

***State of Wisconsin
Investment Board***
FY 2006 Schedule of Investments

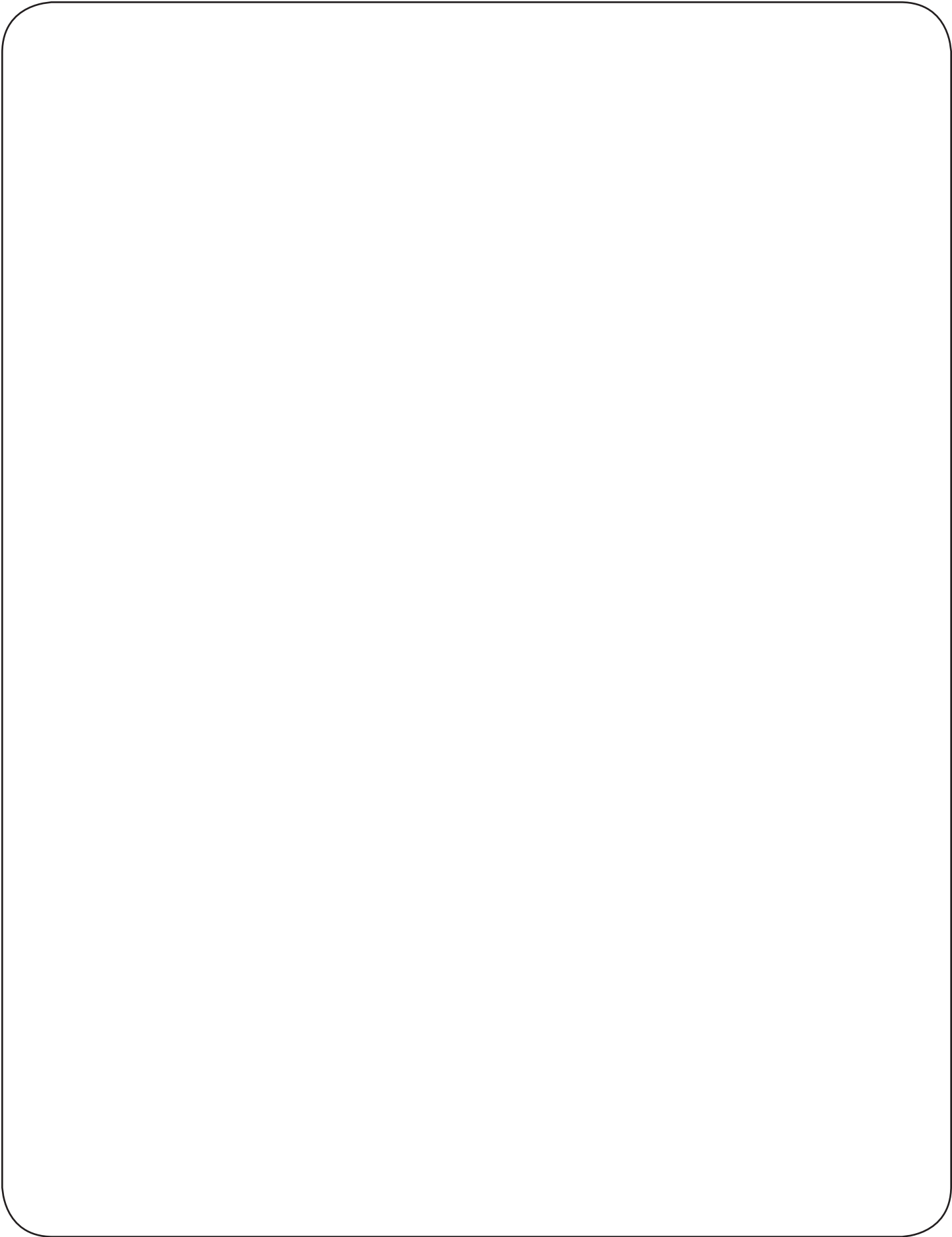


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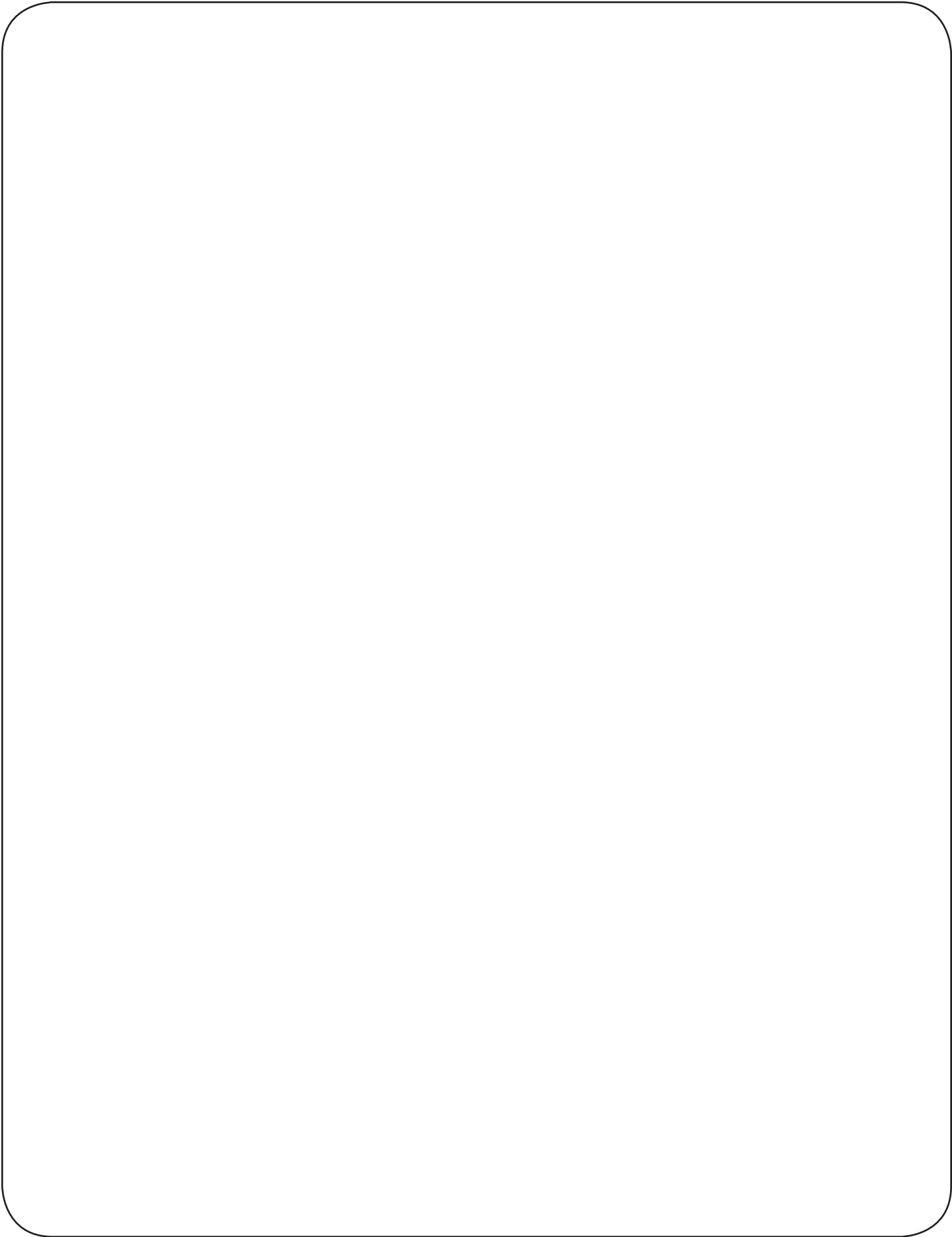
The State of Wisconsin Investment Board (SWIB) is a state agency responsible for investing the assets of the Wisconsin Retirement System (WRS), the State Investment Fund (SIF) and five smaller trust funds established by the State. Investments are made according to the purpose and risk profile of each trust. This document includes a complete listing of the investments as of June 30, 2006. The Annual Report for fiscal year ending June 30, 2006, which provides additional financial information, is available on the Internet or by contacting the Investment Board.

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Schedule of Investments





CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

FIXED INCOME

NAME	COUPON RATE	MATURITY DATE	RATING	COST	FAIR VALUE
3815668 CDA INC SER SUB NT	8.000	9/15/2012	B-	911,556	976,193
AARROWCAST INC SECD NT	10.610	9/30/2007	NR	8,459,421	5,075,653
ABERDEEN EMERGING MKT DEBT LLC	N/A	N/A	C	8,129,895	8,006,923
ABITIBI CONSOLIDATED CO CDA	6.000	6/20/2013	B+	1,803,413	1,518,750
ABITIBI CONSOLIDATED CO CDA	7.750	6/15/2011	B+	641,500	619,313
ABITIBI CONSOLIDATED CO CDA	8.375	4/1/2015	B+	260,844	246,375
ABITIBI-CONSOLIDATED INC	7.500	4/1/2028	B+	2,301,310	1,935,500
ABITIBI-CONSOLIDATED INC	8.550	8/1/2010	B+	557,500	473,750
ABITIBI-CONSOLIDATED INC	8.850	8/1/2030	B+	203,888	173,225
ACCELLENT INC SR SUB NT	10.500	12/1/2013	B-	1,706,017	1,687,125
ACTIVANT SOLUTIONS INC 144A	9.500	5/1/2016	CCC+	275,000	266,063
ADVANCE AGRO PUB CO LTD 144A	11.000	12/19/2012	B-	2,025,605	2,065,375
AES CORP SR NT	7.750	3/1/2014	B	502,500	502,500
AES CORP SR NT	8.875	2/15/2011	B	623,875	603,750
AES CORP SR NT	9.375	9/15/2010	B	787,025	749,000
AES CORP SR NT	9.500	6/1/2009	B	268,125	265,000
AIG SUNAMERICA GLOBAL NT 144A	6.300	5/10/2011	AA+	10,192,400	10,218,700
AIRGAS INC SR SUB NT	9.125	10/1/2011	BB-	1,100,531	1,020,094
AIRPORT CORP NT	7.520	11/18/2013	NR	6,043,582	6,189,292
ALABAMA PWR CO SR NT	5.500	10/15/2017	A	7,281,711	6,655,565
ALABAMA PWR CO SR NT	5.700	2/15/2033	A	4,970,850	4,623,222
ALAMOSA DEL INC SR NT	12.000	7/31/2009	A-	1,489,688	1,726,563
ALBERTSONS INC MTN TR 00074	6.625	6/1/2028	B	1,015,380	973,103
ALBERTSONS INC NT	7.750	6/15/2026	B	1,103,536	1,071,691
ALBERTSONS INC SR DEB	7.450	8/1/2029	B	6,109,311	5,939,294
ALBERTSONS INC SR DEB	8.700	5/1/2030	B	246,695	251,045
ALBERTSONS INC SR NT	8.000	5/1/2031	B	976,847	960,074
ALCAN ALUMINUM LTD	6.250	11/1/2008	BBB+	22,891,708	25,240,000
ALCAN INC NT	5.000	6/1/2015	BBB+	4,965,470	4,613,308
ALCOA INC SR NT	6.000	1/15/2012	A-	10,735,700	10,042,274
ALLEGHENY GENERATING CO DEBS	6.875	9/1/2023	BB-	908,381	869,400
ALLIANT TECH SYSTEMS INC SR	6.750	4/1/2016	B+	1,050,000	1,010,625
ALLIED SEC ESCROW CORP SR SUB	11.375	7/15/2011	CCC+	1,051,750	1,018,500
ALLIED WASTE NORTH AMER INC	9.250	9/1/2012	BB-	1,229,542	1,166,000
ALLIED WASTE NORTH AMER INC SR	7.250	3/15/2015	BB-	450,000	429,750
ALLTEL CORP SR NT	7.875	7/1/2032	A-	12,113,300	11,375,456
AMC ENTMT INC	11.000	2/1/2016	CCC+	835,938	882,750
AMEREN UN ELEC 1ST MTG BD	5.100	10/1/2019	BBB+	4,997,850	4,524,896
AMERICAN AIRLS P/T 02 1 CL G	6.069	3/23/2009	AAA	3,302,099	3,313,227
AMERICAN GREETINGS CORP SR NT	7.375	6/1/2016	BB+	625,000	628,125
AMERICAN INTL GROUP INC 144A	6.250	5/1/2036	AA	4,974,350	4,806,264
AMERICAN PRESIDENT COS LTD SR	8.000	1/15/2024	NR	1,905,000	1,800,000
AMERICAN STORES CO NEW BDS	8.000	6/1/2026	B	492,378	500,011
AMERICAN TOWER CORP SR NT	7.500	5/1/2012	BB-	1,075,250	1,111,000
AMERICAN TOWERS INC SR SUN NT	7.250	12/1/2011	BB-	1,037,500	1,022,500
AMERICAN TV & APPLIANCE OF MAD	8.650	5/10/2009	NR	2,035,695	2,072,724
AMERIPATH INC SR NT	10.500	4/1/2013	B-	943,375	891,438
AMF BOWLING WORLDWIDE INC SR	10.000	3/1/2010	CCC+	850,000	869,125
AMKOR TECHNOLOGY INC SR NT	7.750	5/15/2013	CCC+	885,025	895,950
AMKOR TECHNOLOGY INC SR SUB NT	10.500	5/1/2009	CCC	250,478	279,143
ANHEUSER BUSCH COS INC DEB	4.375	1/15/2013	A+	4,985,200	4,627,386
ANHEUSER BUSCH COS INC NT	5.000	3/1/2019	A+	9,701,000	9,031,385
AOL TIME WARNER INC NT	6.875	5/1/2012	BBB+	5,588,150	5,162,925
APC OPERATING PARTNERSHIP LP	8.000	12/31/2031	NR	1	1
APPLETON PAPERS INC SR NT	8.125	6/15/2011	B+	492,750	479,750
APPLETON PAPERS INC SR SUB NT	9.750	6/15/2014	B	607,750	606,000
APPLIED MATERIALS	7.125	10/15/2017	A-	5,611,257	5,226,550

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

FIXED INCOME

NAME	COUPON RATE	MATURITY DATE	RATING	COST	FAIR VALUE
APPLIED MATLS INC SR NTS	6.750	10/15/2007	A-	4,693,858	5,053,100
AQUA FINANCE INC	15.500	2/1/2010	NR	15,367,835	15,667,835
ARGENTINA (REP OF)	0.000	12/15/2035	NR	2,354,649	3,474,790
ARGENTINA (REP OF)	1.330	12/31/2038	B	3,411,897	3,614,340
ARGENTINA (REP OF)	2.000	9/30/2014	NR	3,252,968	2,998,602
ARGENTINA (REP OF)	3.727	5/27/2049	D	334,946	342,360
ARGENTINA (REP OF)	8.000	10/30/2009	D	292,296	300,360
ARGENTINA (REP OF) BDS	5.830	12/31/2033	AAA	1,860,169	1,541,053
ARGENTINA (REP OF) BDS	7.875	7/29/2005	D	395,488	402,720
ARGENTINA (REP OF) BDS	8.125	10/4/2049	D	361,779	324,042
ARGENTINA (REP OF) BDS EUR1000	8.500	7/30/2010	D	975,975	893,664
ARGENTINA (REP OF) BDS EUR1000	8.500	7/1/2049	D	351,857	342,998
ARGENTINA (REP OF) BDS EUR1000	10.250	1/26/2007	D	407,790	369,530
ARGENTINA (REP OF) EMTN	9.250	7/20/2049	D	1,644,307	1,530,544
ARGENTINA (REP OF) EUR1000	7.000	3/18/2049	NR	221,801	202,998
ARGENTINA (REP OF) ITL(VAR)	4.638	7/8/2005	D	320,175	319,412
ARGENTINA (REP OF) NTS DEM1000	8.000	10/30/2009	D	194,436	177,497
ARGENTINA (REPUBLIC OF)	8.280	12/31/2033	B	4,442,652	4,964,674
ARGENTINA MTN	8.750	2/4/2003	D	499,308	465,748
ARGENTINA REP BDS	8.125	4/21/2008	D	401,787	385,098
ARGENTINA REP BDS	9.000	5/26/2009	D	557,790	535,115
ARGENTINA REP BDS	11.250	4/10/2006	D	1,359,412	1,431,747
ARGENTINA REP GDP LINKED SECS	0.010	12/15/2035	NR	1,940,400	1,744,776
ARGENTINA REPUBLIC OF	12.250	6/19/2018	D	589,047	518,686
ARGO TECH CORP SR NT	9.250	6/1/2011	B	1,074,313	1,055,750
ASIF GLOBAL FING XVIII SR 144A	3.850	11/26/2007	AA+	4,991,000	4,882,000
ASIF GLOBAL FING XXVII 144A	2.380	2/26/2009	AA2	5,995,923	6,079,837
ASSOCIATED MATLS INC SR SUB NT	9.750	4/15/2012	CCC	985,500	895,500
AT&T WIRELESS SVCS INC SR NT	7.875	3/1/2011	A	11,309,450	10,777,919
AT&T WIRELESS SVCS INC SR NT	8.125	5/1/2012	A	4,975,000	5,511,091
ATLANTIC BROADBAND FIN LLC	9.375	1/15/2014	CCC+	833,361	775,500
ATLAS AIR INC 99-1 CL A-2	6.880	1/2/2011	NR	251,201	264,135
ATLAS PIPELINE PARTNERS 144A	8.125	12/15/2015	B+	1,081,500	1,046,063
AURORA HEALTH CARE 02 A	6.990	12/15/2022	NR	10,099,472	10,173,331
AUSTRALIA COMWLTH BDS	4.000	8/20/2015	AAA	336,147	343,699
AUSTRALIA COMWLTH BDS SER 611	5.750	6/15/2011	AAA	302,471	296,726
AUSTRALIA COMWLTH OF BDS	6.750	11/15/2006	AAA	19,634,420	25,336,081
AUSTRIA (REP OF)	4.650	1/15/2018	AAA	2,619,817	2,812,173
AUSTRIA REP BDS	4.000	7/15/2009	AAA	62,873,975	61,873,321
AUSTRIA REP BDS	5.000	1/15/2008	AAA	11,251,170	11,796,393
AUSTRIA REP OF BDS EUR01 SRS 7	5.875	7/15/2006	AAA	34,979,646	43,504,532
AVON PRODS INC NT	4.200	7/15/2018	A	4,974,450	4,145,957
BAKER & TAYLOR ACQ CORP 144A	11.500	7/1/2013	B3	1,075,000	1,075,000
BANCO DE LA NACION ARGENTINA	2.000	2/4/2018	NR	1,777,348	1,760,917
BANK AMER CORP GLOBAL NT	5.250	2/1/2007	AA-	4,982,500	4,987,500
BANK AMER CORP NT	4.750	8/1/2015	AA-	4,953,250	4,603,712
BANK AMER CORP NT	5.375	6/15/2014	AA-	4,866,700	4,844,798
BANK AMER CORP SR NT	3.375	2/17/2009	AA-	4,829,300	4,730,187
BANK AMER CORP SR NT	4.875	9/15/2012	AA-	5,076,947	4,759,296
BANK AMER CORP SR NT	6.250	4/15/2012	AA-	4,988,000	5,114,085
BANK ONE N A MTN # TR 00324	3.700	1/15/2008	AA-	14,966,700	14,577,991
BANK ONE N A MTN # TR00300	5.500	3/26/2007	AA-	10,667,043	9,987,500
BARCLAYS FINANCIAL LLC	4.510	3/23/2009	AA	7,453,889	7,714,852
BARRICK GOLD CORP	7.500	5/1/2007	A-	10,306,780	10,140,500
BASIC ENERGY SVCS INC 144A	7.125	4/15/2016	B1	475,000	441,750
BAXTER INTERNATIONAL INC	5.196	2/16/2008	BAA1	5,022,000	4,956,250
BAYCARE AURORA LLC SR NT	9.870	5/19/2010	NR	20,000,000	21,964,200

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

FIXED INCOME

NAME	COUPON RATE	MATURITY DATE	RATING	COST	FAIR VALUE
BCP CRYSTAL U S HLDGS CORP	9.625	6/15/2014	B	609,690	652,085
BEAR STEARNS COS INC GLOBAL NT	4.500	10/28/2010	A	4,985,350	4,758,019
BELGIUM (KINGDOM OF)	8.000	3/28/2015	AA+	8,364,531	8,390,262
BELGIUM (KINGDOM OF) BDS	4.250	9/28/2013	AA+	19,314,440	23,408,072
BELGIUM (KINGDOM OF) BDS	5.750	9/28/2010	AA+	28,572,713	27,817,451
BELGIUM KINGDOM BDS	3.750	3/28/2009	AA+	4,025,559	3,843,737
BELGIUM KINGDOM BDS	5.750	3/28/2008	AA+	7,255,053	7,253,688
BELGIUM KINGDOM OF	6.250	3/28/2007	AA+	21,293,621	26,108,243
BELLSOUTH CORP NT	5.200	9/15/2014	A	5,024,000	4,654,790
BELLSOUTH CORP NT	6.875	10/15/2031	A	5,565,438	4,957,289
BERKSHIRE HATHAWAY FIN CORP	4.850	1/15/2015	AAA	4,924,450	4,648,971
BERKSHIRE HATHAWAY INC DEL NT	4.750	5/15/2012	AAA	7,172,700	7,105,714
BERRY PLASTICS CORP SR SUB NT	10.750	7/15/2012	B-	832,156	784,813
BGI ALPHA GOVT BOND FUND	N/A	N/A	NR	619,762,511	633,104,711
BGI ALPHACREDIT HIGH YIELD FD	N/A	N/A	NR	178,915,251	242,886,288
BGI ALPHACREDIT INV GRADE FD	N/A	N/A	NR	1,878,701,146	2,109,120,965
BGI GOVT/CORP BD INDEX FD	N/A	N/A	A	114,275,422	114,836,273
BGI INTERMEDIATE CORP BD INDEX	N/A	N/A	A2	1,147,777,473	1,254,136,424
BGI INTERMEDIATE GOVT BOND	N/A	N/A	NR	3,474,875,682	3,527,741,623
BGI LONG CORP BD INDEX FD	N/A	N/A	A2	66,660,806	66,875,488
BGI LONG GOVT BD INDEX FD	N/A	N/A	A2	646,279,081	638,897,387
BGI WGBI INDEX FUND	N/A	N/A	NR	593,102,302	714,918,401
BHP BILLITON FIN USA LTD GTD	5.250	12/15/2015	A+	4,961,250	4,725,862
BHP FIN USA LTD DEB	6.750	11/1/2013	A+	11,746,185	14,540,284
BHP FIN USA LTD GTD DEB	8.500	12/1/2012	A+	4,983,350	5,657,695
BLISS COMMUNICATIONS	9.600	8/20/2009	NR	4,106,211	4,170,391
BLOUNT INC REORGANIZED	8.875	8/1/2012	B	576,125	572,125
BLUE RIDGE PAPER PRODUCTS INC	9.500	12/15/2008	B-	503,750	442,500
BOEING CO NT	5.125	2/15/2013	A	10,111,550	9,638,660
BOISE CASCADE LLC	7.943	10/15/2012	B+	605,000	601,975
BOMBARDIER CAPITAL LTD	6.750	5/14/2009	BB	2,324,806	2,505,632
BOMBARDIER INC NT 144A	6.300	5/1/2014	BB	356,000	348,000
BOMBARDIER INC NT 144A	7.450	5/1/2034	BB	975,500	910,150
BORDEN INC NT	7.875	2/15/2023	B-	5,545,916	4,853,875
BOTTLING GROUP LLC SR NT	4.625	11/15/2012	A+	14,961,025	14,072,406
BOTTLING GROUP LLC SR NT	5.500	4/1/2016	A	4,992,750	4,821,085
BOWATER INC NT	6.500	6/15/2013	B+	5,367,120	4,785,000
BP CDA FIN CO NT	3.625	1/15/2009	AA+	4,991,750	4,786,208
BRAND SERVICES INC	12.000	10/15/2012	CCC+	591,250	565,000
BRAZIL (FED REP OF)	7.875	3/7/2015	BB	356,200	339,723
BRAZIL (FED REPUBLIC OF)	8.750	2/4/2025	BB	9,896,903	9,733,799
BRAZIL (FEDERATIVE REPUBLIC OF)	8.000	1/15/2018	BB	4,524,852	4,462,005
BRAZIL (REF REP OF)	10.500	7/14/2014	BB	5,993,740	5,654,570
BRAZIL (REPUBLIC) BDS	10.125	5/15/2027	BB	850,618	928,575
BRAZIL FED REP \$ GLBL BD	12.250	3/6/2030	BB	1,790,750	1,905,800
BRAZIL FED REP OF BDS	11.000	8/17/2040	BB	6,034,344	6,193,800
BRAZIL FED REP OF BDS	12.500	1/5/2016	BB	17,600,459	17,744,445
BRAZIL FEDERATIVE (REP OF)	8.250	1/20/2034	BB	7,365,382	7,438,808
BRAZIL FEDERATIVE REP BD	8.250	1/20/2034	BB	3,605,551	4,331,250
BUCKEYE TECHNOLOGIES INC SR NT	8.500	10/1/2013	B+	407,000	380,000
BUCKEYE TECHNOLOGIES SUB NTS	8.000	10/15/2010	B	510,000	457,500
BUFFETS INC SR SUB NT	11.250	7/15/2010	CCC	934,000	878,688
BUNDESREPUBLIK DEUTSCHLAND BDS	5.250	1/4/2011	AAA	29,756,651	35,303,279
BURLINGTON NORTHN RR CO 95-A	7.970	1/1/2015	A+	5,679,270	6,445,017
BURLINGTON NORTHN SER 1996-C	6.880	11/25/2009	A+	2,711,235	2,731,054
BURLINGTON NORTHN TR 1997-A	7.420	3/23/2010	A+	4,071,954	4,143,905
CADMUS COMMUNICATIONS CORP SR	8.375	6/15/2014	B	988,219	915,750

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

FIXED INCOME

NAME	COUPON RATE	MATURITY DATE	RATING	COST	FAIR VALUE
CALPINE GENERATING CO LLC	14.120	4/1/2011	D	1,017,563	1,047,500
CAMPBELL SOUP CO NT	5.000	12/3/2012	A	4,991,050	4,752,234
CANADIAN NATIONAL RAILWAY CO	6.375	10/15/2011	A-	5,070,384	4,923,924
CANADIAN NATIONAL RAILWAY CO	6.900	7/15/2028	A-	11,396,375	10,928,929
CANADIAN NATL RY CO DEB	6.200	6/1/2036	A-	4,983,100	4,995,618
CAP GUARD GLOBAL HIGH YIELD	N/A	N/A	NR	300,473,662	389,187,023
CARROLS CORP SR SUB NT	9.000	1/15/2013	B-	174,125	175,438
CASE CORP NT	7.250	1/15/2016	BB-	2,055,000	1,890,000
CATERPILLAR FINL CORP	2.700	7/15/2008	A	4,997,850	4,720,469
CATERPILLAR FINL MTN #TR00789	5.050	12/1/2010	A	4,995,900	4,863,278
CATERPILLAR FINL SVCS CORP SR	4.500	6/15/2009	A	5,031,400	4,837,622
CB RICHARD ELLIS SVCS INC SR	9.750	5/15/2010	BB+	404,719	383,060
CCH I HLDGS LLC / CAP CORP	0.000	1/15/2015	CCC-	590,000	530,000
CCH I HLDGS LLC / CAP CORP	11.750	5/15/2014	CCC-	292,000	252,000
CCH I LLC / CCH I CAP CORP	11.000	10/1/2015	CCC-	2,783,387	2,233,000
CENT BK OF TUNISIA BDS USD1000	7.375	4/25/2012	BBB	2,227,591	2,147,625
CENTERPOINT PPTYS TR SR NT	6.030	6/15/2011	NR	6,000,000	5,967,420
CENTERPOINT PPTYS TR SR NT	6.160	6/15/2013	NR	6,000,000	5,965,500
CENVEO CORP SR SUB NT	7.875	12/1/2013	B-	271,808	268,125
CERRO NEGRO FIN LTD BDS 144A	7.900	12/1/2020	B1	3,711,563	3,797,630
CERRO NEGRO FINL LTD BD 144A	7.000	12/1/2009	NR	437	442
CHAPARRAL ENERGY INC SR 144A	8.500	12/1/2015	B	925,000	920,375
CHAPEL VALLEY HOUSING II LLC	8.790	9/15/2017	NR	2,996,281	3,478,982
CHARTER COMMUNS OPER LLC 144A	8.375	4/30/2014	B-	1,162,438	1,151,438
CHESAPEAKE ENERGY CORP SR NT	6.250	1/15/2018	BB	1,836,125	1,688,125
CHESAPEAKE ENERGY CORP SR NT	6.500	8/15/2017	BB	2,352,938	2,167,188
CHESAPEAKE ENERGY CORP SR NT	6.625	1/15/2016	BB	226,219	209,250
CHESAPEAKE ENERGY CORP SR NT	6.875	11/15/2010	BB	543,659	508,750
CHESAPEAKE ENERGY CORP SR NT	6.875	1/15/2016	BB	2,881,450	2,702,700
CHESAPEAKE ENERGY CORP SR NT	7.625	7/15/2013	BB	540,463	553,438
CHEVRONTEXACO CAP CO GTD NT	3.500	9/17/2007	AA	9,955,300	9,768,957
CHEVRONTEXACO CAP CO SR NT	3.375	2/15/2008	AA	4,995,850	4,840,554
CHILE REP OF BDS	7.125	1/11/2012	BAA1	873,039	834,714
CHOCTAW RESORT DEV ENT 144A	7.250	11/15/2019	BB-	550,000	539,000
CHUMASH CASINO & RESORT 144A	9.520	7/15/2010	BB+	448,000	417,500
CINEMARK INC SR NT	0.000	3/15/2014	B-	986,495	1,104,375
CISCO SYSTEMS INC	5.250	2/22/2011	A+	9,980,900	9,810,509
CIT GROUP INC MTN #SR00074	4.750	12/15/2010	A	4,983,750	4,783,322
CIT GROUP INC NEW SR NT	2.875	9/29/2006	A	9,983,600	9,932,600
CIT GROUP INC NEW SR NT	5.000	11/24/2008	A	4,992,700	4,922,273
CIT GROUP INC NEW SR NT	5.600	4/27/2011	A	9,997,000	9,879,382
CITIBANK NA (NEW YORK)	15.000	7/2/2010	AA1	3,351,747	3,904,692
CITIGROUP INC	5.000	8/2/2019	AA-	2,197,671	2,378,189
CITIGROUP INC	5.500	11/18/2015	AA-	1,249,716	1,288,696
CITIGROUP INC GLOBAL NT	4.250	7/29/2009	AA-	4,986,400	4,805,872
CITIGROUP INC GLOBAL NT	5.125	2/14/2011	AA-	4,998,450	4,882,613
CITIGROUP INC GLOBAL SR NT	5.125	5/5/2014	AA-	6,962,690	6,667,556
CITIGROUP INC NT	6.000	2/21/2012	AA-	5,487,732	5,042,687
CITIGROUP INC NTS	6.625	1/15/2028	AA-	11,992,800	10,265,450
CITIZEN UTILS CO DEL NTS	7.000	11/1/2025	BB+	651,125	591,663
CLEVELAND ELEC ILLUM CO SER D	7.880	11/1/2017	BBB	14,500,000	16,449,651
CMP SUSQUEHANNA CORP SR 144A	9.875	5/15/2014	CCC	1,775,000	1,650,750
COLGATE PALMOLIVE CO MTN	5.980	4/25/2012	AA-	5,006,450	5,068,395
COLLINS & AIKMAN SR SUB NT	9.750	2/15/2010	B-	1,032,485	1,056,188
COLOMBIA (REP OF) BDS	8.125	5/21/2024	BB	941,688	929,625
COLOMBIA (REP OF) BDS USD1000	10.750	1/15/2013	BB	4,652,214	5,017,250
COLOMBIA (REP OF) DEB	10.375	1/28/2033	BB	3,712,395	3,740,413

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NAME	COUPON RATE	MATURITY DATE	RATING	COST	FAIR VALUE
COLOMBIA (REPUBLIC OF)	11.750	3/1/2010	BB	1,776,016	1,619,084
COLOMBIA REP BD	10.375	1/28/2033	BB	1,204,813	1,140,063
COLOMBIA REP BDS	11.750	2/25/2020	BB	1,995,075	2,259,750
COLUMBIA (REPUBLIC OF)	12.000	10/22/2015	BB	2,210,111	1,878,925
COLUMBIA HEALTHCARE CORP DEB	7.500	12/15/2023	BB+	721,020	672,097
COLUMBIA/HCA HEALTH TR 00010	9.000	12/15/2014	BB+	142,336	135,839
COLUMBIA/HCA HEALTH TR 00015	7.580	9/15/2025	BB+	185,309	172,309
COLUMBIA/HCA HEALTH TR 00017	7.750	7/15/2036	BB+	1,932,876	1,811,960
COLUMBIA/HCA HEALTHCARE CORP	7.050	12/1/2027	BB+	1,076,280	1,050,936
COLUMBIA/HCA HEALTHCARE CORP	7.690	6/15/2025	BB+	452,979	425,250
COLUMBIA/HCA HEALTHCARE CORP 3	8.360	4/15/2024	BB+	888,000	800,624
COMCAST CORP NEW GTD NT	6.450	3/15/2037	BBB+	4,969,950	4,686,024
COMCAST CORP NEW NT	5.300	1/15/2014	BBB+	10,109,300	9,384,910
COMCAST CORP NEW NT	5.850	1/15/2010	BBB+	5,091,750	4,990,593
COMCAST CORP NEW NT	6.500	1/15/2015	BBB+	5,555,400	5,039,371
COMMERCIAL CREDIT CO NOTES	6.750	7/1/2007	AA-	10,490,800	10,106,194
COMMERCIAL CREDIT CO NT	6.625	11/15/2006	AA-	9,649,900	10,037,500
COMMONWEALTH EDISON CO 1ST MTG	5.875	2/1/2033	A-	4,978,200	4,609,081
COMMONWEALTH EDISON CO 1ST MTG	6.150	3/15/2012	A-	4,929,460	5,021,260
CONOCO FDG CO NT	6.350	10/15/2011	A-	5,162,750	5,121,183
CONOCO INC SR NTS	6.950	4/15/2029	A-	5,637,584	5,437,026
CONOCOPHILLIPS NT	5.900	10/15/2032	A-	4,971,109	4,796,138
CONSOLIDATED PAPERS INC	6.820	10/31/2007	NR	24,000,000	24,095,760
CONSOLIDATED RAIL 93A SER 93A2	6.860	12/31/2007	A	1,110,092	1,220,189
CONSTELLATION BRANDS SR SUB NT	8.125	1/15/2012	B+	877,625	873,375
CONTINENTAL AIRLS 99-1 CL C	6.954	2/2/2011	BB-	356,108	374,058
CONTINENTAL AIRLS 99-2 CL B	7.566	9/15/2021	BBB-	2,095,388	2,249,251
CONTINENTAL AIRLS P/T 98-1 C	6.541	9/15/2009	B	88,780	88,546
CORPORACION NACIONAL DEL COBRE	5.500	10/15/2013	A	880,549	822,375
CORRECTIONS CORP AMER NEW SR	6.250	3/15/2013	BB-	1,589,844	1,527,500
CORRECTIONS CORP AMER NEW SR	6.750	1/31/2014	BB-	371,625	360,000
COSTA RICA (REP OF) BDS	9.000	3/1/2011	BB	437,500	433,000
COSTA RICA REP NT 144A	6.914	1/31/2008	BB	226,125	227,250
COSTA RICA REP NT 144A	8.050	1/31/2013	BB	381,094	393,750
COSTA RICA REP NT 144A	9.995	8/1/2020	BB	150,000	183,375
COUNTRYWIDE HM LNS MTN TR00279	5.625	5/15/2007	A	4,978,150	4,994,500
COUNTRYWIDE HOME LNS MTN 00255	5.500	8/1/2006	A	10,348,850	10,001,500
COUNTRYWIDE HOME MTN #TR00313	4.000	3/22/2011	A	4,979,450	4,587,903
COX COMMUNICATIONS INC NEW NT	4.625	6/1/2013	BBB-	5,109,800	4,484,488
COX COMMUNICATIONS INC NEW NT	7.125	10/1/2012	BBB-	5,219,150	5,152,963
CROWN CASTLE INTL TL	0.000	6/2/2013	NR	1,750,000	1,756,563
CROWN EUROPEAN HLDGS SA	9.500	3/1/2011	B1	2,281,250	2,200,000
CSC HLDGS INC SR DEB NT	7.625	7/15/2018	B+	3,139,625	3,291,750
CSC HLDGS INC SR DEB NT	7.875	2/15/2018	B+	1,561,250	1,496,250
CSC HLDGS INC SR NT	7.625	4/1/2011	B+	323,375	325,000
CSC HLDGS INC SR NT 144A	7.250	4/15/2012	B+	1,910,750	1,852,813
CSC HLDGS INC SR NT SER B	8.125	7/15/2009	B+	459,000	457,875
CSC HOLDINGS INC SR DEB SER B	8.125	8/15/2009	B+	713,531	712,250
CSK AUTO INC SR SUB NT	7.000	1/15/2014	B-	501,796	500,000
CUMMINS ENGINE CO INC DEBS	7.125	3/1/2028	BBB-	3,472,688	3,446,392
DAIMLERCHRYSLER N A HLDG CORP	4.875	6/15/2010	BBB	4,974,650	4,785,965
DAIMLERCHRYSLER N A HLDG CORP	5.875	3/15/2011	A3	9,985,000	9,836,576
DAIMLERCHRYSLER N A HLDG SR NT	6.500	11/15/2013	BBB	4,998,400	4,994,185
DAIMLERCHRYSLER NA HLDG CORP	4.050	6/4/2008	BBB	7,462,725	7,262,504
DAVE & BUSTERS INC SR NT 144A	11.250	3/15/2014	CCC+	525,000	504,000
DAVITA INC SR SUB NT	7.250	3/15/2015	B	634,219	600,000
DEAN HEALTH SYSTEMS SR SECD NT	9.120	12/16/2014	NR	13,846,154	14,706,692

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DEL LABORATORIES INC SR 144A	10.149	11/1/2011	B-	575,000	589,375
DEL MONTE CORP SR SUB NT	8.625	12/15/2012	B	945,625	875,500
DENMARK KINGDOM OF	6.000	11/15/2011	AAA	3,266,927	3,315,039
DENMARK(KINGDOM) BDS	4.000	11/15/2015	AAA	20,167,167	22,091,499
DEUTSCHE TELEKOM INTL FIN BV	5.250	7/22/2013	A-	4,962,550	4,688,510
DEUTSCHE TELEKOM INTL FIN BV	5.375	3/23/2011	A-	4,970,110	4,854,787
DEX MEDIA EAST LLC/DEX MEDIA	12.125	11/15/2012	B	404,625	364,813
DEX MEDIA INC DISC NT	0.000	11/15/2013	B	802,521	947,813
DEX MEDIA WEST LLC	9.875	8/15/2013	B	878,625	846,409
DIAGEO PLC NT	3.500	11/19/2007	A-	4,947,050	4,857,169
DILLARD DEPT STORES INC NT	6.625	1/15/2018	BB	6,051,875	5,781,250
DILLARDS INC DEB	7.000	12/1/2028	BB	1,168,750	1,106,250
DIRECTV HLDGS LLC / DIRECTV	6.375	6/15/2015	BB-	1,032,875	968,625
DIRECTV HLDGS LLC SR NT	8.375	3/15/2013	BB-	574,560	527,940
DOLE FOOD INC DEB	8.750	7/15/2013	B	932,250	765,000
DOLE FOOD INC SR NT	7.250	6/15/2010	B	353,625	335,625
DOLE FOOD INC SR NT	8.625	5/1/2009	B	135,000	119,375
DOLE FOOD INC SR NT	8.875	3/15/2011	B	348,125	328,125
DOMINICAN REPUBLIC	8.625	4/20/2027	B	2,371,250	2,347,217
DOMINICAN REPUBLIC REG S	9.040	1/23/2018	B	1,647,914	1,584,993
DOMINION RES INC VA NEW SR NT	5.150	7/15/2015	BAA2	4,799,550	4,595,724
DOMINION RES INC VA SER A	8.125	6/15/2010	BBB	5,767,400	5,405,689
DOMTAR INC NT	5.375	12/1/2013	B+	969,219	943,650
DOW CHEM CO NT	6.000	10/1/2012	A-	5,453,600	5,015,336
DOW CHEM CO NT	7.375	11/1/2029	A-	5,898,050	5,555,997
DRESSER RAND GROUP INC	7.375	11/1/2014	B2	784,578	715,295
DRS TECHNOLOGIES INC SR SUB NT	6.875	11/1/2013	B	876,563	818,125
DRS TECHNOLOGIES INC SR SUB NT	7.625	2/1/2018	B	204,750	199,000
DU PONT E I DE NEMOURS & CO NT	4.875	4/30/2014	A	4,644,800	4,655,627
DUKE ENERGY CORP 1ST & REF MTG	5.300	10/1/2015	BBB+	4,806,700	4,757,745
DUKE ENERGY CORP SR NT	4.200	10/1/2008	BBB	5,030,350	4,860,704
DUTCH (GOVT OF)	4.000	1/15/2037	AAA	6,025,095	5,637,793
DUTCH (GOVT OF) BDS	5.000	7/15/2011	AAA	3,943,662	5,997,459
DUTCH (GOVT OF) BDS	5.000	7/15/2012	AAA	13,161,114	13,388,557
DUTCH (GOVT OF) BDS	5.250	7/15/2008	AAA	27,806,856	26,395,351
DUTCH (GOVT OF) BDS	7.500	1/15/2023	AAA	3,486,513	3,712,509
DUTCH GOVT BDS	2.750	1/15/2009	AAA	10,408,870	10,310,467
DYNEGY HLDGS INC SR NT 144A	8.375	5/1/2016	B-	2,410,000	2,373,850
ECHOSTAR DBS CORP SR NT	6.625	10/1/2014	BB-	1,403,438	1,339,500
ECHOSTAR DBS CORP SR NT 144A	7.125	2/1/2016	BB-	743,438	721,875
ECUADOR (REPUBLIC OF)	9.375	12/15/2015	CAA1	2,630,961	2,603,625
ECUADOR REPUBLIC OF	12.000	11/15/2012	CCC+	303,111	342,589
ECUADOR REPUBLIC OF BDS	9.000	8/15/2030	CCC+	9,941,732	10,497,375
EDISON MISSION ENERGY SR 144A	7.750	6/15/2016	B1	3,255,000	3,198,038
EDISON MISSION ENERGY SR NT	7.730	6/15/2009	B+	358,750	353,500
EDUCATION MGMT LLC 144A	8.750	6/1/2014	CCC+	550,000	544,500
EDUCATION MGMT LLC 144A	10.250	6/1/2016	CCC+	550,000	547,250
EL PASO CORP NT	7.875	6/15/2012	B	1,739,813	1,831,500
EL PASO CORP SR DEB 144A	6.375	2/1/2009	B	2,671,188	2,628,188
EL PASO CORP SR DEB 144A	6.950	6/1/2028	B	5,904,494	6,296,588
EL PASO ENERGY MTN #TR 00005	7.750	1/15/2032	B	1,867,500	2,142,250
EL SALVADOR (REP OF NTS USD)	7.750	1/24/2023	BB+	3,155,364	3,083,600
EL SALVADOR (REP OF REGS)	8.250	4/10/2032	BB+	1,697,475	1,641,675
EL SALVADOR (REPUBLIC OF) REGS	7.650	6/15/2035	BB+	6,445,656	6,166,300
ELAN FIN PLC / ELAN FIN CORP	7.750	11/15/2011	B	3,494,538	3,691,075
EMBARQ CORP NT	7.082	6/1/2016	BBB-	449,973	447,199
EMBARQ CORP NT	7.995	6/1/2036	BBB-	624,956	626,928

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EMERSON ELEC CO BD	4.750	10/15/2015	A	4,962,200	4,606,871
EMERSON ELEC CO NT	5.625	11/15/2013	A	5,304,400	4,954,098
EQUISTAR CHEMICALS LP	10.625	5/1/2011	BB-	846,838	832,156
ERAC USA FIN CO GTD NT 144A	7.350	6/15/2008	A-	25,035,900	25,660,000
ETHYL CORP SR NT	8.875	5/1/2010	BB-	762,000	708,750
EURO INV BANK MTN	4.250	12/7/2010	AAA	1,494,881	1,523,445
EUROFIMA	6.250	12/28/2018	AAA	6,116,052	6,135,775
EUROPEAN INVT BK 144A #TR00008	0.000	9/12/2008	AAA	5,100,003	6,322,137
EXCO RES INC SR NT	7.250	1/15/2011	B-	1,589,125	1,536,000
EXTENDICARE HEALTH SVCS INC NT	9.500	7/1/2010	B+	801,125	756,719
FED HOME LOAN MTG	3.220	6/20/2007	AAA	620,151	628,948
FED REPUBLIC OF BRAZIL BDS	11.000	1/11/2012	BB	3,839,197	3,994,875
FEDERAL HOME LN BK CONS BD	4.500	10/14/2008	AAA	9,937,180	9,785,934
FEDERAL HOME LN BKS #TR00716	4.000	3/10/2008	AAA	9,780,280	9,760,444
FEDERAL HOME LN BKS 00204	4.625	2/8/2008	AAA	9,946,120	9,871,016
FEDERAL HOME LN BKS CONS BD	4.125	10/26/2007	AAA	13,561,910	13,579,937
FEDERAL HOME LN BKS CONS BD	4.430	4/7/2008	AAA	9,940,500	9,821,446
FEDERAL HOME LN BKS CONS BD	4.500	9/8/2008	AAA	19,626,200	19,583,114
FEDERAL HOME LN BKS CONS BD	4.500	11/15/2012	AAA	20,179,680	18,972,928
FEDERAL HOME LN BKS CONS BD	4.625	2/18/2011	AAA	9,980,700	9,672,147
FEDERAL HOME LN BKS CONS BD	5.125	6/18/2008	AAA	9,976,500	9,942,304
FEDERAL HOME LN BKS CONS BD	5.250	6/18/2014	AAA	10,378,180	9,852,381
FEDERAL HOME LN BKS CONS BD	5.375	7/17/2009	AAA	19,962,400	19,975,156
FEDERAL HOME LN BKS CONS BD	5.375	5/18/2016	AAA	14,882,250	14,825,616
FEDERAL HOME LN BKS CONS BDS	4.500	5/11/2007	AAA	9,979,700	9,913,090
FEDERAL HOME LN BKS TR 00585	4.375	3/17/2010	AAA	16,217,872	15,451,749
FEDERAL HOME LN MTG CORP	4.500	1/15/2013	AAA	9,938,163	9,455,949
FEDERAL HOME LN MTG CORP	5.250	5/21/2009	AAA	9,998,700	9,949,890
FEDERAL HOME LN MTG CORP DEB	4.625	2/21/2008	AAA	14,982,450	14,803,434
FEDERAL HOME LN MTG CORP DEB	5.000	7/15/2014	AAA	29,971,993	28,102,807
FEDERAL HOME LN MTG CORP DEB	6.250	7/15/2032	AAA	4,605,484	4,361,336
FEDERAL HOME LN MTG CORP DEBS	4.750	1/18/2011	AAA	4,991,700	4,855,885
FEDERAL HOME LN MTG CORP DEBS	4.750	11/17/2015	AAA	14,906,850	14,159,124
FEDERAL HOME LN MTG CORP MTN	3.750	11/15/2006	AAA	29,945,800	29,815,890
FEDERAL HOME LN MTG CORP NTS	5.250	7/18/2011	AAA	24,926,250	24,744,958
FEDERAL HOME LN MTG DEB	4.125	7/12/2010	AAA	39,674,080	38,069,092
FEDERAL HOME LN MTG NTS	5.250	4/18/2016	AAA	9,963,700	9,775,870
FEDERAL HOME LN MTG NTS FED	4.875	2/17/2009	AAA	29,926,800	29,588,517
FEDERAL HOME LN MTG NTS FED	5.125	4/18/2008	AAA	27,995,520	27,844,869
FEDERAL NATL MORTGAGE BDS	2.290	2/19/2009	AAA	5,338,451	5,475,164
FEDERAL NATL MTG ASSN	4.375	9/7/2007	AAA	10,181,712	10,189,807
FEDERAL NATL MTG ASSN	6.000	5/15/2011	AAA	42,080,185	40,849,616
FEDERAL NATL MTG ASSN 00428	4.500	8/4/2008	AAA	9,837,500	9,803,572
FEDERAL NATL MTG ASSN BDS	3.375	12/15/2008	AAA	14,760,000	14,298,701
FEDERAL NATL MTG ASSN CONS BDS	5.375	7/15/2016	AAA	9,997,400	9,871,872
FEDERAL NATL MTG ASSN DEBS	2.625	1/19/2007	AAA	19,905,800	19,686,600
FEDERAL NATL MTG ASSN DEBS	2.875	5/19/2008	AAA	14,410,950	14,306,472
FEDERAL NATL MTG ASSN DEBS	3.250	2/15/2009	AAA	14,918,925	14,211,440
FEDERAL NATL MTG ASSN DEBS	3.830	1/18/2008	AAA	14,670,000	14,624,525
FEDERAL NATL MTG ASSN DEBS	4.250	9/15/2007	AAA	3,386,036	3,326,487
FEDERAL NATL MTG ASSN DEBS	4.250	5/15/2009	AAA	20,906,823	20,351,447
FEDERAL NATL MTG ASSN DEBS	4.500	2/15/2011	AAA	19,908,400	19,211,038
FEDERAL NATL MTG ASSN DEBS	4.875	4/15/2009	AAA	49,828,500	49,290,310
FEDERAL NATL MTG ASSN DEBS	5.125	4/15/2011	AAA	9,948,100	9,849,691
FEDERATED DEPT STORES SR NT	6.625	4/1/2011	BBB	5,372,800	5,116,817
FELCOR LODGING LTD PARTN SR NT	8.500	6/1/2011	B	914,000	901,000
FHLMC POOL #78-1186	3.952	1/1/2034	AAA	2,058,034	2,022,123

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FINLAND (REP OF) BDS	5.750	2/23/2011	AAA	7,583,057	9,910,718
FORD MOTOR CR CO NTS	6.375	11/5/2008	B+	4,537,000	4,676,550
FORD MTR CO DEL DEB	6.375	2/1/2029	B+	3,077,300	2,825,550
FORD MTR CO DEL DEB	6.625	10/1/2028	B+	4,804,394	4,554,000
FORD MTR CO DEL DEBS	8.900	1/15/2032	B+	224,063	199,375
FORD MTR CO DEL GBL LANDMARK	7.450	7/16/2031	B+	3,254,344	2,864,713
FORD MTR CR CO GBL LANDMARK	7.875	6/15/2010	B+	96,500	92,250
FORD MTR CR CO GLOBAL NT	7.000	10/1/2013	B+	2,469,426	2,252,016
FORD MTR CR CO NT	9.473	4/15/2012	BA2	1,100,000	1,116,841
FORD MTR CR CO SR NT	5.700	1/15/2010	B+	3,441,125	3,302,256
FORD MTR CR CO SR NT	6.625	6/16/2008	B+	3,706,750	3,806,840
FRANCE (GOVT OF)	1.000	7/25/2017	AAA	932,049	951,462
FRANCE (GOVT OF)	2.500	7/12/2010	AAA	19,687,611	20,848,523
FRANCE (GOVT OF)	3.500	4/25/2015	AAA	25,596,983	25,450,150
FRANCE (GOVT OF)	3.750	4/25/2021	AAA	9,164,432	9,116,003
FRANCE (GOVT OF)	4.750	4/25/2035	AAA	2,529,637	2,417,618
FRANCE (GOVT OF)	5.000	10/25/2011	AAA	4,959,984	5,120,603
FRANCE (GOVT OF) BDS	5.500	4/25/2029	AAA	35,172,179	35,942,397
FRANCE (GOVT OF) BDS	5.750	10/25/2032	AAA	15,116,607	18,671,013
FRANCE (GOVT OF) BTAN	3.500	7/12/2009	AAA	6,263,224	6,381,542
FRANCE (GOVT OF) OAT	4.000	4/25/2055	AAA	113,328	107,502
FRANCE (GOVT OF) OAT	4.250	4/25/2019	AAA	412,912	412,768
FRANCE (GOVT OF) OAT	5.000	10/25/2016	AAA	9,723,424	15,135,058
FRANCE (GOVT OF) OAT	5.500	4/25/2010	AAA	28,647,154	37,560,275
FRANCE (GOVT OF) OAT BDS	4.000	4/25/2014	AAA	2,918,382	3,004,785
FRANCE GOVT OAT	5.500	4/25/2007	AAA	11,287,277	11,546,302
FRANCE GOVT OF BDS	5.500	10/25/2010	AAA	6,691,427	9,545,019
FRANCE GOVT OF OAT	5.500	10/25/2007	AAA	6,362,761	6,555,626
FRANCE(GOVT OF) BDS	8.500	10/25/2008	AAA	4,677,595	4,242,561
FRANCE(GOVT OF) BDS EUR2000	8.500	4/25/2023	AAA	1,766,006	1,772,789
FRANCE(GOVT OF) IDX LKD BDS	2.250	7/25/2020	AAA	1,279,905	1,268,041
FTD INC SR SUB NT	7.750	2/15/2014	B-	851,000	838,235
GANNETT CO INC NT	6.375	4/1/2012	A	5,120,500	5,068,052
GENERAL AMERN TRANSN CORP 92-1	7.800	2/11/2013	BBB+	10,335,669	11,412,580
GENERAL ELE CAP MTN TR 00520	5.000	2/15/2007	AAA	19,964,200	19,931,200
GENERAL ELEC CAP CORP BDS	6.625	2/4/2010	AAA	7,077,337	6,040,485
GENERAL ELEC CAP MTN # 00709	4.875	10/21/2010	AAA	4,993,850	4,853,553
GENERAL ELEC CAP MTN #TR 00528	6.750	3/15/2032	AAA	11,084,735	10,653,015
GENERAL ELEC CAP MTN #TR 00576	4.250	1/15/2008	AAA	5,143,010	4,900,035
GENERAL ELEC CAP MTN #TR 00646	3.450	7/16/2007	AAA	4,896,850	4,892,454
GENERAL ELEC CAP MTN #TR00482	6.125	2/22/2011	AAA	9,974,900	10,179,001
GENERAL ELEC CAP MTN #TR00619	2.800	1/15/2007	AAA	4,952,450	4,930,450
GENERAL ELEC CAP MTN #TR00685	4.875	3/4/2015	AAA	4,978,100	4,678,584
GENERAL ELEC CAP MTN #TR00699	4.125	9/1/2009	AAA	4,865,800	4,785,519
GENERAL ELEC CAP MTN TR #00610	2.750	9/25/2006	AAA	4,993,900	4,970,160
GENERAL ELEC CO NT	5.000	2/1/2013	AAA	4,981,300	4,783,843
GENERAL ELEC CORP MTN #TR00614	4.250	12/1/2010	AAA	4,974,850	4,724,168
GENERAL MLS INC BD	3.875	11/30/2007	BBB+	4,995,650	4,874,689
GENERAL MLS INC NT	6.000	2/15/2012	BBB+	11,667,623	11,472,123
GENERAL MOTORS ACCEPTANCE CORP	7.500	12/1/2006	BB	826,106	753,580
GENERAL MTRS ACC CP	6.125	3/15/2007	BB	5,567,056	5,114,600
GENERAL MTRS ACCEP CORP GBL NT	6.750	12/1/2014	BB	5,002,950	4,996,675
GENERAL MTRS ACCEP CORP NT	6.125	9/15/2006	BB	4,993,750	4,992,950
GENERAL MTRS ACCEP CORP NT	8.000	11/1/2031	BB	9,485,802	9,424,449
GENERAL MTRS CORP SR DEB	8.250	7/15/2023	B-	347,375	315,000
GENERAL MTRS CORP SR DEB	8.375	7/15/2033	B-	833,958	845,250
GENERAL NUTRITION CTRS	8.625	1/15/2011	B-	480,938	479,750

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GENESIS HEALTHCARE CORP SR SUB	8.000	10/15/2013	B	967,500	941,625
GEORGIA PAC CORP DEB	7.250	6/1/2028	B	689,138	672,600
GEORGIA PAC CORP DEB	7.750	11/15/2029	B	3,109,425	3,001,200
GEORGIA PAC CORP DEBS	7.375	12/1/2025	B	1,327,281	1,294,150
GEORGIA PAC CORP NT	8.875	5/15/2031	B	4,270,092	4,004,875
GEORGIA PAC CORP SR NT	8.000	1/15/2024	B	1,671,794	1,578,150
GERMANY (FED REP)	2.500	9/22/2006	AAA	12,985,147	13,041,961
GERMANY (FED REP) BDS	3.500	10/10/2008	AAA	7,542,198	7,759,623
GERMANY (FED REP) BDS	3.750	7/4/2013	AAA	62,021,998	64,389,490
GERMANY (FED REP) BDS	5.625	1/4/2028	AAA	16,756,196	27,171,185
GERMANY (FED REP) BDS	6.250	1/4/2024	AAA	21,618,953	26,778,617
GERMANY (FED REP) BDS	6.500	7/4/2027	AAA	11,649,271	13,351,154
GERMANY (FED REP) BDS EUR0.01	4.500	8/17/2007	AAA	22,922,814	22,969,249
GERMANY (FED REP) TSY BDS	5.000	7/4/2012	AAA	24,747,850	27,707,869
GERMANY (FED REPUBLIC)	5.250	7/4/2010	AAA	39,957,835	40,540,358
GERMANY (FEDERAL REPUBLIC)	2.250	9/14/2007	AAA	3,228,771	3,442,759
GERMANY (FEDERAL REPUBLIC)	2.750	12/14/2007	AAA	20,283,346	21,530,351
GERMANY (FEDERAL REPUBLIC)	3.500	10/9/2009	AAA	26,749,871	25,408,668
GERMANY (FEDERAL REPUBLIC)	3.750	1/4/2015	AAA	391,099	388,735
GERMANY (FEDERAL REPUBLIC) BD	4.500	8/18/2006	AAA	20,526,808	21,639,591
GERMANY (FEDERAL REPUBLIC) BDS	4.000	2/16/2007	AAA	35,505,184	34,535,053
GERMANY (FEDERAL REPUBLIC) BDS	5.000	7/4/2011	AAA	4,867,155	5,026,735
GERMANY FED REP	4.750	7/4/2034	AAA	23,672,113	23,410,802
GERMANY FED REP BDS	3.750	1/4/2009	AAA	11,476,266	12,043,023
GERMANY FED REP BDS	4.000	7/4/2009	AAA	24,334,106	25,204,094
GERMANY FED REP BDS	4.000	1/4/2037	AAA	3,007,967	2,934,826
GERMANY FED REP BDS	4.500	7/4/2009	AAA	51,974,946	51,093,749
GERMANY FED REP BDS	4.750	7/4/2008	AAA	13,635,184	13,072,112
GERMANY FED REP BDS	5.250	1/4/2008	AAA	21,912,068	21,221,626
GERMANY FEDERAL REPUBLIC BDS	6.000	1/4/2007	AAA	22,274,445	21,607,024
GILLETTE CO SR NT	3.800	9/15/2009	AA-	4,985,150	4,734,646
GILLETTE COMPANY NTS	3.500	10/15/2007	AA-	4,991,450	4,880,960
GLENCORE FDG LLC GTD NT 144A	6.000	4/15/2014	BBB-	2,094,812	1,963,552
GLENDALE WIS CMNTY DEV AUTH	5.500	10/1/2021	AAA	4,037,300	3,951,400
GLOBAL CASH	8.750	3/15/2012	B-	585,000	616,444
GMAC INTL FIN BV	8.000	3/14/2007	BB	79,389	72,266
GMAC NT	6.150	4/5/2007	BB	24,625,000	24,855,250
GMO EMERGING COUNTRY FUND IV	N/A	N/A	NR	382,968,607	399,550,248
GOLDMAN SACHS GROUP INC	5.350	1/15/2016	A+	4,996,550	4,718,404
GOLDMAN SACHS GROUP INC NT	5.000	10/1/2014	A+	5,000,000	4,644,526
GOLDMAN SACHS GROUP INC SUB NT	5.000	1/15/2011	A+	4,989,300	4,834,759
GOLDMAN SACHS GROUP MTN 00206	5.633	7/2/2007	A+	5,000,000	5,007,800
GOLDMAN SACHS GRP	5.125	1/15/2015	A+	4,987,850	4,670,137
GOLDMAN SACHS GRP INC	4.500	6/15/2010	A+	1,995,900	1,910,659
GOODYEAR TIRE & RUBR CO NT	7.857	8/15/2011	B-	2,835,706	2,703,663
GOODYEAR TIRE & RUBR CO NTS	7.000	3/15/2028	B-	860,263	829,500
GOODYEAR TIRE & RUBR CO SR NT	9.000	7/1/2015	B-	1,286,063	1,212,850
GOVERNMENT OF CANADA	3.000	6/1/2007	AAA	10,975,405	10,870,989
GOVERNMENT OF CANADA	3.750	9/1/2011	AAA	8,572,953	8,676,225
GOVERNMENT OF CANADA	4.000	6/1/2016	AAA	5,067,485	5,133,585
GOVERNMENT OF CANADA	4.250	12/1/2026	AAA	465,779	468,305
GOVERNMENT OF CANADA	4.500	9/1/2007	AAA	22,582,127	29,679,110
GOVERNMENT OF CANADA	5.000	6/1/2014	AAA	3,634,355	3,679,784
GOVERNMENT OF CANADA	5.500	6/1/2009	AAA	998,078	1,017,286
GOVERNMENT OF CANADA	5.750	6/1/2029	AAA	14,603,856	16,264,168
GOVERNMENT OF CANADA	6.000	6/1/2011	AAA	26,747,197	29,818,673
GOVERNMENT OF CANADA	8.000	6/1/2023	AAA	1,007,734	997,746

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GRAPHIC PACKAGING INTL INC SR	8.500	8/15/2011	B-	98,000	99,750
GRAPHIC PACKAGING INTL INC SR	9.500	8/15/2013	B-	1,089,500	1,089,000
GREAT LAKES DREDGE&DOCK CORP	7.750	12/15/2013	CCC-	864,300	925,856
GREECE (REP OF) BDS EUR	3.500	4/18/2008	A	10,874,150	12,756,426
GREECE REP BDS	6.500	1/11/2014	A	1,572,471	1,612,034
GREECE REP OF BDS	6.000	5/19/2010	A	15,201,695	24,199,188
GREEN BAY PACKAGING TERM NT	6.250	11/1/2008	NR	4,731,986	4,728,342
GREENWICH CAP COML 02 C1 A1	3.357	1/11/2013	AAA	2,307,273	2,274,346
GSC HLDGS CORP/GAMESTOP INC SR	8.000	10/1/2012	BA3	730,291	740,000
H M PUBG CORP SR DISC NT	0.000	10/15/2013	CCC+	400,188	391,875
HANOVER COMPRESSOR CO GTD SR	9.000	6/1/2014	B	27,250	26,125
HANOVER COMPRESSOR CO SR NT	7.500	4/15/2013	B	1,626,344	1,592,500
HARRY & DAVID OPERATIONS CORP	9.000	3/1/2013	B-	450,000	407,250
HCA INC NT	6.375	1/15/2015	BB+	172,872	162,148
HCA INC NT	7.500	11/6/2033	BB+	335,593	306,157
HELLENIC (REP OF) BDS	5.900	10/22/2022	A	2,891,227	3,098,680
HELLENIC REPUBLIC BDS	3.700	7/20/2015	A	12,417,938	12,519,256
HERBST GAMING INC SR SUB NT	7.000	11/15/2014	B-	839,000	783,750
HERCULES INC JR SUB DEB	6.500	6/30/2029	B1	2,321,313	2,243,194
HERCULES INCORPORATED	6.750	10/15/2029	B+	515,813	496,125
HEXION U S FIN CORP ULC SECD	9.000	7/15/2014	B3	300,000	303,750
HILCORP ENERGY I LP 144A	9.000	6/1/2016	B3	1,670,000	1,682,526
HILTON HOTELS POOL 00 A1 144A	7.055	10/3/2015	AA	3,632,692	3,438,053
HOME DEPOT INC SR NT	4.625	8/15/2010	AA	4,977,000	4,820,899
HOME DEPOT INC SR NT	5.400	3/1/2016	AA	14,926,650	14,379,720
HOST MARRIOTT L P SR NT SER G	9.250	10/1/2007	BB	1,116,250	1,031,250
HOST MARRIOTT L P SR NT SER J	7.125	11/1/2013	BB	551,719	523,031
HOST MARRIOTT LP SR NT	6.375	3/15/2015	BB	438,188	423,000
HOUSEHOLD FIN CORP GLOBAL NT	4.750	7/15/2013	AA-	9,835,100	9,286,013
HOUSEHOLD FIN CORP NT	7.875	3/1/2007	AA-	9,971,900	10,140,600
HOUSING HORIZONS LE CLAIRE	6.890	11/15/2016	NR	2,695,504	2,756,638
HOUSING HORIZONS MAIN LAKE	6.890	11/15/2016	NR	2,456,923	2,512,670
HOUSING HORIZONS NEW GLARUS	6.890	11/15/2016	NR	567,190	580,054
HOVNIANIAN K ENT INC GTD SR NT	6.500	1/15/2014	BB	1,387,450	1,354,500
HOVNIANIAN K ENTERPRISES INC	6.250	1/15/2015	BA1	145,406	144,581
HOVNIANIAN K ENTERPRISES INC	6.250	1/15/2016	BA1	1,537,453	1,453,063
HOVNIANIAN K ENTERPRISES SR NT	6.375	12/15/2014	BB	1,171,692	1,118,640
HSBC BK USA GBL MTN #SR00013	3.875	9/15/2009	AA	14,535,550	14,219,663
HSBC FIN CORP NT	5.000	6/30/2015	AA-	1,932,880	1,844,373
HSBC FIN CORP NT	5.250	1/14/2011	AA-	4,920,800	4,884,037
HSBC FIN CORP NT	5.500	1/19/2016	AA-	4,989,350	4,768,240
HSBC FIN CORP NT	5.700	6/1/2011	AA-	4,995,050	4,966,215
HUGHES NETWORK SYS LLC 144A	9.500	4/15/2014	B-	1,079,063	1,053,500
HUNTSMAN IC1 CHEMS LLC SR SUB	10.125	7/1/2009	B	329,063	329,875
HUNTSMAN INT LLC SR NT	9.875	3/1/2009	B	742,500	702,000
IASIS HEALTHCARE LLC	8.750	6/15/2014	B-	1,107,750	1,029,000
IBM CORP DEBS	6.500	1/15/2028	A+	5,654,950	5,167,168
IMC GLOBAL INC SR NT	10.875	8/1/2013	BB	174,375	166,875
IMCO RECYCLING INC SR SECD NT	10.375	10/15/2010	B+	756,801	783,000
INDONESIA (REP OF)	8.500	10/12/2035	B2	2,260,678	2,162,750
INDONESIA (REP OF)	11.000	12/15/2012	BB+	1,965,370	1,785,317
INDONESIA (REP OF) BDS	6.750	3/10/2014	B+	504,056	506,889
INDONESIA (REP OF) BDS	11.000	10/15/2014	BA2	2,383,605	2,253,963
INDONESIA (REPUBLIC OF)	11.000	11/15/2020	B2	6,744,003	7,154,354
INDONESIA (REPUBLIC OF) REG S	8.500	10/12/2035	B+	857,344	791,250
INDONESIA RECAPITAL BOND	13.450	8/15/2011	NA	3,970,095	4,738,203
INDONESIA REP OF BDS	14.275	12/15/2013	NA	1,525,070	1,805,127

