGY.....	7,800	335,556	194,844
INTERNATIONAL PAPER CO COM.....	39,626	1,182,445	923,286
INTERNATIONAL SHIPHOLDING CORP.....	300	7,056	7,032
INTERVEST OFFICES NPV.....	1,207	46,734	45,127
INTEX SPA ITL500.....	11,877	11,024	10,152
INTL FLAVORS & FRAGRANCES INC.....	66,144	3,097,271	2,583,585
INTL NICKEL INDONE IDR250(POST.....	70,000	20,487	45,933
INTRALOT SA INTEGRATED LOTTE.....	8,521	166,092	146,335
INTUIT COM.....	6,440	179,582	177,551
INTUITIVE SURGICAL INC.....	1,700	502,579	457,980
INVENTEC APPLIANCES CORP TWD10.....	12,000	25,194	23,009
INVITROGEN CORP COM.....	2,400	105,339	94,224
IOI CORP MYR0.10.....	22,900	55,404	52,213
ION GEOPHYSICAL CORP COM.....	280	3,603	4,886
IPC HOLDINGS LTD COM.....	11,214	305,211	297,732
IRISH LIFE & PERMANENT ORD.....	31,800	791,920	331,177
IRON MTN INC PA COM.....	2,720	87,511	72,216
ISHARES MSCI AUSTRALIA INDEX.....	110,717	2,153,980	2,930,679
ISHARES MSCI CDA INDEX FD.....	54,671	1,059,723	1,812,890
ISHARES MSCI JAPAN INDEX FUND.....	7,380	96,220	92,029
ISHARES TR DOW JONES US.....	3,200	116,714	85,056
ISHARES TR DOW JONES US REAL.....	144,951	9,160,038	8,813,021
ISHARES TR RUSSELL 2000 INDEX.....	60,000	3,986,748	4,143,000
ISHARES TR S&P SMALL CAP 600.....	708,035	33,639,202	42,602,466
ITOCHU CORP Y50.....	380,961	4,131,843	4,064,590
ITOCHU FUEL CORP Y50.....	7,200	57,407	47,137

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
ITOHAM FOOD Y50.....	4,000	19,897	19,810
ITOKI CREBIO CORP Y50.....	1,200	6,180	5,887
ITT CORP.....	71,768	4,259,423	4,545,067
ITT EDL SVCS INC COM.....	5,400	541,749	446,202
IWKA AG NPV.....	1,400	33,235	45,527
IZUMIYA CO Y50.....	6,000	41,101	35,772
IZUTSUYA CO Y50.....	16,000	20,009	13,886
J & J SNACK FOODS CORP.....	10,682	417,412	292,794
JACK IN THE BOX INC COM.....	68,702	1,401,089	1,539,612
JACOBS ENGR GROUP INC COM.....	7,800	669,744	629,460
JANUS BROAD ENHANCED INDEX.....	25,768,150	279,001,276	271,585,166
JANUS CAP GROUP INC.....	900	26,820	23,823
JAPAN ASIA INVT JPY50.....	27,000	138,240	113,089
JAPAN STEEL WORKS Y50.....	18,737	197,895	365,001
JAPAN TOBACCO INC Y50000.....	43	239,149	183,755
JB HI-FI NPV.....	412	4,640	4,136
JDA SOFTWARE GROUP INC.....	24,398	363,806	441,604
JDS UNIPHASE CORP COM PAR.....	4,040	51,854	45,894
JEFFERIES GROUP INC NEW COM.....	61,707	1,218,750	1,037,912
JENSEN GROUP NB NPV.....	1,754	22,722	20,726
JFE HOLDINGS INC NPV.....	184,114	7,719,490	9,292,108
JFE SHOIJ HOLDINGS INC NPV.....	39,000	191,638	293,222
JGC CORP Y50.....	10,000	206,358	197,161
JINHEUNG MUTUAL SA KRW5000.....	3,320	21,968	15,647
JINHUI SHIPPING USD0.05.....	1,200	14,213	11,662
JINRO DISTRILLERS KRW500.....	1,602	17,566	21,134
JJB SPORT ORD 5P.....	127,900	492,877	286,994
JM AB NPV.....	9,364	106,413	121,811
JO ANN STORES INC.....	12,464	319,888	287,046
JOHNSON & JOHNSON COM.....	703,231	42,975,079	45,245,883
JOHNSON CTLS INC COM.....	17,760	657,000	509,357
JOHNSON MATTHEY ORD GBP1.....	1,530	60,269	56,209
JOSHIN DENKI Y50.....	4,000	31,387	30,753
JOURNAL COMMUNICATIONS INC.....	50,362	742,048	242,745
JOY GLOBAL INC.....	1,840	107,953	139,527
JPMORGAN CHASE & CO COM.....	676,456	28,244,252	23,209,205
JSC MMC NORILSK NICKEL.....	15,410	98,644	388,332
JSR CORP JPY50.....	259,407	5,492,194	5,163,424
JUKI CORP Y50.....	19,000	137,431	54,488
JULIUS BAER HLDGS AG CHF0.05.....	7,668	542,779	519,431
JUNIPER NETWORKS INC COM.....	195,469	3,935,946	4,335,502
JUPITER TELECOMUNICATIONS NPV.....	56	51,322	43,477
JUVENTUS FOOTBALL CLUB EUR0.10.....	724	1,327	1,047
K K DAVINCI HOLDINGS NPV.....	44	33,631	30,176
K SWISS INC CL A.....	28,552	659,282	419,714
K&S AG NPV.....	1,600	190,566	923,398
K12 INC COM.....	4,926	101,923	105,958
KANAMOTO CO Y50.....	6,000	46,073	33,904
KANEMATSU CORP Y50.....	41,000	72,925	59,563
KANSAS CITY SOUTHERN COM NEW.....	35,690	812,227	1,570,003
KANTO AUTO WORKS Y50.....	2,400	33,562	31,199
KANTO TSUKUBA BANK JPY500.....	3,100	26,918	15,236
KAO CORP Y50.....	14,700	389,914	386,203
KAS BANK NV CVA EUR1.....	946	36,283	39,974
KAWASAKI KINKAI JPY50.....	2,000	8,124	8,490
KAWASAKI KISEN KAISHA Y50.....	38,000	426,432	357,398
KAYABA INDUSTRY CO Y50.....	5,000	21,084	21,744
KBC GROUPE NPV.....	7,276	884,843	808,535

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
KBR INC COM.....	2,760	109,572	96,352
KCC ENGINEERING & CONSTRUCTION.....	347	19,507	13,418
KCOM GROUP PLC (HULL).....	3,698	5,379	2,889
KDDI CORP Y5000.....	1,278	8,591,230	7,908,759
KEE TAI PROPERTIES TWD10.....	28,600	33,895	13,992
KEIYO CO Y50.....	2,000	10,997	9,641
KELLER GROUP ORD 10P.....	5,284	93,349	65,725
KELLOGG CO COM.....	2,700	136,852	129,654
KEPPEL CORP NPV.....	27,000	119,132	221,382
KESORAM INDUSTRIES INR10.....	4,670	55,158	27,971
KEYENCE CORP NPV.....	5,900	1,368,403	1,407,585
KGHM POLSKA MIEDZ PLN 10 BR.....	11,641	359,660	547,322
KGI SECURITIES TWD10.....	314,000	187,907	228,623
KHD HUMBOLDT WEDAG INTL LTD.....	1,100	34,585	34,683
KIMBERLY CLARK CORP COM.....	120,073	7,879,365	7,177,964
KING PHARMACEUTICALS INC COM.....	5,000	65,970	52,350
KING YUAN ELECTRONICS CO TWD10.....	60,000	34,733	26,093
KINGBOARD CHEM HLDG HK\$0.10.....	42,000	198,784	193,910
KINGBOARD COPPER USD0.10.....	15,000	4,378	3,202
KIORITZ CORP JPY50.....	5,000	10,970	13,113
KIRBY CORP COM.....	29,579	719,612	1,419,792
KISHU PAPER CO Y50.....	9,000	12,943	13,075
KIWOOM SECURITIES CO LTD.....	1	76	36
KLA TENCOR CORP.....	5,160	246,678	210,064
KLOECKNER & CO AG NPV (REGD).....	3,570	210,419	203,840
KME GROUP NPV.....	18,408	51,695	26,450
KNIGHT TRANSN INC COM.....	74,847	1,095,974	1,369,700
KNM GROUP BERHAD MYR0.25.....	53,317	108,794	103,615
KOBAYASHI PHARMACEUTICALS.....	6,900	244,475	221,961
KOC HLDG TRY1.....	81,291	241,165	222,059
KOEI CO Y50.....	100	1,937	1,351
KOENIG & BAUER AG NPV.....	504	16,923	14,873
KOHL'S CORP COM.....	120,821	6,192,714	4,837,673
KOHNAN SHOJI JPY50.....	5,200	70,112	70,736
KOITO MANUFACTURING CO Y50.....	5,000	67,687	69,572
KOLON CONSTRUCTION CO KRW5000.....	1,630	26,221	17,686
KOLON INDUSTRIES KRW5000.....	1,360	35,105	38,874
KONAMI CO JPY50.....	4,841	162,694	169,427
KONECRANES OYJ EUR0.50.....	3,721	65,969	154,187
KONICA MINOLTA HLDGS INC Y50.....	36,000	517,927	608,915
KONINKLIJKE AHOLD NV EUR0.30.....	81,200	1,037,212	1,092,562
KONINKLIJKE DSM NV EUR1.5.....	24,000	1,132,356	1,413,079
KONINKLIJKE KPN NV EUR0.24.....	76,600	1,386,339	1,315,490
KOOKMIN BANK KRW5000.....	3,100	85,176	183,146
KOREA FINE CHEMICAL KRW500.....	280	27,054	22,859
KOREA GAS KRW5000.....	1,354	49,501	98,633
KOREA IRON & STEEL KRW5000.....	453	33,403	36,767
KOREA LINE CORP KRW5000.....	1,411	196,425	237,404
KOREA PETROCHEMICAL KRW5000.....	1,065	55,055	50,906
KOREA ZINC KSWN5000.....	508	41,356	69,446
KORN FERRY INTL COM NEW.....	307	5,579	4,829
KP CHEMICAL KRW500.....	4,530	38,256	32,653
KRAFT FOODS INC CL A.....	11,737	366,737	333,918
KRATOS DEFENSE & SECURITY.....	1,574,765	5,005,583	3,086,539
KROGER CO COM.....	900	19,824	25,983
KT CORP KRW5000.....	16,026	715,831	685,592
KUBOTA CORPORATION Y50.....	777,309	5,552,582	5,594,894
KUKA AG NPV.....	3,659	132,655	118,988

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
KULICKE & SOFFA INDS INC.....	49,639	440,202	361,868
KULIM (MALAYSIA)M BERHAD ORD.....	61,400	167,866	182,274
KUMAGAI-GUMI.....	5,000	5,431	5,047
KUMHO ELECTRIC KRW5000.....	570	18,003	15,176
KUNGSLEDEN NPV.....	2,500	29,159	18,536
KURARAY CO Y50.....	16,272	202,774	194,334
KURIMOTO LTD Y50.....	37,000	43,771	46,422
KURITA WATER INDUSTRIES NPV.....	3,100	113,255	114,929
KURODA ELECTRIC NPV.....	5,100	78,283	76,015
KVH INDS INC.....	222,939	2,261,567	1,857,082
KYERYONG CONST IND KRW5000.....	760	10,326	21,796
KYOCERA CORP Y50.....	5,200	457,627	490,543
KYODO SHIRYO CO JPY50.....	12,000	18,496	18,792
KYOEI STEEL LTD NPV.....	500	11,472	9,528
KYOKUTO KAIHATSU Y50.....	3,300	14,932	20,204
L G CORP KRW5000.....	2,188	63,606	142,025
L-3 COMMUNICATIONS HLDGS INC.....	9,520	1,032,650	865,082
LA BARGE INC.....	159,158	2,062,945	2,069,054
LA Z BOY INC.....	20,168	301,095	154,285
LABORATORY CORP AMER HLDGS.....	10,000	742,333	696,300
LADBROKES ORD GBP (CONS).....	158,973	1,290,067	812,306
LAGARDERE S.C.A. EUR6.1(REG).....	12,900	1,104,825	735,141
LANCASHIRE HLDGS COM STK USD0.....	9,984	62,951	60,602
LANCE INC.....	13,443	229,210	252,325
LAND CO LTD NPV.....	18	9,066	5,587
LANDAMERICA FINL GROUP INC.....	15,094	850,637	334,936
LANDRYS RESTAURANTS INC.....	9,035	233,351	162,359
LANDSTAR SYS INC COM.....	43,667	1,413,815	2,411,292
LAURENTIAN BANK OF CANADA.....	500	17,129	20,669
LAVENDON GROUP ORD 1P.....	1,320	10,178	6,489
LC DEVELOPMENT SGD0.10.....	159,000	57,672	23,991
LCC INTL INC CL A.....	364,548	1,146,451	349,930
LEADER UNVL HLDGS BHD MY\$1.....	35,900	14,073	6,757
LEAR CORP COM.....	478	16,190	6,778
LECROY CORP COM.....	241,222	3,104,642	2,151,700
LEE CHANG TUNG CHE TWD10.....	21,473	22,433	20,799
LEGRAND SA EUR4.....	39,262	1,297,885	990,367
LEHMAN BROS HLDGS INC COM.....	8,997	453,175	178,231
LENNOX INTL INC COM.....	26,009	594,646	753,221
LENOVO GROUP LTD HKD0.025.....	264,000	219,464	178,766
LENOX GROUP INC COM.....	12,098	137,460	3,145
LEUCADIA NATL CORP COM.....	7,800	353,516	366,132
LEXMARK INTERNATIONAL INC COM.....	1,000	68,702	33,430
LG CHEMICAL KRW5000.....	1,451	123,806	138,712
LG ELECTRONICS INC KRW5000.....	13,273	1,946,119	1,503,609
LG TELECOM CO KRW5000.....	12,681	129,929	96,133
LI & FUNG HKD0.025.....	70,800	197,285	213,377
LI PENG ENTERPRISE TWD10.....	59,300	20,423	12,328
LIBERTY GROUP LTD ZAR0.10.....	1,195	10,688	9,480
LIBERTY MEDIA HLDG CORP CAP.....	2,800	42,902	40,320
LIFEPOINT HOSPS INC COM.....	8,405	357,362	237,862
LIG NON-LIFE INSURANCE CO LTD.....	11,430	278,417	273,170
LILLY ELI & CO COM.....	42,700	2,212,342	1,971,032
LIMCO PIEDMONT INC COM.....	27,209	170,261	117,815
LIMITED BRANDS INC.....	32,213	509,654	542,789
LINCARE HLDGS INC COM.....	13,998	385,231	397,543
LINCOLN ELEC HLDGS INC COM.....	2,780	187,843	218,786
LINCOLN NATL CORP IND COM.....	13,599	724,131	616,307

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
LINDE AG NPV.....	7,400	833,547	1,041,155
LINTEC CORP Y50.....	13,900	241,477	241,927
LION IND CORP MYR1(AFTER.....	56,000	47,507	44,731
LIVERMORE INVESTMENTS GRP LTD.....	794	1,028	435
LIZ CLAIBORNE INC COM.....	4,700	142,453	66,505
LKQ CORP.....	40,065	484,355	723,975
LLOYDS TSB GROUP ORD 25P.....	242,300	1,950,586	1,498,478
LLOYDS TSB GROUP ORD GBP0.25.....	80,200	649,106	495,988
LOCKHEED MARTIN CORP COM.....	7,000	763,501	690,620
LOJAS RENNER SA COM NPV.....	5,100	125,002	102,224
LONDON CAPITAL GROUP ORD.....	3,697	26,024	22,551
LONDON SCOTTISH BANK ORD 10P.....	13,477	9,598	1,749
LONMIN ORD USD1.....	4,562	274,538	289,713
LONZA GROUP AG CHF1(REGISTERED.....	6,907	608,775	960,850
L'OREAL EUR0.2.....	6,800	818,705	740,319
LOWES COS INC COM.....	79,700	2,092,327	1,653,775
LSI CORP COM.....	23,980	128,220	147,237
LSV ENHANCED INDEX (CORE).....	2,896,812	328,844,576	309,958,289
LTX CORP.....	2,184,649	9,599,548	4,806,228
LUBRIZOL CORP.....	3,360	213,963	155,669
LUK FOOK HLDGS HKD0.10.....	26,000	16,264	13,938
LUKOIL OIL COMPANY ADR REP 4.....	31,130	1,904,494	3,069,418
LUNDBECK (H) A/S DKK5.....	56,300	1,519,429	1,284,560
M.A.X. AUTOMATION AG NPV.....	1,467	10,940	9,939
MACATAWA BK CORP COM.....	19,137	253,216	153,096
MACQUARIE AIRPORTS NPV STAPLED.....	100,322	247,987	198,324
MACQUARIE DDR TST UNITS NPV.....	96,379	97,002	36,996
MACQUARIE GROUP LIMITED NPV.....	17,006	954,094	793,795
MACRONIX INTERNATIONAL TW\$10.....	156,146	34,798	68,420
MAGYAR OLAJ ES GAZIPARE.....	695	94,697	93,818
MAIRE TECNIMONT SPA.....	11,900	80,239	80,340
MAKALOT INDUSTRIAL TWD10.....	7,493	18,202	10,615
MAN GROUP.....	64,887	851,094	805,802
MANILA WATER CO PHP1.....	6,767	1,336	2,751
MANITOBA TELECOM SERVICES INC.....	800	35,533	31,549
MANITOWOC INC COM.....	83,644	1,550,378	2,720,939
MANPOWER INC WIS.....	900	57,050	52,416
MANULIFE FINANCIAL CORP.....	12,100	420,114	425,298
MARFIN POPULAR BANK PUBLIC CO.....	27,100	338,509	198,116
MARINEMAX INC COM.....	29,427	345,442	210,992
MARSHALL & ILSLEY CORP NEW COM.....	273,320	6,363,896	4,189,996
MARTIN MARIETTA MATLS INC COM.....	600	77,268	62,154
MARUBENI CORP Y50.....	200,500	466,805	1,677,690
MARUDAI FOOD CO Y50.....	6,000	20,939	13,188
MARUETSU INC Y50.....	6,000	37,383	50,658
MASCO CORP COM.....	3,300	94,866	51,909
MASTERCARD INC CL A.....	1,000	290,795	265,520
MATERIAL SCIENCES CORP.....	205,833	1,813,361	1,667,247
MATSUDA SANGYO JPY50.....	580	16,380	14,581
MATSUSHITA ELEC INDL CO Y50.....	76,000	1,422,213	1,641,809
MATTSON TECHNOLOGY INC COM.....	139,060	693,522	661,926
MCDONALDS CORP COM.....	93,003	4,725,472	5,228,629
MCGRAW HILL COS INC COM.....	1,400	79,308	56,168
MCKESSON CORP COM.....	75,666	3,997,580	4,230,486
MCPHERSONS LTD NPV.....	2,173	4,513	5,735
MECHEL OAO SPONSORED.....	300	7,946	14,862
MEDA AB SER A NPV (POST SPLIT).....	16,900	272,264	221,949
MEDCO HEALTH SOLUTIONS INC.....	53,094	1,688,063	2,506,037

