

**New York State Common Retirement Fund  
Asset Listing as of March 31, 2013**

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**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
3D Systems Corp.	166,650	\$ 3,446,092	\$ 5,372,796
3I Group plc	88,748	401,426	425,840
3M Company	1,935,702	77,324,113	205,784,480
Aaon, Inc.	45,137	696,248	1,245,330
AAR Corp.	319,010	6,373,709	5,866,594
Aareal Bank AG	45,549	1,137,126	966,831
AarhusKarlshamn AB	6,289	208,637	318,222
Aarons, Inc. - Class A	563,124	10,862,882	16,150,396
Abaxis, Inc.	521,165	11,435,071	24,661,528
ABB, Ltd.	359,140	5,726,685	8,119,951
Abbott Laboratories	4,944,797	55,446,621	174,650,230
AbbVie, Inc.	4,783,812	54,811,989	195,083,853
ABC-Mart, Inc.	5,500	191,408	209,716
Abercrombie Fitch Company - Class A	579,049	32,253,394	26,752,064
Aberdeen Asset Management plc	948,431	4,883,103	6,181,102
Abertis Infraestructuras S.A.	119,218	2,041,580	2,006,981
Abiomed, Inc.	86,200	1,172,685	1,609,354
ABM Industries, Inc.	219,290	4,584,342	4,877,010
Aboitiz Equity Ventures, Inc.	1,345,000	1,312,196	1,817,612
Aboitiz Power Corp.	1,648,700	1,181,979	1,494,778
ABSA Group, Ltd.	77,161	1,373,071	1,303,615
Acadia Realty Trust	117,080	2,377,945	3,251,312
Accelrys, Inc.	1,256,836	19,150,099	12,266,719
Accenture plc - Class A	2,287,719	127,830,786	173,798,012
Acciona S.A.	12,850	1,520,641	701,774
Acco Brands Corp.	287,644	1,973,994	1,921,462
Accor S.A.	33,083	1,097,382	1,151,259
Ace, Ltd.	1,270,305	72,385,394	113,019,036
ACI Worldwide, Inc.	546,334	13,326,457	26,693,879
Acme Packet, Inc.	800	32,163	23,376
Acorda Therapeutics, Inc.	93,742	2,282,998	3,002,556
Actavis, Inc.	682,510	32,914,841	62,865,996
Actelion, Ltd.	5,098	258,156	277,524
Activision Blizzard, Inc.	267,000	3,145,767	3,890,190
Actuant Corp. - Class A	170,900	3,452,731	5,232,958
Acuty Brands, Inc.	142,730	6,502,841	9,898,325
Axiom Corp.	197,450	3,731,126	4,027,980
Adaro Energy Tbk PT	1,491,800	387,155	201,107
Adecco S.A.	206,916	12,178,280	11,362,408
Adidas AG	275,621	14,359,458	28,646,683
Admiral Group plc	18,823	319,955	380,709
Adobe Systems, Inc.	1,682,572	31,256,541	73,208,708
ADT Corp/The	868,717	16,661,481	42,515,010
Adtran, Inc.	175,482	4,214,432	3,448,221
Advance Auto Parts, Inc.	282,660	11,095,773	23,361,849
Advanced Energy Industries, Inc.	361,350	5,120,197	6,612,705
Advanced Info Service Public Company, Ltd.	812,100	2,421,239	6,655,421
Advanced Info Service Public Company, Ltd.	1,569,400	6,641,879	12,861,738
Advanced Micro Devices, Inc.	1,619,505	20,401,892	4,129,738
Advent Software, Inc.	85,600	1,957,272	2,394,232
Aecom Technology Corp.	394,571	11,470,535	12,941,929
Aegion Corp.	144,876	2,476,341	3,353,879
Aegon Nv	2,525,384	19,661,273	15,212,188
Aeon Company, Ltd.	31,300	355,938	404,483
Aeon Mall Company, Ltd.	27,800	688,911	843,284
AerCap Holdings Nv	165,742	2,579,930	2,560,714
Aerpostale, Inc.	219,599	3,195,429	2,986,546
Aerovironment, Inc.	42,900	1,311,610	777,777
AES Corp./The	2,625,644	45,086,457	33,004,345
AES Gener S.A.	638,935	424,946	437,753
AES Tiete S.A. - Preferred	162,100	2,242,584	1,575,699
Aetna, Inc.	1,119,334	18,171,368	57,220,354
Affiliated Managers Group, Inc.	203,489	17,305,258	31,249,806
Affymetrix, Inc.	152,300	701,233	718,856

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

Security Description	Shares	Cost	Market Value
AFLAC, Inc.	1,464,712	42,614,974	76,194,318
African Barrick Gold, Ltd.	288,054	2,133,620	844,611
African Rainbow Minerals, Ltd.	52,732	1,191,776	1,088,155
AGCO Corp.	534,400	19,036,040	27,852,928
Ageas	3,381	108,404	114,551
Ageas - Npv	20,682	0	26
Aggreko plc	297,037	6,589,675	8,037,458
Agile Property Holdings, Ltd.	364,000	366,409	433,744
Agilent Technologies, Inc.	1,101,129	23,819,272	46,214,384
Agilysys, Inc.	22,020	271,094	218,879
AGL Energy, Ltd.	128,940	1,790,090	2,132,002
AGL Resources, Inc.	345,442	12,382,736	14,491,292
Agricultural Bank of China, Ltd.	20,935,000	10,546,144	10,032,424
Agrium, Inc.	70,400	5,624,814	6,864,000
Agrium, Inc.	222,500	18,980,288	21,694,818
Aguas Andinas S.A.	1,705,199	1,219,728	1,373,882
AIA Group, Ltd.	14,134,200	44,237,509	61,907,055
Air France	890,229	9,496,936	8,413,533
Air Lease Company	900	19,528	26,388
Air Liquide S.A.	95,674	10,413,849	11,644,195
Air Methods Corp.	81,320	3,540,869	3,922,877
Air Products & Chemicals, Inc.	643,382	25,230,129	56,051,440
Air Transport Services Group, Inc.	360,155	1,854,607	2,099,704
Airgas, Inc.	252,784	12,565,823	25,066,061
Airports of Thailand Public Company, Ltd.	768,400	2,405,376	3,188,001
Airports of Thailand Public Company, Ltd.	136,500	271,220	566,322
Aisin Seiki Company, Ltd.	12,000	368,227	440,332
Aixtron AG	456,242	7,290,362	6,626,080
Ajinomoto Company, Inc.	518,000	6,292,245	7,795,894
AK Steel Holding Corp.	317,120	2,247,140	1,049,667
Akamai Technologies, Inc.	667,485	27,812,112	23,555,546
Aker Solutions ASA	140,394	2,222,393	2,614,109
Akorn, Inc.	153,800	1,923,018	2,127,054
Akzo Nobel Nv	301,627	17,002,054	19,180,048
Alaska Air Group, Inc.	269,900	6,871,005	17,262,804
Albany International Corp. - Class A	64,465	2,044,283	1,863,038
Albany Molecular Research, Inc.	351,850	3,738,318	3,697,943
Albemarle Corp.	349,170	11,911,248	21,830,108
Alcoa, Inc.	3,079,263	54,416,556	26,235,321
Alere, Inc.	294,975	7,397,945	7,530,712
Alexander & Baldwin, Inc.	116,100	1,728,230	4,150,575
Alexandria Real Estate Equities, Inc.	178,050	13,994,324	12,637,989
Alexion Pharmaceuticals, Inc.	675,900	65,969,812	62,277,426
Alfa Laval AB	58,022	831,392	1,339,450
Alfa S.A.	5,686,100	6,651,698	13,898,265
Alfresa Holdings Corp.	59,200	2,673,194	3,204,935
Align Technology, Inc.	166,275	2,447,412	5,571,875
Alleghany Corp.	48,631	16,330,322	19,253,986
Allegheny Technologies, Inc.	311,730	10,882,480	9,884,958
Allegiant Travel Company	35,800	1,923,071	3,178,324
Allergan, Inc.	948,816	29,194,287	105,916,330
Allete, Inc.	78,645	3,237,409	3,855,178
Alliance Data Systems Corp.	170,839	11,559,072	27,657,126
Alliance Financial Group Berhad	386,900	488,547	549,769
Alliance Global Group, Inc.	9,147,600	3,138,073	4,740,792
Alliance Oil Company, Ltd.	58,162	456,410	464,258
Alliance One International, Inc.	182,780	732,920	711,014
Alliant Energy Corp.	322,231	10,494,148	16,169,552
Alliant Techsystems, Inc.	148,927	9,664,246	10,786,783
Allianz AG	126,816	15,358,353	17,253,367
Allied World Assurance Company Holdings, Ltd.	92,912	6,115,699	8,614,801
Allison Transmission Holdings, Inc.	300	5,071	7,203
Allscripts Healthcare Solutions, Inc.	529,868	9,261,239	7,200,906
Allstate Corp./The	2,021,918	57,948,483	99,215,516

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

Security Description	Shares	Cost	Market Value
Almacenes Exito S.A.	75,259	1,249,959	1,358,614
Almost Family, Inc.	18,190	496,281	371,622
Alon USA Energy, Inc.	214,850	3,950,888	4,092,893
Alpha Natural Resources, Inc.	993,325	7,634,312	8,155,198
Alpine Electronics, Inc.	25,300	377,556	244,066
ALS, Ltd.	60,777	541,589	663,411
Alstom S.A.	30,939	1,389,349	1,261,388
Altera Corp.	1,134,149	37,375,139	40,228,265
Altran Technologies S.A.	40,274	306,238	279,783
Altria Group, Inc.	6,082,533	43,578,216	209,178,310
Amadeus It Holding S.A.	196,089	5,153,306	5,306,640
Amazon.com, Inc.	1,174,572	90,025,199	313,011,692
AMC Networks, Inc. - Class A	163,474	6,466,104	10,328,287
Ancol International Corp.	368,486	11,178,376	11,124,592
Ancor, Ltd.	5,367,720	29,223,554	51,931,958
Amdocs, Ltd.	399,998	11,416,093	14,499,928
AMEC plc	1,446,999	21,994,589	23,202,386
Amedisys, Inc.	359,887	9,297,987	4,001,943
Amerco	19,825	3,086,387	3,440,431
Ameren Corp.	1,051,193	39,455,679	36,812,779
America Movil S.A.B. de C.V. - ADR	813,700	17,775,561	17,055,152
America Movil S.A.B. de C.V. - Series L	10,959,200	13,345,412	11,626,079
American Campus Communities, Inc.	323,842	13,214,887	14,682,996
American Capital Agency Corp.	154,064	4,703,274	5,050,218
American Capital, Ltd.	590,800	7,295,744	8,622,726
American Eagle Outfitters, Inc.	660,450	10,598,929	12,350,415
American Electric Power Company, Inc.	1,720,594	52,960,435	83,672,486
American Equity Investment Life Holding Company	716,944	8,071,292	10,675,296
American Express Company	3,197,430	66,703,482	215,698,628
American Financial Group, Inc.	383,100	12,993,948	18,151,278
American Greetings Corp. - Class A	71,200	1,139,200	1,146,320
American International Group, Inc.	4,282,793	417,382,739	166,258,024
American Public Education, Inc.	42,900	1,769,525	1,496,781
American Science & Engineering, Inc.	20,272	1,425,443	1,236,389
American Software, Inc. - Class A	739,930	4,220,026	6,156,218
American States Water Company	44,780	1,515,359	2,577,985
American Tower Corp.	1,204,899	51,422,566	92,680,831
American Vanguard Corp.	56,000	772,950	1,710,240
American Water Works Company	187,350	5,029,221	7,763,784
Ameriprise Financial, Inc.	708,964	14,647,004	52,215,199
Amerisafe, Inc.	84,365	2,288,262	2,998,332
Amerisourcebergen Corp.	1,102,432	27,173,198	56,720,126
Ametek, Inc.	761,882	9,211,412	33,035,204
Amgen, Inc.	2,863,868	110,084,178	293,575,109
AMMB Holdings	877,700	1,825,249	1,856,591
AMN Healthcare Services, Inc.	99,571	1,693,049	1,576,209
AMP, Ltd.	4,793,537	23,955,736	26,036,984
Amphenol Corp. - Class A	495,322	19,886,865	36,975,787
AMS AG	13,182	1,479,461	1,490,884
Amsurg Corp.	163,780	4,171,221	5,509,559
AmTrust Financial Services, Inc.	480,569	14,931,991	16,651,716
Anadarko Petroleum Corp.	1,508,570	41,450,261	131,924,447
Analog Devices, Inc.	923,834	30,286,658	42,949,043
Analogic Corp.	28,740	1,519,907	2,271,035
Andersons, Inc./The	40,040	1,651,519	2,142,941
Andritz AG	111,017	3,214,171	7,461,430
Anglo American Platinum Corp.	40,740	3,347,911	1,697,017
Anglo American plc	643,158	24,473,790	16,524,127
AngloGold, Ltd.	63,326	2,104,249	1,484,644
Anheuser-Busch InBev - Strip VVPR	51,088	0	66
Anheuser-Busch InBev Nv	230,402	15,308,343	22,855,123
Anhui Conch Cement Company, Ltd. - H Shares	2,256,500	7,913,159	7,485,185
Anixter International, Inc.	95,579	5,226,472	6,682,884
Ann, Inc.	129,300	3,620,121	3,752,286

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
Annaly Capital Management, Inc.	18,800	324,656	298,732
Ansys, Inc.	577,324	19,521,183	47,005,720
Antofagasta Holdings plc	20,666	367,402	308,782
AO Smith Corp.	134,895	4,816,868	9,924,225
AO Tatneft - Sponsored GDR	178,249	6,346,426	7,055,095
AOL, Inc.	523,102	12,293,793	20,134,196
AON plc	990,448	30,821,006	60,912,552
Aoyama Trading Company, Ltd.	89,400	1,688,352	2,250,689
Aozora Bank, Ltd.	32,000	92,071	89,853
APA Group	139,846	711,798	868,947
AP Moller - Maersk A/S	500	4,220,693	3,910,085
AP Moller - Maersk A/S - Class A	151	1,018,588	1,130,907
Apache Corp.	1,267,287	54,831,353	97,783,865
Apartment Investment & Management Company-Preferred	542,704	13,481,414	16,639,305
Apogee Enterprises, Inc.	65,499	965,374	1,896,196
Apollo Group, Inc. - Class A	510,407	18,287,314	8,875,978
Apollo Investment Corp.	554,011	7,998,753	4,631,532
Apple, Inc.	2,946,042	185,000,659	1,304,006,570
Applied Industrial Technologies, Inc.	98,170	2,706,981	4,417,650
Applied Materials, Inc.	4,587,458	48,334,377	61,838,934
Approach Resources, Inc.	76,200	1,701,531	1,875,282
AptarGroup, Inc.	184,830	7,422,786	10,600,001
Aqua America, Inc.	416,636	7,427,549	13,099,036
Arbitron, Inc.	62,080	2,357,069	2,909,690
ARC Document Solutions, Inc.	193,920	898,745	577,882
ArcelorMittal S.A.	273,201	4,985,714	3,525,715
Arch Capital Group, Ltd.	261,050	8,750,919	13,723,399
Arch Coal, Inc.	541,700	11,669,285	2,941,431
Archer-Daniels-Midland Company	2,069,001	31,103,199	69,787,404
Arctic Cat, Inc.	30,600	576,010	1,337,220
Ares Capital Corp.	678,041	10,691,605	12,272,542
Arezzo Industria e Comercio S.A.	214,000	4,096,401	4,318,526
ARIAD Pharmaceuticals, Inc.	351,000	7,686,982	6,349,590
Aristocrat Leisure, Ltd.	5,235,675	16,032,267	19,977,937
Arkansas Best Corp.	47,910	1,540,781	559,589
Arkema, Inc.	24,834	1,253,140	2,263,186
ARM Holdings plc	617,688	6,552,330	8,638,320
Arnest One Corp.	24,100	372,339	474,977
ArQule, Inc.	128,139	740,199	331,880
Arris Group, Inc.	506,701	6,836,246	8,700,056
Arrow Electronics, Inc.	426,300	12,590,883	17,316,306
Arthur J. Gallagher & Company	432,908	13,665,921	17,883,429
Aruba Networks, Inc.	212,765	5,479,558	5,263,806
Asahi Glass Company	623,700	5,218,662	4,278,733
Asahi Group Holdings, Ltd.	688,200	11,961,765	16,462,049
Asahi Kasei Corp.	468,500	2,669,109	3,129,313
Ascena Retail Group, Inc.	584,856	8,237,822	10,849,079
Ascendas Real Estate Investment Trust	442,542	639,042	927,462
Asciano Group	173,176	827,665	1,009,244
Ashland, Inc.	237,707	6,977,452	17,661,630
ASICS Corp.	30,600	322,536	512,929
ASML Holding Nv	464,808	15,643,427	31,317,241
ASML Holding Nv - NY Registered Shares	21,793	1,266,742	1,481,706
ASOS plc	660,700	4,678,387	33,578,440
Aspen Insurance Holdings, Ltd.	229,180	6,776,448	8,841,764
ASSA Abloy AB - B Shares	872,050	19,273,511	35,689,404
Assicurazioni Generali S.p.A.	654,303	10,190,640	10,199,912
Associated Banc-Corp.	741,826	13,267,906	11,268,337
Associated British Foods plc	148,557	3,510,611	4,288,207
Assurant, Inc.	484,753	23,191,046	21,818,733
Assured Guaranty, Ltd.	41,095	709,176	846,968
Astec Industries, Inc.	48,160	1,511,695	1,682,229
Astellas Pharma, Inc.	913,700	36,030,593	49,173,814
Astoria Financial Corp.	718,100	11,620,246	7,080,466

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
Astra Agro Lestari Tbk PT	451,000	1,011,818	858,606
Astra International Tbk PT	2,830,000	1,877,634	2,300,695
AstraZeneca plc	1,223,816	57,156,862	61,314,720
Asustek Computer, Inc.	758,000	6,475,438	9,011,588
AT&T, Inc.	17,438,983	330,566,575	639,836,286
Atlantia S.p.A.	132,158	2,163,373	2,090,754
Atlantic Tele-Network, Inc.	21,818	986,030	1,058,391
Atlas Air Worldwide Holdings, Inc.	210,300	10,082,212	8,571,828
Atlas Copco AB - Series A	135,883	2,320,114	3,866,250
Atlas Copco AB - Series B	1,435,021	7,639,042	36,327,969
Atmel Corp.	1,234,276	9,113,164	8,590,561
ATMI, Inc.	73,560	1,772,722	1,649,951
Atmos Energy Corp.	558,409	17,618,451	23,838,480
Atos Origin S.A.	19,877	1,342,435	1,370,387
Atwood Oceanics, Inc.	337,248	13,605,981	17,719,010
Aurizon Holdings, Ltd.	301,296	1,096,294	1,265,888
Aurubis AG	93,624	5,302,329	5,960,635
Australia & New Zealand Banking Group, Ltd.	608,155	14,066,636	18,088,932
Autobacs Seven Company, Ltd. Y50	39,900	561,818	637,840
Autodesk, Inc.	879,803	15,299,222	36,283,076
Autoliv, Inc.	19,622	1,353,614	1,356,665
Automatic Data Processing, Inc.	1,472,537	27,220,839	95,744,356
Autonation, Inc.	204,631	5,256,332	8,952,606
AutoZone, Inc.	115,312	19,265,513	45,752,342
Avago Technologies, Ltd.	70,100	2,530,857	2,517,992
Avalonbay Communities, Inc.	347,903	45,282,479	44,068,873
Avery Dennison Corp.	390,693	14,946,612	16,827,148
Avex Group Holdings, Inc.	11,000	244,814	305,010
AVG Technologies Nv	260,750	3,737,731	3,629,640
Avid Technology, Inc.	66,800	1,976,569	418,836
Avis Budget Group, Inc.	40,300	896,751	1,121,549
Avista Corp.	139,699	3,139,669	3,827,753
Aviva plc	3,116,512	20,261,828	14,016,977
Avnet, Inc.	1,016,380	29,791,515	36,792,956
Avon Products, Inc.	1,479,362	26,595,660	30,667,174
AVX Corp.	1,300	17,215	15,470
AXA S.A.	1,180,065	21,557,898	20,320,461
Axel Springer AG	6,200	257,710	269,136
Axiall Corp.	31,200	1,163,827	1,939,392
Axis Capital Holdings, Ltd.	192,867	7,493,823	8,027,125
Ayala Corp.	186,860	1,700,749	2,591,589
Ayala Land, Inc.	4,302,400	1,719,928	3,447,402
AZZ, Inc.	58,600	1,037,448	2,824,520
B&G Foods, Inc. - Class A	124,100	2,507,993	3,783,809
Babcock & Wilcox Company	114,779	3,183,584	3,260,871
Badger Meter, Inc.	33,500	1,244,497	1,792,920
BAE Systems plc	2,709,803	14,214,608	16,224,263
Baidu, Inc. - Sponsored ADR	78,600	8,149,993	6,893,220
Baker Hughes, Inc.	1,711,909	63,871,892	79,449,697
Balchem Corp.	488,734	7,586,255	21,474,972
Ball Corp.	738,878	10,328,667	35,155,815
Bally Technologies, Inc.	140,400	5,875,046	7,296,588
Banco Bilbao Vizcaya Argentaria S.A.	1,601,346	15,331,523	13,906,678
Banco Bradesco S.A. - Preferred	197,450	2,670,651	3,338,245
Banco de Credito e Inversiones S.A. (BCI)	1,515	116,402	111,200
Banco de Sabadell S.A.	213,133	502,432	391,916
Banco do Brasil S.A.	1,761,800	24,801,342	23,984,631
Banco Espirito Santo	616,971	898,531	633,010
Banco Popolare de Milano	128,098	212,430	161,777
Banco Popular Espanol S.A.	127,517	115,699	94,644
Banco Santander Brasil S.A.	934,100	7,106,422	6,768,270
Banco Santander S.A. - Rights	2,593,124	21,805,524	17,454,971
Banco Santander-Brasil S.A. - ADR	1,970,508	15,242,694	14,305,888
Bancolumbia S.A.	63,161	914,531	995,097

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

Security Description	Shares	Cost	Market Value
Bancolumbia S.A.	59,145	862,958	938,296
BancorpSouth, Inc.	331,967	7,112,334	5,411,062
Bangkok Bank Public Company, Ltd.	214,400	1,584,635	1,661,902
Bangkok Bank Public Company, Ltd.	1,586,500	4,411,768	12,297,610
Bangkok Dusit Medical Services plc	81,500	300,877	457,803
Bank Central Asia Tbk PT	2,211,500	1,909,501	2,594,402
Bank Danamon PT	433,000	325,702	287,404
Bank Hapoalim, Ltd.	847,584	3,021,319	3,843,485
Bank Mandiri Tbk PT	1,311,000	1,023,016	1,349,112
Bank Montreal Quebec	108,300	6,737,690	6,815,987
Bank Mutual Corp.	96,460	968,563	533,424
Bank Negara Indonesia PT	1,121,000	513,292	582,562
Bank of America Corp.	35,919,448	733,822,300	437,498,877
Bank of Ayudhya Public Company, Ltd.	647,600	739,958	768,451
Bank of Ayudhya Public Company, Ltd.	228,000	261,434	278,334
Bank of Baroda	52,748	435,545	655,492
Bank of China, Ltd. - H Shares	79,491,000	35,330,340	36,864,679
Bank of Communications, Ltd.	11,052,000	8,707,739	8,271,933
Bank of East Asia	398,145	1,415,096	1,569,469
Bank of Hawaii Corp.	178,759	5,307,124	9,082,745
Bank of India	30,393	176,961	169,356
Bank of New York Mellon Corp.	4,357,324	92,182,732	121,961,499
Bank of the Ozarks, Inc.	208,450	5,805,329	9,244,758
Bank of the Philippine Islands	1,724,910	2,730,061	4,649,353
Bank of Yokohama, Ltd.	967,500	4,901,945	5,608,248
Bank Pekao S.A.	28,246	1,552,109	1,363,471
Bank Rakyat Indonesia	18,822,000	13,539,702	16,948,032
BankUnited, Inc.	262,150	6,243,305	6,716,283
Banner Corp.	37,600	1,123,456	1,196,808
Barclays plc	7,463,453	30,654,037	32,995,680
Barnes & Noble, Inc.	103,700	2,074,899	1,705,865
Barnes Group, Inc.	108,230	2,330,699	3,131,094
Barratt Development plc	75,125	231,899	312,676
Barrett Business Services, Inc.	3,251	54,121	171,198
Barrick Gold Corp.	150,004	6,212,534	4,410,118
BASF AG	299,146	23,379,185	26,243,992
Basic Energy Services, Inc.	65,010	1,411,049	888,687
Baxter International, Inc.	1,669,885	43,076,232	121,300,446
Bayer AG	762,900	53,325,454	78,831,621
Bayerische Motoren Werke AG	141,390	10,316,410	12,220,729
BB&T Corp.	2,099,078	65,793,166	65,890,058
BBCN Bancorp, Inc.	988,633	9,233,752	12,911,547
BCE, Inc.	69,100	3,200,677	3,226,279
BE Aerospace, Inc.	329,009	14,532,594	19,835,953
Beach Energy, Ltd.	1,825,317	2,434,730	2,683,208
Beacon Roofing Supply, Inc.	161,800	3,770,186	6,255,188
Beam, Inc.	729,819	24,903,405	46,372,699
BEC World Public Company, Ltd. - Foreign	739,284	1,355,761	1,621,957
Becton Dickinson & Company	919,324	41,640,744	87,896,568
Bed Bath & Beyond, Inc.	707,748	18,918,862	45,593,126
Beiersdorf AG	24,483	1,640,403	2,264,838
Beijing Capital International Airport Company, Ltd.-H Shares	3,164,000	1,909,111	2,302,899
Beijing Enterprises Water Group, Ltd.	2,049,650	678,093	609,932
Bel Fuse, Inc. - Class B	25,802	777,011	402,769
Belden, Inc.	101,635	2,898,802	5,249,448
Belgacom S.A.	4,215	147,704	104,975
Belo Corp. - Series A	541,100	4,338,885	5,319,013
Bemis Company, Inc.	344,938	6,888,853	13,921,698
Benchmark Electronics, Inc.	216,393	3,706,723	3,899,402
Benesse Corp.	12,309	609,187	529,567
Berjaya Sports Toto Berhad	313,106	426,828	416,598
Berkshire Hathaway, Inc. - Class B	5,542,607	446,933,587	577,539,649
Berkshire Hills Bancorp, Inc.	113,400	2,789,490	2,896,236
Berry Petroleum Company - Class A	47,726	1,794,371	2,209,237

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
Best Buy Company, Inc.	769,445	22,363,150	17,043,207
BG Group plc	6,829,451	99,242,270	117,079,329
Bharat Petroleum Corp., Ltd.	24,723	157,974	171,810
BHP Billiton, Ltd.	585,607	17,256,966	20,000,784
BHP Billiton plc	1,297,984	40,112,830	37,743,190
BIC	4,234	271,149	492,527
Bidvest Group, Ltd.	75,415	1,924,477	1,992,226
Big 5 Sporting Goods Corp.	179,457	2,658,221	2,801,324
Big Lots, Inc.	463,983	12,891,630	16,364,680
Biglari Holdings, Inc.	3,187	1,002,366	1,189,357
Bilfinger Berger SE	23,216	2,074,079	2,415,639
Bill Barrett Corp.	124,229	4,597,783	2,518,122
Biogen Idec, Inc.	760,649	47,841,340	146,736,799
Biomarin Pharmaceutical, Inc.	111,400	3,531,961	6,935,764
Biomed Realty Trust, Inc.	460,000	8,719,410	9,936,000
bioMerieux	186,139	19,275,657	17,584,781
Bio-Rad Laboratories, Inc. - Class A	57,450	4,383,913	7,238,700
Bio-Reference Laboratories, Inc.	56,541	902,148	1,468,935
BJ's Restaurants, Inc.	57,545	1,569,970	1,915,098
Black Box Corp.	166,239	4,961,849	3,625,673
Black Hills Corp.	121,600	3,623,117	5,355,264
Blackbaud, Inc.	1,025,914	21,423,485	30,397,832
BlackRock, Inc.	387,100	70,656,070	99,438,248
Blucora, Inc.	92,980	1,476,818	1,439,330
Blue Nile, Inc.	28,600	1,278,290	985,270
Blyth, Inc.	26,950	583,141	467,852
BMC Software, Inc.	637,426	26,667,169	29,531,947
BNP Paribas	1,799,325	92,384,972	92,512,948
Bob Evans Farms, Inc.	81,532	1,757,123	3,474,894
BOC Hong Kong Holdings, Ltd.	8,528,000	15,426,903	28,453,582
Bodycote plc	51,113	301,587	416,003
Boeing Company/The	2,192,592	73,088,724	188,234,023
BOK Financial Corp.	5,000	283,704	311,500
Bombardier, Inc. - Class B	71,900	281,019	285,208
Booz Allen Hamilton Holding Corp.	300	5,771	4,032
Boral, Ltd.	712,801	3,586,743	3,648,771
BorgWarner, Inc.	446,134	27,459,162	34,504,004
Boskalis Westminster Nv	56,641	2,155,270	2,253,987
Boston Beer Company, Inc./The - Class A	19,595	1,010,049	3,128,146
Boston Private Financial Holdings, Inc.	178,185	2,125,526	1,760,468
Boston Properties, Inc.	462,350	41,038,302	46,725,091
Boston Scientific Corp.	6,075,517	66,078,208	47,449,788
Bottomline Technologies, Inc.	89,500	1,932,966	2,551,645
Bouygues S.A.	198,627	8,865,867	5,397,005
Boyd Gaming Corp.	123,800	1,026,830	1,023,826
BP plc	23,649,304	179,491,455	165,151,402
BP plc - Sponsored ADR	473,539	19,098,781	20,054,377
BR Malls Participacoes S.A.	507,100	6,640,120	6,327,590
BR Properties S.A.	83,300	939,580	925,395
Bradespar S.A. - Preferred	170,200	2,596,398	2,222,514
Brady Corp. - Class A	109,302	3,479,633	3,664,896
Brambles, Ltd.	3,859,364	22,325,030	34,079,720
Brandywine Realty Trust	471,650	4,363,940	7,004,003
Brasil Insurance Participacoes e Administracao S.A.	186,400	1,690,894	2,070,752
BRE Bank S.A.	4,147	420,522	436,063
BRE Properties, Inc.	218,800	9,561,792	10,651,184
Brenntag AG	95,042	10,339,293	14,864,890
Bridgestone Corp.	384,386	8,084,302	12,960,047
Briggs & Stratton Corp.	108,130	2,812,816	2,681,624
Brink's Company/The	232,076	5,167,666	6,558,468
Brinker International, Inc.	302,516	6,026,626	11,389,727
Bristol-Myers Squibb Company	4,962,569	106,052,806	204,408,217
Bristow Group, Inc.	395,555	15,795,238	26,082,897
British American Tobacco Malaysia Berhad	81,300	1,419,501	1,632,039

Domestic and International Equity



**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
British American Tobacco plc	422,873	15,842,778	22,647,273
British Land Company	126,004	1,044,523	1,039,883
British Sky Broadcasting Group plc	531,491	5,841,663	7,126,185
Broadcom Corp. - Class A	1,608,372	115,423,816	55,762,257
Broadridge Financial Solutions, Inc.	469,209	8,900,981	11,655,152
Brocade Communications Systems, Inc.	2,431,850	13,683,040	14,031,775
Brookdale Senior Living, Inc.	53,940	760,807	1,503,847
Brookfield Asset Management, Inc. - Class A	27,475	693,310	1,002,563
Brookfield Properties Corp.	209,500	3,447,084	3,596,319
Brookline Bancorp, Inc.	158,883	1,897,565	1,452,191
Brooks Automation, Inc.	146,490	1,652,865	1,491,268
Brown & Brown, Inc.	631,411	13,239,071	20,230,408
Brown Shoe Company, Inc.	247,755	3,891,187	3,964,080
Brown-Forman Corp. - Class B	502,329	8,895,191	35,866,291
Bruker Corp.	348,000	2,670,950	6,646,800
Brunswick Corp.	428,940	7,154,094	14,678,327
BT Group plc	1,354,089	5,032,845	5,716,004
Buckeye Technologies, Inc.	89,030	1,408,268	2,666,449
Buckle, Inc./The	64,150	2,258,514	2,992,598
Buffalo Wild Wings, Inc.	43,313	1,904,133	3,791,187
Bumi Resources Tbk PT	2,589,000	1,015,128	183,834
Bunge, Ltd.	88,981	6,196,494	6,569,467
Bunzl plc	100,891	1,505,101	1,983,913
Burberry Group plc	332,350	6,106,459	6,706,890
Bureau Veritas S.A.	1,674	148,727	208,725
Burger King Worldwide, Inc.	50,675	691,329	967,893
C&J Energy Services, Inc.	85,300	1,957,376	1,953,370
C.R. Bard, Inc.	351,760	16,798,555	35,450,373
CA, Inc.	1,154,420	21,870,568	29,056,751
Cabela's, Inc. - Class A	129,900	7,259,586	7,895,322
Cablevision Systems Corp. NY Group - Class A	577,200	13,935,132	8,634,912
Cabot Corp.	183,750	4,283,954	6,284,250
Cabot Microelectronics Corp.	316,723	12,978,520	11,006,124
Cabot Oil & Gas Corp.	756,192	26,109,300	51,126,141
CACI International, Inc.	178,381	9,534,887	10,322,908
Cadence Design Systems, Inc.	940,435	12,488,624	13,100,260
CAE, Inc.	225,500	2,773,134	2,204,060
Cafe de Coral Holdings, Ltd.	6,050,000	14,185,753	18,432,172
Cairn Energy plc	878,039	3,746,528	3,646,461
Cairn India, Ltd.	698,648	4,093,088	3,502,238
Caixabank	1,079,050	3,758,463	3,658,005
Cal-Maine Foods, Inc.	32,680	901,433	1,390,861
Calamos Asset Management, Inc. - Class A	46,800	630,123	550,836
Calavo Growers, Inc.	29,200	550,781	840,376
Calgon Carbon Corp.	129,350	1,739,146	2,341,235
Calix, Inc.	282,725	2,324,880	2,304,209
Callaway Golf Company	163,300	1,129,686	1,081,046
Callon Petroleum Company	1,017,391	7,092,252	3,764,347
Calpine Corp.	5,100	69,158	105,060
Calsonic Kansei Corp.	467,000	2,794,536	2,101,053
Caltex Australia, Ltd.	896,571	11,651,094	19,956,273
Cambrex Corp.	423,455	5,407,817	5,415,989
Camden Property Trust	309,745	15,920,047	21,273,287
Cameco Corp.	118,700	3,361,218	2,462,913
Cameron International Corp.	866,335	38,677,647	56,485,042
Campbell Soup Company	591,521	13,068,972	26,831,393
Canadian Imperial Bank of Commerce	67,629	4,020,370	5,304,079
Canadian Natural Resources, Ltd.	79,700	2,530,473	2,555,076
Canara Bank, Ltd.	85,776	499,387	606,114
Canfor Corp.	93,300	1,328,647	1,952,417
Canon, Inc.	1,699,007	54,702,443	61,440,372
Canon Marketing Japan, Inc.	16,000	231,361	235,695
Cantel Medical Corp.	902,225	12,514,629	27,120,884
Cap Gemini S.A.	136,169	5,940,412	6,207,339