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INDONESIA(REPUB OF)	12.500	3/15/2013	BA2	1,394,391	1,267,292
INERGY LP & INERGY FIN CORP SR	8.250	3/1/2016	B	359,625	353,500
INN OF THE MTN GODS RESORT	12.000	11/15/2010	B	763,508	743,750
INSIGHT MIDWEST LP/INSIGHT CAP	10.500	11/1/2010	B	679,063	651,563
INTELSAT LTD SR NT	6.500	11/1/2013	B	831,250	843,600
INTELSAT LTD SR NT 144A	11.250	6/15/2016	B	1,525,000	1,563,125
INTELSAT SUB HLD CO LTD	9.614	1/15/2012	B2	275,000	277,750
INTELSAT SUBSIDIARY HLDGS CO	8.625	1/15/2015	B+	156,000	150,375
INTERFACE ACE INC SR SUB NT	9.500	2/1/2014	CCC	694,021	722,750
INTERLINE BRANDS INC SR SUB NT	8.125	6/15/2014	B3	620,519	623,438
INTERNATIONAL BUSINESS MACHS	5.875	11/29/2032	A+	9,907,869	9,547,275
INTERNATIONAL PAPER CO BDS	5.375	8/11/2006	BBB	4,888,640	6,402,840
INTERNATIONAL PAPER CO NT	4.000	4/1/2010	BBB	4,674,350	4,677,999
INTERNATIONAL TRUCK & ENGINE	10.450	6/15/2011	NR	10,555,556	10,626,067
INTL BUSINESS MCHN BDS	2.400	9/28/2010	A+	6,496,678	6,328,566
INTREP NATL RADIO SALES	10.000	7/1/2008	CC	36,450	37,800
INVENSYS PLC SR NT 144A	9.875	3/15/2011	B-	392,588	434,000
IPSCO INC SR NT	8.750	6/1/2013	BB+	427,500	402,188
IRELAND (REPUBLIC OF)	4.500	4/18/2020	AAA	4,070,404	4,005,081
IRON MTN INC PA SR SUB NT	6.625	1/1/2016	B	995,000	895,000
IRON MTN INC PA SR SUB NT	7.750	1/15/2015	B	1,225,500	1,146,000
ISLE CAPRI CASINOS INC SR SUB	7.000	3/1/2014	B	1,099,750	1,038,125
ITALY (REP OF) BTP EUR1000	5.000	10/15/2007	AA2	1,282,335	1,302,139
ITALY (REP OF)	2.500	6/15/2008	AA-	4,485,630	4,759,487
ITALY (REP OF)	5.000	2/1/2012	AA-	20,851,153	21,336,677
ITALY (REP OF)	5.250	8/1/2017	AA-	5,925,738	5,525,855
ITALY (REP OF) BTP	4.250	8/1/2014	AA-	1,752,667	1,800,763
ITALY (REP OF) BTP	4.500	2/1/2020	AA-	13,906,081	12,841,482
ITALY (REPUBLIC OF)	4.250	2/1/2015	AA-	14,188,273	14,103,871
ITALY (REPUBLIC OF)	8.750	7/1/2006	AA-	2,570,168	2,832,493
ITALY (REPUBLIC OF) BTP	4.500	3/1/2007	AA-	5,630,595	6,445,355
ITALY (REPUBLIC OF) BTP	6.000	5/1/2031	AA-	10,213,216	10,744,766
ITALY REP BDS	4.500	5/1/2009	AA-	3,068,021	3,216,158
ITALY REP BDS	5.250	11/1/2029	AA-	31,798,618	41,302,315
ITALY REPUBLIC OF BDS	5.250	8/1/2011	AA-	48,814,297	66,387,644
J P MORGAN CHASE & CO NT	3.500	3/15/2009	A+	4,843,600	4,732,214
JAFRA COSMETICS INTL INC	10.750	5/15/2011	B-	688,393	663,878
JANESVILLE SCH APARTMENTS LLC	8.290	10/15/2017	NR	1,987,384	2,237,159
JAPAN	0.500	12/10/2014	AA-	12,251,313	12,531,746
JAPAN	1.300	6/20/2015	AA-	8,921,835	8,339,588
JAPAN	1.400	12/20/2015	AA-	8,351,221	8,380,177
JAPAN	1.900	6/20/2025	AA-	6,914,454	6,721,905
JAPAN	2.000	12/20/2024	AA-	17,521,844	15,816,733
JAPAN	2.000	9/20/2025	AA-	12,498,133	12,563,705
JAPAN	2.100	12/20/2024	AA-	10,174,811	9,927,138
JAPAN (GOVERNMENT OF)	0.100	3/20/2007	A2	32,317,049	32,300,649
JAPAN (GOVERNMENT OF) BDS JPY	1.500	9/20/2015	AA-	17,758,947	17,702,517
JAPAN (GOVT OF)	0.600	3/20/2009	AA-	6,786,803	6,927,175
JAPAN (GOVT OF)	0.600	9/20/2010	AA-	7,735,350	7,826,136
JAPAN (GOVT OF)	0.800	9/20/2010	AA-	22,181,708	22,603,857
JAPAN (GOVT OF)	0.900	6/15/2008	A2	3,593,072	3,593,108
JAPAN (GOVT OF)	1.300	3/20/2015	AA-	26,446,790	26,293,269
JAPAN (GOVT OF)	1.300	6/20/2015	AA-	3,064,911	3,085,647
JAPAN (GOVT OF)	1.500	3/20/2014	AA-	52,865,334	47,167,736
JAPAN (GOVT OF)	2.000	9/20/2025	AA-	2,702,773	2,680,257
JAPAN (GOVT OF)	2.300	6/20/2035	AA-	8,440,061	8,171,773
JAPAN (GOVT OF)	2.500	9/20/2034	AA-	4,185,914	4,363,032

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JAPAN (GOVT OF)	2.500	9/20/2035	AA-	447,743	444,262
JAPAN (GOVT OF) BDS	0.800	12/20/2012	AA-	21,741,611	21,430,598
JAPAN (GOVT OF) BDS	1.100	9/20/2012	AA-	67,380,828	67,947,685
JAPAN (GOVT OF) BDS	1.400	12/20/2022	AA-	6,381,603	5,627,655
JAPAN (GOVT OF) BDS	1.800	6/21/2010	AA-	52,051,050	51,878,579
JAPAN (GOVT OF) BDS	2.000	12/20/2033	AA-	1,196,201	1,094,661
JAPAN (GOVT OF) BDS	2.100	3/20/2026	A2	8,393,183	8,493,198
JAPAN (GOVT OF) BDS JPY (24)	0.300	12/20/2007	AA-	3,389,570	3,156,384
JAPAN (GOVT OF) BDS JPY'20'	0.500	6/20/2007	AA-	30,212,783	29,899,980
JAPAN (GOVT OF) BDS JPY'235'	1.400	12/20/2011	AA-	39,599,765	37,393,018
JAPAN (GOVT OF) NTS JPY50000	0.300	9/20/2007	AA-	339,232	348,458
JAPAN BDS	1.400	6/22/2009	AA-	9,418,262	8,844,683
JAPAN BDS	2.100	9/20/2024	AA-	8,306,047	7,469,547
JAPAN BDS '207'	0.900	12/22/2008	AA-	52,406,779	49,421,219
JAPAN GOVERNMENT OF	1.300	6/20/2011	AA-	38,376,896	38,389,740
JAPAN GOVERNMENT OF	1.900	3/22/2021	AA-	12,849,559	13,559,865
JAPAN GOVERNMENT OF BDS	1.900	12/20/2010	AA-	3,492,774	3,587,596
JAPAN GOVT BDS	1.800	12/20/2010	AA-	57,965,741	58,059,045
JAPAN GOVT BDS SER 42	2.600	3/20/2019	AA-	4,752,890	4,417,932
JAPAN GOVT CNV BDS	1.500	3/20/2019	AA-	2,273,359	2,454,087
JAPAN GOVT OF CNV BDS	2.500	12/21/2020	AA-	6,156,106	6,130,186
JAPAN(GOVT OF)	0.700	3/20/2013	AA-	15,690,782	14,378,274
JAPAN(GOVT OF)	1.900	9/20/2023	AA-	2,887,484	2,726,158
JAPAN(GOVT OF) BDS	0.700	3/20/2009	AA-	25,496,844	26,046,187
JEAN COUTU GROUP PJC INC SR NT	7.625	8/1/2012	B-	750,000	727,500
JEAN COUTU GROUP PJS INC SR	8.500	8/1/2014	B-	373,750	368,000
JEFFERSON SMURFIT CORP US SR	8.250	10/1/2012	CCC+	7,596	8,438
JOHNSON & JOHNSON DEB	4.950	5/15/2033	AAA	4,997,750	4,427,058
JOHNSON BANK SUB NT	7.120	3/1/2021	NR	5,000,000	4,703,550
JOHNSON BANK SUB NT	7.240	3/1/2021	NR	10,000,000	9,512,400
JOHNSON BANK SUB NT	7.290	3/1/2021	NR	5,000,000	4,777,000
JOHNSON BANK SUB NT	7.460	3/1/2021	NR	5,000,000	4,890,951
JOHNSON CTLS INC NT	5.250	1/15/2011	A-	4,999,350	4,868,465
JOHNSON OUTDOORS INC SR NT	7.820	12/13/2008	NR	9,000,000	9,093,150
JP MORGAN CHASE & CO	5.600	6/1/2011	A+	4,997,900	4,963,780
JP MORGAN CHASE & CO SR NT	4.600	1/17/2011	A+	4,995,150	4,771,081
JP MORGAN CHASE BK	0.000	3/28/2011	AA3	2,034,013	2,009,473
JP MORGAN CHASE LONDON	0.000	10/21/2010	AA-	343,730	409,421
K N ENERGY INC DEBS	6.670	11/1/2027	BBB	318,375	315,994
KB HOME SR NT	7.250	6/15/2018	BB+	7,178,472	6,716,232
KELLOGG CO NT SER B	6.600	4/1/2011	BBB+	16,017,072	15,472,278
KERZNER INTL LTD SR SUB NT	6.750	10/1/2015	B	797,000	835,000
KEYSTONE AUTO OPERATIONS INC	9.750	11/1/2013	B-	759,625	661,500
KFW INTL FIN INC GTD GLOBAL NT	4.750	1/24/2007	AAA	9,995,200	9,953,900
KI HLDGS INC SR DISC NT	0.000	11/15/2014	B-	204,875	196,625
KIMBERLY CLARK CORP BD	5.625	2/15/2012	AA-	9,914,600	9,959,630
KINDER MORGAN ENERGY PARTNERS	5.800	3/15/2035	BBB+	942,570	962,939
KINDER MORGAN ENERGY SR NT	5.000	12/15/2013	BBB+	9,963,300	9,158,471
KINDER MORGAN FIN CORP ULC	5.700	1/5/2016	BAA2	724,494	717,548
KINDER MORGAN FIN CORP ULC	6.400	1/5/2036	BBB	4,541,904	4,430,125
KINDER MORGAN INC REORGANIZED	5.150	3/1/2015	BBB	356,694	357,608
KINDER MORGAN INC SR NT	6.500	9/1/2012	BBB	10,170,900	9,446,991
KOHL'S CORP NT	6.300	3/1/2011	BBB+	5,613,000	5,090,494
KOPPERS INC PA SR SECD NT	9.875	10/15/2013	B	914,080	870,870
KREDITANST FUR WIE MTN GBP1000	4.750	12/7/2010	AAA	5,138,830	5,255,752
KREDITANSTALT FUR WIEDERAUFBAU	4.250	6/15/2010	AAA	9,968,000	9,595,071
KROGER CO NT	5.500	2/1/2013	BBB-	5,091,900	4,771,727

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KROGER CO NT	6.750	4/15/2012	BBB-	10,828,050	10,205,278
L 3 COMMUNICATIONS CORP SR SUB	7.625	6/15/2012	BB+	423,625	406,000
LAKESIDE FOODS INC	6.610	2/1/2016	NR	17,000,000	17,000,000
LAMAR MEDIA CORP SR SUB NT	6.625	8/15/2015	B	1,129,625	1,040,625
LANDWIRTSCHAFTLICHE RENTENBANK	5.750	1/21/2015	AAA	8,798,328	8,856,930
LANG INVESTMENTS LTD	8.520	6/20/2014	NR	10,583,605	11,115,114
LEGG MASON MTG 02 CTL 1 KOHLS	7.330	2/1/2023	NR	3,235,679	3,427,102
LEHMAN BROS HLDGS INC NT	3.500	8/7/2008	A+	4,978,050	4,792,530
LEHMAN BROTHERS HLDGS TR 00387	6.625	1/18/2012	A+	10,806,263	10,334,214
LEHMAN BROTHERS MTN #TR00522	3.950	11/10/2009	A+	4,989,750	4,738,539
LEINER HEALTH PRODS INC SR SUB	11.000	6/1/2012	CCC	498,094	496,781
LEVEL 3 FINANCING INC 144A	12.250	3/15/2013	CAA1	555,423	557,813
LEVEL 3 FING INC GTD NT	10.750	10/15/2011	CCC-	470,250	462,375
LEVI STRAUSS & CO NEW SR NT	9.750	1/15/2015	B-	965,344	950,000
LEVI STRAUSS & CO NEW SR NT	12.250	12/15/2012	B-	543,858	580,125
LILLY ELI & CO	7.125	6/1/2025	AA	5,973,172	5,572,623
LLOYDS TSB BANK PLC	6.625	3/30/2015	AA-	2,298,601	2,348,409
LOCKHEED MARTIN CO GTD	7.750	5/1/2026	BBB+	6,061,284	5,785,143
LODGENET ENTMT CORP SR SUB NT	9.500	6/15/2013	B-	1,088,813	1,038,375
LOWES COMPANIES INC	5.500	10/15/2035	A+	4,958,500	4,563,222
LPG INTL INC GTD NT	7.250	12/20/2015	BB+	1,412,175	1,315,600
LUCENT TECHNOLOGIES BDS	6.450	3/15/2029	B	7,954,176	8,457,500
LYONDELL CHEMICAL CO SR NT	11.125	7/15/2012	BB-	887,625	868,000
M & MARSHALL MTN # TR 00014	3.800	2/8/2008	A+	4,997,300	4,858,961
MAGNUM HUNTER RES INC SR NT	9.600	3/15/2012	BB-	1,030,758	962,325
MALAYSIA BDS	3.756	4/28/2011	A3	13,792,854	13,323,445
MALAYSIA BDS	7.500	7/15/2011	A-	346,722	320,130
MARCUS CORPORATION SER D	7.980	4/1/2012	NR	18,000,000	18,395,280
MASCO CORP NT	4.625	8/15/2007	BBB+	3,980,320	3,939,399
MASSEY ENERGY CO SR NT	6.625	11/15/2010	BB-	1,067,500	1,034,250
MAY DEPT STORES CO NT	3.950	7/15/2007	BBB	4,967,310	4,909,255
MBNA AMER-EURO NO7 NTS EUR1000	5.450	4/19/2011	AAA	2,586,075	3,873,359
MBNA AMERICA BANK N A Y	4.625	8/3/2009	AA	4,901,450	4,854,916
MEDIACOM BROADBAND LLC/CRP	8.500	10/15/2015	B	165,156	168,000
MEDIACOM LLC/MEDIACOM CAP	9.500	1/15/2013	B	1,244,875	1,194,000
MELLON FDG CORP SR NT	4.875	6/15/2007	A+	4,990,300	4,962,345
MERCK	5.950	12/1/2028	AA-	10,512,612	9,393,005
MERCK & CO INC GLOBAL NT	5.250	7/1/2006	AA-	14,939,550	15,000,000
MERRILL LYNCH & CO MTN TR00453	5.000	1/15/2015	A+	4,711,750	4,657,400
MEXICAN FIXED RATE	8.000	12/7/2023	BAA1	6,286,068	6,000,806
MEXICO (UNITED MEXICAN STATES)	0.010	6/30/2007	BAA1	0	91,425
MEXICO (UNITED MEXICAN STATES)	5.625	1/15/2017	BAA1	5,964,305	5,604,730
MEXICO (UNITED MEXICAN STATES)	8.300	8/15/2031	BBB	8,633,505	8,347,550
MEXICO (UNITED MEXICAN STATES)	11.375	9/15/2016	BBB	2,149,762	2,002,313
MEXICO (UTD MEX ST)	5.500	2/17/2020	BBB	423,527	396,733
MEXICO (UTD MEX ST) BDS	9.000	12/20/2012	A	8,643,696	9,452,747
MEXICO (UTD MEX ST) BDS	9.500	12/18/2014	A	1,427,899	1,399,795
MEXICO (UTD MEX ST) EMTN	5.375	6/10/2013	BBB	1,325,731	1,258,192
MEXICO (UTD MEX ST) MTN	5.875	1/15/2014	BBB	3,760,151	3,566,874
MEXICO (UTD MEX ST) MTN	8.000	9/24/2022	BBB	635,553	613,250
MEXICO (UTD MEX ST) NTS	6.625	3/3/2015	BBB	3,942,484	3,790,091
MEXICO (UTD MEX ST) NTS	7.500	4/8/2033	BBB	2,170,076	2,272,980
MEXICO GOVERNMENT OF BDS	8.125	12/30/2019	BBB	2,149,200	2,029,500
MEXICO UTD MEX ST	8.000	12/19/2013	A	33,900,754	33,725,642
MEXICO(UNITED MEXICAN STATES)	6.375	1/16/2013	BBB	1,979,945	1,863,642
MEYER FRED INC DEL NEW NTS	7.450	3/1/2008	BBB-	5,742,050	5,124,473
MGM MIRAGE SR NT	6.625	7/15/2015	BB	486,875	466,250

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MGM MIRAGE SR SUB NTS	8.375	2/1/2011	B+	313,125	307,500
MILLENNIUM AMER INC SR NT	9.250	6/15/2008	B+	1,098,542	1,025,000
MIRAGE RESORTS INC DEBS	7.250	8/1/2017	BB	807,938	742,063
MIRANT AMERICAS GENERATION SR	8.500	10/1/2021	B-	1,238,563	1,148,438
MIRANT NORTH AMER LLC 144A	7.375	12/31/2013	B-	654,500	627,250
MOBIL CORP 1996-A	6.970	7/2/2017	AAA	13,841,778	14,567,087
MOBIL CORP TR PASSTHRU TR 97-C	6.690	1/2/2018	AAA	11,887,858	12,419,246
MODINE MFG CO SR NT DUE 2015	4.910	9/29/2015	NR	5,001,807	4,605,450
MOHEGAN TRIBAL GAMING	7.125	8/15/2014	B+	1,040,938	967,500
MORGAN STANLEY GLOBAL NT	5.300	3/1/2013	A+	5,386,100	4,812,634
MORGAN STANLEY NT	5.050	1/21/2011	A+	4,931,550	4,843,848
MORGAN STANLEY NT	5.375	10/15/2015	A+	4,918,500	4,732,296
MORGAN STANLEY NT	5.800	4/1/2007	A+	5,250,500	5,002,665
MOTOROLA INC NTS	7.625	11/15/2010	A-	1,806,145	1,703,105
MOTOROLA INC SR NT	4.608	11/16/2007	BBB	10,129,150	9,856,200
MUELLER HLDGS N A INC SR DISC	0.000	4/15/2014	B	759,344	987,000
MUZAK LLC/MUZAK FIN CORP SR NT	10.000	2/15/2009	CCC-	752,750	588,000
NALCO CO SR SUB NT	8.875	11/15/2013	B-	1,610,588	1,536,438
NATIONAL GUARDIAN LIFE	9.320	12/15/2020	NR	28,000,000	31,484,880
NATIONAL GUARDIAN LIFE INS CO	8.290	9/15/2023	NR	15,000,000	15,979,350
NATIONAL MENTOR HLDGS INC 144A	11.250	7/1/2014	CCC+	2,400,000	2,442,000
NATIONAL RURAL UTILS	6.550	11/1/2018	A+	5,389,555	5,210,150
NATIONAL RURAL UTILS CORP FIN	3.250	10/1/2007	A+	4,975,300	4,856,250
NATIONAL RURAL UTILS CORP FIN	4.750	3/1/2014	A+	9,644,500	9,293,248
NEIMAN MARCUS GROUP INC 144A	10.375	10/15/2015	B-	695,438	717,188
NELLS AF S A R L SR NT 144A	8.375	8/15/2015	B-	1,077,313	1,033,344
NEW SOUTH WALES TREASURY CORP	7.000	12/1/2010	AAA	35,900,398	34,941,898
NEW VULCAN COAL HLD	24.000	1/31/2006	NR	546,288	546,288
NEW ZEALAND GOVT	6.000	4/15/2015	AAA	17,042,065	14,982,336
NEW ZEALAND GOVT BDS	6.000	11/15/2011	AAA	8,055,733	9,161,805
NEWARK GROUP INC SR SUB NT	9.750	3/15/2014	B-	1,132,500	1,063,750
NEXTEL COMMUNICATIONS INC SR	6.875	10/31/2013	A-	2,100,000	2,030,680
NEXTEL COMMUNICATIONS INC SR	7.375	8/1/2015	A-	965,475	930,744
NGC CORP CAP TR I SER B	8.316	6/1/2027	CCC	402,750	384,750
NGC CORP SR DEB	7.625	10/15/2026	B-	598,056	616,875
NGC CORP SR DEBS	7.125	5/15/2018	B-	1,761,645	1,837,500
NORCRAFT COS LP	9.000	11/1/2011	B-	856,000	814,000
NORDIC TEL CO HLDG APS SR 144A	8.875	5/1/2016	B	525,000	539,438
NORFOLK SOUTHN CORP NT	5.257	9/17/2014	BBB+	10,147,100	9,611,466
NORFOLK SOUTHN CORP SR NT	6.750	2/15/2011	BBB+	11,147,520	10,388,217
NORTEK INC SR SUB NT	8.500	9/1/2014	CCC+	450,000	435,375
NORTEL NETWORKS 144A	10.125	7/15/2013	B3	1,275,000	1,297,313
NORTEL NETWORKS LTD SR NT 144A	10.750	7/15/2016	B3	700,000	712,250
NORTH AMERN ENERGY	8.750	12/1/2011	CCC	843,705	870,720
NORTHERN STS PWR CO MINN 1ST	6.250	6/1/2036	A2	4,982,450	4,962,085
NORTHERN TELECOM CAP CORP	7.875	6/15/2026	B-	768,825	627,300
NORTHERN TELECOM LTD NT	6.875	9/1/2023	B-	451,250	400,000
NORTHRUP GRUMMAN CORP DEB	7.750	2/15/2031	BBB+	11,989,100	11,708,308
NORWAY KINGDOM OF BDS	6.000	5/16/2011	AAA	6,625,947	6,331,463
NOVA CHEMICALS CORP SR NT	6.500	1/15/2012	BB-	1,672,781	1,587,000
NOVELS INC SR NT 144A	7.750	2/15/2015	B	1,022,219	960,000
NPC INTL INC SR SUB NT 144A	9.500	5/1/2014	B-	350,000	338,625
NPI MERGER CORP SR NT 144A	9.230	10/15/2013	CCC	175,000	178,281
NPI MERGER CORP SR SUB NT 144A	10.750	4/5/2014	CCC	430,000	437,219
NRG ENERGY INC SR NT	7.250	2/1/2014	B-	275,000	268,125
NRG ENERGY INC SR NT	7.375	2/1/2016	B-	2,947,213	2,832,375
NSTAR NT	8.000	2/15/2010	A	9,955,683	10,742,632

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NTK HLDGS INC	0.000	3/1/2014	CCC+	635,563	669,469
NTL CABLE	9.750	4/15/2014	B-	3,744,884	3,810,073
NTL CABLE PLC SR NT	8.750	4/15/2014	B-	494,250	471,438
OLIVETTI FINANCE NV	7.250	4/24/2012	BBB+	1,216,389	1,715,928
OM GROUP INC SR SUB NT	9.250	12/15/2011	B-	525,500	515,000
OMEGA HEALTHCARE INVS INC	7.000	1/15/2016	BA3	947,625	904,875
ONTARIO (PROVINCE OF)	6.250	6/16/2015	AA2	7,772,674	6,544,999
ONTARIO HYDRO	6.100	1/30/2008	AA	10,431,500	10,074,732
OPEN INC CONVERTIBLE NOTE	12.000	9/30/2006	NR	750,000	750,000
OPGEN INC PROM NT	8.000	9/30/2006	NR	111,087	111,087
OVERSEAS SHIPHOLDING GRP INC	7.500	2/15/2024	BB+	4,000,000	3,810,000
OWENS BROCKWAY GLASS CONTAINER	6.750	12/1/2014	B	657,813	649,250
OWENS BROCKWAY GLASS CONTAINER	8.250	5/15/2013	B	126,875	125,313
OWENS ILL INC SR DEB	7.500	5/15/2010	B	3,380,625	3,176,875
PACIFIC BELL	6.625	10/15/2034	A	5,157,848	4,742,699
PACKAGING DYNAMICS FIN 144A	10.000	5/1/2016	B-	550,000	550,000
PANAMA	6.700	1/26/2036	BB	565,500	548,274
PANAMA (REPUBLIC OF)	7.125	1/29/2026	BA1	217,030	212,619
PANAMA (REPUBLIC OF)	7.250	3/15/2015	BB	1,539,166	1,567,438
PANAMA REP BDS	9.375	4/1/2029	BB	1,490,005	1,460,388
PANAMA REP OF BDS	8.875	9/30/2027	BB	514,325	533,663
PANAMA(REPUBLIC OF) BDS	5.563	7/17/2014	BB	2,617,877	2,945,111
PANAMSAT CORP NEW DEB	6.875	1/15/2028	BB	1,014,000	1,056,000
PARK PL ENTMT CORP SR SUB NT	8.125	5/15/2011	BB+	1,744,875	1,633,313
PECOM ENERGIA S A NT 144A	8.125	7/15/2010	B	345,000	348,450
PEMEX PROJECT FDG	6.375	8/5/2016	BBB	85,385	94,245
PEMEX PROJECT FUNDING MASTER	9.500	9/15/2027	BBB	5,074,915	5,315,054
PENN NATL GAMING INC SR SUB NT	6.750	3/1/2015	B+	1,066,000	1,002,438
PEOPLES REP OF CHINA	4.750	10/29/2013	A-	3,481,485	3,347,054
PEPCO HLDGS INC NT	5.500	8/15/2007	BBB	3,995,200	3,998,738
PEPSIAMERICAS INC NT	5.625	5/31/2011	A	4,979,500	4,956,636
PERU (REP OF)	9.875	2/6/2015	BB	1,620,459	1,617,960
PERU (REP OF) GTD DEB USD	9.125	2/21/2012	BB	1,102,369	1,074,938
PERU (REPUBLIC)	8.200	8/12/2026	NR	3,518,868	3,491,450
PERU REP GBL NT	7.350	7/21/2025	BB	4,163,544	4,032,000
PERU REP NTS REGS	5.000	3/7/2017	BB	2,541,724	2,999,366
PERU REP VAR RT NTS	5.000	3/7/2017	BB	952,296	1,297,741
PETRO CDA SR NT	4.000	7/15/2013	BBB	4,976,900	4,414,525
PETRONAS CAPITAL BDS USD1000	7.875	5/22/2022	A-	3,394,983	3,357,461
PETRONAS CAPITAL LTD 144A	7.000	5/22/2012	A-	1,089,920	1,051,300
PETROZUATA FIN BD SER B 144A	8.220	4/1/2017	B+	3,381,438	3,384,000
PFIZER INC GLOBAL SR NT	2.500	3/15/2007	AAA	4,994,800	4,895,740
PFIZER INC NT	3.300	3/2/2009	AAA	4,987,450	4,737,146
PFIZER INC NTS	1.200	2/22/2011	AAA	1,695,982	1,725,359
PHILIPPINE LONG DISTANCE MTN	8.350	3/6/2017	BB+	951,110	1,107,700
PHILIPPINES	9.500	10/21/2024	BB-	378,650	523,856
PHILIPPINES (REP OF BDS)	8.875	3/17/2015	BB-	505,875	510,150
PHILIPPINES (REP OF)	9.500	2/2/2030	BB-	803,078	915,000
PHILIPPINES (REP OF) BDS	9.375	1/18/2017	BB-	5,372,295	5,537,500
PHILIPPINES (REPUBLIC OF)	8.000	1/15/2016	BB-	710,920	721,802
PHILIPPINES REP GLBL BD	10.625	3/16/2025	BB-	5,879,664	6,384,950
PHILIPPINES REP OF BDS	8.250	1/15/2014	BB-	589,019	618,900
PHILIPPINES REP OF BDS	8.375	2/15/2011	BB-	1,450,689	1,449,000
PHILIPPINES REP OF BDS REG S	8.750	10/7/2016	BB-	331,931	330,908
PHILIPPINES(REPUBLIC OF) BDS	9.875	1/15/2019	BB-	8,565,488	9,398,638
PHILLIPS PETROLEUM CO NTS	6.375	3/30/2009	A-	4,941,718	4,977,512
PILGRIMS PRIDE CORP SR SUB NT	9.250	11/15/2013	B+	532,500	498,750

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PINNACLE ENTMT INC SR SUB NT	8.250	3/15/2012	B-	478,292	476,188
PINNACLE ENTMT INC SR SUB NT	8.750	10/1/2013	B-	507,500	521,250
PINNACLE FOODS HLDGS CORP SR	8.250	12/1/2013	B-	1,130,917	1,072,500
PLIANT CORP SR SECD NT	11.125	9/1/2009	NR	106,500	105,500
PLIANT CORP SR SECD NT	11.625	6/15/2009	NR	199,241	194,947
PLY GEM INDS INC	9.000	2/15/2012	B-	875,000	796,250
PMEX PROJECT FUNDING MSTR TR	9.125	10/13/2010	BAA1	1,175,135	1,109,485
POLAND (GOVT OF)	5.750	6/24/2008	A2	57,715,513	59,649,265
POLAND (GOVT OF)	5.750	3/24/2010	NA	616,873	601,302
POLAND REPUBLIC OF	5.250	1/15/2014	BBB+	2,634,626	2,454,144
PQ CORP SER B SNR SUB NT	7.500	2/15/2013	B-	903,375	846,000
PRAXAIR INC NT	3.950	6/1/2013	A	9,467,320	8,440,792
PROCTER & GAMBLE CO NT	4.750	6/15/2007	AA-	4,982,800	4,962,547
PROCTER & GAMBLE CO NT	5.500	2/1/2034	AA-	5,015,050	4,610,423
PROV OF BRITISH COLUMBIA	5.375	10/29/2008	AA+	30,097,500	29,968,147
PROV OF ONTARIO	5.500	10/1/2008	AA	10,182,500	10,007,350
PSYCHIATRIC SOLUTIONS INC SR	7.750	7/15/2015	B-	1,036,250	978,750
QUAD/GRAPHICS 01-1 TRANCHE A	7.460	4/10/2016	NR	4,275,000	4,463,485
QUAD/GRAPHICS 01-1 TRANCHE C	7.810	4/10/2021	NR	10,000,000	10,843,000
QUEENSLAND TREASURY CORP	6.000	10/14/2015	AAA	36,243,697	34,804,875
QUICKSILVER RES INC SR SUB NT	7.125	4/1/2016	B	1,118,438	1,054,688
QUICKSILVER INC ST NT	6.875	4/15/2015	BB-	424,625	418,500
QWEST CAP FDG INC NT	7.250	2/15/2011	B	562,500	583,500
QWEST CAP FDG INC NT	7.750	2/15/2031	B	5,510,294	5,451,050
QWEST COMMUNICATIONS INTL	7.500	2/15/2014	B	443,313	429,000
QWEST COMMUNICATIONS INTL B	7.500	2/15/2014	B2	1,127,750	1,096,875
QWEST CORP	8.875	3/15/2012	BB	54,125	52,750
R H DONNELLEY CORP DISC 144A	6.875	1/15/2013	B	272,943	276,000
R H DONNELLEY FIN CORP 144A	8.875	1/15/2016	B	1,317,438	1,311,375
RABOBANK CAP FUNDING TST III	5.254	10/29/2049	AA	2,414,820	2,204,160
RADIO ONE INC SR SUB NT	6.375	2/15/2013	B	550,000	503,250
RADIO ONE INC SR SUB NT	8.875	7/1/2011	B	801,125	751,281
RADNOR HLDGS CORP SR NT	11.000	3/15/2010	CC	612,625	263,250
RATHGIBSON INC SR NT 144A	11.250	2/15/2014	B-	373,625	360,500
RAYTHEON CO NT	5.500	11/15/2012	BBB	5,066,085	4,897,667
REGAL WARE INC SR SECD NT	7.210	10/20/2012	NR	19,687,500	19,055,728
RELIANT ENERGY INC SR SECD NT	6.750	12/15/2014	B	712,594	713,000
RELIANT RES INC SR SECD NT	9.500	7/15/2013	B	929,688	879,375
REPUBLIC OF ARGENTINA	8.000	2/26/2008	D	604,130	552,952
REPUBLIC OF CHILE BDS	5.625	7/23/2007	A	703,850	698,250
REPUBLIC OF PERU	7.350	7/21/2025	BB	3,410,250	3,247,000
REYNOLDS AMERN INC SR 144A	7.625	6/1/2016	BB	2,189,836	2,150,500
RH DONNELLEY FIN CORP 144A	6.875	1/15/2013	B	4,267,009	4,314,800
RHODIA SA SR NT	10.250	6/1/2010	B-	110,287	121,695
RHODIA SR NT	7.625	6/1/2010	B-	414,000	445,500
RHODIA SR SUB NT	8.875	6/1/2011	B-	374,360	390,530
RITE AID CORP SR NT	9.250	6/1/2013	B-	147,750	144,000
RITE AID CORP SR SECD NT	8.125	5/1/2010	B+	304,500	301,500
RITE-AID CORP SR SECD NT	7.500	1/15/2015	B+	610,938	600,000
RODGERS CABLE INC SR SECD NT	6.250	6/15/2013	BB+	219,938	210,938
ROGERS CABLE INC	8.750	5/1/2032	BB+	291,875	269,375
ROGERS CABLE INC SR SECD	5.500	3/15/2014	BB+	3,772,488	3,550,000
ROGERS WIRELESS INC SR SECD NT	7.250	12/15/2012	BB	1,375,000	1,385,313
ROYAL BANK OF SCOTLAND SUBORD	9.625	6/22/2015	AA-	2,355,168	2,394,446
ROYAL CARIBBEAN CRUISES LTD	7.250	6/15/2013	BBB-	3,369,522	3,347,248
RUSSIA FEDN BDS REG S	12.750	6/24/2028	BBB	3,575,335	3,515,200
RUSSIAN FEDERATION	11.000	7/24/2018	BBB	4,907,832	4,869,463

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RUSSIAN FEDERATION BDS REG S	5.000	3/31/2030	BBB	11,754,480	12,857,800
RUSSIAN FEDERATION REG S	8.250	3/31/2010	BBB	285,002	276,669
S C JOHNSON & SONS INC SR NT	8.010	12/15/2007	BAA1	5,714,286	5,814,343
SAFEWAY INC NT	4.125	11/1/2008	BBB-	9,045,860	8,644,466
SALEM COMM HLDG CORP NT	9.000	7/1/2011	B-	543,750	522,500
SANMINA SCI CORP SR SUB NT	8.125	3/1/2016	B	1,855,000	1,808,625
SARA LEE CORP SR NT	2.750	6/15/2008	BBB+	4,698,100	4,713,838
SBARRO INC SR NT	11.000	9/15/2009	CCC+	508,625	662,188
SCIENTIFIC GAMES CORP SR SUB	6.250	12/15/2012	B+	345,000	322,575
SEAGATE TECH HDD HLDGS SR NT	8.000	5/15/2009	BB+	843,143	794,375
SEALY MATTRESS CO SR SUB NT	8.250	6/15/2014	B	778,250	775,000
SECURITY HEALTH PLAN WISCONSIN	7.270	4/28/2019	NR	7,706,476	7,582,556
SENSUS METERING SYS INC SR SUB	8.625	12/15/2013	B-	813,750	755,625
SEQUA CORP SR NT	9.000	8/1/2009	BB-	1,065,000	1,055,000
SINCLAIR BROADCAST GROUP INC	8.000	3/15/2012	B	884,438	862,750
SINGAPORE (GOVT OF)	1.750	2/1/2007	AAA	5,287,849	5,461,936
SINGAPORE (GOVT OF) BDS	3.625	7/1/2011	AAA	250,591	255,731
SINGAPORE(GOVT OF)	2.625	10/1/2007	AAA	40,441,548	42,155,075
SIX FLAGS INC SR NT	8.875	2/1/2010	CCC	162,750	166,250
SIX FLAGS INC SR NT	9.750	4/15/2013	CCC	651,375	643,125
SOUTH AFRICA (REP OF) BDS	10.000	2/28/2008	A+	2,336,394	2,350,820
SOUTH AFRICA (REP OF) NTS	7.375	4/25/2012	BBB+	5,450,790	5,236,251
SOUTH AFRICA REP NT	6.500	6/2/2014	BBB+	982,475	988,763
SOUTH AFRICA REP OF NTS	8.500	6/23/2017	BBB+	1,927,375	1,937,405
SOUTH CAROLINA ELEC & GAS CO	5.300	5/15/2033	A-	4,990,350	4,352,376
SOUTHERN NAT GAS CO NT	6.125	9/15/2008	B+	643,500	641,771
SOUTHERN STAR CENT CORP 144A	6.750	3/1/2016	BB+	348,964	336,000
SOUTHWEST AIRLS CO 95-A CL A-3	7.220	7/1/2013	A+	9,711,999	10,042,388
SOUTHWEST AIRLS CO 96-A CL A1	7.670	1/2/2014	A+	4,499,073	4,554,187
SOUTHWEST AIRLS CO P/T CTF	6.260	9/24/2012	A+	4,742,935	4,942,051
SPAIN (GOVT OF) BDS	4.000	1/31/2010	AAA	19,095,075	25,782,289
SPAIN (GOVT OF) BDS	5.150	7/30/2009	AAA	1,264,680	1,331,407
SPAIN (GOVT OF) BDS	5.400	7/30/2011	AAA	4,049,930	4,100,631
SPAIN (GOVT OF) BDS	5.750	7/30/2032	AAA	49,916,499	51,234,222
SPAIN (GOVT OF) BDS	6.000	1/31/2008	AAA	4,095,911	3,978,264
SPAIN (GOVT OF) BDS	6.000	1/31/2029	AAA	3,703,071	3,955,536
SPAIN (KINGDOM OF) BDS	5.500	7/30/2017	AAA	2,607,020	2,654,801
SPAIN(KINGDOM OF)	2.900	10/31/2008	AAA	1,481,619	1,559,736
SPRINT CAP CORP	6.125	11/15/2008	A-	18,633,650	17,617,953
SPRINT CAP CORP	6.375	5/1/2009	A-	10,810,550	10,152,355
SPRINT CAP CORP GTD NT	6.000	1/15/2007	A-	5,330,950	5,007,000
SPRINT CAPITAL CORP	6.900	5/1/2019	A-	4,250,000	5,150,417
STARWOOD HOTELS & RESORTS SR	7.875	5/1/2012	BB+	978,750	939,375
STATION CASINOS INC SR SUB NT	6.500	2/1/2014	B+	854,250	790,500
STATION CASINOS INC SR SUB NT	6.625	3/15/2018	B+	223,875	203,625
STENA AB SR NT	7.000	12/1/2016	BB-	1,113,200	1,030,400
STENA AB SR NT	7.500	11/1/2013	BB-	3,527,500	3,249,500
STONE CONTAINER CORP SR NT	8.375	7/1/2012	CCC+	354,250	307,125
STONE CONTAINER CORP SR NT	9.750	2/1/2011	CCC+	479,450	441,825
STONE ENERGY CORP SR SUB NT	8.250	12/15/2011	B-	516,250	505,000
SWEDEN (KINGDOM OF)	5.500	10/8/2012	AAA	6,083,697	7,551,486
SWEDEN KINGDOM BDS	5.000	1/28/2009	AAA	1,441,044	1,467,105
SWEDEN KINGDOM BDS SER 1041	6.750	5/5/2014	AAA	5,160,686	5,164,729
SWEDEN KINGDOM OF BDS	5.250	3/15/2011	AAA	801,239	840,385
SWEDEN KINGDOM OF BDS	6.500	5/5/2008	AAA	69,578,798	72,300,415
SWEDEN KINGDOM OF BDS	8.000	8/15/2007	AAA	580,070	613,486
SWEDISH EXPT CR CORP #TR00052	2.875	1/26/2007	AA+	14,952,900	14,800,170

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SWIFT ENERGY CO SR SUB NT	9.375	5/1/2012	B	504,000	474,750
TARGET CORP NT	3.375	3/1/2008	A+	4,836,150	4,824,046
TARGET CORP NT	6.350	1/15/2011	A+	16,067,330	16,462,568
TELEFONOS DE MEXICO S A	8.799	1/31/2016	BBB+	1,047,132	887,151
TEMPUR PEDIC INC	10.250	8/15/2010	B	889,313	817,625
TENET HEALTHCARE CORP 144A	9.500	2/1/2015	B	551,250	515,813
TENET HEALTHCARE CORP SR NT	7.375	2/1/2013	B	881,370	821,250
TENET HEALTHCARE CORP SR NT	9.875	7/1/2014	B	750,750	750,000
TENNECO AUTOMOTIVE INC SR SUB	8.625	11/15/2014	B	725,000	723,188
TENNESSEE GAS PIPELINES DEBS	7.000	10/15/2028	B+	188,750	185,186
TEREX CORP NEW SR SUB NT	9.250	7/15/2011	B+	504,000	478,125
TERGA RES INC / TARGA RES 144A	8.500	11/1/2013	B-	1,546,313	1,471,625
TESCO EMTN EUR(VAR)	5.250	5/7/2008	A+	7,795,559	7,855,489
THAILAND BDS	5.000	12/3/2014	BAA1	6,297,786	6,859,248
TIME WARNER COS INC DEBT 81595	8.110	8/15/2006	BBB+	15,130,632	14,834,632
TOYOTA MTR CR CORP #TR00452	4.400	10/1/2008	AAA	4,995,500	4,860,782
TOYOTA MTR CR CORP BDS	7.000	6/11/2007	AAA	8,454,056	8,104,000
TOYOTA MTR CR CORP GLOBAL NT	4.250	3/15/2010	AAA	9,950,400	9,534,254
TOYOTA MTR CR CORP MTN TR00374	2.700	1/30/2007	AAA	4,997,900	4,919,290
TOYS R US INC NT	7.375	10/15/2018	CCC	5,007,203	3,600,450
TRANSCONTINENTAL GAS PIPE 144A	6.400	4/15/2016	BB-	150,000	143,625
TREASURY	4.750	9/7/2015	AAA	36,466,037	36,703,855
TREASURY	4.750	12/7/2038	AAA	1,163,370	1,190,851
TREASURY STK	5.000	9/7/2014	AAA	46,704,541	48,611,066
TREASURY STK (UK)	4.250	6/7/2032	AAA	12,169,511	12,241,359
TREASURY STK GBP1	4.250	3/7/2036	AAA	2,584,854	2,536,075
TREASURY TSY STK	5.000	3/7/2012	AAA	14,684,784	15,300,333
TRIADS HOSPITALS INC	7.000	11/15/2013	B+	1,241,250	1,191,313
TRW AUTO ACQ CORP SR NT	9.375	2/15/2013	BB-	644,000	610,938
TUNICA BILOXI GAMING AUTH 144A	9.000	11/15/2015	B+	364,000	358,750
TURKEY (GOVT OF)	20.000	10/17/2007	BA3	89	56
TURKEY (REP OF)	6.875	3/17/2036	BB-	2,177,438	2,039,625
TURKEY (REP OF)	7.375	2/5/2025	BB-	3,873,406	3,438,650
TURKEY (REP OF)	11.500	1/23/2012	BB-	1,045,054	1,110,525
TURKEY (REP OF) BDS USD1000	11.000	1/14/2013	BB-	1,031,752	1,176,598
TURKEY (REP OF) NTS	8.000	2/14/2034	BB-	2,880,106	2,546,640
TURKEY (REPUBLIC OF)	9.500	1/15/2014	BB-	1,941,275	1,805,566
TURKEY REP BDS	12.375	6/15/2009	BB-	5,167,250	4,903,800
TURKEY REP OF BDS	7.250	3/15/2015	BB-	1,736,625	1,565,438
TURKEY REP OF BDS	11.750	6/15/2010	BB-	5,230,820	4,851,045
TURNING STONE CASINO RESORT	9.125	12/15/2010	B+	552,500	505,000
TYCO INTL GROUP SA NT	6.125	11/1/2008	BBB+	5,396,300	5,040,960
TYCO INTL GROUP SA SR NT	6.375	10/15/2011	BBB+	5,241,850	5,090,412
U S BK NATL ASSN MTN #TR00237	4.400	8/15/2008	AA1	5,000,000	4,876,070
U S TREAS BD STRIP PRIN PMT	0.000	11/15/2021	AAA	8,178,725	8,244,204
U S TREASURY BONDS	4.500	2/15/2036	AAA	119,869	107,624
U S TREASURY BONDS	5.250	11/15/2028	AAA	66,797,290	62,973,600
U S TREASURY BONDS	5.250	2/15/2029	AAA	76,970,441	73,990,307
U S TREASURY BONDS	5.500	8/15/2028	AAA	20,791,406	20,549,400
U S TREASURY BONDS	6.125	11/15/2027	AAA	128,860,925	126,774,557
U S TREASURY BONDS	6.250	8/15/2023	AAA	76,166,664	71,510,399
U S TREASURY BONDS	6.250	5/15/2030	AAA	24,169,041	22,940,213
U S TREASURY BONDS	6.375	8/15/2027	AAA	42,591,055	38,480,230
U S TREASURY BONDS	6.500	11/15/2026	AAA	36,621,824	36,332,067
U S TREASURY BONDS	6.875	8/15/2025	AAA	104,221,062	97,851,086
U S TREASURY BONDS	7.125	2/15/2023	AAA	13,578,383	13,162,490
U S TREASURY BONDS	7.250	5/15/2016	AAA	114,179,483	111,864,746

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U S TREASURY BONDS	7.500	11/15/2016	AAA	78,992,828	73,578,868
U S TREASURY BONDS	7.625	11/15/2022	AAA	998,819	937,088
U S TREASURY BONDS	7.875	2/15/2021	AAA	24,356,156	23,030,183
U S TREASURY BONDS	8.000	11/15/2021	AAA	17,111,657	17,908,240
U S TREASURY BONDS	8.125	8/15/2019	AAA	8,798,895	8,801,202
U S TREASURY BONDS	9.000	11/15/2018	AAA	1,735,261	1,644,190
U S TREASURY NOTES	2.625	5/15/2008	AAA	47,860,960	47,745,499
U S TREASURY NOTES	2.875	11/30/2006	AAA	68,357,690	68,182,842
U S TREASURY NOTES	3.000	2/15/2009	AAA	6,117,498	6,067,968
U S TREASURY NOTES	3.250	1/15/2009	AAA	21,252,656	20,064,450
U S TREASURY NOTES	3.375	11/15/2008	AAA	56,555,931	55,177,023
U S TREASURY NOTES	3.375	10/15/2009	AAA	131,701,498	127,663,173
U S TREASURY NOTES	3.500	2/15/2010	AAA	27,152,423	26,934,671
U S TREASURY NOTES	3.625	6/30/2007	AAA	3,975,078	3,936,080
U S TREASURY NOTES	3.625	1/15/2010	AAA	15,916,250	15,233,920
U S TREASURY NOTES	3.875	7/31/2007	AAA	46,772,049	46,224,170
U S TREASURY NOTES	3.875	2/15/2013	AAA	6,517,200	6,294,168
U S TREASURY NOTES	4.000	9/30/2007	AAA	33,034,020	32,931,225
U S TREASURY NOTES	4.000	11/15/2012	AAA	30,204,447	28,214,099
U S TREASURY NOTES	4.000	2/15/2015	AAA	12,632,836	11,980,930
U S TREASURY NOTES	4.250	8/15/2013	AAA	10,688,047	10,437,460
U S TREASURY NOTES	4.250	11/15/2013	AAA	75,341,418	71,645,506
U S TREASURY NOTES	4.250	11/15/2014	AAA	65,628,626	61,861,289
U S TREASURY NOTES	4.375	8/15/2012	AAA	43,084,331	39,424,201
U S TREASURY NOTES	4.500	11/15/2010	AAA	1,994,296	1,953,600
U S TREASURY NOTES	4.500	11/15/2015	AAA	11,510,241	11,379,404
U S TREASURY NOTES	4.875	5/31/2011	AAA	9,856,250	9,899,100
U S TREASURY NOTES	4.875	2/15/2012	AAA	5,441,063	5,044,206
U S WEST CAP FDG INC	6.375	7/15/2008	B	532,813	615,625
U S WEST CAP FDG INC	6.500	11/15/2018	B	943,363	994,400
U S WEST CAP FDG INC	6.875	7/15/2028	B	3,794,325	3,920,063
U S WEST COMMUNICATIONS INC	6.875	9/15/2033	BB	1,724,856	1,608,900
U S WEST COMMUNICATIONS INC	7.250	9/15/2025	BB	1,226,250	1,168,750
U S WEST COMMUNICATIONS INC	7.500	6/15/2023	BB	196,500	187,500
UB BK NATL ASSN MTN #TR00230	4.950	10/30/2014	AA-	4,724,330	4,684,741
UBIQUITEL OPER CO SR NT	9.875	3/1/2011	B-	891,625	978,750
UGS CORP CORP II SP PIK 144A	10.380	6/1/2011	B-	222,750	222,750
UK (GOVT OF) GBP1	4.750	6/7/2010	AAA	4,334,243	4,430,930
UK TREASURY	4.000	3/7/2009	AAA	431,234	453,124
UK TREASURY	4.250	3/7/2036	AAA	871,797	866,644
UK TREASURY	4.250	12/7/2055	AAA	256,464	255,042
UK TREASURY	4.750	9/7/2015	AAA	906,696	926,631
UK TREASURY	4.750	3/7/2020	AAA	20,376,005	21,101,996
UK TREASURY	5.000	3/7/2025	AAA	781,156	782,486
UK TREASURY	5.750	12/7/2009	AAA	112,917,288	116,120,353
UK TREASURY	6.250	11/25/2010	AAA	1,626,350	1,662,638
UK TREASURY	7.250	12/7/2007	AAA	3,629,923	3,819,321
UK TREASURY	8.000	6/7/2021	AAA	6,342,961	6,146,907
UK TREASURY	8.500	7/16/2007	AAA	19,793,528	21,399,703
UK TREASURY NOTES	4.750	3/7/2020	AAA	3,238,663	3,342,706
UKRAINE (REP OF) BDS	11.000	3/15/2007	BB-	624,825	597,777
UKRAINE (REP OF) BDS	6.875	3/4/2011	BB-	1,283,594	1,282,600
UKRAINE (REP OF) BDS REG S	7.650	6/11/2013	BB-	6,295,229	5,994,625
UNILEVER CAP CORP SR NT	5.900	11/15/2032	A+	5,149,033	4,746,426
UNION PAC CORP NT	6.125	1/15/2012	BBB	4,968,600	5,090,085
UNION PAC RR CO 03 1 03-1	4.698	1/2/2024	A	3,967,404	3,639,101
UNION PLANTERS CORP SR NT	4.375	12/1/2010	A	4,982,900	4,731,467

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UNISYS CORP SR NT	6.875	3/15/2010	BB-	827,925	791,820
UNISYS CORP SR NT	8.000	10/15/2012	BB-	1,195,000	1,111,350
UNITED RENTALS NORTH AMER INC	7.000	2/15/2014	B	3,710,063	3,618,450
UNITED STATES TREAS NT	5.125	5/15/2016	AAA	9,939,063	9,989,100
UNITED STATES TREAS NTS	4.750	3/31/2011	AAA	997,422	984,860
UNITED STATES TREASURY NTS	4.000	4/15/2010	AAA	69,697,847	67,214,859
URUGUAY (REP OF)	7.875	1/15/2033	B	1,678,555	1,901,694
URUGUAY (REP OF) BDS	7.250	2/15/2011	B	577,500	544,500
URUGUAY (REP OF) BDS	7.500	3/15/2015	B	585,188	646,313
URUGUAY BDS	7.625	3/21/2036	B	3,494,356	3,321,450
US AIR INC EQUIP TR CTF 1987 A	10.750	1/15/2010	CCC-	533,140	533,140
US AIR INC EQUIP TR CTF 1987 B	10.750	1/15/2010	CCC-	533,140	533,140
US AIR INC EQUIP TR CTF 1987 C	10.750	1/15/2010	CCC-	335,800	335,800
US AIR INC EQUIP TR CTF 1987 D	10.750	1/15/2010	CCC-	335,800	335,800
US AIR INC EQUIP TR CTF 1987 E	10.750	1/15/2010	CCC-	502,780	502,780
US AIR INC EQUIP TR CTF 1987 F	10.750	1/15/2010	CCC-	530,150	530,150
US AIR INC EQUIP TR CTF 1988	10.900	1/1/2009	D	525,550	525,550
US AIR INC EQUIP TR CTF 1988 E	10.900	1/1/2009	D	525,550	525,550
US AIR INC EQUIP TR CTF 1988 G	10.900	1/1/2008	BB-	471,270	471,270
US AIR INC EQUIP TR CTF 1988 H	10.900	1/1/2008	BB-	471,270	471,270
US AIR INC EQUIP TR CTF 1988 I	10.900	1/1/2008	BB-	471,270	471,270
US AIR INC EQUIP TR CTF 1988 J	10.900	1/1/2008	BB-	471,270	471,270
US AIR INC EQUIP TR CTF 1988 K	10.900	1/1/2008	BB-	471,270	471,270
US AIR INC EQUIP TR CTF 1988 L	10.900	1/1/2008	BB-	471,270	471,270
US BK NATL ASSN MTN #TR00221	3.700	8/1/2007	AA-	4,994,100	4,899,103
US BK NATL ASSN OH MTN TR00189	2.850	11/15/2006	AA	4,999,550	4,951,550
US TREAS-CPI INFLATION INDEX	0.875	4/15/2010	AAA	141,584,352	136,922,848
US TREAS-CPI INFLATION INDEX	1.625	1/15/2015	AAA	90,789,630	86,087,519
US TREAS-CPI INFLATION INDEX	1.875	7/15/2013	AAA	170,713,343	164,201,195
US TREAS-CPI INFLATION INDEX	1.875	7/15/2015	AAA	104,139,997	99,926,130
US TREAS-CPI INFLATION INDEX	2.000	1/15/2014	AAA	178,913,945	172,213,991
US TREAS-CPI INFLATION INDEX	2.000	7/15/2014	AAA	102,271,523	97,295,140
US TREAS-CPI INFLATION INDEX	2.000	1/15/2016	AAA	77,950,236	75,902,939
US TREAS-CPI INFLATION INDEX	2.000	1/15/2026	AAA	46,064,328	42,797,815
US TREAS-CPI INFLATION INDEX	2.375	4/15/2011	AAA	51,588,373	51,228,252
US TREAS-CPI INFLATION INDEX	2.375	1/15/2025	AAA	171,283,413	158,405,955
US TREAS-CPI INFLATION INDEX	3.000	7/15/2012	AAA	199,995,653	188,437,434
US TREAS-CPI INFLATION INDEX	3.375	1/15/2007	AAA	274,592	254,946
US TREAS-CPI INFLATION INDEX	3.375	1/15/2012	AAA	34,089,636	32,381,641
US TREAS-CPI INFLATION INDEX	3.375	4/15/2032	AAA	30,745,038	29,321,132
US TREAS-CPI INFLATION INDEX	3.500	1/15/2011	AAA	62,273,384	59,088,420
US TREAS-CPI INFLATION INDEX	3.625	1/15/2008	AAA	113,210,884	107,147,237
US TREAS-CPI INFLATION INDEX	3.625	4/15/2028	AAA	151,271,421	144,431,415
US TREAS-CPI INFLATION INDEX	3.875	1/15/2009	AAA	92,228,501	86,667,551
US TREAS-CPI INFLATION INDEX	3.875	4/15/2029	AAA	278,032,697	261,622,789
US TREAS-CPI INFLATION INDEX	4.250	1/15/2010	AAA	120,553,291	110,773,896
US TREASURY NOTES	4.250	8/15/2015	AAA	3,509,438	3,369,097
US TREASURY NOTES	4.625	2/29/2008	AAA	58,310,771	58,022,146
VALE OVERSEAS	6.250	1/11/2016	BBB+	3,569,700	3,377,115
VALEANT PHARMACEUTICALS INTL	7.000	12/15/2011	BB-	1,068,625	1,021,250
VANGUARD HEALTH HLDG	0.000	10/1/2015	CCC+	525,000	493,500
VANGUARD HEALTH HLDGS	9.000	10/1/2014	CCC+	1,679,844	1,600,000
VENEZUEL (REPUBLIC OF) REG S	5.750	2/26/2016	BB-	3,504,278	3,266,850
VENEZUELA (REP OF)	7.650	4/21/2025	B2	1,010,373	1,014,750
VENEZUELA (REPUBLIC OF)	8.500	10/8/2014	BB-	6,278,695	6,672,700
VENEZUELA (REPUBLIC OF)	10.750	9/19/2013	BB-	7,937,225	8,059,500
VENEZUELA REP CNV BDS	9.250	9/15/2027	BB-	126,800	117,500

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

FIXED INCOME

NAME	COUPON RATE	MATURITY DATE	RATING	COST	FAIR VALUE
VENEZUELA REP OF	9.375	1/13/2034	BB-	1,315,900	1,531,334
VENEZUELA REP OF WTS	0.000	4/15/2020	B2	0	344,310
VERIZON GLOBAL FDG CORP NT	5.850	9/15/2035	A	9,928,600	8,657,945
VERIZON GLOBAL FDG CORP NT	7.250	12/1/2010	A	10,673,100	10,470,630
VIACOM INC GTD SR NT	6.625	5/15/2011	BBB	5,332,850	5,123,800
VIDEOTRON TLEE	6.375	12/15/2015	B+	175,219	159,688
VIRGINIA ELEC & PWR CO SR NT	4.750	3/1/2013	BBB	4,693,450	4,637,356
VIRGINIA ELEC & PWR CO SR NT	5.375	2/1/2007	BBB	6,969,130	6,981,380
VODAFONE GROUP PLC	5.000	9/15/2015	A-	4,996,500	4,521,956
VODAFONE GROUP PLC NEW NT	5.500	6/15/2011	A-	4,985,150	4,879,948
WACHOVIA BK NATL ASSN #SB00004	4.875	2/1/2015	A+	4,781,850	4,617,682
WACHOVIA BK NATL ASSN #SR00001	4.850	7/30/2007	AA-	4,994,750	4,959,285
WACHOVIA CORP 2ND NEW NT	3.625	2/17/2009	A+	4,988,550	4,755,640
WACHOVIA CORP MTN #SR00018	4.375	6/1/2010	A+	4,996,850	4,782,174
WACHOVIA CORP NEW SR HLDG CO	5.350	3/15/2011	A+	9,948,700	9,856,812
WAL MART STORES INC NT	6.875	8/10/2009	AA	26,107,898	26,893,988
WAL-MART STORES INC NT	4.125	7/1/2010	AA	9,992,000	9,478,340
WASHINGTON MUT INC NT	4.000	1/15/2009	A-	4,980,200	4,801,549
WELLS FARGO & CO NEW BD	3.750	10/15/2007	AA-	5,000,000	4,882,389
WELLS FARGO & CO NEW GLOBAL NT	3.500	4/4/2008	AA-	4,994,700	4,825,129
WELLS FARGO & CO NEW MTN 00018	3.120	8/15/2008	AA-	5,000,000	4,760,150
WELLS FARGO & CO NEW NT	4.200	1/15/2010	AA-	4,993,550	4,773,543
WELLS FARGO & CO NEW NT	4.625	8/9/2010	AA-	4,993,580	4,812,716
WELLS FARGO & CO NEW SR NT	4.125	3/10/2008	AA-	3,996,400	3,904,939
WELLS FARGO & CO NEW SR NT	4.875	1/12/2011	AA-	4,997,510	4,839,401
WELLS FARGO BK NATL ASSN SUB	4.750	2/9/2015	AA1	4,667,200	4,606,994
WEYERHAUSER CO NTS	6.750	3/15/2012	BBB	11,105,700	10,193,238
WH HLDGS CAYMAN IS LTD	9.500	4/1/2011	BB-	540,000	591,300
WHITING PETE CORP NEW SR NT	7.000	2/1/2014	B-	975,500	921,375
WHITING PETE CORP NEW SR SUB	7.250	5/1/2012	B-	76,500	72,000
WILLIAMS COS INC DEB SER A	7.500	1/15/2031	BB-	3,529,250	3,594,625
WILLIAMS COS INC NT	8.750	3/15/2032	BB-	1,695,000	1,631,250
WINDSTREAM CORP 144A	8.625	8/1/2016	BA3	438,962	460,125
WISCONSIN ELEC PWR CO DEB	3.500	12/1/2007	A-	9,997,700	9,726,289
WISCONSIN MICHIGAN INV NTS	6.480	4/1/2008	NR	10,000,000	10,175,600
WPB ACQUISITION LLC	0.160	12/1/2008	NR	3,228,109	1,004,433
XEROX CAP TR I CAP SECS	8.000	2/1/2027	B+	1,565,136	1,555,813
XEROX CORP SR NT	6.400	3/15/2016	BB+	4,812,039	4,601,716
YOUNG BROADCASTING INC SR SUB	8.750	1/15/2014	CCC-	764,063	626,250
ZENECA WILMINGTON INC GTD DEB	7.000	11/15/2023	AA+	11,586,575	11,131,136
ZEUS SPL SUB LMTD SR NTS 144A	0.000	2/1/2015	B	209,414	224,218
TOTAL BONDS.....				19,945,983,003	20,531,929,711