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
MEDICAL STAFFING NETWORK HLDGS.....	18,519	131,507	71,483
MEDICIS PHARMACEUTICAL CORP.....	21,755	670,192	452,069
MEDION AG NPV.....	3,404	85,810	53,632
MEDTRONIC INC COM.....	291,726	14,568,701	15,096,821
MEGA FINANCIAL HOLDING CO LTD.....	10,000	7,145	7,907
MEIBAN GROUP SGD0.10.....	51,000	18,395	9,197
MELDEX INTERNATIONAL ORD.....	11,245	15,708	6,490
MELROSE ORD GBP0.002.....	14,701	47,712	44,471
MENTOR CORP MINN COM.....	38,402	1,212,342	1,068,344
MERCIAN CORP Y50.....	5,000	9,557	11,509
MERCK & CO INC COM.....	490,101	22,219,086	18,471,907
MERIDIAN BIOSCIENCE INC COM.....	21,011	437,909	565,616
MERITAGE HOMES CORP COM.....	999	28,028	15,155
MERIX CORP.....	29,965	153,465	68,920
MERRILL LYNCH & CO INC.....	43,327	2,995,804	1,373,899
METHANEX CORP.....	13,110	328,805	372,412
METHODE ELECTRS INC COM.....	25,241	301,022	263,768
METLIFE INC COM.....	94,315	5,649,475	4,977,003
METRO AG ORD NPV.....	109,436	7,799,588	6,989,983
METROPOLITAN HOLDINGS LTD.....	4,586	7,562	6,403
METSO OYJ EUR1.70.....	7,400	445,077	337,763
MEXICHEM SA DE CV COM NPV.....	44,515	239,663	360,743
MEYER BURGER TECHNOLOGY AG.....	134	42,225	40,387
MGIC INVT CORP WIS COM.....	163,866	4,184,208	1,001,221
MICHELIN CIE GLE DES ETABL.....	23,900	1,481,835	1,718,604
MICRO FOCUS ORD GBP0.10.....	29,811	142,218	155,440
MICRO STAR INTL TWD10.....	330,951	223,907	207,165
MICROCHIP TECHNOLOGY INC COM.....	149,827	4,488,741	4,575,717
MICROSEMI CORP.....	50,449	764,614	1,270,306
MICROSOFT CORP COM.....	1,252,574	37,207,267	34,458,311
MIDLAND HOLDINGS LTD HKD0.1.....	114,000	175,835	70,762
MIGROS TRY1.....	64	532	1,057
MILLICOM INTL CELLULAR SA.....	3,907	221,659	404,375
MIN AIK TECHNOLOGY TWD10.....	454	857	688
MINERAL RESOURCES LTD NPV.....	2,997	17,400	18,694
MING AN HOLDINGS CO HKD0.10.....	24,000	10,289	4,186
MINISTOP CO Y50.....	4,200	75,857	90,137
MISUMI GROUP INC Y50.....	14,800	261,144	275,742
MITANI CORP JPY50.....	1,400	14,368	11,477
MITIE GROUP ORD GBP0.025.....	8,988	50,978	37,921
MITSUBISHI CHEMICAL HOLDINGS.....	145,000	1,021,832	845,337
MITSUBISHI CORP NPV.....	108,000	2,567,619	3,565,869
MITSUBISHI ELECTRIC CORP Y50.....	88,000	770,373	950,521
MITSUBISHI ESTATE CO NPV.....	26,000	590,673	596,010
MITSUBISHI PAPER MILLS Y50.....	15,000	37,389	39,479
MITSUBISHI UFJ FINANCIAL GROUP.....	76,500	693,368	679,086
MITSUMI & CO Y50.....	75,000	1,134,088	1,659,120
MITSUMI CHEMICALS JPY50.....	104,000	790,976	513,108
MITSUMI HOME CO LTD.....	4,000	21,296	21,735
MITSUMI MINING & SMELT CO Y50.....	252,000	898,465	744,078
MITSUMI O.S.K. LINES JPY50.....	104,000	731,291	1,484,383
MITSUMI SUGAR CO Y50.....	5,000	21,910	18,443
MITSUMI SUMITOMO INSURANCE.....	120,462	4,430,565	4,159,152
MITSUMI ELECTRIC CO Y50.....	200	7,242	4,462
MIZUHO FINL GP NPV.....	57	318,282	266,704
MOBILE TELESYSTEMS OJSC SPONS.....	27	1,783	2,068
MOBILEONE SGD0.20 (POST.....	460,188	432,435	636,774
MOCHIDA PHARMACEUTICAL Y50.....	1,000	8,967	10,952

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
MOHAWK INDS INC COM.....	600	47,893	38,460
MOLOPO AUST NL NPV.....	5,687	9,524	11,243
MOMENTA PHARMACEUTICALS INC.....	36,977	494,416	454,817
MONACO COACH CORP COM.....	589,567	6,989,907	1,792,284
MONDI LTD ORD ZAR0.20.....	46,876	415,776	286,353
MONDI PLC ORD EUR0.20.....	10,622	91,906	62,678
MONEY PARTNERS CO LTD NPV.....	61	75,518	58,695
MONSANTO CO NEW COM.....	35,560	3,642,354	4,496,206
MOOG INC CL A.....	13,394	584,149	498,793
MORGAN CRUCIBLE CO. ORD 25P.....	199,200	802,199	763,143
MORGAN SINDALL ORD 5P.....	294	5,483	4,377
MORGAN STANLEY.....	246,772	12,677,987	8,901,066
MORTONS RESTAURANT GROUP INC.....	282,877	3,571,983	1,946,194
MORY INDUSTRIES JPY50.....	2,000	8,332	7,132
MOSAIC CO.....	6,580	700,938	952,126
MOTOROLA INC COM.....	294,716	5,496,092	2,163,215
MSCI EMF (EMERGING MKTS FREE).....	760,649	15,025,320	31,088,448
MSCI EQ INDEX FD-WORLD EX-US.....	18,196,933	157,450,064	275,439,691
MTU AERO ENGINES INVEST NPV.....	10,116	417,255	330,560
MUELLER INDS INC COM.....	20,478	625,161	659,392
MUENCHENER RUECKVERSICHERUNGS.....	34,769	6,080,322	6,094,856
MUNCHENER RUCKVERSICHERUNGS-G.....	10,600	1,397,466	1,858,134
MURATA MANUFACTURING CO NPV.....	14,000	706,554	660,346
MURPHY OIL CORP COM.....	6,500	520,188	637,325
MYERS INDS INC.....	4,994	43,499	40,701
N.G.K. SPARK PLUG CO NPV.....	60,000	947,793	689,967
NAFCO CO LTD NPV.....	2,100	85,365	32,687
NALCO HLDG CO COM.....	460	10,724	9,729
NAM TAI ELECTRS INC COM PAR.....	2,500	30,737	32,700
NAMCO BANDAI HOLDINGS INC NPV.....	11,300	136,772	128,132
NAMURA SHIPBUILDING CO Y50.....	7,100	48,048	47,219
NAPSTER INC.....	21,288	117,909	30,229
NATIONAL BANK OF CANADA.....	147,838	6,382,680	7,379,150
NATIONAL CITY CORP COM.....	32,871	715,001	156,795
NATIONAL GRID PLC NEW ORD.....	35,663	451,273	468,788
NATIONAL SEMICONDUCTOR CORP.....	23,749	533,965	487,804
NATL AUSTRALIA BK NPV.....	26,521	771,534	674,448
NBTY INC.....	46,517	1,426,861	1,491,335
NCC SER B SEK8.....	3,800	105,777	57,328
NEC LEASING LTD NPV.....	3,300	67,864	51,116
NEC MOBILING LTD NPV.....	1,300	21,877	22,933
NEO MATERIAL TECHNOLOGIES INC.....	4,300	15,397	18,649
NEPTUNE ORIENT LNS SGS1.....	435,000	821,998	1,034,152
NESTLE SA CHF0.1 (REGD).....	63,560	2,277,979	2,880,355
NET ONE SYSTEMS CO JPY5000.....	24	30,574	26,942
NETAPP INC COM.....	194,098	5,223,881	4,204,163
NETWORK EQUIP TECHNOLOGIES.....	18,571	147,589	65,927
NEUSTAR INC CL A.....	14,954	358,385	322,408
NEW CLICKS HLDG ZAR0.01.....	13,321	31,259	21,067
NEW JERSEY RES CORP.....	28,894	846,469	943,389
NEW YORK & CO INC.....	20,132	171,484	183,805
NEW ZEALAND OIL & GAS LIMITED.....	8,946	11,300	12,120
NEWELL RUBBERMAID INC.....	49,963	1,483,933	838,879
NEWFIELD EXPL CO COM.....	48,242	1,551,381	3,147,791
NEWMARKET CORP.....	200	12,674	13,246
NEWMONT MINING CORP HOLDING CO.....	3,100	132,753	161,696
NEWS CORPORATION CL A.....	288,658	6,253,582	4,341,416
NEXANS EUR1.....	2,691	308,619	332,274

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
NEXITY FINL CORP.....	66,813	765,531	310,680
NEXT GROUP ORD GBP0.10.....	126,265	3,134,681	2,436,221
NEXUS ENERGY NPV.....	26,616	44,899	42,655
NGAS RES INC.....	5,144	41,060	47,736
NICHIREI Y50.....	4,000	20,575	20,565
NIDEC CORP NPV.....	4,400	336,553	293,458
NIDO PETROLEUM LTD NPV.....	91,280	41,649	43,360
NIEN HSING TEXTILE TWD10.....	3,000	1,771	1,621
NIHON CHOUZAI CO LTD NPV.....	1,010	33,446	28,584
NIIT TECHNOLOGIES INR10.....	4,143	36,155	11,700
NIKE INC CL B COM.....	50,457	3,062,850	3,007,742
NIKON CORP NPV.....	17,000	521,009	497,146
NINTENDO CO.....	200	117,192	113,014
NINTENDO LTD ADR NEW.....	3,540	263,997	250,041
NIPPON SEIKI CO Y50.....	1,000	14,158	13,414
NIPPON ELECTRIC GLASS Y50.....	325,917	4,987,039	5,647,937
NIPPON METAL INDUSTRY CO Y50.....	46,000	169,281	142,767
NIPPON MINING HLDG NPV.....	227,200	1,441,002	1,425,291
NIPPON OIL CORP JPY50.....	140,800	1,148,380	947,035
NIPPON ROAD CO Y50.....	17,000	23,725	28,065
NIPPON SHINYAKU CO Y50.....	4,000	44,763	51,016
NIPPON SHOKUBAI CO Y50.....	89,000	845,626	638,923
NIPPON SIGNAL CO Y50.....	4,100	24,381	23,400
NIPPON STEEL CORP NPV.....	204,000	1,109,811	1,106,552
NIPPON STEEL TRADING CO NPV.....	20,000	67,551	56,224
NIPPON TEL & TEL CORP Y50000.....	692	3,226,876	3,394,557
NIPPON YAKIN KOGYO JPY50.....	14,500	176,544	97,392
NISSAN MOTOR CO Y50.....	1,296,077	11,969,987	10,722,697
NISSAN SHATAI CO Y50.....	21,000	145,908	164,426
NISSHIN FUDOSAN CO LTD JPY50.....	3,000	24,450	14,688
NISSHIN STEEL CO Y50.....	10,000	29,446	34,055
NISSIN SUGAR MFG JPY50.....	12,000	29,936	27,621
NITORI CO Y50.....	1,882	97,784	96,936
NITTETSU MINING CO Y50.....	4,000	25,621	17,509
NITTO DENKO CORP NPV.....	12,100	577,091	465,714
NITTO SEIKO CO JPY50.....	2,000	7,579	8,773
NN INC COM.....	168,307	1,832,220	2,346,200
NOBLE CORP.....	4,300	216,323	279,328
NOBLE ENERGY INC.....	1,000	99,294	100,560
NOBLE GROUP HKD0.25.....	309,067	383,549	539,130
NOKIA (AB) OY EUR0.06.....	345,472	9,603,852	8,431,337
NOKIAN RENKAAT OYJ (NOKIA TYRE.....	8,347	296,046	401,109
NOMURA HOLDING NPV.....	49,000	873,180	727,107
NORDDEUTSCHE AFFINERIE AG ORD.....	6,355	255,383	346,437
NORDEA BANK AB EUR0.39632.....	193,100	1,429,670	2,667,610
NORDSTROM INC WASH COM.....	7,600	270,702	230,280
NORFOLK SOUTHN CORP COM.....	7,740	403,007	485,066
NORITSU KOIKI CO JPY50.....	500	6,907	6,302
NORSK HYDRO ASA NOK3.6666.....	98,200	1,335,350	1,434,407
NORTHERN FOODS ORD 25P.....	227,179	629,331	278,054
NORTHERN TR CORP COM.....	6,193	446,372	424,654
NORTHGATE MINERALS CORP.....	22,300	81,659	61,764
NORTHGATE ORD GBP0.05.....	2,535	36,913	17,809
NORTHROP GRUMMAN CORP COM.....	5,640	455,603	377,316
NORTHUMBRIAN WATER ORD GBP0.10.....	36,224	118,959	226,727
NORTHWEST AIRLS CORP COM.....	5,460	96,915	36,364
NOVA CHEMICALS CORP.....	44,632	1,441,776	1,104,197
NOVARTIS AG CHF0.50 (REGD).....	80,671	4,173,312	4,454,883

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STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
NOVEN PHARMACEUTICALS INC COM.....	19,484	340,420	208,284
NOVOLIPETSK STEEL.....	511	17,978	29,127
NRG ENERGY INC.....	1,200	47,736	51,480
NTT DOCOMO INC NPV.....	2,504	3,856,955	3,684,958
NUCOR CORP.....	10,080	659,440	752,674
NUTRI SYSTEMS INC COM NEW.....	13,860	369,369	195,980
NVIDIA CORP COM.....	13,680	366,266	256,090
OBAGI MED PRODS INC COM.....	625	4,351	5,344
OBIC JPY50.....	1,770	304,347	297,713
OCCIDENTAL PETE CORP COM.....	47,000	3,415,818	4,223,420
OCE NV EUR0.50.....	61,189	1,100,333	754,862
OCEANEERING INTL INC COM.....	50,995	1,368,183	3,929,165
OCTAVIAR LTD NPV.....	29,792	124,174	28,304
ODIM ASA NOK0.50 (POST.....	3,500	62,716	58,408
OFFICE DEPOT INC COM.....	18,600	258,509	203,484
OGX PETROLEO E GAS.....	78	53,851	62,282
OIL & NATURAL GAS INR10.....	3,171	65,532	60,070
OIL CO LUKOIL SPON ADR.....	2,903	242,691	285,075
OIL SEARCH LTD ORD PGK 0.10.....	76,954	261,270	502,173
OIL STS INTL INC COM.....	100	4,339	6,344
OILEXCO INC.....	5,960	95,570	114,318
OKI ELEC INDUSTRY CO Y50.....	18,000	30,901	27,678
OKINAWA ELECTRIC POWER Y500.....	600	26,726	29,716
OLD MUTUAL ORD GBP0.10.....	689,000	1,425,138	1,272,486
OLD REP INTL CORP COM.....	1,700	25,500	20,128
OLIN CORP COM PAR \$1.00.....	280	5,461	7,330
OMEGA PROTEIN CORP COM.....	2,800	39,175	41,860
OMNICARE INC COM.....	22,000	587,171	576,840
OMRON CORP Y50.....	313,884	6,862,489	6,751,149
ON ASSIGNMENT INC COM.....	586,963	5,005,853	4,707,443
ONESTEEL LTD.....	25,930	178,195	185,135
OPAP SA GRD100 (CR).....	26,303	984,826	919,177
OPEN TEXT CORP.....	1,500	22,034	48,243
OPEN TEXT CORP COM.....	7,140	238,007	229,194
OPNEXT INC COM.....	17,709	245,746	95,274
OPTIUM CORP COM.....	2,244	37,717	16,336
ORACLE CORPORATION COM.....	659,229	10,745,791	13,843,809
ORBITAL SCIENCES CORP COM.....	57	563	1,343
O'REILLY AUTOMOTIVE INC.....	80,414	1,986,339	1,797,253
ORICA LIMITED.....	9,961	189,347	280,081
ORIENT OVERSEAS INT US\$0.1.....	206,800	588,784	1,034,338
ORIENTAL BK OF COM INR10.....	7,935	45,473	23,773
ORIENTAL LAND CO JPY50.....	7,800	475,618	466,506
ORIENTAL METALS HKD0.05.....	92,000	54,438	32,447
ORIX CORP Y50.....	7,101	1,095,238	1,017,539
OSHKOSH CORP COM.....	118,667	4,000,559	2,455,220
OUTOKUMPU OY ORD A FIM10.....	7,000	320,471	245,392
OUTOTEC OYJ NPV.....	1,725	78,555	110,018
OWENS & MINOR INC NEW.....	29,075	810,297	1,328,437
OWENS ILL INC NEW.....	9,660	422,180	402,725
OXIANA LIMITED NPV DFD.....	332,401	1,302,053	832,560
OZ MINERALS LTD AUD0.4.....	53,005	164,902	133,778
PACCAR INC.....	7,775	342,130	325,228
PACE PLC ORD5P.....	10,224	20,203	17,346
PACIFIC ANDES (HLDG) LTD.....	30,000	16,402	10,599
PACIFIC ANDES INTL HKD0.10.....	86,000	19,816	14,779
PACIFIC BASIN SHIP USD0.1.....	224,000	383,949	320,023
PACIFIC INDUSTRIAL JPY50.....	2,000	7,741	8,320