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
CAP S.A.	33,040	1,259,833	1,070,587
Capella Education Company	27,180	1,400,337	846,385
Capita Group plc	75,492	855,564	1,030,531
Capital One Financial Corp.	1,809,395	93,834,334	99,426,255
Capital Shopping Centres Group plc	58,302	355,359	295,951
Capitaland, Ltd.	729,733	2,020,907	2,076,380
Capitalsource, Inc.	817,000	5,565,025	7,859,540
CapitaMall Trust	633,777	901,599	1,067,704
Capitol Federal Financial, Inc.	147,400	1,756,476	1,779,118
Carbo Ceramics, Inc.	241,477	18,461,289	21,991,310
Cardinal Health, Inc.	1,356,601	51,363,576	56,461,734
Cardtronics, Inc.	103,700	2,351,513	2,847,602
Care Fusion Corp.	1,047,380	29,283,125	36,647,826
Career Education Corp.	114,700	840,421	271,839
Carlisle Companies, Inc.	204,615	5,349,052	13,870,851
Carlsberg A/S - Class B	419,807	23,133,814	40,928,561
CarMax, Inc.	810,500	18,554,547	33,797,850
Carnival Corp.	1,338,609	49,762,824	45,914,289
Carnival plc	179,901	5,956,238	6,293,852
Carpenter Technology Corp.	125,500	7,903,514	6,185,895
Carrefour S.A.	1,755,053	58,228,875	48,126,985
Carrizo Oil & Gas, Inc.	83,900	1,803,288	2,162,103
Carter's, Inc.	143,180	5,884,855	8,199,919
Casey'S General Stores, Inc.	88,910	2,717,196	5,183,453
Cash America International, Inc.	423,498	15,977,197	22,220,940
Casino Guichard Perrachon et Cie S.A.	114,927	10,793,962	12,098,425
Castle A. M. & Company	34,274	821,881	599,795
Catamaran Corp.	87,032	3,478,710	4,615,307
Catcher Technology Company, Ltd.	143,000	631,846	650,380
Caterpillar, Inc.	2,001,599	50,362,016	174,079,065
Cathay General Bancorp	475,781	9,627,073	9,572,714
Cathay Pacific Airways, Ltd.	146,000	268,938	249,770
Cato Corp./The - Class A	63,975	1,408,035	1,544,357
Cavium, Inc.	139,850	5,343,076	5,427,579
Cbeyond, Inc.	59,500	774,777	442,085
CBIZ, Inc.	433,562	2,671,787	2,766,126
CBL & Associates Properties, Inc.	2,900	55,236	68,440
CBOE Holdings, Inc.	432,250	12,316,677	15,967,315
CBRE Group, Inc.	1,708,907	37,840,877	43,149,902
CBS Corp. - Class B	2,126,745	48,113,624	99,297,724
CCL Industries, Inc. - Class B	4,500	254,720	265,318
CCR S.A.	546,100	4,988,352	5,562,970
CDI Corp.	31,957	698,009	549,660
CEC Entertainment, Inc.	38,720	1,245,909	1,268,080
Cedar Realty Trust, Inc.	116,849	754,834	713,947
Celanese Corp. - Series A	95,985	4,663,027	4,228,139
Celesio AG	1,240,410	40,951,379	23,334,673
Celestica, Inc.	566,847	4,962,462	4,575,171
Celgene Corp.	1,314,123	75,577,238	152,319,997
CEMEX S.A.	396,000	415,414	482,357
CEMEX S.A. - Sponsored ADR	530,210	5,427,737	6,473,864
Cencosud S.A.	263,937	1,564,326	1,640,801
Genovus Energy, Inc.	270,900	7,819,134	8,388,714
Centamin plc	230,216	360,980	172,863
Centene Corp.	262,899	9,352,257	11,578,072
Centerpoint Energy, Inc.	1,288,679	18,648,376	30,876,749
Centerra Gold, Inc.	123,400	1,306,616	734,849
Centerra Gold, Inc. 144A	421,800	4,086,823	2,511,826
Centrais Eletricas Brasileiras - Sponsored ADR	881,000	7,301,718	3,013,020
Centrais Eletricas Brasileiras S.A.	644,000	3,336,841	2,229,335
Centrais Eletricas Brasileiras S.A.-Preferred Class B	105,900	1,450,682	667,012
Central Garden & Pet Company - Class A	96,522	1,185,017	793,411
Central Glass Company, Ltd.	52,000	256,410	176,984
Central Japan Railway Company	70,100	5,952,859	7,396,214

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

Security Description	Shares	Cost	Market Value
Central Pattana plc	168,800	452,742	544,702
Centrica plc	1,153,172	5,464,785	6,438,552
Century Aluminum Company	119,730	2,204,639	926,710
CenturyLink, Inc.	1,912,173	115,717,000	67,174,637
Cermaq ASA	16,791	295,912	267,015
Cerner Corp.	547,173	26,786,251	51,844,642
CESP - Companhia Energetica de Sao Paulo	61,700	531,343	622,707
CEVA, Inc.	246,300	4,556,498	3,842,280
CEZ A.S.	42,643	1,662,575	1,250,874
CF Industries Holdings, Inc.	315,700	44,165,060	60,099,809
CH Energy Group, Inc.	34,240	1,648,171	2,238,954
CH Robinson Worldwide, Inc.	567,658	29,712,611	33,752,945
Chalease Holding Company, Ltd.	175,000	400,319	485,160
Chambal Fertilizers and Chemicals, Ltd.	1,927	4,842	1,766
Charles River Laboratories International, Inc.	134,090	5,474,080	5,936,164
Charoen Pokphand Foods Public Company, Ltd.	2,852,200	3,103,607	3,408,810
Charoen Pokphand Indonesia Tbk PT	5,495,500	1,629,251	2,855,907
Chart Industries, Inc.	11,944	730,485	955,639
Charter Communications - A Shares	96,325	7,356,160	10,035,139
Check Point Software Technologies, Ltd.	111,500	5,053,041	5,239,385
Checkpoint Systems, Inc.	709,122	11,086,612	9,261,133
Cheesecake Factory, Inc./The	148,839	4,000,491	5,746,674
Chemed Corp.	112,755	6,756,609	9,018,145
Cheniere Energy, Inc.	2,800	37,737	78,400
Chesapeake Energy Corp.	3,400,983	86,410,828	69,414,063
Cheung Kong Holdings, Ltd.	1,551,000	23,531,881	22,897,413
Cheung Kong Infrastructure Holdings, Ltd.	545,000	3,594,312	3,738,575
Chevron Corp.	6,328,782	207,990,239	751,985,965
Chiba Bank, Ltd.	473,500	2,940,918	3,399,410
Chicago Bridge & Iron Company Nv	78,722	4,013,552	4,888,636
Chico's FAS, Inc.	465,500	5,804,516	7,820,400
Chicony Electronics Company, Ltd.	125,000	339,150	328,986
Children's Place Retail Stores, Inc./The	101,595	4,480,269	4,553,488
Chimei Innolux Corp.	3,384,000	1,646,441	2,082,287
Chimera Investment Corp.	13,500	50,575	43,065
China Agri-Industries Holdings, Ltd.	987,000	535,859	509,861
China BlueChemical, Ltd. - H Shares	2,250,000	1,371,306	1,394,176
China Citic Bank - H Shares	15,067,000	9,116,683	9,044,878
China Coal Energy Company - H Shares	1,098,000	1,032,300	978,810
China Communications Construction Company	1,632,000	1,455,668	1,517,915
China Communications Services Corp., Ltd. - H Shares	646,000	332,416	416,927
China Construction Bank - H Shares	28,186,000	21,384,062	23,020,391
China Everbright International, Ltd.	1,101,300	470,283	790,225
China International Marine Containers Company, Ltd.	172,500	329,431	284,439
China Longyuan Power Group Corp.	802,600	924,396	727,883
China Merchants Bank - H Shares	2,700,000	5,491,624	5,718,150
China Minsheng Banking Corp., Ltd.	5,004,000	4,736,292	6,375,343
China Mobile, Ltd.	3,663,000	37,038,378	38,788,120
China Mobile, Ltd. - Sponsored ADR	6,820	327,166	362,347
China National Building Material Company, Ltd.-H Shares	5,606,000	6,594,039	7,055,660
China Overseas Land & Investment, Ltd.	3,442,000	6,661,680	9,488,873
China Petrochemical Development Corp.	5,152,025	4,164,399	2,782,550
China Petroleum and Chemical Corp. - ADR	21,550	2,033,469	2,519,626
China Petroleum Chemical Corp. - H Shares	10,894,000	12,314,574	12,826,955
China Power International Development, Ltd.	6,729,000	1,812,473	2,167,108
China Railway Construction Corp., Ltd.	5,397,500	4,840,305	5,117,531
China Railway Group, Ltd. - H Shares	8,682,000	3,917,630	4,417,808
China Resources Cement Holdings, Ltd.	536,000	354,285	303,123
China Shanshui Cement Group, Ltd.	1,910,000	1,372,200	1,097,383
China Shenhua Energy Company - H Shares	1,208,000	4,504,376	4,388,398
China Southern Airlines Company-H Shares	1,664,000	871,345	949,614
China Telecom Corp., Ltd. - H Shares	1,586,000	994,029	798,859
China Unicom, Ltd.	2,108,000	3,560,476	2,824,190
China Vanke Company, Ltd. - B Shares	321,857	614,258	621,934

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

Security Description	Shares	Cost	Market Value
China Zhongwang Holdings, Ltd.	1,031,600	371,481	348,179
Chinatrust Financial Holding Company, Ltd.	5,061,000	2,910,711	3,004,189
Chinatrust Financial Holding Company, Ltd. - Rights	489,330	0	45,002
Chipotle Mexican Grill, Inc. - Class A	114,272	30,124,503	37,237,817
Chiyoda Company, Ltd.	10,600	258,521	282,306
Chongqing Rural Commercial Bank Company, Ltd.	4,564,000	2,169,888	2,439,966
Christian Dior S.A.	14,818	2,417,725	2,462,196
Christopher & Banks Corp.	77,029	691,442	495,296
Chubb Corp./The	807,336	22,824,531	70,666,120
Chubu Electric Power Company, Inc.	138,917	2,851,322	1,703,588
Chugai Pharmaceutical Company, Ltd.	57,500	1,030,375	1,304,483
Chugoku Electric Power Company, Inc.	5,000	61,518	66,741
Church & Dwight Company, Inc.	450,580	9,799,647	29,120,985
Cia Brasileira e Distribuicao Grupo Pao de Acucar	133,400	5,877,112	7,066,459
Cia de Bebidas das Americas	37,300	1,580,930	1,529,479
Cia de Minas Buenaventura S.A.	4,300	142,786	111,628
Cia de Saneamento Basico do Estado de Sao Paulo	294,546	10,414,525	14,058,681
Cia Hering S.A.	339,400	6,711,227	6,076,495
Cia Saneamento Basico de Sao Paulo	140,800	5,100,197	6,731,530
Ciber, Inc.	153,300	846,484	720,510
Cie de Saint-Gobain S.A.	1,087,997	43,074,798	40,404,043
Cie Financiere Richemont S.A.	378,813	22,046,536	29,802,596
Cie Generale de Geophysique	38,103	888,188	859,666
Ciena Corp.	265,087	3,235,346	4,244,043
Cigna Corp.	1,071,747	28,704,285	66,844,860
Cimarex Energy Company	323,115	15,159,661	24,375,796
Cincinnati Bell, Inc.	812,800	2,911,482	2,649,728
Cincinnati Financial Corp.	439,885	16,356,921	20,758,173
Cinemark Holdings, Inc.	587,856	14,294,270	17,306,481
Cintas Corp.	341,662	12,432,287	15,077,544
Circor International, Inc.	41,026	1,097,780	1,743,605
Cirrus Logic, Inc.	154,800	2,463,178	3,521,700
Cisco Systems, Inc.	18,724,567	247,022,370	391,530,696
CIT Group, Inc.	2,700	92,687	117,396
Citic Pacific, Ltd.	337,000	511,784	437,603
Citigroup, Inc.	10,345,311	701,289,404	457,676,559
Citrix Systems, Inc.	792,374	30,320,685	57,177,708
City Developments, Ltd.	164,521	1,184,946	1,502,517
City Holding Company	35,845	1,181,474	1,426,273
City National Corp.	179,553	7,139,422	10,577,467
CJ CheilJedang Corp.	2,003	492,463	627,400
Clarcor, Inc.	164,791	7,600,657	8,631,753
Clariant AG - Registered	192,020	2,275,584	2,676,661
Clean Harbors, Inc.	263,177	10,678,914	15,287,952
Clearwater Paper Corp.	53,700	1,382,601	2,829,453
Clearwire Corp. - Class A	4,600	5,424	14,904
Cleco Corp.	169,840	4,074,747	7,987,575
Cliffs Natural Resources, Inc.	494,155	23,507,229	9,393,887
Clorox Company/The	405,409	14,475,796	35,890,859
Cloud Peak Energy, Inc.	139,400	2,627,676	2,617,932
CLP Holdings, Ltd.	1,123,500	9,100,682	9,841,742
CME Group, Inc.	920,300	88,226,830	56,497,217
CMS Energy Corp.	774,070	16,776,715	21,627,516
CNA Financial Corp.	32,902	953,001	1,075,566
CNH Global Nv	136,100	5,670,540	5,623,652
CNO Financial Group, Inc.	956,175	5,691,676	10,948,204
CNOOC, Ltd.	6,306,000	12,460,474	12,120,284
CNOOC, Ltd. - ADR	3,031	565,830	580,437
CNP Assurances	15,211	219,461	209,095
Coach, Inc.	903,412	24,058,337	45,161,566
Coal India, Ltd.	465,053	3,066,660	2,644,855
Cobalt International Energy, Inc.	2,400	37,018	67,680
Cobham plc	329,280	1,037,652	1,214,988
Coca-Cola Amatil, Ltd.	486,723	6,110,353	7,398,374

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

Security Description	Shares	Cost	Market Value
Coca-Cola Company/The	11,688,766	161,323,459	472,693,697
Coca-Cola Enterprises, Inc.	1,164,548	25,235,322	42,995,112
Coca-Cola Femsa S.A.B. de C.V.	19,200	298,943	311,189
Cochlear, Ltd.	471,205	29,636,595	33,429,886
Cogeco Cable, Inc.	5,800	244,865	260,442
Cognex Corp.	590,267	16,671,690	24,879,754
Cognizant Technology Solutions Corp. - Class A	923,820	38,879,630	70,773,850
Coherent, Inc.	219,176	10,424,731	12,436,046
Cohu, Inc.	50,580	885,144	473,429
Coinstar, Inc.	204,357	10,793,634	11,938,536
Coldwater Creek, Inc.	40,669	286,732	128,514
Colfax Corp.	1,600	59,934	74,464
Colgate-Palmolive Company	1,367,531	40,876,204	161,409,684
Colonial Properties Trust	192,080	4,905,114	4,342,929
Coloplast A/S - B Shares	106,429	3,993,520	5,736,222
Colruyt Nv	430,520	21,429,406	20,855,539
Columbia Banking System, Inc.	92,338	1,863,438	2,029,589
Comcast Corp. - Class A	9,056,763	162,541,381	380,474,614
Comcast Corp. - Special Class A	21,040	634,943	833,605
Comerica, Inc.	571,046	23,032,761	20,529,104
Comfort Systems U.S.A., Inc.	85,347	985,283	1,202,539
ComfortDelGro Corp., Ltd.	655,387	729,274	1,009,019
Commerce Bancshares, Inc.	227,640	7,615,611	9,294,541
Commercial International Bank	309,297	1,620,503	1,392,122
Commercial Metals Company	338,640	7,397,601	5,367,444
Commerzbank AG	336,862	922,894	495,286
CommonWealth REIT	1,125	27,802	25,245
Commonwealth Bank of Australia	273,528	14,856,089	19,394,181
Community Bank System, Inc.	126,183	2,952,660	3,738,802
Community Health Systems, Inc.	357,500	9,865,519	16,941,925
CommVault Systems, Inc.	163,250	10,822,530	13,383,235
Companhia de Bebidas das Americas	202,300	7,213,719	8,546,093
Companhia de Bebidas das Americas - ADR	35,522	1,565,278	1,503,646
Companhia Energetica de Minas Gerais (CEMIG)	300,625	3,722,765	3,521,592
Compania Anonima Nacional Telefonos de Venezuela	2	0	6
Compania Cervecerias Unidas S.A.	93,398	1,339,003	1,551,921
Compass Group plc	2,647,436	16,127,899	33,788,093
Compass Minerals International, Inc.	159,434	13,034,854	12,579,343
Computer Programs & Systems, Inc.	25,400	1,117,368	1,374,394
Computer Sciences Corp.	555,383	15,842,765	27,341,505
Compuware Corp.	610,343	5,076,954	7,629,288
comScore, Inc.	76,300	1,154,451	1,280,314
Comstock Resources, Inc.	243,675	3,721,288	3,959,719
COMSYS Holdings Corp.	321,300	3,997,654	3,902,623
Comtech Telecommunications Corp.	42,420	1,485,115	1,029,958
Con-Way, Inc.	306,650	10,882,748	10,797,147
ConAgra Foods, Inc.	1,338,685	25,546,703	47,938,310
Concho Resources, Inc.	80,090	5,301,072	7,803,169
Concur Technologies, Inc.	470,991	13,623,303	32,338,242
ConMed Corp.	114,680	3,256,174	3,906,001
ConocoPhillips Company	4,026,466	84,472,230	241,990,607
Consol Energy, Inc.	954,440	41,194,650	32,116,906
Consolidated Edison, Inc.	879,205	28,076,379	53,657,881
Consolidated Graphics, Inc.	20,390	928,143	797,249
Constellation Brands, Inc. - Class A	459,400	13,181,833	21,885,816
Container Corp. of India, Ltd.	68,267	1,562,260	1,294,435
Contango Oil & Gas Company	30,056	1,766,595	1,204,945
Continental AG	5,162	515,162	618,242
Continental Resources, Inc. (Oklahoma)	9,428	685,424	819,576
Controladora Comercial Mexicana S.A.	101,900	356,345	374,678
Convergys Corp.	707,800	9,427,084	12,053,834
Cooper Companies, Inc./The	159,099	11,902,139	17,163,600
Cooper Tire & Rubber Company	150,875	3,952,241	3,871,453
Copa Holdings S.A. - Class A	29,258	2,522,968	3,499,549

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

Security Description	Shares	Cost	Market Value
Copart, Inc.	299,502	3,927,393	10,266,929
Core Laboratories Nv	161,100	10,272,666	22,218,912
Core Logic, Inc.	291,650	5,271,954	7,542,069
Corinthian Colleges, Inc.	162,400	690,690	341,040
Corio Nv	4,656	278,166	217,597
Cornerstone OnDemand, Inc.	97,600	3,267,077	3,328,160
Corning, Inc.	5,928,499	89,818,008	79,026,892
Corporacion Financiera Alba S.A.	309,460	15,216,027	13,566,471
Corporacion Financiera Colombiana S.A.	48,799	929,632	941,276
Corporacion Financiera Colombiana S.A.	1,311	0	25,288
Corporate Executive Board Company/The	93,950	6,572,804	5,464,132
Corporate Office Properties Trust, Inc.	219,520	6,227,085	5,856,794
Corrections Corp. of America	279,600	7,116,613	10,923,972
Corvel Corp.	14,652	386,423	725,127
Cosan SA Industria e Comercio	297,000	5,089,604	6,678,394
COSCO Pacific, Ltd.	2,158	2,567	3,114
Costco Wholesale Corp.	1,314,120	32,996,507	139,441,273
Cott Corp.	417,600	3,548,235	4,226,112
Country Garden Holdings Company	6,057,000	3,054,593	3,027,466
Cousins Properties, Inc.	203,800	1,265,410	2,178,622
Covance, Inc.	359,375	14,494,747	26,708,750
Covanta Holding Corp.	49,343	872,896	994,261
Coventry Health Care, Inc.	405,369	19,572,539	19,064,504
Covidien plc	1,663,031	85,077,504	112,820,023
CP ALL pcl	2,008,600	2,216,333	3,172,196
Cracker Barrel Old Country Store, Inc.	101,076	4,277,849	8,171,995
Crane Company	136,371	4,379,163	7,617,684
Cray, Inc.	134,625	2,300,428	3,124,646
Credit Agricole S.A.	35,600	202,499	293,758
Credit Saison Company	44,818	938,163	1,117,352
Credit Suisse Group AG	1,648,905	40,335,560	43,375,282
Cree, Inc.	420,431	13,006,862	23,001,780
CRH (Cement Roadstone Holdings)	910,618	19,614,562	20,135,769
CRH plc	1,040,233	19,519,204	22,934,947
Crimson Wine Group, Ltd.	13,340	84,237	124,062
Crocs, Inc.	213,070	5,143,929	3,157,697
Croda International plc	28,080	983,249	1,169,562
Cross Country Healthcare, Inc.	67,710	951,894	359,540
Crown Castle International Corp.	1,005,475	58,595,385	70,021,279
Crown Holdings, Inc.	361,355	8,373,094	15,035,982
Crown, Ltd.	72,258	704,437	926,591
CryoLife, Inc.	45,690	308,611	274,597
CSG Systems International, Inc.	77,400	991,728	1,640,106
CSL, Ltd.	90,896	3,491,472	5,612,849
CSM-CVA	20,368	411,639	431,550
CSR Corp., Ltd.	1,235,000	955,212	876,614
CSX Corp.	3,089,688	16,086,352	76,099,015
Ctrip.com International, Ltd. - ADR	359,600	9,157,359	7,688,248
CTS Corp.	288,973	2,831,809	3,016,878
Cubic Corp.	38,972	1,154,488	1,664,884
Cubist Pharmaceuticals, Inc.	150,630	3,857,366	7,052,497
Cullen/Frost Bankers, Inc.	189,404	8,994,792	11,843,432
Cummins, Inc.	594,974	15,809,165	68,903,939
Cummins India, Ltd.	487,046	4,465,027	4,471,683
Curtiss-Wright Corp.	108,980	3,548,234	3,781,606
CVB Financial Corp.	204,700	2,346,571	2,306,969
CVS Caremark Corp.	4,653,918	101,293,219	255,918,951
Cyberonics, Inc.	55,080	1,484,561	2,578,295
Cyfrowy Polsat S.A.	62,741	345,802	327,936
Cymer, Inc.	72,920	2,968,277	7,007,612
Cypress Semiconductor Corp.	447,070	8,614,388	4,931,182
CYS Investments, Inc.	698,521	8,900,695	8,200,637
Cytec Industries, Inc.	167,844	7,350,752	12,433,884
D'leteren Nv	112,294	5,126,178	5,140,613

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
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Security Description	Shares	Cost	Market Value
D.R. Horton, Inc.	1,193,591	37,247,633	29,004,261
Daelim Industrial Company, Ltd.	13,236	1,150,414	1,090,905
Dai Nippon Printing Company, Ltd.	171,600	2,019,795	1,617,077
Dai-ichi Mutual Life Insurance Company	260	381,369	349,819
Daicel Chemical Industries, Ltd.	402,000	2,646,601	3,189,662
Daihatsu Motor Company, Ltd.	577,000	10,071,535	11,979,409
Daiichi Sankyo Company, Ltd.	928,000	16,721,942	17,914,486
Daikin Industries, Ltd.	85,400	2,662,235	3,351,691
Daimler AG - Registered Shares	777,085	41,247,607	42,353,948
Dainippon Sumitomo Pharma Company, Ltd.	587,100	6,222,236	10,958,950
Daito Trust Construction Company, Ltd.	226,614	12,103,690	19,330,401
Daiwa House Industry Company, Ltd.	1,366,800	17,692,815	26,457,945
Daiwa Securities Group, Inc.	1,180,500	6,245,466	8,236,631
Daktronics, Inc.	78,996	1,229,584	829,458
Dana Holding Corp.	792,250	11,099,236	14,125,818
Danaher Corp.	2,261,464	61,647,139	140,549,988
Danieli & Company	33,680	646,101	851,995
Danone S.A.	350,273	21,522,441	24,414,360
Danske Bank A/S	186,104	3,450,532	3,333,876
Darden Restaurants, Inc.	386,065	8,226,291	19,951,839
Darling International, Inc.	386,430	5,921,358	6,940,283
Dassault Systems S.A.	10,527	769,238	1,219,028
Datang International Power Generation Company, Ltd.	796,000	298,183	351,720
Davita Healthcare Partners, Inc.	330,355	22,795,619	39,176,799
DBS Group Holdings, Ltd.	4,777,068	48,309,456	61,609,776
DCM Holdings Company, Ltd.	93,300	706,726	798,835
DDR Corp.	4,600	53,471	80,132
DealerTrack Technologies, Inc.	99,100	2,973,197	2,911,558
Dean Foods Company	519,800	16,572,295	9,423,974
Decker's Outdoor Corp.	106,520	7,115,929	5,932,099
Deere & Company	1,214,644	23,998,646	104,435,091
Delhaize Freres et Cie (Le Lion) S.A. Npv	86,210	4,134,623	4,710,935
Dell, Inc.	5,099,886	70,272,225	73,081,366
Delphi Automotive plc	617,416	26,090,658	27,413,270
Delta Air Lines, Inc.	1,359,989	13,946,102	22,453,418
Delta Electronics, Inc.	554,000	1,747,924	2,362,177
Deltic Timber Corp.	25,410	1,336,099	1,746,175
Deluxe Corp.	259,683	7,583,258	10,750,876
Dena Company, Ltd.	2,200	63,630	59,785
Denbury Resources, Inc.	1,139,422	17,665,024	21,250,220
Denso Corp.	462,250	14,609,116	19,592,281
Dentsply International, Inc.	526,768	16,599,487	22,345,499
Dentsu, Inc.	3,000	88,884	89,056
Desarrolladora Homex S.A.B. de C.V. - ADR	189,540	3,325,015	1,694,488
Deutsche Bank AG - Registered	532,180	24,840,562	20,784,769
Deutsche Boerse AG	66,316	4,869,385	4,023,213
Deutsche Lufthansa AG	1,939,727	32,219,851	37,947,390
Deutsche Post AG	1,559,943	28,101,313	36,006,132
Deutsche Telekom AG - Registered	4,723,175	70,554,218	50,012,229
Deutsche Wohnen AG	468,943	7,811,875	8,538,766
Devon Energy Corp.	1,361,584	50,426,040	76,820,569
DeVry, Inc.	373,400	9,242,173	11,855,450
Diageo plc	906,956	16,975,802	28,576,222
Diamond Foods, Inc.	50,280	2,182,544	847,721
Diamond Offshore Drilling, Inc.	242,400	14,930,353	16,861,344
Diamondrock Hospitality Company	455,269	5,000,397	4,238,554
Dice Holdings, Inc.	147,557	1,520,486	1,494,752
Dick's Sporting Goods, Inc.	361,885	11,372,524	17,117,161
Diebold, Inc.	173,472	4,947,645	5,259,671
Digi International, Inc.	54,430	659,408	486,060
Digital Generation, Inc.	53,800	1,731,200	345,934
Digital Realty Trust, Inc.	56,079	3,423,897	3,752,246
Digital River, Inc.	430,400	11,815,683	6,085,856
Dillard's, Inc. - Class A	140,008	11,228,648	10,997,628

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
Dime Community Bancshares, Inc.	65,950	914,653	947,042
Dine Equity, Inc.	38,720	1,791,058	2,663,549
Diodes, Inc.	643,358	14,281,961	13,497,651
Direct Line Insurance Group plc	622,570	1,941,596	1,926,606
DIRECTV	1,837,015	54,635,501	103,993,419
Discover Financial Services	2,175,177	33,822,874	97,534,937
Discovery Communications, Inc. - Series A	838,579	29,932,230	66,029,710
Discovery Holdings, Ltd.	134,591	981,768	1,147,796
DISH Network Corp. - Class A	35,100	1,205,733	1,330,290
Distribuidora Internacional de Alimentacion S.A.	4,511,350	22,057,866	31,259,160
DKSH Holding, Ltd.	72,316	4,017,041	6,491,219
DNB ASA	410,159	4,473,568	6,023,166
DNO ASA	142,116	254,643	246,099
Dolan Company/The	62,400	662,979	149,136
Dolby Laboratories, Inc. - Class A	257,281	6,568,953	8,634,350
Dollar General Corp.	893,066	40,106,621	45,171,278
Dollar Tree, Inc.	852,231	34,751,035	41,273,547
Dominion Diamond Corp.	200,425	2,672,352	3,272,940
Dominion Resources, Inc.	2,056,907	57,223,896	119,670,849
Domtar Corp.	165,500	15,820,134	12,846,110
Donaldson Company, Inc.	568,902	7,620,005	20,588,563
Donegal Group, Inc. - Class A	28,266	393,928	431,622
Dongbu Insurance Company, Ltd.	40,047	1,765,270	1,641,330
Doosan Corp.	13,844	1,758,079	1,611,359
Dorman Products, Inc.	41,989	1,500,649	1,562,411
Douglas Emmett, Inc.	2,800	50,270	69,804
Dover Corp.	572,659	15,120,945	41,735,388
Dow Chemical Company/The	4,244,664	101,068,384	135,150,102
Downer EDI, Ltd.	204,243	823,761	1,056,150
DP World, Ltd.	140,800	1,771,997	1,934,870
Dr Pepper Snapple Group, Inc.	624,750	12,750,767	29,332,013
Dr. Reddy's Laboratories, Ltd.	59,271	1,976,625	1,926,444
Drax Group plc	483,750	4,309,001	4,491,774
DRB-Hicom Berhad	478,800	366,079	391,204
DreamWorks Animation SKG, Inc. - Class A	194,600	5,684,257	3,689,616
Dresser-Rand Group, Inc.	213,600	10,798,179	13,170,576
Drew Industries, Inc.	45,900	1,211,494	1,666,629
Dril-Quip, Inc.	98,790	6,816,949	8,611,524
DSG International plc	5,622,210	2,115,753	2,884,667
DSP Group, Inc.	49,965	841,732	403,218
DST Systems, Inc.	198,440	11,154,389	14,142,819
DSV A/S	53,878	723,715	1,303,912
DSW, Inc. - Class A	14,228	778,910	907,746
DTE Energy Company	768,676	32,250,761	52,531,318
DTS, Inc.	411,003	8,724,953	6,834,980
Du Pont (E I) De Nemours & Company	2,903,863	89,045,028	142,753,905
Duerr AG	24,203	1,537,081	2,642,032
Duke Energy Corp.	2,155,629	85,113,076	156,477,109
Duke Realty Corp.	885,600	17,336,680	15,037,488
Dun & Bradstreet Corp./The	133,590	10,420,020	11,174,804
Dunkin' Brands Group, Inc.	51,400	1,855,071	1,895,632
Dupont Fabros Technology, Inc.	589,475	8,218,266	14,306,558
Duratex S.A.	65,200	450,558	527,071
Dycom Industries, Inc.	75,750	833,214	1,491,518
Dynamic Materials Corp.	368,930	9,734,474	6,419,382
E Health, Inc.	46,900	731,085	838,572
E*Trade Financial Corp.	770,939	29,869,257	8,256,757
E-Mart Company, Ltd.	6,045	1,435,197	1,195,308
E.ON AG	496,870	12,813,270	8,689,979
Eagle Materials, Inc.	124,853	3,207,914	8,318,955
East Japan Railway Company	143,800	9,564,329	11,807,445
East West Bancorp, Inc.	594,553	12,136,982	15,262,176
Eastgroup Properties, Inc.	68,050	2,948,654	3,960,510
Eastman Chemical Company	658,036	24,967,719	45,976,975

Domestic and International Equity



**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
Eaton Corp.	1,415,286	36,891,688	86,686,268
Eaton Vance Corp.	663,430	15,851,320	27,751,277
Ebara Corp.	190,550	861,228	792,438
eBay, Inc.	3,845,970	81,027,990	208,528,493
EBIX, Inc.	72,050	997,255	1,168,651
Echo Entertainment Group, Ltd.	130,367	561,272	472,981
Echo Star Corp. - Class A	15,600	583,556	607,932
Ecolab, Inc.	824,107	27,383,949	66,076,899
Ecopetrol S.A.	2,559,468	6,454,921	7,070,740
Edenred	234,021	7,047,585	7,671,927
Edison International	1,334,398	32,037,797	67,146,907
EDP Renovaveis S.A.	164,750	1,697,948	797,564
Edwards Lifesciences Corp.	365,397	31,474,680	30,021,018
Eisai Company, Ltd.	110,200	4,489,987	4,922,782
El Paso Electric Company	272,240	8,059,282	9,160,876
Elan Corp. plc-Sponsored ADR	251,391	2,775,608	2,966,414
Elan Corp. plc	49,834	542,514	573,943
Eldorado Gold Corp.	339,400	4,200,306	3,243,835
Electricite de France (EDF)	102,059	3,548,238	1,960,567
Electro Scientific Industries, Inc.	53,790	1,011,699	594,380
Electrolux AB - Series B	805,335	20,347,640	20,535,919
Electronic Arts, Inc.	875,312	27,886,419	15,493,022
Electronics For Imaging, Inc.	87,400	1,806,884	2,216,464
Elekta AB - B Shares	75,236	878,380	1,144,971
Elementis plc	70,393	231,640	278,658
Eli Lilly & Company	3,411,602	118,332,949	193,744,878
Elisa Communications Oyj	89,963	1,975,559	1,673,906
Elizabeth Arden, Inc.	12,976	623,769	522,284
Elingklinger AG	62,482	1,975,028	1,896,711
Elster Group SE - Sponsored ADR	8,788	125,140	166,972
Embotelladora Andina S.A.	52,848	342,000	354,336
Embraer S.A. - ADR	293,430	9,762,066	10,466,648
EMC Corp.	6,500,779	69,355,782	155,303,610
Emcor Group, Inc.	230,115	6,069,215	9,754,575
Emergent Biosolutions, Inc.	59,400	956,757	830,412
Emerson Electric Company	2,266,446	43,443,163	126,626,338
Empire Company, Ltd. - A Shares	24,200	1,263,734	1,575,698
Empire District Electric Company	131,700	2,670,114	2,950,080
Employers Holdings, Inc.	136,175	2,406,037	3,193,304
Empresa Nacional de Telecomunicaciones S.A.	9,774	206,124	206,701
Empresas CMPC S.A.	113,747	441,642	414,263
Empresas Copec S.A.	33,101	506,569	481,889
Enagas S.A.	46,928	1,091,700	1,094,627
Enbridge, Inc.	76,600	3,257,426	3,566,298
Encana Corp.	159,133	4,221,435	3,095,101
Encore Capital Group, Inc.	54,300	1,343,379	1,634,430
Encore Wire Corp.	44,250	1,048,390	1,549,635
Endesa S.A.	19,330	616,859	409,185
Endo Pharmaceuticals Holdings, Inc.	610,700	19,426,042	18,785,132
Endologix, Inc.	336,550	4,687,240	5,435,283
Endurance Specialty Holdings, Ltd.	5,900	275,697	282,079
Enel Green Power S.p.A.	270,862	426,206	508,852
Enel S.p.A.	4,557,474	24,404,425	14,899,834
Energen Corp.	202,360	12,157,784	10,524,744
Energias de Portugal S.A.	456,109	1,420,057	1,406,826
Energizer Holdings, Inc.	384,905	23,614,324	38,386,576
Energy Development Corp.	11,657,800	1,496,379	1,845,366
EnerNOC, Inc.	416,272	7,545,306	7,230,645
Enersis S.A. - Sponsored ADR	132,377	2,655,473	2,546,933
EnerSys	514,255	13,440,030	23,439,743
Engility Holdings, Inc.	37,416	609,681	897,236
Eni S.p.A.	603,382	15,105,516	13,582,293
Enka Insaat ve Sanayi A.S.	439,585	1,122,446	1,374,994
Ennis, Inc.	104,368	1,586,093	1,572,826