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

PREFERRED SECURITIES

NAME	COST	FAIR VALUE
AARROWCAST INC NON-VOTING PFD.....	9,263,786	463,189
ACESITA SA PRF NPV.....	356,353	372,757
ALLIED ELECTRONICS PTG PRF.....	89,357	89,357
BCO BRADESCO SA PRF NPV.....	9,940,301	13,166,192
BRASKEM S.A. NEW PRF'A' NPV.....	2,066,487	1,151,380
CENTRAIS ELECTRICAS BRAS PREF.....	315,639	344,387
CENTRAIS ELET STA CATARINA.....	392,617	364,889
CIA ENERGETICA MINAS GERAIS.....	1,043,096	1,421,264
CIA PARANAENSE DE ENERGIA.....	1,056,764	1,134,878
CMS ENERGY TR I QUIPS 7.75%.....	1,992,888	2,187,900
COMPANIA VALE DO RIO DOCE 'A'.....	3,205,779	2,953,263
CONFAB IND SA PRF NPV.....	84,772	90,958
DURATEX SA PRF NPV.....	238,370	300,781
FRESENIUS AG NON VTG PRF NPV.....	5,723,992	8,573,527
HENKEL KGAA NON VTG PREF NPV.....	5,198,270	8,748,672
HUGO BOSS AG PFD.....	199,822	195,964
IPIRANGA CIA PETRO PRF NPV.....	450,582	483,216
ITAUSA PRF BZCZ1(REGD).....	2,374,449	3,428,772
JUNGHEINRICH NON VTG PFD SHS.....	58,987	64,208
KLABIN SA PRF NPV.....	287,123	311,568
METALURGICA GERDAU PRF NPV.....	3,868,618	6,276,539
OPGEN PREFERRED STK SER B.....	888,913	888,913
PETROLEO BRASILEIRO SA.....	8,543,976	9,203,620
PETROLEO BRASILEIRO SA.....	4,640,436	12,880,678
PINSTRIPES SERIES A PREF STOCK.....	500,000	500,000
PORSCHE AG NON VTG PRF NPV.....	8,500,041	13,249,835
PROSIEBENSATI MEDIA AG NPV.....	222,446	216,383
SECURITY CAP PFD GROWTH INC.....	143,715,663	283,863,900
SUZANO BAHIA SUL PAPEL E CELUL.....	536,208	682,900
TAM SA PRF NPV.....	527,777	724,258
TELE NORTE LESTE P PRF NPV.....	2,106,117	1,990,990
TELEMAR NORTE LESTE S A.....	233,757	248,659
TRAN ELETRAPAULISTA PRF NPV.....	58,463	48,319
USINAS SID MINAIS GERAIS.....	4,096,461	8,743,586
VOTORANTIN CELULOSE E PAPEL SA.....	282,911	321,103
WPB ACQUISITION LLC MEMBERSHIP.....	90,000	0
TOTAL PREFERRED SECURITIES.....	223,151,221	385,686,805

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

CONVERTIBLE SECURITIES

NAME	COST	FAIR VALUE
AES TRUST III CVT EXCH PFD.....	123,358	125,239
AMR CORP DEL SR NT.....	1,115,373	2,168,093
AMR CORP DEL SR NT CONV.....	747,630	1,256,075
CONTINENTAL AIRLS INC NT CONV.....	140,000	339,250
ELAN CONV BDS.....	581,707	1,839,000
ENZON INC CVT SUB NT.....	831,275	920,400
EPIX PHARMACEUTICALS INC CONV.....	838,050	720,763
FELCOR LODGING TR INC PFD CONV.....	498,062	487,800
FORD MTR CO CAP TR II TOPRS %.....	1,617,504	1,638,115
HUMAN GENOME SCIENCES CON.....	531,279	538,125
INHALE THERAPEUTIC SYS CONV NT.....	1,001,000	1,073,875
IVAX CORP SR SUB NT CONV.....	76,750	80,400
JDS UNIPHASE CORP SR NT CVT.....	1,806,216	1,713,150
KULICKE & SOFA INDS INC CONV.....	430,740	470,400
KULICKE & SOFFA INDS INC CONV.....	1,151,966	1,344,488
LEVEL 3 COMMUNICATION INC SR.....	2,588,578	2,665,225
LIFESTYLE INNOVATIONS SER A.....	0	0
NAMEPROTECT INC SER A PFD.....	400,000	400,000
NAMEPROTECT INC SER B PFD.....	608,329	608,329
NAMEPROTECT SER C CONV PRF STK.....	200,000	200,000
NIMBLEGEN SERIES E CONV PFD.....	1,094,000	1,094,000
NIMBLEGEN SERIES F CONV PFD.....	827,386	827,386
NORTEL NETWORKS CORP SR NT CVT.....	3,556,294	3,539,088
OWENS ILL INC EXCH CVT PFD.....	1,692,078	1,668,625
REGENERON PHARM CVT.....	2,615,819	2,680,563
SCI SYS INC SUB NT CVT.....	1,883,019	1,910,813
SINCLAIR BROADCAST GROUP CONV.....	349,297	342,663
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
TOMO THERAPY SER D CONV STOCK.....	531,000	1,726,812
TOMOTHERAPY SERIES E PREF STK.....	999,997	999,996
VALEANT PHAR SUB CONV NT.....	3,419,073	3,131,300
VALEANT PHARM SUB CONV NT.....	1,915,100	1,794,775
VERTEX PHARMACEUTICALS 144A.....	1,400,941	3,823,212
WILLIAMS COS INC.....	3,880,930	6,615,000
ZYSTOR THERAPEUTICS SER B CONV.....	937,500	937,500
TOTAL CONVERTIBLE SECURITIES.....	42,281,681	51,571,890

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
3I GROUP ORD GBP0.53125.....	640,163	8,001,159	10,673,882
3M CO.....	856,293	64,107,670	69,162,785
AALBERTS INDS EUR1.....	30,549	1,176,622	2,244,082
AAROWCAST INC WARRANTS 9/30/07.....	1,125	1	1
ABB LTD CHF2.50 (REGD).....	824,701	6,087,660	10,704,282
ABBOTT LABS COM.....	2,304,825	95,377,256	100,513,418
ABERCROMBIE & FITCH CO CL A.....	10,900	718,704	604,187
ABILIT CORP NPV.....	82,200	1,293,695	806,792
ABIOMED INC.....	10,320	98,151	133,850
ABN AMRO HLDGS NV EUR0.56.....	640,576	16,528,069	17,519,961
ABSA GROUP ZAR2.....	31,200	438,793	438,793
ACADIA RLTY TR COM.....	37,900	752,218	896,335
ACCESS CO JPY50000.....	162	1,153,371	1,162,052
ACCIDENT EXCHANGE ORD GBP0.05.....	15,498	87,687	100,253
ACE LTD.....	208,000	11,099,286	10,522,720
ACETO CORP.....	671,826	5,667,664	4,649,036
ACOM CO Y50.....	156,600	10,288,268	8,507,072
ACS ACTIVIDADES CO EUR0.5.....	229,800	9,267,876	9,581,919
ACTA HOLDING ASA NOK0.18.....	105,500	306,955	335,696
ACTEL CORP COM.....	53,396	897,236	766,233
ACTELION INC CHF2.50.....	20,102	2,124,248	2,021,687
ACTIVISION INC.....	376,106	4,745,236	4,280,086
ACUITY BRANDS INC.....	78,749	1,669,235	3,064,124
ADAPTEC INC COM.....	186,203	1,162,048	808,121
A-DATA TECHNOLOGY CO TWD10.....	107,000	315,879	333,786
ADELAIDE BANK ORD NPV.....	37,799	367,096	364,514
ADELAIDE BRIGHTON CEMENT HLDGS.....	96,138	95,997	182,850
ADEPT TECHNOLOGY INC.....	296,085	3,524,210	4,204,407
ADMIRAL GROUP ORD GBP0.001.....	121,678	832,656	1,397,558
ADOBE SYS INC DEL COM.....	232,200	8,409,280	7,049,592
ADOLFO DOMINQUEZ EUR0.6.....	1,002	55,381	53,811
ADVANCED AUTO PTS INC.....	29,500	1,277,584	852,550
ADVANCED INFO SVCS PLC LTD.....	44,900	104,990	105,910
ADVANCED SEMI CONDUCTOR.....	234,500	41,061	41,061
ADVANCED SEMI ENGR TWD10 (ASE).....	1,285,000	1,185,084	1,270,037
ADVO INC.....	69,264	1,982,524	1,704,587
AECI ORD R1.....	30,300	248,543	248,543
AEGIS GROUP ORD 5P.....	34,215	82,346	82,425
AEHR TEST SYS COM.....	803,219	5,637,620	8,305,284
AEON CO LTD NPV.....	158,000	2,646,068	3,469,186
AEROPOSTALE INC.....	60,014	1,227,582	1,733,804
AETNA INC COM NEW.....	51,400	1,225,312	2,052,402
AFFILIATED COMPUTER SVCS INC.....	40,200	2,064,430	2,074,722
AFFIN HOLDINGS BERHAD MYR1.....	128,700	54,766	61,294
AFFYMETRIX INC OC-CAP STK.....	56,000	1,204,318	1,433,600
AFLAC INC COM.....	202,600	8,478,899	9,390,510
AFRICAN BANK INVESTMENTS.....	156,165	651,387	612,901
AGGREKO ORD 20P.....	112,745	531,145	598,995
AGILENT TECHNOLOGIES INC.....	148,800	5,338,565	4,696,128
AGRIUM INC COM.....	8,001	123,155	185,783
AGUAS DE BARCELONA EUR1 (TEMP).....	272	319	7,304
AIDA ENGINEERING Y50.....	182,000	1,089,835	1,233,871
AIFUL CORP JPY50.....	52,525	3,536,821	2,807,398
AIRPORTS OF THAILA THB10(ALIEN.....	71,800	102,830	105,381
AIRTRAN HLDGS INC.....	165,734	1,838,230	2,462,807
AISIN SEIKI CO Y50.....	83,200	1,856,728	2,474,566
AKBANK TRY1.....	753,725	2,650,662	3,606,113

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
AKER KVAERNER NOK10.....	40,345	1,403,165	3,786,437
AKER YARDS ASA NOK20.....	3,600	136,555	253,399
AKSA TRY1.....	19,000	180,095	118,413
AKZO NOBEL NV EUR2.....	359,283	13,227,598	19,368,187
ALASKA AIR GROUP INC.....	9,300	373,968	366,606
ALBANY INTL CORP CL A.....	60,149	1,697,641	2,549,716
ALCAN INC.....	193,100	9,756,896	9,079,399
ALCOA INC COM.....	156,800	4,758,001	5,074,048
ALCON INC COM SHS.....	56,000	2,210,322	5,518,800
ALEA GROUP HOLDING BERMUDA LTD.....	13,956,720	60,000,000	17,553,283
ALESCO CORPN NPV.....	17,074	108,925	114,674
ALEXANDRIA REAL ESTATE.....	13,300	1,108,288	1,179,444
ALFA SA SE 'A' NPV(CPO).....	45,000	198,069	222,894
ALGOMA STEEL INC.....	140,700	2,994,827	4,485,042
ALIGN TECHNOLOGY INC COM.....	2,341,914	17,331,491	17,306,744
ALIMENTATION COUCHE-TARD INC.....	51,800	1,151,823	1,117,419
ALK-ABELLO A/S DKK10 ORD 'B'.....	10,917	1,388,847	1,493,339
ALLCO FINANCE GROUP LTD NPV.....	146,947	861,789	1,348,302
ALLERGAN INC COM.....	68,581	7,070,218	7,355,998
ALLIANCE & LEICESTER ORD 50P.....	472,100	7,563,865	10,181,192
ALLIANCE BOOTS PLC.....	552,522	10,079,239	7,863,652
ALLIANT TECHSYSTEMS INC COM.....	55,032	3,392,058	4,201,693
ALLIANZ AG NPV REG VINKULIERT.....	86,492	9,816,401	13,660,447
ALLIANZ AG NPV REGD VINKULIERT.....	35,779	3,907,811	5,650,894
ALLIED IRISH BANKS ORD EUR0.32.....	159,091	2,433,295	3,834,499
ALLIED IRISH BKS EUR0.32.....	318,627	6,945,508	7,643,057
ALLSTATE CORP COM.....	22,300	1,212,691	1,220,479
ALLTEL CORP.....	26,800	1,632,327	1,710,644
ALPEN CO LTD NPV.....	43,200	1,602,641	1,409,579
ALPS ELECTRIC CO LTD.....	403,700	6,871,213	5,050,002
ALTADIS SA SER 'A' EUR0.60.....	607,181	22,057,613	28,694,709
ALTEK CORP TWD10.....	238,000	374,969	394,008
ALTEN NPV.....	5,466	165,564	199,189
ALTRAN TECHNOLOGIES EUR0.5.....	54,450	649,017	672,553
ALTRIA GROUP INC.....	508,599	29,367,233	37,346,425
ALUMINUM CORP OF CHINA 'H'.....	3,147,225	2,597,293	2,329,927
AMB PPTYS CORP COM.....	21,000	940,997	1,061,550
AMBAC FINANCIAL GROUP INC.....	59,500	4,176,179	4,825,450
AMERICA MOVIL S A DE C V SPONS.....	29,500	981,170	981,170
AMERICA MOVIL SA SER 'L' NPV.....	947,400	1,420,379	1,584,644
AMERICAN AXLE & MFG HLDGS INC.....	800	18,614	13,688
AMERICAN EXPRESS CO COM.....	600,170	21,471,053	31,941,047
AMERICAN FINL RLTY TR.....	3,600	40,137	34,848
AMERICAN INTL GROUP INC COM.....	1,880,351	111,933,906	111,034,727
AMERICAN ITALIAN PASTA CO CL A.....	16,681	530,391	142,789
AMERICAN MED SYS HLDGS INC COM.....	151,198	2,132,118	2,517,447
AMERICAN PWR CONVERSION CORP.....	600,173	13,114,691	11,697,372
AMERICAN STD COS INC DEL.....	26,300	1,134,023	1,138,001
AMERICAN WOODMARK CORP.....	2,600	83,812	91,104
AMERISOURCEBERGEN CORP COM.....	389,602	12,203,490	16,332,116
AMERISTAR CASINOS INC.....	4,000	93,585	77,800
AMGEN INC.....	1,182,962	71,996,961	77,164,611
AMLIN ORD GBP0.25.....	102,434	362,541	447,118
AMMB HOLDINGS BHD MYR1.....	70,400	57,522	48,281
AMP LIMITED AUS0.40.....	512,800	2,349,936	3,478,391
AMPER SA EUR1 REGD.....	48,182	445,383	503,337
AMR CORP DEL COM.....	60,007	666,327	1,525,378

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
AMSURG CORP COM.....	26,742	589,716	608,381
AMYLIN PHARMACEUTICALS INC COM.....	112,000	1,780,261	5,529,440
ANADARKO PETE CORP COM.....	159,700	7,501,279	7,616,093
ANADOLU EFES TRY1.....	42,284	895,344	1,144,610
ANADOLU SIGORTA TRY1.....	99,186	118,063	126,129
ANALOG DEVICES INC COM.....	64,002	2,446,504	2,057,024
ANALOGIC CORP COM PAR \$0.05.....	24,980	1,100,303	1,164,318
ANCHOR BANCORP WIS INC.....	38,353	965,487	1,157,110
ANDRITZ AG NPV.....	12,000	992,820	1,983,033
ANGANG NEW STEEL CO H SHS.....	568,000	381,453	537,505
ANGIOTECH PHARMACEUTICALS INC.....	8,004	113,969	94,047
ANGLO AMERICAN PLATINUM CORP.....	4,173	425,174	441,773
ANGLO AMERICAN PLC USD0.50.....	120,784	4,374,339	4,966,002
ANGLOGOLD ASHANTI LIMITED.....	6,300	313,589	313,589
ANHEUSER BUSCH COS INC COM.....	440,426	19,971,820	20,079,021
ANIXTER INTL INC COM.....	64,268	1,934,046	3,050,159
ANNTAYLOR STORES CORP COM.....	169,013	3,350,502	7,331,784
ANSYS INC COM.....	66,200	1,484,174	3,165,684
AO TATNEFT SPONSORED ADR REG S.....	4,200	178,234	323,400
AOC HOLDINGS INC NPV.....	233,500	3,447,155	4,007,584
AON CORP COM.....	250,100	8,981,342	8,708,482
APACHE CORP COM.....	49,598	2,634,211	3,385,064
APARTMENT INVT & MGMT CO CL A.....	12,600	499,281	547,470
APLUS CO JPY50.....	15,500	76,185	66,982
APPLE COMPUTER INC.....	4,700	324,450	268,464
APPLEBEES INTL INC COM.....	48,635	1,073,293	934,765
APPLERA CORP-APPLIED BIOSYSTEM.....	54,300	1,534,323	1,756,605
APPLIED EXTRUSION TECH INC.....	8,658	0	67,100
APPLIED MATLS INC COM.....	913,974	16,619,021	14,879,497
APPLIED SIGNAL TECHNOLOGY INC.....	236,350	4,120,229	4,027,404
APRIL GROUP EUR0.4.....	65,366	2,190,389	3,507,863
APTARGROUP INC COM.....	32,706	1,356,571	1,622,545
ARBITRON INC COM.....	52,547	1,865,878	2,014,127
ARC ENERGY LTD NPV.....	255,045	365,730	296,545
ARCELOR BRASIL S A COM.....	82,540	1,110,282	1,278,383
ARCELOR NPV.....	472,917	10,344,736	22,821,201
ARCH CHEMICAL INC COM.....	59,166	1,373,493	2,132,934
ARCHER DANIELS MIDLAND CO COM.....	90,100	2,313,582	3,719,328
ARCHSTONE SMITH TR COM.....	97,400	4,047,632	4,954,738
ARCTIC CAT INC.....	13,530	284,460	263,970
ARKANSAS BEST CORP DEL.....	61,120	1,920,904	3,068,835
ARKEMA EUR10.....	10,729	312,247	418,555
ARKEMA RTS 26-JUN-2006.....	1	3	4
ARRAY BIOPHARMA INC COM.....	16,000	137,868	137,600
ARRIS GROUP INC COM.....	8,003	52,148	104,999
ARRK CORP JPY50.....	116,600	2,758,131	2,759,069
ARROW ELECTRS INC COM.....	26,800	876,490	862,960
ARTIST HOUSE INC NPV.....	254	337,027	124,206
ARUZE CORP NPV.....	49,300	1,173,701	1,073,849
ASAHI BREWERIES NPV.....	795,400	7,784,774	11,181,453
ASAHI GLASS CO Y50.....	215,000	2,113,862	2,728,994
ASAHI SOFT DRINKS JPY50.....	40,000	416,079	598,347
ASATSU-DK INC Y50.....	96,400	2,019,969	3,120,150
ASELSAN TRY1.....	18,232	179,387	257,096
ASHTAD GROUP ORD 10P.....	1,202,267	3,667,145	3,724,618
ASIATIC DEV BHD MYR0.50.....	83,600	76,567	70,074
ASICS CORP JPY50.....	80,000	853,665	815,991

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
ASM BRESCIA SPA EUR1.....	80,540	279,183	293,243
ASM PACIFIC TECHNOLOGY HK\$0.10.....	300,500	1,555,215	1,464,391
ASPREVA PHARMACEUTICALS CORP.....	19,200	590,510	521,088
ASSA ABLOY SER B NPV.....	192,056	3,035,045	3,226,062
ASSET ACCEP CAP CORP.....	31,723	587,576	628,115
ASSURANCES GENERALES DE FRANCE.....	364,500	22,811,795	42,994,766
ASSURANT INC.....	41,944	1,140,537	2,030,090
ASSURED GUARANTY LTD SHS.....	8,003	140,128	203,036
ASTELLAS PHARMA INC Y50.....	514,362	16,008,779	18,897,960
ASTRA INTERNATIONAL TBK IDR500.....	16,800	17,683	17,683
ASTRAL MEDIA INC.....	51,300	1,676,405	1,608,978
ASTRAZENECA ORD USD0.25.....	819,598	38,784,128	49,472,571
ASUNARO AOKI CONSTRUCTION.....	14,000	119,749	104,833
AT & T INC COM.....	1,524,861	41,383,842	42,528,373
ATCO LTD.....	117,400	3,227,374	3,863,717
ATHEROS COMMUNICATIONS INC.....	65,251	753,789	1,237,159
ATI TECHNOLOGIES INC.....	26,600	444,865	388,360
ATLAS COPCO AB SER 'A' NPV.....	201,658	3,736,133	5,598,928
ATMI INC COM.....	69,795	1,619,220	1,718,353
ATMOS ENERGY CORP.....	92,570	2,288,674	2,583,629
ATSUGI NYLON INDL Y50.....	295,000	577,996	433,539
AUR RESOURCES INC.....	148,400	1,812,230	2,375,254
AUSTAR UNITED COMMUNICATIONS.....	128,811	101,556	117,233
AUSTRALIA & NEW ZEALAND BANK.....	231,170	3,441,368	4,566,773
AUSTRALIAN STK EXCH NPV.....	207,828	4,307,104	5,030,541
AUSTRALIAN WEALTH MANAGEMENT.....	543,750	991,496	985,709
AUTODESK INC COM.....	16,300	402,494	561,698
AUTOMATIC DATA PROCESSING INC.....	48,000	2,124,308	2,176,800
AUTOMOBILE FOUNDRY JPY50.....	12,000	64,067	37,685
AUTONATION INC COM.....	113,700	1,634,678	2,437,728
AUTOST TORINO MILA ITL1000.....	9,182	182,973	187,732
AUTOZONE INC COM.....	31,001	2,900,609	2,734,288
AVALONBAY CMNTYS INC COM.....	43,400	3,758,617	4,800,908
AVANZIT SAEURI.....	610,995	1,732,722	1,874,997
AVAYA INC COM.....	120,000	1,511,725	1,370,400
AVENG ZAR0.05.....	60,700	182,566	182,566
AVERY DENNISON CORP COM.....	1,600	91,551	92,896
AVID TECHNOLOGY INC COM.....	9,625	369,889	320,801
AVIVA PLC GBP0.25.....	3,027,964	30,219,220	42,870,839
AVON PRODS INC COM.....	80,000	2,436,471	2,480,000
AWARE INC MASS.....	991,863	5,519,253	5,633,782
AWB (B SHARES) NPV.....	11,499	48,081	36,992
AWG ORD GBP0.19900498.....	186,760	2,587,261	4,138,156
AXA EUR2.29.....	206,678	4,952,049	6,781,138
AXA NEW EUR 2.29 SUB RIGHTS.....	206,678	0	174,417
AXT INC COM.....	2,574,508	9,915,210	8,341,406
AYGAZ TRY1.....	17,600	37,402	39,222
AZIMUT HLDG SPA ORD EUR0.22.....	27,855	204,519	290,277
BABCOCK & BROWN LI NPV.....	203,522	2,579,460	3,279,672
BACOU DALLOZ SA FF10.....	1,817	207,297	216,300
BAE SYSTEMS ORD GBP0.025.....	3,937,789	18,554,711	26,929,401
BAIL-INVESTISSMENT FONCIERE.....	1,235	75,294	77,804
BAKER HUGHES INC COM.....	41,600	2,951,906	3,404,960
BALDA AG NPV.....	31,119	384,736	371,244
BALDOR ELEC CO.....	40,271	947,378	1,260,080
BALLY TECHNOLOGIES INC COM.....	8,001	81,221	131,776
BALOISE-HLDGDS CHF0.1.....	79,590	3,622,193	6,104,066

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
BANCA INTESA SPA EUR0.52.....	897,876	3,939,994	5,258,157
BANCA ITALEASE EUR5.16.....	39,820	1,952,907	1,995,392
BANCO BILBAO VIZCAYA.....	830,767	16,868,509	17,081,144
BANCO DE CHILE 600 SHS COM STK.....	1,300	49,855	49,855
BANCO DO BRASIL SA COM NPV.....	49,300	1,150,622	1,138,507
BANCO ESPIRITO SANTO SA.....	415,900	5,804,157	5,605,072
BANCO NOSSA CAIXA SA NPV.....	5,900	108,097	125,401
BANCO PASTOR SA EUR0.33.....	64,260	724,364	842,202
BANCO SANTANDER CENTRAL.....	542,100	6,937,053	7,915,843
BANCO SANTANDER CHILE NEW.....	1,900	76,646	76,646
BANDAI VISUAL CO NPV.....	457	1,509,710	1,719,022
BANGKOK BK PUB CO (LOCAL).....	194,500	541,888	519,958
BANK CENTRAL ASIA IDR125.....	762,500	274,089	337,497
BANK HAPOALIM B.M. ILS1.....	1,117,400	3,310,204	4,754,947
BANK LEUMI LE ISRAEL B M ORD.....	1,553,600	3,764,710	5,511,616
BANK NEW YORK INC COM.....	112,600	3,516,588	3,625,720
BANK OF AMERICA CORP.....	1,846,846	78,826,121	88,833,293
BANK OF COMMUNICATIONS CO LTD.....	2,195,000	1,376,784	1,427,160
BANK OF CYPRUS PUBLIC CO LTD.....	86,000	788,168	835,726
BANK OF KYOTO Y50.....	73,000	620,862	788,654
BANK OF MONTREAL.....	46,800	2,259,408	2,527,478
BANK OF NOVA SCOTIA.....	300,400	8,989,084	11,944,689
BANK OF PIRAEUS EUR4.77.....	64,904	1,150,103	1,543,605
BANK ZACHODNI WBK PLN10.....	1,511	77,699	84,858
BANKUNITED FIN CORP CL A.....	36,488	881,473	1,113,614
BANNER CORP COM.....	5,863	126,437	225,960
BANPU CO THBH10.....	22,400	74,755	75,733
BARCLAYS ORD GBP0.25.....	5,963,336	55,664,513	67,776,205
BARCLAYS R2000 INDEX FUND.....	27,233,289	559,048,346	555,395,089
BARR PHARMACEUTICALS INC.....	19,300	1,129,648	920,417
BARRATT DEVELOPMENTS.....	345,400	3,595,583	6,056,152
BASF AG NPV.....	263,200	14,205,292	21,128,024
BASIC ENERGY SVCS INC NEW COM.....	11,701	272,703	357,700
BASIN WTR INC COM.....	8,002	77,969	80,180
BAXTER INTL INC COM.....	644,960	25,072,250	23,708,730
BAYCORP ADVANTAGE LTD.....	116,864	246,648	278,705
BAYER AG ORD NPV.....	709,147	26,520,630	32,588,623
BAYERISCHE MOTOREN WERKE (BMW).....	158,252	6,985,816	7,903,749
BB&T CORP COM.....	41,200	1,713,753	1,713,508
BCE INC.....	444,300	9,500,581	10,539,191
BCE POP UNITE EUR2.5.....	292,000	6,177,094	7,553,190
BEA SYS INC COM.....	65,400	871,439	856,086
BEACON ROOFING SUPPLY INC.....	5,250	117,585	115,553
BEAR STEARNS COS INC COM.....	13,300	1,813,289	1,863,064
BEBE STORES INC COM.....	92,980	1,319,748	1,433,752
BECTON DICKINSON & CO COM.....	28,000	1,811,164	1,711,640
BED BATH & BEYOND INC COM.....	148,500	5,908,756	4,925,745
BEKAERT SA NEW NPV.....	8,130	702,190	780,696
BELDEN CDT INC.....	48,697	845,035	1,609,436
BELL MICROPRODUCTS INC COM.....	302,771	1,972,891	1,641,019
BELLSOUTH CORP COM.....	308,900	9,050,531	11,182,180
BENGANG STEEL PLATES 'B' CNY1.....	583,970	216,890	248,866
BERJAYA SPORTS TOTO BERHAD.....	171,000	203,821	226,170
BERKLEY W R CORP COM.....	68,700	2,443,583	2,344,731
BEST BUY INC COM.....	42,300	2,293,412	2,319,732
BETER BED EUR0.02.....	8,942	216,309	224,329
BG GROUP PLC ORD GBP0.10.....	672,574	4,703,293	8,987,606

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
BGI RUSSELL 1000 ALPHA TILTS.....	57,054,847	3,372,819,933	4,591,143,054
BHP BILLITON LIMITED.....	474,680	5,421,645	10,227,242
BHP BILLITON PLC USD0.50.....	1,548,710	17,789,306	30,047,730
BIC EUR3.82.....	73,400	4,546,482	4,748,957
BIESSE EUR1.....	15,577	233,347	223,475
BIG YELLOW GROUP ORD GBP0.10.....	22,231	161,108	172,693
BILFINGER BERGER AG NPV.....	67,514	3,545,378	3,669,752
BILLABONG INTERNATIONAL NPV.....	97,566	1,113,355	1,112,670
BINCK NV EUR0.10.....	18,680	294,621	325,555
BIOGEN IDEC INC COM.....	240,100	10,043,415	11,123,833
BIOMED RLTY TR INC.....	67,500	1,731,716	2,020,950
BIOMET INC COM.....	120,000	4,230,019	3,754,800
BIOVAIL CORP.....	269,100	6,810,855	6,305,859
BJ SVCS CO COM.....	41,600	1,480,615	1,550,016
BK MANDIRI IDR500.....	271,500	50,413	50,413
BK OF AYUDHYA THB10.....	179,400	77,437	80,872
BK OF IRELAND ORD STK EUR0.64.....	216,555	2,951,900	3,862,728
BK RAKYAT IDR500.....	149,000	62,266	65,950
BLACK BOX CORP DEL COM.....	31,723	1,139,376	1,215,943
BLACKROCK INTERNATIONAL LAND.....	319,600	158,877	151,203
BLOCK H & R INC COM.....	63,982	1,475,895	1,526,611
BLUESCOPE STEEL LTD.....	1,837,771	9,938,452	10,854,707
BMC SOFTWARE INC COM.....	90,800	1,971,204	2,170,120
BNP PARIBAS EUR2.....	769,319	53,741,075	73,629,176
BOEING CO COM.....	33,600	2,362,793	2,752,176
BORAL LIMITED NEW NPV.....	693,100	3,456,049	4,191,601
BOSCH CORP JPY50.....	458,000	2,369,222	2,251,638
BOSTON PPTYS INC COM.....	53,300	3,856,229	4,818,320
BOSTON PRIVATE FINL HLDGS INC.....	8,003	189,425	223,284
BOSTON SCIENTIFIC CORP COM.....	1,344,241	29,511,118	22,637,018
BOURSORAMA EUR4.....	5,953	71,860	72,008
BOYD GAMING CORP.....	8,002	306,401	322,961
BP PLC ORD USD.25.....	4,671,066	44,503,545	54,471,228
BP PLC SPONSORED ADR.....	166,712	8,052,917	11,604,822
BRADKEN LIMITED NPV.....	156,515	384,043	604,671
BRANDYWINE RLTY TR SH BEN INT.....	35,500	1,032,005	1,142,035
BREMBO SPA EUR0.52.....	7,017	65,532	69,894
BRIGGS & STRATTON CORP.....	132,845	4,164,047	4,132,808
BRINKER INTL INC COM.....	1,900	79,576	68,970
BRISTOL MYERS SQUIBB CO COM.....	758,322	24,436,121	19,610,207
BRISTOW GROUP INC COM.....	39,042	1,011,569	1,405,512
BRIT INSURANCE HOLDINGS ORD.....	249,200	1,097,210	1,214,492
BRITISH AIRWAYS ORD 25P.....	734,600	3,747,342	4,656,874
BRITISH AMERICAN TOBACCO ORD.....	1,946,771	34,032,274	49,040,857
BRITISH AMERN TOB MALAYSIA.....	68,600	758,293	737,434
BRITISH LAND ORD 25P.....	236,845	3,535,250	5,532,656
BROADCOM CORP CL A COM.....	539,213	13,898,922	16,203,351
BROOKFIELD ASSET MGMT INC.....	40,100	1,175,421	1,617,558
BROOKFIELD PPTYS CORP COM.....	113,600	3,362,504	3,654,512
BROOKFIELD PROPERTIES CORP.....	16,900	444,727	538,259
BROWN & BROWN INC COM.....	20,600	620,506	601,932
BROWN FORMAN CORP CL B.....	142,300	10,276,370	10,167,335
BROWN SHOE INC NEW COM.....	59,374	1,235,030	2,023,466
BRUKER BIOSCIENCES CORP.....	39,850	330,823	213,596
BT GROUP ORD GBP0.05.....	5,431,600	18,724,954	24,035,093
BUCA INC OC-COM.....	2,414,447	17,709,162	13,641,626
BUCKEYE TECHNOLOGIES INC.....	725,165	5,832,236	5,540,261

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
BUCYRUS INTL INC NEW CL A.....	94,301	1,574,138	4,762,201
BUILDING MATLS HLDG CORP.....	48,200	1,836,866	1,343,334
BUMIPUTRA COMMERCE HLDGS.....	508,500	834,318	823,398
BURBERRY GROUP ORD GBP0.0005.....	244,838	1,691,173	1,947,213
BURLINGTON NORTH SANTA FE CORP.....	137,913	8,185,689	10,929,605
BURNS PHILP & CO.....	1,258,499	1,030,296	855,527
BURREN ENERGY ORD GBP0.20.....	205,100	1,324,691	3,307,868
BUSINESS OBJECTS EURO.10 (REGD.....	54,610	1,595,937	1,489,412
BWIN INTERACTIVE ENTERTAINMENT.....	13,431	1,334,793	1,064,760
C & D TECHNOLOGIES INC COM.....	1,945,039	14,568,740	14,626,693
C D W CORP COM.....	7,700	440,103	420,805
C H ROBINSON WORLDWIDE INC.....	69,200	3,002,280	3,688,360
C K D CORP Y50.....	26,000	390,432	403,936
C&C GROUP ORD EUR0.01.....	149,090	1,292,495	1,294,404
CABCHARGE AUSTRALI NPV.....	13,638	60,572	64,442
CACI INTL INC CL A.....	53,396	2,456,011	3,114,589
CADBURY SCHWEPPEES ORD 12.5P.....	2,749,466	24,365,880	26,519,708
CALAMP CORP.....	8,008	54,014	71,191
CALIPER LIFE SCIENCES INC.....	754,221	4,291,339	3,763,563
CALTEX AUSTRALIA ORDS1.....	37,300	327,102	654,004
CAMDEN PPTY TR SHS BEN INT.....	45,300	2,540,061	3,331,815
CAMECO CORP.....	43,800	1,458,740	1,751,449
CAMPARI EURO.10.....	175,345	1,452,271	1,817,181
CANADIAN HYDRO DEVELOPERS.....	85,600	435,377	398,712
CANADIAN IMPERIAL BK OF COMM.....	295,500	17,932,414	19,851,457
CANADIAN NATIONAL RAILWAY CO.....	68,600	2,192,854	3,007,765
CANADIAN NATURAL RESOURCES LTD.....	369,300	13,909,922	20,495,636
CANADIAN OIL SANDS TR.....	13,700	433,517	443,485
CANADIAN PACIFIC RAILWAY LTD.....	18,700	812,433	956,944
CANON ELECTRONICS INC NPV.....	3,100	110,402	107,930
CANON FINETECH INC NPV.....	15,000	308,353	251,673
CANON INC NPV.....	1,294,800	41,493,962	63,542,210
CAP GEMINI EUR8.....	93,228	3,553,408	5,320,163
CAPITA GROUP ORD 2P.....	494,200	3,344,522	4,218,330
CAPITALAND SGD1.....	539,000	717,893	1,533,816
CAPITOL BANCORP LTD.....	801	18,834	31,199
CARBONNE LORRAINE EUR2.....	60,200	2,774,876	3,309,144
CARDIAC SCIENCE CORP NEW.....	385,178	3,655,887	3,039,054
CARDINAL FINL CORP COM.....	40,012	335,211	464,939
CARDINAL HEALTH INC COM.....	417,602	26,228,284	26,864,337
CAREMARK RX INC COM.....	345,770	7,798,629	17,243,550
CARPHONE WAREHOUSE ORD GBP0.10.....	615,315	2,138,362	3,613,327
CARRAMERICA RLTY CORP COM.....	5,500	200,646	245,025
CARREFOUR EUR2.5.....	102,003	5,046,606	5,978,734
CASCADE MICROTECH INC.....	386,745	5,002,731	4,432,098
CASEYS GEN STORES INC.....	110,386	1,865,225	2,760,754
CATCHER TECHNOLOGY TWD10.....	153,000	1,447,788	1,620,873
CATERPILLAR INC.....	71,300	3,606,471	5,310,424
CATLIN GROUP COM STK USD0.01.....	9,269	81,024	73,717
CEC ENTMT INC COM.....	77,049	2,286,494	2,474,814
CELL GENESYS INC COM.....	48,000	541,354	240,960
CENDANT CORP COM.....	96,000	1,840,039	1,563,840
CENTERPOINT ENERGY INC.....	83,700	1,242,194	1,046,250
CENTEX CORP COM.....	33,900	1,537,831	1,705,170
CENTRAL JAPAN RY Y5000.....	1,152	8,752,058	11,488,256
CENTRAL LEASING CO JPY50.....	11,200	530,843	564,335
CENTRAL VT PUB SVC CORP.....	30,626	596,099	565,968

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
CENTURY LEASING SY NPV.....	31,700	490,820	500,256
CENTURYTEL INC COM.....	80,407	2,827,319	2,987,120
CEPHALON INC COM.....	213,529	9,876,399	12,833,093
CERMAQ ASA NOK10.....	36,000	508,542	485,971
CERNER CORP.....	130,056	2,922,749	4,826,378
CH ENERGY GROUP INC COM.....	16,272	735,104	781,056
CHANNELL COML CORP.....	521,189	4,312,402	1,719,924
CHARLES RIV LABORATORIES INTL.....	76,000	2,239,679	2,796,800
CHARLES VOGELE HLDG AG CHF10.....	2,489	162,538	179,818
CHARLOTTE RUSSE HLDG INC.....	29,133	346,772	697,444
CHAROEN POKPHAND FOODS THB1.....	2,801,500	380,624	396,491
CHEUNG KONG(HLDGS) HK\$0.50.....	137,000	1,312,132	1,484,299
CHEVRON CORPORATION COM.....	1,649,057	85,822,171	102,340,477
CHI MEI OPTOELECTR TWD10.....	1,989,779	2,934,891	2,209,363
CHIBA KOGYO BANK Y500.....	3,200	62,848	59,485
CHICOS FAS INC COM.....	150,754	4,262,447	4,067,343
CHINA MOBILE LTD HKD0.10.....	3,083,600	13,312,589	17,627,377
CHINA NETCOM GROUP CORP (HONG.....	947,500	1,594,585	1,659,070
CHINA PETROLEUM AND CHEMICAL.....	13,118,410	6,668,907	7,516,020
CHINA RESOURCES ENTERPRISE ORD.....	134,000	273,452	273,452
CHINA SHIPPING DEV H CNY1.....	164,000	117,139	118,244
CHINA STEEL TW\$10.....	5,880,350	5,647,730	5,830,041
CHINA TELECOM CORP 'HCNY1.....	4,818,200	1,545,168	1,550,856
CHINA TELECOM CORP LTD SPONS.....	15,900	515,160	515,160
CHINA UNICOM HKD0.10.....	364,000	321,954	325,711
CHIQUITA BRANDS INTL INC.....	12,400	247,171	170,872
CHITTENDEN CORP.....	51,569	1,283,637	1,333,059
CHOONGWAE PHARM KRW5000.....	6,293	114,604	258,035
CHORI CO LTD JPY50.....	641,000	1,297,235	1,356,970
CHUBB CORP COM.....	66,802	3,021,640	3,333,420
CHUBU ELECTRIC PWR Y500.....	314,100	7,690,872	8,490,303
CHUBU STEEL PLATE CO NPV.....	19,200	298,102	255,295
CHUNGHWA TELECOM CO LTD SPONS.....	126,729	2,128,761	2,340,685
CHUNGHWA TELECOM TWD10.....	1,253,000	2,593,795	2,263,968
CIA DISTRIB INTEGRAL LOGISTA.....	59,200	3,164,178	3,531,222
CIA SANEAMENTS BASICO DE SAO.....	1,890,000	179,822	176,840
CIBA SPEZIALITATENCHEMIE CHF1.....	104,900	6,511,762	5,835,865
CIBER INC COM.....	148,835	999,455	980,823
CIE GENGEOPHYSIQU EUR2.....	18,757	2,970,684	3,235,393
CIGNA CORP COM.....	31,400	1,971,783	3,093,214
CIMAREX ENERGY CO.....	113,941	3,502,839	4,899,463
CININNATI FINL CORP COM.....	16,000	739,440	752,160
CINTAS CORP.....	48,000	2,016,512	1,908,480
CIRCUIT CITY GROUP COM.....	12,800	365,204	348,416
CISCO SYS INC COM.....	4,641,156	86,801,777	90,641,777
CIT GROUP INC.....	45,400	2,006,699	2,373,966
CITIC PACIFIC LTD HK\$0.40.....	2,298,000	6,296,391	6,775,357
CITIGROUP INC COM.....	3,474,791	146,990,228	167,623,918
CITIZENS COMMUNICATIONS CO.....	180,000	2,419,043	2,349,000
CITRIX SYS INC COM.....	149,500	5,130,032	6,000,930
CITY DEVELOPMENTS SGD0.50.....	195,000	1,246,697	1,152,971
CITY LODGE HOTELS ZAR0.10.....	13,600	93,441	93,441
CLARCOR INC.....	61,004	1,354,665	1,817,309
CLEAR CHANNEL COMMUNICATIONS.....	80,003	2,725,197	2,476,093
CMC MAGNETIC CORP TWD10.....	5,748,000	2,762,306	1,656,387
CNOOC LTD HKD0.02.....	5,382,000	3,895,620	4,296,176
CNP ASSURANCES EUR4.....	111,800	6,771,788	10,628,561

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
CNPC HONG KONG LTD ORD HK#0.01.....	3,210,000	789,789	1,808,131
COATES HIRE NPV.....	127,440	422,993	605,015
COCA COLA CO COM.....	2,703,525	122,155,398	116,305,646
COGENT INC.....	68,981	1,343,387	1,039,544
COGNEX CORP COM.....	82,227	2,159,691	2,140,369
COHERENT INC COM.....	59,572	1,594,619	2,009,364
COLDWATER CREEK INC.....	196,555	1,682,355	5,259,812
COLES MYER LTD ORD A\$.050.....	108,800	919,291	918,262
COLGATE PALMOLIVE CO.....	1,380,625	68,571,628	82,699,438
COLONIAL PPTYS TR COM SHS BEN.....	44,564	1,648,052	2,201,462
COLOPLAST SER 'B' DKK5.....	10,505	776,712	779,715
COLUMBIA BANCORP ORE COM.....	14,005	186,433	351,105
COLUMBIA EQUITY TR INC.....	32,500	500,091	499,200
COMCAST CORP NEW CL A.....	128,001	3,716,233	4,190,753
COMERICA INC COM.....	74,600	4,094,048	3,878,454
COMMANDER COMMUNICATIONS NPV.....	108,629	172,478	167,868
COMMONWEALTH BANK OF AUSTRALIA.....	348,200	10,301,751	11,488,653
COMPAGNIE FINANCIERE RICHEMONT.....	218,180	6,485,816	9,973,943
COMPAL ELECTRONIC INC TW\$10.....	8,455,900	7,622,076	8,070,152
COMPANHIA DE CONCE COM NPV.....	33,300	233,753	272,339
COMPANIA CERVECERIAS UNIDA ADR.....	1,200	26,508	26,508
COMPANIA DE TEL COMMUN ADR.....	4,500	30,780	30,780
COMPASS GROUP ORD GBP0.10.....	1,467,321	6,376,820	7,117,160
COMPEQ MANUFACTURING TW\$10.....	2,265,000	1,135,169	891,953
COMPUCREDIT CORP COM.....	21,800	574,801	837,992
COMPUTER SCIENCES CORP COM.....	63,501	3,356,978	3,075,988
COMPUTERSHARE NPV (DFD 1 POST.....	781,000	3,821,656	4,554,915
COMPUWARE CORP.....	8,046	48,729	53,908
COMSYS HOLDINGS NPV.....	16,000	234,348	197,629
CONAGRA FOODS INC COM.....	20,010	456,469	442,421
CONCEPTUS INC COM.....	1,399,360	14,462,229	19,087,271
CONCORD CAMERA CORP.....	106,474	432,332	68,143
CONMED CORP COM.....	53,088	1,112,018	1,098,922
CONNECTEAST GROUP NPV (UNITS).....	645,650	567,476	549,240
CONOCOPHILLIPS.....	170,073	7,731,480	11,144,884
CONSOLIDATED BROKE NPV.....	186,916	60,730	47,216
CONSOLIDATED GRAPHICS INC.....	45,095	1,565,142	2,347,646
CONTINENTAL AG NPV.....	366,100	19,289,879	37,411,652
CONTINENTAL AIRLS INC CL B.....	86,600	2,406,562	2,580,680
CONVERIUM HLDGS CHF5.0000.....	98,786	1,195,723	1,076,566
COOKSON GROUP PLC.....	741,800	6,778,685	7,206,410
COOPER COS INC COM NEW.....	163,019	6,758,922	7,220,112
CORETRONICS CORP TWD10.....	1,235,000	1,915,934	1,737,476
CORN PRODS INTL INC COM.....	135,434	2,833,851	4,144,280
CORNING INC COM.....	400,300	8,817,200	9,683,257
CORPORACION FINANCIERA ALBA.....	13,500	445,969	747,607
CORPORATE EXPRESS AUSTRALIA.....	25,900	116,021	115,070
CORPORATE OFFICE PPTYS TR COM.....	28,400	1,073,757	1,195,072
CORUS ENTERTAINMENT INC.....	68,100	2,229,490	2,219,787
CORUS GROUP ORD GBP0.50.....	1,411,120	5,558,675	11,914,362
COSCO DEVELOPMENT CO 'H'.....	1,567,000	780,319	807,004
COSMO OIL.....	1,924,000	9,353,395	8,667,803
COST PLUS INC CALIF.....	315,867	6,916,941	4,630,611
COSTCO WHSL CORP NEW COM.....	258,000	13,496,363	14,739,540
COVANCE INC COM.....	180,488	7,113,433	11,049,475
COVENTRY HEALTH CARE INC COM.....	8,700	509,701	477,978
CPI INTL INC COM.....	8,002	144,036	116,029

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
CRANE GROUP LTD NPV.....	49,200	330,563	447,776
CRAYFICH CO LTD NPV.....	7	148,900	70,419
CREDEM EUR1.....	9,615	104,190	118,701
CREDIT AGRICOLE SA EUR3.....	845,420	25,152,188	32,159,640
CREDIT SAISON CO Y50.....	67,000	2,349,585	3,176,661
CREDIT SUISSE GROUP CHF0.5000.....	1,255,429	52,935,787	70,099,055
CRH ORD EUR0.32.....	202,574	4,248,000	6,602,451
CRH ORD EUR0.32 DUBLIN LIST.....	350,288	9,612,797	11,385,510
CROSS CTRY HEALTHCARE INC.....	2,641	41,072	48,040
CSE SYS & ENGR SGD0.05.....	521,000	269,166	382,180
CSL ORD NPV.....	105,885	2,027,992	4,228,365
CSM NV CVA PART EXCH EUR0.25.....	143,486	3,707,503	3,992,272
CSR ORD NPV.....	1,977,413	4,050,689	4,921,549
CSR PLC ORD GBP0.001.....	65,774	1,170,703	1,532,819
CSX CORP COM.....	4,500	299,079	316,980
CT MP III (CT MEZZANINE.....	25,016	12,508,000	12,915,838
CTS EVENTIM NPV.....	7,083	205,689	223,609
CUBIC CORP COM.....	63,975	1,192,433	1,254,550
CULLEN FROST BANKERS INC COM.....	79,729	3,201,502	4,568,472
CUMMINS INC COM.....	5,600	625,418	684,600
CURTISS WRIGHT CORP.....	70,334	1,540,698	2,171,914
CYBER COMMUNICATIONS NPV.....	314	667,011	716,914
CYBERONICS INC.....	40,000	784,411	852,800
CYMER INC COM.....	35,167	980,590	1,633,859
CYNOSURE INC CL A.....	4,001	73,665	57,214
CYTEC INDS INC COM.....	799	33,805	42,874
CYTYC CORP COM.....	40,002	552,706	1,014,450
D R HORTON INC.....	24,266	491,985	578,016
D. CARNEGIE & CO AB SEK2.....	17,100	141,313	313,350
D/S NORDEN DKK20.....	150	75,868	64,924
DAEHAN FLOUR MILL CO.....	2,910	259,596	423,295
DAI NIPPON PRINTING CO Y50.....	667,000	8,661,346	10,327,516
DAIEI INC Y50.....	80,750	2,358,071	1,698,847
DAIHEN CORP JPY50.....	22,000	110,411	110,852
DAIICHI CHUO KISEN JPY50.....	328,000	756,978	591,069
DAI-ICHI JITSUGYO CO Y50.....	12,000	56,063	62,144
DAIKIN INDUSTRIES Y50.....	83,800	2,111,520	2,910,257
DAIKOKU DENKI CO NPV.....	2,300	89,283	72,029
DAIMLERCHRYSLER AG ORD NPV.....	159,500	6,982,575	7,878,383
DAINIPPON SCREEN Y50.....	23,000	232,356	210,856
DAITO BANK JPY50.....	30,000	84,411	54,324
DAIWA INDUSTRIES NPV.....	98,000	1,056,012	1,021,021
DAIWA SECS GROUP NPV.....	346,000	2,283,980	4,128,452
DAKTRONICS INC.....	1,602	20,177	46,250
DANA PETROLEUM ORD GBP0.15.....	51,465	826,784	1,070,855
DANAHER CORP COM.....	52,900	3,355,643	3,402,528
DANSKE BANK AS DKK10.....	415,845	11,028,084	15,824,742
DARDEN RESTAURANTS INC.....	48,000	1,523,667	1,891,200
DAUM COMMUNICATION KRW500.....	8,548	328,667	368,518
DBS HLDGS SGD1.....	1,057,089	8,301,136	12,099,353
DE LA RUE ORD GBP0.2777.....	10,641	102,132	107,557
DEAN FOODS CO.....	40,300	1,557,739	1,498,757
DEBENHAMS ORD GBP0.01 (WI).....	1,400,402	5,242,508	4,869,413
DEERE & CO COM.....	33,400	2,480,884	2,788,566
DELHAIZE GROUP.....	47,700	2,828,109	3,305,745
DELL INC COM.....	550,337	19,262,484	13,433,726
DELPHI FINL GROUP INC CL A COM.....	73,323	1,759,052	2,666,024

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
DELTA ELECTRONIC TW \$10.....	532,000	1,288,586	1,511,690
DENDRITE INTERNATIONAL INC.....	8,003	107,083	73,948
DENKI KAGAKU KOGYO Y50.....	1,160,000	3,672,465	4,830,162
DEUTSCHE BANK AG ORD NPV REG.....	77,000	5,368,330	8,664,132
DEUTSCHE BOERSE AG NPV.....	98,387	6,801,546	13,397,970
DEUTSCHE LUFTHANSA AG ORD NPV.....	972,300	16,618,248	17,902,532
DEUTSCHE POST AG NPV (REGD).....	333,281	7,031,051	8,932,099
DEUTZ AG NPV.....	56,349	469,176	443,111
DEVELOPERS DIVERSIFIED RLTY.....	38,500	1,793,670	2,008,930
DEVON ENERGY CORP NEW COM.....	83,806	5,013,780	5,062,720
DIAGNOSTIC PRODS CORP COM.....	34,469	1,501,224	2,005,062
DIAMOND CITY CO NPV.....	5,500	236,151	217,469
DIAMOND LEASE COMPANY Y50.....	67,400	2,759,151	3,354,818
DIAWABO INFO SYSTEM JPY50.....	5,500	113,033	88,527
DIEBOLD INC.....	4,800	186,501	194,976
DIGI INTL INC.....	165,487	1,755,526	2,073,552
DIGI.COM.BERHAD MYR1.....	1,201,511	2,443,678	3,564,150
DIGIRAD CORP.....	415,128	1,666,161	1,859,773
DIGITAL RLTY TR INC.....	32,600	660,979	804,894
DILLARDS INC CL A COM.....	37,005	946,445	1,178,609
DIME CMNTY BANCORP INC COM.....	94,209	1,472,434	1,278,416
DISNEY WALT CO COM.....	2,023,682	48,023,426	60,710,460
DNB NOR ASA NOK10.....	692,064	6,812,066	8,591,577
DOGAN HOLDINGS TRY1.....	1,297,463	3,711,260	4,778,192
DOKTAS TRY1.....	46,200	91,906	91,906
DOLBY LABORATORIES INC CL A.....	83,566	1,559,266	1,947,088
DOLLAR GEN CORP COM.....	141,500	2,766,184	1,978,170
DOMTAR INC.....	798	6,656	4,932
DONGBU ENG & CONST KRW5000.....	9,180	153,286	162,564
DONGBU INSURANCE KRW500.....	72,190	716,079	1,811,028
DONGBU STEEL KRW5000.....	27,710	318,677	214,682
DONGFANG ELECTRICAL MACHY CO H.....	148,000	156,216	280,108
DOSHISHA CO JPY50.....	4,400	123,432	83,524
DOUGLAS HLDGS AG NPV.....	15,367	657,272	709,722
DOUTOR COFFEE CO Y50.....	3,200	67,047	54,586
DOVER CORP COM.....	181,200	8,468,052	8,956,716
DOW CHEM CO COM.....	80,007	2,753,382	3,122,673
DOWNER EDI LTD NPV.....	380,310	1,702,237	2,102,182
DOWNEY FINL CORP COM.....	53,520	2,807,825	3,631,332
DREAMWORKS ANIMATION SKG INC.....	61,195	1,767,482	1,401,365
DRESSER RAND GROUP INC.....	14,000	294,000	328,720
DRS TECHNOLOGIES INC COM.....	17,209	855,511	838,939
DSG INTL ORD GBP0.025.....	3,753,200	10,948,389	13,258,706
DST SYS INC DEL.....	16,100	941,410	957,950
DSV SER COMMON DKK2.....	4,500	355,937	752,089
DSW INC CL A.....	4,160	89,222	151,507
DU PONT E I DE NEMOURS & CO.....	1,421,480	66,313,041	59,133,568
DUKE REALTY CORPORATION.....	18,000	601,317	632,700
DUSA PHARMACEUTICALS INC.....	1,317,889	9,066,310	7,446,073
DYCOM INDS INC.....	4,001	82,428	85,181
E TRADE FINANCIAL CORP.....	90,000	2,198,314	2,053,800
E.ON AG NPV.....	448,962	38,251,074	51,677,355
EACCESS LTD NPV.....	560	421,247	367,896
EADS EURO AERO DEF EUR 1.....	457,650	14,447,941	13,143,012
EAGLE MATLS INC.....	8,700	500,593	413,250
EAST JAPAN RAILWAY CO Y50000.....	1,414	10,844,099	10,513,930
EAST WEST BANCORP INC COM.....	120,920	3,511,518	4,584,077

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
EASTGROUP PPTYS INC COM.....	16,500	721,086	770,220
EASTMAN KODAK CO COM.....	74,800	2,499,115	1,778,744
EASYJET ORD GBP0.25.....	113,700	465,229	812,260
EATON CORP.....	19,500	1,432,432	1,470,300
EBAY INC COM.....	32,000	942,382	937,280
ECLIPSYS CORP COM.....	24,001	349,403	435,858
EDION CORP NPV.....	47,100	1,122,850	935,284
EDISON INTL COM.....	42,600	594,142	1,661,400
EDO CORP.....	131,148	3,355,080	3,192,143
EDP ENERGIAS PORTUGAL.....	2,288,600	6,793,008	8,983,797
EFG EUROBANK ERGAS EUR3.30.....	174,410	4,301,595	4,834,843
EIGHTEENTH BANK Y50.....	113,000	712,044	640,546
EIZO NANA O CORP NPV.....	60,900	1,706,196	1,912,531
EL PASO ELEC CO COM NEW.....	73,522	1,118,149	1,482,204
ELAN MICROELECTRONICS CORP.....	211,224	111,697	104,056
ELECTROGLAS INC.....	281,054	972,207	854,404
ELECTROLUX AB SER B SEK5.....	279,700	3,208,228	4,038,176
ELECTRONIC DATA SYS CORP NEW.....	45,200	1,131,060	1,087,512
ELITEGROUP COMPUT TWD10.....	477,000	327,879	274,028
ELIZABETH ARDEN INC COM.....	798	16,851	14,268
ELLERINE HLDGS ORD ZAR0.05.....	12,300	112,967	112,967
ELLIS PERRY INTL INC COM.....	88,907	1,804,133	2,250,236
ELPIDA MEMORY INC NPV.....	17,600	826,499	662,030
EM.TV AG ORD NPV.....	18,286	126,183	78,328
EMC CORP MASS.....	5,361,454	70,414,338	58,815,151
EMCOR GROUP INC COM.....	76,142	1,739,329	3,705,831
EMCORE CORP.....	52,664	294,165	505,574
EMERGENCY MED SVCS CORP CL A.....	347,190	4,679,640	4,478,751
EMERSON ELEC CO COM.....	622,466	40,470,369	52,168,875
EMI GROUP ORD 14P.....	47,400	257,233	266,294
EMPIRE CO LTD.....	1,700	52,216	65,303
ENAGAS SA EUR1.50.....	124,301	1,822,068	2,651,077
ENCANA CORP.....	511,900	15,317,456	27,055,486
ENCORE WIRE CORP.....	8,000	265,072	287,520
ENDESA SA EUR 1.2 (REGD).....	1,395,800	27,202,822	48,527,072
ENDOCARE INC.....	2,461,066	8,359,899	6,152,665
ENERGEN CORP.....	68,689	1,615,427	2,638,344
ENERPLUS RESOURCES FUND.....	15,400	878,896	872,404
ENERSIS SA SPON ADR.....	2,100	23,625	23,625
ENI EUR1.....	2,824,174	57,330,843	83,164,326
ENIRO AB SEKL.....	222,904	2,207,306	2,344,013
ENPATH MED INC.....	148,039	1,581,957	1,684,684
ENTREPOSE CONTRACT EUR1.....	1,275	73,526	79,867
ENZON PHARMACEUTICALS INC.....	52,000	1,176,304	392,080
EON CAPITAL BERHAD MYR1.....	55,000	95,718	89,060
EPCOS AG ORD NPV.....	389,500	6,241,991	5,488,337
EPICEPT GRP COM.....	23,100	706,962	55,440
EQUIFAX INC COM.....	12,600	475,437	432,684
EQUITY OFFICE PPTYS TR COM.....	24,000	777,250	876,240
EQUITY RESIDENTIAL SH.....	124,700	4,875,331	5,577,831
ERCROS EUR0.36.....	239,278	267,895	192,750
EREGLI DEMIR CELIK TRY1.....	175,965	880,178	836,346
ERESEARCH TECHNOLOGY INC.....	8,003	94,171	72,827
ERICSSON (L.M.).....	10,347,479	33,252,532	34,187,785
ESPRINET EUR0.15 (POST SUBDIV).....	5,625	96,287	103,743
ESPRIT HLDGS ORD HKD0.10.....	233,000	1,967,695	1,901,918
ESS TECHNOLOGY INC COM.....	135,463	956,208	292,600

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
ESTEE LAUDER COS INC CL A.....	36,000	1,349,575	1,392,120
ESTERLINE TECHNOLOGIES CORP.....	48,979	1,272,946	2,037,037
ETERNAL CHEMICAL CO TWD10.....	355,000	479,574	530,685
ETHAN ALLEN INTERIORS INC COM.....	67,047	2,153,493	2,450,568
EURONAV NPV.....	3,011	86,627	92,631
EURONEXT EUR6.....	33,200	2,339,667	3,111,671
EUROZINC MINING CORP.....	289,900	379,261	701,224
EVANS & SUTHERLAND COMPUTER.....	1,634,266	17,057,418	8,171,330
EVERGREEN MARINE CORP.....	892,800	640,022	623,198
EVERLIGHT ELECTRON TWD10.....	273,000	622,748	695,633
EXABYTO CORP.....	492,157	3,784,616	59,059
EXCEL CO LTD JPY50.....	16,400	376,233	365,831
EXEDY CORPORATION Y50.....	61,900	1,307,802	1,949,350
EXELIXIS INC COM.....	107,208	773,067	1,077,440
EXPEDITORS INTL WASH INC COM.....	63,400	3,018,000	3,551,034
EXPRESS SCRIPTS INC COM STK.....	226,118	8,986,607	16,221,705
EXTRA SPACE STORAGE INC.....	22,500	337,576	365,400
EXXON MOBIL CORP.....	3,525,970	148,131,607	216,318,260
EZAKI GLICO CO Y50.....	31,000	325,866	320,807
F.C.C. CO LTD NPV.....	70,900	1,606,909	1,404,789
FALCONBRIDGE LTD.....	43,800	1,647,992	2,315,835
FAMILY DLR STORES INC.....	48,800	1,259,824	1,192,184
FANNIE MAE.....	445,266	26,697,973	21,417,295
FANTASTIC LTD NPV.....	46,069	58,473	54,592
FANUC CO Y50.....	47,214	4,141,207	4,245,811
FAR EASTERN TEXTILE TWD10.....	2,907,360	1,769,222	2,375,133
FAR EASTONE TELECOM TWD10.....	4,238,000	5,324,869	4,738,413
FARADAY TECHNOLOGY TWD10.....	73,000	129,116	125,812
FARO TECHNOLOGY INC.....	7,998	123,824	135,646
FASTENAL CO.....	35,700	1,593,107	1,438,353
FBD HLDGS ORD EUR0.60.....	2,300	88,092	108,519
FEDERAL RLTY INVT TR SHS BEN.....	19,000	1,167,427	1,330,000
FEDERATED INVS INC PA CL B.....	25,400	909,026	800,100
FEDEX CORP COM.....	139,800	15,381,604	16,337,028
FEI COMPANY.....	74,332	1,458,535	1,685,850
FELCOR LODGING TR INC COM.....	108,589	1,517,105	2,360,725
FIDELITY NATL FINL CORP.....	70,500	2,217,532	2,745,975
FIFTH THIRD BANCORP.....	70,605	3,080,576	2,608,855
FILENET CORP.....	47,468	898,011	1,278,313
FINISH LINE INC CL A.....	23,872	369,125	282,406
FINMECCICA SPA EUR 4.40.....	234,680	4,354,727	5,209,277
FINNAIR.....	6,000	77,535	93,214
FIRST AMERICAN CORP COM.....	7,400	312,404	312,798
FIRST BANCORP PR COM.....	55,698	1,129,976	517,991
FIRST DATA CORP COM.....	205,860	8,283,790	9,271,934
FIRST HOLDING CO TWD10.....	545,000	405,521	412,407
FIRST HORIZON NATIONAL CORP.....	28,000	1,153,383	1,125,600
FIRST MIDWEST BANCORP INC DEL.....	66,200	2,074,570	2,454,696
FIRST NIAGARA FINL GROUP INC.....	20,006	263,139	280,484
FIRST POTOMAC RLTY TR.....	9,100	240,133	271,089
FIRST REP BK SAN FRANCISCO.....	71,388	1,798,743	3,269,570
FIRSTENERGY CORP COM.....	42,300	2,010,422	2,293,083
FIRSTFED FINL CORP DEL COM.....	15,866	700,216	914,992
FIRSTSTRAND ZAR0.01.....	106,995	261,705	253,544
FISCHER(GEORG) AG SZF100(REGD).....	20,050	5,101,332	8,592,857
FISERV INC COM.....	41,400	1,826,952	1,877,904
FISHER & PAYKEL APPLIANCES.....	1,024,370	2,340,912	2,881,339

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
FISHER SCIENTIFIC INTL INC COM.....	104,002	6,854,990	7,597,346
FLEXTRONICS INTERNATIONAL LTD.....	851,800	10,983,284	9,046,116
FLIR SYS INC.....	132,964	2,897,992	2,933,186
FLORIDA ROCK INDS INC.....	71,665	2,058,087	3,559,601
FLSMIDTH & CO A/S COM SHS.....	11,150	444,853	420,484
FLUOR CORP NEW COM.....	2,200	195,284	204,446
FOCUS ENERGY TRUST.....	3,600	61,042	76,558
FORD MTR CO DEL COM PAR \$0.01.....	702,616	8,613,122	4,869,129
FOREST LABS INC CL A COM.....	424,814	17,699,196	16,436,054
FORMOSA TAFEETA CO TWD10.....	138,000	68,478	72,246
FORTIS GROUP NPV.....	216,092	5,383,746	7,369,082
FORTIS NPV.....	931,915	25,382,973	31,720,208
FORTUM OYJ FIM20.....	321,130	5,091,963	8,212,257
FOSCHINI ORD R0.0125.....	79,200	508,066	508,066
FOSSIL INC COM.....	141,374	2,730,922	2,546,146
FOSTER ELECTRIC CO JPY CO.....	66,000	522,266	1,097,546
FOSTERS GROUP ORD NPV.....	1,463,885	6,408,916	5,949,136
FOXCONN INTERNATIONAL HLDGC LT.....	456,000	330,148	974,585
FRANCE TELECOM EUR4.....	1,095,469	27,911,729	23,546,127
FRANKLIN BK CORP DEL.....	186,138	3,302,412	3,758,126
FRANKLIN RES INC COM.....	24,300	2,086,409	2,109,483
FREDDIE MAC CORP COM.....	70,500	4,023,385	4,019,205
FREDS INC CL A.....	384,340	5,589,907	5,130,939
FREEPORT MCMORAN COPPER B.....	9,600	416,670	531,936
FREIGHTCAR AMER INC.....	22,600	1,595,061	1,254,526
FRESENIUS MEDICAL CARE NPV.....	79,200	5,766,702	9,102,065
FRIENDS PROVIDENT ORD GBP0.10.....	2,366,970	7,625,060	7,825,370
FRONTIER OIL CORP COM.....	61,600	1,249,486	1,995,840
FRONTIER REAL ESTATE.....	184	1,223,529	1,352,053
FSI INTL INC.....	2,804,629	27,259,921	19,323,894
FTI CONSULTING INC COM.....	798	14,138	21,362
FUGRO NV CVZ EURO0.05.....	19,832	448,437	855,078
FUJI HEAVY LTD Y50.....	720,000	4,308,461	4,213,620
FUJI KOSAN COMPANY JPY50.....	262,000	483,414	440,047
FUJI MACHINE MANUFACTURING NPV.....	20,100	288,582	487,049
FUJI TELEVISION NETWORK.....	646	1,511,241	1,435,367
FUJITSU GENERAL Y50.....	81,000	303,941	240,205
FUJITSU KIDEN JPY50.....	14,000	203,636	123,816
FUJITSU NPV.....	375,000	2,256,031	2,909,723
FUKUDA DENSHI Y50.....	6,800	185,801	223,068
FULLCAST CO LTD JPY50000.....	554	2,293,384	1,885,194
FULLER H B CO COM.....	66,687	1,787,032	2,905,552
FUYO GENERAL LEASE CO LTD NPV.....	31,400	1,080,632	1,249,792
FYFFES ORD EUR0.06.....	319,600	789,709	563,946
G & K SVCS INC CL A.....	51,317	1,714,669	1,760,173
GALENICA AG CHF.1 (REGISTERED).....	13,423	2,592,649	2,701,036
GANNETT INC COM.....	85,000	6,240,186	4,754,050
GAP INC COM.....	80,000	1,406,824	1,392,000
GAZPROM ADR REP10 ORD.....	142,100	5,975,305	5,975,305
GEA GROUP AG NPV.....	162,547	2,769,117	2,785,066
GEBERIT CHF1 (REG D).....	3,952	3,194,778	4,561,737
GEHL CO.....	16,005	370,116	408,608
GENENTECH INC.....	513,200	18,368,654	41,979,760
GENERAL DYNAMICS CORP COM.....	33,400	1,913,619	2,186,364
GENERAL ELEC CO COM.....	5,296,782	166,737,186	174,581,935
GENERAL GROWTH PPTYS INC.....	75,100	3,328,878	3,384,006
GENERAL MLS INC COM.....	52,011	2,413,725	2,686,888