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
PACIFIC SUNWEAR CALIF INC COM.....	98,901	1,344,724	843,626
PACTIV CORP COM.....	67,169	1,561,501	1,425,998
PALABORA MINING CO ORD R1.....	471	7,123	9,476
PALL CORP COM.....	2,600	103,376	103,168
PANERA BREAD CO CL A COM.....	24,428	1,071,250	1,130,039
PANORAMIC RESOURCES LTD NPV.....	23,129	58,124	89,671
PAPERLINX NPV.....	262,800	691,462	432,516
PARKER DRILLING CO COM.....	39,953	362,304	399,930
PARKER HANNIFIN CORP COM.....	7,300	535,213	520,636
PARKWAY HLDGS SG\$0.25.....	161,606	278,116	275,955
PARTNER COMMUNICAT ILS0.01.....	10,206	127,345	242,953
PARTNERRE HLDGS LTD BERMUDA.....	3,400	264,249	235,042
PATTERSON COS INC.....	79,045	2,872,469	2,323,133
PC-TEL INC COM.....	23,356	205,955	223,984
PEAB AB SER 'B' SWKR10.....	6,000	56,313	41,195
PEAB INDUSTRI AB SER'B'NPV.....	2,009	16,162	18,619
PEABODY ENERGY CORP COM.....	800	62,620	70,440
PEERLESS SYS CORP COM.....	346,606	2,095,230	637,755
PEOPLE & TELECOMUN KRW500.....	1,367	8,384	8,638
PEOPLES BANCORP INC.....	199	5,599	3,777
PEOPLES UTD FINL INC COM.....	36,365	512,820	567,294
PEPSI BOTTLING GROUP INC COM.....	800	25,155	22,336
PEPSIAMERICAS INC COM.....	1,000	23,766	19,780
PEPSICO INC COM.....	292,051	18,339,432	18,571,523
PERRIGO CO COM.....	700	25,319	22,239
PESANOVA SA EUR6.....	210	12,378	9,946
PETKIM TRY1.....	19,646	105,015	80,339
PETROBANK ENERGY & RESOURCES.....	2,715	115,012	142,367
PETRO-CANADA.....	25,100	1,266,445	1,412,903
PETROFAC LTD ORD SHS.....	8,460	70,566	124,339
PETROL OFISI TRYI'A'.....	14,860	35,797	60,038
PETROLEO BRASILEIRO SA.....	600	13,397	42,498
PETROLEO BRASILEIRO SA ADR.....	2,000	39,920	115,900
PETSMART INC.....	6,260	178,160	124,887
PEUGEOT SA EUR1.....	112,146	6,713,663	6,094,094
PFIZER INC COM STK USD0.05.....	1,981,177	53,837,026	34,611,162
PHARMACEUTICAL PROD DEV INC.....	79,601	1,872,037	3,414,883
PHILADELPHIA CONS HLDG CORP CO.....	38,550	1,014,955	1,309,544
PHILIP MORRIS INTL INC COM.....	40,690	2,041,588	2,009,679
PHILIPPINE LONG DISTANCE.....	6,800	169,432	362,758
PHOENIX TECHNOLOGY INCOME FUND.....	200	1,711	3,540
PHOTRONICS INC COM.....	30,617	469,469	215,544
PIEDMONT NAT GAS INC.....	44,702	1,009,356	1,169,404
PIERRE & VACANCES EUR10.0.....	330	47,418	33,972
PILOT GROUP HLDGS NPV.....	4	6,572	7,622
PINNACLE ENTMT INC COM.....	143,838	1,799,348	1,508,861
PIONEER CORP Y50.....	16,400	171,328	132,277
PITNEY BOWES INC COM.....	5,160	199,692	175,956
PLANAR SYS INC.....	348,732	2,444,773	906,703
PLENUS CO Y50.....	700	7,865	10,612
POCKET CARD CO LTD NPV.....	3,600	9,541	8,966
POCOS CO KRW5000.....	850	22,237	33,316
POLARIS INDS PARTNERS INC COM.....	34,067	1,560,377	1,375,625
POLO RALPH LAUREN CORP CL A.....	4,320	292,248	271,210
POLYONE CORP COM.....	906,908	6,466,826	6,321,149
POOL CORP COM.....	39,954	1,086,508	709,583
POSCO KRW5000.....	3,663	835,815	1,904,949
POTASH CORP OF SASKATCHEWAN.....	2,600	174,469	606,261

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
POTASH CORP SASK INC COM.....	4,200	203,175	959,994
POWER INTEGRATIONS INC.....	13,343	301,397	421,772
POWERTECH TECHNOLO TWD10.....	46,528	97,896	163,253
POWSZECHNA KASA OSZCZED BK.....	3,190	68,660	68,782
PP LONDON SUMATRA IDR500.....	64,000	73,716	72,885
PPG INDS INC COM.....	3,640	250,323	208,827
PPL CORP COM.....	1,500	73,970	78,405
PRAXAIR INC COM.....	12,300	1,048,905	1,159,152
PRECIOUS SHIPPING THB1(ALIEN.....	94,764	67,581	62,637
PRECISION CASTPARTS CORP.....	1,800	240,096	173,466
PRECISION DRILLING TRUST.....	11,223	262,436	304,206
PREMAFIN FINANZIARIA SPA-HLDG.....	9,411	26,323	18,549
PRESTIGE BRANDS HLDGS INC.....	23,654	358,126	252,152
PRICE T ROWE GROUP INC COM.....	800	48,199	45,176
PRIMA INDUSTRIE SP EUR2.5.....	1,745	76,561	47,124
PRIMA INDUSTRIE SPA.....	1,745	0	3,140
PRIMA MEAT PACKERS Y50.....	28,000	21,055	33,017
PROCTER & GAMBLE CO COM.....	415,903	23,486,803	25,291,061
PROGRESS SOFTWARE CORP.....	22,767	554,408	582,152
PROGRESSIVE CORP OHIO COM.....	15,700	324,357	293,904
PRONOVA BIOPHARMA.....	23,398	101,001	79,931
PROTO CORPORATION JPY50.....	400	7,367	9,434
PROXIM WIRELESS CORP COM.....	268,663	479,377	161,198
PRUDENTIAL FINL INC.....	11,600	904,561	692,984
PRUDENTIAL PLC GBP0.05.....	352,706	4,388,282	3,741,329
PRYSMIAN CAB & SYS NPV.....	12,860	278,021	326,009
PT SAMPOERNA AGRO TBK IDR200.....	147,000	52,240	60,984
PT TIMAH TBK SCRIPLESS.....	25,000	31,401	101,546
PTT CHEMICAL PUBLIC COMPANY.....	61,900	204,416	194,392
PTT PUB CO THB10 (ALIEN MKT).....	165,100	1,062,917	1,491,258
PUBLIC STORAGE COM.....	18,940	1,641,175	1,530,163
PUBLIC SVC ENTERPRISE GROUP.....	3,100	142,405	142,383
PUNCH TAVERNS ORD SHS.....	13,630	116,897	84,904
PUNJAH NATIONAL BA INR10.....	442	4,138	3,834
QANTAS AIRWAYS NPV.....	499,700	1,446,157	1,457,793
QBE INS GROUP AS1.....	21,957	377,109	471,991
QIAGEN NV EUR0.01.....	3,459	76,507	69,540
QISDA CORPORATION TWD10.....	13,000	10,233	8,652
QUADRA MINING LTD.....	2,822	54,009	59,052
QUAKER CHEM CORP COM.....	300	8,940	7,998
QUALCOMM INC.....	109,160	4,403,437	4,843,429
QUALITY HOUSES CO THB1(ALIEN.....	186,300	6,814	12,927
QUALITY SYS INC.....	11,998	404,705	351,301
QUANEX BLDG PRODS CORP COM.....	17,660	265,960	262,428
QUANTA COMPUTER TWD10.....	119,000	198,099	184,265
QUANTA SVCS INC COM.....	4,960	131,787	165,019
QUEBECOR WORLD INC.....	45,200	717,920	7,797
QUEST DIAGNOSTICS INC COM.....	68,149	3,384,771	3,303,182
QUICKSILVER RES INC COM.....	700	25,690	27,048
QUICKSILVER INC COM.....	40,681	455,884	399,487
RABA RT HUF1000.....	1,785	20,199	18,899
RAFFLES EDUCATION CORP NPV.....	339,000	290,105	281,949
RAFFLES MED GROUP SGD0.10.....	1,000	1,031	986
RAIT FINANCIAL TRUST.....	3,500	31,930	25,970
RALCORP HLDGS INC NEW COM.....	23,867	1,071,661	1,179,984
RALLYE EUR3.OO(REGD).....	5,120	361,041	301,296
RANGE RES CORP COM.....	800	52,192	52,432
RANHILL BHD MYR1.....	18,600	15,842	5,322

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
RANHILL UTILITIES MYR1.....	18,400	12,981	19,597
RAUTARUUKKI OY 'K'NPV.....	32,300	310,411	1,478,871
RAYMOND JAMES FINL INC COM.....	61,379	1,274,375	1,619,792
RAYSUM CO LTD.....	11	17,301	7,326
RAYTHEON CO COM NEW.....	12,760	799,143	718,133
RECKITT BENCKISER GROUP PLC.....	33,491	1,450,942	1,696,296
RECORDATI EUR0.125.....	115,600	1,094,427	902,472
RECYLEX SA FF50.....	3,182	107,998	41,310
RED ROBIN GOURMET BURGERS INC.....	7,997	254,003	221,837
REED ELSEVIER.....	159,602	2,018,585	1,829,560
REGAL ENTMT GROUP CL A.....	58,000	1,148,980	886,240
REGIONAL CONT LINE THB1(ALIEN.....	17,249	14,038	9,183
REGIS CORP MINN.....	34,720	1,227,734	914,872
REGUS GROUP ORD GBP0.05.....	46,633	79,482	75,173
RELIANCE INDS INR10 DEMAT.....	5,194	162,550	252,908
RELIANCE STL & ALUM CO.....	2,200	113,247	169,598
RELIANT ENERGY INC.....	5,500	141,336	116,985
RENAULT REGIE NATIONALE DES.....	32,100	2,637,115	2,634,966
RENEW HLDGS PLC ORD GBP0.10.....	6,609	14,864	12,890
REPLIGEN CORP.....	1,534	9,850	7,240
REPLY SPA EUR0.52.....	350	11,346	11,150
REPSOL YPF SA EUR1.....	96,700	2,335,148	3,813,463
REPUBLIC SVCS INC COM.....	4,360	142,671	129,492
RESEARCH IN MOTION LTD.....	1,400	161,915	165,163
RESEARCH IN MOTION LTD COM.....	5,400	154,508	631,260
REX STORES CORP.....	1,732	31,519	20,005
RHB CAPITAL BHD MYR1.....	9,900	15,227	12,786
RICKMERS MARITIME NPV.....	181,000	180,197	150,539
RICOH LEASING CO LTD JPY50.....	3,247	80,479	70,910
RICOH Y50.....	384,855	6,501,299	6,956,107
RIETER HOLDINGS AG CHF10.....	2,400	638,321	785,195
RIGHT-ON CO JPY50.....	237	3,431	2,544
RINNAI CORP Y50.....	4,700	144,233	180,010
RIO TINTO LIMITED NPV.....	52,396	4,875,647	6,813,187
RIO TINTO ORD GBP0.10.....	4,500	559,573	538,147
RIVERSDALE MINING NPV.....	29,810	195,031	337,851
RLI CORP.....	16,260	686,926	804,382
ROBERT HALF INTL INC COM.....	1,998	66,938	47,892
ROC OIL CO LTD NPV.....	11,631	22,955	18,807
ROCHE HLDG AG GENUSSSCHEINE NPV.....	23,028	3,807,998	4,159,780
ROCK-TENN CO CL A.....	19,219	404,656	576,378
ROCKWELL AUTOMATION INC.....	69,591	4,561,106	3,043,214
ROCKWELL COLLINS INC COM.....	1,700	116,097	81,532
ROGERS COMMUNICATIONS INC.....	12,500	413,087	487,408
ROHM CO Y50.....	12,000	915,939	691,665
ROLLS ROYCE GROUP ORD GBP0.20.....	30,818	248,386	209,450
ROPER INDS INC NEW COM.....	26,490	987,413	1,745,161
ROTARY ENGINEERING SGD0.10.....	43,442	31,153	25,580
ROTHMANS INC.....	15,853	394,035	423,455
ROTORK ORD 5P.....	7,976	150,803	174,132
ROUND ONE CORP JPY5000.....	44	53,614	48,979
ROWAN COS INC COM.....	600	26,211	28,050
ROYAL BANK OF CANADA.....	20,278	835,439	916,013
ROYAL BANK OF SCOTLAND GRP ORD.....	3,563,099	21,985,353	15,245,868
ROYAL DUTCH SHELL A SHS.....	209,264	7,394,611	8,616,864
ROYAL DUTCH SHELL 'B' SHS.....	112,084	2,975,191	4,505,892
ROYAL DUTCH SHELL PLC.....	183,049	13,694,411	14,956,934
RSA INSURANCE GROUP PLC.....	2,717	6,851	6,791

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
RUDOLPH TECHNOLOGIES INC COM.....	10,987	99,791	84,600
RUENTEX DEVELOPMEN TWD10.....	115,000	132,303	89,225
RUSH ENTERPRISES INC CL A.....	27,645	305,122	332,016
RUSSEL 1000 EQUITY INDEX.....	18,078,948	1,329,314,833	1,409,062,195
RUSSELL 3000 ALPHA TILTS FD.....	3,185,477	221,075,143	243,590,331
RUSSELL 3000 INDEX FUND.....	10,388,132	127,531,307	122,554,600
RUTHS HOSPITALITY GROUP INC.....	17,688	228,709	91,624
RWE AG (NEU) NPV 'A'.....	35,899	4,139,817	4,537,863
RYDER SYS INC COM.....	300	21,331	20,664
SABANCI HOLDINGS AS TRY1.....	62,524	144,486	213,749
SADIA SA PRF NPV.....	2,300	16,883	16,428
SAFECO CORP COM.....	1,900	112,039	127,604
SAIPEM EUR1.....	15,300	469,321	719,079
SAIZERIYA COMPANY JPY50.....	4,400	66,235	39,017
SAKAI CHEMICAL IND Y50.....	1,000	4,008	3,858
SAM WHAN CORP KRW5000.....	590	13,026	11,450
SAM YANG GENEX CO KRW5000.....	67	6,425	3,933
SAMSUNG ELECTRS KRW5000.....	2,674	1,852,645	1,597,677
SAMSUNG SDI KRW5000.....	1,954	159,365	156,163
SAN A CO LTD JPY50.....	600	19,906	19,131
SAN-AI OIL CO Y50.....	10,000	42,476	43,677
SANDEN Y50.....	89,000	413,477	402,160
SANDVIK AB NPV (POST SPLIT).....	35,358	591,700	484,932
SANIX INC JPY50.....	21,800	60,426	58,816
SANKEN ELECTRIC CO Y50.....	91,000	495,220	539,965
SANLAM ZAR0.01.....	111,330	173,002	236,081
SANOFI-AVENTIS EUR2.....	224,652	17,440,567	15,018,118
SANSIRI CO THB5.00 ALIEN MKT.....	97,300	12,728	8,498
SANTEN PHARMACEUTICAL CO.....	6,000	151,929	150,842
SANTOS LIMITED NPV.....	49,972	595,790	1,028,648
SANWA HOLDINGS CORP.....	119,000	497,147	451,281
SAP AKIENGESSELLSCHAFT SPONS.....	196,661	9,898,430	10,248,005
SASOL NVP.....	4,579	241,622	269,657
SATYAM COMPUTER SVCS LTD ADR.....	3,000	73,788	73,560
SBM OFFSHORE NV EURO0.25 (POST.....	2,970	111,472	109,685
SCHEIN HENRY INC COM.....	17,001	870,021	876,742
SCHERING PLOUGH CORP COM.....	256,257	5,812,571	5,045,700
SCHINDLER-HLDG AG CHF0.1.....	9,656	465,758	725,195
SCHLUMBERGER LTD COM.....	23,100	2,111,447	2,481,633
SCHULMAN A INC COM.....	8,928	172,630	205,612
SCHWAB CHARLES CORP NEW COM.....	330,894	5,555,435	6,796,563
SCOR SE EUR7.876972 (POST.....	20,500	567,614	470,270
SCOTTISH & SOUTHN ENERGY ORD.....	52,295	1,341,007	1,460,171
SCRIPPS CO EW CL A.....	57,437	2,700,506	2,385,933
SEACOR HOLDINGS INC COM.....	200	18,112	17,902
SEADRILL LTD USD2.....	20,219	390,324	618,266
SEAGATE TECHNOLOGY.....	5,340	110,330	102,154
SEAGATE TECHNOLOGY ESCROW.....	42,564	0	0
SEAH STEEL KRW5000.....	807	22,244	51,303
SECTOR SPDR TR SBI FINL.....	43,000	1,111,500	871,180
SECTOR SPDR TR SHS BEN INT.....	429,721	26,355,409	38,021,714
SECTOR SPDR TR SHS BEN INT.....	694,470	25,726,181	28,264,929
SEE HUP SENG SGD0.10.....	398	190	88
SEGA SAMMY HLDGS INC NPV.....	24,500	571,159	214,018
SEI INVESTMENT CO COM.....	2,400	70,838	56,448
SEIKO EPSON CORP NPV.....	9,300	222,945	256,177
SEKERBANK TRY1.....	26,047	80,347	50,701
SEKISUI CHEMICAL Y50.....	834,082	5,713,743	5,688,800