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
EnPro Industries, Inc.	49,260	1,655,960	2,520,634
EnQuest plc	186,578	349,511	406,832
Enscoc plc - Sponsored ADR	907,700	51,176,136	54,462,000
Ensign Group, Inc./The	38,573	795,965	1,288,338
Entegris, Inc.	1,308,651	11,405,224	12,903,299
Entergy Corp.	704,528	32,441,073	44,554,351
Entropic Communications, Inc.	191,830	823,574	780,748
Enzo Biochem, Inc.	64,800	853,375	163,296
EOG Resources, Inc.	827,622	30,079,963	105,993,550
Epiq Systems, Inc.	72,385	981,410	1,015,562
Epistar Corp.	193,350	630,923	348,518
EPL Oil & Gas, Inc.	123,825	3,023,974	3,319,748
EPR Properties	176,690	6,888,363	9,196,715
EQT Corp.	450,500	15,483,000	30,521,375
Equifax, Inc.	423,601	11,831,126	24,395,182
Equinix, Inc.	178,133	17,166,448	38,531,949
Equity Lifestyle Properties, Inc.	46,200	3,161,603	3,548,160
Equity One, Inc.	180,800	3,923,546	4,333,776
Equity Residential	1,026,693	35,027,553	56,529,717
Era Group, Inc.	45,900	828,292	963,900
Ericsson LM Telephone Company - B Shares	3,394,955	37,820,892	42,397,777
Erste Group Bank AG	63,854	2,070,327	1,781,750
Esco Technologies, Inc.	61,700	2,110,344	2,521,062
Esprit Holdings, Ltd.	3,274,319	9,682,771	3,939,652
Essex Property Trust, Inc.	128,200	15,303,775	19,304,356
Essilor International S.A.	48,419	3,368,110	5,393,667
Estee Lauder Companies, Inc. - Class A	728,894	15,871,243	46,671,083
Esterline Technologies Corp.	126,907	9,473,064	9,606,860
Esure Group plc	203,090	898,459	925,146
Ethan Allen Interiors, Inc.	62,690	1,716,418	2,063,755
Eurazeo	2,715	130,281	137,884
Eurocash S.A.	17,489	277,014	285,797
European Aeronautic Defence And Space Company	747,900	15,778,467	38,127,022
Eutelsat Communications	5,156	142,025	182,106
EverBank Financial Corp.	303,800	4,487,072	4,678,520
Evercore Partners, Inc. - Class A	140,721	5,606,657	5,853,994
Everest Re Group, Ltd.	230,800	18,196,253	29,971,688
Evergreen Marine Corp.	910,000	549,426	544,737
Evraz plc	72,517	350,381	244,452
EW Scripps Company - Class A	58,699	539,317	706,149
Exar Corp.	94,480	910,066	992,040
Excel Trust, Inc.	292,650	3,569,643	3,994,673
Exco Resources, Inc.	1,600	11,801	11,408
Exelis, Inc.	626,638	6,992,972	6,824,088
Exelon Corp.	2,584,301	68,187,451	89,106,698
ExlService Holdings, Inc.	54,976	1,408,834	1,807,611
Exor S.p.A.	717,834	17,837,838	20,085,382
Expedia, Inc.	472,080	13,341,726	28,329,521
Expeditors International of Washington, Inc.	673,701	33,948,304	24,057,863
Experian Group, Ltd.	211,548	2,445,428	3,661,966
Exponent, Inc.	30,905	1,024,871	1,667,016
Express Scripts Holding Company	2,504,245	29,333,762	144,369,724
Exterran Holdings, Inc.	308,050	5,173,200	8,317,350
Extra Space Storage, Inc.	388,220	14,817,224	15,245,399
Exxon Mobil Corp.	14,440,946	361,776,660	1,301,273,644
EZCORP, Inc. - Class A	111,200	2,211,428	2,368,560
Ezz Steel	864,099	1,868,649	1,166,011
F5 Networks, Inc.	352,869	43,670,141	31,433,571
Facebook, Inc.	246,800	7,015,022	6,313,144
FactSet Research Systems, Inc.	194,836	13,890,297	18,041,814
Fair Isaac Corp.	97,050	3,202,085	4,434,215
Fairchild Semiconductor International, Inc.	338,260	7,116,560	4,782,996
Family Dollar Stores, Inc.	289,486	7,903,620	17,094,148
Fanuc, Ltd.	198,650	28,070,042	30,615,172

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
Far East One Telecommunications Company, Ltd.	45,000	105,189	103,536
Far Eastern Department Stores, Ltd.	449,000	429,431	401,664
Far Eastern New Century Corp.	168,210	197,170	172,977
Farglory Developers Company, Ltd.	91,000	170,437	168,595
FARO Technologies, Inc.	40,380	1,483,293	1,752,088
Fast Retailing Company, Ltd.	141,850	22,391,122	46,242,315
Fastenal Company	840,652	22,526,664	43,167,480
FBL Financial Group, Inc. - Class A	42,841	1,248,111	1,664,801
Federal Realty Investment Trust	182,400	14,590,213	19,706,496
Federal Signal Corp.	136,570	739,522	1,111,680
Federated Investors, Inc. - Class B	351,476	7,333,751	8,319,437
FedEx Corp.	1,024,750	49,684,970	100,630,450
FEI Company	478,855	11,548,767	30,910,090
Felda Global Ventures Holdings Berhad	292,100	441,538	433,929
Ferrovial S.A.	97,893	1,486,813	1,556,220
Fiat Industrial S.p.A.	2,324,179	24,671,346	26,173,874
Fiat S.p.A.	445,274	2,440,321	2,372,872
Fidelity National Financial, Inc. - Class A	722,266	11,396,414	18,222,771
Fidelity National Information Services, Inc.	1,070,591	28,363,281	42,416,815
Fifth & Pacific Companies, Inc.	280,000	1,795,164	5,286,400
Fifth Street Finance Corp.	238,560	2,413,822	2,628,931
Fifth Third Bancorp	4,884,783	94,606,532	79,670,811
Financial Engines, Inc.	96,100	2,010,138	3,480,742
Finish Line, Inc./The - Class A	195,964	3,098,319	3,838,935
Finmeccanica S.p.A.	327,161	3,895,694	1,575,403
First American Financial Corp.	415,563	6,726,541	10,625,946
First Bancorp Puerto Rico	152,406	1,739,689	949,489
First Cash Financial Services, Inc.	61,100	1,823,051	3,564,574
First Citizens Bancshares, Inc. - Class A	50	9,785	9,135
First Commonwealth Financial Corp.	235,140	2,013,042	1,754,144
First Financial Bancorp	134,100	2,026,939	2,152,305
First Financial Bankshares, Inc.	68,663	2,094,477	3,337,022
First Financial Holding Company	4,615,380	2,735,924	2,894,018
First Horizon National Corp.	651,518	14,640,836	6,958,212
First Merchants Corp.	244,900	2,360,938	3,788,603
First Midwest Bancorp, Inc.	170,425	3,513,935	2,263,244
First Niagara Financial Group, Inc.	2,085,519	22,171,166	18,477,698
First Pacific Company, Ltd.	324,000	214,580	439,087
First Potomac Realty Trust	98,337	1,382,915	1,458,338
First Quantum Minerals, Ltd.	90,500	1,338,306	1,721,010
First Republic Bank/San Francisco CA	329,226	11,415,386	12,714,708
First Solar, Inc.	379,300	19,491,920	10,225,928
FirstEnergy Corp.	1,274,783	43,734,659	53,795,843
FirstMerit Corp.	354,853	7,456,323	5,865,720
FirstRand, Ltd.	2,547,279	7,451,429	8,940,305
Fischer (Georg) AG	2,114	874,685	897,437
Fiserv, Inc.	552,827	21,526,864	48,554,795
FleetCor Technologies, Inc.	79,256	2,965,879	6,076,558
Flextronics International, Ltd.	1,157,490	9,259,920	7,824,632
FLIR Systems, Inc.	1,132,374	23,269,599	29,453,048
Flowers Foods, Inc.	376,890	7,309,536	12,414,757
Flowserve Corp.	154,600	13,769,648	25,927,966
Fluor Corp.	513,434	11,767,966	34,056,077
FMC Corp.	650,638	17,762,963	37,105,885
FMC Technologies, Inc.	713,700	15,783,408	38,818,143
FNB Corp.	600,298	6,357,953	7,263,606
Fomento Economico Mexico S.A.B. de C.V.	871,100	7,844,522	9,810,787
Fonciere des Regions	1,341	110,362	105,178
Foot Locker, Inc.	608,250	14,243,074	20,826,480
Forbo Holdings AG	2,660	1,722,106	1,741,591
Ford Motor Company	12,444,125	131,456,317	163,640,244
Forest Laboratories, Inc.	1,005,980	37,485,063	38,267,479
Forest Oil Corp.	388,015	6,979,222	2,040,959
Forestar Group, Inc.	80,143	1,404,636	1,751,926

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
Formosa Taffeta Company, Ltd.	202,000	191,328	186,446
Forrester Research, Inc.	33,871	845,930	1,072,017
Fortescue Metals Group, Ltd.	215,972	773,989	887,137
Fortinet, Inc.	62,645	1,568,669	1,483,434
Fortum Oyj	91,461	2,194,543	1,846,236
Fortune Brands Home & Security, Inc.	1,183,899	23,623,501	44,313,340
Forward Air Corp.	67,900	2,247,728	2,531,991
Fossil, Inc.	164,667	21,371,113	15,906,832
Foster Wheeler AG	468,370	11,283,084	10,702,255
Fosun International, Ltd.	419,500	290,419	285,336
Foxconn International Holdings, Ltd.	4,723,000	2,513,130	1,764,436
France Telecom S.A.	4,161,617	79,310,622	42,163,626
Franklin Electric Company, Inc.	562,192	12,921,025	18,872,785
Franklin Resources, Inc.	436,006	26,111,226	65,754,065
Franklin Street Properties Corp.	158,900	2,144,246	2,323,118
Franshion Properties China, Ltd.	1,104,000	235,449	361,237
Fraport AG	5,647	298,624	317,064
Fred's, Inc.	79,865	1,006,223	1,092,553
Freenet AG	252,297	4,643,398	6,140,938
Freeport-McMoRan Copper & Gold, Inc.	3,178,495	67,668,504	105,208,185
Freescale Semiconductor, Inc.	700	10,972	10,423
FreightCar America, Inc.	117,300	2,606,518	2,559,486
Fresenius Medical Care Holdings, Inc.	96,227	6,048,222	6,505,702
Fresenius SE & Company KGaA	5,743	564,650	710,099
Fresh Market, Inc./The	300	15,358	12,831
Frontier Communications Corp.	2,868,922	25,646,793	11,418,310
FTI Consulting, Inc.	217,884	9,093,875	8,205,511
Fubon Financial Holding Company, Ltd.	16,514,679	12,078,586	23,610,151
Fuchs Petrolub AG	24,243	1,327,784	2,041,534
Fugro Nv - Cva	147,645	10,058,816	8,186,537
Fuji Heavy Industries, Ltd.	139,000	1,152,735	2,159,955
Fujifilm Holdings Corp.	687,594	19,661,080	13,427,171
Fujitsu, Ltd.	3,208,200	18,303,210	13,239,541
Fukuoka Financial Group, Inc.	390,000	1,658,359	2,003,510
Fulton Financial Corp.	531,366	5,131,494	6,216,982
Fusion-io, Inc.	7,100	187,150	116,227
G&K Services, Inc. - Class A	44,070	1,523,899	2,005,626
G4S plc	1,851,134	7,799,564	8,190,830
GAIL India, Ltd.	119,474	744,468	699,588
Galp Energia SGPS S.A. - B Shares	87,636	1,415,528	1,375,158
GameStop Corp. - Class A	647,800	28,514,772	18,118,966
Gamuda Berhad	413,300	494,066	539,232
Gannett Company, Inc.	1,494,409	39,955,455	32,682,725
Gap, Inc./The	1,437,939	27,896,387	50,903,041
Gardner Denver, Inc.	139,380	7,354,724	10,468,832
Garmin, Ltd.	259,962	9,559,520	8,589,144
Gartner, Inc.	333,971	9,777,790	18,171,362
Gas Natural SDG S.A.	62,898	1,190,274	1,115,397
GATX Corp.	304,477	12,895,668	15,823,670
GCL-Poly Energy Holdings, Ltd.	6,351,700	2,135,262	1,292,817
GDF Suez	2,602,521	64,345,961	50,195,295
GDF Suez - Strip VVPR	106,806	0	137
GEA Group	41,909	1,245,769	1,383,593
Geberit AG - Registered	112,062	14,012,422	27,656,042
Gecina S.A.	1,079	94,911	125,419
Gemalto	231,725	14,614,948	20,248,827
GenCorp, Inc.	132,560	1,445,267	1,763,048
Generac Holdings, Inc.	43,400	1,525,699	1,533,756
General Cable Corp.	147,400	5,885,859	5,399,262
General Communication, Inc. - Class A	70,580	727,062	647,219
General Dynamics Corp.	1,032,216	37,803,316	72,781,550
General Electric Company	32,937,586	523,810,017	761,516,988
General Growth Properties, Inc.	10,200	154,368	202,776
General Mills, Inc.	1,965,759	31,370,647	96,931,576

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
General Motors Company	21,700	511,779	603,694
Genesco, Inc.	133,424	6,345,230	8,017,448
Genesee & Wyoming, Inc. - Class A	132,332	10,398,035	12,321,433
Genomic Health, Inc.	16,840	540,872	476,235
Genpact, Ltd.	3,400	54,882	61,846
Gentex Corp.	395,878	6,424,913	7,921,519
Genting International, Ltd.	2,124,000	2,614,785	2,559,552
Gentiva Health Services, Inc.	61,480	1,036,470	665,214
Genuine Parts Company	532,544	12,739,151	41,538,432
Genworth Financial, Inc. - Class A	1,538,085	42,896,912	15,380,850
Geo Group, Inc./The	161,892	2,773,303	6,090,377
Geospace Technologies Corp.	189,380	9,968,890	20,437,890
Gerda S.A.	255,300	2,088,303	1,970,128
Gerresheimer AG	4,440	258,775	255,565
Getinge AB - B Shares	416,200	11,824,698	12,738,204
Getty Realty Corp.	61,800	1,374,160	1,248,978
Gibraltar Industries, Inc.	67,085	1,145,520	1,224,301
Gildan Activewear, Inc.	89,300	3,254,218	3,563,963
Gildemeister AG	24,647	487,819	518,731
Gilead Sciences, Inc.	5,487,780	68,595,006	268,517,075
Givaudan S.A.	3,025	2,852,580	3,724,748
GKN plc	2,593,838	6,746,210	10,417,632
Glacier Bancorp, Inc.	163,354	2,895,359	3,100,459
Glanbia plc	257,399	2,565,799	3,061,002
Glatfelter	181,217	2,905,372	4,236,853
GlaxoSmithKline plc	4,936,246	107,510,507	115,317,385
Glencore International plc	1,557,300	11,096,831	8,420,633
Global Bio-Chem Technology Group Company, Ltd.	17,880,000	2,778,801	1,543,236
Global Payments, Inc.	819,692	32,812,692	40,705,905
Globe Specialty Metals, Inc.	148,320	1,821,578	2,064,614
Globe Telecom, Inc.	8,620	254,836	253,467
GN Store Nord	161,870	2,149,755	2,885,806
GNC Holdings, Inc. - Class A	136,035	5,092,869	5,343,455
Golar LNG, Ltd.	194,400	5,725,790	7,185,024
Golar LNG Partners, LP	101,240	2,865,188	3,340,920
Gold Fields, Ltd.	596,776	6,343,085	4,572,847
Golden Agri-Resources, Ltd.	1,389,774	486,152	649,741
Golden Star Resources, Ltd.	670,379	3,295,315	1,072,606
Goldman Sachs Group, Inc./The	1,476,527	140,180,016	217,270,948
Goodman Group	344,399	1,329,167	1,716,274
Goodyear Tire & Rubber Company	682,528	16,715,435	8,606,678
Google, Inc. - Class A	823,600	365,194,206	653,963,108
Government Properties Income Trust	100,900	2,348,814	2,596,157
Graco, Inc.	171,847	4,929,172	9,972,281
GrafTech International, Ltd.	329,722	3,654,870	2,532,265
Granite Construction, Inc.	94,950	2,195,522	3,023,208
Granite Real Estate Investment Trust	45,411	1,626,407	1,734,246
Graphic Packaging Holding Company	1,091,950	7,132,277	8,178,706
Great Eagle Holdings, Ltd.	101,000	271,777	413,100
Great Plains Energy, Inc.	435,717	11,004,713	10,104,277
Great Wall Motor Company, Ltd.	1,241,000	3,515,622	4,204,531
Greatbatch, Inc.	53,460	1,256,857	1,596,850
Green Mountain Coffee Roasters, Inc.	589,552	20,581,739	33,462,972
Green Plains Renewable Energy, Inc.	161,000	1,834,972	1,841,840
Greene King plc	168,471	1,604,851	1,795,820
Greenhill & Company, Inc.	156,840	10,273,023	8,372,119
Greentown China Holdings, Ltd.	442,000	685,639	831,314
Greif, Inc. - Class A	228,062	11,319,364	12,228,684
Griffon Corp.	103,660	1,397,412	1,235,627
Grifols S.A.	29,408	1,020,177	1,092,289
Grifols S.A.	1,189	26,992	34,170
Group 1 Automotive, Inc.	51,245	1,993,880	3,078,287
Groupe Bruxelles Lambert S.A.	8,302	682,573	635,905
Groupe Eurotunnel S.A.	55,466	421,209	442,585

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
Groupon, Inc.	500	10,705	3,060
Grupa Lotos S.A.	61,775	625,144	776,829
Grupo Aeroportuario del Pacifico S.A.B. de C.V. -B Shares	177,800	664,849	1,049,294
Grupo Aeroportuario del Sureste S.A.B. de C.V.	54,800	611,406	745,314
Grupo Argos S.A.	25,030	307,973	297,950
Grupo Aval Acciones y Valores S.A.	317,461	216,280	224,029
Grupo BG Pactual	3,700	61,765	62,225
Grupo Carso S.A.B. de C.V. - Series A1	251,000	1,085,759	1,400,530
Grupo de Inversiones Suramericana S.A.	6,868	144,002	146,527
Grupo Financiero Banorte S.A.B. de C.V.	1,014,900	6,393,055	8,116,469
Grupo Financiero Inbursa S.A.B. de C.V.	92,000	270,308	268,638
Grupo Financiero Santander Mexico S.A.B. de C.V.	1,259,000	3,849,158	3,800,728
Grupo Mexico S.A.B. de C.V. - Series B	2,804,600	8,023,026	11,339,638
Grupo Modelo S.A.B. de C.V. - Series C	168,100	1,171,925	1,525,129
Grupo Televisa S.A.	246,600	1,251,385	1,310,028
GS Yuasa Corp.	71,000	471,420	287,715
GT Advanced Technologies, Inc.	268,631	2,564,958	883,796
Guangdong Investment, Ltd.	710,000	430,158	623,782
Guangzhou Automobile Group Company, Ltd.	3,010,576	3,180,493	2,548,032
Guangzhou Investments Company, Ltd.	9,328,000	2,411,482	2,691,699
Guangzhou R&F Properties Company, Ltd. - H Shares	965,200	1,164,382	1,618,894
Gudang Garam Tbk PT	84,000	397,987	423,134
Guess?, Inc.	182,700	8,376,000	4,536,441
Gulf Island Fabrication, Inc.	33,820	985,714	712,249
Gulf Mark Offshore, Inc. - Class A	103,035	3,817,571	4,014,244
Gulfport Energy Corp.	214,800	7,069,795	9,844,284
H&E Equipment Services, Inc.	318,575	4,930,736	6,498,930
H&R Block, Inc.	892,370	12,462,329	26,253,525
H.B. Fuller Company	115,770	2,407,742	4,524,292
H.I.S. Company, Ltd.	46,200	1,546,763	2,100,670
H.J. Heinz Company	971,270	24,822,570	70,193,683
Haemonetics Corp.	120,040	3,232,826	5,000,866
Hain Celestial Group, Inc./The	108,005	3,014,650	6,596,945
Halliburton Company	3,269,630	73,522,313	132,125,748
Hamamatsu Photonics K.K.	262,500	9,738,618	10,581,525
Hammerson plc	89,409	621,412	667,819
Han Wha Corp.	41,270	1,284,168	1,251,899
Hana Financial Group, Inc.	346,830	10,472,705	12,328,893
Hancock Holding Company	353,571	10,929,028	10,932,415
Hanesbrands, Inc.	383,580	8,874,257	17,475,905
Hang Lung Properties, Ltd.	598,000	2,042,818	2,234,031
Hang Seng Bank, Ltd.	546,300	7,302,857	8,761,744
Hanger, Inc.	90,644	1,554,676	2,858,005
Hankyu Corp.	240,000	1,162,682	1,452,457
Hanmi Financial Corp.	68,539	1,586,791	1,096,624
Hannover Rueckversicheru - Registered	39,981	2,106,876	3,141,470
Hanover Insurance Group, Inc.	185,944	8,328,793	9,237,698
Hanwha Chemical Corp.	15,450	352,078	272,868
Hargreaves Lansdown plc	1,683,000	16,202,562	22,182,185
Harley-Davidson, Inc.	821,912	33,859,815	43,807,910
Harman International Industries, Inc.	212,617	20,040,897	9,489,097
Harmonic, Inc.	256,380	1,606,036	1,484,440
Harmony Gold Mining Company, Ltd.	336,339	2,468,305	2,166,996
Harris Corp.	414,158	16,650,692	19,192,082
Harris Teeter Supermarkets, Inc.	148,350	3,815,625	6,336,029
Harsco Corp.	552,685	12,517,133	13,690,007
Harte-Hanks, Inc.	95,206	784,101	741,655
Hartford Financial Services Group, Inc./The	1,309,530	50,255,202	33,785,874
Harvey Norman Holdings, Ltd.	104,317	224,510	296,903
Hasbro, Inc.	342,566	5,652,435	15,052,350
Hatteras Financial Corp.	37,600	937,005	1,031,368
Haverty Furniture Companies, Inc.	42,600	561,434	875,856
Hawaiian Electric Industries, Inc.	269,550	5,607,140	7,469,231
Hawkins, Inc.	21,650	885,170	864,918

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
Haynes International, Inc.	28,800	1,583,401	1,592,640
HCA Holdings, Inc.	418,410	12,921,797	16,999,998
HCC Insurance Holdings, Inc.	429,541	10,623,367	18,053,608
HCL Technologies, Ltd.	409,263	4,668,433	5,986,460
HCP, Inc.	1,370,300	48,051,162	68,323,158
HDFC Bank, Ltd.	420,649	4,573,940	4,839,979
Headwaters, Inc.	605,375	6,792,449	6,598,588
Health Care REIT, Inc.	770,207	34,771,483	52,304,757
Health Management Associates, Inc. - Class A	941,454	8,498,013	12,116,513
Health Net, Inc.	231,090	6,288,005	6,613,796
Healthcare Realty Trust, Inc.	202,090	4,185,421	5,737,335
Healthcare Services Group, Inc.	291,709	3,689,013	7,476,502
Healthstream, Inc.	45,400	1,334,505	1,041,476
Healthways, Inc.	349,725	10,277,448	4,284,131
Heartland Express, Inc.	103,440	1,581,772	1,379,890
Heartland Payment Systems, Inc.	115,793	2,357,812	3,817,695
Heckmann Corp.	652,775	3,682,752	2,800,405
HeidelbergCement AG	236,603	11,136,642	17,032,256
Heidrick & Struggles International, Inc.	39,770	1,133,798	594,562
Heineken Holding Nv - Class A	29,168	1,761,951	1,872,357
Heineken Nv	159,408	8,040,078	12,036,114
Helen Of Troy, Ltd.	383,006	11,021,947	14,692,110
Helix Energy Solutions Group, Inc.	276,261	7,739,107	6,320,852
Helmerich & Payne, Inc.	497,223	22,830,271	30,181,436
Henderson Land Development Company, Ltd.	314,012	1,692,389	2,147,983
Henkel KGaA	90,870	6,230,730	8,761,964
Hennes & Mauritz AB - B Shares	64,358	1,405,485	2,306,277
Henry Schein, Inc.	600,101	29,657,696	55,539,348
Herbalife, Ltd.	92,522	3,918,333	3,464,949
Hercules Offshore, Inc.	916,900	3,907,706	6,803,398
Herman Miller, Inc.	153,250	2,957,026	4,240,428
Hermes Microvision, Inc.	59,000	1,060,565	1,446,267
Hersha Hospitality Trust	707,364	3,500,837	4,131,006
Hershey Company/The	493,646	13,825,619	43,208,834
Hertz Global Holdings, Inc.	154,044	1,611,239	3,429,019
Hess Corp.	891,905	27,412,909	63,869,317
Hewlett-Packard Company	6,861,939	111,231,233	163,588,626
Hexagon AB - Series B	197,540	5,164,216	5,392,702
Hexcel Corp.	665,900	12,343,908	19,317,759
HFF, Inc. - Class A	75,100	1,128,693	1,496,743
Hi-Tech Pharmacal Company, Inc.	25,800	660,782	854,238
Hibbett Sports, Inc.	61,450	1,766,185	3,457,792
Higher One Holdings, Inc.	70,800	1,271,174	629,412
Highwealth Construction Corp.	87,000	173,906	182,132
Highwoods Properties, Inc.	216,170	6,015,186	8,553,847
Hill-Rom Holdings, Inc.	305,841	8,706,891	10,771,720
Hillenbrand, Inc.	148,000	3,062,706	3,741,440
Hillshire Brands Company	438,725	12,803,104	15,421,184
Hindalco Industries, Ltd.	1,706,727	3,621,996	2,876,471
Hino Motors, Ltd.	264,000	1,483,249	2,835,992
Hirose Electric Company, Ltd.	10,309	1,130,827	1,393,612
Hisamitsu Pharmaceutical Company	15,900	787,748	869,241
Hitachi, Ltd.	7,465,800	42,984,985	43,117,735
Hitachi Metals, Ltd.	34,000	389,036	318,592
Hite Jinro Company, Ltd.	68,420	1,537,644	2,081,626
Hittite Microwave Corp.	376,528	17,938,340	22,802,536
HMS Holdings Corp.	236,400	7,392,007	6,418,260
HNI Corp.	128,600	2,869,278	4,564,014
Holcim, Ltd.	329,513	21,358,476	26,324,155
HollyFrontier Corp.	1,002,665	34,417,380	51,587,114
Holmen AB - B Shares	73,167	2,141,230	2,180,831
Hologic, Inc.	773,025	15,338,383	17,470,365
Home Bancshares, Inc.	122,450	3,601,809	4,612,692
Home Depot, Inc./The	4,572,588	85,202,665	319,075,191

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
Home Properties, Inc.	182,300	10,445,418	11,561,466
Home Retail Group plc	5,261,301	11,118,654	12,398,963
HomeAway, Inc.	400	9,700	13,000
Homeowners Choice, Inc.	118,250	2,592,051	3,222,313
HomeStreet, Inc.	85,675	2,300,092	1,913,980
Hon Hai Precision Industry Company, Ltd.	12,077,200	37,291,431	33,643,701
Honda Motor Company, Ltd.	1,170,826	40,405,096	44,270,224
Honeywell International, Inc.	2,450,062	64,032,844	184,612,172
Hong Kong & China Gas Company, Ltd.	2,526,046	4,977,290	7,370,543
Hong Kong Exchanges & Clearing, Ltd.	358,230	5,882,904	6,100,752
Hong Leong Asia, Ltd.	19,689	59,914	27,059
Hong Leong Bank Berhad	54,800	254,436	255,904
Hong Leong Financial Group Berhad	96,800	413,151	467,041
Horace Mann Educators Corp.	91,822	1,344,183	1,914,489
Hormel Foods Corp.	453,900	8,211,051	18,755,148
Hornbeck Offshore Services, Inc.	75,900	2,628,680	3,526,314
Hospira, Inc.	914,681	20,637,337	30,028,977
Hospitality Properties Trust	342,825	9,013,860	9,407,118
Host Hotels & Resorts, Inc.	2,331,450	50,899,695	40,777,061
Hot Topic, Inc.	96,185	1,076,836	1,335,048
Hovnanian Enterprises, Inc. - Class A	566,900	3,402,522	3,271,013
Howard Hughes Corp./The	63,400	4,901,437	5,313,554
Hoya Corp.	896,150	18,787,665	16,699,158
HSBC Holdings plc	8,567,454	78,521,299	91,389,984
HSBC Holdings plc	2,275,395	23,408,046	24,035,914
HSN, Inc.	109,140	4,011,768	5,987,420
Hua Nan Financial Holdings Company, Ltd.	1,373,000	775,834	794,345
Huabao International Holdings, Ltd.	553,000	258,631	240,074
Hub Group, Inc. - Class A	83,300	2,111,617	3,203,718
Hubbell, Inc. - Class B	166,825	6,946,760	16,200,376
Hudson City Bancorp, Inc.	1,359,880	18,832,128	11,749,363
Huhtamaki oyj	14,405	203,308	283,566
Humana, Inc.	722,376	28,585,693	49,923,405
Huntington Bankshares, Inc.	4,360,898	39,983,806	32,227,036
Huntington Ingalls Industries, Inc.	140,073	5,539,799	7,470,093
Huntsman Corp.	176,400	2,413,118	3,279,276
Husky Energy, Inc.	62,587	1,617,809	1,796,385
Husqvarna AB	192,434	1,122,468	1,138,267
Hutchison Whampoa, Ltd.	1,676,000	18,485,710	17,466,767
Hyatt Hotels Corp. - Class A	4,900	185,230	211,827
Hyundai Department Store Company, Ltd.	4,098	559,383	613,264
Hyundai Heavy Industries Company, Ltd.	826	211,696	156,647
Hyundai Marine & Fire Insurance Company	86,740	2,291,422	2,475,279
Hyundai Mobis	71,783	18,572,110	19,839,361
Hyundai Motor Company, Ltd.	30,571	1,814,384	2,363,029
Hyundai Motor Company, Ltd.	120,878	19,429,502	24,336,394
IAC/InterActiveCorp	274,999	10,219,239	12,286,955
Iberdrola S.A.	8,496,717	40,602,341	39,638,334
IberiaBank Corp.	63,800	3,241,206	3,191,276
iCade	1,126	100,075	98,639
ICAP plc	354,380	2,047,986	1,562,667
ICICI Bank, Ltd. - Sponsored ADR	188,090	7,970,600	8,069,061
Iconix Brand Group, Inc.	320,227	6,102,444	8,284,272
ICU Medical, Inc.	31,100	1,216,371	1,833,345
IDA Corp.	137,600	4,341,643	6,641,952
Idemitsu Kosan Company, Ltd.	31,500	2,483,856	2,720,485
IDEX Corp.	240,055	8,684,061	12,823,738
IDEXX Laboratories, Inc.	174,105	10,193,674	16,085,561
iGate Corp.	115,025	2,068,097	2,163,620
IHI Corp.	531,068	1,150,701	1,615,459
IHS, Inc. - Class A	84,247	6,151,174	8,822,346
Il-VI, Inc.	124,800	2,424,587	2,126,592
IJM Corp. Berhad	73,700	122,732	129,716
Iliad S.A.	30,781	4,795,763	6,559,320



**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
Illinois Tool Works, Inc.	1,276,887	34,878,825	77,813,494
Illumina, Inc.	49,027	1,799,816	2,647,458
Iluka Resources, Ltd.	580,554	2,495,909	5,659,149
Imerys S.A.	6,115	362,483	398,817
Immofinanz Immobilien Anlagen AG	74,693	319,962	283,424
Impala Platinum Holdings, Ltd.	375,673	7,320,656	5,552,514
Imperial Holdings, Ltd.	50,902	928,026	1,166,405
Imperial Oil Canada, Ltd.	68,800	3,193,957	2,811,729
Imperial Tobacco Group plc	1,787,720	50,764,770	62,407,813
Impregilo S.p.A.	681,477	3,542,162	3,502,089
Inchcape plc	890,000	6,740,461	6,790,888
Incitec Pivot, Ltd.	296,350	714,727	954,685
Incyte Corp.	571,207	7,632,508	13,371,956
Independent Bank Corp.	52,149	1,068,824	1,699,536
Indesit Company S.p.A.	44,891	556,878	352,785
India Cements, Ltd.	1,820,323	4,039,477	2,801,656
Indian Bank	189,454	716,347	614,026
Indo Tambangraya Megah Tbk PT	169,100	801,526	617,757
Indocement Tunggal Prakarsa Tbk PT	591,500	1,104,637	1,418,261
Indofood Sukses Makmur Tbk PT	4,769,000	2,711,184	3,656,192
Industria de Diseno Textil S.A. (Inditex)	160,282	14,593,000	21,281,593
Industrial and Commercial Bank of China, Ltd. - H Shares	43,484,670	30,140,089	30,473,692
Industrial Bank of Korea	294,710	3,191,452	3,364,028
Industrias Penoles S.A.B. de C.V.	6,530	334,217	310,339
Industrivarden AB - C Shares	15,767	243,399	287,599
Infineon Technologies AG	1,287,434	9,599,828	10,183,675
Infinity Property & Casualty Corp.	151,517	6,413,084	8,515,255
Informatica Corp.	325,412	8,416,287	11,216,952
Infosys Technologies, Ltd.	114,474	6,008,833	6,085,657
Infosys Technologies-Sponsored ADR	10,026	533,895	540,502
ING Groep Nv	3,459,526	33,574,004	24,597,443
Ingersoll-Rand plc	981,603	42,818,777	53,997,981
Ingram Micro, Inc. - Class A	580,788	10,493,869	11,429,908
Ingredion, Inc.	502,735	24,745,324	36,357,795
Inland Real Estate Corp.	170,165	2,185,487	1,716,965
Inmet Mining Corp.	244,300	12,660,804	16,267,430
Inner Mongolia Yitai Coal Company, Ltd.	38,200	206,882	219,306
Innophos Holdings, Inc.	152,375	8,057,708	8,313,580
Insight Enterprises, Inc.	100,532	1,807,752	2,072,970
Insperty, Inc.	51,040	1,774,040	1,448,005
Insurance Australia Group, Ltd.	398,321	1,337,161	2,371,189
Intact Financial Corp.	120,700	4,547,780	7,395,615
Integra Lifesciences Holdings Corp.	47,470	1,806,811	1,851,805
Integrated Device Technology, Inc.	357,257	6,777,665	2,668,710
Integrus Energy Group, Inc.	240,268	11,945,749	13,973,987
Intel Corp.	15,767,179	182,335,194	344,512,861
Inter Parfums, Inc.	35,720	746,674	872,640
Interactive Brokers Group, Inc. - Class A	91,200	1,490,140	1,359,792
Interactive Intelligence Group, Inc.	34,500	825,107	1,530,075
Intercontinental Exchange, Inc.	228,726	34,428,449	37,298,349
InterContinental Hotels Group plc	72,379	1,421,774	2,205,771
InterDigital, Inc.	295,500	11,759,408	14,133,765
Interface, Inc.	131,118	1,674,749	2,520,088
Intergrated Silicon Solution, Inc.	158,372	1,416,930	1,452,271
Intermec, Inc.	129,131	1,387,493	1,269,358
InterMune, Inc.	259,050	9,590,766	2,344,403
International Bancshares Corp.	143,400	1,623,032	2,982,720
International Business Machines Corp.	3,219,653	176,675,026	686,751,985
International Flavors & Fragrances, Inc.	268,320	10,063,628	20,572,094
International Game Technology	985,161	14,538,007	16,255,157
International Paper Company	1,817,391	54,472,378	84,654,073
International Rectifier Corp.	183,850	8,676,467	3,888,428
International Speedway Corp. - Class A	365,430	12,229,760	11,942,252
Interpublic Group of Companies, Inc./The	1,497,230	20,247,749	19,508,907