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
GENERAL MTRS CORP COM.....	40,000	1,389,687	1,191,600
GENESCO INC COM.....	54,344	1,236,878	1,840,631
GENMAR HLDGS INC.....	1,983,610	34,646,136	1
GENTING BERHAD MY\$0.50-MY REG.....	158,800	929,564	1,024,237
GENUINE PARTS CO COM.....	8,300	360,505	345,778
GENZYME CORP COM.....	472,005	22,432,591	28,815,905
GEO CO LTD JPY50000.....	470	860,614	826,401
GEOMATEC CO Y50.....	8,800	267,905	101,614
GEORGIA GULF CORP COM PAR.....	90,520	2,727,775	2,264,811
GEOX S.P.A. ORD EUR0.1.....	125,300	1,502,697	1,491,600
GERDAU AMERISTEEL CORP.....	94,500	590,819	950,013
GERDAU S A SPONSORED ADR.....	242,550	1,643,500	3,616,421
GIANT INDS INC.....	4,900	303,919	326,095
GILDAN ACTIVEWARE INC.....	72,551	2,326,572	3,443,343
GILDEMEISTER AG NPV.....	19,230	171,850	179,004
GILEAD SCIENCES INC COM.....	400,002	16,757,687	23,664,118
GKN ORD GBP0.50.....	1,216,800	6,296,683	6,143,954
GLACIER BANCORP INC NEW COM.....	25,007	558,837	731,955
GLAMIS GOLD LTD.....	18,300	591,833	696,391
GLAXOSMITHKLINE ORD GBP0.25.....	1,554,954	35,746,810	43,455,834
GLENAYRE TECHNOLOGIES INC COM.....	5,025,765	26,750,434	13,268,020
GLOBAL CASH ACCESS HLDGS INC.....	26,008	386,719	406,505
GLOBAL IMAGING SYS INC COM.....	47,468	1,324,402	1,959,479
GLOBAL INDS LTD COM.....	4,000	50,722	66,800
GLOBAL PMTS INC COM.....	144,712	3,242,848	7,025,768
GLOBAL PWR EQUIP GROUP INC COM.....	2,181,112	8,133,821	6,935,936
GLORY KOGYO Y50.....	122,300	2,166,159	2,353,672
GMH CMNTYS TR.....	63,500	906,109	836,930
GOLD FIELDS ORD ZAR0.50.....	82,453	1,538,625	1,872,946
GOLDCORP INC.....	37,600	937,510	1,137,703
GOLDEN WEST FINL CORP DEL COM.....	4,300	310,518	319,060
GOLDMAN SACHS GROUP INC COM.....	79,100	10,190,279	11,899,013
GOME ELECTRICAL AP HKD0.1.....	143,000	130,990	120,594
GOODMAN GLOBAL INC COM.....	16,805	302,490	255,100
GOODRICH CORP.....	23,100	948,783	930,699
GOOGLE INC CL A.....	29,900	11,980,624	12,537,967
GRACO INC COM.....	85,941	2,286,802	3,951,567
GRAINGER W W INC COM.....	22,500	1,463,839	1,692,675
GREAT EASTERN SHIPPING INR10.....	66,488	306,916	336,123
GREAT WOLF RESORTS INC.....	1,451,284	15,894,144	17,429,921
GRIFFON CORP COM.....	66,888	1,297,421	1,745,777
GROUPE DANONE EURO.50.....	48,800	4,425,384	6,199,253
GROUPE STERIA EUR1.....	3,382	169,886	178,381
GRUPA LOTOS S A PLN1.00(CA).....	7,216	98,098	106,407
GRUPO AEROPORTUARIO DEL.....	52,969	1,482,989	1,687,063
GRUPO FINANCIERO BANORTE COM.....	473,200	1,071,660	1,100,451
GRUPO MEXICO SER 'B' COM NPV.....	1,064,900	2,793,047	3,050,078
GS COLL TRUST ENH LARGE CAP 1000.....	32,116,261	321,162,613	343,643,996
GS ENGINEERING & CONSTRUCTION.....	21,937	1,237,023	1,419,766
GS HOLDINGS CORP KRW5000.....	7,410	210,028	232,759
GTL LTD INR10 (DEMAT T5).....	25,100	56,288	81,640
GTX INC DEL.....	32,000	464,000	291,200
GUANGDONG INVT LTD ORD HK\$0.50.....	517,400	198,180	198,180
GUANGZHOU INVESTMENTS CO ORD.....	1,080,000	188,057	200,232
GUESS INC COM.....	93,102	1,031,641	3,887,009
GUJARAT AMBUJA CEMENTS.....	633,370	1,298,599	1,368,129
GULLIVER INTERNATIONAL JPY50.....	860	84,610	77,713

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
GUS ORD GBP0.290697.....	302,911	3,666,373	5,412,006
GYMBOREE CORP COM.....	50,741	728,456	1,763,757
GYRUS GROUP ORD 1P.....	363,407	2,072,259	2,310,479
H & E EQUIP SVCS INC COM.....	20,000	360,000	589,000
HAEMONETICS CORP MASS COM.....	30,211	890,936	1,405,114
HAGEMEYER EUR1.2.....	362,593	1,768,575	1,673,703
HALFORDS GROUP ORD GBP0.01.....	236,500	1,342,588	1,303,507
HALLIBURTON CO COM.....	4,400	287,016	326,524
HANA FINANCIAL HOLDINGS.....	97,420	4,436,205	4,579,880
HANJIN SHIPPING KRW5000.....	8,670	150,560	206,994
HANKOOK TIRE MANUFACTURING.....	8,650	105,315	101,663
HANKUK ELECTRIC GLASS CO.....	6,460	256,976	165,466
HANMI FINL CORP COM.....	24,002	276,167	466,599
HANSON PLC GBP0.10.....	879,649	9,368,666	10,680,958
HANWHA CHEMICAL CORP KSWN5000.....	103,280	744,460	936,237
HAPPINET CORP NPV.....	5,400	141,170	118,567
HARLAND JOHN H CO COM.....	57,301	1,739,483	2,492,594
HARLEY DAVIDSON INC COM.....	91,902	4,840,140	5,044,501
HARMAN INTL INDS INC NEW COM.....	83,157	5,604,449	7,099,113
HARMONY GOLD MINING CO R0.50.....	8,100	129,591	129,591
HARRIS CORP DEL COM.....	3,300	101,017	136,983
HARTFORD FINL SVCS GROUP INC.....	46,700	2,662,390	3,950,820
HARTMARX CORP.....	370,033	2,931,941	2,220,198
HASBRO INC COM.....	48,003	988,015	869,334
HASEKO CORP Y50.....	255,500	894,067	869,435
HAYS ORD 1P.....	4,076,984	8,571,737	10,179,791
HBOS ORD GBP0.25.....	3,065,980	43,991,541	53,304,423
HCA INC.....	152,003	6,335,338	6,558,929
HEALTH NET INC COM STK.....	39,800	1,378,650	1,797,766
HEALTHCARE REALTY TRUST INC.....	21,500	814,710	684,775
HEALTHSPRING INC COM.....	20,003	390,059	375,056
HEARTLAND PMT SYS INC.....	799	17,844	22,276
HEIDRICK & STRUGGLES INTL INC.....	4,925	131,317	166,662
HEIJMANS CVA EUR0.03.....	89,100	3,791,872	4,420,395
HELIX ENERGY SOLUTIONS GROUP.....	45,536	718,248	1,837,833
HELVETIA PATRIA HOLDING CHF10.....	335	86,257	88,057
HENNES & MAURITZ AB 'B' NPV.....	226,000	8,459,584	8,753,306
HERA EUR1.....	250,000	797,356	831,123
HERSHA HOSPITALITY TR PRIORITY.....	18,600	168,016	172,794
HESKA CORP COM.....	7,492,729	17,409,845	7,867,365
HESS CORP.....	29,400	1,207,177	1,553,790
HEWLETT PACKARD CO COM.....	1,126,707	31,139,506	35,694,078
HEXAGON AB SER'B' SEK4.....	39,800	1,291,188	1,447,584
HIGH TECH COMPUTER TWD10.....	394,200	4,404,033	10,836,026
HIGHLAND HOSPITALITY CORP.....	36,800	384,141	518,144
HIGHWOODS PPTYS INC COM.....	29,500	875,747	1,067,310
HILTON HOTELS CORP COM.....	43,500	972,797	1,230,180
HIRANO TECSEED CO JPY50.....	8,000	132,282	152,211
HIROSHIMA BK Y50.....	220,000	1,434,294	1,341,381
HITACHI CABLE Y50.....	19,000	105,010	88,090
HITACHI CAPITAL JPY50.....	220,700	3,727,216	3,861,260
HITACHI HIGH TECHNOLOGIES CORP.....	64,900	1,145,818	1,975,699
HITACHI KOKI Y50.....	151,000	1,794,260	2,304,990
HITACHI MAXELL Y50.....	259,700	3,763,977	3,582,617
HITACHI NPV.....	2,014,000	12,275,476	13,319,196
HOCHTIEF AG NPV.....	44,332	2,294,045	2,465,236
HOKKAIDO ELE POWER CO INC Y500.....	439,400	7,957,212	10,435,822

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
HOKUETSU PAPER MILLS Y50.....	930,000	5,085,060	5,434,457
HOKUHOKU FINANCIAL GROUP INC.....	205,000	539,262	857,193
HOLCIM CHF2 (REGD).....	212,869	10,663,938	16,282,306
HOME DEPOT INC COM.....	1,085,182	38,847,219	38,838,664
HOME INTERIORS & GIFTS INC.....	1,655,879	671,625	165,588
HOME PROPERITIES INC.....	7,500	378,430	416,325
HON HAI PRECISION INDS TWD10.....	1,537,218	6,953,753	9,495,741
HONAM PETROCHEMICAL CORP.....	110,750	5,337,998	5,405,001
HONDA MOTOR CO NPV.....	449,600	10,945,531	14,276,761
HONDA MTR LTD ADR.....	240,000	7,348,576	7,636,800
HONEYWELL INTL INC COM.....	88,000	3,649,440	3,546,400
HOOPER HOLMES INC COM.....	163,718	808,998	499,340
HOSIDEN CORP Y50.....	321,500	3,729,032	3,332,699
HOSPIRA INC.....	216,000	8,537,576	9,275,040
HOSPITALITY PPTYS TR COM SHS.....	7,000	296,241	307,440
HOST HOTELS & RESORTS INC.....	202,946	3,604,654	4,438,429
HOT TOPIC INC.....	393,006	5,692,697	4,523,499
HOYA CORP NPV.....	117,000	3,067,160	4,165,595
HSBC HLDGS ORD USD0.50 (UK).....	2,031,833	32,789,787	35,757,148
HUA ENG WIRE & CABLE CO LTD.....	933,000	219,205	212,379
HUA NAN FINANCIAL TWD10.....	353,000	245,166	251,855
HUB GROUP INC CL A.....	4,400	94,813	107,932
HUB POWER CO PKRP10.....	407,727	207,061	155,750
HUDSON HIGHLAND GROUP INC.....	66,978	852,968	722,693
HUMAN GENOME SCIENCES INC COM.....	144,005	2,255,384	1,540,854
HUMANA INC COM.....	12,300	467,317	660,510
HUNT J B TRANS SVCS INC.....	152,008	3,676,564	3,786,519
HUNTER DOUGLAS NV EUR0.24.....	1,498	93,860	100,847
HUNTINGTON BANCSHARES INC.....	52,000	1,230,188	1,226,160
HUSKY ENERGY INC.....	343,700	8,452,418	21,652,389
HUSQVARNA AB SER B NPV.....	279,700	3,111,740	3,368,383
HUTCHINSON TECHNOLOGY INC COM.....	133,973	3,500,973	2,897,836
HUTCHISON CHINA MEDITECH ORD.....	14	83	83
HUTCHISON WHAMPOA HK\$0.25.....	286,000	2,471,777	2,610,712
HYNIX SEMICONDUCTOR INC.....	90,740	3,015,002	2,941,135
HYOSUNG T&CKSWN5000.....	27,210	249,497	428,786
HYPERION SOLUTIONS CORP.....	46,550	1,061,536	1,284,780
HYUNDAI HEAVY IND CO KRW5000.....	21,068	2,172,821	2,365,070
HYUNDAI MERCHANT MARINE CO.....	18,230	315,272	349,727
HYUNDI STEEL CO KRW5000.....	36,260	563,548	1,305,238
I FLOW CORP NEW.....	1,550,258	20,922,004	16,773,792
IBJ LEASING CO LIMITED NPV.....	16,800	380,329	418,843
IBM CORP COM.....	157,260	13,029,667	12,080,713
ICADE EUR7.6.....	229,700	9,050,610	10,082,924
ICL-ISREAL CHEMICALS ORD SHK1.....	119,894	504,247	477,495
ICON PUB LTD CO SPONSORED ADR.....	80,002	2,243,004	4,424,111
ICOS CORP.....	104,000	2,947,580	2,286,960
ICOS VISION SYSTEM COM NPV.....	3,039	133,158	139,112
IDENTIX INC.....	1,550,285	8,010,240	10,836,492
IDEX CORP.....	89,951	2,655,786	4,245,687
IDEXX LABS INC COM.....	59,042	2,848,757	4,435,825
IDT INTERNATIONAL HK\$0.10.....	1,010,000	237,212	57,867
IDT INTERNATIONAL NEW HKD0.10.....	202,000	0	3,771
IFI ISTIT FIN INDUSTR SPA.....	93,925	1,234,683	2,136,529
IFIL INVESTMENTS SPA EUR1.....	1,714,600	7,549,502	9,734,137
IGM FINANCIAL INC.....	10,300	445,497	412,241
IHLAS HOLDING TRY1.....	223,468	95,950	97,068

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
ILLINOIS TOOL WKS INC COM.....	110,400	4,978,011	5,244,000
IMCLONE SYSTEMS INC.....	16,000	531,191	618,240
IMPERIAL OIL LTD.....	35,100	1,248,722	1,287,095
IMPERIAL TOBACCO GROUP ORD 10P.....	822,928	14,230,764	25,402,956
IMPREGILO SPA NPV.....	746,100	3,040,351	2,704,592
IMPRESA SGPS SA EUR1.....	584,003	3,637,472	3,173,626
INABATA & CO Y50.....	15,700	130,839	123,881
INCHCAPE ORD GBP0.25.....	23,400	115,201	204,496
INCHON IRON & STEEL KRW5000.....	122,230	1,216,351	4,399,868
INCO LTD COM.....	11,300	546,405	744,670
INDAH KIAT PULP & PAPER.....	270,800	25,726	25,726
INDEX HOLDINGS NPV.....	1,746	2,222,554	1,725,915
INDIAN PETROCHEMIC INR10.....	91,422	432,102	523,433
INDOSAT IDR100.....	32,200	14,861	14,861
INDUSTRIAL BK OF KOREA KRW5000.....	317,840	2,451,105	5,360,430
ING CANADA INC.....	25,300	985,585	1,285,361
ING GROEP N.V. CVA EUR0.24.....	2,544,103	64,794,098	99,965,222
INMET MINING CORP.....	9,600	347,387	359,968
INNKEEPERS USA TR COM.....	45,000	772,366	777,600
INPEX HLDGS INC COM STK JPY1.....	400	3,481,098	3,534,094
INPUT/OUTPUT INC COM.....	21,366	163,854	201,909
INTEGRA BK CORP COM.....	40,012	728,510	870,261
INTEGRATED SILICON SOLUTION IN.....	358,525	2,276,558	1,975,473
INTEL CORP.....	2,374,832	57,952,684	45,003,066
INTERCONT HOTELS SHS.....	1,492,558	22,100,877	26,101,101
INTERCONTINENTAL EXCHANGE INC.....	22,600	1,117,163	1,309,444
INTERMAGNETICS GEN CORP.....	80,373	1,105,121	2,168,464
INTERMUNE PHARMACEUTICALS INC.....	112,000	2,406,848	1,842,400
INTERNATIONAL GAME TECHNOLOGY.....	113,703	3,703,280	4,313,892
INTERNATIONAL PAPER CO COM.....	90,608	3,122,923	2,926,638
INTERNATIONAL POWER ORD PLC.....	3,373,821	9,934,769	17,752,944
INTERPUMP GROUP EURO.52.....	32,453	264,419	284,248
INTERSTATE HOTELS & RESORTS.....	60,132	441,604	558,626
INTUIT COM.....	31,800	1,696,640	1,920,402
INVENSYS NEW ORD GBP0.01.....	1,000,000	0	74,907
INVENSYS ORD GBP0.01.....	2,500,000	1,070,741	890,096
INVENTEC CORP TWD10.....	3,146,960	1,479,316	2,026,566
INVESTEC GROUP LTD ZAR0.01.....	8,369	408,577	375,280
INVITROGEN CORP COM.....	80,000	3,191,249	5,285,600
IOI CORP MY\$0.50.....	663,600	1,962,786	2,582,523
IPC HOLDINGS LTD COM.....	60,009	1,575,236	1,479,822
IPSCO INC.....	48,000	2,279,522	4,612,679
IPSEN PROMESSES EUR1.....	55,600	2,466,798	2,246,537
IRESS MARKET TECH NPV.....	31,343	133,158	135,060
IRISH LIFE & PERMANENT ORD.....	228,400	5,688,000	5,432,012
IS GAYRIMENKUL YAT TRY1.....	126,547	188,046	191,195
ISHARES MSCI AUSTRALIA INDEX.....	325,537	3,585,417	6,754,893
ISHARES MSCI CDA INDEX FD.....	408,882	4,461,334	9,710,948
ISHARES MSCI JAPAN INDEX FUND.....	1,312,738	11,703,013	17,905,746
ISHARES TR S&P SMALL CAP 600.....	2,641,798	122,379,317	164,055,656
ISRAEL CORP ORD SHK1.....	400	143,528	143,528
ISRAEL DISCOUNT BANK ILS0.1.....	56,100	95,630	95,630
ISTAR FINL INC.....	13,500	534,646	509,625
ITOCHU CORP Y50.....	2,228,000	9,108,506	19,587,455
ITOCHU SHOKUHIN CO JPY50.....	37,800	1,451,830	1,421,861
ITT CORP.....	23,800	1,268,883	1,178,100
IVG IMMOBILIEN AG NPV.....	55,364	1,373,812	1,672,088

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
IWKA AG NPV.....	34,841	827,489	913,709
IXI CO LTD NPV.....	88	199,809	253,265
IZUMI CO Y50.....	26,200	1,061,397	955,728
JABIL CIRCUIT INC COM.....	30,900	1,175,488	791,040
JACK IN THE BOX INC COM.....	90,893	2,453,011	3,563,006
JACKSON HEWITT TAX SVC INC.....	2,700	82,508	84,645
JACOBS ENGR GROUP INC COM.....	5,200	414,393	414,128
JAKKS PAC INC.....	5,200	131,962	104,468
JANUS BROAD ENHANCED INDEX POOL.....	4,928,596	49,317,069	49,613,008
JANUS CAP GROUP INC.....	5,300	95,093	94,870
JAPAN ASIA INVT JPY50.....	220,000	1,132,655	1,572,322
JAPAN LOGISTICS FUND INC JAPAN.....	269	1,766,477	2,011,941
JAPAN SECURITIES FINANCE.....	72,100	807,242	856,509
JAPAN STEEL WORKS Y50.....	513,000	2,367,580	3,518,278
JAPAN TOBACCO INC Y50000.....	6,160	15,302,584	22,470,541
JDA SOFTWARE GROUP INC.....	65,251	874,234	915,472
JEFFERIES GROUP INC NEW COM.....	164,704	2,367,099	4,880,180
JFE HOLDINGS INC NPV.....	757,100	20,025,742	32,121,198
JFE SHOIJ HOLDINGS INC NPV.....	294,000	1,531,961	1,329,642
JIANGXI COPPER CO 'H' CNV1.....	2,321,000	2,084,016	2,151,564
JJB SPORT ORD 5P.....	1,151,400	4,436,475	3,817,258
JKX OIL & GAS ORD 10P.....	19,540	135,109	140,947
JM AB SEK 4 (RED SHS).....	375	18,490	32,536
JM BYGG-&FASTIGH SEK4.....	131,152	1,676,286	2,084,682
JO ANN STORES INC.....	28,267	703,855	414,112
JOHNSON & JOHNSON COM.....	3,264,660	186,740,404	195,618,427
JOHNSON CTLS INC COM.....	71,664	3,773,199	5,892,214
JOHNSTON PRESS ORD GBP0.10.....	410,574	3,528,510	3,147,618
JONES APPAREL GROUP INC COM.....	77,808	2,419,756	2,473,516
JOSHIN DENKI Y50.....	47,000	365,513	347,417
JOURNAL COMMUNICATIONS INC.....	311,790	4,327,306	3,504,520
JPMORGAN CHASE & CO COM.....	3,129,133	119,163,000	131,423,586
JSC MMC NORILSK NICKEL.....	36,000	2,553,007	4,680,000
JSR CORP JPY50.....	153,800	3,284,467	3,888,221
JTEKT CORP.....	97,800	1,666,632	1,890,723
JUBILEE MINES NL NPV.....	42,478	229,192	253,419
JUKI CORP Y50.....	212,000	1,101,257	1,121,987
JUNIPER NETWORKS INC COM.....	840,227	16,808,585	13,435,230
JUPITERMEDIA CORP.....	8,002	153,976	104,026
JUST GROUP ORD NPV.....	121,106	297,873	307,717
K & F INDS HLDGS INC.....	44,090	721,699	781,716
K SWISS INC CL A.....	75,723	1,585,606	2,021,804
KADOKAWA HOLDINGS INC.....	60,800	2,199,629	2,175,322
KAGARA ZINC LTD NPV.....	52,064	174,331	160,526
KAMIGUMI CO Y50.....	69,000	498,138	524,524
KANSAI ELEC POWER Y500.....	290,100	5,460,362	6,496,575
KANSAI PAINT CO Y50.....	277,000	1,753,472	2,212,317
KANSAS CITY SOUTHERN COM NEW.....	95,304	1,434,501	2,639,921
KANTO AUTO WORKS Y50.....	20,200	305,160	248,624
KANTO TSUKUBA BANK JPY500.....	100,400	1,236,756	1,039,877
KANTONE HLDGS HKD0.10.....	2,190,000	190,156	125,473
KAO CORP Y50.....	568,000	13,023,530	14,881,336
KAUFMAN & BROAD SA EUR0.26.....	8,935	475,228	486,694
KAWAI MUSICAL INST JPY50.....	93,000	266,778	191,182
KAWASAKI KISEN KAISHA Y50.....	224,000	1,402,737	1,297,188
KB HOME COM.....	22,900	863,707	1,049,965
KBC GROUPE NPV.....	194,375	15,003,004	20,852,305

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
KCC CORP KRW5000.....	787	182,603	190,798
KEIHIN CORP Y50.....	158,600	2,489,019	3,406,053
KELLWOOD CO.....	57,812	1,712,269	1,692,157
KENWOOD CORP Y50.....	214,000	429,587	400,612
KEPPEL CORP ORD SGD0.50.....	460,000	2,464,033	4,276,093
KEYCORP NEW COM.....	9,600	338,805	342,528
KGHM POLSKA MIEDZ PLN 10 BR.....	240,096	3,782,972	8,135,528
KIA STEEL CO KRW5000.....	10,550	144,168	180,152
KIER GROUP ORD 1P.....	8,400	110,711	234,131
KILROY RLTY CORP COM.....	14,500	797,457	1,047,625
KIMBERLY CLARK CORP COM.....	664,075	41,025,820	40,973,428
KIMCO RLTY CORP COM.....	81,900	2,580,840	2,988,531
KING PHARMACEUTICALS INC COM.....	96,100	1,650,324	1,633,700
KINGSGATE CONSD NL NPV.....	10,716	37,038	40,922
KINGSPAN GROUP ORD EUR0.13.....	148,693	2,160,303	2,595,224
KINGSWAY FINANCIAL SVCS INC.....	19,000	214,883	344,600
KINSUS INTERCONNE TWD10.....	380,000	1,096,781	1,173,673
KINTETSU WORLD EXP JPY50.....	2,600	59,737	61,864
KIRBY CORP COM.....	78,918	1,375,203	3,117,261
KITE RLTY GROUP TR.....	21,000	317,913	327,390
KLA TENCOR CORP.....	76,001	3,550,269	3,159,362
KNIGHT TRANSN INC COM.....	200,061	2,521,272	4,041,232
KNIGHTSBRIDGE TANKERS LTD COM.....	9,100	330,798	240,422
KOBAYASHI PHARMACEUTICALS.....	41,700	1,501,053	1,707,178
KOBE STEEL.....	6,668,000	9,524,845	20,882,158
KOC HLDG TRY1.....	163,404	476,604	485,532
KOEI CO Y50.....	107,400	2,063,582	1,916,599
KOHL'S CORP COM.....	280,000	15,545,172	16,553,600
KOITO MANUFACTURING CO Y50.....	117,000	1,380,858	1,741,976
KOLON INDUSTRIES KRW5000.....	11,190	146,108	120,310
KOMAG INC.....	68,100	2,554,986	3,144,858
KOMATSU ELECTORNICS METALS.....	5,200	128,692	134,191
KOMATSU Y50.....	246,126	2,677,170	4,898,190
KONE CORPORATION NPV ORD B.....	110,463	5,129,811	4,590,414
KONECRANES INTERNATIONAL CORP.....	35,650	647,124	641,821
KONINKLIJKE BAM GROEP NV.....	396,866	6,561,884	7,885,815
KONINKLIJKE DSM NV EUR1.5.....	142,600	5,815,833	5,936,844
KONINKLIJKE PHILIPS ELECTRONIC.....	335,510	8,717,863	10,480,467
KOOKMIN BANK KRW5000.....	220,558	14,008,833	18,133,788
KOOKMIN BK NEW SPONSORED ADR.....	700	58,142	58,142
KOREA DEVMT CORP KRW5000.....	5,010	99,239	104,826
KOREA ELEC PWR CORP KSWN5000.....	216,490	6,462,950	8,021,106
KOREA GAS KRW5000.....	3,130	109,004	107,226
KOREA INVESTMENT HLDGS CO LTD.....	5,010	150,712	163,708
KOREA PETROCHEMICAL KRW5000.....	3,490	98,080	79,644
KOREA ZINC KSWN5000.....	3,018	208,760	236,681
KOREAN AIR LINES CO KSWN5000.....	35,750	891,863	1,318,910
KOREAN REINSURANCE KRW500.....	21,063	112,653	236,451
KORN FERRY INTL COM NEW.....	150,037	2,339,277	2,939,225
KOSE JPY50.....	38,060	1,196,794	1,198,583
KRAFT FOODS INC CL A.....	81,300	2,531,709	2,512,170
KROGER CO COM.....	484,700	8,860,618	10,595,542
KRONOS INC.....	66,481	2,352,145	2,407,277
KRUNGTHAI BANK PUBLIC CO LTD.....	1,740,900	457,633	460,833
KT CORP KRW5000.....	53,640	2,244,346	2,213,562
KUALA LUMPUR KEPONG BERHAD.....	287,200	594,854	762,063
KULICKE & SOFFA INDS INC.....	178,855	1,569,614	1,325,316

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
KUMAGAI-GUMI.....	83,000	254,143	238,149
KUMBA RES LTD ZAR0.01.....	10,776	188,810	193,407
KUMHO TIRE KSWN 5000.....	52,550	805,184	822,565
KURITA WATER INDUSTRIES NPV.....	75,800	1,408,901	1,558,238
KVH INDS INC.....	833,364	8,598,611	9,717,024
KYERYONG CONST IND KRW5000.....	15,807	213,427	499,852
KYOCERA CORP Y50.....	22,406	2,003,789	1,736,580
KYOWA HAKKO KOGYO Y50.....	435,000	3,251,016	2,933,867
KYUSHU ELECTRIC POWER CO INC.....	356,400	6,717,435	8,293,085
KYUSHU-SHINWA HLDG NPV.....	415,000	697,669	609,894
L G CORP KRW5000.....	25,830	750,504	758,264
L-3 COMMUNICATIONS HLDGS INC.....	12,800	1,086,762	965,376
LA BARGE INC.....	481,444	6,399,405	6,388,762
LA SEDA DE BARCELONA SA.....	56,644	158,306	161,514
LA Z BOY INC.....	53,396	898,702	747,544
LABOR READY INC.....	122,342	1,523,448	2,771,046
LABORATORY CORP AMER HLDGS.....	124,000	4,381,358	7,716,520
LABROY MARINE SGD0.05.....	78,000	72,013	66,589
LADBROKES ORD GBP (CONS).....	583,086	8,712,910	4,394,670
LAFARGE SA EUR4.00.....	37,939	4,568,090	4,761,325
LAN AIRLINES SA ADR.....	600	19,524	19,524
LANCE INC.....	36,016	511,458	829,088
LANDAMERICA FINL GROUP INC.....	52,871	2,520,339	3,415,467
LANDRYS RESTAURANTS INC.....	23,979	591,344	778,119
LANDSTAR SYS INC COM.....	116,682	2,771,865	5,510,891
LARGAN PRECISION C TWD10.....	86,000	1,530,308	1,840,751
LASALLE HOTEL PPTYS CUM SH BEN.....	36,400	1,340,219	1,685,320
LAURENTIAN BANK OF CANADA.....	3,000	75,597	78,797
LAWSON INC JPY50.....	326,579	12,492,079	11,912,998
LAYNE CHRISTENSEN COMPANY.....	17,845	374,567	505,906
LCC INTL INC CL A.....	1,048,862	3,998,530	3,912,255
LECG CORP.....	420,517	7,082,768	7,766,949
LECROY CORP COM.....	510,630	7,280,185	7,327,541
LEGG MASON INC.....	5,500	620,846	547,360
LEGGETT & PLATT INC COM.....	24,004	653,899	599,620
LEHMAN BROS HLDGS INC COM.....	89,800	5,069,476	5,850,470
LEIGHTON HOLDINGS LTD ORD.....	15,706	168,440	202,453
LENNAR CORP COM.....	37,800	1,717,389	1,677,186
LENNOX INTL INC COM.....	69,388	1,201,735	1,837,394
LENOX GROUP INC COM.....	33,936	442,760	240,606
LEONI AG NPV.....	1,759	53,742	66,327
LEOPALACE 21 CORP.....	113,700	4,124,781	3,928,749
LEROY SEAFOOD GROU NOK1.00.....	10,200	181,706	193,424
LEWIS GROUP LTD ZAR0.01.....	11,800	76,441	76,441
LEXICON GENETICS INC COM.....	44,000	284,821	193,160
LEXMARK INTERNATIONAL INC COM.....	40,100	3,254,088	2,238,783
LG TELECOM CO KRW5000.....	576,478	7,117,771	7,534,866
LI & FUNG HKD0.025.....	957,400	1,498,330	1,935,262
LIBERTY GROUP LTD ZAR0.10.....	16,157	169,522	163,116
LIBERTY PPTY TR SHS BEN INT.....	70,900	3,047,230	3,133,780
LIFEPOINT HOSPS INC COM.....	22,493	1,020,389	722,700
LIGHT S A COM NPA.....	30,000,000	242,473	200,993
LIHIR GOLD LTD ORD PGK0.10.....	567,000	1,240,784	1,213,208
LILLY ELI & CO COM.....	484,007	31,597,326	26,751,067
LIMITED BRANDS INC.....	3,700	94,229	94,683
LINCARE HLDGS INC COM.....	44,400	1,372,434	1,680,096
LINCOLN NATL CORP IND COM.....	80,000	2,719,491	4,515,200

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
LINDEX AB SEK2.....	77,400	1,016,150	1,101,347
LINDT SPRUENGLI PTG CERT CHF10.....	561	872,495	1,107,803
LINEAR TECHNOLOGY CORP COM.....	40,002	1,508,457	1,339,667
LION DIVERSIFIED MYR0.50.....	70,700	86,333	77,732
LION IND CORP MYR1(AFTER.....	362,000	148,644	94,084
LIONS GATE ENTMT CORP COM NEW.....	100,029	862,086	855,248
LITE-ON TECHNOLOGY CORP TWD10.....	88,740	93,639	131,423
LIZ CLAIBORNE INC COM.....	59,500	2,297,114	2,205,070
LLOYDS TSB GROUP ORD 25P.....	2,238,500	18,024,881	22,005,257
LOCALIZA RENT A CAR SA COM NPV.....	8,500	138,029	162,989
LOCKHEED MARTIN CORP COM.....	28,000	1,529,591	2,008,720
LOEWE AG NPV.....	7,076	120,498	121,421
LOEWS CORP COM.....	88,300	1,532,602	3,130,235
LOHOMATICA EUR1 (S/R.....	1	0	2
LONE STAR STEAKHOUSE SALOON.....	41,441	1,017,005	1,086,998
LONE STAR TECHNOLOGIES INC.....	37,087	1,044,589	2,003,440
LONMIN ORD USD1.....	17,872	511,735	929,842
LOTTOMATICA SPA EUR1.....	305,904	9,708,145	11,601,335
LOUISIANA PAC CORP COM.....	48,000	1,342,918	1,051,200
LOWES COS INC COM.....	409,300	23,955,321	24,832,231
LS CABLE LTD KRW5000.....	21,580	753,732	762,021
LSI INDS INC OHIO COM.....	75,221	1,151,492	1,278,005
LSV ENHANCED INDEX (CORE) EQUITY TR.....	3,397,566	340,164,772	369,252,254
LTX CORP.....	1,111,439	4,468,610	7,791,187
LUCENT TECHNOLOGIES INC COM.....	600,000	1,909,010	1,452,000
LUKOIL OIL COMPANY ADR REP 4.....	180,700	7,139,851	15,034,240
M.A.N. AG ORD NPV.....	545,800	19,310,312	39,514,372
MACARTHUR COAL LTD NPV.....	15,330	60,106	51,025
MACATAWA BK CORP COM.....	1,089	8,400	25,472
MACDONALD DETTWILER & ASSOC.....	2,300	87,619	95,011
MACERICH CO COM.....	12,200	836,716	856,440
MACINTOSH RETAIL GROUP NV.....	4,829	154,530	161,034
MACK CALI RLTY CORP COM.....	34,700	1,554,942	1,593,424
MACNICA INC NPV.....	3,300	105,869	88,912
MACQUARIE AIRPORTS NPV STAPLED.....	1,600,000	3,807,297	3,649,370
MACQUARIE BANK NPV.....	99,550	3,344,589	5,103,286
MACQUARIE COMM INF NPV(STAPLED.....	215,000	921,038	944,029
MACQUARIE KOREA INFRASTRUCTURE.....	148,000	1,062,640	1,042,246
MACRONIX INTERNATIONAL TW\$10.....	1,306,000	296,118	356,178
MAF BANCORP INC.....	52,001	2,056,977	2,227,723
MAGYAR OLAJ ES GAZIPARE.....	47,900	2,018,236	4,919,247
MAKITA CORP Y50.....	15,900	290,056	503,503
MALAYAN BANKING BERHAD MYRI.....	265,100	801,718	771,961
MALAYSIAN BULK CAR MYR0.25.....	67,100	42,323	39,079
MALAYSIAN PLANTATN MYR1.....	478,700	346,876	261,855
MANITOBA TELECOM SERVICES INC.....	4,600	177,035	187,830
MANITOWAC INC COM.....	103,694	1,557,791	4,614,383
MANOR CARE INC NEW COM.....	20,000	888,582	938,400
MANPOWER INC WIS.....	22,500	1,466,475	1,453,500
MANULIFE FINANCIAL CORP.....	456,800	10,349,154	14,528,385
MARATHON OIL CORP.....	51,500	2,721,714	4,289,950
MARIELLA BURANI SPA EUR0.52.....	6,958	170,983	174,823
MARKS & SPENCER GP NEW ORD.....	492,900	5,210,955	5,351,346
MAROC TELECOM MAD10.....	262,700	2,868,972	3,453,066
MARS ENGINEERING JPY50.....	10,200	330,304	325,679
MARSH & MCLENNAN COS INC COM.....	107,300	3,486,439	2,885,297
MARTEK BIOSCIENCES CORP.....	799	23,304	23,131

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
MARTIN MARIETTA MATLS INC COM.....	13,700	1,351,415	1,248,755
MARUBENI CORP Y50.....	1,805,064	4,202,464	9,632,060
MARUI CO Y50.....	133,300	2,397,283	2,077,948
MARUTI UDYOG INR5.....	74,209	1,472,192	1,284,151
MARVEL ENTMT INC.....	11,649	205,915	232,980
MARZOTTO GAETANO & FIGLI SPA.....	31,896	163,207	123,371
MASCO CORP COM.....	28,100	867,238	832,884
MASSMART ZAR0.01.....	26,100	172,005	172,005
MATAHARI PUTRA PRIMA TBK.....	978,700	79,242	79,242
MATERIAL SCIENCES CORP.....	42,869	513,036	387,107
MATSUSHITA ELEC INDL CO Y50.....	296,000	4,283,118	6,253,247
MATTEL INC COM.....	60,132	1,186,942	992,779
MAUREL ET PROM EUR0.77.....	2,725	60,490	56,969
MAVERICK TUBE CORP COM.....	98,908	2,417,752	6,249,997
MAXIM INTEGRATED PRODS INC COM.....	48,100	1,961,823	1,544,491
MAXIS COMMUN BHD MYR0.10.....	620,600	1,593,683	1,444,041
MBIA INC COM.....	60,201	3,486,866	3,524,769
MCDONALDS CORP COM.....	158,300	4,516,291	5,318,880
MCGRAW HILL COS INC COM.....	116,000	5,973,480	5,826,680
MCGUIGAN SIMEON WINES LTD ORD.....	403,615	952,125	749,664
MCKESSON CORP COM.....	212,900	8,283,223	10,065,912
MEDAREX INC.....	68,000	636,945	653,480
MEDCO ENERGI INTL IDR100.....	270,000	100,999	108,577
MEDCO HEALTH SOLUTIONS INC.....	84,002	2,314,710	4,811,635
MEDICAL STAFFING NETWORK HLDGS.....	447,250	3,185,522	2,231,778
MEDICIS PHARMACEUTICAL CORP.....	50,211	1,522,506	1,205,064
MEDIMMUNE INC COM.....	268,002	8,755,876	7,262,854
MEDTRONIC INC COM.....	1,357,160	66,261,870	63,677,947
MEGA FINANCIAL HOLDING CO LTD.....	871,000	625,927	644,298
MELCO INTERNATIONAL.....	754,000	1,251,268	1,893,009
MELLON FINL CORP COM.....	70,700	2,581,973	2,434,201
MENTOR CORP MINN COM.....	103,547	2,841,316	4,504,295
MERCK & CO INC COM.....	2,524,831	110,161,829	91,979,593
MERCK KGAA NPV.....	45,071	3,448,434	4,097,495
MERIT MED SYS INC COM.....	623,860	7,657,791	8,584,314
MERITAGE HOMES CORP COM.....	12,883	744,603	608,722
MERITZ FIRE & MARINE INSURANCE.....	17,820	97,119	106,127
MERIX CORP.....	41,212	274,187	452,096
MERRILL LYNCH & CO INC.....	119,500	9,027,813	8,312,420
METCASH LIMITED NPV.....	380,262	1,323,592	1,056,609
METHANEX CORP.....	62,700	1,063,098	1,326,617
METHODE ELECTRS INC COM.....	67,467	714,525	709,078
METLIFE INC COM.....	41,500	2,122,109	2,125,215
METRO INC.....	323,600	8,799,728	8,656,685
METROPOLITAN HOLDINGS LTD.....	107,001	196,443	177,041
MFS LIMITED NPV.....	28,025	86,862	82,868
MGI PHARMA INC.....	148,542	3,270,609	3,193,654
MGIC INVT CORP WIS COM.....	64,501	3,529,526	4,192,565
MGP INGREDIENTA INC.....	4,800	103,871	111,456
MICHAEL PAGE INTL ORD GBP0.01.....	526,558	2,978,658	3,413,503
MICHELIN CIE GLE DES ETABL.....	181,700	9,682,410	10,919,543
MICRO STAR INTL TWD10.....	1,162,520	673,426	660,666
MICROCHIP TECHNOLOGY INC COM.....	319,386	8,597,478	10,715,400
MICRON TECHNOLOGY INC COM.....	88,003	1,050,979	1,325,325
MICROSEMI CORP.....	134,232	1,545,138	3,272,576
MICROSOFT CORP COM.....	5,001,178	137,432,457	116,527,447
MIDLAND HOLDINGS HKD0.1.....	1,450,000	616,058	644,071

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
MIGROS TRY1.....	209,669	1,449,496	1,676,296
MILANO ASSICURAZIO EUR0.52.....	246,830	1,264,045	1,800,550
MILLENNIUM PHARMACEUTICALS INC.....	68,000	1,013,228	677,960
MILLIPORE CORP COM.....	48,000	1,754,807	3,023,520
MINARA RESOURCES LTD.....	61,502	120,368	111,034
MIRANT CORP.....	3,260	73,350	87,368
MISUMI GROUP INC Y50.....	51,400	981,839	962,218
MITCHELLS & BUTLERS ORD.....	879,900	4,306,475	8,389,345
MITSUBISHI CHEMICAL HOLDINGS.....	702,500	3,409,580	4,393,890
MITSUBISHI CORP NPV.....	573,000	12,509,778	11,453,483
MITSUBISHI ELECTRIC CORP Y50.....	2,358,622	13,375,164	18,920,144
MITSUBISHI ESTATE CO Y50.....	172,850	3,802,827	3,674,281
MITSUBISHI GAS & CHEML CO Y50.....	144,000	1,655,672	1,652,696
MITSUBISHI LOGISTICS CORP JPY5.....	81,000	1,156,818	1,269,755
MITSUBISHI RAYON Y50.....	236,000	845,899	1,924,087
MITSUBISHI UFJ FINANCIAL GROUP.....	2,402	30,008,081	33,619,384
mitsui & CO Y50.....	1,041,000	13,700,029	14,715,968
mitsui chemicals JPY50.....	615,000	4,643,750	4,018,764
mitsui fudosan CO Y50.....	208,000	2,461,965	4,521,541
mitsui home CO LTD.....	26,000	190,554	204,925
mitsui O.S.K. LINES JPY50.....	1,540,000	10,948,514	10,480,864
mitsui sumitomo insurance Y50.....	955,000	11,170,442	12,004,854
MITTAL STEEL SOUTH AFRICA LTD.....	142,392	1,455,497	1,492,453
MIZUHO FINL GP NPV.....	2,602	14,086,595	22,056,055
MLP AG.....	54,915	1,048,412	1,131,197
MMI HLDGS SGD0.10.....	437,000	200,882	197,588
MOBIL COM AG ORD NPV.....	83,294	1,755,969	1,783,940
MOBILEONE SGD0.20 (POST.....	3,647,530	3,410,119	4,774,647
MOHAWK INDS INC COM.....	26,800	1,884,710	1,885,380
MOLECULAR DEVICES CORP.....	22,159	416,684	677,179
MONACO COACH CORP COM.....	1,163,687	15,842,755	14,778,825
MOODYS CORP COM.....	85,200	5,394,643	4,639,992
MORGAN STANLEY.....	508,665	27,086,184	32,152,715
MORI SEIKI Y50.....	255,100	4,965,909	5,523,094
MORTONS RESTAURANT GROUP INC.....	98,027	1,588,765	1,501,774
MOSHIMOSHI HOTLINE JPY50.....	1,800	57,529	63,614
MOTECH INDUSTRIES INC TWD10.....	51,000	1,103,796	1,200,297
MOTOR OIL SA GRD100(CR).....	49,698	1,484,885	1,324,306
MOTOROLA INC COM.....	509,300	9,809,219	10,262,395
MPC MUNCHMEYER PETERSEN.....	10,051	723,567	726,122
MR PRICE GROUP ZAR0.0025.....	66,700	163,670	163,670
MSCI EMF (EMERGING MKTS FREE).....	9,144,580	185,064,861	248,389,815
MSCI EQ INDEX FD-WORLD EX-US.....	319,603,642	2,144,699,828	4,142,773,997
MTU AERO ENGINES INVEST NPV.....	10,492	382,265	348,537
MUELLER INDS INC COM.....	54,625	1,579,482	1,804,264
MUENCHENER RUECKVERSICHERUNGS.....	76,089	10,955,425	10,391,673
MUENCHENER RUCKVERSICHERUNGS-G.....	170,900	20,219,376	23,340,258
MURRAY & ROBERTS HLDGS ZAR0.10.....	88,400	314,840	314,840
MYLAN LABS INC PA COM.....	88,009	1,735,482	1,760,180
NABORS INDUSTRIES LTD SHS.....	16,000	544,193	540,640
NAFCO CO LTD NPV.....	29,400	1,254,286	887,285
NAGASE & COMPANY Y50.....	5,000	59,165	66,177
NAKAYAMA STEEL WORKS Y50.....	52,000	252,270	199,239
NAMCO BANDAI HOLDINGS INC NPV.....	306,200	3,839,166	4,658,022
NANYA TECHNOLOGY CORP TWD10.....	3,116,000	2,009,614	1,963,319
NAPSTER INC.....	57,528	364,491	177,186
NASPERS N ZAR0.02.....	9,200	157,213	157,213

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
NATIONAL ALUMINUM CO INR10.....	110,761	529,459	545,505
NATIONAL BANK OF CANADA.....	393,254	12,279,948	20,155,991
NATIONAL CITY CORP COM.....	213,800	6,877,715	7,737,422
NATIONAL EXPRESS GROUP ORD 5P.....	10,238	161,315	168,149
NATIONAL GRID PLC NEW ORD.....	699,065	5,149,164	7,563,791
NATIONAL SEMICONDUCTOR CORP.....	47,400	1,314,378	1,130,490
NATIONWIDE HEALTH PTYS INC.....	19,500	419,618	438,945
NATL AUSTRALIA BK NPV.....	455,689	10,178,653	11,903,564
NATURA COSMETICOS COM NPV.....	25,300	269,573	265,362
NAVIGANT CONSULTING INC COM.....	803	14,275	18,188
NAVIGAZ MONTANARI EUR0.52.....	19,180	72,313	82,157
NAVISTAR INTL CORP NEW COM.....	26,000	832,359	639,860
NBTY INC.....	118,772	2,672,998	2,839,839
NCO GROUP INC.....	58,343	1,127,297	1,542,589
NDS GROUP PLC SPONSORED ADR.....	16,600	856,839	772,726
NEC CORP NPV.....	628,000	3,800,766	3,351,091
NEC LEASING LTD NPV.....	12,200	292,164	269,475
NEOPHARM INC COM.....	56,000	799,713	298,480
NEOPOST FRF4.....	30,678	2,580,089	3,495,074
NEPTUNE ORIENT LNS SG\$1.....	2,290,000	3,622,946	2,621,115
NESTE OIL OYJ EUR3.4.....	130,543	3,023,797	4,596,944
NESTLE SA CHF1 (REGD).....	97,904	22,045,934	30,689,907
NETELLER ORD GBP1.....	168,255	2,293,503	1,854,728
NETFLIX COM INC.....	8,600	238,802	234,006
NETPRICE LTD NPV.....	253	1,178,689	548,869
NETRATINGS INC COM.....	16,004	207,758	222,296
NETWORK APPLIANCE INC COM.....	700,116	20,653,287	24,714,095
NETWORK EQUIP TECHNOLOGIES.....	49,644	336,174	155,882
NEUROCRINE BIOSCIENCES INC COM.....	80,160	3,526,623	849,696
NEUSTAR INC CL A.....	40,000	880,000	1,350,000
NEW CENTURY FINL CORP MD.....	45,326	1,773,508	2,073,665
NEW JERSEY RES CORP.....	51,441	2,010,642	2,406,410
NEW VULCAN COAL HOLDING LLC.....	125	0	0
NEW YORK & CO INC.....	801	10,862	7,826
NEW YORK TIMES CO CL A.....	80,009	2,572,181	1,963,421
NEWELL RUBBERMAID INC.....	111,300	2,790,595	2,874,879
NEWFIELD EXPL CO COM.....	128,806	3,320,333	6,303,766
NEWS CORPORATION CL A.....	460,007	8,558,631	8,822,934
NEXANS EUR1.....	32,529	2,369,014	2,318,821
NEXEN INC.....	479,600	9,901,973	27,126,013
NEXITY EUR5.....	32,132	2,000,970	1,866,107
NEXITY FINL CORP.....	147,638	2,151,217	1,845,475
NEXT GROUP ORD GBP0.10.....	274,009	7,366,539	8,270,867
NEXTEST SYS CORP COM.....	28,008	392,112	454,010
NGK INSULATORS Y50.....	47,000	492,381	550,112
NICHIMO CORP JPY50.....	293,000	512,579	330,639
NIDEC CORP NPV.....	31,100	1,623,541	2,230,853
NIDEC SANKYO CORP Y50.....	117,000	1,442,164	1,442,094
NIGHTHAWK RADIOLOGY HLDGS INC.....	4,001	64,016	71,778
NIHON DEMPY KOGYO Y 50.....	4,600	110,892	142,448
NIHON PARKERIZING Y50.....	12,000	196,465	195,145
NII HLDGS INC CL B NEW.....	20,000	1,217,051	1,127,600
NIKKO CORDIAL CORP NPV.....	354,000	5,093,628	4,533,578
NIKO RESOURCES LTD.....	7,300	444,115	413,805
NIMBLEGEN BRIDGE WARRANTS 1.....	1,250,000	0	0
NIMBLEGEN BRIDGE WARRANTS 2.....	1,824,000	0	0
NINTENDO CO.....	32,600	4,508,093	5,475,397

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
NIPPEI TOYAMA CORP JPY50.....	9,000	75,738	89,673
NIPPO CORP NPV.....	12,000	99,745	102,034
NIPPON SEIKI CO Y50.....	3,000	54,326	59,441
NIPPON ELECTRIC GLASS Y50.....	242,035	3,561,772	4,859,120
NIPPON KONPO Y50.....	41,000	419,055	586,765
NIPPON MINING HLDG NPV.....	1,968,000	9,049,259	16,578,611
NIPPON OIL CORP JPY50.....	2,434,000	19,020,334	17,800,148
NIPPON PAPER GRP INC JPY50000.....	2,484	10,787,824	10,169,374
NIPPON TEL & TEL CORP Y50000.....	8,501	39,347,669	41,718,591
NIPPON THOMPSON CO Y50.....	10,000	99,209	117,482
NIPPON YAKIN KOGYO JPY50.....	143,000	539,924	627,967
NISHI-NIPPON CITY BANK LTD NPV.....	335,000	1,820,889	1,605,913
NISHIO RENT ALL CO Y50.....	3,300	79,260	62,931
NISSAN DIESEL MTR Y50.....	570,000	2,523,624	2,901,981
NISSAN MOTOR CO Y50.....	2,783,400	29,754,965	30,435,637
NISSAN SHATAI CO Y50.....	111,000	857,550	642,803
NISSHA PRINTING Y50.....	51,000	918,896	1,904,999
NISSHIN OILLIO GROUP LTD/THE.....	51,000	320,650	325,679
NISSIN COMPANY Y50.....	1,079,100	699,675	755,176
NISSIN KOGYO JPY50.....	72,600	1,001,085	1,340,034
NITTO DENKO CORP Y50.....	79,100	3,830,859	5,639,373
NMT MED INC COM.....	799	5,088	7,998
NN INC COM.....	127,556	1,448,949	1,575,317
NOBIA AB SEK1.....	4,400	70,104	142,932
NOKIA (AB) OY EUR0.06.....	737,635	14,874,610	15,053,104
NOKIA CORP SPON ADR SER A COM.....	140,000	2,633,311	2,836,400
NORDDEUTSCHE AFFINERIE AG ORD.....	6,975	207,534	169,453
NORDEA BANK AB EUR0.39632.....	2,186,236	15,638,371	26,100,868
NORDSTROM INC WASH COM.....	39,100	1,494,991	1,427,150
NORFOLK SOUTHN CORP COM.....	18,800	955,870	1,000,536
NORSK HYDRO ASA NOK3.6666.....	545,500	6,803,362	14,464,613
NORTH AMERN SCIENTIFIC INC.....	973,189	3,880,996	1,897,719
NORTHBRIDGE FINANCIAL CORP.....	3,800	104,511	112,589
NORTHERN FOODS ORD 25P.....	1,936,900	5,422,870	2,848,003
NORTHERN ROCK ORD GBP0.25.....	115,510	2,215,378	2,136,415
NORTHERN TR CORP COM.....	25,600	1,399,858	1,415,680
NORTHFIELD LABORATORIES INC.....	565,933	6,386,834	5,597,077
NORTHFORK BANCORPORATION INC.....	64,000	1,931,037	1,930,880
NORTHGATE MINERALS CORP.....	89,700	345,860	329,086
NORTHROP GRUMMAN CORP COM.....	49,500	3,200,446	3,170,970
NORTHSTAR NEVROSCIENCE INC COM.....	4,002	60,030	41,541
NORTHUMBRIAN WATER ORD GBP0.10.....	1,935,300	6,084,245	8,778,562
NOVA CHEMICALS CORP.....	283,100	10,130,086	8,161,304
NOVAMERICAN STL INC.....	7,800	356,545	315,666
NOVARTIS AG CHF0.50 (REGD).....	604,359	27,413,356	32,660,054
NOVARTIS AG SPON ADR.....	75,838	3,633,447	4,089,185
NOVATEL INC COM.....	3,100	80,834	105,896
NOVATEL WIRELESS INC COM NEW.....	7,203	73,225	74,767
NOVELLUS SYS INC.....	40,001	1,149,495	988,025
NOVEN PHARMACEUTICALS INC COM.....	145,185	2,187,990	2,598,812
NPS PHARMACEUTICALS INC.....	72,000	1,327,959	351,360
NTL INC.....	12,248	214,654	304,975
NTPC LTD.....	60,444	118,839	145,596
NTT DOCOMO INC NPV.....	17,465	27,712,878	25,666,972
NTT URBAN DEVELOPMENT CORP NPV.....	468	2,471,742	3,651,804
NUCOR CORP.....	54,800	2,973,874	2,972,900
NUMICO (KON) NV EUR0.25.....	215,921	7,697,852	9,687,906

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
NVIDIA CORP COM.....	55,800	917,816	1,187,982
NVR INC.....	500	296,465	245,625
O Y L INDS BERHAD MYR0.10.....	97,100	148,335	146,661
OBIC JPY50.....	11,050	1,869,915	2,236,775
OBRASCON HUARTE SA EUR0.6.....	3,312	45,948	61,999
OCCIDENTAL PETE CORP COM.....	48,300	1,949,645	4,953,165
OCE NV EUR0.50.....	386,300	6,600,252	5,670,460
OCEANEERING INTL INC COM.....	136,308	2,068,359	6,249,722
OFFICE DEPOT INC COM.....	129,100	4,609,959	4,905,800
OIL CO LUKOIL SPON ADR.....	59,300	4,957,480	4,957,480
OIL SEARCH LTD ORD PGK 0.10.....	441,600	1,179,353	1,345,156
OJI PAPER CO JPY50.....	1,979,000	10,827,440	11,269,990
OKASAN HOLDINGS INC Y50.....	257,300	1,400,664	2,475,878
OKINAWA CELLULAR NPV.....	66	163,392	164,545
OLD MUTUAL ORD GBP0.10.....	6,441,277	15,348,613	19,448,730
OLD REP INTL CORP COM.....	113,375	2,330,783	2,422,824
OMEGA HEALTHCARE INVS INC.....	98,600	1,244,038	1,303,492
OMNICARE INC COM.....	98,100	2,781,171	4,651,902
OMNICOM GROUP INC USD0.15 COM.....	24,300	1,656,117	2,164,887
OMRON CORP Y50.....	320,255	8,009,841	8,166,412
OMV AG NPV.....	75,000	1,600,168	4,464,087
ON ASSIGNMENT INC COM.....	788,061	4,622,722	7,242,281
ONESTEEL LTD.....	1,813,500	3,514,589	5,483,673
OPAP SA GRD100 (CR).....	162,068	4,378,368	5,864,559
OPEN TEXT CORP.....	206,200	3,223,025	2,968,494
OPGEN COMMON STOCK INC.....	375,000	0	0
OPGEN WARRANTS EXP 9/30/06.....	296,297	0	0
OPTI CANADA INC.....	19,900	449,732	408,880
OPTION NV NPV (POST SPLIT).....	35,176	513,210	843,334
ORACLE CORPORATION COM.....	4,183,726	50,408,084	60,622,189
ORBITAL SCIENCES CORP COM.....	48,256	476,278	778,852
O'REILLY AUTOMOTIVE INC.....	194,223	3,820,550	6,057,815
ORICA LIMITED.....	207,578	2,600,217	3,684,318
ORIENT OVERSEAS INT US\$0.1.....	1,877,700	5,347,018	6,805,363
ORIENTAL LAND CO JPY50.....	100,700	6,283,778	5,672,991
ORIX CORP Y50.....	148,820	23,301,848	36,386,465
ORPEA EUR2.5.....	4,286	295,156	295,936
OSAKA GAS CO Y50.....	4,526,000	13,141,010	14,569,986
OSAKA STEEL CO Y50.....	4,600	86,301	84,101
OSHKOSH TRUCK CORP CL B.....	130,188	3,421,332	6,186,534
OSI PHARMACEUTICALS INC COM.....	20,000	421,710	659,200
OSTASISATISKE KOMPA DKK70.....	2,250	207,645	84,948
OWENS & MINOR INC NEW.....	77,653	1,813,709	2,220,876
OXIANA LTD AUD0.4.....	708,082	1,387,632	1,662,380
PACCAR INC.....	21,400	1,486,825	1,762,932
PACIFIC BASIN SHIP USD0.1.....	3,487,000	1,682,197	1,582,551
PACIFIC METALS CO Y50.....	489,000	2,281,048	3,259,572
PACIFIC SUNWEAR CALIF INC COM.....	234,539	4,680,602	4,205,285
PAIN THERAPEUTICS INC COM.....	8,002	63,936	66,817
PALFINGER AG NPV.....	2,344	191,476	216,784
PALOMAR MED TECH INC NEW COM.....	1,400	62,590	63,882
PAN PAC RETAIL PPTYS INC COM.....	35,000	2,326,351	2,427,950
PANERA BREAD CO CL A COM.....	64,687	2,531,854	4,349,554
PANTECH & CURITEL KRW500.....	707,410	1,508,851	745,662
PAPERLINX NPV.....	2,364,630	6,233,225	5,481,222
PARCO CO Y50.....	126,000	792,097	1,288,492
PARGESA HLDGS SA CHF20(BR).....	33,077	3,123,701	3,129,489

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
PARKER HANNIFIN CORP COM.....	15,300	1,201,036	1,187,280
PARKWAY HLDGS SG\$0.25.....	989,000	959,231	1,544,775
PASON SYSTEMS INC.....	13,600	154,977	199,946
PATTERSON COS INC.....	20,000	674,252	698,600
PAYCHEX INC COM.....	77,302	2,934,021	3,013,232
PC-TEL INC COM.....	62,225	548,777	531,402
PDL BIOPHARMA INC COM.....	248,000	4,426,147	4,565,680
PEERLESS SYS CORP COM.....	1,264,335	8,103,353	6,486,039
PENN WEST ENERGY TRUST.....	11,000	445,605	444,115
PENWEST PHARMACEUTICALS CO.....	798	10,277	17,420
PEOPLE & TELECOMUN KRW500.....	32,352	198,413	327,714
PEOPLES BANCORP INC.....	8,003	225,152	238,810
PEPSI BOTTLING GROUP INC COM.....	247,100	7,733,420	7,944,265
PEPSICO INC COM.....	1,170,171	63,218,042	70,257,067
PER SE TECHNOLOGIES INC COM.....	14,480	359,395	364,606
PERFORMANCE FOOD GROUP CO.....	63,988	1,893,612	1,943,955
PERUSHAAAN GAS NEG IDR100000.....	101,100	80,632	122,786
PETKIM TRY1.....	179,358	781,620	575,842
PETRO-CANADA.....	343,212	11,137,836	16,344,310
PETROCHINA CO 'H'CN1.....	13,060,400	10,150,396	13,956,653
PETROJARL ASA NOK2.....	30,300	145,033	199,643
PETROL OFISI TRY1'A'.....	132,072	369,245	457,284
PETROLEO BRASILEIRO SA.....	3,200	285,792	285,792
PETROLEO BRASILEIRO SA ADR.....	8,400	670,656	670,656
PETROLEUM GEO SERVICES ASA.....	30,300	1,232,611	1,709,141
PETRONAS GAS BERHAD MYR1.....	74,400	163,675	174,130
PEUGEOT SA EUR1.....	112,500	6,586,939	6,998,211
PFEIFFER VACUUM TECHNOLOGY ORD.....	3,893	239,356	248,391
PFIZER INC COM STK USD0.05.....	7,728,283	239,988,438	181,382,803
PHARMACEUTICAL PROD DEV INC.....	328,990	5,171,078	11,554,129
PHILADELPHIA CONS HLDG CORP CO.....	103,047	1,895,514	3,128,507
PHILIPPINE LONG DISTANCE.....	175,604	4,408,583	6,048,757
PHILIPPINE LONG DISTANCE ADR.....	4,100	141,532	141,532
PHILIPPINE LONG DISTANCE TEL.....	92,839	2,553,157	3,204,802
PHOTRONICS INC COM.....	87,245	1,384,182	1,291,226
PICO FAR EAST HLDGS HKD0.05.....	555,800	110,201	110,201
PIEDMONT NAT GAS INC.....	119,472	2,457,237	2,903,170
PIERRE & VACANCES EUR10.0.....	1,868	194,884	204,696
PIRELLI & CO REAL EUR0.5.....	7,500	465,997	503,756
PITNEY BOWES INC COM.....	41,800	1,764,516	1,726,340
PLACER SIERRA BANCSHARES.....	69,883	1,626,250	1,620,587
PLUM CREEK TIMBER CO INC COM.....	54,600	2,050,507	1,938,300
PLUS EXPRESSWAYS B MYR0.25.....	19,000	16,006	13,806
PMI GROUP INC.....	47,500	1,511,151	2,117,550
PMP COMMUNICATIONS AUD 0.50.....	75,861	88,045	83,696
PNC FINANCIAL SERVICES GROUP.....	55,900	3,543,509	3,922,503
POL GORNICTWO NAFT L.....	105,204	116,132	111,234
POLARIS INDS PARTNERS INC COM.....	90,075	3,945,803	3,900,248
POLSKI KONCERN NAFTOWY ORLEN.....	373,626	5,428,389	6,212,838
POLYONE CORP COM.....	1,704,653	12,343,012	14,966,853
POLYUS GOLD.....	28,400	185,679	1,221,200
POOL CORP COM.....	106,978	2,476,409	4,667,450
POONGSAN CORP KSWN5000.....	5,130	95,985	104,092
PORTO SEGURO SA COM STK NPV.....	3,300	47,926	56,417
POSCO KRW5000.....	82,093	16,713,567	22,022,418
POSSIS MEDICAL INC.....	414,722	3,762,773	3,653,701
POTASH CORP OF SASKATCHEWAN.....	3,200	321,241	275,083