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
SEKISUI HOUSE NPV.....	71,000	648,278	663,752
SEMAPA SOC INVEST E GESTAO.....	298	4,826	3,719
SERCO GROUP ORD 2P.....	84,438	768,346	752,418
SERIA CO LTD NPV.....	1	1,937	731
SESA GOA INR10(DEMAT).....	1,342	134,581	105,591
SEVAN MARINE AS NOK0.20.....	14,499	197,976	180,759
SEVEN NETWORK LTD ORD A\$0.50.....	9,016	94,705	65,151
SGL CARBON AG ORD NPV.....	3,080	208,793	216,382
SHANDONG MOLONG PE ORD CNY0.1.....	6,000	294	608
SHARP CORP Y50.....	66,000	1,159,974	1,076,496
SHAWCOR LTD.....	200	6,693	7,097
SHERRITT INTERNATIONAL CORP.....	23,600	268,094	357,065
SHERWIN WILLIAMS CO COM.....	9,680	590,286	444,602
SHIH WEI NAVIGATION TWD10.....	20,057	26,500	37,269
SHIMACHU CO NPV.....	600	18,032	14,660
SHIMANO INC NPV.....	7,200	345,698	362,021
SHINKAWA Y50.....	900	12,868	11,334
SHINKI CO JPY50.....	5,600	6,560	5,705
SHINKO SHOJI CO Y50.....	1,400	21,858	15,267
SHINSHO CORP JPY50.....	13,000	41,714	45,620
SHINSUNG ENG & CONS KRW5000.....	1,680	18,884	11,162
SHIONOGI & CO JPY50.....	26,000	524,467	513,844
SHIRE LTD ORD GBP0.05.....	17,800	370,220	291,722
SHIROKI CORP JPY50.....	9,000	24,777	22,499
SHIZUOKAGAS CO NPV.....	4,000	24,363	17,244
SHOPPERS DRUG MART CORP.....	7,400	334,823	407,655
SHORETEL INC COM.....	31,422	294,264	138,885
SHUFFLE MASTER INC.....	32,906	594,689	162,556
SIEMENS AG NPV REG.....	112,118	12,125,476	12,457,183
SIEMENS AG NPV REGD.....	11,400	1,381,168	1,266,629
SIG ORD 10P.....	6,988	68,336	74,751
SIGMA ALDRICH CORP.....	4,540	249,010	244,524
SIIX CORPORATION JPY50.....	1,600	13,542	11,139
SIMPSON MFG INC.....	34,923	957,554	829,072
SIMS GROUP LIMITED NPV.....	900	21,058	36,007
SINA CORPORATION.....	840	44,759	35,742
SINCERE NAVIGATION CORP TWD10.....	3,000	3,380	5,169
SINGAPORE PETROL SGD0.50.....	72,000	300,242	349,759
SINGAPORE TELECOMMUNICATIONS.....	124,000	339,683	330,387
SINOLINK WORLDWIDE HKD0.10.....	204,000	57,866	29,564
SINON CORP TWD10.....	256,000	146,501	129,463
SIPEF(PLANT FIN)NPV.....	33	7,824	25,307
SIXT AG ORD NPV.....	647	28,548	25,566
SK HOLDINGS CO LTD KRW5000.....	2,250	388,162	277,472
SKY PERFECT JSAT HLDG INC NPV.....	36	12,003	14,688
SKYWEST INC COM.....	14,342	273,419	181,426
SKYWORKS SOLUTIONS INC.....	65,211	489,356	643,633
SKYWORTH DIGITAL HLDGS LTD.....	120,000	12,192	11,234
SLM CORP.....	1,100	25,075	21,285
SMIT INTERNATIONAL EUR2.30.....	376	33,875	36,729
SMITH & NEPHEW ORD USD0.20.....	103,400	1,219,480	1,140,030
SMITH A O CORP.....	26,793	836,634	879,614
SMITH INTL INC COM.....	4,600	291,047	382,444
SMITH NEWS SHS.....	2,439	7,366	4,405
SMITHS GROUP PLC ORD GBP0.375.....	72,645	1,591,964	1,570,078
SNP CORP SGD0.50.....	44,000	56,334	56,350
SOAPSTONE NETWORKS INC COM.....	9,200	71,794	35,236
SOCIETE GENERALE EUR1.25.....	31,224	3,177,767	2,719,990

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
SOFT-WORLD INTL CO TWD10.....	36,032	96,236	123,458
SOHU.COM INC COM.....	1,200	90,835	84,528
SOJITZ CORPORATION NPV.....	10,400	39,498	34,730
SOLARWORLD AG NPV.....	2,018	100,258	96,242
SOLOMON MUTUAL SAVINGS BANK.....	760	13,323	5,885
SOLOMON TECHNOLOGY CORP TWD10.....	13,687	7,895	6,584
SOLUCOM SA NPV.....	312	7,276	8,357
SOLVAY NPV.....	3,300	464,099	432,011
SONIC CORP.....	68,793	1,235,530	1,018,136
SONIC HEALTHCARE LTD.....	3,990	55,712	55,712
SONIC INNOVATIONS INC COM.....	11,126	51,259	37,161
SONOSITE INC COM.....	38,510	978,303	1,078,665
SONY CORP NPV.....	6,500	297,437	284,515
SOUTHWESTERN ENERGY CO (DEL).....	250,144	2,721,830	11,909,356
SPAREBANK 1 NORD-NORGE.....	400	9,773	6,754
SPECTRIS ORD GBP0.05.....	3,495	49,011	49,698
SPERIAN PROTECTION SA FF10.....	462	49,199	55,102
SPIRIT AEROSYSTEMS HLDGS INC.....	4,504	126,470	86,387
SPORTINGBET PLC ORD.....	23,430	73,614	15,854
SPRINT NEXTEL CORP COM SER 1.....	294,673	5,671,829	2,799,394
SPX CORP.....	1,240	127,179	163,345
SRA INTERNATIONAL INC CL A.....	47,945	1,098,703	1,076,845
SRF LIMITED INR10.....	10,185	53,544	28,407
SSAB (SVENSKT STAL) AB SER A.....	6,910	240,249	224,002
SSL INTERNATIONAL ORD 10P.....	5,559	58,653	49,370
ST JUDE MED INC COM.....	100,914	4,216,000	4,125,364
STAGECOACH GROUP PLC ORD.....	4,197	17,485	23,387
STANDARD BK GR LTD ZAR0.1.....	18,400	183,554	179,343
STANDARD CHARTERED ORD USD0.50.....	17,037	416,355	484,858
STANDARD MICROSYSTEMS CORP.....	23,030	539,789	625,265
STANDARD MTR PRODS INC CL A.....	800	6,946	6,528
STANLEY ELECTRIC CO NPV.....	7,300	128,929	176,982
STANLEY INC COM.....	2,993	43,375	100,325
STAPLES INC COM.....	19,900	461,089	472,625
STAR GAS PARTNERS L P.....	1,600	7,917	4,464
STARBUCKS CORP COM.....	143,857	3,470,926	2,264,309
STARK TECHNOLOGY TWD10.....	7,000	3,467	3,183
STATE BANK OF INDIA GDR EACH.....	5,000	106,212	269,000
STATE STREET CORP.....	1,800	133,274	115,182
STATOILHYDRO ASA NOK2.50.....	387,064	12,470,378	14,430,976
STEEL AUTH INDIA INR10 DEMAT.....	12,739	51,100	41,304
STELLARONE CORP COM.....	420	9,167	6,132
STERICYCLE INC COM.....	2,900	167,245	149,930
STERLING BANCSHARES INC.....	48,976	493,206	445,192
STERLING FINL CORP/SPOKANE.....	3,526	53,201	14,598
STMICROELECTRONICS EUR1.04.....	39,300	614,253	409,347
STONE ENERGY CORP COM.....	12,642	483,543	833,234
STORA ENSO OYJ SER 'R' NPV.....	69,800	1,150,687	655,441
STRYKER CORP.....	41,698	2,760,064	2,621,970
STX ENGINE CO LTD KRW2500.....	2,310	119,100	90,209
SUBSEA 7 INC USD0.01.....	3,710	97,090	93,962
SUEDZUCKER AG NPV.....	12,411	230,654	225,264
SUEZ ORD.SHS EUR 2.00 TPI.....	15,200	1,056,808	1,035,527
SULZER AG CHF0.01(REGD).....	1,090	148,011	138,791
SUMIKIN BUSSAN CP JPY50.....	18,000	77,068	71,148
SUMISHO COMPUTER SYS Y50.....	900	16,603	16,471
SUMITOMO BAKELITE CO Y50.....	88,000	538,580	480,657
SUMITOMO CORP NPV.....	85,000	1,500,050	1,118,579

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
SUMITOMO DENSETSU CO Y50.....	3,800	18,118	24,376
SUMITOMO ELECTRIC IND Y50.....	42,200	574,814	536,631
SUMITOMO METAL INDUSTRIES NPV.....	104,000	532,458	458,167
SUMITOMO MITSUI GR NPV.....	1,871	14,070,885	14,102,438
SUMITOMO PIPE & TUBE NPV.....	5,600	39,780	42,896
SUMITOMO REAL ESTATE SALE.....	870	53,485	33,814
SUMITOMO TRUST & BKG CO Y50.....	147,000	1,139,923	1,028,951
SUMITOMO WAREHOUSE CO Y50.....	20,000	131,947	94,901
SUN LIFE FINANCIAL INC.....	43,400	1,202,410	1,794,520
SUN PHARMACEUTICAL INR5.....	4,140	132,279	134,804
SUNCITY CO LTD NPV.....	90	39,090	10,553
SUNCOR ENERGY INC COM.....	17,000	932,235	988,040
SUNLAND GROUP LTD NPV(POST.....	95,660	286,284	208,386
SUNOCO INC COM.....	3,400	218,740	138,346
SUNPOWER CORP COM CL A.....	360	46,980	25,913
SUNTRUST BKS INC.....	107,901	5,185,861	3,908,174
SUNVIC CHEMICALS.....	163,000	46,656	43,790
SUPER MICRO COMPUTER INC COM.....	999	8,367	7,373
SUPERGEN INC.....	1,147,794	5,412,925	2,352,978
SUPERIOR ESSEX INC.....	600	24,928	26,778
SUPERIOR PLUS INCOME FUND.....	900	11,945	10,237
SUPERVALU INC COM.....	2,580	97,064	79,696
SURGUTNEFTEGAZ ADR EACH REPR.....	1,325	16,894	14,575
SUSQUEHANNA BANCSHARES INC PA.....	9,097	207,803	124,538
SVENSKA CELLULOSA AB-SCA SER B.....	70,300	1,173,039	996,297
SWIBER HOLDINGS LTD NPV.....	38,000	82,133	69,083
SWIRE PACIFIC A HKD0.60.....	28,000	322,192	286,376
SWISS REINSURANCE LTD CHF0.1.....	17,600	1,545,732	1,175,810
SWISSCO INTERNATIONAL LIMITED.....	92,400	72,049	67,669
SWISSCOM AG CHF1.00.....	4,900	1,651,327	1,639,186
SWITCH & DATA FACILITIES CO.....	200	3,400	3,398
SYDBANK DKK10.....	300	6,862	11,440
SYMANTEC CORP COM.....	184,777	3,340,063	3,575,435
SYNDICATE BANK INR10.....	7,164	17,398	8,509
SYSCO CORP COM.....	149,834	4,663,372	4,121,933
SYSMEX CORP JPY50.....	4,600	180,359	181,388
T GARANTI BANKASI TRY1.....	104,760	274,222	241,615
T IS BANKASI SER'C'TRY1.....	1,182	7,420	3,867
T ROWE PRICE EMERGING EQUITY.....	170,718	31,836,253	77,212,287
T SINAI KALKINMA B TRY1.....	61,687	55,078	44,902
T SISE VE CAM FABR TRY1.....	82,163	91,543	87,357
T&D HOLDINGS INC NPV.....	34,100	2,164,470	2,100,590
TA CHONG SECURITIES CO TWD10.....	88,000	60,333	34,791
TA TRIUMPH-ADLER AG NPV.....	4,075	9,652	8,603
TABUCHI ELECTRIC JPY50.....	5,000	16,336	13,962
TACHI-S CO Y50.....	3,600	33,789	41,840
TAE GU DEPARTMENT KRW5000.....	1,370	18,799	16,437
TAEWOONG CO KRW500.....	1,150	110,552	110,927
TAIHEI KOGYO CO Y50.....	18,000	72,737	62,827
TAIWAN BUSINESS BANK TWD10.....	317,000	139,454	119,059
TAIWAN MOBILE CO LTD TWD10.....	47,882	62,639	89,129
TAIWAN SEMICONDUCTOR MFG.....	185,548	254,684	397,345
TAIWAN SEMICONDUCTOR MFG CO.....	56	471	611
TAIWAN SURFACE MOUNTING.....	33,207	70,954	50,653
TAIWAN SYNTH RUBBR TWD10.....	155,000	220,648	241,286
TAIYO NIPPON SANSEI CORP NPV.....	117,000	1,035,850	976,794
TAKE-TWO INTERACTIVE SOFTWARE.....	41,726	804,816	1,066,934
TAKIHYO CO JPY50.....	4,000	20,056	12,339

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
TAKISAWA MACH TOOL JPY50.....	8,000	18,465	11,999
TAMBANG BATUBARA B IDR500.....	74,500	87,972	132,516
TAN CHONG MOTOR HLDGS BERHAD.....	2,747	1,808	1,522
TANABE SEIYAKU CO Y50.....	6,000	56,380	78,562
TAP OIL AUD0.20.....	10,814	23,692	17,642
TARGACEPT INC COM.....	18,400	175,876	133,768
TARGET CORP COM.....	326,052	16,995,173	15,158,157
TASEKO MINES LTD.....	25,787	101,170	132,029
TASER INTL INC COM.....	55,140	339,598	275,149
TATA STEEL (THAILAND) PUBLIC.....	282,700	21,808	24,858
TATE & LYLE ORD 25P.....	75,800	545,313	599,642
TATUNG TWD10.....	36,000	21,954	14,529
TAYLOR NELSON SOFRES ORD 5P.....	64,300	277,134	297,203
TAYLOR WOODROW ORD 25P.....	268,648	1,359,100	331,483
TBC EMERGING MARKET FUND.....	1,880,430	72,750,313	98,133,684
TBS INTERNATIONAL LIMITED SHS.....	523	16,155	20,894
TECHNITROL INC.....	18,659	364,772	317,016
TECHNOLOGY SOLUTIONS CO.....	77,341	3,004,796	365,050
TECK COMINCO LTD.....	26,200	724,387	1,269,779
TECNICAS REUNIDAS ORD EUR0.10.....	4,540	179,836	380,897
TECO ELECTRIC & MACHINERY CO.....	56,000	35,063	31,364
TECUMSEH PRODS CO CL A.....	1,100	33,878	36,058
TEIJIN Y50.....	194,000	924,614	666,157
TELE2 AB SER'B' SEK1.25.....	15,200	263,666	298,171
TELECOM ARGENTINA SA ADR.....	1,800	41,759	25,650
TELECOM ITALIA EUR0.55.....	291,400	631,335	587,668
TELEFLEX INC COM.....	4,280	254,759	237,925
TELEFONICA SA EUR1.....	195,400	4,226,505	5,196,718
TELEFONOS DE MEXICO SAB DE CV.....	450,200	454,567	534,800
TELEKOM AUSTRIA (TA) NPV.....	28,897	611,298	627,385
TELENOR AS ORD NOK6.....	370,395	6,468,257	6,966,563
TELEPARK CORP NPV.....	16	15,780	19,924
TELKOM GROUP LTD ZAR10.....	739	13,285	13,358
TELMEXINTERNATIONAL NPV SER L.....	450,200	286,341	366,583
TELSTRA CORP NPV.....	345,910	1,133,604	1,407,479
TELUS CORP.....	102,621	4,294,271	4,336,270
TELUS CORP.....	209	9,157	8,547
TELUS CORPORATION.....	75,528	2,831,679	3,191,450
TELVENT GIT S A SHS.....	111	2,383	2,666
TEMENOS GROUP AG CHF5 (REGD).....	4,310	128,797	133,921
TENAGA NASIONAL BERHAD MY\$1.....	5,800	14,568	14,467
TENARIS SA SPONSORED ADR.....	1,200	54,509	89,400
TERRA NITROGEN CO L P COM UNIT.....	2,900	370,619	376,536
TERUMO CORP Y50.....	3,300	163,634	168,728
TESCO ORD 5P.....	167,220	1,232,382	1,229,004
TESSENDERLO CHEMIE NPV.....	500	30,565	26,643
TETRA TECHNOLOGIES INC DEL COM.....	99,009	1,373,538	2,347,503
TEVA PHARMACEUTICAL INDS ADR.....	13,000	605,621	595,400
TEXAS INSTRS INC COM.....	253,804	7,787,951	7,147,121
TEXTRON INC COM.....	13,220	855,507	633,635
THAILIN SEMICONDUCTOR CORP.....	52,000	42,741	22,614
THALES EUR3.....	15,000	807,069	855,524
THANACHART CAPITAL PCL THB10.....	71,294	35,434	28,573
THE LINK REAL ESTATE INVT.....	116,766	284,881	265,954
THE SCOTTS MIRACLE-GRO COMPANY.....	31,764	1,156,818	558,093
THE9 LTD ADR.....	821	21,055	18,538
THERMO FISHER SCIENTIFIC.....	33,994	1,530,925	1,894,486
THERMOGENESIS CORP COM NEW.....	406,913	1,070,284	569,678