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
Intersil Corp. - Class A	348,100	8,186,436	3,031,951
Intertek Group plc	563,261	12,208,667	29,019,774
Interval Leisure Group, Inc.	90,650	1,173,597	1,970,731
Intesa Sanpaolo S.p.A.	16,024,117	38,588,784	23,498,441
Intesa Sanpaolo S.p.A.	3,755,148	6,993,621	4,742,423
Intevac, Inc.	46,756	890,708	220,688
Intrepid Potash, Inc.	147,675	4,032,684	2,770,383
Intrum Justitia AB	18,106	255,737	350,870
Intuit, Inc.	1,015,570	31,694,860	66,672,171
Intuitive Surgical, Inc.	120,800	36,356,620	59,335,752
Invacare Corp.	64,954	1,945,661	847,650
Inventec Company, Ltd.	3,026,306	1,190,400	1,148,686
Invesco, Ltd.	1,486,519	33,379,605	43,049,590
Investec plc	31,270	207,504	217,942
Investment Technology Group, Inc.	281,081	4,939,552	3,103,134
Investor AB - Class B	1,645,672	35,302,176	47,633,877
IOI Corp. Berhad	450,700	738,313	681,181
ION Geophysical Corp.	280,265	1,900,514	1,908,605
IPC The Hospitalist Company	38,830	1,292,683	1,727,158
IPG Photonics Corp.	284,300	16,406,673	18,880,363
iRobot Corp.	61,600	1,725,587	1,580,656
Iron Mountain, Inc.	528,027	11,525,333	19,172,660
Isagen S.A.	151,002	203,894	209,817
Isetan Mitsukoshi Holdings, Ltd.	6,900	69,952	99,662
iShares MSCI Emerging Market-Equity	392,000	15,694,007	16,769,760
iShares MSCI Taiwan Index Fund	579,224	7,875,419	7,726,848
Israel Chemicals, Ltd.	164,583	2,193,017	2,128,472
Isuzu Motors, Ltd.	293,000	1,557,320	1,729,579
IT Holdings Corp.	51,100	631,895	675,572
Itau Unibanco Holdings S.A. - ADR	513,760	9,080,287	9,144,928
Itau Unibanco Holdings S.A. - Preferred	212,600	4,205,673	3,794,715
Itausa Investimentos Itau S.A. - Preferred	1,795,500	9,482,560	9,394,463
IC Holdings Corp.	700	39,523	62,482
ITC, Ltd.	674,129	3,058,821	3,838,256
ITOCHU Corp.	468,351	4,436,700	5,633,961
Itron, Inc.	345,176	17,457,733	16,016,166
ITT Corp.	256,444	4,141,018	7,290,703
ITT Educational Services, Inc.	36,130	641,647	497,871
Iwatani International Corp.	54,000	213,195	249,840
IWKA AG	6,076	260,183	265,509
Ixia	171,976	3,158,900	3,721,561
Izumi Company, Ltd.	33,000	711,381	805,169
J&J Snack Foods Corp.	33,736	1,271,627	2,593,961
J.B. Hunt Transport Services, Inc.	289,867	6,732,954	21,589,294
J2 Global, Inc.	319,640	8,837,692	12,533,084
Jabil Circuit Inc.	882,809	21,111,910	16,314,310
Jack Henry & Associates, Inc.	291,100	8,180,424	13,451,731
Jack in the Box, Inc.	101,705	2,052,994	3,517,976
Jacobs Engineering Group, Inc.	407,260	31,607,309	22,904,302
Jakks Pacific, Inc.	49,059	910,339	514,629
James Hardie Industries - CDI	564,365	5,706,466	5,889,671
Janus Capital Group, Inc.	574,217	3,825,985	5,397,640
Japan Airlines Company, Ltd.	316,600	14,158,871	14,715,401
Japan Real Estate Investment Corp.	168	1,638,572	2,303,255
Japan Retail Fund Investment Corp.	519	861,112	1,281,768
Japan Tobacco, Inc.	231,600	7,128,028	7,389,917
Jarden Corp.	559,859	16,589,778	23,989,937
Jardine Cycle & Carriage, Ltd.	46,100	706,276	1,899,962
Jardine Matheson Holdings, Ltd.	376,800	5,715,953	24,529,680
Jardine Strategic Holdings, Ltd.	844,500	26,965,716	33,425,310
Jastrzebska Spolka Weglowa S.A.	19,586	574,078	562,448
JBS S.A.	887,200	2,496,559	2,992,020
JC Decaux S.A.	149,908	3,807,082	4,115,583
JC Penney Company, Inc.	770,363	22,517,242	11,640,185

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
JDS Uniphase Corp.	689,025	312,902,430	9,212,264
Jeronimo Martins SGPS S.A.	71,879	1,382,204	1,402,496
JetBlue Airways Corp.	570,698	7,968,269	3,937,816
JFE Holdings, Inc.	144,450	3,851,844	2,714,775
JGC Corp.	112,091	2,585,656	2,836,253
Jiangxi Copper Company, Ltd. - H Shares	372,000	803,113	821,379
JM AB	61,703	1,328,868	1,466,182
John Bean Technologies Corp.	65,456	900,317	1,358,212
John Wood Group plc	2,419,760	17,933,136	31,837,675
Johnson & Johnson	8,422,497	245,580,988	686,686,180
Johnson Controls, Inc.	2,102,856	30,538,400	73,747,160
Johnson Matthey plc	1,055,332	35,326,126	36,856,784
Joint-Stock Financial Corp. Sistema - Sponsored GDR	163,969	3,183,002	3,010,471
Jollibee Foods Corp.	109,330	320,082	337,554
Jones Lang Lasalle, Inc.	409,448	29,021,259	40,703,226
Jos. A. Bank Clothiers, Inc.	109,812	4,193,163	4,381,499
Joy Global, Inc.	369,555	32,886,878	21,995,914
Joyo Bank, Ltd.	409,000	1,979,009	2,292,523
JP Morgan Chase & Company	13,213,011	394,622,875	627,089,502
JSR Corp.	82,017	1,475,890	1,667,906
JSW Steel, Ltd.	21,279	263,729	263,237
Julius Baer Group, Ltd.	62,125	2,398,199	2,421,494
Jungheinrich-Preferred	5,482	254,162	230,788
Juniper Networks, Inc.	2,690,669	54,018,659	49,885,003
JX Holdings, Inc.	790,268	4,479,931	4,379,171
K+S AG - Registered	19,883	1,003,556	926,420
K-Swiss, Inc.	37,125	730,408	175,973
Kabel Deutschland Holding AG	14,042	860,239	1,297,895
Kaiser Aluminum Corp.	109,155	5,506,176	7,056,871
Kakaku.com, Inc.	317,800	4,604,178	7,828,385
Kalbe Farma Tbk PT	18,842,500	1,495,235	2,404,394
Kaman Corp.	61,666	1,576,538	2,187,293
Kandenko Company	42,000	228,397	194,320
Kansai Electric Power Company	148,350	2,583,750	1,464,250
Kansai Paint Company, Ltd.	45,000	429,785	500,638
Kansas City Southern, Inc.	349,925	15,938,807	38,806,683
Kao Corp.	2,473,000	62,525,246	81,012,976
Kapstone Paper & Packaging Corp.	112,111	1,902,662	3,116,686
KAR Auction Services, Inc.	337,303	4,605,433	6,756,179
Kawasaki Heavy Industries, Ltd.	1,017,000	3,197,641	3,190,970
Kaydon Corp.	73,690	2,458,172	1,884,990
Kazakhmys plc	913,000	18,154,797	5,440,017
KB Financial Group, Inc.	36,840	1,236,900	1,241,686
KB Financial Group, Inc. - ADR	364,965	18,095,314	12,058,444
KB Home	211,672	3,066,628	4,608,099
KBC Groep Nv	472,661	9,657,320	16,308,585
KBR, Inc.	415,275	9,775,134	13,322,022
KCC Corp.	1,113	285,923	305,610
KDDI Corp.	46,800	1,553,556	1,926,356
Keikyu Corp.	99,500	757,983	1,042,411
Keio Corp.	61,000	395,522	524,878
Kellogg Company	750,275	19,360,745	48,340,218
Kelly Services, Inc. - Class A	62,125	767,519	1,160,495
Kemira Oyj	43,500	596,056	604,387
Kemper Corp.	140,660	5,326,736	4,586,923
Kennametal, Inc.	226,967	4,989,066	8,860,792
Keppel Corp.	438,936	2,480,330	3,962,666
Kernel Holding S.A.	13,717	265,524	249,250
Kerry Group plc	10,412	563,000	621,507
Kerry Properties, Ltd.	223,000	832,373	989,655
Kesko Oyj - B Shares	52,374	1,159,184	1,638,967
KeyCorp	4,046,881	47,791,730	40,306,935
Keyence Corp.	127,801	27,340,698	38,916,641
KGHM Polska Miedz S.A.	437,826	17,999,406	21,242,123

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

Security Description	Shares	Cost	Market Value
Kia Motors Corp.	208,763	6,326,735	10,432,521
Kilroy Realty Corp.	213,070	11,268,360	11,164,868
Kimberly-Clark Corp.	1,194,210	44,466,899	117,008,696
Kimberly-Clark de Mexico S.A.B. de C.V.	761,800	2,183,264	2,661,545
Kimco Realty Corp.	1,228,100	32,569,180	27,509,440
Kinden Corp.	23,000	203,080	154,116
Kinder Morgan, Inc.	2,111,297	58,162,305	81,664,968
Kindred Healthcare, Inc.	491,086	5,822,697	5,171,135
Kingboard Chemicals Holdings, Ltd.	159,000	540,953	452,668
Kingfisher plc	3,791,365	15,564,692	16,568,641
Kingspan Group plc	1,190,001	6,894,892	14,669,570
Kinnevik Investment AB - B Shares	686,695	13,782,196	16,676,275
Kinsus Interconnect Technology Corp.	73,000	239,483	229,479
Kintetsu Corp.	701,151	2,590,503	3,251,455
Kirby Corp.	156,480	6,366,221	12,017,664
Kirin Holdings Company, Ltd.	37,000	450,211	594,629
Kirklands, Inc.	34,505	441,738	395,427
Kite Realty Group Trust	155,192	1,257,092	1,045,994
KLA-Tencor Corp.	519,753	21,098,298	27,411,773
Klabin S.A. - Preferred	575,300	3,131,176	3,980,179
Klepierre S.A.	7,425	242,977	292,183
Kloekner & Company	63,017	925,960	894,167
Knight Transportation, Inc.	139,937	2,414,375	2,252,986
Kobe Steel, Ltd.	65,000	85,656	75,356
Koc Holdings A.S.	170,456	880,083	989,106
Kodiak Oil & Gas Corp.	654,018	5,798,757	5,945,024
Kohl's Corp.	637,207	25,567,708	29,394,359
Komatsu, Ltd.	495,350	11,662,288	11,848,991
Komercni Banka A.S.	4,252	879,992	813,637
Kone Oyj	335,136	5,716,332	26,401,858
Konica Minolta Holdings, Inc.	169,632	1,640,655	1,241,298
Koninklijke Ahold Nv	3,635,787	41,605,375	55,814,476
Koninklijke Ahold Nv - ADR	534,360	5,515,990	8,202,426
Koninklijke DSM Nv	323,871	17,242,013	18,885,235
Koninklijke KPN Nv	67,625	832,790	227,861
Kopin Corp.	136,080	624,932	503,496
Koppers Holdings, Inc.	48,600	1,833,509	2,137,428
Korea Electric Power Corp.	133,960	3,165,025	3,648,201
Korea Exchange Bank	239,290	1,649,341	1,610,895
Korea Life Insurance Company, Ltd.	53,280	391,961	327,074
Korn/Ferry International	363,142	5,682,136	6,485,716
Kosmos Energy, Ltd.	900	12,254	10,170
Kraft Foods Group, Inc.	1,790,971	29,811,411	92,288,736
Kraton Performance Polymers, Inc.	74,300	1,883,787	1,738,620
Kroger Company/The	2,729,877	51,617,179	90,468,124
Kronos Worldwide, Inc.	117,800	2,041,202	1,843,570
Kroton Educacional S.A.	308,200	3,800,891	3,955,769
Krung Thai Bank Public Company, Ltd.	684,800	536,864	584,600
Krung Thai Bank Public Company, Ltd.	16,795,300	7,636,270	14,337,801
KT & G Corp.	85,066	5,675,610	5,856,602
KT Corp.	220,160	6,666,632	6,985,123
Kuala Lumpur Kepong Berhad	163,800	1,258,278	1,106,635
Kubota Corp.	1,183,868	11,528,643	16,847,643
Kulicke & Soffa Industries, Inc.	167,850	1,296,318	1,940,346
Kunlun Energy Company, Ltd.	1,770,000	2,849,567	3,762,246
Kuraray Company, Ltd.	179,029	2,228,541	2,671,535
Kurita Water Industries, Ltd.	56,700	1,934,435	1,242,310
Kvaerner ASA	6,785	18,179	14,076
Kyocera Corp.	68,100	6,231,727	6,381,206
Kyorin Company, Ltd.	62,000	966,864	1,515,380
Kyowa Exeo Corp.	163,500	1,673,496	1,738,992
Kyushu Electric Power Company, Inc.	77,063	1,180,268	800,793
L Brands, Inc.	718,292	9,648,606	32,078,921
L'Occitane International S.A.	1,158,500	3,482,199	3,522,070

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

Security Description	Shares	Cost	Market Value
L'Oreal S.A.	77,352	8,545,912	12,286,837
L-3 Communications Holdings, Inc.	519,320	38,014,584	42,023,374
La-Z-Boy, Inc.	123,146	1,455,632	2,323,765
Laboratory Corp. of America Holdings	434,899	27,670,886	39,227,890
Laclede Group, Inc./The	49,250	1,701,727	2,102,975
LaFarge-Coppee S.A.	82,666	4,440,735	5,501,827
Lagardere S.C.A.	23,118	950,019	852,725
Lam Research Corp.	527,080	20,067,417	21,852,737
Lamar Advertising Company	184,630	8,513,007	8,974,864
Lancaster Colony Corp.	59,515	1,527,567	4,582,655
Land Securities Group plc	109,660	1,238,551	1,380,395
Landauer, Inc.	22,900	1,250,045	1,291,102
Landec Corp.	84,775	1,111,667	1,226,694
Landstar System, Inc.	130,120	4,501,278	7,428,551
Lanxess AG	11,518	978,483	818,197
Laredo Petroleum Holdings, Inc.	300	6,986	5,487
Larsen & Toubro, Ltd.	56,437	1,606,307	1,418,661
Las Vegas Sands Corp.	6,200	244,155	349,370
LaSalle Hotel Properties	226,362	4,909,507	5,745,067
Lattice Semiconductor Corp.	523,475	2,921,363	2,852,939
Lawson, Inc.	1,400	102,363	107,956
Lazard, Ltd. - Class A	359,583	10,944,888	12,272,568
Lear Corp.	130,500	4,953,094	7,160,535
Lee & Man Paper Manufacturing, Ltd.	1,093,200	895,520	856,235
Legal & General Group plc	2,264,054	4,134,087	5,937,172
Legg Mason, Inc.	358,800	37,735,900	11,535,420
Leggett & Platt, Inc.	505,006	11,416,223	17,059,103
Legrand S.A.	1,021,392	26,188,649	44,619,593
Leighton Holdings, Ltd.	26,529	483,460	568,091
Lend Lease Corp.	28,930	294,112	307,642
Lender Processing Services, Inc.	268,450	8,301,172	6,834,737
Lennar Corp. - Class A	515,460	28,226,184	21,381,281
Lennox International, Inc.	175,027	6,145,766	11,112,464
Lenzing AG	4,000	380,360	335,407
Leoni AG	10,913	477,954	423,344
Leopalace21 Corp.	139,270	4,199,603	589,550
Leucadia National Corp.	999,197	34,816,506	27,407,974
Lexington Realty Trust	417,232	4,356,818	4,923,338
Lexmark International, Inc.	200,612	4,463,617	5,296,157
LG Display Company, Ltd.	428,370	12,880,601	12,282,045
LG Electronics, Inc.	54,873	4,100,552	3,999,820
LG Telecom, Ltd.	397,770	2,356,969	2,917,314
LHC Group, Inc.	35,980	825,312	773,210
Li & Fung, Ltd.	16,598,200	28,852,819	22,878,880
Lianhua Supermarket Holdings, Ltd.	2,111,000	1,699,598	1,683,328
Liberty Global, Inc. - Series A	163,100	10,009,471	11,971,540
Liberty Holdings, Ltd.	30,343	400,163	396,880
Liberty Interactive Corp. - Series A	58,870	1,097,431	1,258,641
Liberty Media Corp. - Series A	29,514	1,338,136	3,294,648
Liberty Property Trust	346,850	11,369,144	13,787,287
Liberty Ventures Corp. - Series A	520	21,365	39,302
Life Healthcare Group Holdings, Ltd.	1,124,812	3,432,985	4,242,052
Life Technologies Corp.	521,179	11,954,047	33,683,799
Life Time Fitness, Inc.	389,400	16,031,671	16,658,532
LifePoint Hospitals, Inc.	137,200	5,206,695	6,648,712
LIN TV Corp.	232,950	2,310,623	2,560,120
Lincoln Educational Services Corp.	46,700	453,843	273,662
Lincoln Electric Holdings, Inc.	248,800	7,629,635	13,479,984
Lincoln National Corp.	1,236,671	28,894,149	40,327,841
Linde AG	102,182	14,413,523	19,032,287
Lindsay Corp.	30,350	1,258,487	2,676,263
Linear Technology Corp.	725,337	32,040,774	27,831,181
Link REIT	2,639,541	9,631,920	14,383,308
Linkedin Corp. - A Shares	67,750	6,035,523	11,928,065

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
Lion Corp.	38,000	216,297	209,360
Liquidity Services, Inc.	56,800	1,418,339	1,693,208
Lite-On Technology Corp.	1,235,203	1,747,919	1,991,030
Lithia Motors, Inc.	48,925	917,503	2,322,959
Littelfuse, Inc.	204,854	10,652,457	13,899,344
Live Nation Entertainment, Inc.	390,404	4,574,114	4,829,297
LivePerson, Inc.	113,796	1,374,456	1,545,350
LIXIL Group Corp.	112,146	2,173,268	2,216,202
LKQ Corp.	1,049,184	8,491,530	22,830,244
Lloyds TSB Group	39,215,100	22,989,235	28,993,029
Lockheed Martin Corp.	972,024	43,839,283	93,819,756
Loews Corp.	932,838	20,330,299	41,110,171
Logmein, Inc.	51,000	1,987,767	980,220
Lonza Group AG - Registered	100,570	7,715,337	6,542,174
Loral Space & Communications, Inc.	77,556	4,997,916	4,799,165
Lorillard, Inc.	1,159,767	16,678,172	46,796,598
Lotte Shopping Company	18,071	4,979,792	6,643,033
Lottomatica S.p.A.	11,093	248,548	261,102
Louisiana-Pacific Corp.	552,277	8,920,581	11,929,183
Lowe's Companies, Inc.	3,402,498	33,158,222	129,022,724
LPL Financial Holdings, Inc.	600	20,546	19,344
LSB Industries, Inc.	45,300	1,131,386	1,575,534
LSI Corp.	1,553,995	18,041,370	10,536,086
LTC Properties, Inc.	69,500	1,699,304	2,830,735
Lufkin Industries, Inc.	390,295	18,408,769	25,911,685
Lululemon Athletica, Inc.	158,600	10,934,002	9,888,710
Lumber Liquidators Holdings, Inc.	63,200	1,402,010	4,437,904
Luminex Corp.	86,400	1,669,310	1,427,328
Lumos Networks Corp.	31,630	337,211	426,372
Lundin Petroleum AB	574,311	10,466,863	12,454,299
Luxottica Group S.p.A.	29,018	1,269,085	1,457,317
LVMH Moët Hennessy Louis Vuitton S.A.	86,022	14,474,513	14,790,708
Lydall, Inc.	40,300	414,571	618,605
Lyondellbasell Industries Nv - Class A	1,318,412	66,219,480	83,442,295
M&T Bank Corp.	374,150	31,980,161	38,597,314
M-real Oyj - B Shares	60,670	202,442	179,185
M/I Homes, Inc.	55,333	1,285,842	1,352,892
M6-Metropole Television S.A.	9,454	240,746	147,196
Macerich Company/The	384,395	19,957,807	24,747,350
Mack-Cali Realty Corp.	242,350	8,200,667	6,933,633
Macquarie Group, Ltd.	55,037	1,618,012	2,131,623
Macy's, Inc.	1,767,169	45,383,816	73,938,351
Madison Square Garden Company/The - Class A	59,109	2,189,923	3,404,678
Maeda Road Construction Company, Ltd.	22,000	270,859	298,107
Magellan Health Services, Inc.	143,895	6,814,585	6,845,085
Magna International, Inc. - Class A	378,800	14,813,879	22,263,052
Magnachip Semiconductor Corp.	343,750	4,953,047	5,950,312
Magnit - Sponsored GDR	135,087	4,723,263	6,099,178
Magyar Telekom	126,327	214,987	220,075
Mahindra & Mahindra, Ltd.	161,784	2,751,617	2,563,837
Maidenform Brands, Inc.	54,560	1,173,136	956,437
Makita Corp.	23,800	889,566	1,082,163
Malayan Banking Berhad	4,122,282	11,760,361	12,447,388
Manhattan Associates, Inc.	317,754	6,195,906	23,605,945
Manila Electric Company	75,050	458,471	600,621
Manitowoc Company Inc./The	763,313	12,090,228	15,693,715
Manpower, Inc.	275,135	11,586,908	15,605,657
Mantech International Corp.	72,760	3,388,340	1,955,061
Manulife Financial Corp.	239,520	4,210,364	3,526,964
Marathon Oil Corp.	2,392,205	32,564,826	80,665,153
Marathon Petroleum Corp.	1,398,889	32,434,683	125,340,454
Marcus Corp./The	45,260	760,752	565,297
Marinemax, Inc.	51,691	867,724	702,481
Marketaxess Holdings, Inc.	86,819	2,898,367	3,238,349

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
Marks & Spencer Group plc	3,305,549	17,066,371	19,575,312
Marriott International, Inc. - Class A	738,309	10,939,309	31,178,789
Marriott Vacations Worldwide Corp.	235,675	7,324,565	10,112,814
Marsh & McLennan Companies, Inc.	1,689,044	42,014,446	64,133,001
Martin Marietta Materials, Inc.	191,000	14,858,288	19,485,820
Marubeni Corp.	1,001,698	6,614,381	7,489,829
Maruti Udyog, Ltd.	408,327	11,511,182	9,625,548
Marvell Technology Group, Ltd.	14,500	196,449	153,410
Masco Corp.	1,960,359	35,144,716	39,697,270
Masimo Corp.	159,950	4,097,566	3,138,219
Mastec, Inc.	39,111	977,089	1,140,086
Mastercard, Inc. - Class A	335,004	88,912,511	181,280,715
Materion Corp.	46,500	1,140,942	1,325,250
Matrix Service Company	114,850	2,115,398	1,711,265
Matson, Inc.	190,100	3,407,950	4,676,460
Matsumotokiyoshi Holdings Company, Ltd.	38,600	765,782	1,117,520
Mattel, Inc.	1,075,882	20,832,942	47,112,873
Matthews International Corp. - Class A	78,986	3,355,415	2,755,822
Maurel et Prom S.A.	276,567	4,730,375	4,840,554
Maxim Integrated Products, Inc.	187,595	5,989,117	6,124,977
Maximus, Inc.	79,170	1,852,706	6,331,225
Mayr-Melnhof Karton AG	4,600	457,883	504,623
Mazda Motor Corp.	51,000	144,870	152,425
MB Financial, Inc.	47,200	1,138,320	1,140,824
MBIA, Inc.	1,900	20,410	19,513
McCormick & Company, Inc. - Non-Voting Shares	422,650	11,617,182	31,085,908
McDermott International, Inc.	300,200	3,211,010	3,299,198
McDonald's Corp.	3,055,485	52,088,359	304,601,300
Mcgraw Hill Financial, Inc.	932,262	21,035,608	48,552,205
McKesson Corp.	838,141	52,242,891	90,485,702
MDC Holdings, Inc.	106,400	5,843,127	3,899,560
MDU Resources Group, Inc.	524,825	10,010,821	13,115,377
Mead Johnson Nutrition Company	750,656	37,043,191	58,138,307
Meadowbrook Insurance Group, Inc.	101,492	995,409	715,519
MeadWestvaco Corp.	573,388	11,692,554	20,813,984
Measurement Specialties, Inc.	575,184	9,699,467	22,875,068
Mechel - ADR	38,500	380,537	194,810
Mechel Oao - Sponsored ADR	22,828	532,305	552,894
MedAssets, Inc.	1,162,740	19,500,863	22,382,745
Medical Properties Trust, Inc.	688,869	7,115,252	11,049,459
Medicines Company	124,800	2,092,257	4,170,816
Medidata Solutions, Inc.	516,350	9,864,355	29,937,973
Medifast, Inc.	33,200	848,622	760,944
Mediobanca S.p.A.	245,244	1,491,229	1,250,224
Medipal Holdings Corp.	379,700	4,576,867	5,375,247
Medivation, Inc.	1,500	66,857	70,155
MEDNAX, Inc.	299,797	17,217,430	26,870,805
Medtronic, Inc.	3,510,162	101,123,153	164,837,208
Mega Financial Holding Company, Ltd.	8,863,970	6,924,805	7,158,762
MegaFon Oao - GDR	22,797	513,678	706,707
Meggitt plc	164,924	1,083,853	1,229,606
Megmilk Snow Brand Company, Ltd.	13,400	257,497	213,642
MEMC Electronic Materials, Inc.	1,224,925	5,473,915	5,389,670
Men's Wearhouse, Inc./The	111,205	3,271,753	3,716,471
Mentor Graphics Corp.	255,300	3,422,504	4,608,165
MercadoLibre, Inc.	62,441	4,563,108	6,029,303
Merck & Company, Inc.	10,207,444	242,616,368	451,475,248
Merck KGaA	172,876	16,908,165	26,128,231
Mercury General Corp.	99,280	5,341,604	3,765,690
Mercury Systems, Inc.	67,050	988,619	494,159
Meredith Corp.	109,099	3,794,644	4,174,128
Merida Industry Company, Ltd.	602,000	2,938,990	3,533,183
Meridian Bioscience, Inc.	742,515	14,916,138	16,944,192
Merit Medical Systems, Inc.	92,418	1,273,823	1,133,045

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
Meritage Home Corp.	335,521	10,174,991	15,722,514
Mesoblast, Ltd.	1,109,282	6,967,339	7,112,364
Methanex Corp.	145,900	4,630,239	5,943,994
Methode Electronics, Inc.	78,950	820,875	1,016,876
MetLife, Inc.	3,283,765	116,012,318	124,848,745
Metro AG	121,305	5,527,988	3,454,929
Metro Bank & Trust	671,300	1,054,286	1,924,580
MetroPCS Communications, Inc.	1,411,800	16,437,538	15,388,620
Metso Oyj	78,093	3,160,451	3,328,267
Mettler-Toledo International, Inc.	96,010	8,642,432	20,471,252
Mexichem S.A.B. de C.V.	52,400	303,750	281,340
Meyer Burger Technology AG	154,474	2,388,242	1,215,303
MFA Mortgage Investments, Inc.	161,900	1,286,005	1,508,908
MGIC Investment Corp.	744,425	4,008,322	3,684,904
MGM China Holdings, Ltd.	173,600	279,124	371,234
MGM Resorts International	5,300	69,072	69,695
Michael Kors Holdings, Ltd.	61,090	2,750,860	3,469,301
Michelin - Class B	279,260	19,398,108	23,398,504
Micrel, Inc.	104,458	941,891	1,097,854
Micro Focus International plc	42,547	323,444	442,871
Micro Strategy, Inc.	21,200	1,972,320	2,142,896
Microchip Technology, Inc.	582,872	22,433,095	21,426,375
Micron Technology, Inc.	2,975,460	39,067,572	29,695,091
Micros Systems, Inc.	319,307	11,139,711	14,531,662
Microsemi Corp.	210,850	4,512,678	4,885,395
Microsoft Corp.	25,615,324	421,119,498	732,854,420
Mid-America Apartment Communities, Inc.	139,640	8,563,594	9,643,538
Millicom International Cellular - SDR	1,840	158,485	147,296
Mindray Medical International, Ltd. - ADR	65,844	1,742,810	2,629,809
Mine Safety Appliances Company	87,000	3,064,675	4,316,940
Minerals Technologies, Inc.	100,800	2,122,615	4,184,208
Mining And Metallurgical Company Norilsk Nickel	127,030	2,210,949	2,145,537
Minmetals Resources, Ltd.	1,392,000	573,393	511,063
Mirae Asset Securities Company, Ltd.	56,350	1,668,514	2,193,021
Mitchells & Butlers plc	3,498,337	13,837,054	17,317,282
Mitsubishi Chemical Corp.	521,879	2,868,408	2,414,565
Mitsubishi Corp.	404,169	9,052,373	7,492,731
Mitsubishi Electric Corp.	550,548	4,867,949	4,432,725
Mitsubishi Estate Company, Ltd.	391,600	7,488,696	10,812,525
Mitsubishi Heavy Industries, Ltd.	1,200,747	5,148,351	6,832,585
Mitsubishi Materials Corp.	573,500	1,773,934	1,634,737
Mitsubishi Motors Corp.	61,000	66,453	63,582
Mitsubishi Tanabe Pharma Corp.	57,000	997,507	876,037
Mitsubishi UFJ Financial Group, Inc.	3,814,800	30,519,991	22,640,485
Mitsui Company	498,360	7,441,958	6,959,654
Mitsui Engineering & Shipbuilding Company, Ltd.	196,000	307,397	346,054
Mitsui Fudosan Company	392,000	7,580,621	11,002,850
Mitsui O.S.K. Lines, Ltd.	105,500	537,856	346,729
Mizuho Financial Group, Inc.	10,703,940	20,683,047	22,655,648
MKS Instruments, Inc.	122,040	2,685,954	3,319,488
MMI Holdings, Ltd.	1,029,846	2,537,236	2,607,603
Mobile Mini, Inc.	88,750	2,005,927	2,611,913
Mobile Telesystems OJSC - Sponsored ADR	29,100	546,724	603,534
Mohawk Industries, Inc.	240,534	14,183,886	27,209,206
MOL Hungarian Oil and Gas Nv	35,711	2,660,378	2,514,861
Molex, Inc.	442,221	14,739,051	12,948,231
Molina Healthcare, Inc.	68,851	1,537,064	2,125,430
Molson Coors Brewing Company - Class B	571,382	23,040,272	27,957,721
Molycorp, Inc.	3,900	137,049	20,280
Momenta Pharmaceuticals, Inc.	103,900	1,589,638	1,386,026
Monarch Casino & Resort, Inc.	21,246	217,406	206,724
Mondelez International, Inc.	5,785,207	64,639,850	177,085,186
Mondi plc	685,441	7,114,245	9,304,822
Monolithic Power Systems, Inc.	72,827	1,144,826	1,774,794

Domestic and International Equity



**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
Monotype Imaging Holdings, Inc.	82,800	1,131,318	1,966,500
Monro Muffler Brake, Inc.	68,000	1,831,499	2,700,280
Monsanto Company	1,769,775	36,072,398	186,941,333
Monster Beverage Corp.	517,850	35,650,826	24,722,159
Monster Worldwide, Inc.	706,598	6,459,229	3,582,452
Moody's Corp.	602,981	10,608,064	32,150,947
Moog, Inc. - Class A	306,532	9,413,556	14,048,361
Morgan Stanley	4,606,478	109,844,067	101,250,386
Mosaic Company/The	830,200	45,053,091	49,488,222
Motorola Solutions, Inc.	878,575	34,933,495	56,255,157
Movado Group, Inc.	103,775	2,662,140	3,478,538
MRC Global, Inc.	72,300	1,724,476	2,380,839
MS&AD Insurance Group Holdings	2,283,510	54,079,766	50,177,958
MSC Industrial Direct Company - Class A	178,005	7,868,528	15,269,269
MSCI, Inc.	1,287,697	41,757,098	43,691,559
MTN Group, Ltd.	128,460	2,207,998	2,261,032
MTR Corp.	493,000	1,630,172	1,959,260
MTS Systems Corp.	36,505	1,412,316	2,122,766
MTU Aero Engines Holding AG	43,898	3,263,910	4,168,519
Mueller Industries, Inc.	69,372	2,290,879	3,696,834
Muenchener Rueckver AG	277,399	42,390,153	51,970,755
Multi-Color Corp.	39,650	997,590	1,022,574
Multimedia Games Holding Company, Inc.	237,395	3,226,320	4,954,434
Multiplan Empreendimentos Imobiliarios S.A.	19,900	563,390	572,420
Multiplus S.A.	191,700	4,014,669	2,833,169
Murata Manufacturing Company, Ltd.	492,600	26,838,256	36,727,569
Murphy Oil Corp.	761,600	42,645,445	48,536,768
Murray & Roberts Holdings, Ltd.	758,981	3,371,168	1,943,273
MWI Veterinary Supply, Inc.	28,530	1,346,277	3,773,378
Myers Industries, Inc.	74,400	872,131	1,038,624
Mylan, Inc.	1,829,644	40,801,980	52,949,897
MYR Group, Inc./Delaware	110,350	2,712,591	2,710,196
Myriad Genetics, Inc.	177,300	4,912,163	4,503,420
Nabors Industries, Ltd.	1,589,750	34,167,476	25,785,745
Nabtesco Corp.	19,100	474,346	393,092
Namco Bandai Holdings, Inc.	2,086,000	24,078,941	36,940,970
Nan Ya Printed Circuit Board Corp.	1,247,460	3,196,564	1,368,337
Nanometrics, Inc.	47,888	731,929	691,024
NASDAQ OMX Group, Inc.	331,350	8,936,149	10,702,605
Nash Finch Company	132,996	3,860,272	2,604,062
Naspers, Ltd. -N Shares	93,850	5,962,752	5,859,967
National Australia Bank, Ltd.	369,247	9,563,790	11,872,118
National Financial Partners Corp.	90,500	1,713,029	2,029,915
National Fuel Gas Company	247,590	7,707,420	15,189,646
National Grid plc	4,239,447	45,050,992	49,246,020
National Instruments Corp.	258,043	5,272,920	8,450,908
National Oilwell Varco, Inc.	1,327,712	46,753,982	93,935,624
National Penn Bancshares, Inc.	273,575	2,952,053	2,924,517
National Presto Industries, Inc.	11,200	752,930	901,600
National Retail Properties, Inc.	318,065	8,367,300	11,504,411
Natixis	72,050	189,977	274,042
Natura Cosméticos S.A.	248,000	5,342,075	5,981,223
Natus Medical, Inc.	67,300	1,329,636	904,512
Navigant Consulting, Inc.	115,024	1,118,999	1,511,415
Navigators Group, Inc./The	24,600	1,370,472	1,445,250
NBT Bancorp, Inc.	80,337	1,775,157	1,779,465
NCI Building Systems, Inc.	40,188	906,663	698,066
NCR Corp.	486,075	11,175,689	13,396,227
NEC Corp.	894,900	2,988,178	2,331,956
Nedbank Group, Ltd.	54,878	1,056,977	1,139,677
Neenah Paper, Inc.	36,560	977,281	1,124,586
Nelnet, Inc. - Class A	137,669	2,847,633	4,653,212
Neo Holdings Company, Ltd.	20,772	54,384	20,537
Neogen Corp.	537,707	10,714,581	26,654,136