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
POTASH CORP SASK INC COM.....	4,400	459,769	378,268
POU CHEN TW\$10.....	44,000	38,282	38,731
POWER INTEGRATIONS INC.....	35,733	750,897	624,613
POWERCHIP SEMICONDUCTOR CORP.....	6,045,000	3,997,016	3,967,516
POWERTECH TECHNOLO TWD10.....	437,000	1,168,548	1,297,084
POZEN INC COM.....	72,000	570,989	506,880
PPB GROUP BERHAD MYR1.....	863,100	781,824	939,556
PRA INTL.....	34,469	743,747	767,625
PREMAFIN FINANZIARIA SPA-HLDG.....	136,107	333,286	378,957
PREMIER FOODS ORD GBP0.01.....	79,600	476,384	449,402
PRESIDENT CHAIN STORE CORP.....	29,000	52,522	63,595
PRESS KOGYO CO JPY50.....	82,000	433,566	412,457
PRESTIGE BRANDS HLDGS INC.....	63,255	1,048,019	630,652
PRINCIPAL FINANCIAL GROUP INC.....	24,300	1,192,699	1,352,295
PROCTER & GAMBLE CO COM.....	1,700,575	79,773,149	94,551,970
PRODISC TECHNOLOGY INC TWD10.....	317,000	119,265	33,974
PROGRESS SOFTWARE CORP.....	60,837	1,277,941	1,424,194
PROGRESSIVE CORP OHIO COM.....	271,500	7,093,711	6,980,265
PROGRESSIVE GAMING INTL CORP.....	80,023	644,388	624,179
PROLOGIS INT.....	110,400	5,186,060	5,754,048
PROMISE CO Y50.....	119,300	7,719,002	6,919,118
PROMOS TECHNOLOGIES TWD10.....	646	243	234
PROSEGUR COMPANIA SEGURIDAD.....	22,958	545,845	572,427
PROVIDENT BANKSHARES CORP.....	8,002	253,850	291,193
PRUDENTIAL FINL INC.....	30,600	2,323,717	2,377,620
PRUDENTIAL PLC GBP0.05.....	597,335	5,352,293	6,750,334
PS BUSINESS PKS INC CALIF.....	11,000	509,316	649,000
PTT EXPLORATION & PRODUCTION.....	621,938	1,674,307	1,727,832
PTT PUB CO THB10 (ALIEN MKT).....	920,700	4,312,224	5,681,164
PUBLIC BK BHD MYR1.....	36,500	66,935	63,077
PUBLIC STORAGE INC COM.....	49,500	3,343,909	3,757,050
PUBLISHING & BROADCASTING LTD.....	80,930	920,527	1,094,912
PULTE HOMES INC COM.....	38,200	912,975	1,099,778
PUNCH TAVERNS ORD SHS.....	980,704	9,349,997	15,871,285
PUSAN BANK KRW5000.....	18,860	255,935	240,546
PW EAGLE INC COM.....	18,000	502,284	544,320
Q SAI CO JPY50.....	18,200	266,651	261,103
QANTAS AIRWAYS NPV.....	4,376,200	12,721,036	9,623,841
QBE INS GROUP AS1.....	316,637	3,365,455	4,822,532
QIAGEN N V.....	80,000	836,276	1,097,600
QINGLING MTRS H SHS CNY1.....	503,542	91,799	71,962
QLOGIC CORP COM.....	59,900	1,089,777	1,032,676
QUALCOMM INC.....	632,481	26,984,951	25,343,514
QUANEX CORP.....	55,384	1,421,575	2,385,389
QUANTA STORAGE TWD10.....	312,000	424,559	523,260
QUEBECOR WORLD INC.....	340,500	7,481,892	3,796,601
QUEST DIAGNOSTICS INC COM.....	317,280	15,199,275	19,011,418
QUESTAR CORP.....	9,400	746,731	756,606
QUICKLOGIC CORP CDT-COM.....	1,324,862	4,724,326	6,478,575
QUIDEL CORP.....	34,009	170,125	323,086
QUIKSILVER INC COM.....	100,422	1,091,134	1,223,140
QWEST COMMUNICATIONS INTL INC.....	206,000	1,583,748	1,666,540
RADIAN GROUP INC.....	56,700	2,719,165	3,502,926
RADIO ONE INC CL D NON VTG.....	40,012	595,731	296,089
RAILAMERICA INC.....	215,182	2,145,134	2,250,804
RAISIO PLC - V SHS.....	23,500	71,155	49,880
RAKUTEN INC NPV.....	6,856	5,281,139	4,078,275

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
RALCORP HLDGS INC NEW COM.....	63,864	2,160,942	2,716,136
RALLYE EUR3.OO(REGD).....	4,327	213,351	192,262
RAMIRENT OYJ NPV.....	9,600	294,588	380,526
RAMSAY HEALTH CARE LTD AUD0.10.....	146,726	1,037,268	1,047,587
RAO UNIFIED ENERGY SYS OF.....	10,300	731,300	731,300
RARE HOSPITALITY INTL INC COM.....	69,753	1,709,572	2,006,096
RAUTARUUKKI OY 'K'NPV.....	637,450	6,217,920	19,252,082
RAYMOND JAMES FINL INC COM.....	163,972	2,576,431	4,963,432
RAYTHEON CO COM NEW.....	8,500	376,101	378,845
RBC BEARINGS INC.....	4,480	66,679	101,696
REALTY INCOME CORP MD COM.....	40,200	925,993	880,380
RECKITT BENCKISER ORD.....	324,420	8,046,975	12,120,626
RECORDATI EUR0.125.....	24,476	196,465	178,702
RED ELETRICA DE ESPANA SA.....	52,277	1,116,469	1,804,119
REED ELSEVIER PLC GBP0.125.....	1,191,845	10,482,408	12,035,898
REGENCY CTRS CORP COM.....	44,000	2,533,282	2,734,600
REGENT PACIFIC GROUP LIMITED.....	73,000,000	13,763,440	2,857,216
REGIONAL CONT LINE THB1(ALIEN.....	331,200	311,634	171,004
REGIS CORP MINN.....	91,871	3,149,616	3,271,526
REGUS GROUP ORD GBP0.05.....	400,000	928,345	810,103
REMGRO LTD ZAR0.01.....	48,300	914,359	914,359
RENAULT REGIE NATIONALE DES.....	639,042	55,067,133	68,637,329
RENEWABLE ENERGY CORP AS NOK1.....	189,654	2,985,871	2,712,565
RENGO CO Y50.....	1,410,000	6,741,768	10,669,204
RENOVIS INC.....	92,000	969,662	1,408,520
REPSOL YPF SA EUR1.....	1,552,392	34,334,712	44,443,389
REPUBLIC PPTY TR COM.....	6,100	73,239	60,268
RESEARCH IN MOTION LTD.....	1,800	147,335	125,924
RESEARCH IN MOTION LTD COM.....	7,600	543,320	530,252
RESORTS WORLD BHD MY\$0.50 MSE.....	289,600	846,951	922,117
RESPIRONICS INC COM.....	128,538	3,074,495	4,398,570
REUNERT ORD R0.10.....	31,200	284,362	284,362
REUTERS GROUP ORD GBP0.25.....	729,634	5,357,655	5,195,554
REYNOLDS AMERN INC.....	2,900	323,145	334,370
RHB CAPITAL BHD MYR1.....	280,100	206,043	209,628
RHEINMETAL AG NPV.....	20,388	1,298,719	1,421,028
RICHTER GEDEON VEGYESZLTI GYAR.....	1,499	263,671	275,375
RICOH LEASING CO LTD JPY50.....	21,500	584,317	622,534
RICOH Y50.....	325,846	5,123,612	6,399,197
RIDER RESOURCES LTD.....	8,700	132,320	111,087
RIETER HOLDINGS AG CHF10.....	21,616	5,758,023	8,293,486
RIGHT-ON CO JPY50.....	11,012	353,284	370,872
RINKER GROUP NPV.....	213,240	1,646,804	2,596,613
RIO TINTO LIMITED NPV.....	199,683	4,635,623	11,541,979
RIO TINTO ORD GBP0.10.....	32,614	1,066,106	1,724,584
RITEK INC TWD10.....	5,821,000	1,879,823	1,452,688
RLI CORP.....	43,459	1,516,636	2,093,855
ROBERT HALF INTL INC COM.....	116,400	4,464,594	4,888,800
ROCHE HLDG AG GENUSSSCHEINE NPV.....	92,883	9,820,455	15,323,799
ROCK-TENN CO CL A.....	51,317	720,047	818,506
ROCKWELL AUTOMATION INC.....	14,700	856,563	1,058,547
RODAMCO EUROPE NV EUR8.....	28,059	1,968,831	2,750,021
ROGERS COMMUNICATIONS INC.....	23,525	868,616	950,011
ROHM & HAAS CO COM.....	28,125	1,090,435	1,409,625
ROLLS ROYCE GROUP 'B' SHS.....	58,507,177	67,900	109,294
ROLLS ROYCE GROUP ORD GBP0.20.....	1,118,456	5,600,383	8,564,171
RONA INC.....	10,200	225,410	183,895

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
ROPER INDS INC NEW COM.....	66,030	1,734,135	3,086,903
ROSS STORES INC COM.....	55,503	1,548,408	1,556,859
ROTHMANS INC.....	12,200	225,642	213,920
ROUND ONE CORP JPY5000.....	131	499,079	467,550
ROYAL & SUN ALLIANCE INSURANCE.....	4,686,633	6,533,197	11,658,678
ROYAL BANK OF CANADA.....	345,800	12,055,779	14,091,948
ROYAL BANK OF SCOTLAND GRP ORD.....	2,353,887	73,000,635	77,407,572
ROYAL DUTCH SHELL A SHS.....	1,053,992	27,433,805	35,444,166
ROYAL DUTCH SHELL 'B' SHS.....	1,415,061	37,861,277	49,491,745
RREEF AMERICA REIT II.....	961,668	100,004,232	120,494,652
RUCHI SOYA INDS LTD SPONSORED.....	10,300	59,442	62,830
RUSH ENTERPRISES INC CL A.....	243,385	3,310,273	4,422,305
RUSSEL 1000 EQUITY INDEX.....	129,874,740	9,175,826,367	9,576,477,375
RUSSELL 2000 ALPHA TILTS FD.....	8,705,306	442,216,613	728,976,966
RUSSELL 3000 ALPHA T.....	47,394,949	2,403,699,496	3,599,166,186
RUSSELL 3000 INDEX FUND.....	12,451,868	127,615,172	139,891,807
RUSSELL CORP.....	46,617	822,728	846,565
RUTHS CHRIS STEAK HSE INC.....	24,826	444,967	506,947
RWE AG (NEU) NPV 'A'.....	339,603	26,591,678	28,246,880
RYDER SYS INC COM.....	12,020	399,757	702,329
RYDEX ETF TR RUSSELL TOP 50.....	240,000	22,618,721	22,533,600
RYOHIN KEIKAKU CO JPY50.....	36,000	1,582,664	2,953,943
S&T DYNAMICS CO LTD KRW2500.....	163,586	756,631	962,169
S.O.I.TEC.....	59,600	1,607,404	1,762,680
SABANCI HOLDINGS AS TRY1.....	928,807	2,118,157	2,502,546
SABMILLER PLC.....	846,633	12,843,546	15,259,598
SADIA SA PRF NPV.....	146,000	324,427	387,894
SAE GETTERS NPV.....	1,785	55,515	50,532
SAFENET INC COM.....	31,501	939,486	558,198
SAFEWAY INC NEW COM.....	288,303	6,879,099	7,495,878
SAINSBURY (J) ORD GBP0.2857142.....	1,972,000	9,579,466	12,200,261
SALZGITTER AG ORD NPV.....	35,171	950,416	2,984,752
SAM YANG CO KSWN5000.....	4,500	148,200	249,499
SAMPO OYJ SER'A'NPV.....	539,200	6,935,220	10,286,565
SAMSUNG ELECTRICS.....	1,321	393,047	415,455
SAMSUNG ELECTRONICS CO GDR.....	31,334	4,532,328	9,846,710
SAMSUNG ELECTRS KSWN5000.....	20,897	10,877,813	13,282,272
SAMSUNG FIRE & MARINE KRW500.....	5,198	720,387	698,582
SAMSUNG SDI KRW5000.....	6,588	425,576	452,764
SAN MIGUEL CORP CL B PHP5.....	220,541	328,244	303,035
SANDVIK AB NPV.....	389,500	4,440,163	4,528,472
SANEI INTL CO NPV.....	2,200	91,239	97,765
SANKYO CO(OTC) NPV.....	55,600	2,081,152	3,535,949
SANLAM ZAR0.01.....	2,456,730	4,203,857	4,994,929
SANOFI-AVENTIS EUR2.....	503,077	35,724,391	49,080,692
SANTEN PHARMACEUTICAL CO.....	336,900	7,962,256	8,016,166
SANTOS LIMITED NPV.....	170,400	1,246,420	1,531,844
SANYO ELECTRIC CREDIT CO JPY50.....	45,700	846,792	965,451
SANYO SHINPAN FINANCE CO Y50.....	65,600	3,740,401	3,339,824
SAP AG ORD NPV.....	43,400	7,510,745	9,156,413
SAP AKIENGESELLSCHAFT SPONS.....	77,622	4,001,964	4,076,708
SARA LEE CORP.....	201,116	4,094,854	3,221,878
SARASIN & CIE REGD CHF100.....	24	72,254	63,086
SASOL NVP.....	18,200	701,791	701,791
SATO SHOJI CORP JPY50.....	5,600	76,391	56,581
SATORI ELECTRIC CO JPY50.....	6,400	124,483	97,863
SAURER AG ARBON CHF11.5.....	111,020	5,405,681	8,428,430

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
SBI HOLDINGS INC.....	4,657	2,035,784	2,057,285
SCHERING PLOUGH CORP COM.....	628,800	12,551,525	11,966,064
SCHINDLER-HLDG AG CHF0.1.....	128,936	5,420,988	6,809,926
SCHLUMBERGER LTD COM.....	40,008	996,045	2,604,921
SCHULMAN A INC COM.....	27,312	476,590	625,172
SCHWAB CHARLES CORP NEW COM.....	1,864,714	27,306,305	29,798,130
SCHWARZ PHARMA ORD NPV.....	34,128	1,584,414	3,062,499
SCOTTISH & SOUTHN ENERGY ORD.....	483,823	8,685,088	10,299,779
SCOTTISH POWER ORD GBP0.42.....	1,265,673	12,517,396	13,647,596
SEACHANGE INTL INC.....	33,102	233,209	230,390
SEADRILL LTD USD2.....	145,258	1,321,485	1,914,177
SEAH STEEL KRW5000.....	12,860	354,555	351,762
SEB SA FF20.....	1,352	155,416	149,103
SECTOR SPDR TR SHS BEN INT.....	752,003	27,240,536	33,076,977
SECURED CAPITAL JP NPV.....	39	139,921	124,524
SECURITAS SER 'B' SEK1.....	253,044	4,130,921	4,847,687
SECURITY CAPITAL EUROPEAN.....	132,025	2,640,825	2,072,792
SEEK LIMITED NPV.....	243,527	845,774	967,967
SEGA SAMMY HLDGS INC NPV.....	125,400	4,647,028	4,651,148
SENIOR HSG PPTYS TR SH BEN INT.....	14,800	267,867	265,068
SENSAU BANK Y50.....	121,000	342,415	382,111
SERCO GROUP ORD 2P.....	197,000	1,144,659	1,165,956
SES GLOBAL FDR EACH REP 1 'A'.....	435,200	3,675,845	6,204,624
SGL CARBON AG ORD NPV.....	63,869	1,211,502	1,281,341
SHANDONG MOLONG PE ORD CNY0.1.....	17,100	4,183	4,183
SHANGHAI INDUSTRIAL HLDGS HKD0.....	206,500	402,791	402,791
SHANGRI-LA ASIA ORD HK\$1.....	290,000	479,836	558,195
SHELL REFINING(FOM MYR1).....	167,300	466,463	459,853
SHERRITT INTERNATIONAL CORP.....	103,200	643,395	1,036,547
SHIN KONG FINANCIAL TWD10.....	1,050,594	978,251	1,155,176
SHIN-ETSU CHEMICALS CO NPV.....	150,400	7,176,106	8,183,423
SHINHAN FINANCIAL GROUP.....	105,880	4,118,414	4,966,438
SHINKI CO JPY50.....	32,300	326,838	198,917
SHINKO ELECTRIC INDUSTRIES CO.....	47,800	906,203	1,388,234
SHINKO PLANTECH CO LTD NPV.....	95,000	630,083	752,088
SHINKO SHOJI CO Y50.....	5,000	64,657	67,358
SHINSEI BK NPV.....	1,775,000	10,178,823	11,257,271
SHINWA KAIUN JPY50.....	120,000	391,152	307,571
SHIONOGI & CO JPY50.....	81,000	1,159,127	1,445,480
SHUFFLE MASTER INC.....	87,325	1,688,018	2,862,514
SHURGARD STORAGE CTRS INC CL A.....	70,161	2,769,927	4,385,063
SIAM CEMENT CO THB1.....	43,500	235,176	243,979
SIAM CEMENT CO THB1 (NVDR).....	44,100	247,344	247,344
SIAM COMM BK PUBLIC (FOREIGN).....	184,100	254,396	260,553
SIDER NACIONAL CIA COM NPV.....	51,200	1,549,874	1,644,172
SIEMENS AG NPV REGD.....	195,515	14,725,877	17,007,177
SIERRA WIRELESS INC.....	7,300	137,487	131,692
SIG ORD 10P.....	196,700	1,931,175	3,201,497
SIGMA ALDRICH CORP.....	80,000	5,202,800	5,811,200
SIGMA PHARMACEUTICALS LTD NPV.....	125,907	233,712	243,211
SIKA FINANZ AG CHF9 (BR).....	74	58,891	82,155
SILICONWARE PRECISION INDS.....	398,000	497,537	489,249
SILITECH TECHNOLOG TWD10.....	54,000	261,802	286,036
SILVER WHEATON CORP.....	9,400	98,325	88,751
SIME DARBY BHD MAL REG MY\$0.50.....	199,300	319,307	298,313
SIMON PPTY GROUP INC NEW COM.....	108,000	8,127,883	8,957,520
SIMPSON MFG INC.....	93,263	2,340,285	3,362,131

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
SINGAPORE EXCHANGE SGD0.01.....	447,000	894,699	994,998
SINGAPORE PETROL SGD0.50.....	112,000	388,158	357,669
SINGAPORE POST SGD0.05.....	946,000	665,819	646,081
SINGAPORE TECHNOLOGIES.....	60,000	88,586	109,653
SINGAPORE TELECOMMUNICATIONS.....	896,290	1,183,058	1,439,641
SINO LAND CO ORD HK\$1.00.....	1,359,000	2,126,499	2,169,641
SINO-FOREST CORP.....	20,100	103,829	103,925
SIRNA THERAPEUTICS INC.....	20,000	100,000	114,000
SITEL CORP.....	5,296,081	19,640,517	20,760,638
SIXT AG ORD NPV.....	1,860	87,039	106,999
SK CORP KRW5000.....	45,040	2,361,002	2,896,005
SK TELECOM KRW500.....	5,338	1,172,441	1,147,836
SKC CO KRW5000.....	4,800	98,029	105,239
SKF AB SER'B' NPV.....	293,936	2,803,450	4,631,355
SKYWEST INC COM.....	46,208	751,217	1,145,958
SKYWORKS SOLUTIONS INC.....	174,349	1,336,559	960,663
SMART MODULAR TECHNOLOGIES WWH.....	229,155	1,983,721	2,011,981
SMITH A O CORP.....	71,590	1,956,129	3,318,912
SMITHS GROUP ORD GBP0.25.....	285,000	4,741,897	4,696,655
SMK CORP Y50.....	12,000	88,318	76,525
SMURFIT-STONE CONTAINER CORP.....	20,004	259,063	218,844
SNC-LAVALIN GROUP INC.....	47,100	1,062,700	1,244,311
SOBEYS INC.....	13,700	356,201	465,660
SOCIETE GENERALE EUR1.25.....	321,223	26,883,607	47,234,156
SOHGO SECURITY SER NPV.....	14,400	263,892	272,090
S-OIL CORP KRW2500.....	5,583	367,984	394,876
SOLARWORLD AG NPV.....	70,000	2,464,948	4,392,035
SOLOMON SYSTECH(IN HKD0.1).....	4,562,000	1,552,762	1,151,219
SOMPO JAPAN INSURANCE INC.....	317,000	4,375,852	4,436,863
SONIC CORP.....	182,181	2,764,930	3,787,543
SONIC INNOVATIONS INC COM.....	880,014	3,915,343	3,960,063
SONOSITE INC COM.....	117,667	1,975,873	4,593,720
SOUTHWEST AIRLS CO COM.....	60,040	1,039,850	982,855
SOUTHWEST BANCORP INC OKLA.....	8,642	158,170	220,371
SOUTHWESTERN ENERGY CO (DEL).....	330,534	3,177,300	10,299,439
SPARTECH CORP NEW.....	801	16,005	18,103
SPECIALIZED HEALTH PRODS INTL.....	2,142,801	9,078,943	835,692
SPIRIT FIN CORP.....	92,900	1,043,613	1,046,054
SPORTINGBET PLC ORD.....	42,734	283,762	311,017
SSANGYONG CEMENT CO KRW5000.....	24,044	240,788	296,527
SSI INR10 (DEMAT).....	82,068	68,345	228,700
ST JAMES PLACE PLC.....	9,826	57,014	59,655
ST JUDE MED INC COM.....	2,800	95,508	90,776
ST PAUL TRAVELERS COS INC.....	177,918	7,560,939	7,931,584
STANDARD BK GR LTD ZAR0.1.....	70,799	819,707	764,402
STANDARD CHARTERED ORD USD0.50.....	258,668	4,523,948	6,315,136
STANDARD MICROSYSTEMS CORP.....	61,537	1,204,643	1,343,353
STANLEY ELECTRIC CO NPV.....	132,700	2,028,344	2,739,553
STANLEY LEISURE ORD GBP0.....	4,152	56,497	49,455
STAPLES INC COM.....	116,200	2,928,454	2,825,984
STAR MICRONICS CO Y50.....	17,000	144,553	344,268
STARBUCKS COFFEE JAPAN NPV.....	157	69,636	65,030
STARBUCKS CORP COM.....	237,700	8,786,402	8,975,552
STARK TECHNOLOGY TWD10.....	481,000	238,236	199,816
STARWOOD HOTELS & RESORTS COM.....	15,500	760,447	935,271
STATE BANK OF INDIA GDR EACH.....	103,550	2,134,100	4,142,000
STATE STREET CORP.....	129,000	7,346,072	7,493,610

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
STATOIL ASA NOK2.50.....	362,859	8,435,186	10,292,260
STATS CHIPPAC LTD SGD0.25.....	501,000	353,371	315,234
STB LEASING CO NPV.....	6,000	109,026	93,951
STEEL AUTH INDIA INR10 DEMAT.....	534,028	780,420	942,437
STERIS CORP COM.....	114,377	2,283,138	2,614,658
STERLING BANCSHARES INC.....	87,456	1,186,430	1,639,800
STERLING FINL CORP/SPOKANE.....	30,133	640,642	919,358
STONE ENERGY CORP COM.....	33,812	1,395,853	1,573,949
STORK NV EUR1.....	1,400	70,379	74,916
STRATEGIC HOTELS & RESORTS INC.....	11,500	222,113	238,510
STRATEX NETWORKS INC COM.....	5,659,141	33,615,119	19,184,488
STRATOS INTERNATIONAL INC.....	92,747	2,147,660	635,317
STRYKER CORP.....	34,600	1,474,007	1,457,006
STUDENT LN CORP.....	100	20,712	20,200
STUDIO ALICE NPV.....	4,100	73,254	45,693
SUEDZUCKER AG NPV.....	195,800	3,638,613	4,341,237
SULZER AG CHF60(REGD).....	3,227	1,851,469	2,413,006
SUMIKIN BUSSAN CP JPY50.....	96,000	390,403	377,063
SUMITOMO BAKELITE CO Y50.....	1,041,000	6,412,206	9,780,291
SUMITOMO CORP LEASING Y50.....	56,800	2,129,182	3,155,141
SUMITOMO ELECTRIC IND Y50.....	230,000	2,304,138	3,372,086
SUMITOMO FORESTRY CO Y50.....	151,000	1,472,114	1,574,526
SUMITOMO HEAVY INDUSTRIES Y50.....	2,083,000	6,130,016	19,278,432
SUMITOMO METAL INDUSTRIES Y50.....	5,575,000	7,089,989	23,018,850
SUMITOMO MITSUI GR NPV.....	5,801	39,021,589	61,402,351
SUMITOMO TRUST & BKG CO Y50.....	478,600	4,072,478	5,233,346
SUMITOMO WAREHOUSE CO Y50.....	157,000	1,124,816	1,160,521
SUN INTERNATIONAL LTD ZAR0.08.....	14,900	174,661	174,661
SUN LIFE FINANCIAL INC.....	448,000	12,846,141	17,866,019
SUNCOR ENERGY INC.....	43,500	2,811,126	3,533,666
SUNCOR ENERGY INC COM.....	13,600	684,008	1,101,736
SUNLAND GROUP LTD NPV(POST.....	62,700	90,080	101,551
SUNOCO INC COM.....	36,700	2,988,371	2,542,943
SUNSTONE HOTEL INVS INC NEW.....	29,800	851,381	865,988
SUNTRUST BKS INC.....	30,400	2,222,411	2,318,304
SUPERGEN INC.....	4,017,977	18,035,606	14,585,257
SUPERIOR INDS INTL INC COM.....	8,003	241,806	146,375
SUPERVALU INC COM.....	70,263	2,078,718	2,157,074
SUSQUEHANNA BANCSHARES INC PA.....	24,406	571,935	583,303
SWEDISH MATCH AB NPV.....	62,800	976,527	1,011,293
SWIRE PACIFIC A HKD0.60.....	287,500	2,182,054	2,966,799
SWISSCOM AG CHF1.00.....	8,900	2,913,686	2,924,286
SWR INVESTMENTS LTD ORD SHARE.....	225	209,998	45,000
SYDBANK DKK10.....	14,880	431,878	493,556
SYMBION HEALTH LTD NPV.....	408,828	1,052,348	929,441
SYMBOL TECHNOLOGIES INC COM.....	11,929	0	128,714
SYNGENTA AG CHF2.30000.....	101,117	7,586,486	13,413,480
SYNTECH INFORMATIO TWD10.....	152,488	305,601	259,979
SYNTHES. INC CHF0.001(POST.....	47,599	5,418,065	5,731,308
SYNTHES. INC WILM CHF0.001.....	417	46,688	50,067
SYSCO CORP COM.....	107,204	3,467,402	3,276,154
SYSMEX CORP JPY50.....	18,700	680,325	863,719
T GARANTI BANKASI TRY1.....	431,533	1,081,403	1,070,343
T IS BANKASI SER'C'TRY1.....	805,964	3,895,472	3,957,519
T ROWE PRICE EMERGING EQUITY.....	1,904,059	235,787,296	533,212,754
T SINAI KALKINMA B TRY1.....	205,152	255,548	271,212
T SISE VE CAM FABR TRY1.....	432,623	1,108,766	1,176,538

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
T&D HOLDINGS INC NPV.....	73,650	5,318,510	5,959,519
TACHI-S CO Y50.....	13,700	141,005	130,750
TAIHEI KOGYO CO Y50.....	20,000	72,417	53,886
TAISHIN FINANCIAL TWD10.....	1,178,278	823,163	722,390
TAIWAN CEMENT TWD10.....	900	498	662
TAIWAN MOBILE CO LTD TWD10.....	514,000	493,877	511,190
TAIWAN SEMICONDUCTOR MFG.....	6,865,385	10,232,321	12,383,435
TAIWAN SEMICONDUCTOR MFG CO.....	27,810	254,951	255,294
TAIWAN SURFACE MOUNTING.....	42,000	84,447	87,043
TAIYO NIPPON SANSO CORP NPV.....	170,000	1,277,281	1,350,304
TAKE & GIVE NEEDS NPV.....	4,133	5,636,385	4,953,164
TAKEDA PHARMACEUTICAL CO LTD.....	341,189	18,126,232	21,250,629
TAKEFUJI JPY50.....	34,890	2,254,311	2,081,527
TAKE-TWO INTERACTIVE SOFTWARE.....	111,126	2,159,951	1,184,603
TAKISAWA MACH TOOL JPY50.....	65,000	222,384	197,874
TALISMAN ENERGY INC.....	128,100	2,043,253	2,243,852
TANABE SEIYAKU CO Y50.....	847,000	7,458,752	10,432,366
TANDBERG ASA NOK1(NEW).....	17,400	181,459	144,007
TANDBERG TELEVISJON NOK2.....	146,264	2,317,188	2,426,921
TANGER FACTORY OUTLET CTR INC.....	20,400	564,295	660,348
TANJONG GBP0.075 (MALAY CERTS).....	113,500	400,510	416,996
TANSAS TRY1.....	87,113	94,994	98,163
TAP OIL AUD0.20.....	228,249	432,967	330,676
TARGET CORP COM.....	600,147	27,238,852	29,329,184
TASEKO MINES LTD.....	78,700	226,766	201,472
TATA STEEL LIMITED INR10.....	98,885	1,097,506	1,146,177
TATE & LYLE ORD 25P.....	1,422,200	9,911,057	15,927,254
TATTERSALLS LTD NPV.....	131,811	301,910	276,160
TATUNG TWD10.....	723,000	257,095	300,348
TAUBMAN CENTERS INC.....	46,000	1,582,332	1,881,400
TAYLOR WOODROW ORD 25P.....	2,839,287	13,858,279	17,539,687
TBC EMERGING MARKET FUND.....	9,055,246	170,000,000	338,598,285
TD AMERITRADE HLDG CORP COM.....	66,200	1,577,575	980,422
TECHEM AG-NPV.....	25,438	1,131,030	1,170,621
TECHNIP SA EUR.....	24,006	1,241,484	1,329,105
TECHNITROL INC.....	49,928	812,971	1,155,833
TECHNOLOGY SOLUTIONS CO.....	309,809	12,036,471	2,865,733
TECK COMINCO LTD.....	323,600	6,846,307	19,489,909
TECNICAS REUNIDAS ORD EUR0.10.....	39,147	836,765	888,482
TEIJIN Y50.....	515,000	3,415,660	3,270,699
TELECOM CORP OF NEW ZEALAND.....	174,372	566,778	429,828
TELECOM ITALIA DI RISP EUR0.55.....	1,690,579	3,937,410	4,366,551
TELEFONICA SA EUR1.....	1,417,174	20,061,962	23,593,145
TELEFONOS DE MEXICO SA ADR.....	148,700	3,097,421	3,097,421
TELEFONOS DE MEXICO SER L NPV.....	1,209,100	1,271,721	1,270,409
TELEGATE AG EUR NPV.....	4,499	95,778	84,219
TELEKOM AUSTRIA (TA) NPV.....	395,520	6,301,569	8,804,788
TELEKOMUNIKACJA POLSKA PNL3.....	65,558	387,680	411,370
TELEKOMUNIKASI INDONESIA (PERS.....	345,800	248,423	274,384
TELENOR AS ORD NOK6.....	576,165	5,894,363	6,967,573
TELEVISION BROADCAST ORD \$0.05.....	442,000	2,390,022	2,731,556
TELEWAVE INC NPV.....	452	711,440	1,494,607
TELIK INC COM.....	76,000	1,171,466	1,254,000
TELKOM GROUP LTD ZAR10.....	265,646	4,769,042	4,916,411
TELLABS INC COM.....	40,000	566,060	532,400
TELUS CORP.....	389,700	11,230,487	15,991,748
TEMPLE INLAND INC COM.....	6,300	260,952	270,081

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
TEN CATE KONINKLIJKE EUR2.5.....	2,056	56,186	60,333
TENAGA NASIONAL BERHAD MY\$1.....	1,543,000	3,746,002	3,863,274
TENARIS SA SPONSORED ADR.....	43,000	1,706,420	1,741,070
TENCENT HLDGS LIMI ORD.....	70,000	142,598	146,904
TENET HEALTHCARE CORP COM.....	164,000	2,672,430	1,144,720
TERABEAM INC.....	249,674	672,931	509,335
TERCICA INC.....	2,120,019	16,626,502	11,214,901
TEREX CORP NEW.....	5,100	486,131	503,370
TERUMO CORP Y50.....	72,600	2,173,492	2,426,033
TESCO ORD 5P.....	1,766,309	10,389,565	10,911,369
TETRA TECHNOLOGIES INC DEL COM.....	208,164	1,578,696	6,305,288
TEVA PHARMACEUTICAL INDS ADR.....	34,900	1,102,491	1,102,491
TEXAS INSTRS INC COM.....	1,091,365	32,713,452	33,057,446
TEXTRON INC COM.....	82,700	7,194,124	7,623,286
THAI AIRWAY INTL PUBLIC CO LTD.....	90,500	94,407	93,097
THAI OIL PUBLIC CO LIMITED.....	124,900	197,153	207,867
THAI PETROCHEMICAL INDUSTRY.....	786,500	141,625	142,232
THE SCOTTS MIRACLE-GRO COMPANY.....	75,576	2,308,479	3,198,376
THERMO ELECTRON CORP COM.....	9,100	328,012	329,784
THERMOGENESIS CORP COM NEW.....	20,007	87,104	82,429
THIRD WAVE TECHNOLOGIES INC.....	3,520,195	14,036,307	10,490,181
THK CO Y50.....	27,800	734,403	829,270
THOMSON SA EUR3.75.....	119,600	3,018,352	1,977,340
THORATEC CORP COM NEW.....	16,000	206,783	221,920
THORESEN THAI AGEN THB1(ALIEN.....	296,400	284,581	144,491
THYSSENKRUPP AG NPV.....	543,500	9,985,835	18,603,712
TI AUTOMOTIVE A SHS GBP0.0001.....	814,500	0	15
TIFFANY & CO NEW COM.....	31,700	1,202,943	1,046,734
TIGER BRANDS ZAR0.1.....	222,050	4,380,294	4,467,932
TIME WARNER INC.....	4,201,685	64,312,064	72,689,151
TIMKEN CO.....	173,241	3,776,713	5,805,306
TJX COS INC NEW COM.....	194,900	4,795,213	4,455,414
TM MY\$1.....	584,300	1,500,714	1,439,084
TOCALO CO LTD NPV.....	4,000	150,901	127,017
TOFAS OTOMOBIL FAB TRY1.....	357,835	653,977	932,602
TOKAI CARBON CO Y50.....	288,000	1,499,408	1,614,906
TOKUYAMA CORP Y50.....	105,000	804,388	1,561,475
TOKYO ELECTRIC PWR CO Y500.....	360,500	8,303,433	9,965,271
TOKYO GAS CO NPV.....	2,169,000	8,234,616	10,226,925
TOKYO LEASING CO JPY50.....	11,200	206,833	164,696
TOKYO NISSAN AUTO JPY50.....	264,000	1,640,288	815,221
TOKYO TATEMONO CO Y50.....	157,000	1,399,487	1,683,786
TOKYO TEKKO CO JPY50.....	7,000	70,927	58,173
TOMOTHERAPY INC WTS TO PUR.....	36,240	0	90,600
TOMRA SYSTEMS ASA NOK1.....	28,000	288,334	227,236
TONGAAT-HULETT GROUP ORD R1.....	7,500	98,959	98,959
TOPDANMARK A/S DKK10.....	26,421	2,450,813	3,682,070
TOPPAN PRINTING Y50.....	630,000	8,165,323	7,131,347
TOPPS TILES ORD GBP0.025.....	42,679	162,280	175,240
TORCHMARK CORP.....	45,305	2,029,117	2,750,919
TORM DS DKK10.....	5,080	215,995	242,081
TORO CO.....	91,026	2,637,157	4,250,914
TOROMONT INDUSTRIES LTD.....	23,100	548,342	510,979
TOSHIBA CORP NPV.....	496,000	3,242,197	3,241,149
TOTAL SA EUR2.5.....	1,328,138	63,337,368	87,373,608
TOWA REAL ESTATE JPY50.....	83,000	462,792	474,120
TOWER LTD NPV.....	43,332	89,635	90,950

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
TOYO SECURITIES CO JPY50.....	16,000	81,999	88,877
TOYO SUISAN KAISHA LTD Y50.....	164,000	2,526,665	2,570,861
TOYODA GOSEI Y50.....	57,000	1,360,678	1,144,338
TOYOTA MOTOR CORP NPV.....	1,603,300	67,023,022	84,011,430
TPV TECHNOLOGY USD0.01.....	5,970,000	3,865,217	5,649,479
TRADELINK ELECTRONIC COMMERCE.....	386,000	80,473	88,461
TRAKYA CAM TRY1.....	28,397	75,922	76,512
TRANS COSMOS INC Y50.....	44,200	888,997	1,094,222
TRANSCANADA CORP.....	43,800	1,286,334	1,254,411
TRANSDIGM GROUP INC.....	8,800	184,800	210,760
TRANSFIELD SERVICES NPV.....	48,393	302,650	309,201
TRANSPACIFIC INDS GRP LTD NPV.....	11,395	71,619	56,129
TRANSURBAN GROUP NPV.....	252,400	1,371,093	1,303,268
TREND MICRO INC JPY50.....	59,500	1,978,304	2,009,098
TRIBUNE CO NEW COM.....	72,003	2,927,374	2,335,057
TRICAN WELL SERVICE LTD.....	64,800	1,410,743	1,299,380
TRIGANO EUR4.2568.....	1,388	59,051	73,653
TRIMBLE NAV LTD.....	22,015	526,750	982,750
TRIPOD TECHNOLOGY TWD10.....	51,000	159,080	173,271
TRIPOS INC.....	1,040,259	6,338,911	2,257,362
TRIZEC PROPERTIES INC.....	41,500	927,215	1,188,560
TRUE CORP PLC THBH10.....	339,400	81,657	83,171
TRUSCO NAKAYAMA CORP Y50.....	14,200	322,715	279,491
TSAKOS ENERGY NAVIGATOIN LTD.....	44,642	1,802,014	1,860,679
TSANN KUEN ENTERPRISE CO TWD10.....	211,680	265,096	268,384
TSX GROUP INC.....	5,200	214,763	209,478
TUI AG NPV (REGISTERED).....	764,000	14,546,269	15,132,005
TULLOW OIL PLC ORD GBP0.10.....	401,107	1,089,573	2,833,934
TUNG HO STEEL ENTERPRISE TWD10.....	500,000	342,917	447,849
TUPRAS(T PETR REF) TRY1.....	76,458	1,223,077	1,275,503
TURK HAVA YOLLARI TRY1.....	33,809	225,297	115,996
TURK TRAKTOR TRY1.....	27,375	192,906	210,246
TURKCELL ILETISIM TRY1.....	77,748	324,885	354,846
TURKIYE VAKIFLAR BANKASI.....	120,151	468,280	468,956
TVN SA PLN1.....	11,301	298,251	340,381
TXU CORP.....	8,200	428,530	490,278
TYCO INTL LTD NEW COM.....	152,091	2,904,027	4,182,503
TYSON FOODS INC CL A.....	159,600	2,654,298	2,371,656
U STORE IT TR.....	55,300	1,072,027	1,042,958
UAL CORP COM NEW.....	20,000	824,799	620,400
UBE INDUSTRIES Y50.....	565,000	1,720,934	1,635,962
UBS AG CHF0.80 (REGD).....	378,364	26,261,941	41,388,388
UCBH HLDGS INC COM.....	319,503	5,212,295	5,284,579
UGI CORP NEW COM.....	55,699	1,040,113	1,371,309
ULTRA CLEAN HLDGS INC.....	73,074	450,654	639,398
ULTRA ELECTRONIC HLDGS ORD 5P.....	11,400	167,482	204,102
ULTRALIFE BATTERIES INC.....	1,176,163	14,188,060	11,914,531
UMICORE NPV.....	11,270	1,448,053	1,504,444
U-MING MARINE TWD10.....	1,191,000	1,440,549	1,375,773
UMPQUA HLDGS CORP COM.....	40,011	925,095	1,026,282
UMW HLDGS BHD MY\$1 MSE LISTING.....	41,600	86,303	85,476
UNIBANCO-UNIAO DE BANCOS.....	63,900	2,059,466	4,242,321
UNICA CORP.....	19,606	196,060	194,099
UNICREDITO ITALIAN EUR0.50.....	2,449,813	16,513,461	19,170,614
UNILEVER NV EUR0.16.....	844,314	17,630,008	19,140,990
UNILEVER PLC ORD GBP0.031111.....	569,805	11,876,257	12,815,215
UNIMICRON TECHNOLO TWD10.....	1,513,319	1,862,564	1,972,452

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
UNION FENOSA SA EUR3.....	15,400	337,696	595,856
UNION PAC CORP COM.....	36,000	2,532,418	3,346,560
UNISOURCE ENERGY CORP COM.....	30,211	707,972	941,073
UNIT CORP COM.....	64,144	1,922,930	3,649,152
UNITED ARROWS JPY50.....	46,100	970,504	911,394
UNITED BANKSHARES INC W VA.....	51,599	1,666,226	1,890,071
UNITED DOMINION RLTY TR INC.....	77,600	1,865,459	2,173,575
UNITED HEALTH GROUP INC COM.....	1,065,334	34,895,129	47,705,657
UNITED INTERNET AG NPV REGD.....	338,988	3,218,084	4,884,948
UNITED MEXICAN STATES.....	2,775	69,375	105,450
UNITED MEXICAN STATES WARRANT.....	6,400	216,250	238,250
UNITED MICRO ELECTRONICS TW\$10.....	4,668,000	2,790,365	2,797,023
UNITED NATURAL FOODS INC.....	50,211	1,077,348	1,657,967
UNITED OVERSEAS BANK SG\$1.....	513,000	4,463,696	5,060,739
UNITED PARCEL SVC INC CL B.....	80,000	5,489,656	6,586,400
UNITED TECHNOLOGIES CORP COM.....	289,960	15,349,726	18,389,263
UNITED TRACTORS TBK IDR250.....	605,800	226,236	353,159
UNIVAR NV ORD EUR1.....	2,886	153,684	136,721
UNIVERSAL SCIENTIFIC INDL.....	759,156	289,714	257,921
UNIVISION COMMUNICATIONS INC.....	232,000	7,409,439	7,772,000
UNUMPROVIDENT CORP.....	136,000	2,490,411	2,465,680
UNY CO Y50.....	110,000	1,737,707	1,623,321
URALITA EUR0.72.....	21,666	104,059	107,766
US BANCORP DEL COM NEW.....	162,542	3,937,207	5,019,297
U'S BMB ENTERTAINM JPY50.....	24,000	132,361	94,476
USEC INC COM.....	4,001	39,402	47,412
USG PEOPLE N.V. EUR1.....	36,100	2,105,715	2,760,324
UST INC COM.....	54,505	2,511,212	2,463,081
UTD GROUP LTD NPV.....	136,900	934,937	1,464,622
UTD TEST & ASSEMBLY ORD NPV.....	2,108,000	1,048,121	1,073,096
UTS ENERGY CORP.....	200,500	1,292,023	1,058,300
V F CORP COM.....	15,600	989,359	1,059,552
VALENTINO FASHION EUR1.....	15,065	385,810	438,423
VALEO EUR3.....	264,216	11,023,564	9,405,460
VALERO ENERGY CORP COM NEW.....	100,000	6,340,697	6,652,000
VALLOUREC EUR20.....	2,970	1,049,140	3,569,735
VALMONT INDS INC COM.....	44,687	1,027,630	2,077,499
VALOR CO LTD JPY50.....	60,160	780,596	1,097,263
VANGUARD INTL SEMICONDUCTO.....	695,790	613,652	469,562
VARIAN MED SYS INC COM.....	88,000	3,390,444	4,166,800
VARIAN SEMICONDUCTOR EQUIPMENT.....	107,198	2,158,167	3,495,727
VEDANTA RESOURCES PLC.....	85,735	888,414	2,161,325
VEDIOR CVA EUR0.05.....	63,000	1,207,423	1,322,712
VENTANA MED SYS INC COM.....	24,004	244,366	1,132,509
VENTAS INC.....	34,600	1,082,892	1,172,248
VERITAS DGC INC COM.....	98,501	1,655,057	5,080,682
VERIZON COMMUNICATIONS COM.....	920,541	34,263,060	30,828,918
VERTEX PHARMACEUTICALS INC COM.....	76,001	1,242,392	2,789,997
VERWALT & PRIVAT BK CHF10 BR.....	958	206,877	202,744
VESTEL ELECTRONIK TRY1.....	177,695	764,072	387,047
VILLAGE ROADSHOW LIMITED ORD.....	74,064	99,079	132,062
VIRGINIA FINL GROUP COM.....	12,004	393,012	506,809
VIRIDIAN GROUP ORD GBP0.....	269,100	3,038,025	4,760,634
VIOPHARMA INC COM.....	37,900	394,179	326,698
VISCOFAN SA.....	10,882	154,506	161,406
VISTACARE INC CL A.....	8,000	98,751	96,800
VISTAPRINT LIMITED.....	30,000	360,000	802,200

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
VISTEON CORP COM.....	79,300	584,137	571,753
VITAL IMAGES INC COM.....	42,553	666,189	1,051,059
VITAL SIGNS INC COM.....	23,468	792,684	1,162,370
VIVACON AG NPV.....	24,505	732,210	548,020
VIVENDI SA EUR5.5.....	89,627	2,847,372	3,140,083
VIVENDI UNIVERSAL EUR5.5.....	246,200	7,296,768	8,625,619
VODAFONE GROUP PLC ORD USD0.10.....	26,306,177	60,420,820	56,074,415
VOESTALPINE AG.....	53,300	6,552,219	8,096,463
VORNADO RLTY TR COM.....	49,200	4,164,025	4,799,460
VTECH HLDGS USD0.05.....	170,843	487,339	890,838
VULCAN MATLS CO COM.....	9,600	662,699	748,800
WACHOVIA CORP NEW COM.....	80,028	3,134,625	4,327,914
WACKER CHEMIE AG NPV (BR).....	7,048	682,500	748,170
WAL MART STORES INC COM.....	2,497,498	118,156,807	120,304,479
WALGREEN CO.....	293,300	12,349,549	13,151,572
WASHINGTON FEDERAL INC.....	12,203	246,100	282,988
WASHINGTON MUTUAL INC COM.....	257,601	9,624,482	11,741,453
WASTE CONNECTIONS INC COM.....	65,844	1,958,012	2,396,722
WASTE MGMT INC DEL COM.....	115,709	3,696,219	4,151,639
WATERS CORP COM.....	40,000	1,218,962	1,776,000
WATSCO INC CL A.....	46,899	1,227,148	2,805,498
WATSON WYATT WORLDWIDE INC.....	87,898	2,053,851	3,088,736
WATTS WATER TECHNOLOGIES INC.....	60,961	1,448,546	2,045,242
WEIGHT WATCHERS INTL INC.....	10,700	564,600	437,523
WEIQIAO TEXTILE CO 'H'CN¥1.....	131,300	168,203	168,203
WELLINGTON UNDERWRITING ORD.....	236,500	346,866	381,648
WELLPOINT INC.....	217,429	7,656,426	15,822,309
WELLS FARGO & CO NEW COM.....	887,819	45,590,547	59,554,899
WENDYS INTL INC COM.....	32,700	1,567,604	1,906,083
WESSANEN(KON) CVA EUR1(POST.....	155,600	2,372,423	2,116,912
WESTELL TECHNOLOGIES INC.....	79,740	356,386	174,631
WESTERN REFNG INC COM.....	20,006	300,397	431,729
WESTWOOD ONE INC COM.....	4,002	76,580	30,015
WH ENERGY SVCS INC COM.....	92,694	1,889,228	4,711,636
WHARF HOLDINGS HK\$1.....	359,000	1,259,920	1,275,705
WHIRLPOOL CORP COM.....	56,900	3,789,321	4,702,785
WHITE ELECTR DESIGNS CORP COM.....	505,343	3,180,663	2,567,142
WHITNEY HLDG CO.....	44,466	1,194,968	1,572,762
WHOLE FOODS MKT INC.....	7,000	489,756	452,480
WILH WILHELMSSEN ASA NOK20 'A'.....	1,500	53,226	48,935
WIMPEY (GEORGE) ORD 25P.....	783,500	5,595,903	6,589,884
WINBOND ELECTRONIC TWD10.....	4,573,000	1,609,436	1,353,100
WINCOR NIXDORF AG NPV.....	9,929	1,318,854	1,268,937
WING HANG BANK HK\$1.....	101,000	633,231	884,254
WING LUNG BANK HK\$5.....	264,100	1,912,351	2,278,190
WINNEBAGO INDS INC.....	67,314	1,895,354	2,089,426
WINTRUST FINL CORP COM.....	800	39,697	40,680
WIRE CARD AG NPV.....	14,341	84,386	89,670
WIRELESS FACS INC COM.....	3,349,576	14,049,211	9,211,334
WISTRON CORP TWD10.....	1,136,000	915,006	1,333,292
WOLFSON MICROELECT ORD.....	252,999	1,255,108	2,094,006
WOLSELEY ORD GBP0.25.....	90,176	995,859	1,989,745
WOLVERINE TUBE INC.....	1,197,375	6,417,620	4,394,366
WOODWARD GOVERNOR CO.....	72,846	1,398,054	2,222,531
WOOLWORTHS LIMITED ORD A\$0.25.....	324,444	4,102,711	4,857,070
WOONGJIN THINKBIG CO LTD.....	48,120	288,678	824,233
WOORI FINANCE KRW5000.....	55,000	1,031,596	1,034,837

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
WORLD EX US ALPHA TILTS.....	236,497,728	2,380,623,094	4,770,883,571
WORLEY GROUP NPV.....	2,469	22,190	36,870
WUS PRINTD CIRCUIT TWD10.....	291,490	129,386	100,834
WYETH.....	937,080	43,379,557	41,615,723
XEBIO CO Y50.....	30,950	606,884	1,058,606
XOMA LTD COM.....	76,006	346,841	129,210
X-RITE INC.....	599,029	7,152,934	6,583,329
XSTRATA COM STK USD0.50.....	710,100	10,107,856	26,923,992
XTO ENERGY INC COM.....	28,000	1,210,759	1,239,560
YA HSING IND CO TWD10.....	860,000	906,316	679,989
YAHOO INC.....	600,113	20,832,650	19,803,729
YAHOO JAPAN CORP NPV.....	3,770	1,960,777	1,998,530
YAMAGUCHI BANK Y50.....	29,000	430,860	420,102
YAMATO KOGYO Y50.....	35,300	557,894	790,517
YAMAZEN CO Y50.....	150,000	921,304	905,393
YANGMING MARINE TRANSPORT CORP.....	178,000	172,368	111,604
YANZHOU COAL MINING CO H CNY1.....	58,000	38,538	42,938
YARDVILLE NATL BANCORP.....	2,395	49,935	85,573
YOKOGAWA ELECTRIC CORP Y50.....	108,300	1,365,112	1,545,180
YOKOHAMA RUBBER CO Y50.....	928,000	3,631,593	4,107,667
YOMIURI LAND CO Y50.....	12,000	94,870	67,918
YRC WORLDWIDE INC.....	54,220	2,096,237	2,283,204
YTL CORP MYR 0.50.....	997,600	1,480,241	1,319,455
YTL POWER INTERNATIONAL BHD.....	125,400	68,323	66,548
YUE LOONG MOTOR TWD10.....	259,840	315,361	311,789
YUM BRANDS INC.....	58,700	2,930,819	2,950,849
ZALE CORP NEW COM.....	47,873	1,125,270	1,153,261
ZEBRA TECHNOLOGIES CORP CL A.....	88,249	3,465,333	3,014,586
ZENITH NATL INS CORP.....	2,300	121,201	91,236
ZHONE TECHNOLOGIES INC.....	21,953	92,698	44,784
ZIG SHENG INDL TWD10.....	505,250	150,715	92,695
ZIMMER HLDGS INC COM.....	250,400	16,981,505	14,202,688
ZINIFEX NPV.....	641,783	1,869,858	4,777,663
ZODIAC NPV.....	75,131	3,733,466	4,224,028
ZOLL MED CORP.....	45,332	1,174,804	1,485,077
ZUMTOBEL AG NPV (BR).....	244,070	6,188,589	5,555,026
ZURICH FINANCIAL SERVICES.....	100,405	15,323,283	21,966,155
TOTAL STOCKS.....		33,138,002,112	42,910,481,978

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

LIMITED PARTNERSHIPS

NAME	COST	FAIR VALUE
3I EUROPE I LP.....	10,391,592	4,796,027
3I EUROPE II LP.....	8,868,524	7,429,328
3I EUROPE PARTNERS III LP.....	12,113,891	25,402,347
A/F/A B-NOTE VALUE FUND LP.....	20,927,928	20,264,701
ACI CAPITAL INVESTORS II LP.....	4,448	4,448
AETNA PMSA FUND.....	12,500,000	25,213,913
ALCHEMY PARTNERS LIMITED LP.....	41,929,958	54,887,101
ALTA COMMUNICATIONS IX LP.....	28,000,154	32,212,298
AMPERSAND 1999 LTD PARTNERSHIP.....	15,432,308	5,617,317
AMPERSAND 2001 LTD PARTNERSHIP.....	20,215,197	14,239,348
APOLLO INVESTMENT FUND IV L P.....	15,768,096	36,483,321
APOLLO INVESTMENT FUND V LLP.....	17,269,648	22,025,734
APOLLO INVT FD III LP.....	7,980,127	9,474,010
APOLLO REAL ESTATE INV FD IV.....	22,299,342	23,077,076
APOLLO VI LP.....	423,523	423,523
ARCHSTONE SMITH JOINT VENTURE.....	717,839	717,839
ARES CORP OPPORTUNITIES FND II.....	3,146,738	2,906,674
ARES OPPORTUNITIES FUND LP.....	31,266,248	44,595,844
ASHMORE ASIAN OPP FUND.....	1	282,000
ASIA PAC TR.....	873,070	787,456
ASIA PACIFIC SPEC SITUATION.....	4,404,444	915,938
ASIA RECOVERY CO INVEST.....	7,851,779	5,800,183
ASIA RECOVERY FUND.....	16,741,330	9,155,071
ASIAN OPPORTUNITY FD II 1998.....	68,825	46,021
BAIRD CAPITAL PARTNERS II LP.....	2,940,741	34,053
BAIRD VENTURE PARTNER I B.....	11,217,580	11,933,254
BC EUROPEAN CAPITAL VII.....	21,156,733	22,542,505
BC EUROPEAN CAPITAL VII TOP-UP.....	3,226,603	3,930,263
BEAR STEARNS MERCH BK II LP.....	33,033,961	43,875,863
BEAR STEARNS MERCH BKING III.....	6,501	6,501
BERKSHIRE MULTIFAMILY VALUE FUND.....	12,367,920	11,754,311
BERKSHIRE PARTNERS LP (COPY).....	1,604,172	12,734
BLACKSTONE CAPITAL PARTNERS V.....	16,303,795	16,303,795
BOSTON MILLENIA PARTNERS L P.....	19,784,716	2,806,783
BOSTON MILLENNIA FUND II LP.....	18,785,248	9,312,403
BRIDGEPOINT EUROPE III 'A' LP.....	5,217,089	5,222,126
CAMBIUM FUND II.....	13,402,963	145,824
CAP INTL EMERGING PRIV EQ FD.....	4,311,070	11,392,645
CAPITAL RES PARTNERS IV LP.....	25,065,954	21,532,499
CAPITAL RESOURCE LENDERS III.....	9,179,382	3,743,350
CARLYLE FUND IV LP.....	22,488,669	22,622,264
CARLYLE RIVERSTONE MLP II LP.....	1,814,094	47,091,344
CARYLE ASIA LTD LP.....	6,803,295	7,930,453
CASA PARTNERS III L P.....	72,555,890	74,451,122
CCP VI AUXILIARY FD LTD.....	2,226,558	10,733,375
CHARTERHOUSE CAP PARTNERS V.....	2,260,981	1
CHARTERHOUSE CAP VI LP.....	7,097,942	17,427,773
CHARTERHOUSE VII.....	62,360,143	70,229,592
CHARTERHOUSE VIII LP.....	57,512	189,807
COLLER INTERNATIONAL III LP.....	2,317,766	5,665,599
COLLER INTL PARTNERS IV LP.....	16,598,122	15,168,030
CORNERSTONE APARTMENT FUND I.....	12,996,897	43,074,148
CORNERSTONE EQUITY IV L P.....	23,412,240	7,271,196
CORNERSTONE ROTATIONAL I LLP.....	53,034,819	70,191,583
CT LARGE LOAN FUND.....	10,394	10,394
CT MEZZANINE PARTNERS II LP.....	1,969,624	2,354,987
CVC EUROPEAN EQUITY IV.....	25,290,965	26,483,219

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

LIMITED PARTNERSHIPS

NAME	COST	FAIR VALUE
CYPRESS MERCHANT BKG II LP.....	35,512,539	41,199,004
CYPRESS MERCHANT BKG LP SWIB.....	13,685,948	4,174,286
DAVIS TUTTLE VENTURE PRTN LP.....	7,664,617	3,315,605
DOLL TECHNOLOGY INVT FD II LP.....	837,103	2,579,677
DUKE INDUSTRIAL L P.....	29,299,083	28,655,998
EL DORADO VENTURES III LP.....	3,296,753	8,758
EL DORADO VENTURES IV L P.....	8,082,613	997,952
EL DORADO VENTURES V LP.....	24,827,017	9,271,906
EL DORADO VENTURES VI LP.....	31,500,000	23,707,787
EQUITABLE DEAL FLOW FUND LP.....	16,480,757	63,180
ESSEX APARTMENT VALUE FUND II LP.....	19,725,461	21,736,136
ESSEX WOODLANDS HLTH VENTURE.....	14,308,430	16,274,733
EXCELSIOR II LLC.....	23,179,951	22,561,742
FACILITATOR FUND LP.....	4,124,304	3,011,716
FFC PARTNERS II LP.....	18,512,239	18,040,704
FORTRESS INVEST FUND II LLC.....	37,074,968	134,056,095
FORTRESS INVEST FUND III LLC.....	82,156,296	93,193,090
FORTRESS INVEST FUND IV LLC.....	4,340,320	4,340,320
FORTRESS INVESTMENT FUND IV LP.....	4,340,361	4,340,361
FORTRESS INVESTMENT FUND LLC.....	2,468,856	67,337,257
FORTRESS RESIDENTIAL INVEST DEUTSCHLAND LP.....	41,524,537	40,677,727
FORTRESS RIC COINVESTMENT FUND.....	4,264	4,264
FRAZIER HEALTHCARE IV L P.....	6,482,480	6,221,046
FRAZIER TECH 2 LP - WISCONSIN.....	20,000	20,000
FRAZIER TECH VENTURES II LP.....	21,781,805	20,197,435
FRONTENAC 8 SECONDARY LP.....	7,430,065	7,358,429
FRONTENAC VI L P SWIB.....	8,160,344	1,060,488
FRONTENAC VII LP.....	13,267,634	815,585
FRONTENAC VIII LP.....	40,850,583	24,528,118
GOLDER THOMA CRESSY FD III LP.....	2,878,901	84,363
GRAPHITE CAP PARTNERS V 'A'.....	4,379,033	2,686,700
GRAPHITE CAP PARTNERS V 'E'.....	3,520,950	2,691,628
GRAPHITE CAP PARTNERS VI 'C'.....	27,039,113	24,566,695
GS SPECIAL OPPTY ASIA FD LP.....	490,000	3,599,400
GTCR FUND IX.....	4,990	4,990
GUGGENHEIM STRUCURED RE LP.....	27,968,493	29,589,295
HARBOUR GROUP INVESTMENT L.P.....	603,590	23,414
HARBOURVEST INTL PRIV EQ I.....	3,042,806	438,565
HARBOURVEST INTL PRIV EQ II.....	8,884,301	3,315,300
HARBOURVEST INTL PRIV EQ III.....	28,494,330	6,552,388
HARBOURVEST INTL PRIVATE EQTY.....	8,048,591	7,093,275
HARBOURVEST PARTNERS IV-DIRECT.....	7,647,292	9,012,557
HICKS MUSE TATE & FURST INC.....	8,520,204	538,328
HOLLYWOOD SHOWROOM PORTFOLIO.....	19,874,599	19,874,599
HORIZON CAP PARTNERS I LP.....	781,964	417,779
HORIZON CAP PARTNERS IA L P.....	2,184,451	2,305,517
INDUSTRIAL GROWTH PARTNERS L P.....	3,834,259	1,613,423
INDUSTRIAL GROWTH PRTNRS II LP.....	15,233,754	16,682,776
IT 2000 INVT ENTERPRISE LLP.....	1,265,990	1,865,229
JOSEPH LITLEJOHN AND LEVY II LP.....	0	285,595
JPMCB MGMT STRATEGIC PROPERTY FD.....	113,084,480	133,492,120
K B OPPORTUNITY FUND IV L P.....	16,436,119	22,275,560
KELSO ASSOC V LP SWIB.....	12,431,194	5,885,963
KELSO INVESTMENT ASSOC III.....	2,119,759	127,088
KELSO INVESTMENT ASSOC IV LP.....	1	451,514
KELSO INVESTMENT ASSOC VI.....	18,222,901	15,529,884
KELSO INVESTMENT ASSOCIATES.....	18,184,996	25,743,426

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

LIMITED PARTNERSHIPS

NAME	COST	FAIR VALUE
KEYSTONE INDUSTRIAL FUND.....	5,008,363	5,035,729
KKR 2006 LP.....	3,566	3,566
KKR ASSOCIATES 1996 LP.....	41,088,094	21,875,508
KKR ASSOCIATES II 1987 FD.....	83,256,971	7,145,207
KKR EUROPEAN FUND LP.....	16,825,329	21,513,753
KKR EUROPEAN II LP.....	23,892,338	23,780,817
KKR MILLENNIUM FUND.....	57,544,939	78,717,991
LAKE PACIFIC I GLADSON.....	16,831,683	16,831,683
LAKE PACIFIC I MAXI LP.....	28,750,000	27,709,511
LAKE PACIFIC I TEEPAC LLC.....	11,036,389	47,868,824
LANDMARK EQUITY FUND VII L P.....	152,302	3,231,957
LANDMARK PARTNERS IV.....	1,911,338	3,856,055
LATIN AMERICA ENTERPRISE FD.....	5,316,039	3,035,686
LATIN AMERICAN ENTER FD LP.....	4,620,963	445,421
LF STRATEGIC REALTY INV II.....	42,574,713	37,775,010
LINCOLN-VALENCIA L P.....	15,931,866	30,844,410
LINDSAY GOLDBERG & BESSEMER II.....	4,538	4,538
LONE STAR FUND II L P.....	7,633,164	15,653,528
LONE STAR FUND III LP.....	2,235,560	32,810,239
LONE STAR FUND IV LP.....	52,366,544	122,139,105
LONE STAR OPPORTUNITY FUND.....	6,275,346	4,773,047
LONE STAR S/B FUND V L P.....	33,393,605	40,544,745
MASON WELLS BIO-MEDICAL FUND I.....	16,386,654	10,537,538
MASON WELLS BIOMEDICAL FUND II.....	4,714	4,714
MASON WELLS FUND I L P.....	5,717,907	8,103,815
MAYFIELD XI LP.....	5,412,902	4,850,197
MESA WEST REAL ESTATE INCOME FUND.....	31,238,853	31,238,853
MILESTONE JOINT VENTURE.....	72,648,912	72,648,912
MSREF III INTL TE.....	20,913,992	12,669,926
MSREF III SPECIAL FUND.....	22,827,148	13,263,188
MSREF IV INTERNATIONAL-TE.....	33,107,052	40,241,820
NAZEM & CO IV L P SWIB.....	3,878,739	789,292
NORTHSTAR CAPITAL INVT COM.....	20,000,000	1,668,010
OAK INVESTMENT PARTNERS XII LP.....	1,567,795	1,567,795
OLD LANE INDIA OPPORTUNITIES.....	2,098	2,098
PENINSULA FUND II LP.....	6,111,686	2,312,708
PENINSULA FUND III LP.....	23,383,222	22,349,031
PENINSULA FUND IV LP.....	9,379,066	9,142,526
PHILADELPHIA VENTURES II LP.....	2,725,875	79,180
PIONEER POLAND US LP SWIB.....	8,667,713	604,563
POMONA CAPITAL VI LP.....	10,607,019	9,885,835
PROVIDENCE EQUITY PARTNERS V.....	29,496,403	29,266,366
RECOVERY EQUITY PTR II L P.....	5,122,265	1,290,945
REGIONAL FINL ENTERPRISES III.....	4,416,724	1
ROCKPOINT REAL ESTATE FD I L P.....	13,318,382	14,183,717
ROCKPOINT REAL ESTATE FD II L P.....	6,960,102	6,679,756
SEAPORT CAPITAL PARTNERS II.....	15,074,718	18,811,613
SENIOR HOUSING III.....	13,639,726	13,639,726
SENIOR HOUSING PARTNERS.....	1,497,656	2,809,140
SKM EQUITY FUND III LP.....	14,873,013	25,883,461
SPROUT CAPITAL VIII LP.....	26,070,635	7,119,377
SPROUT GROWTH II LP.....	5,934,572	2,229,959
SPROUT GROWTH LP.....	1,765,198	212
STONINGTON CAP APPREC 1994 FD.....	32,349,485	26,072,731
SUN CAPITAL PARTNERS L P.....	9,673,588	22,590,645
TA X LP.....	528,674	528,674
TCW SPECIAL PLACEMENT III SWIB.....	1,000	905,800