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
THESSALONIKI PORT EUR3(CR).....	308	16,218	14,073
THORATEC CORP COM NEW.....	20,001	361,648	347,817
THORESEN THAI AGEN THB1(ALIEN.....	108,920	101,870	128,678
THYSSENKRUPP AG NPV.....	57,700	1,054,079	3,625,460
TIDEWATER INC COM.....	100	5,250	6,503
TIETOENATOR OYJ ORD NPV.....	35,400	820,407	737,338
TIFFANY & CO NEW COM.....	1,400	69,061	57,050
TIME WARNER INC.....	1,033,394	18,252,929	15,294,231
TIMKEN CO.....	64,841	1,665,919	2,135,863
TIMMINCO LTD.....	1,890	50,356	50,987
TISZAI VEGYI KOMBINAT RT.....	537	21,750	16,373
TITAN CHEMICALS CORP BHD MYR1.....	15,700	7,662	6,198
TITANIUM METALS CORP.....	3,560	98,254	49,804
TJX COS INC NEW COM.....	42,860	1,257,374	1,348,804
TK DEVELOPMENT DKK20.....	6,206	109,798	81,288
TKC Y50.....	300	5,842	5,592
TMX GROUP INC.....	7,217	367,552	299,478
TNS INC.....	300	6,512	7,188
TNT NV EUR0.48.....	255,775	9,733,360	8,752,862
TOA CORP Y50.....	13,000	16,630	19,254
TOA DORO KOGYO CO JPY50.....	7,000	15,379	15,254
TOAGOSEI CO LTD.....	6,000	21,195	22,188
TOKAI RIKA DENKI Y50.....	4,500	131,215	93,180
TOKIO MARINE HOLDINGS INC NPV.....	10,400	410,163	406,170
TOKYO DOME CORP NPV.....	24,000	141,643	112,976
TOKYO ELECTRIC PWR CO NPV.....	9,300	241,153	239,508
TOKYO ELECTRIC PWR CO Y500.....	49,900	1,231,621	1,285,100
TOKYO NISSAN AUTO JPY50.....	8,000	49,706	8,000
TOKYO STEEL MFG CO NPV.....	25,100	352,503	290,531
TOKYO TATEMONO CO Y50.....	19,000	164,612	123,136
TOKYO TEKKO CO JPY50.....	8,000	57,755	23,546
TOLL HLDGS LIMITED NPV.....	24,151	223,206	139,523
TOMKINS ORD USD0.09.....	141,900	825,592	426,427
TOMOTHERAPY INC COM.....	265,459	2,467,453	2,370,549
TOPRE Y50.....	1,500	14,382	13,584
TORCHMARK CORP.....	2,947	146,444	172,842
TOREX RETAIL ORD GBP0.01.....	26,174	29,227	5,209
TORNOS HOLDING SA CHF50 (REGD).....	425	8,212	4,798
TORO CO.....	34,427	1,258,422	1,145,386
TORONTO-DOMINION BANK.....	13,000	893,029	823,271
TOSHIBA CORP NPV.....	152,000	1,126,410	1,122,739
TOSHIBA PLANT SYSTEMS & SERV.....	2,000	20,363	17,207
TOTAL PRODUCE PLC.....	49,800	55,295	43,939
TOTAL SA EUR2.5.....	261,218	17,660,483	22,306,661
TOTAL SYS SVCS INC.....	4,500	131,400	99,990
TOYO KOHAN CO Y50.....	15,000	89,970	58,582
TOYO SECURITIES CO JPY50.....	13,000	46,892	43,045
TOYO SUISAN KAISHA LTD Y50.....	12,000	188,150	271,685
TOYO TANSO CO LTD NPV.....	2,274	205,114	146,516
TOYO TIRE & RUBBER Y50.....	10,000	34,427	31,885
TOYOTA AUTO BODY CO Y50.....	5,100	89,510	95,356
TOYOTA INDUSTRIES CORP Y50.....	98,167	3,685,935	3,148,604
TOYOTA MOTOR CORP NPV.....	130,600	5,747,597	6,172,407
TPV TECHNOLOGY USD0.01.....	662,000	428,605	344,692
TRACTOR SUPPLY CO.....	11,988	385,083	348,132
TRANSDIGM GROUP INC.....	2,997	79,346	100,669
TRANSOCEAN INC NEW SHS.....	9,167	1,223,424	1,396,959
TRAVELERS COS INC COM.....	50,100	2,501,397	2,174,340

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
TRELLEBORG AB 'B' NPV.....	21,800	366,816	329,790
TRIDENT MICROSYSTEMS INC COM.....	20,343	169,720	74,252
TRIMBLE NAV LTD.....	18,405	360,323	657,059
TRINITY MIRROR ORD 10P.....	16,559	115,864	35,921
TRUEBLUE INC COM.....	46,042	706,825	608,215
TRULY INTL HLDGS HKD0.10.....	4,000	4,616	3,729
TS TECH CO LTD NPV.....	5,800	114,293	93,835
TSANN KUEN ENTERPRISE CO TWD10.....	48,958	63,612	60,808
TSUDAKOMA CORP Y50.....	6,000	13,469	13,188
TTM TECHNOLOGIES INC COM.....	2,740	36,050	36,195
TUI TRAVEL PLC ORD GBP0.....	106,400	446,359	434,092
TUPRAS(T PETR REF) TRY1.....	15,879	258,896	366,878
TURK HAVA YOLLARI TRY1.....	30,560	137,161	124,969
TURK TRAKTOR TRY1.....	2,831	26,803	20,954
TURKCELL ILETISIM TRY1.....	16,361	99,340	93,667
TYCO INTERNATIONAL LTD BERMUDA.....	90,875	3,419,843	3,638,635
TYSON FOODS INC CL A.....	1,400	22,004	20,916
UBE INDUSTRIES Y50.....	83,000	300,432	294,401
UBS AG CHF0.1 (POST).....	80,866	2,505,537	1,702,108
UCBH HLDGS INC COM.....	59,656	991,484	134,226
UEX LTD JPY50.....	2,000	23,196	11,320
UGI CORP NEW COM.....	20,826	452,615	597,914
ULTRA CLEAN HLDGS INC.....	281	1,733	2,237
ULTRA ELECTRONIC HLDGS ORD 5P.....	740	13,671	17,569
ULTRATECH INC COM.....	3,125	40,616	48,500
U-MING MARINE TWD10.....	31,000	91,465	81,705
UNIBANCO-UNIAO DE BANCOS.....	4,000	86,960	507,720
UNICREDIT EUR0.50.....	1,312,278	9,437,021	8,037,638
UNILEVER NV CVA EUR0.16.....	390,169	12,170,027	11,083,596
UNION DRILLING INC COM.....	100	1,484	2,168
UNION PAC CORP COM.....	9,660	620,223	729,330
UNIONBANCAL CORP.....	1,000	46,857	40,420
UNIONE DI BANCHE ITALIANE.....	31,400	664,240	736,642
UNISOURCE ENERGY CORP COM.....	11,284	316,348	349,917
UNIT CORP COM.....	24,015	921,051	1,992,525
UNITECH PRINTED CIRCUIT BOARD.....	70,992	63,756	57,536
UNITED BANKSHARES INC W VA.....	19,271	629,872	442,269
UNITED HEALTH GROUP INC COM.....	390,233	17,156,489	10,243,616
UNITED INTERNET AG NPV REGD.....	16,031	290,175	316,226
UNITED MICRO ELECTRONICS TW\$10.....	436,380	324,835	231,467
UNITED NATL INC.....	18,752	455,336	365,289
UNITED OVERSEAS BANK SG\$1.....	24,000	364,932	328,915
UNITED PARCEL SVC INC CL B.....	135,903	9,700,337	8,353,957
UNITED STATES STEEL CORP.....	3,080	304,409	569,122
UNITED TECHNOLOGIES CORP COM.....	173,752	11,879,846	10,720,498
UNITED TRACTORS TBK IDR250.....	35,000	49,285	46,123
UNIVERSAL CORP VA.....	600	30,007	27,132
UNIVERSAL SCIENTIFIC INDL.....	133,746	69,530	70,061
UNUMPROVIDENT CORP.....	4,000	76,384	81,800
UOL GROUP LIMITED SGD1.....	10,000	35,030	25,025
US BANCORP DEL COM NEW.....	313,330	10,561,336	8,738,774
US CONCRETE INC COM.....	423,029	2,088,511	2,013,618
USAS TRY1.....	3,690	13,961	3,863
USC CORP JPY50.....	1,300	19,465	16,948
USG PEOPLE NV.....	867	34,125	15,750
USHIO ELECTRIC NPV.....	100,524	1,645,292	1,645,292
USI FAR EAST TWD10.....	111,000	57,724	58,877
USJ CO.LTD. NPV.....	80	52,214	50,941

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
UST INC COM.....	5,300	279,658	289,433
UTD MINERALS CORPORATION NL.....	3,741	6,989	9,155
UTD MIZRAHI BANK ILS0.01.....	8,427	60,875	66,784
UTI WORLDWIDE INC SHS.....	1,998	48,891	39,860
V F CORP COM.....	300	21,961	21,354
VAALCO ENERGY INC COM NEW.....	4,400	32,513	37,268
VALEO EUR3.....	12,136	486,873	390,066
VALERO ENERGY CORP COM NEW.....	20,100	1,263,806	827,718
VALLOUREC (USIN A TUB DE LOR.....	3,823	883,550	1,342,660
VALMONT INDS INC COM.....	16,717	621,038	1,743,416
VALOR CO LTD JPY50.....	1,160	11,593	10,910
VALSPAR CORP.....	3,260	74,458	61,647
VANGUARD INTL SEMICONDUCTO.....	399	307	292
VARIAN MED SYS INC COM.....	500	23,781	25,925
VARIAN SEMICONDUCTOR EQUIPMENT.....	60,163	1,400,268	2,094,876
VARITRONIX INTL HK\$0.25.....	29,000	16,965	18,150
VEDANTA RESOURCES PLC.....	5,900	306,253	256,795
VERISIGN INC COM.....	3,300	110,634	124,740
VERIZON COMMUNICATIONS COM.....	209,871	8,077,441	7,429,433
VIACOM INC NEW CL B.....	192,300	6,921,572	5,872,842
VICTOR CO JAPAN Y50.....	1,000	2,208	2,094
VILLAGE ROADSHOW LIMITED ORD.....	5,775	7,044	12,192
VIRBAC EUR1.25.....	19	1,141	1,637
VIRGIN BLUE HLDGS NPV.....	381	486	172
VISA INC COM CL A.....	2,980	241,677	242,304
VISCOFAN SA.....	2,570	39,077	55,109
VISLINK ORD GBP0.025.....	245	484	134
VISTAPRINT LIMITED.....	11,228	224,627	300,461
VITAL SIGNS INC COM.....	8,773	359,743	498,131
VITEC GROUP PLC 20P.....	805	8,100	7,233
VIVACON AG NPV.....	1,184	32,733	11,323
VIVENDI UNIVERSAL EUR5.5.....	40,300	1,245,463	1,530,221
VMWARE INC CL A COM.....	2,600	160,756	140,036
VODAFONE GROUP.....	6,751,195	19,637,905	20,039,631
VOESTALPINE AG.....	18,200	648,256	1,495,402
VOSSL0H AG DEM5.....	1,260	171,645	164,374
VS INDUSTRY BHD MYR1.....	5,737	3,398	3,564
VT GROUP PLC GBP0.05.....	20,410	259,824	257,321
VTECH HLDGS USD0.05.....	6,513	37,559	39,258
VULCAN MATLS CO COM.....	3,313	273,701	198,051
WACHOVIA CORP NEW COM.....	434,727	18,995,033	6,751,310
WAL MART STORES INC COM.....	501,940	23,400,522	28,209,028
WALGREEN CO.....	144,704	6,037,082	4,704,327
WARABEYA NICHYO JPY50.....	2,500	27,523	30,187
WASTE CONNECTIONS INC COM.....	48,202	1,197,710	1,539,090
WASTE MGMT INC DEL COM.....	124,831	4,029,355	4,707,377
WATERS CORP COM.....	900	53,546	58,050
WATSCO INC CL A.....	17,575	617,984	734,635
WATSON WYATT WORLDWIDE INC.....	30,687	975,570	1,623,035
WATTS WATER TECHNOLOGIES INC.....	22,812	635,760	568,019
WAVECOM S A EUR1.....	304	8,484	2,859
WEATHERFORD INTERNATIONAL LTD.....	13,400	424,574	664,506
WEICHAI POWER CO 'H' CNY1.....	28,000	228,314	120,296
WEIGHT WATCHERS INTL INC.....	720	33,782	25,639
WELLPOINT INC.....	124,247	6,704,611	5,921,612
WELLS FARGO & CO NEW COM.....	501,007	14,173,005	11,898,916
WELLSTREAM HLDGS PLC ORD.....	7,608	132,843	196,834
WESFARMERS LTD NPV(PARTIALLY.....	1,807	64,680	65,254

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
WESFARMERS ORD NPV.....	19,512	647,866	698,431
WESTERN DIGITAL CORP DEL COM.....	10,000	312,880	345,300
WESTERN UN CO COM.....	22,700	530,918	561,144
WESTON (GEORGE) LTD.....	11,300	522,477	524,931
WETHERSPOON JD ORD2P.....	599	5,906	2,396
WEYERHAEUSER CO COM.....	3,520	251,895	180,013
WH ENERGY SVCS INC COM.....	34,310	1,110,379	3,284,839
WH SMITH PLC GBPO.....	82,055	627,571	609,932
WHITE ELECTR DESIGNS CORP COM.....	188,084	1,127,211	863,306
WHITEHAVEN COAL LIMITED NPV.....	1,730	4,997	7,421
WHITNEY HLDG CO.....	16,610	467,014	303,963
WIHLBORGS FAST.AB NPV.....	300	5,965	5,399
WILLIAMS CLAYTON ENERGY INC.....	1,000	92,320	109,950
WING TAI HOLDINGS SG\$ 0.25.....	77,000	159,566	91,245
WINNEBAGO INDS INC.....	27,834	647,874	283,628
WINTRUST FINL CORP COM.....	200	9,924	4,770
WISTRON CORP TWD10.....	8,574	6,594	12,259
WOLSELEY ORD GBPO.25.....	415,308	5,976,642	3,111,867
WOLTERS KLUWERS COM EUR0.12.....	26,600	688,372	621,939
WOODWARD GOVERNOR CO.....	54,434	828,019	1,941,116
WOOLWORTHS LIMITED ORD A\$0.25.....	30,832	576,582	723,425
WORLD EX US ALPHA TILTS.....	6,626,421	68,299,012	154,393,306
WORLEYPARSONS LTD NPV.....	8,335	277,593	302,830
WOWOW INC JPY5000.....	12	20,882	20,490
WRIGLEY WM JR CO COM.....	74,228	3,534,839	5,773,454
WUS PRINTD CIRCUIT TWD10.....	26,930	11,954	5,332
WYETH COM.....	20,300	945,080	973,588
WYNN RESORTS LTD.....	2,760	330,365	224,526
XILINX INC COM.....	21,800	481,172	550,450
X-RITE INC.....	576,685	5,146,081	1,476,314
XSTRATA COM STK USD0.50.....	15,620	217,930	1,250,906
XTENT INC COM.....	219,184	1,472,461	550,152
XTO ENERGY INC COM.....	3,100	200,927	212,381
YAHOO INC.....	97,763	2,503,007	2,019,784
YAMADA DENKI CO NPV.....	2,870	231,772	204,681
YAMAGUCHI FIANCIAL GROUP INC.....	10,190	128,124	141,307
YAMATO KOGYO NPV.....	1,900	36,109	90,694
YAMAZAWA CO LTD.....	600	7,471	8,077
YIEH LOONG CO TWD10.....	323,000	179,303	247,946
YIEH PHUI ENTERPRISE TWD10.....	293,000	154,948	149,623
YOKOHAMA RUBBER CO Y50.....	103,000	403,150	484,854
YONEKYU CORP Y50.....	3,000	36,666	36,083
YOROZU CORP Y50.....	3,600	47,895	49,515
YOUNGONE CORP KRW500.....	50	429	351
YRC WORLDWIDE INC.....	20,274	770,571	301,474
YTL CORP MYR 0.50.....	5,300	12,439	10,949
YUANTA FINANCIAL HLDG CO LTD.....	234,000	226,285	163,822
YUASA TRADING CO Y50.....	15,000	25,485	21,650
YUM BRANDS INC.....	87,868	2,825,216	3,083,288
ZALE CORP NEW COM.....	18,036	440,483	340,700
ZEBRA TECHNOLOGIES CORP CL A.....	35,206	1,372,725	1,149,124
ZEP INC COM.....	14,744	155,004	219,391
ZIG SHENG INDL TWD10.....	48,906	14,331	10,312
ZIMMER HLDGS INC COM.....	108,143	7,611,644	7,359,131
ZUMTOBEL AG NPV (BR).....	1,216	38,743	27,780
ZURICH FINANCIAL SERVICES.....	23,764	4,907,094	6,100,811
TOTAL STOCKS.....		5,654,542,936	5,859,760,561