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
Neste Oil Oyj	531,068	7,353,282	7,501,389
Nestle S.A. - Registered	2,277,696	101,599,207	165,123,639
Nestle S.A. - Sponsored ADR	14,570	929,040	1,055,888
NetApp, Inc.	1,242,589	27,824,240	42,446,840
Netflix, Inc.	196,700	33,093,099	37,256,947
NETGEAR, Inc.	88,745	2,309,957	2,973,845
NetScout Systems, Inc.	891,222	12,499,378	21,897,325
NetSuite, Inc.	700	39,068	56,042
Neustar, Inc. - Class A	770,656	26,270,942	35,858,624
Nevsun Resources, Ltd.	33,300	222,817	128,487
New Jersey Resources Corp.	95,927	3,419,622	4,302,326
New York Community Bancorp, Inc.	1,241,618	18,699,704	17,817,218
New York Times Company/The - Class A	309,378	2,947,886	3,031,904
Newcrest Mining, Ltd.	353,238	9,591,330	7,383,778
Newell Rubbermaid, Inc.	1,203,559	27,839,301	31,412,890
Newfield Exploration Company	636,196	34,154,516	14,263,514
Newmarket Corp.	66,772	12,168,991	17,384,758
Newmont Mining Corp.	1,497,142	46,070,371	62,715,278
Newpark Resources, Inc.	902,602	6,467,904	8,376,146
Newport Corp.	88,300	1,342,394	1,494,036
News Corp. - Class A	7,518,643	131,281,132	229,468,984
Nexity	7,671	228,743	264,481
Nexstar Broadcasting Group, Inc. - Class A	312,775	4,088,806	5,629,950
Next Era Energy, Inc.	1,337,456	39,863,883	103,893,582
Next plc	27,293	1,085,650	1,809,404
NGK Insulators, Ltd.	91,900	1,408,182	990,158
NGK Spark Plug Company, Ltd.	88,617	1,141,657	1,353,478
NHK Spring Company, Ltd.	33,000	349,137	344,320
Nibe Industrier AB	39,650	609,520	690,917
NIC, Inc.	1,279,638	12,700,849	24,517,864
Nidec Corp.	32,973	2,335,864	1,974,452
Nielsen Holdings Nv	574,923	16,501,434	20,593,742
Nielsen Holdings Nv	1,600	43,452	57,312
Nike, Inc. - Class B	2,385,806	31,296,442	140,786,412
Nikon Corp.	149,800	3,461,773	3,554,603
Nine Dragons Paper Holdings, Ltd.	759,450	1,076,675	713,209
Nintendo Company, Ltd.	101,512	17,882,867	10,915,617
Nippon Building Fund, Inc.	189	1,904,556	2,613,274
Nippon Express Company, Ltd.	649,900	2,651,133	3,172,773
Nippon Hodo Company, Ltd.	88,000	916,383	1,069,815
Nippon Shokubai Company, Ltd.	318,000	3,031,435	2,790,364
Nippon Steel & Sumitomo Metal Corp.	2,637,288	8,467,247	6,591,817
Nippon Telephone & Telegraph Corp.	1,061,900	49,783,597	46,363,534
Nippon Yusen Kabushiki Kaisha	346,861	1,436,732	896,482
NiSource, Inc.	917,970	18,068,846	26,933,240
Nissan Motor Company, Ltd.	2,859,264	27,527,509	27,522,165
Nitto Denko Corp.	102,466	4,384,387	6,070,364
NKSJ Holdings, Inc.	580,850	14,282,380	12,133,476
Noble Corp.	1,278,578	49,713,405	48,777,751
Noble Energy, Inc.	543,850	39,596,544	62,901,691
Noble Group, Ltd.	727,909	939,632	712,888
NOF Corp.	57,000	292,558	278,877
Nokia Oyj	924,724	5,454,139	2,997,094
Nomura Holdings, Inc.	1,927,593	15,712,651	11,829,623
Nomura Real Estate Holdings, Inc.	206,100	3,777,666	4,568,309
Nomura Research Institute, Ltd.	116,000	2,442,701	2,980,813
Norbord, Inc.	9,659	237,926	328,764
Nordea AB	853,102	7,865,005	9,683,009
Nordson Corp.	178,768	4,089,877	11,789,750
Nordstrom, Inc.	494,183	9,916,027	27,293,727
Norfolk Southern Corp.	985,257	19,989,569	75,943,610
Noritz Corp.	9,800	210,833	194,499
Norsk Hydro ASA	566,956	2,759,856	2,453,488
North Pacific Bank, Ltd.	71,700	239,589	241,745

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

Security Description	Shares	Cost	Market Value
Northeast Utilities	938,786	25,910,705	40,799,639
Northern Oil And Gas, Inc.	170,500	4,717,795	2,451,790
Northern Trust Corp.	823,576	37,006,133	44,934,306
Northrop Grumman Corp.	1,017,257	50,912,158	71,360,578
Northstar Realty Finance Corp.	280,700	2,373,530	2,661,036
Northwest Bancshares, Inc.	222,154	2,704,812	2,819,134
Northwest Natural Gas Company	62,370	2,523,853	2,733,053
Northwestern Corp.	227,700	7,594,806	9,076,122
Norwegian Cruise Line Holdings, Ltd.	106,100	2,819,424	3,145,865
Novartis AG	1,795,549	99,991,278	127,894,588
Novatek Microelectronics Corp.	134,000	557,544	580,319
Novo Nordisk A/S	485,075	39,784,256	78,958,897
Novozymes A/S - B Shares	694,914	9,482,719	23,604,692
NRG Energy, Inc.	1,053,300	23,681,176	27,901,917
NSK, Ltd.	4,000	28,792	30,419
nTelos Holdings Corp.	34,230	868,796	438,486
NTT Data Corp.	4,006	12,915,800	13,357,594
NTT Docomo, Inc.	3,860	6,191,089	5,833,929
Nu Skin Enterprises, Inc.	284,482	12,169,370	12,574,104
Nu Vasive, Inc.	326,297	6,932,564	6,953,389
Nuance Communications, Inc.	1,740,461	33,462,123	35,122,503
Nucor Corp.	953,408	16,562,297	43,999,779
Nufarm, Ltd.	51,281	291,378	211,179
Nutreco Holding Nv	15,353	1,307,055	1,411,382
Nutrisystem, Inc.	63,100	1,044,714	535,088
NV Energy, Inc.	1,179,050	20,005,909	23,616,372
NVIDIA Corp.	2,102,867	30,633,674	26,958,755
NVR, Inc.	19,016	14,074,448	20,539,372
NWS Holdings, Ltd.	577,544	665,258	1,028,213
NXP Semiconductors Nv	32,964	989,168	997,491
NxStage Medical, Inc.	29,493	535,107	332,681
NYSE Euronext, Inc.	732,700	61,790,794	28,311,528
O'Reilly Automotive, Inc.	459,753	23,407,706	47,147,670
Oasis Petroleum, Inc.	212,066	7,364,166	8,073,353
Obayashi Corp.	221,614	1,060,352	1,060,692
OC Oerlikon Corp. AG	466,239	3,655,445	5,539,035
Ocado Group plc	3,753,073	7,261,899	9,004,189
Occidental Petroleum Corp.	2,483,998	58,739,870	194,670,923
Oceaneering International, Inc.	342,536	9,193,589	22,747,816
OCI Company, Ltd.	19,342	4,285,648	2,772,829
Odakyu Electric Railway Company, Ltd.	13,000	128,042	161,912
Oesterreichische Post AG	7,286	248,114	314,313
Office Depot, Inc.	1,652,966	6,510,333	6,496,156
Officemax, Inc.	201,760	2,527,676	2,342,434
OE Energy Corp.	280,520	7,865,268	19,630,790
Oi S.A.	184,323	541,661	635,329
Oi S.A. - B Shares	184,323	7,468	0
Oi S.A. - B Shares	1,746,986	134,591	0
Oi S.A. - Preferred	1,746,986	8,277,363	5,345,750
Oil Search, Ltd.	2,510,768	14,074,873	19,448,776
Oil States International, Inc.	306,325	22,473,579	24,986,930
Olam International, Ltd.	4,392,239	8,783,023	6,089,514
Old Dominion Freight Line, Inc.	166,373	3,842,616	6,355,449
Old Mutual plc	820,525	1,937,586	2,525,492
Old National Bancorp	229,642	2,982,373	3,157,577
Old Republic International Corp.	721,962	9,402,855	9,176,137
Olin Corp.	222,350	4,099,551	5,607,667
Olympic Steel, Inc.	22,900	968,216	547,310
Olympus Optical Company	981,500	25,271,630	23,081,222
OM Group Inc.	176,420	4,911,628	4,142,342
Omega Healthcare Investors, Inc.	540,482	9,345,821	16,409,033
Omnicare, Inc.	333,830	10,959,813	13,593,558
Omnicell, Inc.	75,600	1,600,618	1,427,328
Omnicom Group, Inc.	852,756	23,953,309	50,227,328

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

Security Description	Shares	Cost	Market Value
OMRON Corp.	200,912	4,278,666	4,957,624
On Assignment, Inc.	100,200	1,086,004	2,536,062
On Semiconductor Corp.	15,600	112,556	129,168
ONEOK, Inc.	1,234,950	26,056,934	58,870,066
Ono Pharmaceutical Company, Ltd.	20,900	1,211,255	1,273,740
Onyx Pharmaceuticals, Inc.	77,302	6,434,227	6,869,056
OpenTable, Inc.	51,800	1,896,564	3,262,364
Ophir Energy plc	242,300	1,568,524	1,703,840
Oplink Communications, Inc.	245,316	4,238,941	4,023,182
Oracle Corp.	12,324,297	157,755,631	398,567,765
Oracle Corp. Japan	180,800	7,630,090	8,191,959
Orbital Sciences Corp.	136,300	2,991,405	2,274,847
Orica, Ltd.	63,433	1,174,708	1,616,929
Oriental Land Company, Ltd.	16,617	1,582,893	2,707,641
Origin Energy, Ltd.	197,151	2,499,255	2,729,568
Orion Marine Group, Inc.	59,800	624,286	594,412
Orion Oyj - Class B	16,568	465,047	435,924
Oritani Financial Corp.	90,400	1,195,118	1,400,296
Orix Corp.	351,200	3,629,290	4,448,832
Orkla ASA	852,638	6,755,083	6,826,951
Osaka Gas Company, Ltd.	448,146	1,644,236	1,973,330
Oshkosh Corp.	633,690	21,261,456	26,925,488
OSI Systems, Inc.	45,100	1,476,862	2,809,279
Otsuka Corp.	21,200	1,532,001	2,302,191
Otsuka Holdings Company, Ltd.	246,600	7,217,018	8,655,392
Oversea-Chinese Banking Corp.	1,538,273	9,726,989	13,205,390
Owens & Minor, Inc.	175,140	4,204,869	5,702,558
Owens Corning, Inc.	160,120	3,914,077	6,313,532
Owens-Illinois, Inc.	1,025,596	27,211,570	27,332,133
Oxford Industries, Inc.	33,265	1,358,499	1,766,371
Pac West Bancorp	74,100	1,447,801	2,157,051
Paccar, Inc.	1,059,636	11,812,238	53,575,196
Pacific Basin Shipping, Ltd.	1,866,000	1,209,150	1,108,160
Packaging Corp. of America	514,002	12,953,576	23,063,270
Pall Corp.	395,882	7,588,673	27,066,452
Palo Alto Networks, Inc.	100	6,251	5,660
Palomar Medical Technologies, Inc.	39,700	988,990	535,553
Panahome Corp.	39,000	265,938	264,231
Panasonic Corp.	54,300	367,215	377,709
Pandora Media, Inc.	1,300	13,731	18,408
Panera Bread Company - Class A	106,663	7,559,124	17,624,994
Papa John'S International, Inc.	40,285	1,113,889	2,490,419
Parexel International Corp.	172,398	3,396,557	6,811,445
Park Electrochemical Corp.	160,546	4,396,425	4,068,236
Parker Hannifin Corp.	448,544	9,344,609	41,077,659
Parkland Fuel Corp.	71,433	1,349,937	1,202,327
Parkway Properties, Inc.	89,514	2,097,970	1,660,485
Partnerre, Ltd.	101,500	8,805,477	9,450,665
Partners Group	28,243	5,477,031	6,988,051
Patterson Companies, Inc.	250,300	9,998,774	9,521,412
Patterson-UTI Energy, Inc.	932,375	17,290,375	22,227,820
Paychex, Inc.	972,396	25,877,492	34,101,928
PBB Group Berhad	123,000	579,792	502,089
PCTEL, Inc.	37,500	320,595	266,250
PDC Energy, Inc.	70,251	2,199,703	3,482,342
Peabody Energy Corp.	788,700	31,744,772	16,681,005
Pearson plc	1,017,465	14,892,173	18,292,441
Pegatron Corp.	413,000	595,314	638,094
Penn Real Estate Investment Trust	120,700	1,858,475	2,340,373
Penn Virginia Corp.	110,080	2,893,474	444,723
Pentair, Ltd. - Registered	773,452	25,251,920	40,799,593
People'S United Financial, Inc.	1,008,225	17,196,605	13,550,544
Pep Boys-Manny Moe & Jack/The	120,035	1,439,995	1,415,213
Pepco Holdings, Inc.	662,650	16,551,152	14,180,710

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
Pepsico, Inc.	5,177,598	144,558,402	409,599,778
Perficient, Inc.	71,200	1,233,535	830,192
Pericom Semiconductor Corp.	48,650	446,065	331,306
PerkinElmer, Inc.	449,029	8,425,253	15,105,335
Pernod Ricard S.A.	359,963	30,446,024	44,933,231
Perrigo Company	266,064	26,837,106	31,589,779
Perry Ellis International, Inc.	27,265	416,499	495,950
Persimmon plc	203,983	2,260,913	3,311,099
Perusahaan Gas Negara PT	1,525,500	681,125	934,060
PetMed Express, Inc.	46,340	582,261	621,651
Petrofac, Ltd.	27,680	647,709	602,300
PetroQuest Energy, Inc.	120,180	1,670,473	533,599
PetSmart, Inc.	418,998	26,068,655	26,019,776
Peugeot S.A.	15,530	310,821	112,673
Pfizer, Inc.	25,721,866	403,249,918	742,333,053
PG&E Corp.	1,297,524	32,430,262	57,778,744
PGE S.A.	1,039,148	5,996,150	5,348,380
Pharmacyclics, Inc.	130,110	7,696,698	10,462,145
Pharmerica Corp.	306,134	4,035,353	4,285,876
Pharmstandard - GDR	84,970	1,249,165	1,754,630
Philip Morris International, Inc.	4,995,783	75,265,441	463,159,042
Philippine Long Distance Telephone Company	29,850	1,648,804	2,185,538
Philips Electronics Nv	929,538	25,803,207	27,554,711
Phillips 66	1,927,671	23,095,893	134,879,140
Phison Electronics Corp.	33,000	195,242	253,825
Photronics, Inc.	379,900	2,464,904	2,537,732
Piedmont Natural Gas Company, Inc.	176,620	4,873,153	5,807,266
Piedmont Office REIT - Class A	3,500	68,181	68,565
Pinault-Printemps-Redoute S.A.	14,261	2,099,273	3,138,771
Pinnacle Entertainment, Inc.	135,335	2,721,286	1,978,598
Pinnacle Financial Partners, Inc.	76,354	1,209,915	1,783,629
Pinnacle West Capital Corp.	340,861	12,620,389	19,732,443
Pioneer Energy Services Corp.	616,167	6,108,470	5,083,378
Pioneer Natural Resources Company	428,200	28,243,989	53,203,850
Piper Jaffray Companies, Inc.	37,505	1,420,576	1,286,421
Pirelli & C. S.p.A.	93,544	1,060,561	983,181
Pitney Bowes, Inc.	721,744	13,260,298	10,725,116
PKO Bank Polski S.A.	173,545	2,044,203	1,843,527
Plains Exploration & Production Company	363,208	11,521,659	17,241,484
Plantronics, Inc.	167,537	6,139,445	7,403,460
Plastic Omnium S.A.	7,766	320,950	360,001
Plexus Corp.	122,318	2,838,969	2,973,550
Plum Creek Timber Company Inc.	500,250	15,212,907	26,113,050
PMC-Sierra, Inc.	582,200	3,373,406	3,953,138
PNC Financial Services Group, Inc.	1,727,333	137,533,764	114,867,644
PNM Resources, Inc.	241,200	3,652,678	5,617,548
Polaris Industries, Inc.	329,339	12,103,581	30,460,564
Polski Koncern Naftowy Orlen S.A.	620,872	8,503,084	9,811,933
Polskie Gornictwo Naftowe I Gazownictwo S.A.	432,267	758,375	734,965
Polycom, Inc.	679,900	10,019,902	7,533,292
Polyone Corp.	524,786	5,246,923	12,810,026
Polypore International, Inc.	285,026	11,025,387	11,452,345
Pool Corp.	110,450	3,664,930	5,301,600
Popular, Inc.	27,360	484,673	755,410
Porsche AG - Preferred	23,901	1,602,690	1,750,016
Portfolio Recovery Associates, Inc.	71,200	3,480,679	9,036,704
Portland General Electric Company	138,458	3,404,168	4,199,431
Portugal Telecom S.A. - Registered	533,868	2,932,609	2,648,926
Posco	17,155	5,252,652	5,026,541
Posco - ADR	115,110	10,278,128	8,484,758
Post Holdings, Inc.	87,367	2,032,385	3,750,665
Post Properties, Inc.	220,215	8,520,138	10,372,127
Potlatch Corp.	117,255	2,987,865	5,377,314
Pou Chen Corp.	2,491,000	2,211,465	2,699,052

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

Security Description	Shares	Cost	Market Value
Powell Industries, Inc.	21,722	699,533	1,141,926
Power Assets Holdings, Ltd.	408,000	3,061,351	3,849,974
Power Finance Corp.	784,277	2,687,150	2,607,523
Power Grid Corp. of India, Ltd.	290,338	652,381	565,184
Power Integrations, Inc.	67,145	2,529,026	2,914,764
Powszechny Zaklad Ubezpieczen S.A.	49,716	5,534,671	6,175,426
Pozen, Inc.	466,875	2,954,487	2,460,431
PPG Industries, Inc.	467,962	18,296,666	62,678,830
PPL Corp.	1,777,530	40,498,636	55,654,464
Praxair, Inc.	925,092	19,531,264	103,184,762
Precision Castparts Corp.	500,950	64,456,714	94,990,139
Premier Investments, Ltd.	33,135	254,934	296,050
President Chain Store Corp.	150,000	826,619	832,706
Prestige Brands Holdings, Inc.	116,200	1,352,013	2,985,178
Priceline.com, Inc.	153,791	31,500,037	105,797,443
Primary Health Care, Ltd.	514,361	1,760,306	2,659,785
Primerica, Inc.	383,500	11,842,703	12,571,130
Principal Financial Group, Inc.	890,575	25,045,500	30,306,267
PrivateBancorp, Inc.	143,920	2,801,461	2,721,527
ProAssurance Corp.	143,400	4,105,922	6,787,122
Procera Networks, Inc.	47,800	812,912	568,342
Procter & Gamble Company/The	8,627,977	214,687,497	664,871,908
Progress Software Corp.	143,725	2,873,602	3,274,055
Progressive Corp./The	1,689,638	20,321,263	42,697,152
Progressive Waste Solutions, Ltd.	289,100	7,042,533	6,114,465
Prologis, Inc.	1,396,423	58,247,225	55,828,991
PROS Holdings, Inc.	848,515	8,416,939	23,054,153
ProSiebenSat.1 Media AG - Preferred	102,039	2,339,561	3,649,137
Prospect Capital Corp.	459,221	4,992,973	5,010,101
Prosperity Bancshares, Inc.	231,795	9,547,166	10,984,765
Protective Life Corp.	598,500	14,778,495	21,426,300
Provident Financial Services, Inc.	121,900	1,655,434	1,861,413
Prudential Corp.	2,300,585	23,740,655	37,203,892
Prudential Financial, Inc.	1,519,877	58,530,667	89,657,544
PS Business Parks, Inc.	41,200	2,469,000	3,251,504
PT Telekomunikasi - ADR	25,316	881,723	1,141,245
PTC, Inc.	356,668	6,352,851	9,091,467
PTT Exploration and Production Company, Ltd.	297,400	1,634,290	1,502,995
PTT Global Chemical pcl	3,003,500	7,575,895	7,256,193
PTT Global Chemical pcl-NVDR	1,538,000	3,821,399	3,715,673
PTT pcl	33,000	363,355	367,355
PTT pcl - Foreign	681,600	7,029,248	7,587,557
Public Bank Berhad - Foreign Market	278,400	1,198,553	1,463,702
Public Service Enterprise Group, Inc.	1,721,548	34,956,543	59,117,958
Public Storage, Inc.	436,966	35,602,643	66,558,661
Publicis Groupe S.A.	63,361	2,897,560	4,256,039
Pulte Group, Inc.	1,319,786	21,579,390	26,712,469
PVH Corp.	270,326	30,400,838	28,873,520
Qantas Airways, Ltd.	143,280	232,105	266,637
QBe Insurance Group	1,907,024	34,092,388	26,860,146
QEP Resources, Inc.	553,300	16,461,332	17,617,072
Qiagen Nv	1,761,355	30,859,819	36,776,151
QinetiQ plc	360,874	1,009,731	1,136,488
QLogic Corp.	347,277	5,590,694	4,028,413
Quaker Chemical Corp.	30,300	757,913	1,788,306
Qualcomm, Inc.	5,762,836	181,608,574	385,821,870
Quality Systems, Inc.	832,862	15,703,580	15,224,717
Quanex Building Products Corp.	84,312	1,081,914	1,357,423
Quanta Services, Inc.	874,949	19,845,288	25,006,042
Quebecor, Inc. - Class B	33,600	1,379,631	1,423,771
Quest Diagnostics, Inc.	691,760	28,354,417	39,049,852
Questar Corp.	582,050	8,873,009	14,161,276
Questcor Pharmaceuticals, Inc.	258,800	6,061,398	8,421,352
Quicksilver Resources, Inc.	245,950	4,928,700	553,388

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

Security Description	Shares	Cost	Market Value
Quidel Corp.	252,938	6,091,717	6,007,278
Quiksilver, Inc.	278,847	2,723,663	1,692,601
Quinstreet, Inc.	59,483	489,763	355,114
Rackspace Hosting, Inc.	338,797	9,635,695	17,102,473
RadiSys Corp.	47,950	673,255	235,914
Raia Drogasil S.A.	565,300	6,286,589	6,041,716
Raiffeisen International Bank Holding AG	7,527	322,600	256,279
Rakuten, Inc.	1,436,100	10,780,052	14,617,610
Rallye S.A.	6,366	166,042	233,793
Ralph Lauren Corp.	198,957	17,402,528	33,685,410
Ramco-Gershenson Properties Trust	134,769	1,456,940	2,264,119
Randstad Holding Nv	278,825	13,047,052	11,435,771
Range Resources Corp.	645,900	33,044,241	52,343,736
Rational AG	2,900	494,668	872,694
Ratos AB - Series B	10,134	152,313	107,309
Raymond James Financial, Inc.	954,937	23,469,020	44,022,596
Rayonier, Inc.	372,599	7,893,296	22,232,982
Raytheon Company	1,407,927	50,111,630	82,772,028
Realogy Holdings Corp.	700	29,256	34,188
Realtek Semiconductor Corp.	642,210	1,029,213	1,492,637
Realty Income Corp.	543,212	18,654,614	24,634,664
Reckitt Benckiser Group plc	190,752	9,583,146	13,665,563
Red Electrica Corporacion S.A.	27,947	1,464,141	1,408,555
Red Hat, Inc.	594,770	14,660,538	30,071,571
Red Robin Gourmet Burgers, Inc.	30,540	1,186,904	1,392,624
Redwood Trust, Inc.	45,995	713,032	1,066,164
Reed Elsevier Nv	1,971,843	28,024,034	33,840,762
Reed Elsevier plc	351,903	3,326,152	4,173,251
Regal Entertainment Group	187,570	2,793,719	3,126,792
Regal-Beloit Corp.	148,582	7,758,193	12,118,348
Regency Centers Corp.	254,850	13,366,002	13,484,114
Regeneron Pharmaceuticals, Inc.	225,474	12,746,290	39,773,614
Regions Financial Corp.	5,663,029	78,394,114	46,380,208
Regis Corp.	170,840	5,758,074	3,107,580
Reinsurance Group of America, Inc.	530,175	21,518,360	31,635,542
Reliance Communication, Ltd.	138,423	164,916	140,843
Reliance Energy, Ltd.	27,721	216,510	165,484
Reliance Industries, Ltd.	392,724	7,124,991	5,584,846
Reliance Industries, Ltd. - Sponsored GDR	5,760	252,857	164,045
Reliance Steel & Aluminum Company	235,060	9,628,350	16,729,220
Rengro, Ltd.	115,724	2,026,234	2,310,204
Remy Cointreau S.A.	4,147	451,253	480,117
Renaissancere Holdings, Ltd.	101,300	8,294,786	9,318,587
Renault S.A.	86,360	5,036,506	5,419,987
Rent-A-Center Inc.	332,116	10,104,285	12,268,365
Repsol S.A.	372,061	11,587,360	7,572,552
Republic Services, Inc.	1,649,460	42,401,007	54,432,180
Research In Motion, Ltd.	30,166	383,510	435,899
ResMed, Inc.	454,010	10,756,570	21,047,904
Resolute Mining, Ltd.	711,526	1,319,493	986,596
Resolution, Ltd.	517,805	1,987,514	2,142,561
Resona Holdings, Inc.	359,600	2,342,606	1,866,462
Resorttrust, Inc.	12,000	238,924	335,801
Resources Connection, Inc.	90,300	1,101,593	1,146,810
Retail Properties of America, Inc.	1,100	10,494	16,280
Rexam plc	1,276,948	8,346,809	10,228,128
Reynolds American, Inc.	1,164,000	17,015,280	51,786,360
RF Micro Devices, Inc.	1,483,522	11,294,343	7,892,337
RHB Capital Berhad	415,200	1,027,530	1,133,034
Rheinmetall AG	82,224	4,052,313	3,809,993
Richter Gedeon Vegyeszeti Gyar Nyrt	11,583	1,878,804	1,622,859
Ricoh, Ltd.	355,500	4,090,971	3,796,235
Rightmove plc	1,123,020	15,500,950	30,370,497
Rinnai Corp.	6,700	431,246	482,440

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
Rio Tinto, Ltd.	77,709	4,035,704	4,634,087
Rio Tinto plc	466,683	24,536,686	21,861,383
Rite Aid Corp.	1,795,750	3,039,136	3,411,925
Riverbed Technology, Inc.	457,772	11,854,652	6,825,380
RLI Corp.	39,440	2,136,478	2,833,764
RMB Holdings, Ltd.	597,733	2,696,937	2,710,320
RMI Holdings	624,112	1,554,943	1,584,353
Robert Half International, Inc.	733,199	21,559,998	27,516,958
Roche Holding AG - Genuss	798,694	121,218,680	186,399,888
Rock-Tenn Company - Class A	313,118	20,690,446	29,054,219
Rockwell Automation, Inc.	508,709	16,791,120	43,927,022
Rockwell Collins, Inc.	467,059	12,704,249	29,480,764
Rockwood Holdings, Inc.	1,900	92,710	124,336
Rockwool International A.S.	5,100	625,861	623,280
Rofin-Sinar Technologies, Inc.	66,445	2,089,489	1,799,995
Rogers Communications, Inc.	5,300	255,394	270,699
Rogers Corp.	39,668	1,750,019	1,888,990
Rohm Company, Ltd.	48,464	2,979,248	1,778,354
Rollins, Inc.	178,099	1,146,528	4,372,330
Rolls-Royce Holdings plc	743,404	7,570,406	12,755,686
Rona, Inc.	238,580	3,269,920	2,625,449
Roper Industries, Inc.	386,212	22,169,173	49,168,650
Rosetta Resources, Inc.	233,900	10,139,416	11,128,962
Rosneft OJSC - GDR	1,495,388	9,655,078	11,409,810
Ross Stores, Inc.	947,412	33,667,013	57,432,115
Ross-Simons of Warwick, Inc. (Restricted)	559,817	0	0
Rostelecom - Sponsored ADR	48,293	1,209,903	1,153,237
Rovi Corp.	581,609	16,791,230	12,452,249
Rowan Companies plc	899,623	25,583,815	31,810,669
Royal Bank of Scotland Group plc	356,933	4,256,903	1,493,168
Royal Caribbean Cruises, Ltd.	365,309	11,262,654	12,135,565
Royal Dutch Shell plc - A Shares	478,884	14,193,209	15,481,266
Royal Dutch Shell plc - A Shares	1,581,789	45,302,154	51,165,304
Royal Dutch Shell plc - B Shares	1,180,972	37,621,469	39,182,445
Royal Gold, Inc.	184,454	14,416,198	13,101,768
RPC, Inc.	438,252	6,202,536	6,648,283
RPC Group plc	34,130	221,272	206,003
RPM International, Inc.	430,165	7,535,088	13,584,611
RR Donnelley & Sons Company	550,087	5,225,827	6,628,548
RSA Insurance Group plc	491,347	907,709	868,444
RTI International Metals, Inc.	69,630	2,659,367	2,206,575
Rubicon Technology, Inc.	35,700	485,188	235,620
Ruby Tuesday, Inc.	136,878	1,072,394	1,008,791
Rudolph Technologies, Inc.	413,740	4,055,335	4,873,857
rue21, Inc.	38,000	1,114,441	1,116,820
Rural Electrification Corp., Ltd.	649,548	2,566,822	2,491,229
Ruth's Hospitality Group, Inc.	840,079	4,683,439	8,014,354
RWE AG	754,104	34,641,802	28,154,629
RWE AG	8,665	486,104	311,326
Ryanair Holdings plc - Sponsored ADR	3,900	151,635	162,942
Ryder System, Inc.	279,622	10,633,441	16,707,414
Ryland Group, Inc./The	170,100	4,090,616	7,079,562
S & T Bancorp, Inc.	67,534	1,674,898	1,252,080
SABMiller plc	333,228	10,862,672	17,527,495
Sabra Health Care REIT, Inc.	80,115	1,618,140	2,324,136
Safety Insurance Group, Inc.	32,000	1,543,091	1,572,800
Safeway, Inc.	2,413,562	67,518,563	63,597,359
Safran S.A.	44,980	1,526,957	2,009,718
Sage Group plc/The	321,447	1,394,692	1,672,723
SAIC, Inc.	1,211,549	19,654,399	16,416,489
Sainsbury (J) plc	1,787,093	9,513,886	10,271,019
Saipem S.p.A.	170,971	6,376,302	5,266,857
Saks, Inc.	294,642	5,422,224	3,379,544
Salesforce.com, Inc.	436,100	30,591,234	77,987,763

Domestic and International Equity



**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

Security Description	Shares	Cost	Market Value
Salix Pharmaceuticals, Ltd.	151,743	3,856,578	7,766,207
Sally Beauty Company, Inc.	43,459	929,378	1,276,825
Sampo Oyj - A Shares	651,044	17,029,841	25,080,168
Samsonite International S.A.	1,968,000	4,918,699	4,918,320
Samsung Electronics Company, Ltd.	82,212	75,451,469	112,832,756
Samsung Electronics Company, Ltd. - Preferred	7,192	4,769,292	5,662,585
Samsung Fire & Marine Insurance Company, Ltd.	12,973	2,615,378	2,541,896
Samsung SDI Company, Ltd.	42,302	5,858,551	5,341,930
San Miguel Corp.	221,390	603,468	626,575
Sanderson Farms, Inc.	47,595	1,854,453	2,599,639
Sandisk Corp.	732,246	39,808,993	40,273,530
Sands China, Ltd.	873,600	2,974,358	4,529,690
Sandvik AB	221,443	3,000,380	3,412,579
Sankyo Company, Ltd.	291,600	15,489,496	13,817,039
Sanlam, Ltd.	767,935	3,547,473	3,949,138
Sanofi-Aventis S.A.	1,292,313	93,224,171	131,545,323
Sanrio Company, Ltd.	8,800	302,947	392,640
Santen Pharmaceutical Company, Ltd.	35,900	1,429,324	1,699,160
Santos, Ltd.	894,418	10,627,864	11,590,670
SAP AG	604,458	35,030,446	48,511,532
Saputo, Inc.	175,544	8,385,489	8,912,407
Saras Raffinerie Sarde S.p.A.	3,275,480	6,245,031	3,985,226
Sasol, Ltd.	294,157	14,294,011	13,060,392
Satyam Computer Services, Ltd.	531,382	743,580	1,255,372
Saul Centers, Inc.	28,617	1,141,561	1,251,707
SBA Communications Corp.	194,795	5,588,640	14,029,136
Sberbank of Russia - ADR	1,252,699	15,445,853	16,059,601
SBM Offshore Nv	557,031	12,719,222	9,234,310
Scana Corp.	419,000	15,782,389	21,436,040
Scania AB - B Shares	1,394,584	24,004,234	29,234,358
ScanSource, Inc.	126,338	3,687,285	3,565,258
Schindler Holding, Ltd.	190,817	8,272,704	28,029,616
Schlumberger, Ltd.	4,025,305	128,285,743	301,455,091
Schneider Electric S.A.	642,993	41,333,364	47,063,036
Scholastic Corp.	90,375	2,761,397	2,408,494
Schroders plc	21,828	549,127	698,691
Schulman (A), Inc.	168,685	4,689,945	5,323,699
Schwab (Charles) Corp./The	3,726,502	42,599,260	65,921,820
Schweitzer-Mauduit International, Inc.	71,800	1,445,221	2,780,814
Scientific Games Corp.	129,050	4,235,599	1,129,187
SCOR SE	64,518	1,467,416	1,855,785
Scotts Miracle-Gro Company/The - Class A	290,850	11,013,589	12,576,354
Scripps Networks Interactive, Inc. - Class A	266,621	11,838,227	17,154,395
SCSK Corp.	14,900	244,168	290,805
Seachange International, Inc.	225,925	2,411,514	2,686,248
Seacor Holdings, Inc.	47,300	3,029,544	3,485,064
Seadrill, Ltd.	388,320	8,066,407	14,094,701
Seadrill, Ltd.	101,875	3,822,615	3,790,769
Seagate Technology, LLC	1,234,800	35,369,287	45,144,288
Sealed Air Corp.	991,246	19,790,479	23,898,941
Secom Ltd.	97,412	4,720,711	5,024,976
Securitas - Series B	292,997	2,776,380	2,764,590
Seek, Ltd.	2,188,272	13,436,161	23,041,967
Sega Sammy Holdings, Inc.	6,100	99,537	123,985
SEGRO plc	80,529	385,694	310,956
SEI Investments Company	395,120	7,398,836	11,399,212
Seino Holdings Company, Ltd.	264,000	2,017,306	2,285,641
Sekisui Chemical Company, Ltd.	124,642	904,974	1,368,119
Sekisui House, Ltd.	259,951	2,660,315	3,536,240
Select Comfort Corp.	207,916	3,648,157	4,110,499
Selective Insurance Group, Inc.	126,223	2,657,071	3,030,614
Sembcorp Industries, Ltd.	322,208	944,790	1,347,944
Sembcorp Marine, Ltd.	279,775	732,196	999,035
Semen Gresik (Persero) Tbk PT	1,476,000	1,873,087	2,688,469

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
Semgroup Corp. - Class A	18,625	699,844	963,285
Sempra Energy	683,225	19,930,724	54,617,007
Semtech Corp.	189,470	5,607,885	6,705,343
Seneca Foods Corp. - Class A	18,800	469,297	620,776
Senior Housing Properties Trust	517,440	11,489,054	13,882,915
Sensient Technologies Corp.	222,100	6,049,846	8,681,889
Serco Group plc	43,143	317,011	410,751
Service Corp. International	605,640	7,820,006	10,132,357
ServiceNow, Inc.	110,000	3,609,914	3,982,000
SES - Global FDR	553,151	12,428,298	17,366,864
Sesa Goa, Ltd.	119,878	428,792	342,981
Seven & I Holdings Company, Ltd.	1,056,800	25,854,721	35,013,104
Severn Trent plc	112,437	2,486,281	2,922,897
Severstal - GDR Registered	24,988	291,566	222,018
SGL Carbon AG	23,000	983,009	906,851
SGS Societe Generale De Surveillance Holding S.A.	7,989	14,544,554	19,640,310
Shanghai Electric Group Company, Ltd. - H Shares	12,966,000	5,348,242	5,044,324
Shanghai Industrial Holdings, Ltd.	903,000	2,598,276	2,838,361
Shanghai Pharmaceuticals Holding Company, Ltd.	1,017,900	1,934,751	2,239,664
Shangri-La Asia, Ltd.	572,000	1,140,372	1,120,030
Sharp Corp.	69,900	667,567	202,221
Sherwin-Williams Company/The	298,242	9,079,124	50,370,091
SHFL Entertainment, Inc.	130,260	1,354,503	2,158,408
Shimachu Company, Ltd.	172,900	3,809,244	4,317,902
Shimamura Company, Ltd.	19,400	1,931,332	2,294,491
Shimano, Inc.	478,650	25,970,853	40,472,958
Shimao Property Holdings, Ltd.	1,891,000	2,611,325	3,629,675
Shin Kong Financial Holding Company, Ltd.	11,789,000	3,675,203	3,705,931
Shin-Etsu Chemical Company, Ltd.	385,043	20,092,784	25,595,817
Shinsegae Department Store, Ltd.	4,911	986,413	997,561
Shinsei Bank, Ltd.	37,000	77,299	83,429
Shionogi & Company, Ltd.	75,800	1,192,430	1,566,469
Shire plc	31,707	779,214	964,836
Shiseido, Ltd.	6,600	84,901	93,153
Shizuoka Bank, Ltd.	478,000	4,720,598	5,389,066
Shopping Centres Australasia Property Group Re, Ltd.	42,215	52,781	72,839
Shoprite Holdings, Ltd.	363,390	7,511,580	7,240,509
Shougang Fushan Resources Group	838,000	318,482	373,517
Showa Shell Sekiyu K.K.	98,900	659,112	732,125
Shree Cement, Ltd.	1,118	87,148	83,174
Shui On Land, Ltd.	4,561,500	2,068,836	1,962,656
Shutterfly, Inc.	54,700	2,399,285	2,416,099
Sibanye Gold, Ltd.	596,776	888,963	870,987
Siemens AG	466,997	50,569,702	50,390,341
Sigma Designs, Inc.	73,290	875,883	356,922
Sigma-Aldrich Corp.	360,956	5,271,016	28,039,062
Signature Bank	153,053	9,131,976	12,054,454
Signet Jewelers, Ltd.	297,900	13,269,639	19,959,300
Sihuan Pharmaceutical Holdings	491,000	228,680	242,886
Silgan Holdings, Inc.	356,094	7,785,414	16,825,442
Silicon Graphics International Corp.	208,675	2,902,031	2,869,281
Silicon Laboratories, Inc.	122,700	3,879,928	5,074,872
Simmons First National Corp. - Class A	40,325	1,093,233	1,021,029
Simon Property Group, Inc.	945,051	52,135,416	149,847,287
Simpson Manufacturing Company, Inc.	92,870	2,977,897	2,842,751
Sims Metal Management, Ltd.	116,050	2,365,722	1,213,509
SINA Corp.	83,900	5,083,183	4,076,701
Singapore Airlines, Ltd.	218,540	1,957,273	1,914,823
Singapore Exchange, Ltd.	190,522	921,048	1,182,508
Singapore Press Holdings, Ltd.	267,234	690,467	965,024
Singapore Technologies Engineering, Ltd.	384,000	959,238	1,334,064
Singapore Telecommunications, Ltd.	19,454,988	46,437,296	56,298,087
Sino Land Company, Ltd.	826,198	1,264,961	1,400,651
Sino-Ocean Land Holdings, Ltd.	1,445,000	822,319	871,172