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

LIMITED PARTNERSHIPS

NAME	COST	FAIR VALUE
TD CAPITAL CANADIAN PRIVATE.....	18,364,532	33,686,202
THOMAS H LEE EQUITY FUND V LP.....	21,312,957	33,031,280
TIMBERLINE VENTURES L P.....	1	362,041
TPG PARTNERS V LP.....	1,758,479	1,758,479
TRANSEUROPEAN L P II.....	4,615,240	24,560,567
VENTURE INVESTORS EARLY STAGE.....	11,649,455	13,617,019
VENTURE INVESTORS OF WISCONSIN.....	2,923,328	3,400,904
VULCAN PARTNERS LP.....	25,000,000	0
WARBURG PINCUS PRIVATE EQUITY.....	47,492,731	45,975,573
WCAS CAPITAL PARTNERS II LP.....	7,753,521	3,043,184
WESTBROOK RE FUND II LP.....	6,059,453	9,418,771
WESTBROOK RE FUND III L P.....	16,104,847	14,344,877
WESTBROOK RE FUND IV L P.....	13,756,342	24,122,063
WESTBROOK RE FUND V L P.....	21,727,048	27,017,193
WESTBROOK RE FUND VI L P.....	5,650,680	6,793,406
WHITEHALL ST RE IX & X-5.....	6,750,585	14,008,606
WHITEHALL ST RE VII & VIII-4.....	1,371,482	9,321,587
WHITEHALL ST RE XI & XII-6.....	23,689,298	19,061,002
WHITEHALL ST RE XIII & XIV.....	51,685,288	52,810,373
WILSON - AMIGO GP LLC.....	152	152
WILSON - AMIGO LP LLC.....	755,072	755,072
WIND POINT PARTNERS II.....	4,351,399	99,685
WIND POINT PARTNERS IV LP.....	26,260,549	12,832,507
WIND POINT PARTNERS V LP.....	36,229,088	33,772,115
WINDPOINT PARTNERS III LP.....	6,581,540	3,768,086
WINDPOINT PARTNERS VI LP.....	2,270,721	2,294,271
WINDWARD CAP PARTNERS II LP.....	9,331,290	13,880,733
WKB VALUE PARTNERS.....	69,795,499	81,576,002
WLR RECOVERY FUND L P.....	8,778,702	3,669,041
YARMOUTH CAP PARTNERS II LP.....	1	316,495
ZELL/CHILMARK FUND LP SWIB.....	1,343,773	94,544
TOTAL LIMITED PARTNERSHIPS.....	3,071,531,929	3,317,658,368

CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

MORTGAGES

NAME	COUPON RATE	MATURITY DATE	COST	FAIR VALUE
AUSTIN SWIB PROMISSORY NOTE.....	0.071	7/1/2011	23,453,499	24,415,910
CALEAST INDL INVST LLC PROM NT.....	0.075	11/15/2006	41,455,816	41,699,915
COPT GREENS I LLC PROM NT.....	0.070	2/1/2010	7,138,983	7,427,066
CORNERSTONE NY PROM NT C332371.....	0.072	11/1/2009	66,282,875	68,334,322
COSTA VERDE DEV LLC PROM NT.....	0.074	12/1/2014	22,575,410	24,013,497
DALLAS SWIB PROMISSORY NOTE.....	0.071	7/1/2011	10,948,868	11,398,153
DEERFIELD SWIB PROM NOTE.....	0.071	7/1/2011	19,252,117	20,057,832
ENGLEWOOD SWIB PROMISSORY NOTE.....	0.071	7/1/2011	17,491,432	18,209,190
NORTH CAROLINA #C-332507.....	0.077	12/15/2007	48,656,215	49,488,454
PPR REDMOND OFFICE LLC C332351.....	0.068	7/10/2009	30,485,489	31,079,651
ROCKSAL MALL LLC PROM NT.....	0.079	9/1/2007	47,230,744	47,991,605
TOTAL MORTGAGES.....			334,971,448	344,115,595

REAL ESTATE OWNED

NAME	COST	FAIR VALUE
669 NORTH MIGHIGAN AVENUE.....	45,273,978	86,908,200
CABOT ADVISORS PORTFOLIO.....	73,699,687	74,160,900
ENERGY PLAZA OFFICE TOWERS.....	12,135,482	10,599,033
LAKE TERRACE BUILDING.....	7,250,374	9,124,320
MANOR APARTMENTS.....	35,232,759	76,933,443
OLD POST DISTRIBUTION CTR.....	40,147,017	54,549,719
VANTAGE POINT OFFICE PARK.....	7,539,839	7,922,666
WILSON BRASELTON I LLC.....	15,907,016	16,056,606
WILSON FONTANA I LLC.....	15,683,122	23,551,878
WILSON INDUSTRY I LLC.....	10,431,047	24,700,980
WILSON PARK PLACE I LLC.....	47,586,357	59,507,395
WILSON PLAZA EAST I LLC.....	38,232,042	71,016,245
WILSON RANCHO VIZCAYA/ENCLAVE I LLC.....	22,417,989	46,279,450
SUBTOTAL REAL ESTATE OWNED.....	371,536,709	561,310,835

DEBT ON REAL ESTATE

NAME	COUPON RATE	MATURITY DATE	COST	FAIR VALUE
MANOR APARTMENTS.....	3.970	5/1/2027	(22,344,048)	(21,343,947)
WILSON PARK PLACE I.....	5.150	6/1/2015	(27,765,830)	(27,765,830)
WILSON PLAZA EAST.....	5.050	9/1/2015	(34,097,079)	(34,097,079)
SUBTOTAL DEBT ON REAL ESTATE.....			(84,206,957)	(83,206,856)
TOTAL NET REAL ESTATE.....			287,329,752	478,103,979

MULTI ASSET CLASS INVESTMENTS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
UBS MULTI ASSET PORTFOLIO.....	416,447	549,000,000	765,766,415
TOTAL MULTI ASSET CLASS INVESTMENTS.....		549,000,000	765,766,415
GRAND TOTAL CORE RETIREMENT INVESTMENT TRUST FUND.....		57,592,251,146	68,785,314,741

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

PREFERRED SECURITIES

NAME	COST	FAIR VALUE
ACESITA SA PRF NPV.....	32,529	35,581
ALLIED ELECTRONICS PTG PRF.....	6,404	6,404
BCO BRADESCO SA PRF NPV.....	919,907	1,248,114
BRASKEM S.A. NEW PRF'A' NPV.....	99,186	55,880
CENTRAIS ELECTRICAS BRAS PREF.....	45,635	49,791
CENTRAIS ELET STA CATARINA.....	20,821	18,861
CIA ENERGETICA MINAS GERAIS.....	108,169	165,461
CIA PARANAENSE DE ENERGIA.....	82,007	76,350
COMPANIA VALE DO RIO DOCE 'A'.....	287,882	264,775
CONFAB IND SA PRF NPV.....	18,790	18,021
DURATEX SA PRF NPV.....	17,790	22,514
FRESENIUS AG NON VTG PRF NPV.....	519,756	756,111
HENKEL KGAA NON VTG PREF NPV.....	1,288,941	2,169,343
HUGO BOSS AG PFD.....	21,500	21,085
IPIRANGA CIA PETRO PRF NPV.....	51,668	53,229
ITAUSA PRF BZCZ1(REGD).....	225,967	346,503
METALURGICA GERDAU PRF NPV.....	388,530	641,331
PETROLEO BRASILEIRO SA.....	1,019,472	1,562,201
PORSCHE AG NON VTG PRF NPV.....	447,599	697,716
PROSIEBENSATI MEDIA AG NPV.....	28,085	27,319
SUZANO BAHIA SUL PAPEL E CELUL.....	76,667	97,640
TAM SA PREF NPV.....	57,640	79,258
TELE NORTE LESTE P PRF NPV.....	227,335	215,798
TELEMAR NORTE LESTE S A.....	13,196	14,037
USINAS SID MINAIS GERAIS.....	241,274	509,475
TOTAL PREFERRED SECURITIES.....	6,246,750	9,152,798

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
3I GROUP ORD GBP0.53125.....	56,377	722,393	940,013
3M CO.....	213,707	15,999,909	17,261,114
AALBERTS INDS EUR1.....	3,199	119,897	234,994
ABB LTD CHF2.50 (REGD).....	72,899	544,515	946,199
ABBOTT LABS COM.....	568,175	23,456,541	24,778,112
ABERCROMBIE & FITCH CO CL A.....	1,500	99,438	83,145
ABILIT CORP NPV.....	10,100	158,107	99,131
ABIOMED INC.....	2,580	24,538	33,463
ABN AMRO HLDGS NV EUR0.56.....	92,889	2,447,579	2,540,544
ABSA GROUP ZAR2.....	2,200	30,941	30,941
ACCESS CO JPY50000.....	15	107,331	107,597
ACCIDENT EXCHANGE ORD GBP0.05.....	3,007	17,013	19,452
ACE LTD.....	52,000	2,774,822	2,630,680
ACETO CORP.....	167,723	1,414,946	1,160,643
ACOM CO Y50.....	17,400	1,143,141	945,230
ACS ACTIVIDADES CO EUR0.5.....	20,300	818,545	846,445
ACTA HOLDING ASA NOK0.18.....	14,500	42,188	46,138
ACTEL CORP COM.....	13,339	224,152	191,415
ACTELION INC CHF2.50.....	1,775	190,036	178,514
ACTIVISION INC.....	93,894	1,184,635	1,068,514
ACUITY BRANDS INC.....	19,677	416,975	765,632
ADAPTEC INC COM.....	46,538	290,428	201,975
A-DATA TECHNOLOGY CO TWD10.....	8,000	23,633	24,956
ADELAIDE BANK ORD NPV.....	4,000	34,036	38,574
ADELAIDE BRIGHTON CEMENT HLDGS.....	14,314	14,486	27,225
ADEPT TECHNOLOGY INC.....	73,915	879,785	1,049,593
ADMIRAL GROUP ORD GBP0.001.....	13,362	96,513	153,472
ADOBE SYS INC DEL COM.....	56,700	2,061,390	1,721,412
ADVANCED AUTO PTS INC.....	4,100	179,269	118,490
ADVANCED SEMI CONDUCTOR.....	16,800	2,942	2,942
ADVANCED SEMI ENGR TWD10 (ASE).....	123,000	113,425	121,568
ADVO INC.....	17,311	495,891	426,024
AECI ORD R1.....	2,200	18,046	18,046
AEGIS GROUP ORD 5P.....	4,189	10,082	10,091
AEHR TEST SYS COM.....	200,521	1,407,409	2,073,387
AEON CO LTD NPV.....	14,000	235,263	307,396
AEROPOSTALE INC.....	14,986	306,539	432,946
AETNA INC COM NEW.....	7,200	174,920	287,496
AFFILIATED COMPUTER SVCS INC.....	5,700	292,528	294,177
AFFYMETRIX INC OC-CAP STK.....	14,000	301,080	358,400
AFLAC INC COM.....	28,500	1,191,535	1,320,975
AFRICAN BANK INVESTMENTS.....	15,249	66,818	59,848
AGGREKO ORD 20P.....	14,931	71,393	79,326
AGILENT TECHNOLOGIES INC.....	27,400	1,002,389	864,744
AGRIUM INC COM.....	1,999	30,769	46,417
AGUAS DE BARCELONA EUR1.....	182	3,158	5,057
AGUAS DE BARCELONA EUR1 (TEMP).....	30	35	806
AIDA ENGINEERING Y50.....	16,000	93,998	108,472
AIFUL CORP JPY50.....	4,650	313,043	248,537
AIRTRAN HLDGS INC.....	41,366	458,832	614,699
AISIN SEIKI CO Y50.....	7,400	165,596	220,094
AKBANK TRY1.....	71,215	248,902	340,720
AKER KVAERNER NOK10.....	4,471	153,944	419,610
AKER YARDS ASA NOK20.....	500	18,966	35,194
AKSA TRY1.....	2,000	18,769	12,465
AKZO NOBEL NV EUR2.....	49,647	1,758,507	2,676,365
ALASKA AIR GROUP INC.....	900	35,687	35,478

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
ALBANY INTL CORP CL A.....	15,039	424,403	637,503
ALCAN INC.....	18,100	929,256	851,047
ALCOA INC COM.....	29,100	870,481	941,676
ALCON INC COM SHS.....	14,000	552,581	1,379,700
ALESCO CORPN NPV.....	2,197	14,016	14,756
ALFA SA SE 'A' NPV(CPO).....	2,900	12,764	14,364
ALGOMA STEEL INC.....	15,800	337,478	503,651
ALIGN TECHNOLOGY INC COM.....	584,686	4,327,083	4,320,830
ALK-ABELLO A/S DKK10 ORD 'B'.....	1,214	155,906	166,063
ALLCO FINANCE GROUP LTD NPV.....	18,455	116,013	169,333
ALLERGAN INC COM.....	13,165	1,337,872	1,412,078
ALLIANCE & LEICESTER ORD 50P.....	52,500	841,134	1,132,202
ALLIANCE BOOTS PLC.....	61,391	1,119,929	873,734
ALLIANT TECHSYSTEMS INC COM.....	13,747	847,220	1,049,583
ALLIANZ AG NPV REG VINKULIERT.....	16,485	1,862,045	2,603,622
ALLIED IRISH BANKS ORD EUR0.32.....	39,107	598,141	942,579
ALLIED IRISH BKS EUR0.32.....	28,137	612,920	674,936
ALLSTATE CORP COM.....	2,900	155,823	158,717
ALLTEL CORP.....	3,800	228,689	242,554
ALPEN CO LTD NPV.....	3,800	141,146	123,991
ALPS ELECTRIC CO LTD.....	23,900	420,408	298,972
ALTADIS SA SER 'A' EUR0.60.....	44,248	1,646,286	2,091,112
ALTEK CORP TWD10.....	17,000	26,770	28,143
ALTEN NPV.....	616	20,057	22,448
ALTRAN TECHNOLOGIES EUR0.5.....	6,148	73,281	75,939
ALTRIA GROUP INC.....	105,600	6,371,336	7,754,208
ALUMINUM CORP OF CHINA 'H'.....	298,370	258,382	220,887
AMBAC FINANCIAL GROUP INC.....	11,000	776,826	892,100
AMERICA MOVIL S A DE C V SPONS.....	1,900	63,194	63,194
AMERICA MOVIL SA SER 'L' NPV.....	87,800	132,406	146,856
AMERICAN AXLE & MFG HLDGS INC.....	200	4,654	3,422
AMERICAN EXPRESS CO COM.....	149,830	5,360,169	7,973,953
AMERICAN INTL GROUP INC COM.....	435,649	25,712,446	25,725,073
AMERICAN ITALIAN PASTA CO CL A.....	4,163	132,499	35,635
AMERICAN MED SYS HLDGS INC COM.....	37,776	533,183	628,970
AMERICAN PWR CONVERSION CORP.....	149,827	3,273,947	2,920,128
AMERICAN STD COS INC DEL.....	3,700	159,709	160,099
AMERICAN WOODMARK CORP.....	900	29,012	31,536
AMERISOURCEBERGEN CORP COM.....	81,898	2,598,825	3,433,164
AMERISTAR CASINOS INC.....	1,000	23,396	19,450
AMGEN INC.....	291,438	17,691,992	19,010,501
AMLIN ORD GBP0.25.....	11,037	39,761	48,176
AMP LIMITED AUS0.40.....	45,200	212,348	306,598
AMPER SA EUR1 REGD.....	4,679	43,672	48,880
AMR CORP DEL COM.....	14,993	166,480	381,122
AMSURG CORP COM.....	6,683	147,331	152,038
AMYLIN PHARMACEUTICALS INC COM.....	28,000	445,065	1,382,360
ANADARKO PETE CORP COM.....	26,900	1,207,103	1,282,861
ANADOLU EFES TRY1.....	4,761	98,489	128,878
ANALOG DEVICES INC COM.....	15,998	611,530	514,176
ANALOGIC CORP COM PAR \$0.05.....	6,242	274,903	290,940
ANCHOR BANCORP WIS INC.....	9,585	241,268	289,179
ANDRITZ AG NPV.....	1,400	115,143	231,354
ANGANG NEW STEEL CO H SHS.....	50,000	35,629	47,316
ANGIOTECH PHARMACEUTICALS INC.....	1,996	28,421	23,453
ANGLO AMERICAN PLATINUM CORP.....	559	56,526	59,178
ANGLO AMERICAN PLC USD0.50.....	11,846	428,746	487,045

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
ANGLOGOLD ASHANTI LIMITED.....	500	24,888	24,888
ANHEUSER BUSCH COS INC COM.....	107,374	4,868,588	4,895,181
ANIXTER INTL INC COM.....	16,049	483,260	761,686
ANN TAYLOR STORES CORP COM.....	42,191	836,504	1,830,246
ANSYS INC COM.....	16,551	371,018	791,469
AO TATNEFT SPONSORED ADR REG S.....	400	12,855	30,800
AOC HOLDINGS INC NPV.....	25,900	382,266	444,524
AON CORP COM.....	50,300	1,810,859	1,751,446
APACHE CORP COM.....	10,702	552,858	730,412
APPLE COMPUTER INC.....	700	48,325	39,984
APPLEBEES INTL INC COM.....	12,155	268,152	233,619
APPLERA CORP-APPLIED BIOSYSTEM.....	7,600	214,914	245,860
APPLIED MATLS INC COM.....	221,526	4,028,967	3,606,443
APPLIED SIGNAL TECHNOLOGY INC.....	59,004	1,028,603	1,005,428
APRIL GROUP EUR0.4.....	5,700	190,822	305,890
APTARGROUP INC COM.....	8,168	338,669	405,214
ARBITRON INC COM.....	13,146	466,804	503,886
ARC ENERGY LTD NPV.....	23,318	31,649	27,112
ARCELOR BRASIL S A COM.....	7,600	98,288	117,709
ARCELOR NPV.....	26,184	538,080	1,263,542
ARCH CHEMICAL INC COM.....	14,788	343,253	533,107
ARCHER DANIELS MIDLAND CO COM.....	12,800	328,744	528,384
ARCTIC CAT INC.....	3,375	70,839	65,846
ARKANSAS BEST CORP DEL.....	15,464	487,797	776,447
ARKEMA EUR10.....	770	21,673	30,039
ARRAY BIOPHARMA INC COM.....	4,000	34,467	34,400
ARRIS GROUP INC COM.....	1,997	13,012	26,201
ARRK CORP JPY50.....	10,300	244,680	243,726
ARROW ELECTRS INC COM.....	3,800	125,110	122,360
ARTIST HOUSE INC NPV.....	24	31,845	11,736
ARUZE CORP NPV.....	4,300	102,326	93,662
ASAHI BREWERIES NPV.....	88,400	865,784	1,242,696
ASAHI GLASS CO Y50.....	19,000	191,130	241,167
ASAHI SOFT DRINKS JPY50.....	5,500	59,458	82,273
ASATSU-DK INC Y50.....	9,600	198,085	310,720
ASE TEST LTD.....	456	3,676	4,140
ASELSAN TRY1.....	2,026	19,934	28,569
ASHTREAD GROUP ORD 10P.....	134,832	406,563	417,709
ASICS CORP JPY50.....	9,000	96,078	91,799
ASM BRESCIA SPA EUR1.....	8,892	30,820	32,375
ASM PACIFIC TECHNOLOGY HK\$0.10.....	35,500	186,383	172,998
ASPREVA PHARMACEUTICALS CORP.....	2,000	61,065	54,280
ASSA ABLOY SER B NPV.....	47,944	757,655	805,340
ASSET ACCEP CAP CORP.....	7,918	146,636	156,776
ASSURANCES GENERALES DE FRANCE.....	23,900	1,540,675	2,819,136
ASSURANT INC.....	10,470	284,646	506,748
ASSURED GUARANTY LTD SHS.....	1,997	34,966	50,664
ASTELLAS PHARMA INC Y50.....	80,138	2,517,940	2,944,317
ASTRA INTERNATIONAL TBK IDR500.....	1,200	1,263	1,263
ASTRAZENECA ORD USD0.25.....	28,248	1,400,480	1,705,312
ASTRAZENECA ORD USD0.25.....	14,800	675,757	893,466
ASTRAZENECA ORD USD0.25.....	10,399	451,463	627,250
ASUNARO AOKI CONSTRUCTION.....	1,000	8,553	7,488
AT & T INC COM.....	304,380	8,302,295	8,489,158
ATCO LTD.....	18,200	558,245	598,975
ATHEROS COMMUNICATIONS INC.....	16,301	188,089	309,067
ATLAS COPCO AB SER 'A' NPV.....	50,342	932,690	1,397,719

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
ATMI INC COM.....	17,438	404,442	429,324
ATMOS ENERGY CORP.....	23,144	572,253	645,949
ATSUGI NYLON INDL Y50.....	39,000	76,413	57,315
AUR RESOURCES INC.....	17,800	218,500	284,902
AUSTAR UNITED COMMUNICATIONS.....	15,493	12,215	14,100
AUSTRALIA & NEW ZEALAND BANK.....	20,207	310,919	399,190
AUSTRALIAN STK EXCH NPV.....	20,916	434,154	506,278
AUSTRALIAN WEALTH MANAGEMENT.....	44,000	80,290	79,763
AUTODESK INC COM.....	2,300	52,861	79,258
AUTOMATIC DATA PROCESSING INC.....	12,000	531,077	544,200
AUTOMOBILE FOUNDRY JPY50.....	2,000	10,678	6,281
AUTONATION INC COM.....	16,400	273,062	351,616
AUTOST TORINO MILA ITL1000.....	968	19,290	19,791
AUTOZONE INC COM.....	5,299	487,238	467,372
AVANZIT SAEUR1.....	70,150	199,268	215,274
AVAYA INC COM.....	30,000	377,931	342,600
AVENG ZAR0.05.....	4,400	13,234	13,234
AVERY DENNISON CORP COM.....	200	11,446	11,612
AVI LTD ZAR0.05.....	7,900	15,287	15,287
AVID TECHNOLOGY INC COM.....	2,405	92,424	80,159
AVIVA PLC GBP0.25.....	266,077	2,675,946	3,767,199
AVON PRODS INC COM.....	20,000	609,118	620,000
AWARE INC MASS.....	247,607	1,377,814	1,406,408
AWB (B SHARES) NPV.....	5,061	21,162	16,281
AWG ORD GBP0.19900498.....	17,431	215,849	386,229
AWG ORD GBP0.19900498.....	3,500	74,858	77,552
AXA EUR2.29.....	18,241	449,449	598,490
AXA NEW EUR 2.29 SUB RIGHTS.....	18,241	0	15,394
AXT INC COM.....	642,692	2,475,233	2,082,322
AYGAZ TRY1.....	8,800	18,860	19,611
AZIMUT HLDG SPA ORD EUR0.22.....	4,233	43,907	44,112
BABCOCK & BROWN LI NPV.....	23,035	291,762	371,199
BACOU DALLOZ SA FF10.....	150	17,113	17,856
BAE SYSTEMS ORD GBP0.025.....	306,997	1,343,425	2,099,464
BAKER HUGHES INC COM.....	5,800	413,665	474,730
BALDA AG NPV.....	3,192	40,500	38,080
BALDOR ELEC CO.....	10,060	236,622	314,777
BALLY TECHNOLOGIES INC COM.....	1,999	20,292	32,924
BALOISE-HLDGDS CHF0.1.....	9,090	414,557	697,147
BANCA INTESA SPA EUR0.52.....	79,404	361,115	465,007
BANCA ITALEASE EUR5.16.....	4,425	217,699	221,738
BANCO BILBAO VIZCAYA.....	60,430	1,215,985	1,242,483
BANCO DE CHILE 600 SHS COM STK.....	100	3,835	3,835
BANCO DO BRASIL SA COM NPV.....	4,700	113,064	108,539
BANCO ESPIRITO SANTO SA.....	36,700	512,185	494,605
BANCO NOSSA CAIXA SA NPV.....	800	14,657	17,004
BANCO PASTOR SA EUR0.33.....	5,390	66,718	70,642
BANCO SANTANDER CENTRAL.....	37,800	455,102	551,963
BANCO SANTANDER CHILE NEW.....	900	41,378	36,306
BANDAI VISUAL CO NPV.....	40	125,516	150,461
BANGKOK BK PUB CO (LOCAL).....	20,800	55,406	55,605
BANK CENTRAL ASIA IDR125.....	18,000	5,907	7,967
BANK HAPOALIM B.M. ILS1.....	78,200	229,354	332,770
BANK LEUMI LE ISRAEL B M ORD.....	88,500	215,615	313,966
BANK NEW YORK INC COM.....	24,600	766,123	792,120
BANK OF AMERICA CORP.....	444,546	19,000,920	21,382,663
BANK OF BARODA INR10 (DEMAT).....	20,948	79,417	90,590

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
BANK OF COMMUNICATIONS CO LTD.....	202,300	126,390	131,533
BANK OF CYPRUS PUBLIC CO LTD.....	10,600	97,283	103,008
BANK OF KYOTO Y50.....	9,000	75,316	97,231
BANK OF NOVA SCOTIA.....	25,700	788,932	1,021,899
BANK OF PIRAEUS EUR4.77.....	7,201	129,232	171,261
BANKUNITED FIN CORP CL A.....	9,129	220,523	278,617
BANNER CORP COM.....	1,463	31,550	56,384
BARCLAYS ORD GBP0.25.....	544,349	4,978,802	6,186,790
BARCLAYS R2000 INDEX FUND.....	3,665,819	75,252,387	74,760,641
BARR PHARMACEUTICALS INC.....	2,700	159,077	128,763
BARRATT DEVELOPMENTS.....	38,400	399,736	673,295
BARRY CALLEBAUT AG CHF100.....	30	6,762	12,637
BASF AG NPV.....	29,200	1,575,967	2,343,990
BASIC ENERGY SVCS INC NEW COM.....	2,299	48,121	70,280
BASIN WTR INC COM.....	1,998	19,468	20,020
BAXTER INTL INC COM.....	160,040	6,223,360	5,883,070
BAYCORP ADVANTAGE LTD.....	12,499	26,456	29,808
BAYER AG ORD NPV.....	83,760	3,038,208	3,849,164
BAYERISCHE MOTOREN WERKE (BMW).....	8,262	365,464	412,638
BB&T CORP COM.....	5,800	236,410	241,222
BCE INC.....	41,900	872,630	993,905
BCE POP UNITE EUR2.5.....	31,400	664,240	812,227
BEA SYS INC COM.....	9,200	122,664	120,428
BEAR STEARNS COS INC COM.....	1,900	259,083	266,152
BEBE STORES INC COM.....	23,220	329,582	358,052
BEC WORLD THB1 (ALIEN MKT).....	37,400	14,538	14,703
BECTON DICKINSON & CO COM.....	7,000	452,791	427,910
BED BATH & BEYOND INC COM.....	24,400	957,393	809,348
BEKAERT SA NEW NPV.....	903	78,272	86,712
BELDEN CDT INC.....	12,171	211,142	402,252
BELL MICROPRODUCTS INC COM.....	75,609	492,720	409,801
BELLSOUTH CORP COM.....	43,600	1,296,571	1,578,320
BENGANG STEEL PLATES 'B' CNY1.....	63,120	23,443	26,899
BERJAYA SPORTS TOTO BERHAD.....	20,700	24,830	27,378
BERKLEY W R CORP COM.....	9,700	345,228	331,061
BEST BUY INC COM.....	6,000	325,951	329,040
BETER BED EUR0.02.....	1,591	37,067	39,914
BG GROUP PLC ORD GBP0.10.....	60,354	438,112	806,510
BGI RUSSELL 1000 ALPHA TILTS.....	11,521,840	638,156,295	857,125,132
BHP BILLITON LIMITED.....	41,700	493,860	898,449
BHP BILLITON PLC USD0.50.....	50,941	890,695	988,346
BHP BILLITON PLC USD0.50.....	93,599	1,086,717	1,815,987
BIC EUR3.82.....	11,700	724,042	756,986
BIESSE EUR1.....	1,505	22,646	21,591
BILFINGER BERGER AG NPV.....	5,094	269,044	276,886
BILLABONG INTERNATIONAL NPV.....	8,600	98,045	98,077
BINCK NV EUR0.10.....	3,272	51,606	57,024
BIOGEN IDEC INC COM.....	59,800	2,500,581	2,770,534
BIOMET INC COM.....	30,000	1,057,505	938,700
BIOVAIL CORP.....	24,000	606,987	562,395
BJ SVCS CO COM.....	7,600	267,770	283,176
BK MANDIRI IDR500.....	19,500	3,621	3,621
BK OF IRELAND ORD STK EUR0.64.....	53,372	727,526	952,005
BK RAKYAT IDR500.....	46,600	17,409	20,626
BLACK BOX CORP DEL COM.....	7,918	284,283	303,497
BLACKROCK INTERNATIONAL LAND.....	49,800	24,770	23,560
BLOCK H & R INC COM.....	15,518	357,700	370,259

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
BLUESCOPE STEEL LTD.....	181,128	999,502	1,069,824
BMC SOFTWARE INC COM.....	18,800	407,870	449,320
BNP PARIBAS EUR2.....	66,292	4,567,021	6,344,605
BOEING CO COM.....	5,000	349,275	409,550
BORAL LIMITED NEW NPV.....	77,000	383,948	465,666
BOSCH CORP JPY50.....	50,000	259,218	245,812
BOSTON PRIVATE FINL HLDGS INC.....	1,997	47,267	55,716
BOSTON SCIENTIFIC CORP COM.....	335,759	7,371,206	5,654,182
BOURSORAMA EUR4.....	522	6,301	6,314
BOYD GAMING CORP.....	1,998	76,505	80,639
BP PLC ORD USD.25.....	327,973	3,216,172	3,824,629
BP PLC SPONSORED ADR.....	41,288	1,994,391	2,874,058
BRADKEN LIMITED NPV.....	14,800	45,393	57,177
BRIGGS & STRATTON CORP.....	33,192	1,040,325	1,032,603
BRINKER INTL INC COM.....	300	12,554	10,890
BRISTOL MYERS SQUIBB CO COM.....	166,278	5,486,065	4,299,949
BRISTOW GROUP INC COM.....	9,745	252,295	350,820
BRIT INSURANCE HOLDINGS ORD.....	27,700	121,964	134,998
BRITISH AIRWAYS ORD 25P.....	105,300	537,170	667,532
BRITISH AMERICAN TOBACCO ORD.....	128,826	2,294,495	3,245,239
BRITISH AMERN TOB MALAYSIA.....	8,200	89,045	88,148
BRITISH LAND ORD 25P.....	20,793	317,713	485,721
BROADCOM CORP CL A COM.....	128,187	3,181,361	3,852,019
BROWN & BROWN INC COM.....	2,800	84,197	81,816
BROWN FORMAN CORP CL B.....	33,900	2,440,943	2,422,155
BROWN SHOE INC NEW COM.....	14,850	308,867	506,088
BRUKER BIOSCIENCES CORP.....	9,950	82,615	53,332
BT GROUP ORD GBP0.05.....	604,900	2,082,959	2,676,712
BUCA INC OC-COM.....	602,753	4,420,994	3,405,554
BUCKEYE TECHNOLOGIES INC.....	181,035	1,455,996	1,383,107
BUCYRUS INTL INC NEW CL A.....	23,566	393,300	1,190,083
BUILDING MATLS HLDG CORP.....	5,800	218,225	161,646
BUMIPUTRA COMMERCE HLDGS.....	15,100	24,802	24,451
BUONGIORNA SPA EUR0.26.....	2,532	10,207	13,112
BURBERRY GROUP ORD GBP0.0005.....	12,804	89,269	101,831
BURLINGTON NORTH SANTA FE CORP.....	28,160	1,811,174	2,231,680
BURNS PHILP & CO.....	138,398	111,185	94,083
BURREN ENERGY ORD GBP0.20.....	22,900	147,908	369,333
BUSINESS OBJECTS EUR0.10 (REGD.....	5,878	172,183	160,314
BWIN INTERACTIVE ENTERTAINMENT.....	1,519	150,073	120,421
C & D TECHNOLOGIES INC COM.....	485,561	3,636,949	3,651,419
C D W CORP COM.....	1,300	73,160	71,045
C H ROBINSON WORLDWIDE INC.....	9,700	419,373	517,010
C K D CORP Y50.....	2,000	34,437	31,072
C&C GROUP ORD EUR0.01.....	16,501	143,032	143,262
CABCHARGE AUSTRALI NPV.....	4,548	20,421	21,490
CACI INTL INC CL A.....	13,339	613,355	778,064
CADBURY SCHWEPPE ORD 12.5P.....	248,422	2,288,929	2,396,130
CALAMP CORP.....	1,992	13,436	17,709
CALIPER LIFE SCIENCES INC.....	188,279	1,071,267	939,512
CALTEX AUSTRALIA ORDS1.....	4,300	37,492	75,395
CAMPARI EUR0.10.....	19,490	161,440	201,984
CANADIAN IMPERIAL BK OF COMM.....	30,300	1,841,218	2,035,530
CANADIAN NAT RES LTD.....	15,100	692,214	836,238
CANADIAN NATIONAL RAILWAY CO.....	20,600	622,288	903,207
CANADIAN NATURAL RESOURCES LTD.....	17,900	674,877	993,425
CANON ELECTRONICS INC NPV.....	300	10,703	10,445

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STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
CANON FINETECH INC NPV.....	1,300	25,460	21,812
CANON INC NPV.....	77,400	2,484,291	3,798,399
CAP GEMINI EUR8.....	23,272	887,016	1,328,043
CAPITA GROUP ORD 2P.....	43,700	295,743	373,009
CAPITALAND SGD1.....	46,000	63,229	130,901
CAPITOL BANCORP LTD.....	199	4,679	7,751
CARBONNE LORRAINE EUR2.....	5,300	244,308	291,337
CARDIAC SCIENCE CORP NEW.....	96,161	912,704	758,710
CARDINAL FINL CORP COM.....	9,988	83,677	116,061
CARDINAL HEALTH INC COM.....	92,498	5,761,766	5,950,396
CAREMARK RX INC COM.....	81,085	1,691,454	4,043,709
CARPHONE WAREHOUSE ORD GBP0.10.....	69,236	243,219	406,576
CARREFOUR EUR2.5.....	8,983	450,589	526,523
CASCADE MICROTECH INC.....	96,555	1,248,984	1,106,520
CASEYS GEN STORES INC.....	25,035	400,371	626,125
CATCHER TECHNOLOGY TWD10.....	17,000	161,601	180,097
CATERPILLAR INC.....	10,100	513,310	752,248
CATLIN GROUP COM STK USD0.01.....	1,949	17,472	15,501
CBO TERRITORIA EUR1.32.....	650	2,549	2,776
CEC ENTMT INC COM.....	19,251	571,451	618,342
CELL GENESYS INC COM.....	12,000	135,339	60,240
CENDANT CORP COM.....	24,000	460,010	390,960
CENTERPOINT ENERGY INC.....	11,700	189,724	146,250
CENTEX CORP COM.....	4,700	173,797	236,410
CENTRAL JAPAN RY Y5000.....	62	477,649	618,292
CENTRAL LEASING CO JPY50.....	1,200	58,455	60,465
CENTRAL VT PUB SVC CORP.....	7,660	149,138	141,557
CENTURY LEASING SY NPV.....	3,600	51,986	56,811
CENTURYTEL INC COM.....	17,693	618,801	657,295
CEPHALON INC COM.....	53,367	2,468,356	3,207,357
CERMAQ ASA NOK10.....	4,200	57,410	56,697
CERNER CORP.....	33,048	739,672	1,226,411
CEWE COLOR HLDG AG NPV.....	96	6,010	3,471
CFF RECYCLING NPV.....	208	5,513	7,580
CH ENERGY GROUP INC COM.....	4,068	183,769	195,264
CHANNELL COML CORP.....	130,111	1,076,557	429,366
CHARLES RIV LABORATORIES INTL.....	19,000	559,920	699,200
CHARLES VOGELE HLDG AG CHF10.....	220	13,780	15,894
CHARLOTTE RUSSE HLDG INC.....	7,267	86,499	173,972
CHAROEN POKPHAND FOODS THB1.....	299,700	38,880	42,416
CHEUNG KONG(HLDGS) HK\$0.50.....	12,000	115,867	130,012
CHEVRON CORPORATION COM.....	410,943	21,379,096	25,503,123
CHI MEI OPTOELECTR TWD10.....	187,507	274,356	208,200
CHICOS FAS INC COM.....	31,121	783,205	839,645
CHINA MOBILE LTD HKD0.10.....	296,400	1,252,199	1,694,368
CHINA NETCOM GROUP CORP (HONG.....	94,500	159,913	165,469
CHINA OVERSEAS LAND & INVTS.....	6,499	0	0
CHINA PETROLEUM AND CHEMICAL.....	1,208,490	607,650	692,388
CHINA RESOURCES ENTERPRISE ORD.....	9,600	19,591	19,591
CHINA STEEL TW\$10.....	411,400	395,409	407,880
CHINA TELECOM CORP 'H'CN1.....	415,200	132,797	133,642
CHINA TELECOM CORP LTD SPONS.....	1,100	35,640	35,640
CHINA UNICOM HKD0.10.....	46,000	40,687	41,161
CHIPMOS TECH BERMUDA LTD SHS.....	822	5,040	4,833
CHIQUITA BRANDS INTL INC.....	1,300	28,084	17,914
CHITTENDEN CORP.....	12,890	320,958	333,207
CHOONGWAE PHARM KRW5000.....	638	11,629	26,160

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
CHORI CO LTD JPY50.....	75,000	152,555	158,772
CHUBB CORP COM.....	13,898	616,438	693,510
CHUBU ELECTRIC PWR Y500.....	37,700	929,834	1,019,053
CHUBU STEEL PLATE CO NPV.....	1,600	25,626	21,275
CHUNGHWA PICTURE TUBES TWD10.....	25,000	7,352	5,722
CHUNGHWA TELECOM CO LTD SPONS.....	6,974	118,406	128,810
CHUNGHWA TELECOM TWD10.....	139,000	287,739	251,151
CIA DISTRIB INTEGRAL LOGISTA.....	5,200	277,889	310,175
CIBA SPEZIALITATENCHEMIE CHF1.....	9,500	589,612	528,510
CIBER INC COM.....	37,205	249,822	245,181
CIE GENGEOPHYSIQU EUR2.....	2,102	332,932	362,574
CIGNA CORP COM.....	4,400	262,121	433,444
CIMAREX ENERGY CO.....	28,455	874,790	1,223,565
CINCINNATI FINL CORP COM.....	4,000	184,860	188,040
CINTAS CORP.....	12,000	504,128	477,120
CIR-COMPAGNIE INDUSTRIALI SPA.....	2,383	7,123	6,787
CIRCUIT CITY GROUP COM.....	1,800	51,310	48,996
CISCO SYS INC COM.....	1,158,844	21,673,592	22,632,223
CIT GROUP INC.....	9,000	377,364	470,610
CITIC PACIFIC LTD HK\$0.40.....	303,000	827,080	893,357
CITIGROUP INC COM.....	820,509	34,448,280	39,581,354
CITIZENS COMMUNICATIONS CO.....	45,000	604,761	587,250
CITRIX SYS INC COM.....	34,200	1,157,960	1,372,788
CITY DEVELOPMENTS SGD0.50.....	17,000	108,974	100,515
CITY LODGE HOTELS ZAR0.10.....	1,000	6,871	6,871
CLARCOR INC.....	15,259	338,990	454,566
CLEAR CHANNEL COMMUNICATIONS.....	19,997	681,173	618,907
CMC MAGNETIC CORP TWD10.....	326,000	160,830	93,943
CNOOC LTD HKD0.02.....	524,000	394,784	418,282
CNP ASSURANCES EUR4.....	12,400	751,075	1,178,839
CNPC HONG KONG LTD ORD HK#0.01.....	330,000	78,929	185,883
COATES HIRE NPV.....	12,940	41,489	61,432
COCA COLA CO COM.....	639,975	29,035,631	27,531,725
COGENT INC.....	17,247	335,909	259,912
COGNEX CORP COM.....	20,556	539,975	535,073
COHERENT INC COM.....	14,883	398,304	502,004
COLDWATER CREEK INC.....	49,137	420,347	1,314,906
COLES MYER LTD ORD A\$.050.....	9,600	81,120	81,023
COLGATE PALMOLIVE CO.....	340,475	16,887,219	20,394,453
COLONIAL PPTYS TR COM SHS BEN.....	11,132	411,623	549,921
COLOPLAST SER 'B' DKK5.....	1,190	87,988	88,326
COLUMBIA BANCORP ORE COM.....	3,495	46,524	87,620
COMCAST CORP NEW CL A.....	31,999	929,022	1,047,647
COMERICA INC COM.....	13,700	747,174	712,263
COMMANDER COMMUNICATIONS NPV.....	12,626	20,699	19,511
COMMONWEALTH BANK OF AUSTRALIA.....	38,800	1,174,070	1,280,183
COMPAGNIE FINANCIERE RICHEMONT.....	19,175	582,564	876,571
COMPAL ELECTRONIC INC TW\$10.....	490,528	435,851	468,151
COMPANHIA DE CONCE COM NPV.....	1,300	10,164	10,632
COMPANIA CERVECERIAS UNIDA ADR.....	100	2,209	2,209
COMPANIA DE TEL COMMUN ADR.....	300	2,052	2,052
COMPASS GROUP ORD GBP0.10.....	363,779	1,580,947	1,764,490
COMPEQ MANUFACTURING TW\$10.....	243,000	114,128	95,693
COMPUCREDIT CORP COM.....	2,400	63,270	92,256
COMPUTER SCIENCES CORP COM.....	12,799	665,194	619,984
COMPUTERSHARE NPV (DFD 1 POST.....	71,900	354,745	419,332
COMPUWARE CORP.....	1,954	11,834	13,092

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
COMSYS HOLDINGS NPV.....	1,000	14,647	12,352
CONAGRA FOODS INC COM.....	4,990	113,832	110,329
CONCEPTUS INC COM.....	349,470	3,611,888	4,766,771
CONCORD CAMERA CORP.....	26,610	108,083	17,030
CONMED CORP COM.....	13,268	277,899	274,648
CONNECTEAST GROUP NPV (UNITS).....	56,821	49,839	48,336
CONOCOPHILLIPS.....	34,557	1,464,480	2,264,520
CONSOLIDATED GRAPHICS INC.....	11,258	390,421	586,091
CONTINENTAL AG NPV.....	19,000	917,228	1,941,604
CONTINENTAL AIRLS INC CL B.....	10,000	276,207	298,000
CONVERIUM HLDGS CHF5.0000.....	12,751	151,245	138,960
COOKSON GROUP PLC.....	98,100	868,760	953,018
COOPER COS INC COM NEW.....	40,738	1,688,434	1,804,286
CORETRONICS CORP TWD10.....	141,000	213,773	198,368
CORN PRODS INTL INC COM.....	33,857	708,418	1,036,024
CORNING INC COM.....	84,800	1,862,688	2,051,312
CORPORACION FINANCIERA ALBA.....	1,500	50,140	83,068
CORPORATE EXPRESS AUSTRALIA.....	1,644	7,493	7,304
CORUS GROUP ORD GBP0.50.....	79,620	313,642	672,247
COSCO DEVELOPMENT CO 'H'.....	142,500	71,016	73,387
COSMO OIL.....	219,000	1,059,779	986,616
COST PLUS INC CALIF.....	78,867	1,727,017	1,156,190
COSTCO WHSL CORP NEW COM.....	58,200	3,052,327	3,324,966
COVANCE INC COM.....	45,112	1,778,179	2,761,757
COVENTRY HEALTH CARE INC COM.....	1,300	76,170	71,422
CPI INTL INC COM.....	1,998	35,964	28,971
CRANE GROUP LTD NPV.....	5,500	36,953	50,056
CRAYFICH CO LTD NPV.....	1	21,271	10,060
CREDIT AGRICOLE SA EUR3.....	66,700	2,061,674	2,537,257
CREDIT SAISON CO Y50.....	5,900	205,689	279,736
CREDIT SUISSE GROUP CHF0.5000.....	120,788	5,538,841	6,744,408
CRH ORD EUR0.32.....	49,289	1,027,318	1,606,466
CRH ORD EUR0.32 DUBLIN LIST.....	27,162	732,599	882,854
CROSS CTRY HEALTHCARE INC.....	659	10,248	11,987
CSE SYS & ENGR SGD0.05.....	46,000	23,673	33,743
CSL ORD NPV.....	11,417	215,818	455,921
CSM NV CVA PART EXCH EUR0.25.....	7,538	202,592	209,733
CSR ORD NPV.....	214,290	444,536	533,343
CSR PLC ORD GBP0.001.....	7,310	130,247	170,355
CSX CORP COM.....	600	39,024	42,264
CTS EVENTIM NPV.....	1,264	37,756	39,904
CUBIC CORP COM.....	15,994	298,371	313,642
CULLEN FROST BANKERS INC COM.....	19,927	800,626	1,141,817
CUMMINS INC COM.....	800	91,713	97,800
CURTISS WRIGHT CORP.....	17,592	385,174	543,241
CYBER COMMUNICATIONS NPV.....	28	59,159	63,929
CYBERONICS INC.....	10,000	196,103	213,200
CYMER INC COM.....	8,796	245,320	408,662
CYNOSURE INC CL A.....	999	18,393	14,286
CYTEC INDS INC COM.....	201	8,504	10,786
CYTYC CORP COM.....	9,998	138,130	253,549
D R HORTON INC.....	3,366	78,153	80,178
D. CARNEGIE & CO AB SEK2.....	1,600	13,987	29,319
D/S NORDEN DKK20.....	20	10,116	8,657
DAEHAN FLOUR MILL CO.....	320	28,502	46,548
DAI NIPPON PRINTING CO Y50.....	34,000	444,102	526,440
DAIEI INC Y50.....	7,100	207,356	149,372

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
DAIICHI CHUO KISEN JPY50.....	44,000	100,814	79,290
DAIKIN INDUSTRIES Y50.....	7,300	184,026	253,519
DAIKOKU DENKI CO NPV.....	300	11,646	9,395
DAIMLERCHRYSLER AG ORD NPV.....	17,700	774,786	874,278
DAINIPPON SCREEN Y50.....	3,000	30,307	27,503
DAIWA INDUSTRIES NPV.....	11,000	114,559	114,604
DAIWA SECS GROUP NPV.....	31,000	204,150	369,890
DAKTRONICS INC.....	398	5,013	11,490
DANA PETROLEUM ORD GBP0.15.....	6,545	110,810	136,185
DANAHER CORP COM.....	7,400	470,250	475,968
DANIELI & C EUR1.....	928	9,775	10,323
DANSKE BANK AS DKK10.....	42,159	1,130,341	1,604,336
DARDEN RESTAURANTS INC.....	6,700	212,655	263,980
DAUM COMMUNICATION KRW500.....	775	30,055	33,412
DBS HLDGS SGD1.....	219,111	1,620,946	2,507,926
DC CHEMICAL CO KRW5000.....	300	6,348	11,526
DEAN FOODS CO.....	6,100	235,552	226,859
DEBENHAMS ORD GBP0.01 (WI).....	349,598	1,308,746	1,215,606
DEERE & CO COM.....	6,900	504,376	576,081
DELL INC COM.....	95,063	3,243,589	2,320,488
DELPHI FINL GROUP INC CL A COM.....	18,326	439,494	666,315
DELTA ELECTRONIC TW \$10.....	51,000	123,490	144,918
DENDRITE INTERNATIONAL INC.....	1,997	26,720	18,452
DENKI KAGAKU KOGYO Y50.....	129,000	408,412	537,147
DEUTSCHE BANK AG ORD NPV REG.....	8,500	592,650	956,430
DEUTSCHE BOERSE AG NPV.....	8,721	624,326	1,187,593
DEUTSCHE LUFTHANSA AG ORD NPV.....	31,300	527,498	576,313
DEUTSCHE POST AG NPV.....	82,619	1,742,969	2,214,231
DEUTZ AG NPV.....	5,376	32,890	42,275
DEVON ENERGY CORP NEW COM.....	15,694	925,276	948,075
DIAGNOSTIC PRODS CORP COM.....	8,609	374,879	500,786
DIAMOND CITY CO NPV.....	600	25,762	23,724
DIAMOND LEASE COMPANY Y50.....	6,800	274,366	338,468
DIAWABO INFO SYSTEM JPY50.....	500	10,276	8,048
DIEBOLD INC.....	700	27,196	28,434
DIGI INTL INC.....	41,313	438,257	517,652
DIGI.COM.BERHAD MYR1.....	160,505	327,166	476,120
DIGIRAD CORP.....	104,572	423,428	468,483
DILLARDS INC CL A COM.....	6,795	176,257	216,421
DIME CMNTY BANCORP INC COM.....	23,553	368,130	319,614
DISNEY WALT CO COM.....	429,518	9,690,683	12,885,540
DISNEY WALT CO COM.....	75,500	2,292,722	2,265,000
DNB NOR ASA NOK10.....	61,050	603,358	757,901
DOGAN HOLDINGS TRY1.....	134,060	381,694	493,705
DOKTAS TRY1.....	3,300	6,565	6,565
DOLBY LABORATORIES INC CL A.....	20,891	389,805	486,760
DOLLAR GEN CORP COM.....	31,200	618,047	436,176
DOMTAR INC.....	202	1,685	1,248
DONGBU ENG & CONST KRW5000.....	610	14,527	10,802
DONGBU INSURANCE KRW500.....	7,580	60,118	190,159
DONGBU STEEL KRW5000.....	2,150	24,957	16,657
DONGFANG ELECTRICAL MACHY CO H.....	14,000	17,001	26,497
DOSHISHA CO JPY50.....	450	12,624	8,542
DOUGLAS HLDGS AG NPV.....	2,242	94,748	103,546
DOVER CORP COM.....	44,700	2,088,282	2,209,521
DOW CHEM CO COM.....	19,993	688,049	780,327
DOWNER EDI LTD NPV.....	36,173	154,250	199,948

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
DOWNEY FINL CORP COM.....	13,370	701,299	907,155
DREAMWORKS ANIMATION SKG INC.....	15,283	441,329	349,981
DRESSER RAND GROUP INC.....	3,500	73,500	82,180
DRS TECHNOLOGIES INC COM.....	4,305	214,015	209,869
DSG INTL ORD GBP0.025.....	418,100	1,219,770	1,476,997
DST SYS INC DEL.....	2,000	115,963	119,000
DSV SER COMMON DKK2.....	350	27,684	58,496
DSW INC CL A.....	1,040	22,306	37,877
DU PONT E I DE NEMOURS & CO.....	352,620	16,462,870	14,668,992
DUSA PHARMACEUTICALS INC.....	328,995	2,263,296	1,858,822
DYCOM INDS INC.....	999	20,581	21,269
E TRADE FINANCIAL CORP.....	12,600	306,797	287,532
E.ON AG NPV.....	44,484	3,920,590	5,120,290
EACCESS LTD NPV.....	58	43,629	38,103
EADS EURO AERO DEF EUR 1.....	25,810	814,834	741,224
EAGLE MATLS INC.....	1,100	61,451	52,250
EAST JAPAN RAILWAY CO Y50000.....	61	457,317	453,571
EAST WEST BANCORP INC COM.....	30,216	877,823	1,145,489
EASTMAN KODAK CO COM.....	10,400	393,502	247,312
EASYJET ORD GBP0.25.....	12,798	79,973	91,427
EATON CORP.....	2,700	198,406	203,580
EBAY INC COM.....	8,000	235,595	234,320
ECLIPSYS CORP COM.....	5,999	87,331	108,942
EDION CORP NPV.....	5,300	126,212	105,244
EDISON INTL COM.....	6,000	92,796	234,000
EDO CORP.....	32,759	837,909	797,354
EDP ENERGIAS PORTUGAL.....	213,100	591,304	836,515
EFG EUROBANK ERGAS EUR3.30.....	15,392	391,550	426,684
EIGHTEENTH BANK Y50.....	10,000	62,468	56,685
EIZO NANA0 CORP NPV.....	6,700	187,808	210,410
EL PASO ELEC CO COM NEW.....	18,380	279,516	370,541
ELECTROGLAS INC.....	70,246	243,822	213,548
ELECTROLUX AB SER B SEK5.....	36,800	434,158	531,301
ELECTRONIC DATA SYS CORP NEW.....	6,300	157,924	151,578
ELITEGROUP COMPUT TWD10.....	53,000	36,431	30,448
ELIZABETH ARDEN INC COM.....	202	4,265	3,612
ELLERINE HLDGS ORD ZAR0.05.....	900	8,266	8,266
ELLIS PERRY INTL INC COM.....	22,196	450,409	561,781
ELPIDA MEMORY INC NPV.....	2,000	93,977	75,231
EM.TV AG ORD NPV.....	1,991	13,739	8,528
EMC CORP MASS.....	1,338,546	17,580,549	14,683,850
EMCOR GROUP INC COM.....	19,042	435,003	926,774
EMCORE CORP.....	13,157	73,491	126,307
EMERGENCY MED SVCS CORP CL A.....	86,710	1,168,742	1,118,559
EMERSON ELEC CO COM.....	147,234	9,404,981	12,339,682
EMI GROUP ORD 14P.....	5,200	28,215	29,214
ENAGAS SA EUR1.50.....	13,869	243,137	295,796
ENCANA CORP.....	39,100	1,183,991	2,066,629
ENCORE WIRE CORP.....	900	29,821	32,346
ENDESA SA EUR 1.2 (REGD).....	116,700	2,225,562	4,057,250
ENDOCARE INC.....	614,434	2,087,424	1,536,085
ENERGEN CORP.....	17,157	403,297	659,000
ENERSIS SA SPON ADR.....	100	1,125	1,125
ENI EUR1.....	229,227	4,791,345	6,750,118
ENIRO AB SEKI.....	19,659	204,602	206,730
ENPATH MED INC.....	36,961	394,966	420,616
ENZON PHARMACEUTICALS INC.....	13,000	294,076	98,020

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
EON CAPITAL BERHAD MYR1.....	5,300	9,205	8,582
EPCOS AG ORD NPV.....	21,700	360,490	305,769
EPICEPT GRP COM.....	5,774	176,711	13,858
EQUIFAX INC COM.....	1,800	67,941	61,812
ERCROS EUR0.36.....	21,807	24,415	17,567
EREGLI DEMIR CELIK TRY1.....	14,946	77,812	71,037
ERESEARCH TECHNOLOGY INC.....	1,997	23,499	18,173
ERICSSON (L.M.).....	1,012,264	3,248,305	3,344,492
ESPRIT HLDGS ORD HKD0.10.....	20,000	168,973	163,255
ESS TECHNOLOGY INC COM.....	33,861	239,043	73,140
ESTEE LAUDER COS INC CL A.....	9,000	337,394	348,030
ESTERLINE TECHNOLOGIES CORP.....	12,236	317,823	508,895
ETERNAL CHEMICAL CO TWD10.....	21,000	28,393	31,393
ETHAN ALLEN INTERIORS INC COM.....	16,746	537,862	612,066
EURONEXT EUR6.....	2,900	204,369	271,803
EUROZINC MINING CORP.....	36,200	47,359	87,562
EVANS & SUTHERLAND COMPUTER.....	407,984	4,258,282	2,039,920
EVERGREEN MARINE CORP.....	95,000	65,076	66,313
EVERLIGHT ELECTRON TWD10.....	25,000	56,939	63,703
EXABYTO CORP.....	123,040	946,159	14,765
EXCEL CO LTD JPY50.....	2,000	45,255	44,614
EXEDY CORPORATION Y50.....	5,500	116,103	173,206
EXELIXIS INC COM.....	26,792	193,189	269,260
EXPEDITORS INTL WASH INC COM.....	9,000	431,116	504,090
EXPRESS SCRIPTS INC COM STK.....	45,682	1,600,499	3,277,227
EXXON MOBIL CORP.....	868,530	36,428,839	53,284,316
EZAKI GLICO CO Y50.....	2,000	21,179	20,697
F.C.C. CO LTD NPV.....	6,200	140,217	122,845
FAMILY DLR STORES INC.....	10,000	259,564	244,300
FANNIE MAE.....	73,734	4,415,637	3,546,605
FANTASTIC LTD NPV.....	4,922	6,127	5,833
FANUC CO NPV.....	11,786	1,033,761	1,059,879
FAR EASTERN TEXTILE TWD10.....	285,920	173,992	233,579
FAR EASTONE TELECOM TWD10.....	444,000	562,462	496,426
FARO TECHNOLOGY INC.....	2,002	30,995	33,954
FASTENAL CO.....	5,000	225,223	201,450
FBD HLDGS ORD EUR0.60.....	400	15,320	18,873
FEDERATED INVS INC PA CL B.....	3,700	132,330	116,550
FEDEX CORP COM.....	24,100	2,618,415	2,816,326
FEI COMPANY.....	18,571	364,483	421,190
FELCOR LODGING TR INC COM.....	26,111	358,905	567,653
FIDELITY NATL FINL CORP.....	9,862	310,603	384,125
FIFTH THIRD BANCORP.....	16,495	727,383	609,490
FILENET CORP.....	11,856	224,194	319,282
FINISH LINE INC CL A.....	5,964	92,219	70,554
FINMECCICA SPA EUR 4.40.....	32,570	605,389	722,968
FINNAIR.....	2,200	28,430	34,178
FIRST AMERICAN CORP COM.....	1,000	42,199	42,270
FIRST BANCORP PR COM.....	13,932	282,714	129,568
FIRST DATA CORP COM.....	40,140	1,614,011	1,807,906
FIRST HOLDING CO TWD10.....	55,000	40,926	41,619
FIRST HORIZON NATIONAL CORP.....	8,800	354,028	353,760
FIRST MIDWEST BANCORP INC DEL.....	16,551	518,888	613,711
FIRST NIAGARA FINL GROUP INC.....	4,994	65,686	70,016
FIRST REP BK SAN FRANCISCO.....	17,831	449,055	816,660
FIRSTENERGY CORP COM.....	5,900	268,787	319,839
FIRSTFED FINL CORP DEL COM.....	3,973	175,359	229,123

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STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
FIRSTSTRAND ZAR0.01.....	10,985	29,673	26,031
FISCHER(GEORG) AG SZF100(REGD).....	2,196	559,965	941,143
FISERV INC COM.....	9,200	408,945	417,312
FISHER & PAYKEL APPLIANCES.....	227,700	520,347	640,473
FISHER SCIENTIFIC INTL INC COM.....	25,998	1,713,644	1,899,154
FLEXTRONICS INTERNATIONAL LTD.....	48,000	611,188	509,760
FLIR SYS INC.....	33,231	724,768	733,076
FLORIDA ROCK INDS INC.....	17,901	513,853	889,143
FLSMIDTH & CO A/S COM SHS.....	1,000	40,575	37,712
FLUOR CORP NEW COM.....	400	35,506	37,172
FOCUS ENERGY TRUST.....	1,700	28,826	36,152
FORD MTR CO DEL COM PAR \$0.01.....	122,541	1,418,111	849,209
FORD OTOMOTIV SAN TRY1.....	3,059	21,942	20,413
FOREST LABS INC CL A COM.....	83,386	3,503,095	3,226,204
FORTIS GROUP NPV.....	11,517	290,512	392,748
FORTIS NPV.....	137,485	3,728,120	4,679,668
FORTUM OYJ FIM20.....	28,312	465,563	724,023
FOSCHINI ORD R0.0125.....	5,700	36,565	36,565
FOSSIL INC COM.....	35,328	682,249	636,257
FOSTER ELECTRIC CO JPY CO.....	7,000	55,392	116,406
FOSTERS GROUP ORD NPV.....	76,485	334,834	310,830
FOXCONN INTERNATIONAL HLDGC LT.....	40,000	29,319	85,490
FRANCE TELECOM EUR4.....	133,473	3,339,961	2,868,883
FRANKLIN BK CORP DEL.....	46,468	824,423	938,189
FRANKLIN RES INC COM.....	5,200	464,580	451,412
FREDDIE MAC CORP COM.....	9,800	534,797	558,698
FREDS INC CL A.....	95,982	1,396,065	1,281,360
FREEPORT MCMORAN COPPER B.....	2,400	104,167	132,984
FREIGHTCAR AMER INC.....	2,600	185,374	144,326
FRESENIUS MEDICAL CARE NPV.....	5,400	393,131	620,595
FRIENDS PROVIDENT ORD GBP0.10.....	161,610	524,003	534,294
FRONTIER OIL CORP COM.....	6,800	137,935	220,320
FRONTIER REAL ESTATE.....	16	106,136	117,570
FSI INTL INC.....	700,154	6,805,253	4,824,061
FTI CONSULTING INC COM.....	202	3,579	5,408
FUGRO NV CVZ EURO0.05.....	2,195	50,174	94,640
FUJI HEAVY LTD Y50.....	84,000	502,654	491,589
FUJI KOSAN COMPANY JPY50.....	34,000	62,733	57,105
FUJI MACHINE MANUFACTURING NPV.....	2,300	37,934	55,732
FUJITSU GENERAL Y50.....	10,000	33,924	29,655
FUJITSU KIDEN JPY50.....	2,900	39,417	25,648
FUJITSU NPV.....	33,000	196,023	256,056
FUKUDA DENSHI Y50.....	800	21,859	26,243
FULLCAST CO LTD JPY50000.....	62	256,379	210,978
FULLER H B CO COM.....	16,665	446,679	726,094
FUYO GENERAL LEASE CO LTD NPV.....	3,400	118,384	135,328
FYFFES ORD EUR0.06.....	49,800	123,123	87,874
G & K SVCS INC CL A.....	12,834	428,652	440,206
GALENICA AG CHF.1 (REGISTERED).....	1,184	228,753	238,250
GAMELOFT EUR0.76.....	762	5,097	5,641
GANNETT INC COM.....	15,900	1,170,154	889,287
GAP INC COM.....	20,000	351,706	348,000
GAZPROM ADR REP10 ORD.....	11,758	471,171	494,424
GAZPROM NEFT SPONSORED ADR.....	600	10,174	10,800
GEA GROUP AG NPV.....	18,062	307,738	309,473
GEBERIT CHF1 (REG D).....	437	353,713	504,423
GEHL CO.....	3,995	92,384	101,992

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STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
GENENTECH INC.....	122,100	3,998,647	9,987,780
GENERAL DYNAMICS CORP COM.....	4,600	263,597	301,116
GENERAL ELEC CO COM.....	1,296,918	40,762,624	42,746,417
GENERAL MLS INC COM.....	12,989	602,788	671,012
GENERAL MTRS CORP COM.....	10,000	347,422	297,900
GENESCO INC COM.....	13,588	309,229	460,226
GENTING BERHAD MY\$0.50-MY REG.....	11,300	63,253	72,883
GENUINE PARTS CO COM.....	1,100	47,811	45,826
GENZYME CORP COM.....	117,995	5,607,924	7,203,595
GEO CO LTD JPY50000.....	51	93,495	89,673
GEOMATEC CO Y50.....	1,000	30,444	11,547
GEORGIA GULF CORP COM PAR.....	22,619	681,539	565,927
GEOX S.P.A. ORD EUR0.1.....	13,714	164,341	163,255
GERDAU AMERISTEEL CORP.....	10,300	64,626	103,546
GERDAU S A SPONSORED ADR.....	18,225	111,862	271,735
GIANT INDS INC.....	400	24,705	26,620
GILDAN ACTIVEWEAR INC.....	3,185	73,188	151,188
GILDEMEISTER AG NPV.....	2,145	18,964	19,967
GILEAD SCIENCES INC COM.....	99,998	4,189,330	5,915,882
GKN ORD GBP0.50.....	135,200	698,909	682,662
GLACIER BANCORP INC NEW COM.....	6,242	139,491	182,703
GLAXOSMITHKLINE ORD GBP0.25.....	204,939	4,691,498	5,727,369
GLENAYRE TECHNOLOGIES INC COM.....	1,254,640	6,678,031	3,312,250
GLOBAL CASH ACCESS HLDGS INC.....	6,492	96,531	101,470
GLOBAL IMAGING SYS INC COM.....	11,856	330,659	489,416
GLOBAL INDS LTD COM.....	1,000	12,681	16,700
GLOBAL PMTS INC COM.....	35,926	800,058	1,744,207
GLOBAL PWR EQUIP GROUP INC COM.....	544,488	2,030,513	1,731,472
GLORY KOGYO Y50.....	14,200	248,858	273,280
GOLD FIELDS ORD ZAR0.50.....	7,873	147,992	178,838
GOLDEN WEST FINL CORP DEL COM.....	600	43,687	44,520
GOLDMAN SACHS COLLECTIVE TRUST.....	5,041,160	50,411,597	53,940,409
GOLDMAN SACHS GROUP INC COM.....	13,300	1,607,790	2,000,719
GOME ELECTRICAL AP HKD0.1.....	8,000	6,172	6,746
GOODMAN GLOBAL INC COM.....	4,195	75,510	63,680
GOODRICH CORP.....	3,000	125,140	120,870
GOOGLE INC CL A.....	6,800	2,714,776	2,851,444
GRACO INC COM.....	21,473	571,692	987,329
GRAINGER W W INC COM.....	3,600	233,502	270,828
GREAT EASTERN SHIPPING INR10.....	3,754	17,329	18,978
GREAT WOLF RESORTS INC.....	362,316	3,968,007	4,351,415
GRIFFON CORP COM.....	16,712	324,204	436,183
GRINDROD ZAR0.00002.....	7,111	12,191	11,616
GROUPE DANONE EURO.50.....	4,800	435,791	609,763
GROUPE STERIA EUR1.....	359	19,455	18,935
GRUPO AEROPORTUARIO DEL.....	5,889	164,349	187,565
GRUPO FINANCIERO BANORTE COM.....	54,500	123,464	126,743
GRUPO MEXICO SER 'B' COM NPV.....	102,800	271,491	294,439
GS ENGINEERING & CONSTRUCTION.....	2,021	114,711	130,799
GS HOLDINGS CORP KRW5000.....	700	19,843	21,988
GTX INC DEL.....	8,000	116,000	72,800
GUANGDONG INVT LTD ORD HK\$0.50.....	37,100	14,210	14,210
GUANGZHOU INVESTMENTS CO ORD.....	110,000	19,154	20,394
GUESS INC COM.....	23,270	257,955	971,523
GUJARAT AMBUJA CEMENTS.....	67,913	139,552	146,697
GULLIVER INTERNATIONAL JPY50.....	90	8,854	8,133
GUS ORD GBP0.290697.....	16,155	202,808	288,636