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2008

STOCKS

<u>NAME</u>	<u>NUMBER OF SHARES</u>	<u>COST</u>	<u>FAIR VALUE</u>
GRAND TOTAL VARIABLE RETIREMENT INVESTMENT TRUST FUND.....		5,665,061,790	5,877,870,138

Note: Values may not add due to rounding

STATE INVESTMENT FUND AS OF JUNE 30, 2008

REPURCHASE AGREEMENTS

SECURITY NAME	TYPE	RATE or YIELD	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
DEUTSCHE AGCY.....	TRIPARTY	2.50	07/01/08	NR	107,000,000	107,000,000
DEUTSCHE GOVT.....	TRIPARTY	1.75	07/01/08	NR	321,000,000	321,000,000
GREENWICH AGCY.....	TRIPARTY	2.45	07/01/08	NR	193,000,000	193,000,000
GREENWICH GOVT.....	TRIPARTY	1.85	07/01/08	NR	582,000,000	582,000,000
HSBC AGCY.....	TRIPARTY	2.50	07/01/08	NR	42,000,000	42,000,000
HSBC GOVT.....	TRIPARTY	1.75	07/01/08	NR	126,000,000	126,000,000
TOTAL REPURCHASE AGREEMENTS.....					1,371,000,000	1,371,000,000

GOVERNMENTS AND AGENCIES

SECURITY NAME	TYPE	RATE or YIELD	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
FHLB.....	DN	2.00	07/01/08	A-1+/P-1	100,000,000	100,000,000
FHLB.....	DN	2.03	07/02/08	A-1+/P-1	19,998,878	19,998,878
FHLB.....	DN	2.12	07/02/08	A-1+/P-1	73,995,663	73,995,663
FHLB.....	DN	2.07	07/07/08	A-1+/P-1	96,641,808	96,641,808
FHLB.....	DN	2.04	07/09/08	A-1+/P-1	39,981,956	39,981,956
FHLB.....	DN	2.05	07/09/08	A-1+/P-1	99,954,667	99,954,667
FHLB.....	DN	2.02	07/11/08	A-1+/P-1	99,944,167	99,944,167
FHLB.....	DN	2.25	07/17/08	A-1+/P-1	39,960,000	39,960,000
FHLB.....	DN	2.20	07/18/08	A-1+/P-1	99,896,111	99,896,111
FHLB.....	DN	2.25	07/30/08	A-1+/P-1	21,429,089	21,429,089
FHLB.....	DN	2.03	08/01/08	A-1+/P-1	125,520,284	125,520,284
FHLB.....	DN	2.10	08/06/08	A-1+/P-1	47,899,680	47,899,680
FHLB.....	DN	2.14	08/15/08	A-1+/P-1	199,467,250	199,467,250
FHLB.....	DN	2.12	10/08/08	A-1+/P-1	99,422,500	99,422,500
FHLB.....	DN	2.18	10/10/08	A-1+/P-1	103,287,263	103,287,263
FHLB.....	DN	2.12	10/15/08	A-1+/P-1	9,910,340	9,910,340
FHLB.....	DN	2.53	11/17/08	A-1+/P-1	52,535,872	52,535,872
FHLMC.....	DN	2.10	07/01/08	A-1+/P-1	50,000,000	50,000,000
FHLMC.....	DN	2.03	07/01/08	A-1+/P-1	100,000,000	100,000,000
FHLMC.....	DN	2.03	07/02/08	A-1+/P-1	49,997,181	49,997,181
FHLMC.....	DN	2.03	07/03/08	A-1+/P-1	49,994,361	49,994,361
FHLMC.....	DN	2.14	07/03/08	A-1+/P-1	40,795,158	40,795,158
FHLMC.....	DN	2.02	08/01/08	A-1+/P-1	40,892,100	40,892,100
FHLMC.....	DN	2.07	08/04/08	A-1+/P-1	99,805,444	99,805,444
FHLMC.....	DN	2.09	08/14/08	A-1+/P-1	199,491,556	199,491,556
FHLMC.....	DN	2.11	09/02/08	A-1+/P-1	54,366,425	54,366,425
FHLMC.....	DN	2.24	09/02/08	A-1+/P-1	29,882,925	29,882,925
FHLMC.....	DN	2.12	09/08/08	A-1+/P-1	54,793,565	54,793,565
FHLMC.....	DN	2.12	09/25/08	A-1+/P-1	11,939,800	11,939,800
FHLMC.....	DN	2.12	10/14/08	A-1+/P-1	29,816,250	29,816,250
FHLMC.....	DN	2.18	10/14/08	A-1+/P-1	31,428,744	31,428,744
FHLMC.....	DN	2.14	11/03/08	A-1+/P-1	10,442,561	10,442,561
FHLMC.....	DN	2.16	11/03/08	A-1+/P-1	138,559,717	138,559,717
FHLMC.....	DN	2.17	11/03/08	A-1+/P-1	23,036,731	23,036,731
FHLMC.....	DN	2.53	11/10/08	A-1+/P-1	49,539,833	49,539,833
FHLMC.....	DN	2.18	12/01/08	A-1+/P-1	65,363,236	65,363,236
FHLMC.....	DN	2.31	12/01/08	A-1+/P-1	74,273,250	74,273,250
FHLMC.....	DN	2.31	12/01/08	A-1+/P-1	29,708,663	29,708,663
FHLMC.....	DN	2.58	12/01/08	A-1+/P-1	49,458,125	49,458,125
FNMA.....	DN	2.06	07/01/08	A-1+/P-1	30,000,000	30,000,000

STATE INVESTMENT FUND AS OF JUNE 30, 2008

GOVERNMENTS AND AGENCIES

SECURITY NAME	TYPE	RATE or YIELD	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
FNMA.....	DN	2.05	07/01/08	A-1+/P-1	50,000,000	50,000,000
FNMA.....	DN	2.20	07/01/08	A-1+/P-1	72,000,000	72,000,000
FNMA.....	DN	2.18	07/09/08	A-1+/P-1	19,990,311	19,990,311
FNMA.....	DN	2.19	07/25/08	A-1+/P-1	149,782,000	149,782,000
FNMA.....	DN	2.16	08/01/08	A-1+/P-1	49,909,153	49,909,153
FNMA.....	DN	2.19	08/06/08	A-1+/P-1	49,891,000	49,891,000
FNMA.....	DN	2.19	08/08/08	A-1+/P-1	12,970,086	12,970,086
FNMA.....	DN	2.19	08/12/08	A-1+/P-1	37,404,625	37,404,625
FNMA.....	DN	2.19	08/13/08	A-1+/P-1	49,869,805	49,869,805
FNMA.....	DN	2.26	08/18/08	A-1+/P-1	99,700,000	99,700,000
FNMA.....	DN	2.29	08/27/08	A-1+/P-1	34,873,650	34,873,650
FNMA.....	DN	2.12	08/29/08	A-1+/P-1	99,655,833	99,655,833
FNMA.....	DN	2.12	08/29/08	A-1+/P-1	144,847,760	144,847,760
FNMA.....	DN	2.36	09/10/08	A-1+/P-1	53,215,214	53,215,214
FNMA.....	DN	2.15	10/01/08	A-1+/P-1	41,960,596	41,960,596
FNMA.....	DN	2.30	11/05/08	A-1+/P-1	30,865,723	30,865,723
FNMA.....	DN	2.54	11/19/08	A-1+/P-1	106,146,134	106,146,134
FNMA.....	DN	2.55	11/24/08	A-1+/P-1	30,287,268	30,287,268
FNMA.....	DN	2.59	12/03/08	A-1+/P-1	49,448,889	49,448,889
FHLB 2.90%.....	NOTE	2.90	03/05/09	AAA/Aaa	25,014,360	25,014,360
TOTAL GOVERNMENTS AND AGENCIES.....					3,851,263,560	3,851,263,560

CERTIFICATES OF DEPOSIT

SECURITY NAME	TYPE	RATE or YIELD	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
US BANK NA.....	CD	2.29	07/01/08	A-1+/P-1	50,000,000	50,000,000
WELLS FARGO BANK NA.....	CD	2.44	08/01/08	A-1+/P-1	50,000,000	50,000,000
BANKERS BANK.....	CD	2.70	07/15/08	NR	11,400,000	11,400,000
BANKERS BANK.....	CD	5.35	07/15/08	NR	49,385,000	49,385,000
BANKERS BANK.....	CD	4.00	07/15/08	NR	12,150,000	12,150,000
BANKERS BANK.....	CD	5.30	08/15/08	NR	18,705,000	18,705,000
BANKERS BANK.....	CD	3.00	08/15/08	NR	23,525,000	23,525,000
BANKERS BANK.....	CD	2.45	08/15/08	NR	22,790,000	22,790,000
BANKERS BANK.....	CD	5.00	09/15/08	NR	2,500,000	2,500,000
BANKERS BANK.....	CD	5.55	09/15/08	NR	1,000,000	1,000,000
BANKERS BANK.....	CD	5.25	09/15/08	NR	4,000,000	4,000,000
BANKERS BANK.....	CD	2.75	09/15/08	NR	10,580,000	10,580,000
BANKERS BANK.....	CD	2.55	09/15/08	NR	23,410,000	23,410,000
BANKERS BANK.....	CD	5.15	10/15/08	NR	8,340,000	8,340,000
BANKERS BANK.....	CD	2.70	10/15/08	NR	16,580,000	16,580,000
BANKERS BANK.....	CD	4.65	11/17/08	NR	46,010,000	46,010,000
BANKERS BANK.....	CD	2.50	11/17/08	NR	45,995,000	45,995,000
BANKERS BANK.....	CD	4.50	12/15/08	NR	10,370,000	10,370,000
BANKERS BANK.....	CD	2.75	12/15/08	NR	15,530,000	15,530,000
BANKERS BANK.....	CD	4.20	01/15/09	NR	2,140,000	2,140,000
BANKERS BANK.....	CD	3.05	02/17/09	NR	27,195,000	27,195,000
BANKERS BANK.....	CD	2.80	03/16/09	NR	37,465,000	37,465,000
BANKERS BANK.....	CD	3.00	04/15/09	NR	15,720,000	15,720,000
BANKERS BANK.....	CD	3.00	05/15/09	NR	39,225,000	39,225,000
BANKERS BANK.....	CD	3.25	06/15/09	NR	54,135,000	54,135,000
BANKERS BANK.....	CD	5.00	11/16/09	NR	100,000	100,000
BANKERS BANK.....	CD	4.50	03/15/10	NR	1,460,000	1,460,000
BANKERS BANK.....	CD	5.70	07/15/10	NR	290,000	290,000
TOTAL CERTIFICATES OF DEPOSIT.....					600,000,000	600,000,000

STATE INVESTMENT FUND AS OF JUNE 30, 2008

MORTGAGED BACKED SECURITIES

SECURITY NAME	TYPE	RATE or YIELD	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
WISC DEPT VETS AFFAIRS.....	VRN	3.47	05/27/09	NR	177,635	177,635
TOTAL MORTGAGE BACKED SECURITIES.....					177,635	177,635
GRAND TOTAL STATE INVESTMENT FUND.....					5,822,441,195	5,822,441,195

STATE LIFE INSURANCE FUND AS OF JUNE 30, 2008

FIXED INCOME

NAME	COUPON RATE	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
ALABAMA PWR CO SR NT SER S.....	5.875	12/01/22	A	609,885	582,750
ALCAN INC NT.....	6.125	12/15/33	BBB	862,330	768,678
ALUMINUM CO AMER BDS SER B.....	6.500	06/15/18	BBB	548,611	496,997
ANHEUSER BUSCH COS INC SR NT.....	6.500	05/01/42	A	550,859	448,287
ASSOC CORP NA BDS.....	6.950	11/01/18	AA	483,183	509,800
BANK AMER CORP SR GLOBAL NT.....	5.125	11/15/14	AA	1,000,467	955,038
BANK AMER N A CHARLOTE N C.....	6.000	10/15/36	AA	507,322	439,828
BEAR STEARNS COS INC NT.....	4.650	07/02/18	BBB	940,815	866,640
BELLSOUTH CORP NT.....	6.875	10/15/31	A	1,163,994	999,306
BHP BILLITON FIN USA LTD GTD.....	4.800	04/15/13	A	501,730	489,699
BOEING CAP CORP SR NT.....	6.100	03/01/11	A	1,000,000	1,043,778
BP CAP MKTS AMER INC GTD NT.....	4.200	06/15/18	AA	458,840	454,295
CANADIAN NATL RY CO DEB.....	6.375	11/15/37	A	509,955	506,301
CATERPILLAR INC SR DLB.....	6.625	07/15/28	A	603,120	600,787
CIGNA CORP NTS.....	8.300	01/15/33	BBB	494,026	543,355
CISCO SYSTEMS INC.....	5.500	02/22/16	A	500,065	505,160
CIT GROUP INC NEW GLOBAL NT.....	5.000	02/01/15	BBB	500,477	380,000
CITGROUP INC NEW GLOBAL SR NT.....	5.000	02/13/14	BBB	500,577	385,000
CITIGROUP INC NTS.....	6.625	01/15/28	AA	1,150,080	942,161
COMCAST CORP NEW NT.....	4.950	06/15/16	BBB	493,197	460,235
CONOCOPHILLIPS NT.....	5.900	10/15/32	A	971,428	989,741
DAIMLERCHRYSLER N A HLDG SR NT.....	6.500	11/15/13	A	511,806	518,460
DEUTSCHE TELECOM INTL FIN BV.....	5.750	03/23/16	BBB	483,218	489,813
DOW CHEM CO NT.....	7.375	11/01/29	A	497,429	485,226
DUKE ENERGY CAROLINAS LLC 1ST.....	6.050	04/15/38	A	498,635	491,155
DUKE ENERGY CAROLINAS LLC NT.....	6.100	06/01/37	A	499,937	475,296
FEDERAL HOME LN MTG CORP.....	4.500	01/15/13	AAA	1,005,969	1,016,158
FEDERAL HOME LN MTG CORP DEBS.....	4.750	11/17/15	AAA	995,451	1,014,823
GENERAL ELEC CAP MTN #TR 00528.....	6.750	03/15/32	AAA	1,042,280	1,008,163
GENERAL MTRS CORP BDS.....	6.750	05/01/28	CCC	911,362	502,910
GNMA POOL #0061680.....	9.000	04/15/11	AAA	3,478	3,569
GNMA POOL #0222010.....	8.000	06/15/17	AAA	4,742	5,147
GOLDMAN SACHS GROUP INC SR NT.....	5.125	01/15/15	AA	490,318	468,063
HSBC HLDGS PLC SUB NT.....	7.350	11/27/32	A	856,279	690,592
INTERNATIONAL BUSINESS MACHS.....	5.875	11/29/32	A	972,405	967,890
JOHNSON & JOHNSON DEB.....	4.950	05/15/33	AAA	964,523	907,056
JP MORGAN CHASE BK N A NEW.....	6.000	07/05/17	A	439,700	439,836
KELLOGG CO DEB SER B.....	7.450	04/01/31	BBB	582,131	566,977
KIMBERLY CLARK CORP NT.....	6.625	08/01/37	A	494,892	526,357
KINDER MORGAN ENERGY PARTNERS.....	6.950	01/15/38	BBB	500,459	491,986
KOHL'S CORP DEB.....	6.000	01/15/33	BBB	543,047	396,349
LEHMAN BROTHERS MTN # TR 00476.....	4.800	03/13/14	A	499,396	449,448
LOWES COMPANIES INC.....	5.500	10/15/35	A	744,839	670,854
LUCENT TECHNOLOGIES BDS.....	6.450	03/15/29	BB	996,281	765,000
MARATHON OIL CORP NT.....	6.800	03/15/32	BBB	1,065,603	1,002,230
MAY DEPT STORES CO SR NT.....	6.650	07/15/24	BBB	553,352	461,317
MERCK & CO INC DEBS.....	6.400	03/01/28	AA	962,497	1,036,344
NORTHERN STS PWR CO MINN SHF 8.....	7.125	07/01/25	A	1,081,114	1,098,280
NORTHRUP GRUMMAN CORP DEB.....	7.750	02/15/31	BBB	581,385	591,500
PACIFIC BELL.....	6.625	10/15/34	A	1,026,107	978,670
PARKER-HANNIFIN MTN # 00005.....	6.550	07/15/18	A	1,000,000	1,068,900
PEPSI BOTTLING GRP INC GTD SR.....	7.000	03/01/29	A	566,200	555,560
PETRO-CANADA.....	7.000	11/15/28	BBB	497,815	495,673
PETRO-CANADA.....	7.875	06/15/26	BBB	495,288	537,378
PHARMACIA CORP DEB.....	6.600	12/01/28	AA	1,071,130	1,048,302
PPG INDUSTRIES INC NTS.....	6.875	02/15/12	A	343,944	370,605
PRAXAIR INC NT.....	3.950	06/01/13	A	499,155	478,591
PROCTER & GAMBLE CO GLOBAL NT.....	6.875	09/15/09	AA	999,272	1,038,388