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

Security Description	Shares	Cost	Market Value
Sinotrans, Ltd. - H Shares	7,346,200	1,651,061	1,533,090
Sirius XM Radio, Inc.	531,900	671,614	1,638,252
Sirona Dental Systems, Inc.	22,800	1,563,449	1,681,044
Six Flags Entertainment Corp.	123,000	3,630,383	8,915,040
SJM Holdings, Ltd.	2,919,000	5,518,342	7,287,488
SK Holdings Company, Ltd.	117,847	12,378,119	18,059,423
SK Innovation Company, Ltd.	16,162	2,334,587	2,353,266
SK Telecom, Ltd.	76,864	10,121,345	12,469,847
SK Telecom, Ltd. - Sponsored ADR	120,750	2,222,571	2,157,803
Skandinaviska Enskilda Banken AB	822,990	6,472,970	8,284,327
Skanska AB - B Shares	107,951	1,797,872	1,955,802
Skechers USA, Inc. - Class A	89,000	1,845,301	1,882,350
SKF AB - B Shares	87,095	1,734,968	2,128,483
Sky Perfect JSAT Holdings, Inc.	562	255,392	264,502
Skywest, Inc.	146,961	2,700,332	2,358,724
Skyworks Solutions, Inc.	877,870	18,618,869	19,339,476
SL Green Realty Corp.	257,000	9,359,756	22,130,270
SLM Corp.	1,532,134	28,843,552	31,378,104
SM Energy Company	222,095	12,940,927	13,152,466
SM Investments Corp.	143,470	2,075,480	3,919,849
SM Prime Holdings, Inc.	4,228,750	927,521	1,979,150
SMC Corp.	155,764	20,724,379	30,119,012
Smith & Nephew plc	970,982	9,526,779	11,205,346
Smithfield Foods, Inc.	500,700	10,742,402	13,258,536
Smiths Group plc	67,030	1,110,330	1,279,396
Smucker (J M) Company/The	429,180	16,301,275	42,557,489
Snap-On, Inc.	410,515	15,714,087	33,949,590
SNS Reaal Nv	34,218	213,242	36,953
Snyders-Lance, Inc.	112,519	2,372,995	2,842,230
Sociedad Quimica y Minera de Chile S.A.	25,048	1,398,818	1,386,547
Societe Generale	721,761	29,092,549	23,754,224
Sodexo Alliance S.A.	22,822	1,426,363	2,130,526
Softbank Corp.	1,009,370	23,589,219	46,592,914
Software AG	232,780	7,874,978	9,015,210
Sojitz Corp.	1,926,400	3,379,343	2,970,942
SolarWinds, Inc.	222,544	11,048,014	13,152,350
Solera Holdings, Inc.	196,583	7,160,315	11,466,686
Solvay S.A.	6,301	444,897	854,826
Sonic Automotive, Inc.	161,102	2,787,063	3,570,020
Sonic Corp.	125,750	2,024,173	1,619,660
Sonic Healthcare, Ltd.	80,486	1,086,729	1,168,876
Sonoco Products Company	385,346	10,264,159	13,483,257
Sonova Holding AG - Registered	91,692	9,381,981	11,028,796
Sony Corp.	249,890	7,335,971	4,364,171
Sorin S.p.A.	100,408	282,371	258,126
Sotheby's	340,763	11,573,711	12,747,944
Sourcefire, Inc.	70,000	1,866,130	4,146,100
South Jersey Industries, Inc.	288,839	12,414,289	16,056,560
Southern Company	2,640,582	53,849,356	123,896,107
Southern Copper Corp.	121,382	4,245,202	4,560,322
Southwest Airlines Company	2,221,207	23,313,470	29,941,870
Southwest Gas Corp.	107,855	3,480,275	5,118,798
Southwestern Energy Company	1,196,150	52,273,663	44,568,549
Sovran Self Storage, Inc.	71,010	3,198,473	4,579,435
Spar Group, Ltd.	45,924	698,143	568,991
Spartan Motors, Inc.	69,060	541,160	366,709
Spartan Stores, Inc.	51,000	1,156,501	895,050
Spectra Energy Corp.	2,002,485	38,341,542	61,576,414
Spectrum Brands Holdings, Inc.	7,300	314,696	413,107
Spectrum Pharmaceuticals, Inc.	120,100	1,543,567	895,946
Spirax-Sarco Engineering plc	91,550	2,164,849	3,735,309
Spirit Aerosystems Holdings, Inc. - Class A	2,700	40,681	51,273
Spirit Airlines, Inc.	15,800	316,932	400,688
Splunk, Inc.	209,300	6,677,881	8,378,279

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
Sprint Nextel Corp.	12,751,680	139,613,772	79,187,930
SPX Corp.	159,385	8,172,280	12,585,040
SSE plc	198,611	3,781,930	4,475,460
St Joe Company/The	800	17,466	17,000
St Jude Medical, Inc.	947,629	18,699,699	38,322,117
St Microelectronics Nv	141,447	1,050,700	1,089,792
Stage Stores, Inc.	209,925	4,259,714	5,432,859
Stamps.com, Inc.	32,600	787,625	814,022
StanCorp Financial Group, Inc.	132,800	4,006,157	5,678,528
Standard Bank Group, Ltd.	203,940	2,696,582	2,631,706
Standard Chartered plc	4,101,394	93,776,939	106,089,919
Standard Foods Corp.	381,520	976,299	1,148,292
Standard Life plc	310,442	1,230,193	1,721,990
Standard Motor Products, Inc.	42,580	494,170	1,180,318
Standard Pacific Corp.	251,850	2,352,837	2,175,984
Standex International Corp.	30,029	838,507	1,658,201
Stanley Black & Decker, Inc.	602,896	22,264,843	48,816,489
Staples, Inc.	1,961,765	27,338,772	26,346,504
Starbucks Corp.	2,473,053	39,149,219	140,865,099
Starwood Hotels & Resorts Worldwide, Inc.	617,332	20,248,893	39,342,568
Starwood Property Trust, Inc.	127,900	2,740,162	3,550,504
Starz - Series A	16,549	305,049	366,560
State Auto Financial Corp.	192,400	4,710,188	3,351,608
State Bank of Inda - GDR	39,440	3,909,065	3,008,251
State Bank of India - Demat Shares	188,555	7,858,182	7,190,936
State Street Corp.	1,846,181	82,375,627	109,090,835
Steel Dynamics, Inc.	613,719	9,001,172	9,739,721
Stein Mart, Inc.	59,340	784,241	497,269
Steinhoff International Holdings, Ltd.	1,387,822	4,279,755	3,783,271
Stella International Holdings, Ltd.	514,500	1,325,185	1,544,299
Stepan Company	38,422	1,230,478	2,424,428
Stericycle, Inc.	303,378	18,421,688	32,212,676
Steris Corp.	159,295	3,909,686	6,628,265
Sterling Bancorp	70,440	885,910	715,670
Sterlite Industries India, Ltd.	2,382,002	4,638,385	4,106,598
Steven Madden, Ltd.	96,800	2,954,847	4,175,952
Stewart Information Services Corp.	45,740	1,222,844	1,164,998
Stifel Financial Corp.	136,598	4,324,631	4,735,853
Stillwater Mining Company	272,500	3,538,444	3,523,425
Stockland Trust Group	1,027,375	3,579,370	3,909,478
Stone Energy Corp.	234,620	6,642,400	5,102,985
Stora Enso Oyj - R Shares	1,339,055	9,351,238	8,657,584
STR Holdings, Inc.	50,400	901,884	109,368
Strayer Education, Inc.	100,868	13,293,737	4,879,994
Stryker Corp.	882,604	32,821,740	57,581,085
Sturm Ruger & Company, Inc.	45,325	815,352	2,299,337
Subsea 7 S.A.	26,277	642,456	614,970
Suedzucker AG	220,782	6,607,373	9,341,528
Suez Environment S.A.	82,630	1,403,984	1,055,640
Sul America S.A.	28,900	255,928	289,380
Sumitomo Chemical Company, Ltd.	516,700	2,319,664	1,610,222
Sumitomo Corp.	1,278,020	15,270,791	16,012,631
Sumitomo Electric Industries, Ltd.	1,141,900	14,019,189	14,100,680
Sumitomo Forestry Company, Ltd.	26,500	232,163	285,237
Sumitomo Metal Mining Company, Ltd.	419,200	5,747,094	5,987,934
Sumitomo Mitsui Financial Group, Inc.	1,397,300	55,748,718	56,103,036
Sumitomo Mitsui Trust Holdings, Inc.	5,318,365	20,634,067	25,058,878
Sumitomo Realty & Development Company, Ltd.	118,000	2,865,893	4,511,912
Sun Hung Kai Properties, Ltd.	1,882	28,384	25,359
Sun Hydraulics Corp.	496,905	8,206,162	16,154,381
Sun Pharmaceuticals Industries, Ltd.	82,280	868,629	1,239,801
SunCoke Energy, Inc.	159,654	2,286,496	2,607,150
Suncor Energy, Inc.	656,000	21,414,003	19,655,140
Suncorp-Metway, Ltd.	221,607	1,998,724	2,730,850

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
SunTrust Banks, Inc.	2,017,588	84,621,069	58,126,710
Super Micro Computer, Inc.	59,383	834,130	670,434
Superior Energy Services, Inc.	602,174	18,910,828	15,638,459
Superior Industries International, Inc.	55,269	1,056,955	1,032,425
Superior Plus Corp.	23,100	244,226	270,574
Supertex, Inc.	26,300	820,028	584,123
SUPERVALU, Inc.	495,205	2,941,518	2,495,833
Surgutneftegaz - Sponsored ADR	931,891	8,960,271	8,331,106
SurModics, Inc.	28,010	937,238	763,273
Susquehanna Bancshares, Inc.	731,781	8,034,087	9,096,038
Susser Holdings Corp.	189,600	5,428,157	9,690,456
Suzuken Company, Ltd.	213,200	6,500,768	7,936,609
Suzuki Motor Corp.	247,100	3,569,792	5,548,055
SVB Financial Group	126,650	6,254,666	8,984,551
Svenska Cellulosa AB	546,217	9,582,443	14,113,266
Svenska Handelsbanken AB - Class A	1,651,509	40,438,853	70,739,043
Swatch Group AG	12,944	6,218,974	7,545,370
Swatch Group AG	53,427	3,963,791	5,436,075
Swedbank AB - A Shares	425,503	7,157,831	9,698,484
Swedish Match AB	60,835	818,323	1,892,790
Swift Energy Company	469,435	13,751,216	6,952,332
Swift Transportation Company	283,025	3,764,657	4,013,295
Swire Pacific, Ltd. - A Shares	1,055,000	13,259,498	13,448,017
Swire Properties, Ltd.	2,344,900	5,760,035	8,322,157
Swiss Life Holding AG	57,360	7,781,367	8,522,680
Swiss Re, Ltd.	516,345	24,719,247	42,094,972
Swisscom AG	32,311	11,881,487	14,985,998
SWS Group, Inc.	64,100	798,012	387,805
Sykes Enterprises, Inc.	90,300	1,641,107	1,441,188
Symantec Corp.	3,989,906	110,834,725	98,470,880
Symmetricom, Inc.	87,800	570,182	398,612
Symmetry Medical, Inc.	266,170	2,715,003	3,047,647
Synaptics, Inc.	77,215	1,643,017	3,141,878
Synchronoss Technologies, Inc.	61,488	1,875,114	1,907,973
Synergy Resources Corp.	422,050	2,865,740	2,895,263
Syngenta AG	80,086	20,746,740	33,490,740
Synnex Corp.	94,905	2,851,601	3,511,485
Synopsys, Inc.	430,226	10,032,780	15,436,509
Synovus Financial Corp.	3,426,163	13,525,495	9,490,472
Syntel, Inc.	121,500	4,813,967	8,203,680
Synthos S.A.	402,625	729,886	779,885
Sysco Corp.	2,042,358	32,144,890	71,829,731
Sysmex Corp.	315,000	11,232,534	19,398,532
T & D Holdings, Inc.	163,900	2,798,983	1,980,328
T Rowe Price Group, Inc.	856,499	22,605,262	64,126,080
Tabcorp Holdings, Ltd.	129,403	408,638	435,756
Tahoe Resources, Inc.	1,000	12,774	17,590
Taisei Corp.	287,000	817,493	790,608
Taishin Financial Holding Company, Ltd.	24,320,109	7,764,401	10,166,420
Taiwan Business Bank	3,796,024	1,445,177	1,204,724
Taiwan Semiconductor Manufacturing Company, Ltd.	16,314,000	47,043,748	54,830,098
Taiyo Nippon Sanso Corp.	441,000	3,094,986	2,992,534
Take-Two Interactive Software, Inc.	212,932	3,428,656	3,438,852
Takeda Pharmaceutical Company, Ltd.	1,248,100	57,637,666	66,772,421
Talisman Energy, Inc.	619,600	11,194,467	7,574,617
Talktalk Telecom Group plc	64,998	253,927	268,848
Tambang Batubara Bukit Asam Tbk PT	119,500	295,288	177,083
Tanger Factory Outlet Centers, Inc.	220,980	5,300,368	7,995,056
Targa Resources Corp.	47,000	2,997,190	3,194,120
Target Corp.	2,196,627	47,834,884	150,359,118
Tata Consultancy Services, Ltd.	141,035	3,255,390	4,088,977
Tata Motors, Ltd.	212,729	841,875	1,053,468
Tattersall's, Ltd.	242,456	688,113	801,289
Taubman Centers, Inc.	221,002	13,107,639	17,163,015

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
Tauron Polska Energia S.A.	2,277,826	4,004,764	2,997,462
Tav Havalimanlari Holding A.S.	662,823	3,651,177	4,578,772
Taylor Wimpey plc	2,609,825	2,398,986	3,602,266
TCF Financial Corp.	451,450	7,800,997	6,753,692
TD Ameritrade Holding Corp.	92,050	1,591,157	1,898,071
TDC A/S	339,894	2,603,624	2,616,461
TDK Corp.	45,165	2,396,156	1,570,831
TE Connectivity, Ltd.	1,839,110	59,429,879	77,113,882
Team Health Holdings, Inc.	20,200	433,082	734,876
Tech Data Corp.	141,972	5,924,999	6,475,343
Techne Corp.	372,121	15,100,174	25,248,410
Technip S.A.	21,689	1,827,428	2,227,511
Teco Electric & Machinery Company, Ltd.	469,000	305,141	377,992
Teco Energy, Inc.	581,550	12,329,674	10,363,221
Teekay Corp.	500	13,600	17,980
Tele2 AB - B Shares	119,089	2,195,922	2,077,006
Telecom Corp. of New Zealand, Ltd.	123,947	119,111	243,050
Telecom Egypt	133,000	359,134	258,843
Telecom Italia - Risparmio Shares	9,861,109	10,714,464	6,078,072
Telecom Italia S.p.A.	11,522,396	31,185,063	8,152,546
Teledyne Technologies, Inc.	319,212	13,337,821	25,038,989
Teleflex, Inc.	117,100	4,891,651	9,896,121
Telefonica Brasil S.A.	77,900	1,944,521	2,084,313
Telefonica S.A.	4,320,661	71,616,565	58,200,206
Telekom Austria Group	49,047	517,625	322,401
Telekomunikacja Polska S.A.	276,238	965,942	566,498
Telekomunikasi Tbk PT	4,618,500	3,853,705	5,228,042
Telenet Group Holding Nv	4,000	144,272	198,162
Telenor ASA	1,295,974	20,185,853	28,374,776
Teleperformance S.A.	104,211	2,971,667	4,448,758
Telephone & Data Systems, Inc.	277,631	9,252,617	5,849,685
Teletch Holdings, Inc.	50,850	828,506	1,078,529
Teliasonera AB	409,828	2,920,502	2,932,836
Telkom South Africa, Ltd.	58,450	272,055	95,564
Tellabs, Inc.	940,027	3,705,137	1,964,656
Telstra Corp., Ltd.	1,184,567	4,056,371	5,569,716
Telus Corp.	60,900	2,282,066	4,205,664
Tempur Sealy International, Inc.	162,800	8,046,485	8,079,764
Tenaga Nasional Berhad	5,221,700	11,916,791	12,175,254
Tenaris S.A.	183,602	3,711,148	3,736,849
Tencent Holdings, Ltd.	82,100	2,401,915	2,610,227
Tenet Healthcare Corp.	586,772	31,597,687	27,918,612
Tennant Company	44,400	1,793,325	2,156,064
Tenneco, Inc.	33,800	1,174,762	1,328,678
Teradata Corp.	673,126	15,051,868	39,384,602
Teradyne, Inc.	543,173	17,118,858	8,810,266
Terex Corp.	671,338	15,534,246	23,107,454
Terna S.p.A.	207,161	737,389	859,230
Ternium S.A. - Sponsored ADR	21,445	502,378	436,406
Terumo Corp.	129,300	5,867,676	5,569,719
Tesco plc	11,583,813	71,366,963	67,112,511
Tesla Motors, Inc.	31,200	823,052	1,182,168
Tesoro Corp.	533,700	23,266,548	31,248,135
Tessera Technologies, Inc.	124,200	2,278,594	2,328,750
Tetra Tech, Inc.	180,536	3,780,480	5,504,543
Tetra Technologies, Inc.	181,590	2,851,585	1,863,113
Tetragon Financial Group, Ltd.	31,031	250,607	339,169
Teva Pharmaceutical Industries, Ltd. - Sponsored ADR	936,610	42,819,319	37,164,685
Texas Capital Bancshares, Inc.	216,125	6,389,515	8,742,256
Texas Industries, Inc.	48,235	2,387,858	3,044,111
Texas Instruments, Inc.	3,374,797	51,962,084	119,737,798
Texas Roadhouse, Inc. - Class A	135,045	1,923,926	2,726,559
Textron, Inc.	957,474	18,617,479	28,542,300
TGS Nopec Geophysical Company	53,760	1,838,872	2,027,810

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
Thai Oil plc - NVDR	145,300	329,126	324,984
Thales S.A.	36,113	1,121,723	1,530,067
Thanachart Capital plc	1,198,300	1,811,631	1,820,876
Thermo Fisher Scientific, Inc.	1,221,665	40,094,288	93,445,156
THK Company, Ltd.	1,310,500	23,849,269	25,340,236
Thor Industries, Inc.	370,000	11,436,620	13,612,300
Thoratec Corp.	161,874	4,381,362	6,070,275
Thyssen Krupp AG	61,939	1,896,983	1,261,837
Tibco Software, Inc.	501,730	8,004,848	10,144,981
Tidewater, Inc.	260,640	10,980,911	13,162,320
Tieto Oyj	17,785	368,835	376,822
Tiffany & Company	460,712	17,613,004	32,037,912
Tim Participacoes S.A. - ADR	677,021	14,551,764	14,813,219
Time Warner Cable, Inc.	1,133,797	79,171,896	108,912,540
Time Warner, Inc.	3,037,681	161,556,192	175,031,179
Timken Company/The	598,200	19,726,384	33,846,156
Titan International, Inc.	84,800	1,782,905	1,787,584
TJX Companies, Inc./The	2,547,680	20,458,221	119,104,040
TMK Oao - GDR	105,477	1,416,896	1,259,395
TNT Express Nv	1,406,137	11,118,822	10,324,538
Toagosei Chemical	45,000	203,247	195,756
Tobu Railway Company, Ltd.	215,600	1,044,869	1,231,410
Toho Holdings Company, Ltd.	122,600	1,958,365	2,837,456
Tohoku Electric Power Company, Inc.	77,800	1,234,381	628,887
Tokio Marine Holdings, Inc.	1,618,328	45,268,133	45,613,372
Tokyo Electron, Ltd.	401,450	19,739,910	17,783,868
Tokyo Gas Company, Ltd.	449,646	1,971,527	2,458,180
Tokyo Ohka Kogyo Company, Ltd.	19,900	461,380	421,833
Tokyo Tatemono Company, Ltd.	82,000	515,271	574,750
Tokyu Corp.	346,500	1,691,629	2,612,939
Tokyu Land Corp.	408,000	1,879,068	3,805,743
Toll Brothers, Inc.	602,912	12,060,055	20,643,707
Toll Holdings, Ltd.	121,190	597,056	749,236
Tompkins Financial Corp.	22,847	1,028,886	965,971
Tootsie Roll Industries, Inc.	71,391	2,288,335	2,135,300
Toppa Printing Company, Ltd.	125,800	1,046,408	904,497
Toray Industries, Inc.	867,700	5,510,393	5,869,572
Torchmark Corp.	481,920	13,128,543	28,818,816
Toro Company/The	138,910	3,148,504	6,395,416
Toshiba Corp.	1,151,071	5,666,272	5,778,616
Toshiba Tec Corp.	42,000	169,176	247,926
Total Access Communication Public Company, Ltd.	2,545,800	5,723,440	8,497,591
Total S.A.	1,123,083	51,817,260	53,871,545
Total Systems Services, Inc.	588,303	15,049,093	14,578,148
Tower Group International, Ltd.	314,082	6,559,542	5,794,813
Towers Watson & Company - Class A	237,257	12,919,707	16,446,655
Toyoda Gosei Company, Ltd.	25,400	523,851	590,019
Toyota Industries Corp.	30,563	909,113	1,114,987
Toyota Motor Company	2,593,512	106,114,890	134,061,565
Toyota Tsusho Corp.	188,400	2,273,550	4,887,339
TPK Holding Company, Ltd.	354,000	6,160,354	7,032,054
Tractebel Energia S.A.	111,400	1,919,226	1,919,327
Tractor Supply Company	230,494	9,318,573	24,001,340
Transcend Information, Inc.	50,000	122,153	162,194
TransDigm Group, Inc.	11,750	1,071,154	1,796,810
TransForce, Inc.	33,400	730,655	719,976
Transocean, Ltd.	170,375	8,975,230	8,857,449
Transurban Group	234,793	1,328,475	1,561,718
Travelers Companies/The	1,348,148	49,101,660	113,500,580
Treasury Wine Estates, Ltd.	3,029,461	13,623,889	17,971,093
Tredegar Corp.	55,550	929,829	1,635,392
Treehouse Foods, Inc.	98,863	4,043,536	6,440,924
Trend Micro, Inc.	707,812	22,017,558	20,153,294
Trimble Navigation, Ltd.	783,764	14,582,236	23,481,569

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

Security Description	Shares	Cost	Market Value
Trinity Industries, Inc.	593,880	17,535,542	26,920,580
TripAdvisor, Inc.	349,941	11,061,486	18,378,901
TriQuint Semiconductor, Inc.	378,405	2,447,028	1,910,945
Triumph Group, Inc.	482,179	29,600,851	37,851,052
True Blue, Inc.	90,800	1,785,658	1,919,512
True Religion Apparel, Inc.	58,220	1,445,616	1,520,124
TrustCo Bank Corp. NY	203,010	1,723,468	1,132,796
Trustmark Corp.	677,358	13,833,652	16,940,724
TRW Automotive Holdings Corp.	358,575	14,458,283	19,721,625
TS Tech Company, Ltd.	31,800	642,710	905,431
TTM Technologies, Inc.	111,762	1,339,781	849,391
Tuesday Morning Corp.	93,970	901,732	729,207
TUI AG	448,537	4,218,242	4,821,414
TUI Travel plc	688,713	1,973,042	3,405,047
Tullow Oil plc	1,124,790	24,066,279	21,024,709
Tung Ho Steel Enterprise Corp.	195,000	198,882	187,158
Tupperware Brands Corp.	264,279	9,511,304	21,602,165
Tupras Turkiye Petrol Rafinerileri A.S.	176,729	3,734,002	5,371,702
Turk Hava Yollari A.O.	2,552,430	5,363,777	10,551,078
Turkcell Iletisim Hizmet A.S.	307,493	1,776,357	2,064,681
Turkiye Garanti Bankasi A.S.	1,205,998	5,918,606	6,438,210
Turkiye Halk Bankasi A.S.	1,110,126	10,767,530	11,993,901
Turkiye Is Bankasi A.S. - Class C	5,783,703	16,103,492	22,246,241
Turkiye Vakiflar Bankasi T.A.O. - D Shares	1,571,849	3,142,607	5,073,003
Tutor Perini Corp.	29,544	448,159	570,199
TW Telecom Inc. - Class A	419,200	7,182,464	10,559,648
Tyco International, Ltd.	1,615,435	39,894,002	51,693,920
Tyler Technologies, Inc.	478,120	5,483,750	29,289,631
Tyson Foods, Inc. - Class A	1,726,670	31,461,095	42,855,949
U.S. Airways Group, Inc.	536,450	5,292,428	9,103,557
U.S. Bancorp	6,331,753	136,921,077	214,836,379
U.S.A. Mobility, Inc.	50,200	601,200	666,154
Ubisoft Entertainment S.A.	21,547	250,271	233,245
UBS AG - Registered	3,285,592	62,371,750	50,483,514
UCB S.A.	15,410	615,725	985,441
UDR, Inc.	700,211	13,683,813	16,938,104
UGI Corp.	393,476	10,308,509	15,105,544
UIL Holdings Corp.	116,376	3,589,291	4,607,326
Ultra Petroleum Corp.	150,955	2,859,733	3,034,195
Ultra Salon Cosmetics & Fragrances, Inc.	130,752	12,107,861	10,613,140
Ultrapar Participacoes S.A.	314,700	6,536,423	7,975,386
Ultratech, Inc.	135,700	3,474,413	5,364,221
UMB Financial Corp.	73,760	3,171,302	3,619,403
Umicore S.A.	73,901	3,044,749	3,477,474
Umpqua Holdings Corp.	254,821	3,854,830	3,378,926
UMW Holdings Berhad	724,900	1,988,223	3,122,934
Under Armour, Inc. - Class A	291,850	7,444,500	14,942,720
Uni-President Enterprises Corp.	2,523,150	3,778,004	4,775,864
Unibail-Rodamco	16,625	2,995,539	3,878,961
Unicharm Corp.	48,050	1,950,908	2,846,612
UniCredit S.p.A.	4,352,395	23,518,254	18,611,071
UniFirst Corp.	34,900	1,577,164	3,158,450
Unilever Indonesia Tbk PT	202,000	360,756	473,949
Unilever Nv - Cva	1,984,049	62,558,919	81,412,306
Unilever plc	2,720,066	74,867,062	114,987,111
Union Pacific Corp.	1,463,396	41,247,389	208,402,224
Unione di Banche Italiana ScpA	64,031	268,224	236,307
Unit Corp.	119,950	4,304,948	5,463,723
United Bankshares, Inc.	394,383	10,906,605	10,494,532
United Community Banks, Inc.	86,944	2,818,140	985,945
United Continental Holdings, Inc.	352,325	8,529,226	11,277,923
United Fire Group, Inc.	359,612	9,611,839	9,159,318
United Internet AG - Registered Shares	25,717	522,047	626,450
United Microelectronics Corp.	27,535,287	10,315,856	10,313,359

Domestic and International Equity



**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
United Natural Foods, Inc.	338,350	16,922,289	16,646,820
United Online, Inc.	205,320	1,801,673	1,238,080
United Overseas Bank, Ltd.	3,156,258	37,372,372	51,849,539
United Parcel Service, Inc. - Class B	2,367,769	152,885,177	203,391,357
United Phosphorus, Ltd.	363,458	905,909	785,096
United Rentals, Inc.	545,840	16,418,407	30,004,825
United States Steel Corp.	420,277	12,941,705	8,195,402
United Stationers, Inc.	177,180	4,849,822	6,848,007
United Technologies Corp.	2,849,276	90,361,797	266,207,857
United Therapeutics Corp.	380,602	19,913,485	23,167,244
United Tractors Tbk PT	242,181	605,062	453,583
United Utilities Group plc	180,541	1,761,925	1,942,299
UnitedHealth Group, Inc.	3,247,785	70,707,838	185,805,780
Universal Corp.	65,450	2,214,831	3,667,818
Universal Electronics, Inc.	35,200	937,842	818,400
Universal Forest Products, Inc.	46,525	1,953,286	1,852,160
Universal Health Realty Income Trust	29,066	1,106,997	1,677,399
Universal Health Services, Inc. - Class B	289,450	7,850,851	18,487,171
Universal Robina Corp.	573,950	840,883	1,589,227
Universal Stainless & Alloy Products, Inc.	118,731	3,540,634	4,315,872
Universal Technical Institute, Inc.	43,373	904,585	547,801
UNS Energy Corp.	95,580	3,284,280	4,677,685
Unum Group	816,525	18,874,928	23,066,831
UOL Group, Ltd.	111,000	447,840	624,520
UPM-Kymmene Oy	220,135	2,994,352	2,460,689
Urban Outfitters, Inc.	367,200	11,812,200	14,225,328
URS Corp.	476,525	22,252,936	22,592,050
Urstadt Biddle Properties, Inc. - Class A	54,900	927,080	1,194,624
USG Corp.	281,370	7,225,382	7,439,423
Uti Worldwide, Inc.	288,200	6,128,344	4,173,136
Vaalco Energy, Inc.	360,200	3,375,131	2,733,918
Valassis Communications, Inc.	113,200	2,602,851	3,381,284
Vale S.A.	482,000	11,403,355	8,342,698
Vale S.A.	428,800	12,829,586	7,088,064
Vale S.A. - ADR	87,910	1,799,599	1,519,964
Vale S.A. - Preferred A	680,400	15,403,499	11,284,041
Valeo	81,828	3,898,615	4,435,755
Valero Energy Corp.	2,279,350	57,389,591	103,687,631
Validus Holdings, Ltd.	183,894	5,821,006	6,872,119
Valley National Bancorp	564,835	7,397,513	5,783,910
Vallourec S.A.	238,348	13,618,431	11,477,350
Valmont Industries, Inc.	153,323	15,518,818	24,113,108
Valspar Corp./The	569,340	15,414,744	35,441,415
ValueClick, Inc.	586,129	10,807,246	17,320,112
Vantiv, Inc.	37,000	777,793	878,380
Vard Holdings, Ltd.	165,000	234,979	162,260
Varian Medical Systems, Inc.	648,805	33,559,175	46,713,960
VASCO Data Security International, Inc.	65,600	588,878	553,664
VCA Antech, Inc.	253,620	6,196,495	5,957,534
Vectren Corp.	290,550	6,807,169	10,291,281
Veeco Instruments, Inc.	147,320	4,233,394	5,646,776
Ventas, Inc.	926,454	37,336,806	67,816,433
Veolia Environnement S.A.	120,573	2,448,852	1,523,196
Verbund AG	17,547	602,369	381,018
VeriFone Systems, Inc.	297,963	10,796,201	6,161,875
VeriSign, Inc.	469,900	11,207,240	22,216,872
Verisk Analytics, Inc. - Class A	95,445	3,155,514	5,882,275
Verizon Communications, Inc.	9,038,806	238,128,004	444,257,315
Vertex Pharmaceuticals, Inc.	680,625	28,375,944	37,420,762
Vestas Wind Systems A/S	40,700	761,480	325,992
VF Corp.	330,213	19,741,301	55,393,231
Viacom, Inc. - Class B	1,397,648	46,460,714	86,053,187
Viad Corp.	49,530	1,303,451	1,370,000
ViaSat, Inc.	159,618	5,746,749	7,731,896

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
Vicor Corp.	41,750	606,306	207,498
Vienna Insurance Group AG	46,108	2,265,217	2,236,851
ViewPoint Financial Group	83,457	1,346,326	1,678,320
Vimpelcom, Ltd. - Sponsored ADR	111,540	1,561,244	1,326,211
Vina Concha y Toro S.A.	471,920	945,194	951,093
Vinci S.A.	606,601	28,637,170	27,375,717
Virgin Media, Inc.	33,200	1,284,160	1,625,804
ViroPharma, Inc.	155,700	2,352,955	3,917,412
Virtus Investment Partners, Inc.	13,870	1,107,948	2,583,704
Virtusa Corp.	43,800	665,780	1,040,688
Visa, Inc. - Class A	1,604,892	141,958,920	272,574,857
Vishay Intertechnology, Inc.	586,754	8,265,664	7,985,722
Visteon Corp.	144,250	7,843,649	8,323,225
Vitamin Shoppe, Inc.	69,200	2,539,391	3,380,420
Vivendi S.A.	887,523	22,083,507	18,365,754
VMware, Inc. - Class A	6,820	657,230	537,962
Vocera Communications, Inc.	451,877	11,803,445	10,393,171
Vodacom Group, Ltd.	382,868	5,135,502	4,586,345
Vodafone Group plc - Sponsored ADR	125,535	3,447,684	3,565,194
Vodafone Group plc New	29,150,952	74,267,619	82,597,114
Voest-Alpine AG	110,645	3,849,737	3,403,508
Volcano Corp.	36,055	956,846	802,584
Volkswagen AG	14,073	2,608,336	2,651,940
Volkswagen AG - Preferred	37,989	7,032,712	7,561,159
Volterra Semiconductor Corp.	59,800	1,307,137	849,160
Volvo AB - B Shares	286,505	3,533,889	4,175,077
Vornado Realty Trust	544,014	43,364,875	45,501,331
Voxx International Corp.	41,200	505,861	441,252
Vulcan Materials Company	388,991	18,993,844	20,110,835
Wabash National Corp.	339,000	2,866,000	3,444,240
WABCO Holdings, Inc.	82,815	2,421,406	5,845,911
Wabtec Corp.	207,971	10,317,070	21,235,919
Wacker Chemie AG	33,050	2,597,753	2,369,397
Waddell & Reed Financial, Inc. - Class A	446,049	14,023,584	19,528,025
Wal-Mart de Mexico - Series V	274,500	907,755	898,749
Wal-Mart Stores, Inc.	5,132,060	115,283,739	384,032,050
Walgreen Company	3,014,341	56,636,403	143,723,779
Walsin Lihwa Corp.	864,000	276,056	249,354
Walt Disney Company/The	5,648,474	105,634,848	320,833,323
Walter Energy, Inc.	1,700	135,298	48,450
Walter Investment Management Corp.	168,112	7,583,016	6,262,172
Wan Hai Lines, Ltd.	347,000	158,776	184,510
Want Want China Holdings, Ltd.	3,645,000	5,129,654	5,587,718
Warner Chilcott plc - Class A	527,850	6,827,172	7,152,367
Washington Federal, Inc.	281,509	5,555,176	4,926,407
Washington Post Company/The - Class B	16,296	12,668,104	7,284,312
Waste Connections, Inc.	368,057	7,299,412	13,242,691
Waste Management, Inc.	1,387,317	49,121,435	54,396,699
Waters Corp.	589,437	35,280,990	55,354,029
Watsco, Inc.	85,585	4,887,477	7,204,545
Watts Water Technologies, Inc. - Class A	66,625	2,140,980	3,197,334
Wausau Paper Corp.	103,995	929,487	1,121,066
WD-40 Company	34,706	1,143,422	1,900,848
Websense, Inc.	83,800	1,832,683	1,257,000
Webster Financial Corp.	231,075	5,899,407	5,605,880
Weingarten Realty Investors	331,730	9,206,153	10,466,082
Weir Group plc (The)	529,004	14,825,044	18,177,912
WellCare Health Plans, Inc.	320,100	19,338,360	18,552,996
WellPoint, Inc.	948,924	34,230,033	62,847,237
Wells Fargo & Company	15,942,899	464,832,170	589,727,834
Wendel	3,155	215,028	334,478
Wendy's Company/The	760,686	3,177,533	4,313,090
Werner Enterprises, Inc.	226,929	4,355,073	5,478,066
WESCO International, Inc.	182,074	6,598,922	13,220,393