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
GYMBOREE CORP COM.....	12,677	182,026	440,653
GYRUS GROUP ORD 1P.....	31,300	177,602	199,000
H & E EQUIP SVCS INC COM.....	5,000	90,000	147,250
HAEMONETICS CORP MASS COM.....	7,539	222,310	350,639
HAGEMEYER EUR1.2.....	40,549	197,906	187,171
HALFORDS GROUP ORD GBP0.01.....	24,600	139,768	135,587
HALLIBURTON CO COM.....	600	39,190	44,526
HANA FINANCIAL HOLDINGS.....	9,200	418,940	432,508
HANJIN SHIPPING KRW5000.....	740	12,850	17,667
HANKUK ELECTRIC GLASS CO.....	490	21,192	12,551
HANMI FINL CORP COM.....	5,998	69,006	116,601
HANSON PLC GBP0.10.....	90,430	983,883	1,098,028
HANWHA CHEMICAL CORP KSWN5000.....	13,660	92,109	123,828
HAPPINET CORP NPV.....	1,000	26,143	21,957
HARLAND JOHN H CO COM.....	13,721	408,594	596,864
HARLEY DAVIDSON INC COM.....	17,298	898,514	949,487
HARMAN INTL INDS INC NEW COM.....	20,695	1,392,620	1,766,732
HARMONY GOLD MINING CO R0.50.....	600	9,599	9,599
HARRIS CORP DEL COM.....	1,000	30,817	41,510
HARTFORD FINL SVCS GROUP INC.....	10,500	596,319	888,300
HARTMARX CORP.....	92,377	731,947	554,262
HASBRO INC COM.....	11,997	246,926	217,266
HASEKO CORP Y50.....	28,000	98,003	95,281
HASTINGS DIVERSIFIED UTILITIES.....	3,924	8,012	8,250
HAYS ORD 1P.....	212,894	444,974	531,573
HBOS ORD GBP0.25.....	87,900	1,555,557	1,528,209
HBOS ORD GBP0.25.....	235,990	3,217,837	4,102,868
HCA INC.....	37,997	1,583,669	1,639,571
HEALTH NET INC COM STK.....	6,300	237,471	284,571
HEALTHSPRING INC COM.....	4,997	97,442	93,694
HEARTLAND PMT SYS INC.....	201	4,489	5,604
HEIDRICK & STRUGGLES INTL INC.....	1,234	32,902	41,759
HEIJMANS CVA EUR0.03.....	8,800	369,528	436,582
HELIX ENERGY SOLUTIONS GROUP.....	11,356	178,928	458,328
HELVETIA HOLDING AG CHF10.....	76	19,569	19,977
HENNES & MAURITZ AB 'B' NPV.....	20,000	747,828	774,629
HERA EUR1.....	28,000	89,304	93,086
HESKA CORP COM.....	1,872,453	4,349,381	1,966,076
HESS CORP.....	4,200	198,957	221,970
HEWLETT PACKARD CO COM.....	219,893	6,100,377	6,966,210
HEXAGON AB SER'B' SEK4.....	4,460	144,689	162,217
HIGH TECH COMPUTER TWD10.....	39,000	417,935	1,072,057
HI-MEDIA EUR0.10.....	575	6,877	5,352
HIROSHIMA BK Y50.....	19,000	123,755	115,847
HITACHI CAPITAL JPY50.....	24,500	413,763	428,640
HITACHI HIGH TECHNOLOGIES CORP.....	6,900	120,417	210,051
HITACHI KOKI Y50.....	13,000	154,129	198,443
HITACHI MAXELL Y50.....	28,900	418,826	398,682
HITACHI NPV.....	174,000	1,046,187	1,150,715
HMV GROUP ORD GBP0.01.....	3,303	14,371	10,508
HOCHTIEF AG NPV.....	4,977	258,491	276,763
HOKKAIDO ELE POWER CO INC Y500.....	48,800	891,296	1,159,008
HOKUETSU PAPER MILLS Y50.....	103,000	567,428	601,881
HOKUHOKU FINANCIAL GROUP INC.....	18,000	48,244	75,266
HOLCIM CHF2 (REGD).....	11,145	556,454	852,479
HOME DEPOT INC COM.....	172,518	6,152,636	6,174,419
HON HAI PRECISION INDS TWD10.....	130,222	598,874	804,411

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STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
HONAM PETROCHEMICAL CORP.....	8,320	415,625	406,046
HONDA MOTOR CO NPV.....	25,200	599,114	800,210
HONDA MTR LTD ADR.....	60,000	1,837,144	1,909,200
HONEYWELL INTL INC COM.....	22,000	912,360	886,600
HOOPER HOLMES INC COM.....	40,924	202,224	124,818
HOSIDEN CORP Y50.....	35,700	414,079	370,070
HOSPIRA INC.....	54,000	2,134,394	2,318,760
HOT TOPIC INC.....	98,136	1,421,564	1,129,545
HOYA CORP NPV.....	10,300	271,962	366,715
HSBC HLDGS ORD USD0.50 (UK).....	157,004	2,536,349	2,763,030
HUA ENG WIRE & CABLE CO LTD.....	104,000	24,434	23,674
HUB POWER CO PKRP10.....	49,773	25,277	19,013
HUDSON HIGHLAND GROUP INC.....	16,722	212,962	180,430
HUMAN GENOME SCIENCES INC COM.....	35,995	563,789	385,147
HUMANA INC COM.....	1,700	64,583	91,290
HUNT J B TRANS SVCS INC.....	37,992	918,948	946,381
HUNTINGTON BANCSHARES INC.....	12,600	298,202	297,108
HUSKY ENERGY INC.....	19,000	407,210	1,196,961
HUSQVARNA AB SER B NPV.....	36,800	421,101	443,177
HUTCHINSON TECHNOLOGY INC COM.....	33,464	874,565	723,826
HUTCHISON CHINA MEDITECH ORD.....	1	6	6
HUTCHISON WHAMPOA HK\$0.25.....	26,000	227,090	237,337
HYNIX SEMICONDUCTOR INC.....	8,660	286,983	280,695
HYOSUNG T&CKSWN5000.....	3,080	28,241	48,536
HYPERION SOLUTIONS CORP.....	11,635	265,308	321,126
HYUNDAI HEAVY IND CO KRW5000.....	1,922	209,949	215,762
HYUNDAI MERCHANT MARINE CO.....	1,900	32,859	36,450
I FLOW CORP NEW.....	387,034	5,223,328	4,187,708
IBA ION BEAM APPLICATIONS NPV.....	544	8,050	8,090
IBJ LEASING CO LIMITED NPV.....	2,400	59,141	59,835
IBM CORP COM.....	35,140	2,923,588	2,699,455
ICADE EUR7.6.....	20,300	799,947	891,090
ICL-ISREAL CHEMICALS ORD SHK1.....	15,528	63,975	61,843
ICON PUB LTD CO SPONSORED ADR.....	19,998	560,683	1,105,889
ICOS CORP.....	26,000	736,895	571,740
ICOS VISION SYSTEM COM NPV.....	209	8,820	9,567
IDENTIX INC.....	387,015	1,999,687	2,705,235
IDEX CORP.....	22,481	663,640	1,061,103
IDEXX LABS INC COM.....	14,757	711,939	1,108,693
IDT INTERNATIONAL HK\$0.10.....	112,000	26,305	6,417
IDT INTERNATIONAL NEW HKD0.10.....	22,400	0	418
IFI ISTIT FIN INDUSTR SPA.....	10,387	135,288	236,275
IFIL INVESTMENTS SPA EUR1.....	190,900	847,175	1,083,779
ILLINOIS TOOL WKS INC COM.....	19,000	828,101	902,500
IMCLONE SYSTEMS INC.....	4,000	132,798	154,560
IMPALA PLATINUM HLDGS ORDR0.20.....	923	168,898	170,813
IMPERIAL HOLDING ZAR0.04.....	1,400	26,501	26,501
IMPERIAL TOBACCO GROUP ORD 10P.....	42,592	740,302	1,314,772
IMPREGILO SPA NPV.....	65,800	268,128	238,523
IMPRESA SGPS SA EUR1.....	51,393	331,901	279,283
INABATA & CO Y50.....	2,000	19,834	15,781
INCHCAPE ORD GBP0.25.....	3,600	17,723	31,461
INCHON IRON & STEEL KRW5000.....	12,810	142,574	461,117
INDAH KIAT PULP & PAPER.....	19,400	1,843	1,843
INDEX HOLDINGS NPV.....	154	196,157	152,228
INDIAN PETROCHEMIC INR10.....	8,005	44,368	45,832
INDOSAT IDR100.....	2,300	1,061	1,061

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
INDUSTRIAL BK OF KOREA KRW5000.....	19,680	156,482	331,907
ING GROEP N.V. CVA EURO.24.....	188,432	4,721,366	7,404,042
INMET MINING CORP.....	1,300	47,042	48,746
INPEX HLDGS INC COM STK JPY1.....	35	305,062	309,233
INPUT/OUTPUT INC COM.....	5,334	40,906	50,406
INTEGRA BK CORP COM.....	9,988	181,854	217,239
INTEGRATED SILICON SOLUTION IN.....	89,475	568,120	493,007
INTEL CORP.....	563,468	13,693,430	10,677,719
INTERCONT HOTELS SHS.....	81,024	1,171,850	1,416,907
INTERCONTINENTAL EXCHANGE INC.....	2,500	123,808	144,850
INTERMAGNETICS GEN CORP.....	20,077	276,252	541,677
INTERMUNE PHARMACEUTICALS INC.....	28,000	601,712	460,600
INTERNATIONAL GAME TECHNOLOGY.....	21,197	661,662	804,214
INTERNATIONAL PAPER CO COM.....	21,492	744,037	694,192
INTERNATIONAL POWER ORD PLC.....	208,683	616,145	1,098,084
INTERPUMP GROUP EUR0.52.....	3,318	27,342	29,062
INTERSTATE HOTELS & RESORTS.....	15,008	110,218	139,424
INTUIT COM.....	4,500	240,053	271,755
INUI STEAMSHIP CO LTD NPV.....	2,400	10,742	7,453
INVENSYS NEW ORD GBP0.01.....	110,400	0	8,270
INVENSYS ORD GBP0.01.....	276,000	118,054	98,267
INVENTEC CORP TWD10.....	351,120	165,054	226,113
INVESTEC GROUP LTD ZAR0.01.....	600	27,937	26,905
INVITROGEN CORP COM.....	20,000	797,812	1,321,400
IOI CORP MY\$0.50.....	59,800	172,699	232,723
IPC HOLDINGS LTD COM.....	14,991	393,514	369,678
IPSCO INC.....	4,700	189,167	451,658
IPSEN PROMESSES EUR1.....	4,900	217,389	197,986
IRISH LIFE & PERMANENT ORD.....	31,800	791,920	756,296
IS GAYRIMENKUL YAT TRY1.....	7,177	10,047	10,843
ISHARES MSCI AUSTRALIA INDEX.....	80,663	888,410	1,673,757
ISHARES MSCI CDA INDEX FD.....	101,218	1,104,396	2,403,928
ISHARES MSCI JAPAN INDEX FUND.....	325,662	2,904,073	4,442,030
ISHARES TR S&P SMALL CAP 600.....	660,307	30,591,503	41,005,065
ISRAEL CORP ORD SHK1.....	42	15,776	15,070
ISRAEL DISCOUNT BANK ILS0.1.....	4,000	6,819	6,819
ITOCHU CORP Y50.....	111,000	412,859	975,856
ITOCHU SHOKUHIN CO JPY50.....	3,300	126,734	124,131
ITT CORP.....	3,400	181,271	168,300
IVG IMMOBILIEN AG NPV.....	6,091	150,871	183,959
IWKA AG NPV.....	3,500	83,088	91,788
IXI CO LTD NPV.....	8	19,112	23,024
IZUMI CO Y50.....	3,500	143,286	127,674
JABIL CIRCUIT INC COM.....	4,400	167,365	112,640
JACK IN THE BOX INC COM.....	22,705	613,203	890,036
JACKSON HEWITT TAX SVC INC.....	500	15,279	15,675
JACOBS ENGR GROUP INC COM.....	800	63,488	63,712
JAKKS PAC INC.....	700	17,777	14,063
JANUS BROAD ENHANCED INDEX.....	34,202,255	342,081,936	344,292,138
JANUS CAP GROUP INC.....	800	14,351	14,320
JAPAN ASIA INVT JPY50.....	19,000	96,159	135,791
JAPAN LOGISTICS FUND INC JAPAN.....	24	156,054	179,504
JAPAN SECURITIES FINANCE.....	8,800	99,755	104,539
JAPAN STEEL WORKS Y50.....	57,000	259,952	390,920
JAPAN TOBACCO INC Y50000.....	400	986,796	1,459,126
JDA SOFTWARE GROUP INC.....	16,301	218,253	228,703
JEFFERIES GROUP INC NEW COM.....	41,174	591,922	1,219,986

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
JFE HOLDINGS INC NPV.....	45,400	1,145,645	1,926,169
JFE SHOIJ HOLDINGS INC NPV.....	32,000	161,359	144,723
JIANGXI COPPER CO 'H' CNV1.....	219,000	201,559	203,013
JJB SPORT ORD 5P.....	127,900	492,877	424,029
JKX OIL & GAS ORD 10P.....	1,771	11,795	12,775
JM AB SEK 4 (RED SHS).....	153	6,955	13,275
JM BYGG-&FASTIGH SEK4.....	13,364	151,869	212,423
JO ANN STORES INC.....	7,059	175,730	103,414
JOHNSON & JOHNSON COM.....	797,752	45,619,868	47,801,300
JOHNSON CTLS INC COM.....	14,024	789,813	1,153,053
JOHNSTON PRESS ORD GBP0.10.....	21,554	185,184	165,241
JONES APPAREL GROUP INC COM.....	15,592	472,703	495,670
JOSHIN DENKI Y50.....	5,000	39,234	36,959
JOURNAL COMMUNICATIONS INC.....	77,858	1,080,603	875,124
JPMORGAN CHASE & CO COM.....	754,367	28,605,216	31,683,414
JSC MMC NORILSK NICKEL.....	3,500	224,044	455,000
JSR CORP JPY50.....	13,600	291,084	343,822
JTEKT CORP.....	10,900	186,863	210,725
JUBILEE MINES NL NPV.....	5,265	28,408	31,410
JUKI CORP Y50.....	23,000	118,789	121,725
JUNIPER NETWORKS INC COM.....	209,773	4,196,499	3,354,270
JUPITERMEDIA CORP.....	1,998	38,445	25,974
JUST GROUP ORD NPV.....	11,686	28,222	29,693
JYSKE BANK (AS) DKK10.....	525	22,238	30,418
K & F INDS HLDGS INC.....	11,010	180,220	195,207
K SWISS INC CL A.....	18,919	396,317	505,137
K.R.S. CORP JPY50.....	400	6,138	6,015
KADOKAWA HOLDINGS INC.....	5,300	191,428	189,625
KAGARA ZINC LTD NPV.....	10,460	35,287	32,251
KAMIGUMI CO Y50.....	6,000	43,580	45,611
KANSAI ELEC POWER NPV.....	15,000	281,768	335,914
KANSAI PAINT CO Y50.....	24,000	151,924	191,681
KANSAS CITY SOUTHERN COM NEW.....	23,808	358,302	659,482
KANTO AUTO WORKS Y50.....	1,400	20,755	17,231
KANTO TSUKUBA BANK JPY500.....	10,800	125,247	111,859
KANTONE HLDGS HKD0.10.....	150,000	8,221	8,594
KAO CORP Y50.....	24,700	555,353	647,129
KAUFMAN & BROAD SA EURO.26.....	803	45,476	43,740
KAWAI MUSICAL INST JPY50.....	9,000	25,817	18,502
KAWASAKI KISEN KAISHA Y50.....	20,000	125,253	115,820
KB HOME COM.....	3,200	129,934	146,720
KBC GROUPE NPV.....	10,501	769,777	1,126,534
KEIHIN CORP Y50.....	16,700	258,046	358,645
KELLWOOD CO.....	14,444	427,768	422,776
KENWOOD CORP Y50.....	23,000	44,688	43,056
KEPPEL CORP ORD SGD0.50.....	41,000	233,500	381,130
KEYCORP NEW COM.....	1,300	45,909	46,384
KGHM POLSKA MIEDZ PLN 10 BR.....	24,919	381,788	844,367
KIA STEEL CO KRW5000.....	710	10,009	12,124
KIER GROUP ORD 1P.....	600	7,908	16,724
KIMBERLY CLARK CORP COM.....	164,925	10,191,032	10,175,873
KING PHARMACEUTICALS INC COM.....	13,700	235,713	232,900
KINGSGATE CONSD NL NPV.....	784	2,710	2,994
KINGSPAN GROUP ORD EUR0.13.....	16,735	232,261	292,086
KINGSWAY FINANCIAL SVCS INC.....	2,100	23,750	38,087
KINSUS INTERCONNE TWD10.....	33,000	95,042	101,924
KIRBY CORP COM.....	19,738	343,901	779,651

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
KLA TENCOR CORP.....	18,999	887,508	789,788
KNIGHT TRANSN INC COM.....	49,992	629,893	1,009,838
KNIGHTSBRIDGE TANKERS LTD COM.....	900	32,615	23,778
KOBAYASHI PHARMACEUTICALS.....	3,600	129,151	147,382
KOBE STEEL.....	294,000	400,432	920,719
KOC HLDG TRY1.....	10,108	44,426	30,034
KOEI CO Y50.....	9,400	181,708	167,747
KOHL'S CORP COM.....	10,000	508,869	591,200
KOHL'S CORP COM.....	60,000	3,377,424	3,547,200
KOITO MANUFACTURING CO Y50.....	10,000	118,040	148,887
KOMAG INC.....	7,600	287,716	350,968
KOMATSU ELECTORNICS METALS.....	500	10,839	12,903
KOMATSU Y50.....	60,774	661,053	1,209,472
KONE CORPORATION NPV ORD B.....	27,577	1,280,653	1,145,993
KONECRANES INTERNATIONAL CORP.....	5,300	93,963	95,418
KONINKLIJKE BAM GROEP NV.....	34,425	548,784	684,032
KONINKLIJKE DSM NV EUR1.5.....	12,600	513,795	524,574
KONINKLIJKE PHILIPS ELECTRONIC.....	18,890	490,834	590,075
KOOKMIN BANK KRW5000.....	17,044	1,109,778	1,401,320
KOREA DEVMT CORP KRW5000.....	560	11,093	11,717
KOREA ELEC PWR CORP KSWN5000.....	21,320	642,367	789,921
KOREA PETROCHEMICAL KRW5000.....	630	15,125	14,377
KOREA ZINC KSWN5000.....	279	19,303	21,880
KOREAN AIR LINES CO KSWN5000.....	3,580	90,271	132,075
KOREAN REINSURANCE KRW500.....	2,335	12,493	26,212
KORN FERRY INTL COM NEW.....	37,463	584,098	733,900
KOSE JPY50.....	3,410	107,143	107,387
KRAFT FOODS INC CL A.....	17,600	546,375	543,840
KROGER CO COM.....	77,500	1,433,474	1,694,150
KRONOS INC.....	16,615	587,916	601,629
KRUNGTHAI BANK PUBLIC CO LTD.....	201,800	51,992	53,418
KT CORP KRW5000.....	5,130	215,084	211,700
KUALA LUMPUR KEPONG BERHAD.....	30,700	62,130	81,460
KULICKE & SOFFA INDS INC.....	44,645	391,795	330,819
KUMAGAI-GUMI.....	9,000	27,329	25,823
KUMHO TIRE KSWN 5000.....	5,630	85,022	88,126
KURITA WATER INDUSTRIES NPV.....	6,700	124,657	137,733
KVH INDS INC.....	208,336	2,149,273	2,429,198
KYERYONG CONST IND KRW5000.....	1,860	25,272	58,817
KYOCERA CORP Y50.....	5,594	500,277	433,564
KYUSHU ELECTRIC POWER CO INC.....	39,600	746,402	921,454
KYUSHU-SHINWA HLDG NPV.....	39,000	65,888	57,315
L G CORP KRW5000.....	2,550	74,130	74,858
L.G. INSURANCE KRW500.....	960	11,427	14,470
L-3 COMMUNICATIONS HLDGS INC.....	3,200	271,690	241,344
LA BARGE INC.....	120,198	1,597,683	1,595,027
LA SEDA DE BARCELONA SA.....	3,931	10,986	11,209
LA Z BOY INC.....	13,339	224,537	186,746
LABOR READY INC.....	30,583	380,748	692,705
LABORATORY CORP AMER HLDGS.....	31,000	1,095,340	1,929,130
LADBROKES ORD GBP (CONS).....	30,578	454,971	230,464
LAFARGE SA EUR4.00.....	1,989	239,445	249,619
LANCE INC.....	8,990	127,670	206,950
LANDAMERICA FINL GROUP INC.....	11,060	509,751	714,476
LANDRYS RESTAURANTS INC.....	5,986	147,439	194,246
LANDSTAR SYS INC COM.....	29,138	691,739	1,376,188
LARGAN PRECISION C TWD10.....	8,000	142,486	171,233

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
LAWSON INC JPY50.....	62,421	2,275,472	2,277,003
LAYNE CHRISTENSEN COMPANY.....	4,455	93,510	126,299
LCC INTL INC CL A.....	261,838	998,185	976,656
LECG CORP.....	104,983	1,768,232	1,939,036
LECROY CORP COM.....	127,489	1,817,644	1,829,467
LEGG MASON INC.....	800	90,193	79,616
LEGGETT & PLATT INC COM.....	5,996	163,339	149,780
LEHMAN BROS HLDGS INC COM.....	11,500	642,141	749,225
LENNAR CORP COM.....	5,300	177,804	235,161
LENNOX INTL INC COM.....	17,342	300,436	459,216
LENOX GROUP INC COM.....	8,482	110,629	60,137
LEOPALACE 21 CORP.....	6,600	243,009	228,054
LEROY SEAFOOD GROU NOK1.00.....	800	13,964	15,171
LEWIS GROUP LTD ZAR0.01.....	800	5,182	5,182
LEXICON GENETICS INC COM.....	11,000	71,205	48,290
LEXMARK INTERNATIONAL INC COM.....	5,400	392,999	301,482
LG MICRON KRW5000.....	181	12,218	8,204
LG TELECOM CO KRW5000.....	63,052	774,685	824,122
LI & FUNG HKD0.025.....	82,800	131,252	167,370
LIBERTY GROUP LTD ZAR0.10.....	1,393	13,194	14,063
LIFEPOINT HOSPS INC COM.....	5,620	254,955	180,571
LIGHT S A COM NPA.....	3,460,000	27,472	23,181
LIHIR GOLD LTD ORD PGK0.10.....	63,000	136,972	134,801
LILLY ELI & CO COM.....	120,993	7,898,650	6,687,283
LIMITED BRANDS INC.....	500	12,734	12,795
LINCARE HLDGS INC COM.....	6,200	190,508	234,608
LINCOLN NATL CORP IND COM.....	14,800	527,116	835,312
LINDEX AB SEK2.....	8,400	104,958	119,526
LINDT SPRUENGLI PTG CERT CHF10.....	64	99,610	126,380
LINEAR TECHNOLOGY CORP COM.....	9,998	377,019	334,833
LION IND CORP MYR1(AFTER.....	38,000	15,626	9,876
LIONS GATE ENTMT CORP COM NEW.....	24,971	215,209	213,502
LITE-ON TECHNOLOGY CORP TWD10.....	7,400	7,809	10,959
LIZ CLAIBORNE INC COM.....	7,900	304,272	292,774
LLOYDS TSB GROUP ORD 25P.....	242,300	1,950,586	2,381,896
LOCALIZA RENT A CAR SA COM NPV.....	500	8,119	9,588
LOCKHEED MARTIN CORP COM.....	7,000	382,398	502,180
LOEWE AG NPV.....	1,240	21,111	21,278
LOEWS CORP COM.....	12,400	196,928	439,580
LOHOMATICA EUR1 (S/R.....	3	0	6
LONE STAR STEAKHOUSE SALOON.....	10,356	254,118	271,638
LONE STAR TECHNOLOGIES INC.....	9,269	261,021	500,711
LONMIN ORD USD1.....	2,022	57,924	105,200
LOTTOMATICA SPA EUR1.....	26,986	878,528	1,023,438
LOUISIANA PAC CORP COM.....	12,000	335,729	262,800
LOWES COS INC COM.....	57,700	3,368,299	3,500,659
LS CABLE LTD KRW5000.....	2,170	77,094	76,626
LSI INDS INC OHIO COM.....	18,779	287,477	319,055
LSV ENHANCED INDEX (CORE).....	3,224,102	344,698,606	350,399,890
LTX CORP.....	277,461	1,115,549	1,945,002
LUCENT TECHNOLOGIES INC COM.....	150,000	477,252	363,000
LUKOIL OIL COMPANY ADR REP 4.....	18,816	780,317	1,565,491
M.A.N. AG ORD NPV.....	42,800	1,522,471	3,098,599
MACARTHUR COAL LTD NPV.....	3,476	14,885	11,570
MACATAWA BK CORP COM.....	269	2,069	6,280
MACINTOSH RETAIL GROUP NV.....	404	12,291	13,472
MACNICA INC NPV.....	600	19,249	16,166

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
MACQUARIE AIRPORTS NPV STAPLED.....	90,000	214,262	205,277
MACQUARIE BANK NPV.....	8,800	312,804	451,119
MACQUARIE COMM INF NPV(STAPLED.....	24,000	102,783	105,380
MACQUARIE KOREA INFRASTRUCTURE.....	1,000	6,970	7,042
MACQUARIE KOREA INFRASTRUCTURE.....	15,600	112,195	109,858
MACRONIX INTERNATIONAL TW\$10.....	179,000	40,592	48,818
MAF BANCORP INC.....	13,000	514,231	556,920
MAGYAR OLAJ ES GAZIPARE.....	2,800	114,238	287,555
MAKITA CORP Y50.....	2,000	37,122	63,334
MALAYAN BANKING BERHAD MYRI.....	8,300	25,404	24,169
MALAYSIAN INTERN SHIPPING CORP.....	3,300	7,328	6,915
MALAYSIAN PLANTATN MYRI.....	40,000	29,017	21,881
MANITOWAC INC COM.....	25,918	389,142	1,153,351
MANOR CARE INC NEW COM.....	5,000	222,145	234,600
MANPOWER INC WIS.....	3,100	201,999	200,260
MANULIFE FINANCIAL CORP.....	16,000	326,334	508,875
MARATHON OIL CORP.....	7,200	377,529	599,760
MARKS & SPENCER GP NEW ORD.....	43,500	459,885	472,273
MAROC TELECOM MAD10.....	23,000	251,225	302,324
MARS ENGINEERING JPY50.....	1,000	33,663	31,929
MARSH & MCLENNAN COS INC COM.....	21,600	708,474	580,824
MARTEK BIOSCIENCES CORP.....	201	5,862	5,819
MARTIN MARIETTA MATLS INC COM.....	2,000	195,728	182,300
MARUBENI CORP Y50.....	200,500	466,805	1,069,895
MARUI CO Y50.....	11,800	212,260	183,944
MARUTI UDYOG INR5.....	7,536	125,525	130,407
MARVEL ENTMT INC.....	1,751	30,409	35,020
MARZOTTO GAETANO & FIGLI SPA.....	5,923	31,330	22,910
MASCO CORP COM.....	3,900	120,842	115,596
MASSMART ZAR0.01.....	1,900	12,521	12,521
MATAHARI PUTRA PRIMA TBK.....	70,200	5,684	5,684
MATERIAL SCIENCES CORP.....	10,704	128,059	96,657
MATSUSHITA ELEC INDL CO Y50.....	26,000	380,081	549,272
MATTEL INC COM.....	14,868	293,485	245,471
MAVERICK TUBE CORP COM.....	24,720	604,362	1,562,057
MAXIM INTEGRATED PRODS INC COM.....	11,900	485,385	382,109
MAXIS COMMUN BHD MYR0.10.....	48,800	124,198	113,550
MBIA INC COM.....	12,799	732,011	749,381
MCDONALDS CORP COM.....	35,400	984,230	1,189,440
MCGRAW HILL COS INC COM.....	29,000	1,493,370	1,456,670
MCGUIGAN SIMEON WINES LTD ORD.....	34,027	82,204	63,201
MCKESSON CORP COM.....	30,000	1,160,514	1,418,400
MEDAREX INC.....	17,000	159,236	163,370
MEDCO HEALTH SOLUTIONS INC.....	20,998	578,613	1,202,765
MEDICAL STAFFING NETWORK HLDGS.....	111,650	795,220	557,134
MEDICIS PHARMACEUTICAL CORP.....	12,551	380,427	301,224
MEDIMMUNE INC COM.....	66,998	2,188,855	1,815,646
MEDTRONIC INC COM.....	337,340	16,461,571	15,827,993
MEGA FINANCIAL HOLDING CO LTD.....	93,000	66,447	68,794
MELCO INTERNATIONAL.....	82,000	133,532	205,871
MELLON FINL CORP COM.....	10,000	365,046	344,300
MENTOR CORP MINN COM.....	25,868	710,088	1,125,258
MERCK & CO INC COM.....	523,569	23,525,937	19,073,619
MERCK KGAA NPV.....	3,917	311,082	356,102
MERIT MED SYS INC COM.....	155,753	1,911,842	2,143,161
MERITAGE HOMES CORP COM.....	3,217	185,934	152,003
MERIX CORP.....	10,288	68,447	112,859

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
MERRILL LYNCH & CO INC.....	16,900	1,276,190	1,175,564
METCASH LIMITED NPV.....	33,468	116,477	92,995
METHANEX CORP.....	6,100	102,966	129,065
METHODE ELECTRS INC COM.....	16,867	178,692	177,272
METLIFE INC COM.....	5,900	301,645	302,139
METRO INC.....	17,000	451,684	454,770
METROPOLITAN HOLDINGS LTD.....	13,964	23,027	23,104
MFS LIMITED NPV.....	4,861	15,066	14,374
MGI PHARMA INC.....	37,058	815,967	796,747
MGIC INVT CORP WIS COM.....	12,599	708,016	818,935
MGP INGREDIENTA INC.....	500	10,820	11,610
MICHAEL PAGE INTL ORD GBP0.01.....	68,662	398,663	445,113
MICHELIN CIE GLE DES ETABL.....	20,200	1,076,373	1,213,950
MICREL INC.....	400	5,648	4,004
MICRO STAR INTL TWD10.....	91,280	54,058	51,875
MICROCHIP TECHNOLOGY INC COM.....	77,614	2,070,737	2,603,950
MICRON TECHNOLOGY INC COM.....	21,997	262,700	331,275
MICROSEMI CORP.....	33,548	386,312	817,900
MICROSOFT CORP COM.....	1,248,822	34,316,530	29,097,553
MIDLAND HOLDINGS HKD0.1.....	164,000	69,343	72,847
MIGROS TRY1.....	20,971	148,792	167,662
MILANO ASSICURAZIO EUR0.52.....	30,946	161,344	225,742
MILLENNIUM PHARMACEUTICALS INC.....	17,000	253,307	169,490
MILLERS RETAIL NPV.....	16,223	19,359	18,501
MILLIPORE CORP COM.....	12,000	438,702	755,880
MINARA RESOURCES LTD.....	9,025	17,663	16,293
MISUMI GROUP INC Y50.....	5,800	110,924	108,577
MITCHELLS & BUTLERS ORD.....	42,900	243,183	409,027
MITSUBISHI CHEMICAL HOLDINGS.....	113,000	602,680	706,775
MITSUBISHI CORP NPV.....	40,000	903,499	799,545
MITSUBISHI ELECTRIC CORP Y50.....	246,978	1,399,815	1,981,182
MITSUBISHI ESTATE CO NPV.....	43,150	949,331	917,242
MITSUBISHI GAS & CHEML CO Y50.....	16,000	181,993	183,633
MITSUBISHI LOGISTICS CORP JPY5.....	7,000	99,336	109,732
MITSUBISHI RAYON Y50.....	21,000	76,640	171,211
MITSUBISHI UFJ FINANCIAL GROUP.....	309	3,315,360	4,324,892
mitsui & co Y50.....	74,000	841,436	1,046,092
mitsui chemicals JPY50.....	104,000	790,976	679,596
mitsui fudosan co Y50.....	18,000	212,719	391,287
mitsui home co ltd.....	5,000	35,102	39,409
mitsui o.s.k. lines JPY50.....	87,000	618,325	592,101
mitsui sumitomo insurance Y50.....	60,000	702,140	754,232
MITTAL STEEL SOUTH AFRICA LTD.....	14,336	137,951	150,260
MIZUHO FINL GP NPV.....	415	2,399,119	3,517,780
MIZUNO CORP Y50.....	2,000	10,775	13,769
MLP AG.....	6,103	116,447	125,716
MMI HLDGS SGD0.10.....	40,000	17,564	18,086
MOBIL COM AG ORD NPV.....	9,141	192,159	195,776
MOBILEONE SGD0.20 (POST.....	518,320	529,504	678,485
MOHAWK INDS INC COM.....	3,800	267,279	267,330
MOLECULAR DEVICES CORP.....	5,541	104,199	169,333
MOMIJI HOLDINGS INC JPY50000.....	7	18,123	17,146
MONACO COACH CORP COM.....	290,536	3,955,368	3,689,807
MOODYS CORP COM.....	12,000	760,769	653,520
MORGAN STANLEY.....	122,135	6,472,549	7,720,153
MORI SEIKI Y50.....	27,200	546,691	588,899
MORTONS RESTAURANT GROUP INC.....	24,473	396,646	374,926

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
MOTECH INDUSTRIES INC TWD10.....	6,000	132,150	141,211
MOTOR OIL SA GRD100(CR).....	5,527	165,048	147,278
MOTOROLA INC COM.....	95,900	1,740,327	1,932,385
MPC MUNCHMEYER PETERSEN.....	1,055	75,718	76,217
MR PRICE GROUP ZAR0.0025.....	4,800	11,778	11,778
MSCI EMF (EMERGING MKTS FREE).....	760,110	15,004,684	20,646,499
MSCI EQ INDEX FD-WORLD EX-US.....	25,370,274	178,614,671	328,855,179
MTN GROUP LTD ZAR 0.0001.....	971	8,720	7,202
MTU AERO ENGINES INVEST NPV.....	1,064	38,555	35,345
MUELLER INDS INC COM.....	13,652	394,649	450,926
MULTI FINELINE ELECTRONIX INC.....	200	13,028	6,638
MUNCHENER RUCKVERSICHERUNGS-G.....	15,441	1,941,118	2,108,818
MURRAY & ROBERTS HLDGS ZAR0.10.....	6,300	22,438	22,438
MYLAN LABS INC PA COM.....	21,991	433,652	439,820
NABORS INDUSTRIES LTD SHS.....	4,000	136,048	135,160
NAFCO CO LTD NPV.....	2,600	118,624	78,467
NAKAYAMA STEEL WORKS Y50.....	8,000	40,508	30,652
NAM TAI ELECTRS INC COM PAR.....	500	11,328	11,185
NAMCO BANDAI HOLDINGS INC NPV.....	34,000	426,296	517,220
NANYA TECHNOLOGY CORP TWD10.....	352,000	227,473	221,787
NAPSTER INC.....	14,378	91,088	44,284
NASPERS N ZAR0.02.....	700	11,962	11,962
NATIONAL ALUMINUM CO INR10.....	9,053	43,369	44,587
NATIONAL BANK OF CANADA.....	78,746	2,489,292	4,036,078
NATIONAL CITY CORP COM.....	36,800	1,202,155	1,331,792
NATIONAL GRID PLC NEW ORD.....	36,494	268,294	394,860
NATIONAL SEMICONDUCTOR CORP.....	6,400	178,584	152,640
NATL AUSTRALIA BK NPV.....	43,917	969,851	1,147,205
NATURA COSMETICOS COM NPV.....	1,000	10,745	10,489
NAVIGANT CONSULTING INC COM.....	197	3,502	4,462
NAVIGAZ MONTANARI EUR0.52.....	1,638	6,778	7,016
NAVISTAR INTL CORP NEW COM.....	6,800	216,694	167,348
NBTY INC.....	29,674	667,760	709,505
NCO GROUP INC.....	14,569	281,369	385,204
NDS GROUP PLC SPONSORED ADR.....	1,850	95,471	86,118
NEC CORP NPV.....	32,000	193,054	170,756
NEC LEASING LTD NPV.....	1,800	41,926	39,759
NEOPHARM INC COM.....	14,000	199,928	74,620
NEOPOST FRF4.....	3,397	286,703	387,012
NEPTUNE ORIENT LNS SG\$1.....	255,000	405,809	291,871
NESTE OIL OYJ EUR3.4.....	11,993	277,732	422,322
NESTLE SA CHF1 (REGD).....	10,891	2,573,937	3,413,995
NETELLER ORD GBP1.....	18,698	253,173	206,114
NETFLIX COM INC.....	800	22,178	21,768
NETPRICE LTD NPV.....	22	104,003	47,728
NETRATINGS INC COM.....	3,996	51,875	55,504
NETWORK APPLIANCE INC COM.....	174,884	5,159,302	6,173,405
NETWORK EQUIP TECHNOLOGIES.....	12,421	84,139	39,002
NETWORK HEALTHCARE HLDGS LTD.....	9,780	12,033	13,151
NEUROCRINE BIOSCIENCES INC COM.....	20,040	881,656	212,424
NEUSTAR INC CL A.....	10,000	220,000	337,500
NEW CENTURY FINL CORP MD.....	11,333	443,297	518,485
NEW JERSEY RES CORP.....	12,865	502,742	601,825
NEW YORK & CO INC.....	199	2,699	1,944
NEW YORK TIMES CO CL A.....	19,991	642,682	490,579
NEWELL RUBBERMAID INC.....	23,000	575,669	594,090
NEWFIELD EXPL CO COM.....	32,217	831,536	1,576,700

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
NEWS CORPORATION CL A.....	114,993	2,139,505	2,205,566
NEXANS EUR1.....	3,640	264,752	259,476
NEXEN INC.....	22,000	417,878	1,244,313
NEXITY EUR5.....	3,438	220,889	199,666
NEXITY FINL CORP.....	36,863	537,124	460,788
NEXT GROUP ORD GBP0.10.....	67,991	1,827,899	2,052,285
NEXTEST SYS CORP COM.....	6,992	97,888	113,340
NGK INSULATORS Y50.....	7,000	74,177	81,932
NICHIMO CORP JPY50.....	38,000	67,047	42,882
NIDEC CORP NPV.....	2,700	145,656	193,675
NIDEC SANKYO CORP Y50.....	10,000	123,751	123,256
NIGHTHAWK RADIOLOGY HLDGS INC.....	1,499	23,902	26,892
NIHON DEMP KOGYO Y 50.....	200	8,092	6,193
NIHON PARKERIZING Y50.....	2,000	32,744	32,524
NII HLDGS INC CL B NEW.....	5,000	304,263	281,900
NIKKO CORDIAL CORP NPV.....	49,000	704,701	627,529
NINTENDO CO.....	2,900	400,730	487,075
NIPPON SEIKI CO Y50.....	1,000	18,109	19,814
NIPPON ELECTRIC GLASS Y50.....	40,965	678,147	822,418
NIPPON KONPO Y50.....	4,000	39,040	57,245
NIPPON MINING HLDG NPV.....	92,500	387,849	779,228
NIPPON OIL CORP JPY50.....	247,000	1,970,965	1,806,342
NIPPON PAPER GRP INC JPY50000.....	261	1,111,576	1,068,521
NIPPON TEL & TEL CORP Y50000.....	692	3,169,375	3,395,985
NIPPON THOMPSON CO Y50.....	1,000	10,964	11,748
NIPPON YAKIN KOGYO JPY50.....	15,000	57,357	65,871
NISHI-NIPPON CITY BANK LTD NPV.....	37,000	200,931	177,370
NISHIO RENT ALL CO Y50.....	400	9,607	7,628
NISSAN DIESEL MTR Y50.....	67,000	293,268	341,110
NISSAN MOTOR CO Y50.....	227,600	2,431,574	2,488,737
NISSAN SHATAI CO Y50.....	12,000	92,925	69,492
NISSHA PRINTING Y50.....	5,000	95,376	186,765
NISSHIN OILIO GROUP LTD/THE.....	2,000	12,588	12,772
NISSIN COMPANY Y50.....	120,000	77,906	83,978
NISSIN KOGYO JPY50.....	8,700	121,338	160,583
NITTETSU MINING CO Y50.....	5,000	31,311	35,647
NITTO DENKO CORP Y50.....	7,000	355,077	499,060
NMT MED INC COM.....	201	1,280	2,012
NN INC COM.....	31,844	361,726	393,273
NOKIA (AB) OY EUR0.06.....	91,018	1,896,193	1,857,427
NOKIA CORP SPON ADR SER A COM.....	35,000	658,328	709,100
NORDDEUTSCHE AFFINERIE AG ORD.....	773	23,000	18,780
NORDEA BANK AB EUR0.39632.....	216,648	1,568,627	2,586,501
NORDSTROM INC WASH COM.....	5,500	210,257	200,750
NORFOLK SOUTHN CORP COM.....	2,600	132,225	138,372
NORSK HYDRO ASA NOK3.6666.....	60,500	754,585	1,604,233
NORTH AMERN SCIENTIFIC INC.....	243,011	969,207	473,871
NORTHBRIDGE FINANCIAL CORP.....	700	19,252	20,740
NORTHERN FOODS ORD 25P.....	215,200	602,513	316,428
NORTHERN ROCK ORD GBP0.25.....	6,031	115,640	111,546
NORTHERN TR CORP COM.....	3,300	180,985	182,490
NORTHFIELD LABORATORIES INC.....	141,305	1,594,748	1,397,506
NORTHFORK BANCORPORATION INC.....	16,000	482,759	482,720
NORTHGATE MINERALS CORP.....	11,000	42,413	40,356
NORTHROP GRUMMAN CORP COM.....	6,900	448,311	442,014
NORTHSTAR NEUROSCIENCE INC COM.....	998	14,970	10,359
NORTHUMBRIAN WATER ORD GBP0.10.....	224,600	676,896	1,018,790

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
NOVA CHEMICALS CORP.....	31,500	1,107,275	908,093
NOVAMERICAN STL INC.....	900	41,140	36,423
NOVARTIS AG CHF0.50 (REGD).....	45,484	2,109,563	2,457,992
NOVARTIS AG SPON ADR.....	18,762	898,899	1,011,647
NOVATEL INC COM.....	300	7,823	10,248
NOVATEL WIRELESS INC COM NEW.....	1,797	18,268	18,653
NOVELLUS SYS INC.....	9,999	287,338	246,975
NOVEN PHARMACEUTICALS INC COM.....	36,269	546,581	649,215
NPS PHARMACEUTICALS INC.....	18,000	331,990	87,840
NS GROUP INC.....	100	3,882	5,508
NTT DOCOMO INC NPV.....	1,664	2,594,662	2,445,453
NTT URBAN DEVELOPMENT CORP NPV.....	43	230,670	335,529
NUCOR CORP.....	7,700	418,177	417,725
NUMICO (KON) NV EUR0.25.....	18,970	700,730	851,143
NVIDIA CORP COM.....	11,000	190,045	234,190
NVR INC.....	100	50,751	49,125
OBIC JPY50.....	1,000	169,024	202,423
OCCIDENTAL PETE CORP COM.....	6,800	273,253	697,340
OCE NV EUR0.50.....	51,500	881,056	755,963
OCEANEERING INTL INC COM.....	34,056	516,701	1,561,468
OFFICE DEPOT INC COM.....	18,000	641,977	684,000
OIL CO LUKOIL SPON ADR.....	4,200	351,120	351,120
OIL SEARCH LTD ORD PGK 0.10.....	38,800	104,391	118,188
OJI PAPER CO JPY50.....	191,000	1,008,780	1,087,705
OKASAN HOLDINGS INC Y50.....	36,700	197,615	353,147
OKINAWA CELLULAR NPV.....	6	14,838	14,959
OLD MUTUAL ORD GBP0.10.....	658,469	1,523,144	1,988,175
OLD REP INTL CORP COM.....	21,800	461,562	465,866
OMNICARE INC COM.....	25,000	729,259	1,185,500
OMNICOM GROUP INC USD0.15 COM.....	5,300	351,225	472,177
OMRON CORP Y50.....	58,645	1,466,883	1,495,431
OMV AG NPV.....	6,850	146,076	407,720
ON ASSIGNMENT INC COM.....	196,739	1,154,099	1,808,031
ONESTEEL LTD.....	201,500	390,514	609,297
OPAP SA GRD100 (CR).....	12,531	342,841	453,444
OPEN TEXT CORP.....	23,000	359,503	331,112
OPTION NV NPV (POST SPLIT).....	3,840	57,873	92,063
ORACLE CORPORATION COM.....	1,043,774	12,575,678	15,124,285
ORBITAL SCIENCES CORP COM.....	12,044	118,872	194,390
O'REILLY AUTOMOTIVE INC.....	48,552	955,370	1,514,337
ORICA LIMITED.....	8,351	105,126	148,223
ORIENT OVERSEAS INT US\$0.1.....	206,800	588,784	749,507
ORIENTAL LAND CO JPY50.....	5,400	331,488	304,212
ORIX CORP Y50.....	9,170	1,445,728	2,242,064
ORPEA EUR2.5.....	145	9,458	10,012
OSAKA GAS CO Y50.....	407,000	1,171,161	1,310,204
OSAKA STEEL CO Y50.....	1,000	18,761	18,283
OSHKOSH TRUCK CORP CL B.....	32,536	855,649	1,546,111
OSI PHARMACEUTICALS INC.....	5,000	105,428	164,800
OSTASIATISKE KOMPA DKK70.....	250	23,072	9,439
OWENS & MINOR INC NEW.....	19,420	453,620	555,412
OXIANA LTD AUD0.4.....	61,314	114,472	143,948
PACCAR INC.....	3,100	215,434	255,378
PACIFIC BASIN SHIP USD0.1.....	386,000	186,076	175,183
PACIFIC METALS CO Y50.....	56,000	265,793	373,284
PACIFIC SUNWEAR CALIF INC COM.....	58,592	1,169,160	1,050,555
PAIN THERAPEUTICS INC COM.....	1,998	15,964	16,683

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
PALFINGER AG NPV.....	178	13,407	16,462
PANERA BREAD CO CL A COM.....	16,171	633,247	1,087,338
PANTECH & CURITEL KRW500.....	78,600	167,648	82,850
PAPERLINX NPV.....	262,800	691,462	609,171
PARCO CO Y50.....	11,000	69,037	112,487
PARGESA HLDGS SA CHF20(BR).....	3,000	283,333	283,837
PARKER HANNIFIN CORP COM.....	2,200	172,420	170,720
PARKSON RETAIL GROUP LTD.....	2,600	7,398	7,398
PARKWAY HLDGS SG\$0.25.....	87,000	90,474	135,890
PASON SYSTEMS INC.....	1,800	20,714	26,463
PATTERSON COS INC.....	5,000	168,563	174,650
PAYCHEX INC COM.....	13,898	520,185	541,744
PC-TEL INC COM.....	15,552	137,143	132,814
PDL BIOPHARMA INC COM.....	62,000	1,106,537	1,141,420
PEACE MARK(HLDGS) HKD0.10.....	3,400	1,609	1,609
PEERLESS SYS CORP COM.....	315,640	2,022,999	1,619,233
PENWEST PHARMACEUTICALS CO.....	202	2,602	4,410
PEOPLE & TELECOMUN KRW500.....	3,595	22,048	36,416
PEOPLES BANCORP INC.....	1,997	56,183	59,590
PEPSI BOTTLING GROUP INC COM.....	58,800	1,839,110	1,890,420
PEPSICO INC COM.....	287,029	15,481,799	17,233,221
PER SE TECHNOLOGIES INC COM.....	3,615	89,724	91,026
PERFORMANCE FOOD GROUP CO.....	15,986	472,810	485,655
PERUSAHAAN GAS NEG IDR100000.....	8,500	11,946	10,323
PETKIM TRY1.....	15,869	73,265	50,949
PETRO-CANADA.....	64,988	1,811,749	3,094,834
PETROCHINA CO 'HCNY1.....	1,235,100	899,860	1,319,857
PETROJARL ASA NOK2.....	3,398	15,909	22,389
PETROL OFISI TRY1'A'.....	4,183	15,312	14,483
PETROLEO BRASILEIRO SA.....	200	17,862	17,862
PETROLEO BRASILEIRO SA ADR.....	600	47,904	47,904
PETROLEUM GEO SERVICES ASA.....	3,398	135,205	191,672
PETRONAS GAS BERHAD MYR1.....	9,000	20,604	21,064
PEUGEOT SA EUR1.....	12,500	731,882	777,579
PFEIFFER VACUUM TECHNOLOGY ORD.....	333	19,997	21,247
PFIZER INC COM STK USD0.05.....	1,734,402	54,496,208	40,706,415
PHARMACEUTICAL PROD DEV INC.....	82,230	1,292,359	2,887,918
PHILADELPHIA CONS HLDG CORP CO.....	25,722	473,004	780,920
PHILIPPINE LONG DISTANCE.....	12,253	307,354	422,060
PHILIPPINE LONG DISTANCE ADR.....	300	10,356	10,356
PHOTRONICS INC COM.....	20,337	321,995	300,988
PICO FAR EAST HLDGS HKD0.05.....	39,800	7,891	7,891
PIEDMONT NAT GAS INC.....	29,860	614,077	725,598
PIERRE & VACANCES EUR10.0.....	96	10,088	10,520
PIRELLI & CO REAL EURO.5.....	850	52,813	57,092
PITNEY BOWES INC COM.....	5,900	249,160	243,670
PLACER SIERRA BANCSHARES.....	17,446	405,988	404,573
PLUS EXPRESSWAYS B MYR0.25.....	7,000	5,897	5,086
PMI GROUP INC.....	6,600	204,106	294,228
PMP COMMUNICATIONS AUD 0.50.....	7,650	8,405	8,440
PNC FINANCIAL SERVICES GROUP.....	7,900	519,501	554,343
POLARIS INDS PARTNERS INC COM.....	22,512	985,932	974,770
POLSKI KONCERN NAFTOWY ORLEN.....	35,824	521,298	595,699
POLYONE CORP COM.....	425,547	3,081,309	3,736,303
POLYUS GOLD.....	3,300	20,757	141,900
POOL CORP COM.....	26,724	619,139	1,165,968
POSCO KRW5000.....	6,788	1,387,693	1,820,961

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
POSSIS MEDICAL INC.....	103,552	939,450	912,293
POU CHEN TW\$10.....	2,000	1,735	1,761
POWER INTEGRATIONS INC.....	8,924	187,491	155,992
POWERCHIP SEMICONDUCTOR CORP.....	711,000	467,642	466,651
POWERTECH TECHNOLO TWD10.....	53,000	143,471	157,312
POZEN INC COM.....	18,000	142,747	126,720
PPB GROUP BERHAD MYR1.....	85,200	75,247	92,747
PRA INTL.....	8,609	185,737	191,722
PREMAFIN FINANZIARIA SPA-HLDG.....	7,239	18,453	20,155
PREMIER FOODS ORD GBP0.01.....	8,100	48,478	45,731
PRESS KOGYO CO JPY50.....	9,000	53,565	45,270
PRESTIGE BRANDS HLDGS INC.....	15,813	261,991	157,656
PRINCIPAL FINANCIAL GROUP INC.....	3,400	167,596	189,210
PROCTER & GAMBLE CO COM.....	424,425	19,911,290	23,598,030
PRODISC TECHNOLOGY INC TWD10.....	35,000	13,168	3,751
PROGRESS SOFTWARE CORP.....	15,199	319,232	355,809
PROGRESSIVE CORP OHIO COM.....	38,100	995,266	979,551
PROGRESSIVE GAMING INTL CORP.....	19,977	160,865	155,821
PROMISE CO Y50.....	11,600	759,082	672,773
PROMOS TECHNOLOGIES TWD10.....	808	304	293
PROSEGUR COMPANIA SEGURIDAD.....	1,392	32,894	34,708
PROTON HLDGS BERHAD.....	5,100	10,421	7,217
PROVIDENT BANKSHARES CORP.....	1,998	63,383	72,707
PRUDENTIAL FINL INC.....	4,300	326,387	334,110
PRUDENTIAL PLC GBP0.05.....	52,730	479,027	595,889
PTT EXPLORATION & PRODUCTION.....	39,662	105,724	110,187
PTT EXPLORATION & PRODUCTION.....	9,900	26,390	27,504
PTT PUB CO THB10 (ALIEN MKT).....	86,400	453,972	533,130
PUBLISHING & BROADCASTING LTD.....	7,093	82,247	95,962
PULTE HOMES INC COM.....	5,300	134,203	152,587
PUNCH TAVERNS ORD SHS.....	60,213	604,239	974,461
PUNJAH NATIONAL BA INR10.....	515	4,822	3,642
PUSAN BANK KRW5000.....	2,340	31,754	29,845
PW EAGLE INC COM.....	2,300	64,157	69,552
Q SAI CO JPY50.....	2,200	32,575	31,562
QANTAS AIRWAYS NPV.....	499,700	1,446,157	1,098,906
QBE INS GROUP A\$1.....	27,673	300,441	421,473
QIAGEN N V.....	20,000	209,069	274,400
QINGLING MTRS H SHS CNY1.....	55,640	10,144	7,952
QLOGIC CORP COM.....	15,100	274,738	260,324
QUALCOMM INC.....	125,319	5,147,540	5,021,532
QUANEX CORP.....	12,926	317,669	556,723
QUANTA STORAGE TWD10.....	26,000	37,756	43,605
QUEBECOR WORLD INC.....	37,800	830,593	421,473
QUEST DIAGNOSTICS INC COM.....	76,020	3,612,965	4,555,118
QUESTAR CORP.....	1,200	95,332	96,588
QUICKLOGIC CORP CDT-COM.....	330,738	1,179,379	1,617,309
QUIDEL CORP.....	8,491	42,475	80,665
QUIKSILVER INC COM.....	25,100	272,613	305,718
QWEST COMMUNICATIONS INTL INC.....	28,900	222,233	233,801
RADIAN GROUP INC.....	10,500	519,398	648,690
RADIO ONE INC CL D NON VTG.....	9,988	148,709	73,911
RAILAMERICA INC.....	53,718	535,511	561,890
RAKUTEN INC NPV.....	608	468,411	361,667
RALCORP HLDGS INC NEW COM.....	15,955	540,127	678,566
RALLYE EUR3.OO(REGD).....	395	18,311	17,551
RAMIRENT OYJ NPV.....	1,000	28,765	39,638

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
RAMSAY HEALTH CARE LTD AUD0.10.....	12,934	90,691	92,346
RAO UNIFIED ENERGY SYS OF.....	485	34,435	34,435
RARE HOSPITALITY INTL INC COM.....	17,428	427,518	501,229
RAUTARUUKKI OY 'K'NPV.....	59,300	600,036	1,790,962
RAYMOND JAMES FINL INC COM.....	40,983	643,906	1,240,555
RAYTHEON CO COM NEW.....	1,200	53,097	53,484
RBC BEARINGS INC.....	1,120	16,670	25,424
RECKITT BENCKISER ORD.....	16,935	423,901	632,707
RECORDATI EUR0.125.....	2,797	22,451	20,421
RED ELETRICA DE ESPANA SA.....	5,807	123,526	200,404
REED ELSEVIER PLC GBP0.125.....	62,217	547,384	628,301
REGIONAL CONT LINE THB1(ALIEN.....	36,800	34,626	19,000
REGIS CORP MINN.....	22,956	787,400	817,463
REGUS GROUP ORD GBP0.05.....	44,500	103,725	90,124
REMGRO LTD ZAR0.01.....	3,500	66,258	66,258
RENAULT REGIE NATIONALE DES.....	61,974	5,275,770	6,656,417
RENEWABLE ENERGY CORP AS NOK1.....	47,346	745,407	677,176
RENGO CO Y50.....	86,000	410,849	650,746
RENOVIS INC.....	23,000	242,416	352,130
REPSOL YPF SA EUR1.....	121,536	2,645,129	3,479,451
RESEARCH IN MOTION LTD.....	7,100	609,726	496,700
RESEARCH IN MOTION LTD COM.....	1,800	154,355	125,586
RESORTS WORLD BHD MY\$0.50 MSE.....	35,500	100,014	113,036
RESPIRONICS INC COM.....	32,098	768,666	1,098,394
REUNERT ORD R0.10.....	2,200	20,051	20,051
REUTERS GROUP ORD GBP0.25.....	64,322	479,219	458,022
REYNOLDS AMERN INC.....	400	44,586	46,120
RHB CAPITAL BHD MYR1.....	31,100	21,761	23,275
RHEINMETAL AG NPV.....	2,266	144,305	157,938
RICOH LEASING CO LTD JPY50.....	2,900	76,450	83,970
RICOH Y50.....	80,654	1,268,204	1,583,941
RIETER HOLDINGS AG CHF10.....	2,400	638,321	920,816
RIGHT-ON CO JPY50.....	1,137	33,882	38,293
RINKER GROUP NPV.....	18,700	154,790	227,709
RIO TINTO LIMITED NPV.....	49,517	1,149,532	2,862,157
RIO TINTO ORD 10P REGD.....	8,086	264,321	427,577
RITEK INC TWD10.....	581,000	194,279	144,994
RLI CORP.....	10,848	378,412	522,657
ROBERT HALF INTL INC COM.....	26,800	1,023,325	1,125,600
ROCHE HLDG AG GENUSSSCHEINE NPV.....	8,155	889,153	1,345,409
ROCK-TENN CO CL A.....	12,834	180,071	204,702
ROCKWELL AUTOMATION INC.....	2,100	121,513	151,221
RODAMCO EUROPE NV EUR8.....	2,515	181,861	246,491
ROHM & HAAS CO COM.....	6,875	266,857	344,575
ROLLS ROYCE GROUP 'B' SHS.....	4,042,639	5,235	7,552
ROLLS ROYCE GROUP ORD GBP0.20.....	76,826	426,175	588,267
ROPER INDS INC NEW COM.....	16,500	433,305	771,375
ROSKILDE BANK DKK20(REGD).....	100	10,632	19,541
ROSS STORES INC COM.....	7,197	194,850	201,876
ROTHMANS INC.....	1,200	22,194	21,041
ROUND ONE CORP JPY5000.....	15	57,137	53,536
ROYAL & SUN ALLIANCE INSURANCE.....	202,064	292,018	502,663
ROYAL BANK OF CANADA.....	11,400	401,309	464,570
ROYAL BANK OF SCOTLAND GRP ORD.....	29,100	936,500	956,953
ROYAL BANK OF SCOTLAND GRP ORD.....	154,697	4,726,467	5,087,211
ROYAL DUTCH SHELL A SHS.....	90,411	2,321,465	3,040,386
ROYAL DUTCH SHELL 'B' SHS.....	133,737	3,574,450	4,677,450

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
RUCHI SOYA INDS LTD SPONSORED.....	700	4,040	4,270
RUSH ENTERPRISES INC CL A.....	60,779	826,666	1,104,354
RUSSEL 1000 EQUITY INDEX.....	18,146,180	1,278,599,147	1,338,031,414
RUSSELL 2000 ALPHA TILTS FD.....	906,934	47,218,747	75,946,120
RUSSELL 3000 ALPHA TILTS FD.....	3,772,162	201,542,651	286,457,448
RUSSELL 3000 INDEX FUND.....	4,516,982	49,731,902	50,746,501
RUSSELL CORP.....	11,663	205,847	211,800
RUTHS CHRIS STEAK HSE INC.....	6,199	111,107	126,584
RWE AG (NEU) NPV 'A'.....	22,405	1,772,054	1,863,562
RYDER SYS INC COM.....	2,980	99,125	174,121
RYDEX ETF TR RUSSELL TOP 50.....	60,000	5,654,680	5,633,400
RYOHIN KEIKAKU CO JPY50.....	4,000	175,772	328,216
S&T DYNAMICS CO LTD KRW2500.....	18,176	84,069	106,906
S.O.I.TEC.....	6,630	179,067	196,083
SABANCI HOLDINGS AS TRY1.....	95,626	220,981	257,651
SABMILLER PLC.....	115,867	2,003,360	2,088,371
SABMILLER PLC.....	24,700	316,165	445,189
SADIA SA PRF NPV.....	9,000	14,944	23,911
SAFENET INC COM.....	7,868	234,612	139,421
SAFEWAY INC NEW COM.....	47,597	1,134,553	1,237,522
SAINSBURY (J) ORD GBP0.2857142.....	86,700	425,369	536,391
SALZGITTER AG ORD NPV.....	3,928	106,979	333,346
SAM YANG CO KSWN5000.....	780	27,788	43,247
SAMPO OYJ SER'A'NPV.....	28,300	363,533	539,892
SAMSUNG ELECTRICS.....	58	16,953	18,241
SAMSUNG ELECTRONICS CO GDR.....	1,650	243,785	518,513
SAMSUNG ELECTRS KSWN5000.....	1,951	991,043	1,240,069
SAMSUNG FIRE & MARINE KRW500.....	307	42,694	41,259
SAMSUNG SDI KRW5000.....	589	38,033	40,479
SAN MIGUEL CORP CL B PHP5.....	29,565	44,003	40,624
SANDVIK AB NPV.....	34,000	387,540	395,297
SANEI INTL CO NPV.....	400	17,961	17,775
SANKYO CO(OTC) NPV.....	7,900	295,703	502,410
SANLAM ZAR0.01.....	126,630	204,110	257,459
SANOFI-AVENTIS EUR2.....	38,134	2,746,658	3,720,391
SANTAM NPV.....	1,400	15,725	13,133
SANTEN PHARMACEUTICAL CO.....	37,800	906,293	899,409
SANTOS LIMITED NPV.....	30,800	228,421	276,883
SANYO ELECTRIC CREDIT CO JPY50.....	5,100	96,633	107,742
SANYO SHINPAN FINANCE CO Y50.....	7,300	416,179	371,657
SAP AG ORD NPV.....	3,900	675,073	822,811
SAP AKIENGESSELLSCHAFT SPONS.....	19,378	999,073	1,017,733
SARA LEE CORP.....	37,084	764,259	594,086
SAURER AG ARBON CHF11.5.....	12,330	600,232	936,073
SBI HOLDINGS INC.....	413	180,576	182,448
SCHERING PLOUGH CORP COM.....	157,200	3,137,881	2,991,516
SCHINDLER-HLDG AG CHF0.1.....	11,396	479,389	601,895
SCHLUMBERGER LTD COM.....	9,992	248,763	650,579
SCHULMAN A INC COM.....	6,829	119,147	156,316
SCHWAB CHARLES CORP NEW COM.....	432,386	6,360,304	6,909,528
SCHWARZ PHARMA ORD NPV.....	3,752	174,162	336,688
SCOTTISH & SOUTHN ENERGY ORD.....	10,762	226,404	229,105
SCOTTISH & SOUTHN ENERGY ORD.....	24,557	398,614	522,777
SCOTTISH POWER ORD GBP0.42.....	66,073	653,634	712,457
SEACHANGE INTL INC.....	8,263	58,214	57,510
SEADRILL LTD USD2.....	16,159	147,228	212,940
SEAGATE TECHNOLOGY ESCROW.....	42,564	0	0