STATE LIFE INSURANCE FUND AS OF JUNE 30, 2008

FIXED INCOME

NAME	COUPON RATE	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
PROCTER & GAMBLE ESOP DEB SR-A.....	9.360	01/01/21	AA	700,380	875,665
SARA LEE CORP NT.....	6.125	11/01/32	BBB	907,069	729,064
SMALL BUSINESS ADMIN 89-20 B.....	9.850	02/01/09	AAA	181	184
SOUTH CAROLINA ELEC & GAS CO.....	5.800	01/15/33	A	993,111	951,880
SOUTHWEST AIRLS CO NT.....	5.750	12/15/16	BBB	487,133	446,412
TARGET CORP DEB.....	7.000	07/15/31	A	599,619	498,291
TIME WARNER INC BNDS.....	6.625	05/15/29	BBB	346,863	320,318
U S TREASURY BONDS.....	5.250	11/15/28	AAA	2,031,597	2,169,000
U S TREASURY BONDS.....	6.125	11/15/27	AAA	7,837,494	8,967,525
U S TREASURY BONDS.....	6.000	02/15/26	AAA	11,264,176	12,880,559
U S TREASURY BONDS.....	6.250	08/15/23	AAA	5,651,391	6,540,160
U S TREASURY NOTES.....	3.875	05/15/09	AAA	3,512,629	3,546,200
UNILEVER CAP CORP SR NT.....	5.900	11/15/32	A	1,001,855	971,035
VERIZON GLOBAL FDG CORP NT.....	7.750	12/01/30	A	1,048,799	1,062,987
VIRGINIA ELEC & PWR CO SR NT.....	6.350	11/30/37	BBB	498,896	494,724
VODAFONE GROUP PLC.....	4.625	07/15/18	BBB	481,802	445,827
WACHOVIA BK NATL ASSN #SB00005.....	5.600	03/15/16	A	502,212	464,907
WAL MART STORES INC NT.....	5.875	04/05/27	AA	499,123	485,857
WELLS FARGO BK NATL ASSN SUB.....	5.750	05/16/16	AA	493,039	491,205
WEYERHAUSER CO NTS.....	7.375	03/15/32	BBB	539,881	491,421
WISCONSIN ELEC PWR CO DEB.....	5.625	05/15/33	A	837,345	739,158
WYETH SR NT.....	6.500	02/01/34	A	423,383	405,997
ZENECA WILMINGTON INC GTD DEB.....	7.000	11/15/23	A	525,339	542,726
TOTAL FIXED INCOME.....				80,815,717	82,001,804

INJURED PATIENTS AND FAMILIES FUND AS OF JUNE 30, 2008

FIXED INCOME

NAME	COUPON RATE	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
ALCAN INC NT.....	5.200	01/15/14	BBB	4,926,330	4,875,001
ALCOA INC NT.....	5.870	02/23/22	BBB	1,294,628	1,153,334
ALCOA INC NT.....	5.720	02/23/19	BBB	3,840,216	3,481,977
AMERICAN GENL CORP NTS.....	7.500	08/11/10	AA	5,207,178	5,035,271
ANHEUSER BUSCH COS INC DEB.....	4.375	01/15/13	A	5,021,186	4,702,217
AVON PRODS INC NT.....	4.200	07/15/18	A	4,981,376	4,386,177
BANK AMER CORP SR NT.....	6.250	04/15/12	AA	5,076,304	5,153,579
BEAR STEARNS COS INC GLOBAL NT.....	7.625	12/07/09	BBB	4,713,186	4,659,423
BHP FIN USA LTD GTD DEB.....	8.500	12/01/12	A	5,028,750	5,624,291
BOEING CAP CORP SR NT.....	6.100	03/01/11	A	5,000,000	5,218,889
BOTTLING GROUP LLC SR NT.....	4.625	11/15/12	A	4,981,818	4,948,367
BURLINGTON NORTHN SANTA FE NT.....	5.900	07/01/12	BBB	4,984,350	5,144,766
CAMPBELL SOUP CO NT.....	5.000	12/03/12	A	5,045,051	5,031,543
CANADIAN NATL RY CO NT.....	5.850	11/15/17	A	1,495,532	1,523,379
CATERPILLAR FINL SVCS CORP SR.....	4.500	06/15/09	A	5,006,178	5,026,466
CIT GROUP FDG CO CDA SR NT.....	4.650	07/01/10	BBB	2,846,257	2,505,000
CIT GROUP HLDGS INC NT.....	5.875	10/15/08	BBB	4,981,864	4,919,550
CITIGROUP INC GLOBAL SR NT.....	4.700	05/29/15	AA	5,002,058	4,561,581
COMCAST CORP NEW NT.....	5.300	01/15/14	BBB	4,887,411	4,806,822
COUNTRYWIDE FINL CORP MEDIUM.....	5.800	06/07/12	BB	4,992,206	4,700,000
DAIMLER CHRYSLER HLDG GTD NT.....	8.000	06/15/10	A	5,033,856	5,297,178
DEUTSCHE TELEKOM INTL FIN BV.....	8.500	06/15/10	BBB	5,218,993	5,276,378
DOW CHEM CO GLOBAL NT.....	5.750	12/15/08	A	4,986,437	5,037,500
DUKE ENERGY CORP SR NT.....	7.375	03/01/10	A	5,087,948	5,241,302
EXELON GENERATION CO LLC SR NT.....	6.200	10/01/17	BBB	2,993,099	2,941,331
FEDERAL HOME LN BK CONS BD.....	4.875	09/08/17	AAA	4,902,500	5,072,686
FEDERAL HOME LN BK CONS BD.....	5.375	06/13/14	AAA	4,968,890	5,260,455
FEDERAL HOME LN BKS CONS BD.....	5.125	08/14/13	AAA	9,999,502	10,411,943
FEDERAL HOME LN BKS CONS BD.....	4.875	03/12/10	AAA	5,024,428	5,134,676
FEDERAL HOME LN BKS CONS BD.....	3.875	08/22/08	AAA	6,997,417	7,013,300
FEDERAL HOME LN BKS CONS BD.....	4.500	11/15/12	AAA	12,225,350	12,215,922
FEDERAL HOME LN BKS TR 00585.....	4.375	03/17/10	AAA	6,004,866	6,124,933
FEDERAL HOME LN MTG CORP.....	4.500	01/15/13	AAA	4,975,149	5,080,791
FEDERAL HOME LN MTG CORP MTN.....	4.125	09/01/09	AAA	2,988,063	3,039,904
FEDERAL HOME LN MTG CORP REF.....	5.500	08/23/17	AAA	9,992,276	10,556,035
FEDERAL HOME LN MTG NTS.....	4.875	02/17/09	AAA	8,999,725	9,080,370
FEDERAL NATL MTG ASSN DEBS.....	6.000	05/15/11	AAA	7,939,205	8,348,651
FEDERAL NATL MTG ASSN DEBS.....	4.625	06/01/10	AAA	5,003,209	5,118,170
FORD MTR CO DEL DEB.....	6.375	02/01/29	CCC	4,953,244	2,625,000
GENERAL ELEC CAP MTN #TR 00528.....	6.750	03/15/32	AAA	4,952,871	5,040,814
GENERAL ELEC CO NT.....	5.000	02/01/13	AAA	4,990,400	4,991,521
GENERAL MLS INC NT.....	5.700	02/15/17	BBB	3,930,231	3,950,844
GENERAL MTRS CORP DEB.....	7.400	09/01/25	CCC	4,840,482	2,575,000
GEORGIA PWR CO SR NT SER 2007B.....	5.700	06/01/17	A	4,990,103	5,040,517
GMAC SR NT.....	5.850	01/14/09	B	4,962,968	4,747,650
GOLDMAN SACHS GROUP INC.....	5.350	01/15/16	AA	4,884,506	4,694,656
HOME DEPOT INC SR NT.....	5.400	03/01/16	BBB	4,844,042	4,591,468
HSBC FIN CORP NT.....	5.250	01/14/11	AA	4,998,798	4,977,560
IBM CORP DEBS.....	6.500	01/15/28	A	5,110,590	5,180,020
JOHNSON CTLS INC.....	5.500	01/15/16	A	4,889,266	4,884,705
JPMORGAN CHASE & CO GLOBAL SR.....	4.750	03/01/15	AA	4,975,167	4,664,842
KELLOGG CO DEB SER B.....	7.450	04/01/31	BBB	5,777,416	5,669,772
KIMBERLY CLARK CORP BDS.....	6.250	07/15/18	A	9,946,356	10,452,597
KINDER MORGAN INC SR NT.....	6.500	09/01/12	BB	4,135,559	3,973,125
KREDITANSTALT FUR WIEDERAUFBAU.....	4.875	01/17/17	AAA	4,971,423	5,134,800
KROGER CO SR NT.....	6.200	06/15/12	BBB	6,157,842	6,160,390
LEHMAN BROTHERS HLDGS TR 00387.....	6.625	01/18/12	A	4,985,792	4,958,554
LILLY ELI & CO NT.....	5.200	03/15/17	AA	4,996,865	4,971,059

INJURED PATIENTS AND FAMILIES FUND AS OF JUNE 30, 2008

FIXED INCOME

NAME	COUPON	MATURITY	RATING	BOOK VALUE	FAIR
	RATE	DATE		(AMORT COST)	VALUE
LOWES COS INC NT.....	6.100	09/15/17	A	4,996,155	5,058,173
LUCENT TECHNOLOGIES INC DEBS.....	6.500	01/15/28	BB	4,710,748	3,825,000
MAY DEPT STORES CO GUARNT.....	6.700	09/15/28	BBB	5,060,172	4,096,100
MERCK & CO INC DEBS.....	6.400	03/01/28	AA	5,588,767	5,181,717
MERRILL LYNCH & CO INC MEDIUM.....	6.050	08/15/12	A	5,006,300	4,885,751
MOBIL CORP 1996-A.....	6.970	07/02/17	AAA	3,586,961	4,121,454
MORGAN STANLEY NT.....	5.450	01/09/17	A	4,985,874	4,469,482
NORTHERN STS PWR CO MINN SHF 8.....	7.125	07/01/25	A	9,914,399	9,884,520
NSTAR NT.....	8.000	02/15/10	A	10,108,050	10,567,136
PEPSIAMERICAS INC NT.....	4.875	01/15/15	BBB	4,680,557	4,834,808
PHARMACIA CORP DEB.....	6.750	12/15/27	AA	2,990,039	3,234,390
PRAXAIR INC NT.....	3.950	06/01/13	A	4,879,822	4,785,908
PROCTER & GAMBLE CO SR NT.....	4.850	12/15/15	AA	4,963,292	5,036,398
PROV OF BRITISH COLUMBIA.....	5.375	10/29/08	AAA	4,998,630	5,036,600
ROHM & HAAS CO DEB.....	7.850	07/15/29	BBB	5,942,724	5,332,416
SARA LEE CORP NT.....	6.250	09/15/11	BBB	6,291,703	6,131,970
SBC COMMUNICATIONS INC GL NT.....	6.250	03/15/11	A	5,143,735	5,157,043
SOUTH CAROLINA ELEC & GAS CO.....	5.300	05/15/33	A	2,714,639	2,649,379
SOUTH CAROLINA ELEC & GAS CO.....	7.125	06/15/13	A	3,287,185	3,306,090
SOUTHWEST AIRLS CO NT.....	5.750	12/15/16	BBB	4,915,015	4,464,123
SPRINT CAP CORP.....	6.875	11/15/28	BB	5,185,180	4,162,500
TARGET CORP SR NT.....	4.000	06/15/13	A	4,775,942	4,742,646
U S TREASURY BONDS.....	7.500	11/15/16	AAA	11,964,654	13,240,248
U S TREASURY BONDS.....	5.250	11/15/28	AAA	4,784,991	5,422,500
U S TREASURY BONDS.....	6.125	11/15/27	AAA	9,548,710	11,956,700
U S TREASURY BONDS.....	6.250	08/15/23	AAA	9,656,358	11,891,200
U S TREASURY BONDS.....	8.125	08/15/19	AAA	8,269,919	10,691,999
U S TREASURY NOTES.....	4.250	08/15/13	AAA	3,486,957	3,652,005
U S TREASURY NOTES.....	5.000	08/15/11	AAA	14,498,161	14,869,960
U S TREASURY NOTES.....	5.000	02/15/11	AAA	6,873,871	7,075,669
U S TREASURY NOTES.....	4.750	11/15/08	AAA	11,745,618	11,815,128
U S TREASURY NOTES.....	4.000	02/15/15	AAA	10,034,384	10,485,294
U S TREASURY NOTES.....	3.500	12/15/09	AAA	4,396,091	4,470,796
U S TREASURY NOTES.....	4.250	08/15/14	AAA	10,004,970	10,439,500
U S TREASURY NOTES.....	3.625	07/15/09	AAA	4,991,377	5,067,399
U S TREASURY NOTES.....	4.750	05/15/14	AAA	11,387,509	12,111,791
U S TREASURY NOTES.....	3.875	05/15/09	AAA	12,595,689	12,766,321
U S TREASURY NOTES.....	3.000	02/15/09	AAA	3,997,818	4,019,840
U S TREASURY NOTES.....	4.875	08/15/16	AAA	10,171,537	10,718,699
U S TREASURY NOTES.....	4.750	03/31/11	AAA	4,944,989	5,246,300
U S TREASURY NOTES.....	4.000	04/15/10	AAA	10,474,630	10,768,905
UNION ELEC CO SR SECD NT.....	6.400	06/15/17	BBB	4,995,946	5,005,657
UNION PAC CORP NT.....	3.875	02/15/09	BBB	4,998,455	5,011,050
VERIZON GLOBAL FDG CORP NT.....	7.750	12/01/30	A	9,525,785	9,566,881
VODAFONE GROUP PLC.....	5.000	09/15/15	BBB	4,720,160	4,729,343
WACHOVIA BK NATL ASSN #SB00005.....	5.600	03/15/16	A	5,069,965	4,649,072
WAL MART STORES INC NT.....	6.875	08/10/09	AA	4,980,351	5,187,924
WASHINGTON MUT BK MTN #SB00001.....	6.875	06/15/11	BBB	5,103,087	4,350,000
WEYERHAEUSER CO DEB.....	7.125	07/15/23	BBB	4,560,380	4,802,350
ZENECA WILMINGTON INC GTD DEB.....	7.000	11/15/23	A	4,302,596	5,427,260
TOTAL FIXED INCOME.....				633,757,560	639,397,447

INJURED PATIENTS AND FAMILIES FUND AS OF JUNE 30, 2008

STOCK FUNDS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
BGI EQUITY INDEX FUND B LENDABLE NON-ERISA.....	2,206,062	81,981,478	77,605,498
BGI MIDCAP B EQUITY INDEX FUND NON-ERISA.....	328,488	13,513,526	19,239,049
BGI RUSSELL 2000 INDEX FUND B.....	285,795	3,781,869	5,882,392
BGI MSCI WORLD EX - US INDEX FD B.....	1,086,867	10,885,572	19,034,875
TOTAL STOCK FUNDS.....		110,162,445	121,761,814