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
Wesfarmers, Ltd.	174,612	5,789,047	7,318,078
West Fraser Timber Company, Ltd.	29,900	2,164,877	2,648,752
West Japan Railway Company	20,900	851,819	1,003,653
West Pharmaceutical Services, Inc.	79,259	3,365,361	5,147,079
Westamerica Bancorporation	84,000	3,238,613	3,807,720
Westar Energy, Inc.	351,000	7,846,242	11,646,180
Western Digital Corp.	1,614,335	49,950,987	81,168,764
Western Refining, Inc.	656,358	19,678,295	23,241,637
Western Union Company	1,903,396	27,090,423	28,627,076
Westfield Group	457,263	4,309,527	5,172,407
Westfield Retail Trust	768,396	2,102,252	2,419,295
Westlake Chemical Corp.	21,100	1,757,941	1,972,850
Weston (George), Ltd.	5,500	399,330	408,893
Westpac Banking Corp.	496,754	11,574,134	15,930,323
Westport Innovations, Inc.	20,000	592,246	590,974
WEX, Inc.	109,650	7,049,640	8,607,525
Weyerhaeuser Company	1,926,869	32,660,147	60,465,149
WGL Holdings, Inc.	428,256	14,353,655	18,886,090
WH Smith plc	65,241	491,498	739,522
Wharf Holdings, Ltd.	918,300	4,812,821	8,186,168
Wheelock & Company, Ltd.	49,000	244,468	261,013
Whirlpool Corp.	332,184	19,660,181	39,350,517
Whitbread plc	331,142	8,860,529	12,912,483
White Mountains Insurance Group, Ltd.	150	55,621	85,068
Whitewave Foods Company - Class A	300	4,720	5,121
Whiting Petroleum Corp.	3,100	169,652	157,604
Whole Foods Market, Inc.	570,172	39,626,790	49,462,421
Wiley (John) & Sons, Inc. - Class A	134,022	5,402,334	5,221,497
William Morrison Supermarkets plc	3,947,747	15,191,292	16,556,688
Williams Companies, Inc./The	2,397,557	39,011,494	89,812,485
Williams-Sonoma, Inc.	283,877	7,644,472	14,625,343
Willis Group Holdings plc	199,392	6,941,812	7,873,990
Wilmar International, Ltd.	341,000	1,369,702	948,291
Wilshire Bancorp, Inc.	686,086	3,487,473	4,651,663
Windstream Corp.	1,690,015	16,958,322	13,435,619
Winnebago Industries, Inc.	177,315	2,625,704	3,659,782
Wintrust Financial Corp.	84,985	3,308,262	3,147,844
Wipro, Ltd.	116,276	848,148	935,235
Wisconsin Energy Corp.	745,954	16,990,493	31,993,967
Wistron Corp.	548,000	639,255	609,347
WMS Industries, Inc.	152,470	4,900,071	3,843,769
Wolseley plc	427,265	16,865,580	21,234,587
Wolters Kluwer Nv	186,725	3,952,688	4,084,543
Wolverine World Wide, Inc.	116,080	3,172,076	5,150,470
Woodside Petroleum, Ltd.	113,159	3,984,327	4,225,825
Woodward, Inc.	202,318	4,765,438	8,044,164
Woolworths Holdings, Ltd.	230,264	1,170,885	1,771,947
Woolworths, Ltd.	696,814	14,287,887	24,547,198
Woongjin Coway Company, Ltd.	43,800	1,425,772	1,927,027
Woori Finance Holdings Company, Ltd.	859,120	8,786,779	9,806,601
Workday, Inc.	6,000	282,053	369,780
World Acceptance Corp.	106,655	6,135,808	9,158,465
World Fuel Services Corp.	320,575	12,387,664	12,733,239
WorleyParsons, Ltd.	169,554	4,870,204	4,364,415
Worthington Industries, Inc.	154,015	2,831,358	4,771,385
WPP plc	1,165,967	13,014,134	18,572,152
WPX Energy, Inc.	576,437	6,437,536	9,234,521
WR Berkley Corp.	309,012	6,012,971	13,710,862
WR Grace & Company	2,000	112,371	155,020
WW Grainger, Inc.	275,431	23,834,399	61,966,466
Wyndham Worldwide Corp.	641,614	23,911,754	41,371,271
Wynn Macau, Ltd.	530,000	1,505,358	1,406,478
Wynn Resorts Ltd.	241,300	11,723,061	30,201,108
Xcel Energy, Inc.	1,680,022	37,065,886	49,896,653

Domestic and International Equity

**DOMESTIC AND INTERNATIONAL EQUITY**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
Xerox Corp.	3,782,521	44,662,833	32,529,681
Xilinx, Inc.	825,596	28,868,507	31,512,999
Xinjiang Goldwind Science & Technology Company, Ltd.	288,650	405,240	172,908
XL Group plc	1,080,627	41,982,717	32,742,998
XO Group, Inc.	55,200	864,745	552,000
Xstrata plc	679,485	14,141,647	11,019,239
Xylem, Inc.	1,088,783	20,925,341	30,006,859
Ya Hsin Industrial Company, Ltd.	198,446	190,187	39,553
Yahoo!, Inc.	3,396,397	157,674,765	79,917,221
Yahoo! Japan Corp.	14,498	5,550,780	6,676,913
Yakult Honsha Company, Ltd.	1,100	40,581	44,517
Yamada Denki Company, Ltd.	58,205	2,852,747	2,658,907
Yamaha Motor Company, Ltd.	1,206,200	14,523,730	16,549,649
Yamato Holdings Company, Ltd.	413,803	6,509,066	7,658,128
Yamazaki Baking Company, Ltd.	43,000	574,646	585,407
Yara International ASA	166,671	4,397,754	7,561,277
Yes Bank, Ltd.	324,301	2,536,324	2,559,203
Yokohama Rubber Company, Ltd.	27,000	262,459	310,721
Young Fast Optoelectronics Company, Ltd.	387,169	2,037,345	748,378
Yulon Motor Company	222,000	410,584	396,448
Yum! Brands, Inc.	1,401,569	14,313,053	100,828,874
Zagg, Inc.	266,225	2,014,312	1,938,118
Zaklady Azotowe w Tarnowie - Moscicach S.A.	13,601	235,893	241,288
Zale Corp.	50,450	878,884	198,268
Zebra Technologies Corp. - Class A	239,202	9,274,739	11,273,590
Zee Entertainment Enterprise	1,080,952	3,889,036	4,185,581
ZEP, Inc.	52,565	729,528	789,001
Ziggo Nv	157,321	4,626,602	5,542,306
Zimmer Holdings, Inc.	566,899	18,850,311	42,642,143
Zions Bancorp	525,229	22,530,278	13,125,473
Zumiez, Inc.	52,200	1,754,664	1,195,380
Zurich Insurance Group AG	151,809	32,803,239	42,354,863
Zynga, Inc. - Class A	1,600	20,200	5,376
<b>Total Cost Domestic and International Equity</b>		<b>\$ 43,927,935,284</b>	
<b>Total Market Value Domestic and International Equity</b>			<b>\$ 67,853,475,955</b>

**COMMINGLED STOCK FUNDS**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Shares</b>	<b>Cost</b>	<b>Market Value</b>
Barings Full A/P	77,485,903	\$ 710,426,945	\$ 1,551,577,729
BlackRock ACWI Ex-US Fund	382,927,390	6,369,868,084	8,045,368,281
BlackRock Russell 2000	1,357,414,682	1,357,414,682	2,835,893,148
Capital International, Inc.	140,953,310	1,361,640,182	1,140,312,279
Genesis Investment Management Emerging Markets Fund	732,906	595,209,472	652,686,246
Morgan Stanley Emerging Markets Fund	14,131,955	216,701,738	970,172,842
<b>Total Cost Commingled Stock Funds</b>		<b>\$ 10,611,261,103</b>	
<b>Total Market Value Commingled Stock Funds</b>			<b>\$ 15,196,010,525</b>

**GOVERNMENT AND CORPORATE BONDS**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Coupon Rate</b>	<b>Maturity Date</b>	<b>Par</b>	<b>Market Value</b>
A.I.D. Government Loan Trust	0.0000	2/15/15 \$	23,626,000 \$	23,420,619
A.I.D. Government Loan Trust	0.0000	8/15/15	29,615,000	29,197,340
Adobe Systems, Inc.	3.2500	2/1/15	25,626,000	26,740,808
Adobe Systems, Inc.	4.7500	2/1/20	29,432,000	32,957,777
AEPTC 2012-1 A3	2.8452	3/1/26	10,000,000	10,362,660
African Development Bank	6.8750	10/15/15	42,000,000	47,598,600
Airgas, Inc.	3.2500	10/1/15	32,000,000	33,772,672
Alabama Power Company	5.5500	2/1/17	12,740,000	14,726,765
Allstate Corp.	5.9500	4/1/36	35,000,000	44,095,940
Allstate Global Funding	5.3750	4/30/13	35,870,000	36,014,090
Alltel Corp.	6.8000	5/1/29	25,000,000	33,670,400
ALLYA 2009-B A4	3.0500	12/15/14	10,437,282	10,548,282
ALLYA 2011-5 A2	0.8000	6/16/14	1,261,699	1,262,101
ALLYA 2012-1 A2	0.7100	9/15/14	3,990,334	3,993,227
ALLYA 2012-1 A3	0.9300	2/16/16	23,681,000	23,798,647
Amazon.Com, Inc.	2.5000	11/29/22	44,680,000	43,481,682
American Express Bank FSB	5.5000	4/16/13	20,714,000	20,742,875
American Express Company	2.6500	12/2/22	46,651,000	45,715,741
American Express Credit Corp.	2.8000	9/19/16	28,369,000	30,038,118
American Express Credit Corp.	2.3750	3/24/17	11,000,000	11,502,414
American Honda Finance Corp.	6.7000	10/1/13	30,000,000	30,899,670
American Honda Finance Corp.	2.5000	9/21/15	23,090,000	23,997,252
American Honda Finance Corp.	2.1250	2/28/17	12,000,000	12,452,856
American Movil S.A.B. De C.V.	2.3750	9/8/16	28,833,000	29,659,700
Ameriprise Financial, Inc.	5.6500	11/15/15	31,015,000	34,828,108
Ameritech Capital Funding Corp.	6.8750	10/15/27	26,000,000	31,417,698
Amgen, Inc.	5.8500	6/1/17	22,000,000	25,987,478
Amgen, Inc.	4.1000	6/15/21	16,769,000	18,553,574
Amgen, Inc.	3.8750	11/15/21	17,086,000	18,648,788
AMXCA 2009-2 A	1.4532	3/15/17	10,000,000	10,164,460
Anheuser Busch Companies	6.7500	12/15/27	18,205,000	24,310,356
Anheuser Busch Companies	5.7500	4/1/36	32,000,000	39,106,976
Anheuser Busch InBev	1.3750	7/15/17	10,000,000	10,083,260
Aon Corp Plc	3.1250	5/27/16	20,220,000	21,352,522
Apache Corp.	7.0000	2/1/18	26,600,000	32,409,812
Apache Corp.	2.6250	1/15/23	20,000,000	19,451,800
Applied Materials, Inc.	4.3000	6/15/21	42,760,000	47,631,048
Archer-Daniels-Midland Company	7.5000	3/15/27	17,178,000	23,315,768
AstraZeneca plc	4.0000	9/18/42	34,290,000	33,249,367
AT&T Pacific Bell	7.1250	3/15/26	30,000,000	39,730,410
Autodesk, Inc.	3.6000	12/15/22	12,000,000	12,039,060
AXA Equitable Life Insurance Company	7.7000	12/1/15	28,810,000	32,605,660
BAAT 2009-3A A4	2.6700	12/15/16	6,661,786	6,695,295
BACCT 2006-A8 A8	0.2332	5/16/16	6,750,000	6,749,507
BACCT 2010-A1 A1	0.5032	9/15/15	18,500,000	18,501,850
Bank of America Corp.	4.9000	5/1/13	42,000,000	42,143,892
Bank of Montreal	2.5500	11/6/22	25,000,000	24,479,200
Bank of New York Mellon Corp.	5.1250	8/27/13	4,870,000	4,962,574
Bank of New York Mellon Corp.	3.1000	1/15/15	24,200,000	25,321,767
Bank of New York Mellon Corp.	1.2000	2/20/15	10,000,000	10,113,200
Bank of Nova Scotia Covered Bond	1.7500	3/22/17	15,000,000	15,481,500
Bank One Corp.	8.0000	4/29/27	30,000,000	43,023,150
Barrick Gold Corp.	2.9000	5/30/16	10,000,000	10,514,410
Barrick Gold Corp.	3.8500	4/1/22	25,000,000	25,555,725
Bayer Corp.	6.6500	2/15/28	20,000,000	25,353,300
BB & T Corp.	5.2000	12/23/15	16,010,000	17,780,898
BB & T Corp.	2.1500	3/22/17	30,000,000	30,876,960
Becton Dickinson and Company	6.7000	8/1/28	25,000,000	32,986,775
Becton Dickinson and Company	5.0000	5/15/19	21,185,000	24,953,367
Bellsouth Capital Funding Corp.	7.0000	10/1/25	35,000,000	43,449,210
Bellsouth Capital Funding Corp.	6.3750	6/1/28	43,450,000	52,549,820
Berkshire Hathaway Financial Corp.	4.8500	1/15/15	30,000,000	32,304,870
Berkshire Hathaway Financial Corp.	4.6000	5/15/13	25,490,000	25,625,938
BG Energy Capital plc	2.5000	12/9/15	16,635,000	17,318,233

**GOVERNMENT AND CORPORATE BONDS**  
**As of March 31, 2013**

Security Description	Coupon Rate	Maturity Date	Par	Market Value
BHP Finance U.S.A., Ltd.	7.2500	3/1/16	42,250,000	49,708,308
Blackrock, Inc.	1.3750	6/1/15	11,000,000	11,188,474
BMC Software, Inc.	4.5000	12/1/22	25,000,000	25,484,000
BMO Financial Group	1.9500	1/30/17	20,000,000	20,798,000
Boeing Company	7.2500	6/15/25	48,750,000	66,428,359
Bristol-Myers Squibb	6.8000	11/15/26	37,500,000	52,006,838
Bristol-Myers Squibb	5.4500	5/1/18	29,575,000	35,417,807
British Aerospace Finance, Inc.	7.5000	7/1/27	29,800,000	38,721,762
Broadcom Corp.	1.5000	11/1/13	20,140,000	20,256,490
Broadcom Corp.	2.3750	11/1/15	20,000,000	20,856,360
Broadcom Corp.	2.5000	8/15/22	14,000,000	13,724,984
Burlington Northern Santa Fe Corp.	6.8750	12/1/27	20,000,000	25,282,540
Burlington Northern Santa Fe Corp.	6.7000	8/1/28	21,000,000	26,050,668
California State Department of Water Resources	2.0000	5/1/14	14,600,000	14,876,378
Carolina Power & Light Company	5.2500	12/15/15	27,920,000	31,394,895
Caterpillar, Inc.	5.7000	8/15/16	20,000,000	23,137,240
CCCIT 2008-A1 A1	5.3500	2/7/20	25,000,000	29,856,325
CCCIT 2009-A4 A4	4.9000	6/23/16	20,000,000	21,097,800
CCDJ Covered Bond	2.5500	3/24/16	11,645,000	12,283,146
CenterPoint Energy Transition Bond Company, LLC	5.6300	9/15/15	5,726,112	5,866,276
CGCMT 2012-GC8 A4	3.0240	9/10/45	6,000,000	6,141,114
CHAIT 2008-A11 A11	5.4000	7/15/15	10,393,000	10,548,781
CHAIT 2013-A1 A1	1.3000	2/18/20	19,000,000	19,086,507
Chevron Corp.	2.3550	12/5/22	22,000,000	21,841,270
Cisco Systems, Inc.	5.5000	2/22/16	31,500,000	35,798,679
Cisco Systems, Inc.	4.9500	2/15/19	20,000,000	23,608,220
Cisco Systems, Inc.	1.6250	3/14/14	5,000,000	5,061,375
Citigroup, Inc.	5.8500	7/2/13	22,000,000	22,283,646
Citigroup, Inc.	5.5000	4/11/13	20,000,000	20,023,320
CMBS BACM 2004-4 A6	4.8770	7/10/42	20,000,000	20,815,620
CMBS BACM 2006-1 A4	5.3720	9/10/45	10,000,000	11,076,510
CMBS BACM 2006-1 AJ	5.4600	9/10/45	22,000,000	23,722,358
CMBS BACM 2007-4 A4	5.7451	2/10/51	59,000,000	68,422,359
CMBS BSCMS 2004-PWR5 A5	4.9780	7/11/42	23,000,000	24,116,972
CMBS BSCMS 2005-PW10 A4	5.4050	12/11/40	15,000,000	16,515,735
CMBS BSCMS 2005-PW10 AJ	5.4640	12/11/40	15,000,000	13,392,330
CMBS BSCMS 2006-PW12 A4	5.7115	9/11/38	25,000,000	28,201,200
CMBS BSCMS 2006-PW12 AJ	5.7505	9/11/38	16,124,000	16,377,566
CMBS BSCMS 2006-PW13 AJ	5.6110	9/11/41	15,000,000	14,804,115
CMBS BSCMS 2006-PW14 A4	5.2010	12/11/38	25,075,000	28,228,181
CMBS BSCMS 2006-PW14 AJ	5.2730	12/11/38	15,000,000	14,813,835
CMBS BSCMS 2006-T22 A4	5.4670	4/12/38	15,000,000	16,731,930
CMBS BSCMS 2006-T22 AJ	5.4670	4/12/38	15,000,000	16,486,155
CMBS BSCMS 2007-PW15 AM	5.3630	2/11/44	15,000,000	15,407,235
CMBS BSCMS 2007-PW17 A4	5.6940	6/11/50	50,000,000	58,252,500
CMBS BSCMS 2007-T26 AJ	5.5660	1/12/45	20,000,000	20,420,840
CMBS BSCMS 2007-T28 A4	5.7420	9/11/42	40,000,000	46,815,200
CMBS CD 2006-CD2 A4	5.5445	1/15/46	39,433,000	43,522,123
CMBS CD 2006-CD2 AJ	5.6305	1/15/46	22,979,000	21,154,169
CMBS CD 2007-CD5 A4	5.8860	11/15/44	27,703,359	32,321,287
CMBS CGCMT 2004-C2 A5	4.7330	10/15/41	25,000,000	26,205,850
CMBS CGCMT 2006-C4 A3	5.7206	3/15/49	39,015,000	43,895,035
CMBS CGCMT 2006-C4 AJ	5.7206	3/15/49	25,000,000	26,004,300
CMBS CGCMT 2006-C5 A4	5.4310	10/15/49	19,602,000	22,092,316
CMBS CGCMT 2006-C5 AJ	5.4820	10/15/49	25,000,000	24,882,550
CMBS CGCMT 2007-C6 A4	5.8888	12/10/49	75,125,000	87,358,806
CMBS CMLT 2008-LS1 A4B	6.2207	12/10/49	35,000,000	40,913,425
CMBS COMM 2005-LP5 A4	4.9820	5/10/43	20,000,000	21,470,300
CMBS CSFB 2004-C5 A4	4.8290	11/15/37	27,680,000	29,194,290
CMBS CSFB 2005-C6 A4	5.2300	12/15/40	17,583,861	19,119,460
CMBS CSFB 2005-C6 AJ	5.2300	12/15/40	18,000,000	19,316,484
CMBS CSMC 2006-C1 A4	5.6090	2/15/39	15,000,000	16,649,610
CMBS CSMC 2006-C1 AJ	5.7375	2/15/39	18,000,000	19,601,640
CMBS CSMC 2006-C2 A3	5.8477	3/15/39	25,000,000	27,779,700

**GOVERNMENT AND CORPORATE BONDS**  
**As of March 31, 2013**

Security Description	Coupon Rate	Maturity Date	Par	Market Value
CMBS CSMC 2006-C2 AJ	5.8477	3/15/39	30,000,000	18,990,810
CMBS CSMC 2007-C3 A4	5.7233	6/15/39	20,000,000	22,963,000
CMBS CSMC 2007-C3 AM	5.7233	6/15/39	26,000,000	27,760,122
CMBS CSMC 2007-C5 A4	5.6950	9/15/40	66,850,000	77,138,884
CMBS DBUBS 2011-LC1A A1	3.7420	11/10/46	7,159,507	7,682,237
CMBS DBUBS 2011-LC2A A1	3.5270	7/10/44	9,362,687	10,194,328
CMBS FHMS K010 A1	3.3200	7/25/20	13,925,591	15,030,461
CMBS FHMS K011 A1	2.9170	12/25/48	9,632,664	10,292,578
CMBS GECMC 2004-C2 A4	4.8930	3/10/40	12,550,000	12,904,349
CMBS GMAC 2004-C3 A4	4.5470	12/10/41	3,683,047	3,693,750
CMBS GSMS 2010-C2 A1	3.8490	12/10/43	18,861,270	20,300,196
CMBS GSMS 2011-GC5 A4	3.7070	8/10/44	10,000,000	10,850,620
CMBS JPMCC 2005-CIBC13 A4	5.2945	1/12/43	25,000,000	27,415,725
CMBS JPMCC 2006-CIBC14 A4	5.4810	12/12/44	40,090,000	44,153,763
CMBS JPMCC 2006-CIBC14 AJ	5.6791	12/12/44	15,000,000	13,583,055
CMBS JPMCC 2006-LDP6 A4	5.4750	4/15/43	24,563,116	27,369,894
CMBS JPMCC 2007-LD11 A4	6.0073	6/15/49	20,000,000	22,966,840
CMBS LBUBS 2006-C3 A4	5.6610	3/15/39	25,180,000	28,207,945
CMBS MSC 2005-HQ7 A4	5.2054	11/14/42	25,000,000	27,261,025
CMBS MSC 2006-HQ8 A4	5.5610	3/12/44	20,000,000	22,025,880
CMBS MSC 2006-IQ11 A4	5.7750	10/15/42	25,000,000	27,782,000
CMBS MSC 2006-IQ11 AJ	5.7790	10/15/42	25,000,000	27,520,600
CMBS MSC 2006-IQ12 AJ	5.3990	12/15/43	15,000,000	12,934,065
CMBS MSC 2006-T23 A4	5.9830	8/12/41	15,000,000	17,122,710
CMBS MSC 2006-T23 AJ	5.9830	8/12/41	18,000,000	20,284,650
CMBS MSC 2007-HQ13 A3	5.5690	12/15/44	20,000,000	22,338,380
CMBS MSC 2007-T25 AM	5.5440	11/12/49	25,000,000	27,972,300
CMBS MSC 2007-T27 A4	5.8040	6/11/42	20,000,000	23,397,020
CMBS MSC 2007-T27 AM	5.8040	6/11/42	20,000,000	23,070,420
CMBS MSC 2008-T29 A4	6.2802	1/11/43	25,000,000	30,165,550
CMBS MSC 2011-C1 A2	3.8840	9/15/47	17,000,000	18,294,924
CMBS WBCMT 2006-C23 A4	5.4180	1/15/45	23,870,139	26,130,784
CMBS WBCMT 2006-C23 AJ	5.5150	1/15/45	25,000,000	26,713,750
CMBS WBCMT 2006-C26 A3	6.0110	6/15/45	25,000,000	28,455,275
CMBS WBCMT 2006-C26 AJ	5.9920	6/15/45	22,000,000	22,377,322
CMBS WFRBS 2011-C2 A2	3.7910	2/15/44	18,000,000	19,343,142
CMBS WFRBS 2011-C3 A4	4.3750	3/15/44	20,000,000	22,553,740
CMBS WFRBS 2011-C4 A4	4.9020	6/15/44	10,000,000	11,663,370
CME Group Index Services, LLC	4.4000	3/15/18	17,000,000	19,183,038
CMPT-Bear Stearns 88A #70	6.9600	2/1/18	16,604	19,193
CMPT-Bear Stearns 88B #76	5.0400	10/1/18	53,901	58,631
CMPT-Bear Stearns 89A #78	5.0400	2/1/19	185,370	202,175
CMPT-Bemac 88A #77	5.0700	10/1/18	86,668	94,274
CMPT-Bemac 89A #79	5.0400	3/1/19	145,890	159,116
CMPT-Chemical 83E #30	14.6100	12/1/13	5,263	5,696
CMPT-Merrill Lynch (Paige) 83C #25	11.9000	8/1/13	659	755
CMPT-Merrill Lynch (Paige) 84A #34	12.7500	2/1/14	3,698	3,965
CMPT-RFC 86A #58	3.2500	10/1/16	100,606	109,750
CMPT-RFC 87A #64	2.9900	2/1/17	196,892	214,788
CMPT-RFC 88A #72	3.9500	2/1/18	234,905	256,255
CMPT-RFC 90A #81	7.0000	1/1/20	376,643	414,822
CMPT-Sears (PCC) 85-P R3 #53	8.2100	12/1/15	50,550	60,938
CMPT-Sears (PNC) 86-P R1 #54	7.5000	2/1/16	21,555	24,430
CNP 2012-AA1	0.9012	4/15/18	17,939,596	18,052,400
Coca Cola Company	5.3500	11/15/17	40,500,000	48,015,909
Coca Cola Company	3.6250	3/15/14	8,200,000	8,450,805
Columbia University	6.8750	12/15/15	15,000,000	17,409,135
Comcast Cable Communications, Inc.	7.1250	6/15/13	15,000,000	15,208,215
Comcast Corp.	4.2500	1/15/33	32,000,000	32,211,776
Comcast Corp.	4.9500	6/15/16	15,000,000	16,889,535
COMET 2008-A3 A3	5.0500	2/15/16	10,000,000	10,022,390
COMM 2012-CR1 A3	3.3910	5/15/45	15,000,000	15,860,310
COMM 2012-CR4 A3	2.8530	10/15/45	20,000,000	20,146,060
COMM 2013-LC6 A4	2.9410	1/10/46	18,000,000	18,197,856



**GOVERNMENT AND CORPORATE BONDS**  
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<b>Security Description</b>	<b>Coupon Rate</b>	<b>Maturity Date</b>	<b>Par</b>	<b>Market Value</b>
Commonwealth Bank of Australia	1.9500	3/16/15	20,000,000	20,473,780
Commonwealth Edison Company	4.0000	8/1/20	12,206,000	13,729,968
Conoco, Inc.	6.9500	4/15/29	19,295,000	26,066,464
ConocoPhillips Company	4.7500	2/1/14	3,970,000	4,112,622
Consolidated Edison Company of New York	7.1250	12/1/18	21,000,000	27,248,487
Consolidated Edison Company of New York	5.5500	4/1/14	30,000,000	31,408,650
Consolidated Natural Gas Company	5.0000	12/1/14	9,349,000	9,964,052
Costco Wholesale Corp.	5.5000	3/15/17	35,000,000	41,077,435
CPC International, Inc.	7.2500	12/15/26	30,000,000	43,644,930
CPC International, Inc.	7.0000	10/15/17	20,000,000	24,234,200
CVS Caremark Corp.	2.7500	12/1/22	45,000,000	44,362,800
Daimler Benz North America Corp.	3.0000	3/28/16	24,002,000	25,082,474
Daimler Benz North America Corp.	2.6250	9/15/16	21,471,000	22,387,726
Daimler Benz North America Corp.	1.6500	4/10/15	12,750,000	12,900,922
DCENT 2008-A3 A3	5.6500	12/15/15	14,000,000	14,159,292
DCENT 2011-A1 A1	0.5532	8/15/16	12,000,000	12,026,604
DCENT 2012-A3 A3	0.8600	11/15/17	23,910,000	24,043,944
Dell, Inc.	4.7000	4/15/13	33,500,000	33,539,966
Dell, Inc.	2.1000	4/1/14	20,000,000	20,138,560
DENTSPLY International, Inc.	2.7500	8/15/16	10,000,000	10,384,040
DENTSPLY International, Inc.	4.1250	8/15/21	24,821,000	26,343,173
Diageo plc	2.8750	5/11/22	30,000,000	30,326,340
Direct TV Financing, Inc.	2.4000	3/15/17	38,000,000	38,975,194
Discovery Communications, Inc.	3.7000	6/1/15	20,155,000	21,352,812
Discovery Communications, Inc.	4.3750	6/15/21	24,379,000	26,875,215
Dominion Resources, Inc.	1.4000	9/15/17	20,000,000	20,038,700
Dow Chemical Company	3.0000	11/15/22	28,000,000	27,518,456
Duke Energy Carolinas	6.0000	12/1/28	26,000,000	32,495,710
Duke Energy Carolinas	5.7500	11/15/13	15,000,000	15,481,140
Duke Energy Carolinas	4.2500	12/15/41	45,247,000	46,383,605
Ecolab, Inc.	4.3500	12/8/21	20,000,000	22,066,940
Eli Lilly & Company	6.5700	1/1/16	20,000,000	22,987,900
Eli Lilly & Company	5.5500	3/15/37	23,935,000	29,238,469
Eli Lilly & Company	5.2000	3/15/17	15,000,000	17,386,530
Federal Home Loan Bank	5.3750	8/15/18	20,445,000	25,072,664
Federal Home Loan Bank	5.3750	5/15/19	31,770,000	39,399,915
Federal Home Loan Bank	5.1250	8/15/19	25,730,000	31,669,179
Federal Home Loan Bank	4.7500	2/13/15	14,780,000	16,003,089
Federal Home Loan Bank	4.7500	9/11/15	19,500,000	21,569,087
Federal Home Loan Bank	5.0000	12/21/15	49,000,000	55,082,076
Federal Home Loan Bank	5.6250	6/11/21	45,400,000	58,963,341
Federal Home Loan Bank	5.2500	6/5/17	14,755,000	17,479,466
Federal Home Loan Bank	5.2500	9/12/14	43,785,000	46,908,272
FHLB Sub-Debt	5.6250	6/13/16	95,000,000	109,979,790
FHLMC	6.0000	2/1/24	2,175,215	2,381,685
FHLMC	6.0000	1/1/24	861,235	942,983
FHLMC	6.5000	2/1/26	501,062	570,732
FHLMC	6.5000	3/1/26	535,061	609,459
FHLMC	6.0000	7/1/36	17,080,946	18,696,919
FHLMC	6.0000	7/1/36	6,728,710	7,346,366
FHLMC	6.0000	7/1/36	1,663,864	1,816,597
FHLMC	5.5000	1/1/37	20,560,070	22,325,291
FHLMC	5.5000	1/1/37	4,746,101	5,153,586
FHLMC	5.5000	2/1/37	24,170,249	26,177,450
FHLMC	5.5000	3/1/37	10,889,539	11,793,853
FHLMC	5.5000	7/1/21	11,755,606	12,510,422
FHLMC	5.5000	6/1/21	11,581,229	12,324,848
FHLMC	5.5000	8/1/21	7,151,251	7,610,426
FHLMC	6.0000	2/1/37	14,323,157	15,637,937
FHLMC	6.0000	11/1/36	10,605,931	11,579,492
FHLMC	5.0000	3/1/38	43,650,703	46,990,894
FHLMC	5.0000	12/1/38	41,514,456	44,652,259
FHLMC	5.5000	1/1/39	21,617,877	23,413,118
FHLMC	5.0000	1/1/39	107,192,293	115,294,249

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Security Description	Coupon Rate	Maturity Date	Par	Market Value
FHLMC	5.0000	2/1/39	44,135,580	47,471,496
FHLMC	5.0000	2/1/38	42,639,668	46,022,417
FHLMC	5.0000	1/1/39	34,422,576	37,024,350
FHLMC	4.5000	5/1/39	37,864,867	40,507,913
FHLMC	4.5000	7/1/39	42,840,539	45,830,898
FHLMC	4.5000	9/1/41	24,933,640	26,689,643
FHLMC	5.0000	7/1/41	38,455,706	41,362,319
FHLMC	5.0000	7/1/41	37,582,439	40,423,047
FHLMC	5.0000	5/1/41	24,322,211	26,160,565
FHLMC	5.0000	10/1/41	24,053,551	25,871,599
FHLMC	4.5000	6/1/41	42,549,350	45,519,383
FHLMC	4.5000	7/1/41	39,406,547	42,157,206
FHLMC	4.5000	5/1/41	47,382,116	50,719,100
FHLMC	4.5000	8/1/41	49,441,573	52,892,698
FHLMC	5.5000	5/1/42	55,254,911	59,998,920
FHLMC	3.5000	12/1/42	121,734,009	128,475,349
FHLMC	5.5000	3/1/22	19,011,921	20,446,546
FHLMC	5.0000	4/1/23	5,197,518	5,565,355
FHLMC	5.5000	7/1/23	9,176,937	9,766,179
FHLMC	5.5000	7/1/23	8,053,607	8,570,721
FHLMC	3.5000	4/1/26	61,900,870	65,314,507
FHLMC	3.5000	4/1/26	53,228,775	56,164,173
FHLMC	3.5000	4/1/27	46,654,225	49,227,057
FHLMC	3.5000	4/1/27	32,930,290	34,746,291
FHLMC	6.0000	7/1/36	11,190,649	12,217,883
FHLMC	5.5000	12/1/36	7,802,950	8,472,886
FHLMC	5.0000	4/1/38	49,129,789	52,843,185
FHLMC	4.5000	5/1/39	42,646,208	45,623,002
FHLMC	4.5000	5/1/41	38,732,539	41,514,827
FHLMC	5.0000	6/1/23	15,725,505	16,838,428
FHLMC	2.5000	1/1/28	84,055,028	87,191,570
FHLMC	5.0000	6/1/23	2,476,415	2,665,606
FHLMC	5.0000	6/1/23	5,185,109	5,584,476
FHLMC	5.5000	8/1/23	1,757,651	1,870,508
FHLMC	4.0000	3/1/26	42,879,659	45,626,231
FHLMC	4.0000	4/1/26	45,681,234	48,607,255
FHLMC	4.0000	4/1/26	71,023,004	75,572,242
FHLMC	4.0000	4/1/26	51,923,943	55,249,829
FHLMC	4.5000	4/2/14	13,000,000	13,553,137
FHLMC	5.0000	1/30/14	70,000,000	72,817,500
FHLMC	6.0000	12/1/23	835,542	914,851
FHLMC	6.0000	10/1/23	1,920,555	2,102,852
FHLMC	6.0000	11/1/23	1,050,271	1,149,962
FHLMC	6.5000	1/1/24	835,477	951,646
FHLMC	6.5000	2/1/26	664,857	757,303
FHLMC	4.5000	9/1/40	28,801,244	30,829,631
FHLMC	3.5000	6/1/42	48,097,871	50,761,417
FHLMC	3.0000	2/1/43	211,897,503	217,766,345
FHLMC	3.5000	8/1/42	73,919,583	78,013,073
FHLMC	4.5000	1/1/39	41,884,108	44,807,706
FHLMC	4.0000	8/1/39	55,516,699	59,010,203
FHLMC	4.5000	12/1/39	46,817,763	50,085,740
FHLMC	4.5000	9/1/40	23,250,548	24,888,016
FHLMC	4.0000	9/1/40	41,822,522	44,454,291
FHLMC	4.0000	11/1/40	29,735,371	31,606,531
FHLMC	4.0000	2/1/41	25,538,673	27,145,747
FHLMC	4.0000	2/1/41	30,366,994	32,277,900
FHLMC	4.0000	2/1/41	32,947,822	35,021,132
FHLMC	4.0000	9/1/24	7,097,914	7,541,466
FHLMC	3.0000	4/1/27	41,640,067	43,851,211
FHLMC	2.5000	10/1/27	31,734,734	32,918,926
FHLMC	4.5000	5/1/41	24,383,738	26,135,303
FHLMC	4.5000	5/1/41	22,126,059	23,715,447
FHLMC	4.5000	5/1/41	40,085,472	42,964,945