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
SEAH STEEL KRW5000.....	1,430	39,416	39,115
SEB SA FF20.....	109	11,993	12,021
SECTOR SPDR TR SHS BEN INT.....	90,000	4,910,507	5,104,800
SECTOR SPDR TR SHS BEN INT.....	97,997	1,899,546	3,164,323
SECURED CAPITAL JP NPV.....	2	6,518	6,386
SECURITAS SER 'B' SEK1.....	22,244	364,695	426,139
SEEK LIMITED NPV.....	26,504	89,418	105,348
SEGA SAMMY HLDGS INC NPV.....	6,700	248,204	248,506
SENSAU BANK Y50.....	14,000	39,554	44,211
SERCO GROUP ORD 2P.....	21,900	127,127	129,616
SES GLOBAL FDR EACH REP 1 'A'.....	18,400	215,434	262,328
SGL CARBON AG ORD NPV.....	7,073	136,889	141,899
SHANDONG MOLONG PE ORD CNY0.1.....	1,200	294	294
SHANGHAI INDUSTRIAL HLDGS HKD0.....	14,800	28,868	28,868
SHANGRI-LA ASIA ORD HK\$1.....	24,000	39,703	46,195
SHELL REFINING(FOM MYR1).....	25,900	72,962	71,191
SHERRITT INTERNATIONAL CORP.....	10,400	63,344	104,458
SHIN KONG FINANCIAL TWD10.....	108,101	101,530	118,862
SHIN-ETSU CHEMICALS CO NPV.....	13,300	634,846	723,667
SHINHAN FINANCIAL GROUP.....	9,670	353,732	453,584
SHINKI CO JPY50.....	6,100	60,822	37,566
SHINKO ELECTRIC INDUSTRIES CO.....	3,900	73,721	113,266
SHINKO PLANTECH CO LTD NPV.....	12,000	83,154	95,001
SHINSEI BK NPV.....	92,000	528,188	583,475
SHINWA KAIUN JPY50.....	16,000	50,942	41,009
SHIONOGI & CO JPY50.....	7,000	99,301	124,918
SHUFFLE MASTER INC.....	21,805	421,140	714,768
SHURGARD STORAGE CTRS INC CL A.....	15,416	577,326	963,500
SIAM CEMENT CO THB1.....	7,700	41,780	43,187
SIAM COMM BK PUBLIC (FOREIGN).....	13,800	19,069	19,531
SIDER NACIONAL CIA COM NPV.....	4,200	127,674	134,874
SIEMENS AG NPV REG.....	29,581	2,244,240	2,573,149
SIG ORD 10P.....	22,700	221,985	369,466
SIGMA ALDRICH CORP.....	20,000	1,300,700	1,452,800
SIGMA PHARMACEUTICALS LTD NPV.....	21,799	40,464	42,108
SILICONWARE PRECISION INDS.....	38,000	47,479	46,712
SILVER WHEATON CORP.....	700	7,322	6,609
SIMPSON MFG INC.....	23,304	584,668	840,109
SINGAPORE EXCHANGE SGD0.01.....	39,000	78,070	86,812
SINGAPORE PETROL SGD0.50.....	14,000	48,529	44,709
SINGAPORE POST SGD0.05.....	84,000	59,114	57,369
SINGAPORE TECHNOLOGIES.....	5,000	7,323	9,138
SINO LAND CO ORD HK\$1.00.....	274,992	422,475	439,024
SINO-FOREST CORP.....	2,300	11,881	11,892
SIRNA THERAPEUTICS INC.....	5,000	25,000	28,500
SITEL CORP.....	1,322,119	4,903,106	5,182,706
SK CORP KRW5000.....	4,290	234,482	275,841
SK TELECOM KRW500.....	553	121,568	118,912
SKF AB SER'B' NPV.....	15,341	146,094	241,718
SKYWEST INC COM.....	11,539	187,559	286,167
SKYWORKS SOLUTIONS INC.....	43,576	334,040	240,104
SMART MODULAR TECHNOLOGIES WWH.....	57,207	495,222	502,277
SMITH A O CORP.....	17,880	488,575	828,917
SMITHS GROUP ORD GBP0.25.....	25,000	415,981	411,987
SMURFIT-STONE CONTAINER CORP.....	4,996	64,701	54,656
SOBEYS INC.....	1,500	37,841	50,985
SOCIETE GENERALE EUR1.25.....	30,247	2,406,132	4,447,663

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
SOHGO SECURITY SER NPV.....	1,600	29,277	30,232
S-OIL CORP KRW2500.....	471	31,042	33,313
SOLARWORLD AG NPV.....	7,768	271,878	487,390
SOLOMON SYSTECH(IN HKD0.1).....	536,000	188,594	135,259
SOMPO JAPAN INSURANCE INC.....	28,000	386,649	391,900
SONIC CORP.....	45,520	690,712	946,361
SONIC INNOVATIONS INC COM.....	219,686	977,422	988,587
SONOSITE INC COM.....	29,522	495,568	1,152,539
SOUTHWEST AIRLS CO COM.....	14,960	259,094	244,895
SOUTHWEST BANCORP INC OKLA.....	2,158	39,497	55,029
SOUTHWESTERN ENERGY CO COM.....	82,610	794,243	2,574,128
SPARTECH CORP NEW.....	199	3,976	4,497
SPECIALIZED HEALTH PRODS INTL.....	534,934	2,266,483	208,624
SPORTINGBET PLC ORD.....	6,036	40,080	43,930
SSANGYONG CEMENT CO KRW5000.....	2,246	22,898	27,699
SSANGYONG ENG&CONS KRW5000.....	750	3,621	9,487
ST JUDE MED INC COM.....	400	13,644	12,968
ST PAUL TRAVELERS COS INC.....	33,182	1,366,871	1,479,254
STANDARD BK GR LTD ZAR0.1.....	8,071	104,778	87,141
STANDARD CHARTERED ORD USD0.50.....	22,737	403,704	555,102
STANDARD MICROSYSTEMS CORP.....	15,385	301,250	335,855
STANLEY ELECTRIC CO NPV.....	11,600	178,039	239,479
STAPLES INC COM.....	16,300	410,500	396,416
STAR MICRONICS CO Y50.....	2,000	17,557	40,502
STARBUCKS COFFEE JAPAN NPV.....	39	17,298	16,154
STARBUCKS CORP COM.....	33,500	1,238,054	1,264,960
STARK TECHNOLOGY TWD10.....	53,000	26,250	22,017
STATE BANK OF INDIA GDR EACH.....	5,000	106,212	200,000
STATE STREET CORP.....	26,900	1,518,873	1,562,621
STATOIL ASA NOK2.50.....	52,141	1,229,580	1,478,946
STATS CHIPPAC LTD SGD0.25.....	38,000	25,704	23,910
STB LEASING CO NPV.....	1,000	18,171	15,658
STEEL AUTH INDIA INR10 DEMAT.....	49,371	78,661	87,128
STERIS CORP COM.....	28,623	571,453	654,322
STERLING BANCSHARES INC.....	21,850	296,409	409,688
STERLING FINL CORP/SPOKANE.....	7,522	159,922	229,496
STONE ENERGY CORP COM.....	8,451	348,795	393,394
STORK NV EUR1.....	150	7,541	8,027
STRATEX NETWORKS INC COM.....	1,414,389	8,403,006	4,794,779
STRATOS INTERNATIONAL INC.....	23,152	536,109	158,591
STRYKER CORP.....	4,200	178,877	176,862
STX PAN OCEAN CO LTD KRW100.....	8,000	4,626	3,288
SUEDZUCKER AG NPV.....	21,800	405,146	483,345
SULZER AG CHF60(REGD).....	354	203,134	264,705
SUMIKIN BUSSAN CP JPY50.....	9,000	31,664	35,350
SUMITOMO BAKELITE CO Y50.....	103,000	630,383	967,694
SUMITOMO CORP LEASING Y50.....	6,300	234,401	349,954
SUMITOMO ELECTRIC IND Y50.....	20,000	203,011	293,225
SUMITOMO FORESTRY CO Y50.....	13,000	123,800	135,555
SUMITOMO HEAVY INDUSTRIES Y50.....	100,000	270,924	925,513
SUMITOMO METAL INDUSTRIES Y50.....	232,000	347,771	957,914
SUMITOMO MITSUI GR NPV.....	505	3,473,988	5,345,318
SUMITOMO TRUST & BKG CO Y50.....	46,600	387,782	509,557
SUMITOMO WAREHOUSE CO Y50.....	14,000	99,604	103,486
SUN INTERNATIONAL LTD ZAR0.08.....	1,100	12,894	12,894
SUN LIFE FINANCIAL INC.....	43,400	1,202,410	1,730,771
SUNOCO INC COM.....	4,700	412,328	325,663

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
SUNTRUST BKS INC.....	7,600	555,603	579,576
SUPERGEN INC.....	1,003,045	4,502,404	3,641,053
SUPERIOR INDS INTL INC COM.....	1,997	60,338	36,525
SUPERVALU INC COM.....	9,780	291,740	300,246
SUSQUEHANNA BANCSHARES INC PA.....	6,087	142,601	145,479
SWEDISH MATCH AB NPV.....	7,000	108,852	112,724
SWIRE PACIFIC A HKD0.60.....	26,000	204,078	268,302
SWISSCOM AG CHF1.00.....	1,000	327,377	328,571
SYDBANK DKK10.....	1,900	43,460	63,021
SYMBION HEALTH LTD NPV.....	35,936	92,491	81,698
SYMBOL TECHNOLOGIES INC COM.....	2,978	0	32,133
SYNGENTA AG CHF2.30000.....	20,337	1,393,512	2,697,765
SYNTECH INFORMATIO TWD10.....	22,400	44,457	38,190
SYNTHES. INC CHF0.001(POST.....	4,745	529,306	571,337
SYSCO CORP COM.....	19,396	629,546	592,742
SYSMEX CORP JPY50.....	2,000	72,411	92,376
T GARANTI BANKASI TRY1.....	44,003	110,270	109,142
T IS BANKASI SER'C'TRY1.....	77,327	374,062	379,698
T ROWE PRICE EMERGING EQUITY.....	197,384	24,087,477	55,275,354
T SINAI KALKINMA B TRY1.....	30,739	37,522	40,637
T SISE VE CAM FABR TRY1.....	54,266	137,946	147,579
T&D HOLDINGS INC NPV.....	3,750	268,762	303,438
TACHI-S CO Y50.....	1,200	11,708	11,453
TAISHIN FINANCIAL TWD10.....	115,046	79,703	70,534
TAIWAN CEMENT TWD10.....	5,000	2,767	3,675
TAIWAN MOBILE CO LTD TWD10.....	16,000	15,335	15,913
TAIWAN SEMICONDUCTOR MFG.....	544,888	827,805	982,842
TAIWAN SEMICONDUCTOR MFG CO.....	57	499	523
TAIYO NIPPON SANSO CORP NPV.....	14,000	104,653	111,202
TAKE & GIVE NEEDS NPV.....	675	988,178	808,949
TAKEDA PHARMACEUTICAL CO LTD.....	62,711	3,214,412	3,905,894
TAKEFUJI JPY50.....	1,830	118,183	109,177
TAKE-TWO INTERACTIVE SOFTWARE.....	27,765	540,094	295,975
TAKISAWA MACH TOOL JPY50.....	9,000	31,472	27,398
TANABE SEIYAKU CO Y50.....	107,000	1,005,452	1,317,902
TANDBERG ASA NOK1(NEW).....	2,000	20,857	16,553
TANDBERG TELEVISJON NOK2.....	16,299	259,226	270,445
TANJONG GBP0.075 (MALAY CERTS).....	18,200	65,501	66,866
TAP OIL AUD0.20.....	23,232	42,776	33,657
TARGET CORP COM.....	149,853	6,801,614	7,323,316
TASEKO MINES LTD.....	8,600	24,780	22,016
TATA CONSULTANCY SERVICES INR1.....	802	28,439	30,288
TATA STEEL LIMITED INR10.....	12,582	131,382	145,838
TATE & LYLE ORD 25P.....	135,400	872,009	1,516,348
TATTERSALLS LTD NPV.....	12,625	29,378	26,451
TATUNG TWD10.....	80,000	28,448	33,233
TAYLOR WOODROW ORD 25P.....	225,400	1,137,342	1,392,408
TBC EMERGING MARKET FUND.....	1,060,925	21,000,000	39,670,628
TD AMERITRADE HLDG CORP COM.....	9,400	224,264	139,214
TECHEM AG-NPV.....	2,811	125,675	129,358
TECHNIP SA EUR.....	5,994	309,983	331,861
TECHNITROL INC.....	12,486	203,287	289,051
TECHNOLOGY SOLUTIONS CO.....	77,341	3,004,796	715,404
TECK COMINCO LTD.....	46,200	1,170,557	2,782,552
TECNICAS REUNIDAS ORD EUR0.10.....	4,371	93,430	99,204
TEIJIN Y50.....	45,000	298,394	285,789
TELECOM CORP OF NEW ZEALAND.....	9,106	30,027	22,446

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
TELECOM ITALIA DI RISP EUR0.55.....	148,405	375,279	383,311
TELEFONICA SA EUR1.....	125,393	1,841,494	2,087,546
TELEFONOS DE MEXICO SA ADR.....	10,700	222,881	222,881
TELEFONOS DE MEXICO SER L NPV.....	155,500	163,629	163,385
TELEGATE AG EUR NPV.....	378	8,371	7,076
TELEKOM AUSTRIA (TA) NPV.....	20,654	327,757	459,785
TELEKOMUNIKACJA POLSKA PNL3.....	1,042	7,464	6,538
TELEKOMUNIKASI INDONESIA (PERS.....	7,900	6,268	6,268
TELENOR AS ORD NOK6.....	143,835	1,471,481	1,739,399
TELEVISION BROADCAST ORD \$0.05.....	46,000	250,083	284,280
TELEWAVE INC NPV.....	40	71,862	132,266
TELIK INC COM.....	19,000	292,866	313,500
TELKOM GROUP LTD ZAR10.....	25,710	462,172	475,825
TELLABS INC COM.....	10,000	141,515	133,100
TELUS CORP.....	31,600	888,338	1,307,929
TELUS CORP.....	8,800	332,868	356,479
TEMPLE INLAND INC COM.....	900	37,026	38,583
TEN CATE KONINKLIJKE EUR2.5.....	395	10,794	11,591
TENAGA NASIONAL BERHAD MY\$1.....	136,250	329,215	341,135
TENARIS SA SPONSORED ADR.....	4,100	165,945	166,009
TENCENT HLDGS LIMI ORD.....	7,000	14,260	14,690
TENET HEALTHCARE CORP COM.....	41,000	668,108	286,180
TERABEAM INC.....	62,326	167,983	127,145
TERCICA INC.....	532,479	4,178,798	2,816,814
TEREX CORP NEW.....	700	66,724	69,090
TERUMO CORP Y50.....	6,400	191,485	213,865
TESCO ORD 5P.....	156,277	919,243	965,401
TETRA TECHNOLOGIES INC DEL COM.....	52,026	395,013	1,575,868
TEVA PHARMACEUTICAL INDS ADR.....	2,500	78,975	78,975
TEXAS INSTRS INC COM.....	254,835	7,620,683	7,718,952
TEXTRON INC COM.....	19,900	1,730,259	1,834,382
THAI OIL PUBLIC CO LIMITED.....	16,900	26,676	28,126
THAI PETROCHEMICAL INDUSTRY.....	60,600	10,912	10,959
THE SCOTTS MIRACLE-GRO COMPANY.....	18,910	577,646	800,271
THERMO ELECTRON CORP COM.....	1,300	46,851	47,112
THERMOGENESIS CORP COM NEW.....	4,993	21,738	20,571
THIRD WAVE TECHNOLOGIES INC.....	878,805	3,504,112	2,618,839
THK CO Y50.....	3,100	81,681	92,473
THOMSON SA EUR3.75.....	10,400	262,465	171,943
THORATEC CORP COM NEW.....	4,000	51,696	55,480
THORESEN THAI AGEN THB1(ALIEN.....	32,900	31,588	16,038
THYSSENKRUPP AG NPV.....	57,700	1,054,079	1,975,040
TI AUTOMOTIVE A SHS GBP0.0001.....	165,200	0	3
TIANJIN DEV HLDGS ORD HKD0.10.....	20,000	12,200	12,296
TIFFANY & CO NEW COM.....	4,500	170,935	148,590
TIGER BRANDS ZAR0.1.....	15,960	303,170	321,136
TIME WARNER INC.....	1,048,315	16,045,529	18,135,850
TIMKEN CO.....	43,292	943,679	1,450,715
TJX COS INC NEW COM.....	33,900	826,887	774,954
TKC Y50.....	400	7,790	8,608
TM MY\$1.....	55,100	142,525	135,707
TOCALO CO LTD NPV.....	700	26,408	22,228
TOFAS OTOMOBIL FAB TRY1.....	37,906	69,470	98,792
TOKAI CARBON CO Y50.....	25,000	129,453	140,183
TOKUYAMA CORP Y50.....	12,000	93,649	178,454
TOKYO ELECTRIC PWR CO Y500.....	31,600	730,428	873,516
TOKYO GAS CO NPV.....	122,000	463,175	575,235

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NAME	NUMBER OF SHARES	COST	FAIR VALUE
TOKYO LEASING CO JPY50.....	1,900	34,677	27,939
TOKYO NISSAN AUTO JPY50.....	30,000	186,396	92,639
TOKYO TATEMONO CO Y50.....	17,000	151,668	182,321
TOKYO TEKKO CO JPY50.....	1,000	10,132	8,310
TOMRA SYSTEMS ASA NOK1.....	3,000	30,893	24,347
TONGAAT-HULETT GROUP ORD R1.....	500	6,597	6,597
TOPDANMARK A/S DKK10.....	2,973	273,829	414,322
TOPPAN PRINTING Y50.....	58,000	747,841	656,537
TOPPS TILES ORD GBP0.025.....	3,683	13,873	15,122
TORCHMARK CORP.....	6,247	291,751	379,318
TORM DS DKK10.....	680	26,622	32,405
TORO CO.....	22,759	659,136	1,062,845
TOSHIBA CORP NPV.....	44,000	287,628	287,521
TOTAL SA EUR2.5.....	129,057	6,073,459	8,490,214
TOWA REAL ESTATE JPY50.....	10,000	60,120	57,123
TOYO SUISAN KAISHA LTD Y50.....	18,000	276,526	282,168
TOYODA GOSEI Y50.....	6,000	140,488	120,457
TOYOTA MOTOR CORP NPV.....	133,400	5,405,668	6,990,036
TPV TECHNOLOGY USD0.01.....	662,000	428,605	626,458
TRANS COSMOS INC Y50.....	4,800	96,302	118,830
TRANSDIGM GROUP INC.....	2,200	46,200	52,690
TRANSFIELD SERVICES NPV.....	6,475	40,559	41,371
TRANSPACIFIC INDS GRP LTD NPV.....	1,522	9,566	7,497
TRANSURBAN GROUP NPV.....	22,200	120,779	114,630
TREND MICRO INC JPY50.....	5,000	159,829	168,832
TRIBUNE CO NEW COM.....	17,997	731,694	583,643
TRICAN WELL SERVICE LTD.....	7,000	152,426	140,365
TRIMBLE NAV LTD.....	5,502	131,601	245,609
TRIPPOS INC.....	259,741	1,582,924	563,638
TRULY INTL HLDGS HKD0.10.....	6,000	6,923	7,879
TRUSCO NAKAYAMA CORP Y50.....	1,200	25,670	23,619
TSAKOS ENERGY NAVIGATOIN LTD.....	4,811	193,744	200,522
TSANN KUEN ENTERPRISE CO TWD10.....	23,760	29,756	30,125
TUI AG NPV (REGISTERED).....	75,300	1,415,322	1,491,414
TULLOW OIL PLC ORD GBP0.10.....	42,154	105,236	297,830
TUNG HO STEEL ENTERPRISE TWD10.....	53,000	36,554	47,472
TUPRAS(T PETR REF) TRY1.....	9,010	141,301	150,308
TURK HAVA YOLLARI TRY1.....	3,108	19,300	10,663
TURK TRAKTOR TRY1.....	1,035	7,293	7,949
TURKCELL ILETISIM TRY1.....	9,002	37,617	41,086
TURKIYE VAKIFLAR BANKASI.....	9,208	35,888	35,939
TVN SA PLN1.....	1,148	30,289	34,577
TXU CORP.....	1,200	62,703	71,748
TYCO INTL LTD NEW COM.....	37,909	723,803	1,042,498
TYSON FOODS INC CL A.....	26,700	423,768	396,762
UAL CORP COM NEW.....	5,000	206,200	155,100
UBE INDUSTRIES Y50.....	50,000	152,229	144,775
UBS AG CHF0.80 (REGD).....	40,632	3,014,508	4,444,643
UCBH HLDGS INC COM.....	79,808	1,302,625	1,320,024
UGI CORP NEW COM.....	13,932	260,164	343,006
ULTRA CLEAN HLDGS INC.....	18,241	112,493	159,609
ULTRA ELECTRONIC HLDGS ORD 5P.....	1,053	19,454	18,853
ULTRALIFE BATTERIES INC.....	291,137	3,518,700	2,949,218
UMICORE NPV.....	1,255	161,104	167,531
U-MING MARINE TWD10.....	114,800	141,342	132,610
UMPQUA HLDGS CORP COM.....	9,989	230,955	256,218
UMW HLDGS BHD MY\$1 MSE LISTING.....	28,400	51,439	58,354

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
UNIBANCO-UNIAO DE BANCOS.....	6,300	234,752	418,257
UNICA CORP.....	4,894	48,940	48,451
UNICREDITO ITALIAN EUR0.50.....	336,287	2,356,693	2,631,559
UNILEVER NV EUR0.16.....	44,145	920,981	1,000,788
UNILEVER PLC ORD GBP0.031111.....	141,284	2,944,756	3,177,552
UNIMICRON TECHNOLO TWD10.....	170,499	202,822	222,227
UNION FENOSA SA EUR3.....	1,706	37,411	66,008
UNION PAC CORP COM.....	5,100	359,418	474,096
UNISOURCE ENERGY CORP COM.....	7,539	176,758	234,840
UNIT CORP COM.....	16,018	480,547	911,264
UNITED ARROWS JPY50.....	5,100	107,325	100,827
UNITED BANKSHARES INC W VA.....	12,897	416,424	472,417
UNITED HEALTH GROUP INC COM.....	215,566	6,612,892	9,653,045
UNITED INTERNET AG NPV REGD.....	36,448	343,926	525,230
UNITED MICRO ELECTRONICS TW\$10.....	437,000	267,122	261,846
UNITED NATL INC.....	12,551	269,161	414,434
UNITED OVERSEAS BANK SG\$1.....	24,000	208,105	236,760
UNITED PARCEL SVC INC CL B.....	20,000	1,372,414	1,646,600
UNITED TECHNOLOGIES CORP COM.....	69,640	3,724,823	4,416,569
UNITED TRACTORS TBK IDR250.....	83,000	30,141	48,386
UNIVAR NV ORD EUR1.....	537	28,842	25,440
UNIVERSAL SCIENTIFIC INDL.....	84,235	32,146	28,619
UNIVISION COMMUNICATIONS INC.....	58,000	1,852,360	1,943,000
UNUMPROVIDENT CORP.....	18,500	292,715	335,405
UNY CO Y50.....	10,000	157,232	147,575
US BANCORP DEL COM NEW.....	38,058	909,642	1,175,231
U'S BMB ENTERTAINM JPY50.....	4,000	22,060	15,746
USEC INC COM.....	999	9,838	11,838
USG PEOPLE N.V. EUR1.....	4,025	234,669	307,765
UST INC COM.....	11,995	556,227	542,054
UTD GROUP LTD NPV.....	12,000	86,449	128,382
UTD TEST & ASSEMBLY ORD NPV.....	221,000	110,942	112,502
UTS ENERGY CORP.....	15,000	96,691	79,175
V F CORP COM.....	2,300	146,771	156,216
VALENTINO FASHION EUR1.....	2,229	59,123	64,869
VALEO EUR3.....	50,531	2,132,088	1,798,783
VALERO ENERGY CORP COM NEW.....	25,000	1,585,174	1,663,000
VALLOUREC EUR20.....	330	115,132	396,637
VALMONT INDS INC COM.....	11,163	256,693	518,968
VALOR CO LTD JPY50.....	5,060	63,872	92,290
VANGUARD INTL SEMICONDUCTO.....	76,424	67,376	51,576
VARIAN MED SYS INC COM.....	19,900	749,130	942,265
VARIAN SEMICONDUCTOR EQUIPMENT.....	26,773	539,029	873,068
VEDANTA RESOURCES PLC.....	9,530	98,367	240,245
VEDIOR CVA EUR0.05.....	7,020	134,528	147,388
VENTANA MED SYS INC COM.....	5,996	61,039	282,891
VERITAS DGC INC COM.....	24,624	413,943	1,270,106
VERIZON COMMUNICATIONS COM.....	156,752	5,916,021	5,249,624
VERTEX PHARMACEUTICALS INC COM.....	18,999	310,582	697,453
VERWALT & PRIVAT BK CHF10 BR.....	78	16,844	16,507
VESTEL ELECTRONIK TRY1.....	16,533	72,669	36,011
VILLAGE ROADSHOW LIMITED ORD.....	8,226	11,004	14,668
VIRGINIA FINL GROUP COM.....	2,996	98,090	126,491
VIRIDIAN GROUP ORD GBP0.....	29,880	337,432	528,605
VIROPHARMA INC COM.....	4,000	42,171	34,480
VISCOFAN SA.....	2,392	33,975	35,479
VISTACARE INC CL A.....	2,000	24,688	24,200

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
VISTAPRINT LIMITED.....	7,500	90,000	200,550
VISTEON CORP COM.....	9,500	69,480	68,495
VITAL IMAGES INC COM.....	10,651	166,685	263,080
VITAL SIGNS INC COM.....	5,864	198,048	290,444
VIVACON AG NPV.....	2,641	79,003	59,062
VIVENDI UNIVERSAL EUR5.5.....	49,573	1,516,925	1,736,791
VODAFONE GROUP PLC ORD USD0.10.....	2,058,491	4,753,289	4,387,893
VODAFONE GROUP PLC ORD USD0.10.....	365,700	769,481	779,528
VOESTALPINE AG.....	6,200	883,337	941,802
VTECH HLDGS USD0.05.....	17,513	47,226	91,319
VULCAN MATLS CO COM.....	1,400	96,561	109,200
WACHOVIA CORP NEW COM.....	19,972	782,276	1,080,086
WACKER CHEMIE AG NPV (BR).....	788	76,307	83,649
WAL MART STORES INC COM.....	560,402	26,486,391	26,994,564
WALGREEN CO.....	47,900	1,955,350	2,147,836
WAN HAI LINES TWD10.....	18,695	18,783	12,876
WASHINGTON FEDERAL INC.....	3,043	61,368	70,567
WASHINGTON MUTUAL INC COM.....	44,182	1,672,689	2,013,816
WASTE CONNECTIONS INC COM.....	16,450	489,135	598,780
WASTE MGMT INC DEL COM.....	23,291	721,024	835,681
WATERS CORP COM.....	10,000	304,740	444,000
WATSCO INC CL A.....	11,727	306,855	701,509
WATSON WYATT WORLDWIDE INC.....	21,954	513,015	771,464
WATTS WATER TECHNOLOGIES INC.....	15,230	361,707	510,967
WEIGHT WATCHERS INTL INC.....	1,500	79,147	61,335
WEIQIAO TEXTILE CO 'H'CNYS1.....	9,400	12,042	12,042
WELLINGTON UNDERWRITING ORD.....	26,300	38,575	42,441
WELLPOINT INC.....	53,946	1,882,291	3,925,650
WELLS FARGO & CO NEW COM.....	221,681	11,384,893	14,870,361
WENDYS INTL INC COM.....	4,600	226,313	268,134
WESSANEN(KON) CVA EUR1(POST.....	13,800	210,504	187,747
WESTELL TECHNOLOGIES INC.....	20,260	90,892	44,369
WESTERN REFNG INC COM.....	4,994	74,986	107,771
WESTWOOD ONE INC COM.....	998	19,097	7,485
WH ENERGY SVCS INC COM.....	23,175	472,355	1,177,985
WHARF HOLDINGS HK\$1.....	32,000	112,582	113,712
WHIRLPOOL CORP COM.....	7,700	495,439	636,405
WHITE ELECTR DESIGNS CORP COM.....	126,157	794,034	640,878
WHITNEY HLDG CO.....	11,113	298,560	393,067
WHOLE FOODS MKT INC.....	900	57,264	58,176
WILH WILHELMSSEN ASA NOK20 'A'.....	250	8,014	8,156
WIMPEY (GEORGE) ORD 25P.....	57,100	385,120	480,258
WINBOND ELECTRONIC TWD10.....	503,000	182,172	148,832
WINCOR NIXDORF AG NPV.....	1,119	148,529	143,009
WING LUNG BANK HK\$5.....	17,700	127,521	152,684
WINNEBAGO INDS INC.....	16,819	473,448	522,062
WINTRUST FINL CORP COM.....	200	9,924	10,170
WIRE CARD AG NPV.....	1,076	6,333	6,729
WIRELESS FACS INC COM.....	836,189	3,507,247	2,299,520
WISTRON CORP TWD10.....	103,000	76,975	120,888
WOLFSON MICROELECT ORD.....	27,898	137,272	230,904
WOLSELEY ORD GBP0.25.....	4,708	54,386	103,883
WOLVERINE TUBE INC.....	298,925	1,602,156	1,097,055
WOODWARD GOVERNOR CO.....	18,168	348,145	554,306
WOOLWORTHS LIMITED ORD A\$0.25.....	28,500	361,324	426,658
WOONGJIN THINKBIG CO LTD.....	5,430	32,574	93,009
WOORI FINANCE KRW5000.....	5,350	100,421	100,661

VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2006

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
WORLD EX US ALPHA TILTS.....	19,493,055	200,761,589	393,234,636
WORLEY GROUP NPV.....	553	4,321	8,258
WUS PRINTD CIRCUIT TWD10.....	31,930	14,173	11,045
WYETH.....	225,720	10,443,039	10,024,225
XEBIO CO Y50.....	2,800	54,676	95,770
XOMA LTD COM.....	18,994	86,677	32,290
X-RITE INC.....	149,553	1,785,792	1,643,587
XSTRATA COM STK USD0.50.....	39,550	551,801	1,499,569
XTO ENERGY INC COM.....	7,000	302,690	309,890
YA HSING IND CO TWD10.....	95,000	100,114	75,115
YAHOO INC.....	149,887	5,203,469	4,946,271
YAHOO JAPAN CORP NPV.....	334	173,706	177,058
YAMAGUCHI BANK Y50.....	2,000	29,290	28,973
YAMATO KOGYO Y50.....	4,600	72,212	103,014
YAMAZEN CO Y50.....	19,000	121,100	114,683
YANGMING MARINE TRANSPORT CORP.....	20,000	19,367	12,540
YARDVILLE NATL BANCORP.....	598	12,468	21,367
YOKOGAWA ELECTRIC CORP Y50.....	9,600	123,965	136,969
YOKOHAMA RUBBER CO Y50.....	103,000	403,150	455,916
YRC WORLDWIDE INC.....	13,557	524,031	570,885
YTL CORP MYR 0.50.....	147,100	216,580	194,559
YTL POWER INTERNATIONAL BHD.....	64,200	33,966	34,070
YUE LOONG MOTOR TWD10.....	28,420	34,493	34,102
YUM BRANDS INC.....	12,600	643,382	633,402
ZALE CORP NEW COM.....	11,952	280,794	287,924
ZEBRA TECHNOLOGIES CORP CL A.....	22,061	866,279	753,604
ZHONE TECHNOLOGIES INC.....	5,477	23,127	11,173
ZIG SHENG INDL TWD10.....	55,900	16,675	10,256
ZIMMER HLDGS INC COM.....	62,600	4,245,376	3,550,672
ZINFEX NPV.....	65,614	199,776	488,454
ZODIAC NPV.....	6,641	329,549	373,372
ZOLL MED CORP.....	11,334	293,728	371,302
ZUMTOBEL AG NPV (BR).....	60,930	1,544,930	1,386,765
ZURICH FINANCIAL SERVICES.....	13,695	2,264,554	2,996,122
TOTAL STOCKS.....		5,328,997,702	6,349,738,100
GRAND TOTAL VARIABLE RETIREMENT INVESTMENT TRUST FUND.....		5,335,244,451	6,358,890,898

STATE INVESTMENT FUND AS OF JUNE 30, 2006

REPURCHASE AGREEMENTS

SECURITY NAME	TYPE	RATE or YIELD	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
DEUTSCHE AGCY.....	TRIPARTY	5.15	07/03/06	NR	71,000,000.00	71,000,000.00
HSBC.....	TRIPARTY	4.70	07/03/06	NR	1,728,000,000.00	1,728,000,000.00
GREENWICH.....	TRIPARTY	4.65	07/03/06	NR	775,000,000.00	775,000,000.00
DEUTSCHE GOVT.....	TRIPARTY	4.50	07/03/06	NR	215,000,000.00	215,000,000.00
TOTAL REPURCHASE AGREEMENTS.....					2,789,000,000	2,789,000,000

GOVERNMENTS AND AGENCIES

SECURITY NAME	TYPE	RATE or YIELD	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
FHLB.....	DN	4.99	07/03/06	A-1+/P-1	99,972,278.00	99,972,278.00
FHLB.....	DN	5.09	07/12/06	A-1+/P-1	49,922,618.00	49,922,618.00
FHLB.....	DN	5.10	07/12/06	A-1+/P-1	299,534,792.00	299,534,792.00
FHLB.....	DN	5.19	07/19/06	A-1+/P-1	49,870,875.00	49,870,875.00
FHLMC.....	DN	5.23	08/04/06	A-1+/P-1	12,098,291.00	12,098,291.00
FHLMC.....	DN	5.09	07/03/06	A-1+/P-1	39,988,711.00	39,988,711.00
FHLMC.....	DN	5.08	07/11/06	A-1+/P-1	29,456,498.00	29,456,498.00
FHLMC.....	DN	5.09	07/11/06	A-1+/P-1	99,859,167.00	99,859,167.00
FHLMC.....	DN	5.18	07/18/06	A-1+/P-1	74,817,250.00	74,817,250.00
FNMA.....	DN	5.03	07/03/06	A-1+/P-1	99,972,111.00	99,972,111.00
FNMA.....	DN	5.07	07/03/06	A-1+/P-1	22,793,591.00	22,793,591.00
FNMA.....	DN	5.00	07/05/06	A-1+/P-1	199,888,889.00	199,888,889.00
FNMA.....	DN	5.00	07/05/06	A-1+/P-1	49,972,222.00	49,972,222.00
FNMA.....	DN	5.18	07/17/06	A-1+/P-1	20,253,445.00	20,253,445.00
FNMA.....	DN	5.19	07/19/06	A-1+/P-1	11,769,526.00	11,769,526.00
FNMA.....	DN	5.21	07/24/06	A-1+/P-1	7,614,667.00	7,614,667.00
FHLB 3.25%.....	NOTE	3.30	08/11/06	AAA/Aaa	24,998,682.00	24,998,682.00
FHLMC 5.41%.....	NOTE	5.41	06/18/07	AAA/Aaa	25,000,000.00	25,000,000.00
TOTAL GOVERNMENTS AND AGENCIES.....					1,217,783,613	1,217,783,613

COMMERCIAL PAPER

SECURITY NAME	TYPE	RATE or YIELD	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
GEN ELEC CAP SER.....	DN	5.20	07/12/06	A-1+/P-1	99,841,722.00	99,841,722.00
GOVCO INC.....	DN	5.07	07/20/06	A-1+/P-1	24,933,896.00	24,933,896.00
GOVCO INC.....	DN	5.07	07/21/06	A-1+/P-1	24,930,417.00	24,930,417.00
M&I CORP.....	DN	5.17	07/19/06	A-1 /P-1	24,935,750.00	24,935,750.00
SYSTEM UNITED.....	DN	5.30	07/27/06	A-1+/P-1	49,809,333.00	49,809,333.00
TOYOTA MTR CRED.....	DN	5.02	07/03/06	A-1+/P-1	99,972,333.00	99,972,333.00
WIS CORP CENT.....	DN	5.15	07/17/06	A-1+/P-1	49,886,000.00	49,886,000.00
TOTAL COMMERCIAL PAPER.....					374,309,451	374,309,451

STATE INVESTMENT FUND AS OF JUNE 30, 2006

CERTIFICATES OF DEPOSIT

SECURITY NAME	TYPE	RATE or YIELD	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
US BANCORP.....	CD	5.19	07/17/06	A-1+/P-1	50,000,000.00	50,000,000.00
WELLS FARGO BANK NA.....	CD	5.29	07/26/06	A-1+/P-1	100,000,000.00	100,000,000.00
BANKERS BANK.....	CD	5.00	07/17/06	NR	22,780,000.00	22,780,000.00
BANKERS BANK.....	CD	3.43	07/17/06	NR	4,980,000.00	4,980,000.00
BANKERS BANK.....	CD	4.00	07/17/06	NR	49,870,000.00	49,870,000.00
BANKERS BANK.....	CD	4.70	07/17/06	NR	12,855,000.00	12,855,000.00
BANKERS BANK.....	CD	3.49	08/15/06	NR	300,000.00	300,000.00
BANKERS BANK.....	CD	3.43	08/15/06	NR	1,160,000.00	1,160,000.00
BANKERS BANK.....	CD	4.24	08/15/06	NR	44,620,000.00	44,620,000.00
BANKERS BANK.....	CD	4.90	08/15/06	NR	20,585,000.00	20,585,000.00
BANKERS BANK.....	CD	5.15	08/15/06	NR	27,250,000.00	27,250,000.00
BANKERS BANK.....	CD	3.74	09/15/06	NR	500,000.00	500,000.00
BANKERS BANK.....	CD	4.14	09/15/06	NR	27,945,000.00	27,945,000.00
BANKERS BANK.....	CD	5.00	09/15/06	NR	25,600,000.00	25,600,000.00
BANKERS BANK.....	CD	5.25	09/15/06	NR	14,060,000.00	14,060,000.00
BANKERS BANK.....	CD	3.19	10/16/06	NR	1,890,000.00	1,890,000.00
BANKERS BANK.....	CD	4.55	10/16/06	NR	10,045,000.00	10,045,000.00
BANKERS BANK.....	CD	5.20	10/16/06	NR	15,925,000.00	15,925,000.00
BANKERS BANK.....	CD	4.80	11/15/06	NR	800,000.00	800,000.00
BANKERS BANK.....	CD	4.73	11/15/06	NR	29,075,000.00	29,075,000.00
BANKERS BANK.....	CD	5.25	11/15/06	NR	46,080,000.00	46,080,000.00
BANKERS BANK.....	CD	3.49	12/15/06	NR	450,000.00	450,000.00
BANKERS BANK.....	CD	3.89	12/15/06	NR	275,000.00	275,000.00
BANKERS BANK.....	CD	4.78	12/15/06	NR	14,680,000.00	14,680,000.00
BANKERS BANK.....	CD	5.40	12/15/06	NR	12,090,000.00	12,090,000.00
BANKERS BANK.....	CD	3.14	01/16/07	NR	950,000.00	950,000.00
BANKERS BANK.....	CD	4.10	01/16/07	NR	100,000.00	100,000.00
BANKERS BANK.....	CD	4.90	01/16/07	NR	8,805,000.00	8,805,000.00
BANKERS BANK.....	CD	4.19	02/15/07	NR	575,000.00	575,000.00
BANKERS BANK.....	CD	5.03	02/15/07	NR	13,640,000.00	13,640,000.00
BANKERS BANK.....	CD	2.99	03/15/07	NR	570,000.00	570,000.00
BANKERS BANK.....	CD	5.13	03/15/07	NR	15,730,000.00	15,730,000.00
BANKERS BANK.....	CD	4.53	04/16/07	NR	300,000.00	300,000.00
BANKERS BANK.....	CD	5.35	04/16/07	NR	12,920,000.00	12,920,000.00
BANKERS BANK.....	CD	4.18	05/15/07	NR	500,000.00	500,000.00
BANKERS BANK.....	CD	4.52	05/15/07	NR	800,000.00	800,000.00
BANKERS BANK.....	CD	5.33	05/15/07	NR	22,405,000.00	22,405,000.00
BANKERS BANK.....	CD	4.24	06/15/07	NR	200,000.00	200,000.00
BANKERS BANK.....	CD	5.42	06/15/07	NR	20,115,000.00	20,115,000.00
BANKERS BANK.....	CD	3.98	07/16/07	NR	2,360,000.00	2,360,000.00
BANKERS BANK.....	CD	4.92	08/15/07	NR	1,350,000.00	1,350,000.00
BANKERS BANK.....	CD	4.74	09/17/07	NR	1,250,000.00	1,250,000.00
BANKERS BANK.....	CD	5.09	11/15/07	NR	8,790,000.00	8,790,000.00
BANKERS BANK.....	CD	4.60	02/15/08	NR	125,000.00	125,000.00
BANKERS BANK.....	CD	4.93	05/15/08	NR	250,000.00	250,000.00
BANKERS BANK.....	CD	4.94	06/16/08	NR	1,950,000.00	1,950,000.00
BANKERS BANK.....	CD	5.00	09/15/08	NR	2,500,000.00	2,500,000.00

TOTAL CERTIFICATES OF DEPOSIT..... 650,000,000 650,000,000

MORTGAGED BACKED SECURITIES

SECURITY NAME	TYPE	RATE or YIELD	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
WISC DEPT VETS AFFAIRS.....	VRN	6.35	12/27/08	NR	364,205.00	364,205.00

TOTAL MORTGAGE BACKED SECURITIES..... 364,205 364,205

GRAND TOTAL STATE INVESTMENT FUND..... 5,031,457,269 5,031,457,269

LOCAL GOVERNMENT PROPERTY INSURANCE FUND AS OF JUNE 30, 2006

FIXED INCOME

NAME	COUPON RATE	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
FEDERAL HOME LN BKS CONS BD.....	3.250	08/11/06	AAA	999,879	997,650
FEDERAL HOME LN MTG CORP DEB.....	3.750	04/15/07	AAA	999,907	986,450
U S TREASURY NOTES.....	3.000	12/31/06	AAA	998,916	988,790
U S TREASURY NOTES.....	2.500	10/31/06	AAA	998,529	991,370
TOTAL FIXED INCOME.....				3,997,231	3,964,260

STATE LIFE INSURANCE FUND AS OF JUNE 30, 2006

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	611,257	583,122
ALCAN INC NT.....	6.125	12/15/33	BBB+	863,299	802,568
ALUMINUM CO AMER BDS SER B.....	6.500	06/15/18	A-	558,384	513,432
ANHEUSER BUSCH COS INC SR NT.....	6.500	05/01/42	A+	553,868	512,223
ASSOC CORP NA BDS.....	6.950	11/01/18	AA-	479,927	536,031
BANK AMER CORP SR GLOBAL NT.....	5.125	11/15/14	AA-	1,000,614	947,505
BEAR STEARNS COS INC NT.....	4.650	07/02/18	A	928,972	869,484
BELLSOUTH CORP NT.....	6.875	10/15/31	A	1,178,088	991,458
BHP BILLITON FIN USA LTD GTD.....	4.800	04/15/13	A+	502,453	468,532
BOEING CAP CORP SR NT.....	6.100	03/01/11	A	1,000,000	1,013,290
CATERPILLAR INC SR DLB.....	6.625	07/15/28	A	605,928	606,559
CIGNA CORP NTS.....	8.300	01/15/33	BBB	493,539	566,405
CISCO SYSTEMS INC.....	5.500	02/22/16	A+	500,083	479,090
CIT GROUP INC NEW GLOBAL NT.....	5.000	02/01/15	A	500,622	461,803
CITGROUP INC NEW GLOBAL SR NT.....	5.000	02/13/14	A	500,782	466,322
CITIGROUP INC NTS.....	6.625	01/15/28	AA-	1,165,451	1,026,545
COMCAST CORP NEW NT.....	4.950	06/15/16	BBB+	491,485	445,903
CONOCOPHILLIPS NT.....	5.900	10/15/32	A-	969,074	959,228
CONSOLIDATED PAPERS INC.....	6.820	10/31/07	NR	1,000,000	1,003,990
DAIMLERCHRYSLER N A HLDG SR NT.....	6.500	11/15/13	BBB	516,203	499,418
DEUTSCHE TELECOM INTL FIN BV.....	5.750	03/23/16	A-	478,871	471,895
DOW CHEM CO NT.....	7.375	11/01/29	A-	500,940	511,152
FEDERAL HOME LN MTG CORP.....	4.500	01/15/13	AAA	1,008,599	945,595
FEDERAL HOME LN MTG CORP DEBS.....	4.750	11/17/15	AAA	994,217	943,942
GENERAL ELEC CAP MTN #TR 00528.....	6.750	03/15/32	AAA	1,045,850	1,065,302
GENERAL MTRS CORP BDS.....	6.750	05/01/28	CCC	902,418	707,380
GNMA POOL #0012253.....	8.000	10/15/06	AAA	76	76
GNMA POOL #0015025.....	7.500	02/15/07	AAA	211	212
GNMA POOL #0015639.....	7.500	05/15/07	AAA	345	347
GNMA POOL #0016213.....	7.500	05/15/07	AAA	468	471
GNMA POOL #0058535.....	8.500	12/15/08	AAA	2,378	2,390
GNMA POOL #0061680.....	9.000	04/15/11	AAA	24,345	24,999
GNMA POOL #0222010.....	8.000	06/15/17	AAA	8,111	8,886
GOLDMAN SACHS GRP.....	5.125	01/15/15	A+	487,355	467,014
HSBC HLDGS PLC SUB NT.....	7.350	11/27/32	A+	869,094	777,000
INTERNATIONAL BUSINESS MACHS.....	5.875	11/29/32	A+	970,142	954,727
JOHNSON & JOHNSON DEB.....	4.950	05/15/33	AAA	961,668	885,412
KELLOGG CO DEB SER B.....	7.450	04/01/31	BBB+	589,356	565,658
KIMBERLY CLARK TISSUE SER PROJ.....	9.500	01/15/08	AA-	1,000	1,000
KOHL'S CORP DEB.....	6.000	01/15/33	BBB+	546,557	452,491
LEHMAN BROTHERS MTN # TR 00476.....	4.800	03/13/14	A+	499,183	464,019
LUCENT TECHNOLOGIES BDS.....	6.450	03/15/29	B	995,921	850,000
MARATHON OIL CORP NT.....	6.800	03/15/32	BBB+	1,071,142	1,041,467
MERCK & CO INC DEBS.....	6.400	03/01/28	AA-	958,680	991,105
NORTHERN STS PWR CO MINN SHF 8.....	7.125	07/01/25	A-	1,090,663	1,090,780
NORTHRUP GRUMMAN CORP DEB.....	7.750	02/15/31	BBB+	588,584	585,415
PACIFIC BELL.....	6.625	10/15/34	A	1,028,095	948,540
PARKER-HANNIFIN MTN # 00005.....	6.550	07/15/18	A	1,000,000	1,016,560
PEPSI BOTTLING GRP INC GTD SR.....	7.000	03/01/29	A	572,611	538,336
PETRO-CANADA.....	7.000	11/15/28	BBB	497,600	518,630
PETRO-CANADA.....	7.875	06/15/26	BBB	494,763	567,959
PHARMACIA CORP DEB.....	6.600	12/01/28	AAA	1,078,102	1,067,460
PPG INDUSTRIES INC NTS.....	6.875	02/15/12	A	343,914	361,038
PRAXAIR INC NT.....	3.950	06/01/13	A	498,811	444,252
PROCTER & GAMBLE CO GLOBAL NT.....	6.875	09/15/09	AA-	998,066	1,037,705
PROCTER & GAMBLE ESOP DEB SR-A.....	9.360	01/01/21	AA-	750,000	910,985
SARA LEE CORP NT.....	6.125	11/01/32	BBB+	915,874	706,168

STATE LIFE INSURANCE FUND AS OF JUNE 30, 2006

FIXED INCOME

NAME	COUPON RATE	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
SMALL BUSINESS ADMIN 89-20 B.....	9.850	02/01/09	AAA	3,223	3,323
SOUTH CAROLINA ELEC & GAS CO.....	5.800	01/15/33	A-	992,549	948,430
TARGET CORP DEB.....	7.000	07/15/31	A+	608,274	554,199
TIME WARNER INC BNDS.....	6.625	05/15/29	BBB+	346,563	337,570
U S TREASURY BONDS.....	6.000	02/15/26	AAA	11,294,172	11,916,849
U S TREASURY BONDS.....	6.250	08/15/23	AAA	5,671,429	6,067,215
U S TREASURY BONDS.....	5.250	11/15/28	AAA	2,034,700	1,991,260
U S TREASURY BONDS.....	6.125	11/15/27	AAA	7,872,359	8,287,724
U S TREASURY NOTES.....	3.875	05/15/09	AAA	3,541,660	3,383,520
UNILEVER CAP CORP SR NT.....	5.900	11/15/32	A+	1,002,007	949,285
VERIZON GLOBAL FDG CORP NT.....	7.750	12/01/30	A	1,053,156	1,076,502
VODAFONE GROUP PLC.....	4.625	07/15/18	A-	478,173	419,260
WACHOVIA BK NATL ASSN #SB00005.....	5.600	03/15/16	A+	502,786	484,377
WELLS FARGO & CO NEW NT.....	5.125	02/15/07	AA-	450,393	448,663
WELLS FARGO BK NATL ASSN SUB.....	5.750	05/16/16	AA	491,269	491,170
WEYERHAUSER CO NTS.....	7.375	03/15/32	BBB	543,248	505,642
WISCONSIN ELEC PWR CO DEB.....	5.625	05/15/33	A-	840,350	731,758
WISCONSIN MICHIGAN INV NTS.....	6.480	04/01/08	NR	1,000,000	1,017,560
ZENECA WILMINGTON INC GTD DEB.....	7.000	11/15/23	AA+	528,638	556,557
TOTAL FIXED INCOME.....				76,448,988	75,850,140

INJURED PATIENTS AND FAMILITES COMP FUND AS OF JUNE 30, 2006

FIXED INCOME

NAME	COUPON RATE	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
ALCAN INC NT.....	5.200	01/15/14	BBB+	4,904,316	4,734,476
ALCOA INC NT.....	7.375	08/01/10	A-	5,171,752	5,288,148
AMERICAN GENL CORP NTS.....	7.500	08/11/10	AA	5,391,295	5,289,933
ANHEUSER BUSCH COS INC DEB.....	4.375	01/15/13	A+	5,029,502	4,627,386
AVON PRODS INC NT.....	4.200	07/15/18	A	4,978,439	4,145,957
BANK AMER CORP SR NT.....	6.250	04/15/12	AA-	5,111,913	5,114,085
BEAR STEARNS COS INC GLOBAL NT.....	7.625	12/07/09	A	5,001,090	4,764,923
BELLSOUTH CORP NT.....	5.000	10/15/06	A	5,000,751	4,990,600
BHP FIN USA LTD GTD DEB.....	8.500	12/01/12	A+	5,041,171	5,657,695
BOEING CAP CORP SR NT.....	6.100	03/01/11	A	5,000,000	5,066,448
BOTTLING GROUP LLC SR NT.....	4.625	11/15/12	A+	4,974,658	4,690,802
BURLINGTON NORTHN SANTA FE NT.....	5.900	07/01/12	BBB+	4,977,493	5,022,923
CAMPBELL SOUP CO NT.....	5.000	12/03/12	A	5,063,155	4,752,234
CATERPILLAR FINL SVCS CORP SR.....	4.500	06/15/09	A	5,019,350	4,837,622
CHEVRONTEXACO CAP CO SR NT.....	3.375	02/15/08	AA	5,012,052	4,840,554
CIT GROUP HLDGS INC NT.....	5.875	10/15/08	A	4,778,411	5,011,700
CITIGROUP INC GLOBAL SR NT.....	4.700	05/29/15	AA-	5,002,639	4,579,283
COMCAST CORP NEW NT.....	5.300	01/15/14	BBB+	4,854,052	4,692,455
CONOCO FDG CO NT.....	5.450	10/15/06	A-	5,008,466	4,996,050
COUNTRYWIDE HM LNS MTN TR00279.....	5.625	05/15/07	A	5,021,824	4,994,500
DAIMLER CHRYSLER HLDG GTD NT.....	8.000	06/15/10	BBB	5,067,625	5,327,644
DEUTSCHE TELEKOM INTL FIN BV.....	8.000	06/15/10	A-	5,306,320	5,365,661
DOW CHEM CO GLOBAL NT.....	5.750	12/15/08	A-	4,921,036	4,996,400
DUKE ENERGY CORP SR NT.....	7.375	03/01/10	BBB	5,189,957	5,237,953
FEDERAL HOME LN BKS CONS BD.....	4.500	11/15/12	AAA	12,318,254	11,383,757
FEDERAL HOME LN BKS CONS BD.....	3.875	08/22/08	AAA	6,950,688	6,782,777
FEDERAL HOME LN BKS TR 00585.....	4.375	03/17/10	AAA	6,010,653	5,794,406
FEDERAL HOME LN MTG CORP.....	4.500	01/15/13	AAA	4,965,514	4,727,974
FEDERAL HOME LN MTG CORP DEB.....	3.500	09/15/07	AAA	9,981,009	9,774,938
FEDERAL HOME LN MTG NTS FED.....	4.875	02/17/09	AAA	8,998,660	8,876,555
FEDERAL NATL MTG ASSN.....	6.000	05/15/11	AAA	7,995,093	8,016,737
FORD MTR CO DEL DEB.....	6.375	02/01/29	B+	4,951,124	3,450,000
GENERAL ELEC CAP MTN #TR 00528.....	6.750	03/15/32	AAA	4,951,417	5,326,508
GENERAL ELEC CO NT.....	5.000	02/01/13	AAA	4,986,750	4,783,843
GENERAL MTRS CORP DEB.....	7.400	09/01/25	CCC	4,832,060	3,750,000
GMAC SR NT.....	5.850	01/14/09	BB	4,800,058	4,792,950
GOVERNMENT OF CANADA.....	6.750	08/28/06	AAA	4,998,776	5,010,550
HSBC FIN CORP NT.....	5.250	01/14/11	AA-	4,998,161	4,884,037
IBM CORP DEBS.....	6.500	01/15/28	A+	5,116,375	5,167,168
JPMORGAN CHASE & CO GLOBAL SR.....	4.750	03/01/15	A+	4,969,075	4,585,665
KFW INTL FIN INC GTD GLOBAL NT.....	4.750	01/24/07	AAA	9,999,443	9,953,900
KIMBERLY CLARK CORP BDS.....	6.250	07/15/18	AA-	9,938,836	10,127,628
KINDER MORGAN INC SR NT.....	6.500	09/01/12	BBB	5,105,287	4,723,495
KROGER CO SR NT.....	6.200	06/15/12	BBB-	6,227,764	5,964,955
LEHMAN BROTHERS HLDGS TR 00387.....	6.625	01/18/12	A+	4,979,423	5,167,107
LUCENT TECHNOLOGIES INC DEBS.....	6.500	01/15/28	B	4,697,517	4,200,000
MAY DEPT STORES CO DEB.....	7.600	06/01/25	BBB	4,706,818	4,901,116
MERCK & CO INC DEBS.....	6.400	03/01/28	AA-	5,621,323	4,955,525
MOBIL CORP 1996-A.....	6.970	07/02/17	AAA	6,920,889	7,283,544
NATIONAL RURAL UTILS COOP NT.....	6.500	03/01/07	A	5,031,925	5,026,550
NORTHERN STS PWR CO MINN SHF 8.....	7.125	07/01/25	A-	9,974,158	9,817,020
NSTAR NT.....	8.000	02/15/10	A	10,239,244	10,742,632
PHARMACIA CORP DEB.....	6.750	12/15/27	AAA	2,989,674	3,231,540
PHILIPS ELECTRS N V NT.....	8.375	09/15/06	A-	4,999,115	5,025,000
PRAXAIR INC NT.....	3.950	06/01/13	A	4,837,242	4,442,522
PROCTER & GAMBLE CO SR NT.....	4.850	12/15/15	AA-	4,955,374	4,682,619
PROV OF BRITISH COLUMBIA.....	5.375	10/29/08	AA+	4,992,243	4,994,691

INJURED PATIENTS AND FAMILITES COMP FUND AS OF JUNE 30, 2006

FIXED INCOME

NAME	COUPON RATE	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
SARA LEE CORP NT.....	6.250	09/15/11	BBB+	6,457,846	5,981,242
SBC COMMUNICATIONS INC GL NT.....	6.250	03/15/11	A	5,241,363	5,056,408
SOUTH CAROLINA ELEC & GAS CO.....	5.300	05/15/33	A-	2,705,097	2,611,425
SOUTH CAROLINA ELEC & GAS CO.....	7.125	06/15/13	A-	3,387,221	3,237,180
SPRINT CAP CORP.....	6.875	11/15/28	BBB	5,193,663	5,033,094
TARGET CORP SR NT.....	4.000	06/15/13	A+	4,698,502	4,517,799
U S TREASURY BONDS.....	7.500	11/15/16	AAA	12,214,565	12,539,164
U S TREASURY BONDS.....	5.250	11/15/28	AAA	4,774,096	4,978,150
U S TREASURY BONDS.....	6.125	11/15/27	AAA	9,526,324	11,050,299
U S TREASURY BONDS.....	6.250	08/15/23	AAA	9,630,615	11,031,300
U S TREASURY BONDS.....	8.125	08/15/19	AAA	8,300,489	10,130,880
U S TREASURY NOTES.....	5.000	08/15/11	AAA	14,793,446	13,958,000
U S TREASURY NOTES.....	5.000	02/15/11	AAA	6,997,350	6,682,781
U S TREASURY NOTES.....	4.750	11/15/08	AAA	12,015,510	11,598,444
U S TREASURY NOTES.....	6.625	05/15/07	AAA	7,016,666	7,076,581
U S TREASURY NOTES.....	4.250	08/15/14	AAA	10,006,551	9,419,500
U S TREASURY NOTES.....	3.625	07/15/09	AAA	4,975,191	4,791,150
U S TREASURY NOTES.....	4.750	05/15/14	AAA	10,117,140	9,756,000
U S TREASURY NOTES.....	3.875	05/15/09	AAA	12,586,631	12,180,672
U S TREASURY NOTES.....	3.000	02/15/09	AAA	3,991,036	3,792,480
U S TREASURY NOTES.....	4.250	08/15/13	AAA	3,482,610	3,321,010
U S TREASURY NOTES.....	3.000	02/15/08	AAA	9,562,558	9,178,995
U S TREASURY NOTES.....	3.500	11/15/06	AAA	10,789,053	10,681,522
U S TREASURY NOTES.....	4.250	10/31/07	AAA	4,989,465	4,937,700
U S TREASURY NOTES.....	4.000	02/15/15	AAA	9,992,334	9,400,422
U S TREASURY NOTES.....	3.500	12/15/09	AAA	4,390,950	4,178,020
UNION PAC CORP NT.....	3.875	02/15/09	BBB	4,993,279	4,779,160
UNITED STATES TREAS NTS.....	4.750	03/31/11	AAA	4,909,162	4,924,300
UNITED STATES TREASURY NTS.....	4.000	04/15/10	AAA	10,448,407	10,100,265
VERIZON GLOBAL FDG CORP NT.....	7.750	12/01/30	A	9,544,452	9,688,521
VIACOM INC SR NT.....	5.625	05/01/07	BBB	6,999,113	6,992,300
WAL MART STORES INC NT.....	6.875	08/10/09	AA	4,946,322	5,171,921
WASHINGTON MUT INC SR NT.....	4.375	01/15/08	A-	5,056,959	4,902,661
WELLS FARGO & CO NEW NT.....	5.125	02/15/07	AA-	5,004,513	4,985,150
WEYERHAEUSER CO DEB.....	7.125	07/15/23	BBB	4,531,406	4,893,365
ZENECA WILMINGTON INC GTD DEB.....	7.000	11/15/23	AA+	4,260,569	5,565,573
TOTAL FIXED INCOME.....				587,397,663	580,496,575

STOCK FUNDS

NAME	NO. OF SHARES	COST	FAIR VALUE
BGI RUSSELL 2000 INDEX FD B.....	572,588	7,568,004	12,048,908
BGI RUSSELL 3000 INDEX FD B.....	6,655,238	76,140,388	83,207,651
BGI MIDCAP EQUITY INDEX FUND.....	486,419	20,003,718	25,874,885
BGI MSCI WORLD EX - US INDEX.....	1,454,927	14,552,157	21,877,564
TOTAL STOCK FUNDS.....		118,264,267	143,009,008
TOTAL FIXED INCOME & STOCK FUNDS.....		705,661,930	723,505,583

HISTORICAL SOCIETY TRUST FUND AS OF JUNE 30, 2006

FIXED INCOME & STOCK FUNDS

NAME	NO. OF SHARES	COST	FAIR VALUE
BGI GOV/CORP BOND FD.....	92,113	2,116,728	2,558,965
BGI RUSSELL 3000 INDEX EQUITY FD B	682,138	6,424,913	8,528,486
TOTAL FIXED INCOME & STOCK FUNDS.....		8,541,641	11,087,451

EDVEST TUITION TRUST FUND AS OF JUNE 30, 2006

FIXED INCOME

NAME	COUPON RATE	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
ALLTEL CORP DEBS.....	7.000	03/15/16	A-	153,604	159,327
ASSOC CORP NA BDS.....	6.950	11/01/18	AA-	103,458	107,206
BARRICK GOLD CORP.....	7.500	05/01/07	BBB	251,776	253,512
BURLINGTON NORTHN RR CO 95-A.....	7.970	01/01/15	A+	68,226	70,437
GENERAL ELEC CAP MTN #TR 00443.....	7.375	01/19/10	AAA	131,495	136,952
GENERAL MTRS CORP DEBS.....	7.700	04/15/16	CCC	106,249	81,500
HOUSEHOLD FIN CORP NT.....	7.650	05/15/07	AA-	252,310	253,905
KIMBERLY CLARK TISSUE SER PROJ.....	9.500	01/15/08	AA	5,148	5,002
MAY DEPT STORES NTS.....	7.450	10/15/16	BBB	104,357	106,484
MEAD CORP DEBS.....	7.350	03/01/17	BBB	105,493	101,461
ONTARIO HYDRO.....	7.450	03/31/13	AA	104,477	110,333
PHILLIPS PETROLEUM CO DEBS.....	6.650	07/15/18	A-	101,082	105,001
REFCO CPN STRIPS-A PMT ON 2019.....	0.000	04/15/07	AAA	628,737	624,455
REFCO CPN STRIPS-A PMT ON 2030.....	0.000	01/15/19	AAA	265,910	253,600
REFCO CPN STRIPS-A PMT ON 2030.....	0.000	07/15/09	AAA	85,967	85,680
REFCO CPN STRIPS-A PMT ON 2030.....	0.000	07/15/07	AAA	284,032	284,520
REFCO CPN STRPS GENERIC INT PM.....	0.000	07/15/11	AAA	77,879	77,690
REFCO FED BK CPN STRPS INT PMT.....	0.000	07/15/13	AAA	71,338	69,830
REFCO STRIP SER A-INT PMT 2030.....	0.000	07/15/10	AAA	81,928	81,660
REFCO STRIP SER A-INT PMT 2030.....	0.000	07/15/06	AAA	848,432	848,640
REFCO STRIP SER-A INT 2030 BD.....	0.000	07/15/12	AAA	376,073	368,150
REFCO STRIPS GENERIC INT PMT.....	0.000	10/15/08	AAA	1,208,795	1,201,365
REFCO STRIPS GENERIC INT PMT.....	0.000	10/15/10	AAA	321,931	322,832
REFCO STRIPS GENERIC INT PMT.....	0.000	10/15/09	AAA	479,649	482,163
REFCO STRIPS GENERIC INT PMT.....	0.000	10/15/17	AAA	577,487	545,500
REFCO STRIPS GENERIC INT PMT.....	0.000	10/15/16	AAA	459,950	448,570
REFCO STRIPS GENERIC INT PMT.....	0.000	04/15/14	AAA	203,126	200,130
REFCO STRIPS GENERIC INT PMT.....	0.000	10/15/12	AAA	342,296	344,470
REFCO STRIPS GENERIC INT PMT.....	0.000	10/15/11	AAA	306,091	308,160
REFCO STRIPS SER A-INT ON 2030.....	0.000	07/15/08	AAA	90,424	90,150
REFCO STRIPS SER A-INT 2019 BD.....	0.000	10/15/13	AAA	357,633	357,812
REFCO STRIPS SER A-INT 2019BD.....	0.000	10/15/14	AAA	562,381	550,970
REFCO STRIPS SER A-INT 2019BD.....	0.000	10/15/18	AAA	327,941	309,360
RESOLUTION FDG CORP FED STRIPS.....	0.000	07/15/17	AAA	58,681	55,350
RESOLUTION FDG CORP FED STRIPS.....	0.000	07/15/15	AAA	64,334	62,230
U S TREASURY NOTES.....	6.500	02/15/10	AAA	149,876	156,726
UNION PACIFIC RAILROAD CERTS.....	6.910	08/27/17	A	71,701	73,223
TOTAL FIXED INCOME.....				9,790,267	9,694,356

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.

THOMSON BANKWATCH RATINGS

A

Company possesses an exceptionally strong balance sheet and earnings record, translating into an excellent reputation and very good access to its natural money markets. If weakness or vulnerability exists in any aspect of the company's business, it is entirely mitigated by the strengths of the organization.

A/B

Company is financially very solid with a favorable track record and no readily apparent weakness. Its overall risk profile, while low, is not quite as favorable as for companies in the highest rating category.

B

Company is strong with a solid financial record and is well-received by its natural money markets. Some minor weaknesses may exist, but any deviation from the company's historical performance levels should be limited and short-lived. The likelihood of significant problems is small, yet slightly greater than for a higher-rated company.

B/C

Company is clearly viewed as a good credit. While some shortcomings are apparent, they are not serious and/or are quite manageable in the short-term.

C

Company is inherently a sound credit with no serious deficiencies, but financials reveal at least one fundamental area of concern that prevents a higher rating. Company may recently have experienced a period of difficulty, but those pressures should not be long-term in nature. The company's ability to absorb a surprise, however, is less than that for organizations with better operating records.

C/D

While still considered an acceptable credit, the company has some meaningful deficiencies. Its ability to deal with further deterioration is less than that of better-rated companies.

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 quarantine 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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