EDVEST TUITION TRUST FUND AS OF JUNE 30, 2008

FIXED INCOME

NAME	COUPON RATE	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
ALLTEL CORP DEBS.....	7.000	03/15/16	CCC	152,861	151,500
ASSOC CORP NA BDS.....	6.950	11/01/18	AA	102,897	101,960
GENERAL ELEC CAP MTN #TR 00443.....	7.375	01/19/10	AAA	130,653	136,270
GENERAL MTRS CORP DEBS.....	7.700	04/15/16	CCC	104,972	60,750
MAY DEPT STORES NTS.....	7.450	10/15/16	BBB	103,510	93,938
MEAD CORP DEBS.....	7.350	03/01/17	BB	104,462	98,667
ONTARIO HYDRO.....	7.450	03/31/13	AA	103,149	112,062
PHILLIPS PETE CO DEB.....	6.650	07/15/18	A	100,903	108,918
REFCO CPN STRIPS-A PMT ON 2030.....	0.000	07/15/09	AAA	95,208	97,550
REFCO CPN STRIPS-A PMT ON 2030.....	0.000	01/15/19	AAA	303,264	308,400
REFCO CPN STRPS GENERIC INT PM.....	0.000	07/15/11	AAA	86,667	91,630
REFCO FED BK CPN STRPS INT PMT.....	0.000	07/15/13	AAA	79,487	83,880
REFCO STRIP SER A-INT PMT 2030.....	0.000	07/15/10	AAA	90,884	94,840
REFCO STRIP SER-A INT 2030 BD.....	0.000	07/15/12	AAA	417,138	438,450
REFCO STRIPS GENERIC INT PMT.....	0.000	10/15/17	AAA	652,380	662,900
REFCO STRIPS GENERIC INT PMT.....	0.000	10/15/16	AAA	521,217	545,135
REFCO STRIPS GENERIC INT PMT.....	0.000	10/15/08	AAA	1,332,118	1,342,305
REFCO STRIPS GENERIC INT PMT.....	0.000	10/15/10	AAA	358,350	375,256
REFCO STRIPS GENERIC INT PMT.....	0.000	10/15/09	AAA	534,596	552,159
REFCO STRIPS GENERIC INT PMT.....	0.000	04/15/14	AAA	228,017	243,180
REFCO STRIPS GENERIC INT PMT.....	0.000	10/15/12	AAA	384,509	411,683
REFCO STRIPS GENERIC INT PMT.....	0.000	10/15/11	AAA	341,623	364,200
REFCO STRIPS SER A-INT 2019 BD.....	0.000	10/15/13	AAA	402,203	431,184
REFCO STRIPS SER A-INT 2019BD.....	0.000	10/15/14	AAA	631,816	672,775
REFCO STRIPS SER A-INT 2019BD.....	0.000	10/15/18	AAA	372,244	376,200
REFCO STRIPS SER A-INT ON 2030.....	0.000	07/15/08	AAA	99,820	99,930
RESOLUTION FDG CORP FED STRIPS.....	0.000	07/15/17	AAA	66,172	67,180
RESOLUTION FDG CORP FED STRIPS.....	0.000	07/15/15	AAA	72,233	75,870
U S TREASURY NOTES.....	6.500	02/15/10	AAA	149,944	159,615
UNION PACIFIC RAILROAD CERTS.....	6.910	08/27/17	A	61,687	63,851
TOTAL FIXED INCOME.....				8,184,984	8,422,238

HISTORICAL SOCIETY TRUST FUND AS OF JUNE 30, 2008

FIXED INCOME & STOCK FUNDS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
BGI GOV/CORP BOND FD.....	79,987	1,838,082	2,540,369
BGI RUSSELL 3000 INDEX FD B	640,327	6,032,355	8,404,933
TOTAL FIXED INCOME & STOCK FUNDS.....		7,870,437	10,945,302

KEY TO BOND RATINGS

MOODY'S LONG TERM DEBT RATINGS

Aaa

Bonds which are rated 'Aaa' are judged to be of the best quality. They carry the smallest degree of investment risk and are generally referred to as "gilt edged." Interest payments are protected by a large or by an exceptionally stable margin and principal is secure. While the various protective elements are likely to change, such changes as can be visualized are most unlikely to impair the fundamentally strong position of such issues.

Aa

Bonds which are rated 'Aa' are judged to be of high quality by all standards. Together with the Aaa group they comprise what are generally known as high grade bonds. They are rated lower than the best bonds because margins of protection may not be as large as in Aaa securities or fluctuation of protective elements may be of greater amplitude or there may be other elements present which make the long-term risk appear somewhat larger than the Aaa securities.

A

Bonds which are rated 'A' possess many favorable investment attributes and are to be considered as upper-medium-grade obligations. Factors giving security to principal and interest are considered adequate, but elements may be present which suggest a susceptibility to impairment some time in the future.

Baa

Bonds rated 'Baa' are considered as medium-grade obligations (i.e., they are neither highly protected nor poorly secured). Interest payments and principal security appear adequate for the present but certain protective elements may be lacking or may be characteristically unreliable over any great length of time. Such bonds lack outstanding investment characteristics and in fact have speculative characteristics as well.

Ba

Bonds which are rated 'Ba' are judged to have speculative elements; their future cannot be considered as well-assured. Often the protection of interest and principal payments may be very moderate, and thereby not well safeguarded during both good and bad times over the future. Uncertainty of position characterizes bonds in this class.

B

Bonds which are rated 'B' generally lack characteristics of the desirable investment. Assurance of interest and principal payments or of maintenance of other terms of the contract over any long period of time may be small.

Caa

Bonds which are rated 'Caa' are of poor standing. Such issues may be in default or there may be present elements of danger with respect to principal or interest.

Ca

Bonds which are rated 'Ca' represent obligations that are speculative in a high degree. Such issues are often in default or have other marked shortcomings.

C

Bonds which are rated 'C' are the lowest rated class of bonds, and issues so rated can be regarded as having extremely poor prospects of ever attaining any real investment standing.

Issuers rated Prime-1 (or supporting institutions) have a superior ability of repayment of senior short-term debt obligations. Prime-1 repayment ability will often be evidenced by many of the following characteristics:

- Leading market positions in well-established industries.
- High rates of return on funds employed.
- Conservative capitalization structure with moderate reliance on debt and ample asset protection.
- Broad margins in earnings coverage of fixed financial charges and high internal cash generation.
- Well-established access to a range of financial markets and assured sources of alternate liquidity.

Issuers rated Prime-2 (or supporting institutions) have a strong ability for repayment of senior short-term debt obligations. This will normally be evidenced by many of the characteristics cited above but to a lesser degree. Earnings trends and coverage ratios, while sound, may be more subject to variation. Capitalization characteristics, while still appropriate, may be more affected by external conditions. Ample alternate liquidity is maintained.

Issuers rated Prime-3 (or supporting institutions) have an acceptable ability for repayment of senior short-term obligations. The effect of industry characteristics and market compositions may be more pronounced. Variability in earnings and profitability may result in changes in the level of debt protection measurements and may require relatively high financial leverage. Adequate alternate liquidity is maintained.

STANDARD & POOR'S DEBT RATINGS

AAA

Debt rated 'AAA' has the highest rating assigned by Standard & Poor's. Capacity to pay interest and repay principal is extremely strong.

AA

Debt rated 'AA' has a very strong capacity to pay interest and repay principal and differs from the highest rated issues only in a small degree.

A

Debt rated 'A' has a strong capacity to pay interest and repay principal although it is somewhat more susceptible to the adverse effects of changes in circumstances and economic conditions than debt in higher related categories.

BBB

Debt rated 'BBB' is regarded as having an adequate capacity to pay interest and repay principal. Whereas it normally exhibits adequate protection parameters, adverse economic conditions or charging circumstances are more likely to lead to a weakened capacity to pay interest and repay principal for debt in this category than in higher rated categories.

BB

Debt rated 'BB' has less near-term vulnerability to default than other speculative issues. However, it faces major ongoing uncertainties or exposure to adverse business, financial, or economic conditions which could lead to inadequate capacity to meet timely interest and principal payments. The 'BB' rating category is also used for debt subordinated to senior debt that is assigned an actual or implied 'BBB-' rating.

B

Debt rated 'B' has a greater vulnerability to default but currently has the capacity to meet interest payments and principal repayments. Adverse business, financial, or economic conditions will likely impair capacity or willingness to pay interest and repay principal. The 'B' rating category is also used for debt subordinated to senior debt that is assigned an actual or implied 'BB' or 'BB-' rating.

CCC

Debt rated 'CCC' has a currently identifiable vulnerability to default, and is dependent upon favorable business, financial, and economic conditions to meet timely payment of interest and repayment of principal. In the event of adverse business, financial, and economic conditions to meet timely payment of interest and repayment of principal. In the event of adverse business, financial, or economic conditions, it is not likely to have the capacity to pay interest and repay principal. The 'CCC' rating category is also used for debt subordinated to senior debt that is assigned an actual or implied 'B' or 'B-' rating.

CC

The rating 'CC' typically is applied to debt subordinated to senior debt that is assigned an actual or implied 'CCC' rating.

C

The rating 'C' typically is applied to debt subordinated to senior debt which is assigned an actual or implied 'CCC-' debt rating. The 'C' rating may also be used to cover a situation where a bankruptcy petition has been filed, but debt service payments are continued.

CI

The rating 'CI' is reserved for income bonds which no interest is being paid.

D

Debt rated 'D' is in payment default. The 'D' rating category is used when interest payments or principal payments are not made on the date due even if the applicable grace period has not expired, unless Standard & Poor's believes that such payments will be made during such grace period. The 'D' rating also will be used upon the filing of a bankruptcy petition if debt service payments are jeopardized.

Plus (+) or minus (-): The ratings from 'AA' to 'CCC' may

be modified by the addition of a plus or minus sign to show relative standing within the major rating categories.

STANDARD & POOR'S COMMERCIAL PAPER RATINGS

A Standard & Poor's commercial paper rating is a current assessment of the likelihood of timely payment of debt considered short-term in the relevant market.

Ratings are graded into several categories, ranging from 'A-1' for the highest quality obligations to 'D' for the lowest. These categories are as follows:

A-1

This highest category indicates that the degree of safety regarding timely payment is strong. Those issues determined to possess extremely strong characteristics are denoted with a plus sign (+) designation.

A-3

Issues carrying this designation have adequate capacity for timely payment. They are, however, more vulnerable to the adverse effects of changes in circumstances than obligations carrying the higher designations.

B

Issues rated 'B' are regarded as having only speculative capacity for timely payment.

C

This rating is assigned to short-term debt obligations with a doubtful capacity for payment.

D

Debt rated 'D' is in payment default. The 'D' rating category is used when interest payments or principal payments are not made on the date due, even if the applicable grace period has not expired, unless Standard & Poor's believes that such payments will be made during such a grace period.

A commercial paper rating is not a recommendation to purchase, sell, or hold a security inasmuch as it does not comment as to market price or suitability for a particular investor. The ratings are based on current information furnished to Standard & Poor's by the issuer or obtained by Standard & Poor's from other sources it considers reliable. Standard & Poor's does not perform an audit in connection with any rating and may, on occasion, rely on unaudited financial information. The ratings may be changed, suspended, or withdrawn as a result of changes in, or unavailability of, such information, or based on other circumstances.

KEY TO BOND TYPE OF CLASSIFICATION

ABS

Asset Backed Securities - securities collateralized by assets that are not mortgage loans.

AGVN

Agricultural Support Variable Rate Notes - A loan participation where the proceeds are used to provide funding for commodity shipments to LDCs that qualify under the guaranty program of the Commodity Credit Corporation (U.S. Department of

Agriculture). A guarantee by the C.C.C. is backed by the full faith and credit of the United States Government. Interest on the notes is paid semi-annually. Note that SWIB only participates in loans which fund those products of which Wisconsin holds a significant market share.

BA

Bankers' Acceptance - A bankers' acceptance is a credit instrument used to finance both domestic and international self-liquidating transactions. By definition it is ". . . a draft or bill of exchange, whether payable in the United States or abroad and whether payable in dollars or some other money, accepted by a bank or trust company, or a firm, company, or corporation engaged generally in the business of granting Bankers' acceptance credits."

BILL

Bill - A Treasury bill is an obligation of the United States Government to pay the bearer a fixed sum after a specific number of days from the date of issue. These debt instruments are sold by the U.S. Treasury at a discount through competitive bidding, and the return to the investor is the difference between the purchase price and the face or par value.

BOAT

AAA notes which are secured by consumer boat loans and other credit enhancements. The cash flows generated by the underlying assets are used to pay principal and interest to the bondholders.

BOND

Bond - A bond is a creditor instrument, a corporate or governmental obligation to repay the loan at some future maturity date.

CAN AGCY

Canadian Government Agency

CARD

AAA notes which are secured by consumer credit card debt and other credit enhancements. The cash flows generated by the underlying assets are used to pay principal and interest to the bondholders.

CAR

AAA notes which are secured by consumer car loans and other credit enhancements. The cash flows generated by the underlying assets are used to pay principal and interest to the bondholders.

CD

Certificate of Deposit - A negotiable certificate of deposit, or CD, is a marketable receipt for funds deposited in a bank for a specific period at a specific rate of interest. The owner of the CD at the time of its maturity receives both principal and interest, while its readily salable feature enables the original purchaser to retrieve his funds before maturity by selling the instrument to another holder.

CBO

Collateralized Bond Obligation - Notes which are secured by a pool of corporate bonds.

CMO

Collateralized Mortgage Obligation - Bonds which are secured by a pool of residential mortgages or mortgage pass-through

securities. The cash flows generated by the mortgages in the collateral pool are used to pay principal and interest to bondholders.

CP

Commercial Paper - Commercial Paper refers to short-term unsecured promissory notes sold by large businesses at a discount to dealers, institutional investors, and other corporations. Since the notes are unsecured and bear only the name of the borrower, the market has generally been dominated by large corporations with impeccable credit ratings. Notes are issued in multiples of \$1,000, ranging upward to \$5.0 million or more. Maturities may vary from 30 to 270 days. Paper maturing beyond 270 days must be registered with the Securities and Exchange Commission. This requirement excludes the use of maturities greater than 270 days.

CONV

Convertible - Under the terms of the bond indenture, the holder may exchange the bonds for stock of the corporation issuing the bond.

DEB

Debenture - Debentures are unsecured bonds protected only by the general credit of the borrowing company.

DLFP

Dealer Floor Plan - extension of credit to dealers for the financing of inventories and accounts receivable.

DN

Discount Note - Discount Notes are noninterest-bearing money market instruments that are issued at a discount and redeemed at maturity for full face value.

EQTC

Equipment or Collateral Trust - A special type of chattel mortgage is often used to obtain funds to buy machinery and equipment. A bond of this type, in which the items purchased are pledged with a trustee, is called an equipment trust certificate. Stocks or bonds of various other companies that are owned by the corporation desiring to borrow funds are sometimes used as security for a bond issue. The securities are deposited with a trustee who, under the terms of the indenture, can sell them for the benefit of the bondholders in case of default. Such bonds are called collateral trust bonds.

FARM

AAA Notes which are secured by industrial and agricultural loans and other credit enhancements. The cash flows generated by the underlying assets are used to pay principal and interest to the bond holders.

FRN

Floating Rate Note - Interest-bearing debt security, issued both in the U.S. and the Euromarket, on which the interest rate is indexed to a short-term instrument, generally three- or six-month LIBOR or Treasury bills.

GA

Government Agency - Direct obligations of an agency of the federal government.

GOVT

Government - Direct obligations of the federal government.

HMEQ

Home Equity Receivables - AAA notes which are secured by consumer home equity loans and other credit enhancements. The cash flows generated by the underlying assets are used to pay principal and interest to the bondholders.

I/O

Interest Only - Bonds that receive some or all of the interest portion of the underlying collateral and little or no principal. I/O bonds have either a notional or nominal amount of principal.

MBS

Mortgage Backed Security - Bonds backed by an undivided interest in a pool of mortgages or trust deeds. Income from the underlying mortgages is used to pay off the securities.

MPT

Mortgage Pass-Through - A mortgage-backed security for which the payments on the underlying mortgages are passed from the mortgage holder through the servicing agent (who usually keeps a portion as a fee) to the security holder. There are three types of pass-through securities: 1) Straight Pass-Through. The security holder receives principal and interest actually collected by the servicing agent; 2) Modified Pass-Through. The security holder receives interest due, whether or not it has been collected, and principal as collected; and 3) Fully Modified Pass-Through. The security holder receives principal and interest due, whether or not they have been collected.

NOTE

Note - Coupon issues with a relatively short original maturity are often called notes. Treasury notes are coupon securities that have an original maturity of up to 10 years. (Also see "Commercial Paper")

OPTION

Option - A contract in which the seller of the option grants the buyer of the option the right to purchase from, or sell to, the seller a designated instrument at a specified price within a specified period of time.

PC

Participation Certificate - 1) A security representing an undivided interest in a pool of conventional mortgages. Principal and interest payments on the mortgages are passed through to the certificate holders each month.

PRL

A triple-A (AAA) rated U.S. agency, currency hedged security.

REMIC

Real Estate Mortgage Investment Conduit - A mortgage security vehicle that holds commercial or residential mortgages and issues securities representing interests in those mortgages.

REPO

Repurchase Agreement - A repurchase agreement consists of two simultaneous transactions. One is the purchase of securities (collateral) by an investor from a bank or dealer. The

other is the commitment by the bank or dealer to repurchase the securities at the same price at some mutually agreed future date. The collateral most frequently used is Treasury, GNMA or other agency securities, but may include any of the better-known money market instruments.

RV

AAA notes which are secured by consumer recreational vehicle loans and other credit enhancements. The cash flows generated by the underlying assets are used to pay principal and interest to the bondholders.

STRP

Zero Coupon Bond - A Debt obligation issued without coupons at a substantial discount from its maturity value. The interest received by the investor is the difference between the purchase price and the redemption value.

SWAP

Swap - an agreement whereby two parties agree to exchange periodic payments. The dollar amount of the payments is based on a notional principal amount. The dollar amount each counterparty pays to the other is the agreed upon periodic factor multiplied by the notional principal amount. The factor may be based on interest rates, currency, or other economic indicators.

UST

United States Treasury obligation.

VCD

Variable Rate Certificate of Deposit - Major banks have issued variable rate CDs with one year or shorter maturities. The rate, which is adjusted every 30 or 90 days, usually includes a fixed premium over the composite secondary market rate for major bank CDs, as compiled and published by the Federal Reserve Bank of New York.

VRN

See FRN (floating rate note).

V-Bond

A bond whose interest rate is variable and floats to prime.

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