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Security Description	Coupon Rate	Maturity Date	Par	Market Value
FHLMC	4.0000	9/1/41	53,227,237	56,576,671
FHLMC	3.5000	6/1/42	49,316,423	52,047,449
FHLMC	3.5000	9/1/42	27,471,508	28,992,815
FHLMC	3.5000	11/1/42	96,067,951	101,387,966
FHLMC	3.0000	11/1/42	24,726,726	25,411,572
FHLMC	3.0000	1/1/43	74,856,509	76,929,780
FHLMC	6.5000	1/1/26	461,326	525,471
FHLMC	6.5000	2/1/26	1,440,428	1,640,712
FHLMC	6.5000	12/1/25	516,716	588,563
FHLMC	6.5000	3/1/26	1,019,758	1,161,551
FHLMC	5.0000	7/15/14	80,000,000	84,933,760
FHLMC	5.2500	4/18/16	14,600,000	16,721,395
FHLMC	1.2500	10/2/19	25,000,000	24,823,475
FHLMC	0.8750	3/7/18	125,000,000	124,752,750
Finland Republic of	6.9500	2/15/26	27,000,000	36,904,950
FNMA	6.1600	8/7/28	37,180,000	51,353,983
FNMA	5.0000	3/2/15	28,162,000	30,694,186
FNMA	0.8750	10/26/17	50,000,000	50,066,900
FNMA	0.8750	12/20/17	50,000,000	49,958,900
FNMA	0.8750	2/8/18	150,000,000	149,559,150
FNMA	0.5000	3/30/16	75,000,000	75,086,325
FNMA	7.5000	9/1/22	549,974	644,581
FNMA	6.5000	7/1/23	568,999	648,278
FNMA	7.0000	10/1/23	478,017	563,107
FNMA	6.5000	12/1/23	684,972	780,410
FNMA	6.0000	1/1/24	1,000,178	1,095,622
FNMA	6.0000	2/1/24	879,172	963,069
FNMA	7.0000	2/1/24	511,601	602,669
FNMA	7.0000	2/1/23	622,708	733,553
FNMA	7.0000	3/1/23	915,716	1,078,718
FNMA	6.5000	9/1/23	569,766	649,152
FNMA	6.0000	11/1/23	1,083,680	1,187,092
FNMA	6.5000	10/1/23	496,356	565,514
FNMA	6.5000	3/1/24	599,139	682,617
FNMA	6.5000	11/1/23	754,574	859,710
FNMA	6.5000	1/1/26	489,284	557,456
FNMA	7.0000	2/1/25	537,141	632,754
FNMA	7.0000	2/1/25	493,654	581,527
FNMA	8.5000	11/1/24	493,123	575,738
FNMA	6.5000	9/1/25	979,695	1,116,197
FNMA	6.0000	9/1/25	1,804,160	1,976,326
FNMA	6.0000	10/1/25	1,262,817	1,383,324
FNMA	6.0000	11/1/25	1,114,467	1,220,817
FNMA	7.0000	5/1/25	722,162	850,711
FNMA	3.5000	4/1/27	53,080,478	56,306,022
FNMA	3.0000	4/1/27	59,744,815	62,915,011
FNMA	3.0000	5/1/27	75,792,914	79,814,659
FNMA	3.5000	5/1/42	48,905,230	51,674,489
FNMA	3.5000	7/1/42	66,564,756	70,333,985
FNMA	3.5000	8/1/42	88,144,214	93,135,380
FNMA	2.5000	8/1/27	73,145,776	75,965,978
FNMA	3.0000	1/1/43	49,907,386	51,516,767
FNMA	5.0000	10/1/35	19,863,457	21,569,644
FNMA	5.0000	10/1/35	13,496,741	14,656,054
FNMA	5.0000	7/1/36	10,249,132	11,103,866
FNMA	6.0000	6/1/36	4,577,608	5,025,880
FNMA	5.0000	11/1/35	31,006,832	33,670,188
FNMA	5.0000	12/1/36	65,552,131	71,182,782
FNMA	5.5000	6/1/38	43,218,289	47,288,457
FNMA	6.0000	6/1/36	8,602,050	9,444,424
FNMA	3.5000	8/1/26	19,154,151	20,318,093
FNMA	3.0000	3/1/27	55,355,446	58,292,732
FNMA	3.5000	8/1/42	17,761,079	18,766,800
FNMA	3.0000	12/1/42	24,801,140	25,600,911

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Security Description	Coupon Rate	Maturity Date	Par	Market Value
FNMA Sub-Debt	4.6250	5/1/13	16,050,000	16,113,253
FNMA Sub-Debt	5.1250	1/2/14	55,000,000	57,011,460
Franklin Resources, Inc.	1.3750	9/15/17	10,000,000	10,047,430
Franklin Resources, Inc.	2.8000	9/15/22	18,895,000	19,131,981
GE Capital Corp.	5.4000	2/15/17	30,000,000	34,458,030
GE Capital Corp.	5.8750	1/14/38	43,000,000	50,137,355
GE Capital Corp.	3.1000	1/9/23	32,000,000	31,682,016
GE Capital Corp.	1.6250	7/2/15	33,000,000	33,563,475
GE Company	5.2500	12/6/17	25,575,000	29,958,274
GE Global Insurance	7.0000	2/15/26	58,720,000	75,208,928
GE Global Insurance	6.4500	3/1/19	35,000,000	40,763,275
GEMNT 2009-4 A	3.8000	11/15/17	11,000,000	11,580,866
GEMNT 2011-1 A	0.7637	1/17/17	25,000,000	25,103,750
GEMNT 2011-2 A	0.6832	5/15/19	16,000,000	16,140,288
GEMNT 2012-1 A	1.0300	1/15/18	12,000,000	12,110,112
Genentech, Inc.	4.7500	7/15/15	21,065,000	22,950,697
General Dynamics Corp.	2.2500	7/15/16	8,715,000	9,125,389
General Dynamics Corp.	2.2500	11/15/22	30,000,000	28,840,620
General Mills, Inc.	5.7000	2/15/17	46,431,000	54,196,167
General Mills, Inc.	5.2000	3/17/15	18,000,000	19,553,490
General Mills, Inc.	3.1500	12/15/21	27,234,000	28,555,693
Georgia Power Company	4.3000	3/15/43	15,000,000	15,050,070
GlaxoSmithKline plc	2.8500	5/8/22	21,974,000	22,417,985
GNMA	4.0000	7/15/41	65,414,736	71,355,722
GNMA	4.0000	3/15/41	68,155,529	74,345,435
GNMA	5.5000	11/15/38	8,793,169	9,626,046
GNMA	5.0000	11/15/41	31,557,299	34,324,480
GNMA	5.0000	7/15/41	46,881,591	50,992,520
GNMA	4.0000	2/15/42	59,692,756	65,151,378
GNMA	4.0000	8/15/40	55,576,509	60,936,602
GNMA	4.0000	10/15/40	133,688,708	146,582,356
GNMA	5.0000	12/15/40	45,383,357	49,774,197
GNMA II	3.0000	2/20/43	49,892,462	52,189,072
GNMA II	4.0000	5/20/42	92,362,822	100,023,884
GNMA II	3.5000	5/20/42	49,405,387	52,890,013
GNMA II	4.0000	6/20/42	86,273,999	93,430,022
GNMA II	3.5000	11/20/42	129,326,928	138,448,524
GNMA II	3.0000	1/20/43	74,645,694	78,081,724
GNMA II	5.5000	5/20/37	3,774,948	4,132,506
GNMA II	5.5000	9/20/38	4,777,169	5,229,656
GNMA II	5.5000	1/20/39	27,276,509	29,928,296
GNMA II	3.5000	1/20/42	73,914,133	79,127,392
GNMA II	5.0000	4/20/41	63,239,162	68,972,191
GNMA II	4.5000	8/20/41	17,188,539	18,830,581
GNMA II	4.5000	7/20/41	76,424,262	83,725,163
GNMA II	4.5000	9/20/41	31,067,051	34,034,924
GNMA II	4.5000	11/20/41	24,850,697	27,224,713
GNMA II	5.0000	10/20/41	16,175,070	17,641,442
GNMA II	5.5000	10/20/38	9,102,249	9,964,402
GNMA II PTC	4.5000	3/20/41	130,916,047	143,422,615
GNMA II PTC	4.5000	4/20/41	130,981,428	143,494,241
GNMA PTC	4.5000	4/15/41	62,066,574	67,867,874
GNMA PTC	6.5000	2/15/24	608,094	692,971
GNMA PTC	6.5000	3/15/24	716,421	816,418
GNMA PTC	6.5000	3/15/24	1,343,120	1,530,591
GNMA PTC	7.0000	4/15/24	872,533	1,007,547
GNMA PTC	4.5000	3/15/41	51,285,260	56,078,827
GNMA PTC	8.5000	11/15/24	747,969	867,444
Goldman Sachs Group	4.7500	7/15/13	20,242,000	20,484,843
Goldman Sachs Group	6.1500	4/1/18	40,000,000	47,134,680
GSMS 2012-GCJ7 A4	3.3770	5/10/45	25,000,000	26,548,200
GSMS 2013-GC10 A5	2.9430	2/10/46	10,000,000	10,111,790
Halliburton Company	8.7500	2/15/21	21,999,250	30,599,131
Halliburton Company	5.9000	9/15/18	12,000,000	14,714,328

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Security Description	Coupon Rate	Maturity Date	Par	Market Value
Harley Davidson, Inc.	2.7000	3/15/17	31,617,000	32,654,291
HAROT 2011-3 A2	0.6700	4/21/14	1,935,004	1,936,053
HAROT 2013-1 A2	0.3500	6/22/15	15,000,000	14,995,770
Harris Corp.	5.9500	12/1/17	35,000,000	40,438,685
HART 2013-AA2	0.4000	12/15/15	15,000,000	14,995,740
Hartford Financial Services Group, Inc.	5.3750	3/15/17	30,000,000	34,188,210
HBOS Treasury Services plc	5.2500	2/21/17	25,000,000	28,618,025
Heineken Nv	3.4000	4/1/22	27,450,000	28,509,872
Hershey Foods Company	7.2000	8/15/27	30,000,000	41,580,900
Hewlett-Packard Company	6.1250	3/1/14	15,000,000	15,700,125
Honeywell International	5.3000	3/1/18	23,245,000	27,648,370
Howard Hughes Medical Institute	3.4500	9/1/14	10,000,000	10,470,800
Hydro-Quebec	1.3750	6/19/17	45,000,000	45,594,000
Hydro-Quebec	9.4000	2/1/21	28,850,000	42,741,564
Hydro-Quebec	2.0000	6/30/16	20,000,000	20,796,000
Hyundai Capital Services, Inc.	4.3750	7/27/16	15,000,000	16,210,635
IBM Corp.	8.3750	11/1/19	59,110,000	82,425,230
IBM Corp.	7.5000	6/15/13	41,298,000	41,887,859
IBM Corp.	1.2500	2/6/17	10,000,000	10,099,630
Ingersoll-Rand Global Holding Company, Ltd.	6.0000	8/15/13	30,000,000	30,598,260
Intel Corp.	4.0000	12/15/32	37,000,000	36,550,598
Intel Corp.	4.2500	12/15/42	35,000,000	34,189,085
Inter-American Development Bank	7.0000	6/15/25	25,000,000	35,438,625
International Bank For Reconstruction & Development (Greenbonds)	2.0000	12/4/13	50,000,000	50,552,450
International Bank For Reconstruction & Development (Greenbonds)	0.9200	6/20/15	50,000,000	50,322,000
International Bank For Reconstruction & Development	7.6250	1/19/23	26,360,000	39,246,877
iShares Core Total U.S. Bond Market - ETF	0.0000		2,185,154	241,962,102
iShares iBoxx Investment Grade Corporate Bonds-ETF	0.0000		1,630,626	195,512,057
JP Morgan Chase & Company	4.7500	5/1/13	30,833,000	30,940,083
JP Morgan Chase & Company	3.2000	1/25/23	35,000,000	34,943,370
Jackson National Life Global Funding	5.3750	5/8/13	13,161,000	13,224,805
JM Smucker Company	3.5000	10/15/21	25,170,000	26,520,471
John Deere Capital Corp.	4.9000	9/9/13	40,000,000	40,791,000
Johnson & Johnson	5.1500	7/15/18	60,000,000	72,079,560
Johnson Controls, Inc.	1.7500	3/1/14	10,000,000	10,113,840
Johnson Controls, Inc.	2.6000	12/1/16	20,000,000	20,967,500
JPMCC 2013-C10 A3	3.1425	12/15/47	16,000,000	16,373,168
Kellogg Company	2.7500	3/1/23	31,000,000	31,108,965
Key Bank	6.9500	2/1/28	20,000,000	24,864,920
Kimberly Clark Corp.	6.3750	1/1/28	30,000,000	38,228,910
Kimberly Clark Corp.	6.2500	7/15/18	27,000,000	33,513,480
Kraft Foods, Inc.	1.6250	6/4/15	10,000,000	10,154,070
Kroger Company	3.9000	10/1/15	30,500,000	32,590,928
LabCorp Of America	3.1250	5/15/16	28,280,000	29,803,161
Lincoln National Corp.	6.1500	4/7/36	20,000,000	24,051,520
Litton Industries, Inc.	6.7500	4/15/18	40,000,000	46,907,760
Lockheed Martin Corp.	3.3500	9/15/21	27,730,000	29,106,989
Lockheed Martin Corp.	4.0700	12/15/42	30,312,000	27,722,537
Lowe's Companies, Inc.	6.8750	2/15/28	28,000,000	36,040,844
Lowe's Companies, Inc.	3.8000	11/15/21	29,567,000	32,501,968
Lubrizol Corp.	7.2500	6/15/25	20,000,000	27,492,720
Macy's Retail Holdings, Inc.	7.0000	2/15/28	17,600,000	21,896,371
Macy's Retail Holdings, Inc.	7.6250	8/15/13	25,000,000	25,574,975
Macy's Retail Holdings, Inc.	6.7000	9/15/28	20,000,000	22,907,180
Marathon Oil Corp.	2.8000	11/1/22	22,000,000	21,476,004
MassMutual Global Funding II	2.3000	9/28/15	40,750,000	42,461,011
McDonald's Corp.	6.3750	1/8/28	30,000,000	36,594,180
McDonald's Corp.	5.3500	3/1/18	32,000,000	38,053,792
McDonald's Corp.	1.8750	5/29/19	11,000,000	11,205,777
Medtronic, Inc.	4.5000	3/15/14	20,000,000	20,748,240
Medtronic, Inc.	2.6250	3/15/16	10,000,000	10,505,830
Medtronic, Inc.	2.7500	4/1/23	32,000,000	31,891,584
Merck & Company	6.3000	1/1/26	40,000,000	53,344,160
Merck & Company	6.4000	3/1/28	20,350,000	27,532,655

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Security Description	Coupon Rate	Maturity Date	Par	Market Value
Merck & Company	4.0000	6/30/15	19,579,000	21,083,822
Merrill Lynch & Company	6.8750	4/25/18	23,000,000	27,761,460
Merrill Lynch & Company	5.4500	7/15/14	20,270,000	21,380,553
MetLife Global Funding	5.2000	9/18/13	19,430,000	19,855,789
MetLife Global Funding	3.0000	1/10/23	27,775,000	27,823,356
MetLife, Inc.	5.7000	6/15/35	28,700,000	33,590,652
MetLife, Inc.	2.3750	2/6/14	23,400,000	23,773,043
Microsoft Corp.	2.9500	6/1/14	26,620,000	27,438,246
Microsoft Corp.	4.2000	6/1/19	40,000,000	45,938,760
Microsoft Corp.	3.5000	11/15/42	21,000,000	19,392,555
MidAmerican Energy Company	5.9500	7/15/17	30,000,000	35,786,010
Minnesota Mining & Manufacturing Company	6.3750	2/15/28	45,000,000	62,061,480
Morgan Stanley	6.2500	8/28/17	31,600,000	36,775,638
Morgan Stanley	6.0000	4/28/15	35,000,000	38,124,975
Marathon Petroleum Corp.	5.1250	3/1/21	10,000,000	11,663,300
Marathon Petroleum Corp.	3.5000	3/1/16	18,000,000	19,232,082
MSBAM 2012-C5 A4	3.1760	8/15/45	10,000,000	10,402,770
MSBAM 2013-C7 A4	2.9180	2/15/46	20,000,000	20,205,380
NAROT 2011-A A3	1.1800	2/16/15	3,793,795	3,807,286
National Archive	8.5000	9/1/19	5,901,133	7,383,993
National Australia Bank	2.7500	3/9/17	12,000,000	12,629,592
National Australia Bank	3.0000	1/20/23	30,000,000	29,748,990
National City Corp.	6.8750	5/15/19	33,000,000	40,855,419
National Oilwell Varco, Inc.	2.6000	12/1/22	10,000,000	9,932,920
National Rural Utilities Cooperative Finance Corp.	10.3750	11/1/18	10,000,000	14,594,170
NationsBank Corp.	7.7500	8/15/15	30,000,000	33,895,320
NBCUniversal, Inc.	4.3750	4/1/21	32,100,000	36,117,347
New York Life Global Funding	1.6500	5/15/17	50,000,000	50,749,400
Newmont Mining Corp.	3.5000	3/15/22	35,000,000	35,238,560
Nextera Energy Capital Holdings, Inc.	4.5000	6/1/21	30,100,000	33,440,167
Norfolk Southern Corp.	5.2570	9/17/14	8,445,000	9,001,821
Norfolk Southern Corp.	3.0000	4/1/22	25,000,000	25,602,750
Norfolk Southern Corp.	2.9030	2/15/23	29,418,000	29,452,360
Norsk Hydro ASA	6.8000	1/15/28	13,500,000	18,494,919
Northrop Grumman Corp.	1.8500	11/15/15	20,087,000	20,502,700
Novartis Capital Corp.	4.1250	2/10/14	8,190,000	8,441,433
NYC GO	4.5890	10/1/22	18,695,000	21,609,737
NYC GO	5.2060	10/1/31	10,000,000	11,627,300
NYC GO BAB	4.7870	12/1/18	6,350,000	7,378,637
NYS FHLMC A17479	5.5000	1/1/34	3,177,894	3,470,402
NYS FHLMC A27434	5.5000	10/1/34	2,512,146	2,739,606
NYS FHLMC C02653	6.0000	11/1/36	7,497,935	8,186,200
NYS FHLMC C02697	5.5000	1/1/37	2,341,555	2,542,593
NYS FHLMC C02698	6.0000	1/1/37	5,618,292	6,134,018
NYS FHLMC C02717	5.5000	2/1/37	2,603,122	2,826,618
NYS FHLMC C02718	6.0000	2/1/37	3,902,574	4,260,807
NYS FHLMC C02741	5.5000	3/1/37	2,709,066	2,934,039
NYS FHLMC C02828	5.5000	5/1/37	1,261,434	1,366,189
NYS FHLMC C02882	5.5000	6/1/37	2,166,044	2,345,922
NYS FHLMC C02889	6.0000	6/1/37	1,514,057	1,653,039
NYS FHLMC C02942	6.0000	7/1/37	4,168,156	4,550,767
NYS FHLMC C02986	6.0000	8/1/37	1,157,170	1,263,392
NYS FHLMC C03001	6.0000	9/1/37	3,068,886	3,350,592
NYS FHLMC C70938	6.0000	9/1/32	920,082	1,027,542
NYS FHLMC G00013	8.0000	3/1/22	425,073	496,280
NYS FHLMC G00093	7.0000	12/1/22	451,045	520,838
NYS FHLMC G00191	6.5000	2/1/24	1,867,923	2,127,649
NYS FHLMC G00203	6.0000	2/1/24	846,211	920,715
NYS FHLMC G00206	6.5000	4/1/24	716,118	815,690
NYS FHLMC G00449	7.0000	2/1/26	596,787	689,132
NYS FHLMC G00690	7.0000	3/1/27	320,991	370,661
NYS FHLMC G00908	6.5000	3/1/28	665,210	757,705
NYS FHLMC G01008	6.0000	12/1/28	913,835	1,020,566
NYS FHLMC G01018	6.0000	1/1/29	530,916	592,924

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Security Description	Coupon Rate	Maturity Date	Par	Market Value
NYS FHLMC G01065	7.0000	9/1/29	921,321	1,063,884
NYS FHLMC G01221	6.5000	3/1/31	937,212	1,067,527
NYS FHLMC G01366	6.0000	1/1/32	1,156,992	1,292,123
NYS FHLMC G01367	6.5000	1/1/32	574,794	654,717
NYS FHLMC G01376	6.0000	2/1/32	1,354,302	1,495,548
NYS FHLMC G01395	6.0000	3/1/32	1,256,530	1,403,285
NYS FHLMC G01451	6.0000	9/1/32	1,498,827	1,673,882
NYS FHLMC G01500	5.5000	12/1/32	1,778,627	1,944,118
NYS FHLMC G01517	5.5000	1/1/33	933,385	1,017,023
NYS FHLMC G01525	5.5000	2/1/33	1,628,933	1,780,495
NYS FHLMC G01608	5.0000	9/1/33	7,598,559	8,248,869
NYS FHLMC G01610	5.5000	11/1/33	7,206,053	7,867,527
NYS FHLMC G01617	5.5000	11/1/33	9,769,833	10,669,090
NYS FHLMC G01636	5.5000	12/1/33	2,863,377	3,129,202
NYS FHLMC G01730	5.5000	9/1/34	2,131,639	2,324,647
NYS FHLMC G01745	5.0000	11/1/34	3,247,425	3,536,513
NYS FNMA #251391	7.0000	11/1/27	497,680	586,269
NYS FNMA #251637	6.5000	1/1/28	580,489	661,370
NYS FNMA #251706	6.5000	2/1/28	459,219	523,202
NYS FNMA #251736	6.5000	3/1/28	454,827	518,198
NYS FNMA #252139	6.0000	10/1/28	520,574	570,251
NYS FNMA #252140	6.0000	11/1/28	1,590,606	1,742,393
NYS FNMA #252158	6.0000	12/1/28	939,673	1,029,343
NYS FNMA #252197	5.5000	12/1/28	551,803	603,770
NYS FNMA #252200	5.5000	1/1/29	1,020,530	1,116,641
NYS FNMA #252201	6.0000	1/1/29	1,384,347	1,516,451
NYS FNMA #252313	6.0000	2/1/29	559,962	613,397
NYS FNMA #252451	6.0000	3/1/29	785,897	860,893
NYS FNMA #252627	6.0000	6/1/29	710,677	778,495
NYS FNMA #252629	6.5000	8/1/29	1,129,235	1,286,573
NYS FNMA #252654	6.0000	8/1/29	759,131	831,573
NYS FNMA #252734	7.0000	8/1/29	951,778	1,121,199
NYS FNMA #252766	7.0000	9/1/29	949,263	1,118,236
NYS FNMA #253718	6.5000	3/1/31	1,028,621	1,171,940
NYS FNMA #253908	6.5000	6/1/31	633,857	722,173
NYS FNMA #253909	6.5000	7/1/31	1,295,913	1,476,474
NYS FNMA #253969	6.5000	8/1/31	1,147,378	1,307,243
NYS FNMA #253970	6.0000	8/1/31	513,532	562,537
NYS FNMA #254079	6.0000	10/1/31	476,329	521,783
NYS FNMA #254080	6.5000	11/1/31	809,280	922,038
NYS FNMA #254153	6.0000	12/1/31	896,569	982,126
NYS FNMA #254154	6.0000	1/1/32	1,112,511	1,218,675
NYS FNMA #254200	6.0000	1/1/32	3,771,946	4,226,190
NYS FNMA #254221	6.0000	2/1/32	1,609,448	1,763,033
NYS FNMA #254222	6.5000	3/1/32	1,083,787	1,234,793
NYS FNMA #254252	6.5000	3/1/32	914,421	1,041,828
NYS FNMA #254253	6.0000	3/1/32	1,240,288	1,358,645
NYS FNMA #254410	6.0000	6/1/32	1,702,051	1,864,473
NYS FNMA #254411	6.0000	7/1/32	1,921,152	2,104,481
NYS FNMA #254459	6.0000	9/1/32	2,527,776	2,768,994
NYS FNMA #254600	5.5000	1/1/33	1,212,235	1,326,399
NYS FNMA #254614	5.5000	11/1/32	3,550,726	3,885,123
NYS FNMA #254647	5.5000	2/1/33	4,163,938	4,556,086
NYS FNMA #254896	5.0000	9/1/33	10,363,108	11,253,257
NYS FNMA #254912	5.0000	9/1/33	10,455,825	11,353,938
NYS FNMA #254939	5.5000	11/1/33	11,482,091	12,563,440
NYS FNMA #254961	5.5000	11/1/33	10,494,765	11,483,131
NYS FNMA #255027	5.0000	12/1/33	7,454,345	8,122,596
NYS FNMA #255124	5.0000	12/1/33	1,559,015	1,734,827
NYS FNMA #255125	5.5000	1/1/34	889,722	979,213
NYS FNMA #255136	5.5000	1/1/34	978,822	1,086,910
NYS FNMA #255137	5.0000	2/1/34	2,624,911	2,879,090
NYS FNMA #255201	5.0000	4/1/34	3,066,472	3,363,409
NYS FNMA #255298	5.0000	5/1/34	2,284,154	2,526,750

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Security Description	Coupon Rate	Maturity Date	Par	Market Value
NYS FNMA #255299	5.5000	7/1/34	13,905,379	15,214,946
NYS FNMA #255300	5.5000	5/1/34	2,454,045	2,700,651
NYS FNMA #255307	5.0000	6/1/34	5,407,620	5,872,113
NYS FNMA #255333	5.5000	7/1/34	9,163,929	10,026,961
NYS FNMA #255345	5.5000	9/1/34	5,964,520	6,526,240
NYS FNMA #255379	6.0000	8/1/34	3,094,160	3,389,427
NYS FNMA #255420	5.5000	9/1/34	1,226,356	1,341,851
NYS FNMA #255443	5.5000	10/1/34	3,567,358	3,903,321
NYS FNMA #255500	5.0000	11/1/34	2,630,610	2,856,568
NYS FNMA #255503	5.5000	11/1/34	1,552,045	1,698,212
NYS FNMA #255783	5.5000	6/1/35	1,332,189	1,457,650
NYS FNMA #255784	5.0000	7/1/35	5,409,180	5,873,807
NYS FNMA #255785	5.5000	8/1/35	8,194,602	8,966,345
NYS FNMA #255786	5.0000	6/1/35	4,167,489	4,525,460
NYS FNMA #255817	5.0000	8/1/35	5,432,407	5,899,029
NYS FNMA #255848	5.0000	9/1/35	14,482,173	15,726,133
NYS FNMA #255886	5.0000	9/1/35	10,930,354	11,869,227
NYS FNMA #255914	5.0000	11/1/35	12,241,399	13,292,887
NYS FNMA #255930	5.5000	10/1/35	4,978,639	5,447,512
NYS FNMA #255931	5.5000	9/1/35	1,329,622	1,454,842
NYS FNMA #255963	5.0000	11/1/35	4,831,490	5,246,496
NYS FNMA #255964	5.5000	11/1/35	9,010,859	9,859,474
NYS FNMA #256015	5.0000	12/1/35	1,134,062	1,231,473
NYS FNMA #256052	5.5000	12/1/35	11,591,630	12,683,296
NYS FNMA #256053	5.5000	2/1/36	7,637,225	8,356,476
NYS FNMA #256058	6.0000	2/1/36	4,607,647	5,047,341
NYS FNMA #256074	6.0000	2/1/36	5,390,488	5,904,886
NYS FNMA #256092	5.5000	2/1/36	6,790,250	7,429,735
NYS FNMA #256108	5.0000	1/1/36	1,088,142	1,181,609
NYS FNMA #256165	5.0000	2/1/36	1,872,755	2,033,618
NYS FNMA #256166	5.5000	3/1/36	6,458,230	7,066,447
NYS FNMA #256362	6.0000	7/1/36	4,980,251	5,455,501
NYS FNMA #256367	6.0000	8/1/36	8,951,585	9,805,808
NYS FNMA #256368	6.5000	9/1/36	1,475,509	1,681,093
NYS FNMA #256431	6.0000	9/1/36	2,714,123	2,973,123
NYS FNMA #256439	6.0000	10/1/36	7,633,566	8,362,014
NYS FNMA #256472	6.0000	11/1/36	5,748,020	6,296,536
NYS FNMA #256569	6.0000	12/1/36	1,111,149	1,217,183
NYS FNMA #256573	5.5000	12/1/36	4,089,855	4,475,025
NYS FNMA #256574	5.5000	2/1/37	6,022,194	6,589,346
NYS FNMA #256575	5.5000	2/1/37	7,973,887	8,724,844
NYS FNMA #256654	6.0000	2/1/37	2,295,464	2,514,513
NYS FNMA #256655	5.5000	3/1/37	13,987,862	15,305,197
NYS FNMA #256656	6.0000	3/1/37	2,481,150	2,717,919
NYS FNMA #256731	5.5000	4/1/37	11,261,605	12,322,189
NYS FNMA #256787	5.5000	5/1/37	14,065,751	15,390,421
NYS FNMA #256823	5.5000	6/1/37	17,081,975	18,690,704
NYS FNMA #256864	6.0000	7/1/37	7,554,035	8,274,894
NYS FNMA #256867	5.5000	7/1/37	5,283,905	5,781,528
NYS FNMA #256897	6.0000	8/1/37	10,795,625	11,825,819
NYS FNMA #256898	5.5000	8/1/37	3,168,565	3,466,971
NYS FNMA #256933	6.0000	9/1/37	4,913,430	5,382,304
NYS FNMA #256967	5.5000	9/1/37	1,310,162	1,433,549
NYS FNMA #256983	6.0000	10/1/37	5,792,631	6,345,405
NYS FNMA #257023	5.5000	12/1/37	4,655,441	5,093,876
NYS FNMA #257052	5.5000	12/1/37	8,293,755	9,074,836
NYS FNMA #257116	5.5000	1/1/38	3,442,928	3,767,173
NYS FNMA #257313	5.5000	7/1/38	3,595,850	3,934,496
NYS FNMA #257320	5.5000	7/1/38	20,698,829	22,648,182
NYS FNMA #257346	6.0000	7/1/38	4,103,115	4,494,662
NYS FNMA #257368	5.5000	9/1/38	15,265,058	16,702,676
NYS FNMA #257385	6.0000	9/1/38	8,814,156	9,655,264
NYS FNMA #257440	5.5000	10/1/38	14,700,482	16,084,929
NYS FNMA #257469	5.5000	11/1/38	14,542,043	15,911,570



**GOVERNMENT AND CORPORATE BONDS**  
**As of March 31, 2013**

Security Description	Coupon Rate	Maturity Date	Par	Market Value
NYS FNMA #257525	5.5000	12/1/38	20,056,238	21,945,074
NYS FNMA #257553	5.5000	12/1/38	3,774,897	4,130,405
NYS FNMA #257560	5.0000	12/1/38	1,428,584	1,551,294
NYS FNMA #831609	6.5000	7/1/36	1,017,701	1,159,498
NYS FNMA #831665	6.0000	7/1/36	786,311	861,346
NYS FNMA #831743	6.0000	8/1/36	478,615	524,288
NYS FNMA #831780	6.0000	9/1/36	6,750,109	7,394,251
NYS FNMA #831781	5.5000	9/1/36	1,367,759	1,496,570
NYS FNMA #831848	6.0000	11/1/36	2,467,357	2,702,810
NYS FNMA #928022	6.0000	1/1/37	1,379,607	1,511,259
NYS FNMA #928068	6.0000	2/1/37	3,069,314	3,362,209
NYS FNMA #928124	5.5000	3/1/37	1,363,263	1,493,355
NYS FNMA #928180	5.5000	4/1/37	2,476,931	2,710,200
NYS FNMA #928290	5.5000	5/1/37	2,860,360	3,129,740
NYS FNMA #928378	5.5000	6/1/37	2,874,949	3,145,703
NYS FNMA #928476	6.0000	7/1/37	1,867,689	2,045,917
NYS FNMA #928565	6.0000	8/1/37	1,021,403	1,118,873
NYS FNMA #928643	6.0000	9/1/37	2,977,376	3,261,499
NYS FNMA #928819	6.0000	11/1/37	2,170,190	2,377,284
NYS FNMA #929510	5.5000	5/1/38	3,969,939	4,343,816
NYS FNMA #929662	5.0000	6/1/38	3,072,205	3,336,095
NYS FNMA #929666	5.5000	6/1/38	7,726,734	8,454,415
NYS FNMA #929773	5.5000	7/1/38	3,846,935	4,209,228
NYS FNMA #929833	5.5000	8/1/38	4,048,628	4,429,916
NYS FNMA #929843	6.0000	8/1/38	1,780,263	1,950,148
NYS FNMA #929954	5.5000	9/1/38	2,996,901	3,279,140
NYS FNMA #930040	5.5000	10/1/38	2,560,587	2,801,735
NYS FNMA #930156	5.5000	11/1/38	3,940,788	4,311,920
NYS FNMA #930161	6.0000	11/1/38	3,306,872	3,622,437
NYS FNMA #930509	4.5000	2/1/39	5,177,421	5,624,352
NYS FNMA #930534	4.0000	2/1/39	4,584,266	4,889,550
NYS FNMA #930641	4.5000	3/1/39	12,032,775	13,071,480
NYS FNMA #930746	4.0000	3/1/39	8,795,024	9,384,841
NYS FNMA #931796	4.0000	8/1/39	4,024,822	4,292,850
NYS FNMA #932180	4.5000	11/1/39	10,048,286	10,915,685
NYS FNMA #932392	4.5000	1/1/40	12,691,868	13,787,468
NYS FNMA #932567	4.5000	3/1/40	21,633,754	23,311,948
NYS FNMA #AB1950	3.5000	12/1/40	22,204,757	23,462,102
NYS FNMA #MA0007	4.0000	3/1/39	36,289,994	38,706,682
NYS FNMA #MA0014	4.0000	2/1/39	11,450,462	12,212,992
NYS FNMA #MA0040	4.5000	2/1/39	1,659,254	1,802,486
NYS FNMA #MA0055	4.5000	3/1/39	11,522,375	12,517,021
NYS FNMA #MA0154	4.5000	7/1/39	34,006,555	36,942,103
NYS FNMA #MA0159	4.0000	7/1/39	22,602,930	24,108,145
NYS FNMA #MA0183	4.5000	8/1/39	36,632,819	40,195,745
NYS FNMA #MA0191	4.0000	9/1/39	16,279,852	17,363,989
NYS FNMA #MA0215	4.5000	9/1/39	26,887,115	29,208,091
NYS FNMA #MA0220	4.0000	9/1/39	22,478,327	23,975,244
NYS FNMA #MA0248	4.0000	11/1/39	20,383,691	21,741,119
NYS FNMA #MA0277	4.0000	11/1/39	5,610,005	5,983,597
NYS FNMA #MA0292	4.5000	11/1/39	10,056,641	10,924,761
NYS FNMA #MA0302	4.0000	12/1/39	19,406,276	20,698,613
NYS FNMA #MA0335	4.0000	1/1/40	11,226,857	11,974,497
NYS FNMA #MA0336	4.5000	1/1/40	32,406,985	35,204,453
NYS FNMA #MA0368	4.0000	2/1/40	11,696,237	12,475,134
NYS FNMA #MA0369	4.5000	2/1/40	16,039,003	17,423,538
NYS FNMA #MA0450	4.5000	5/1/40	31,035,978	33,482,326
NYS FNMA #MA0637	3.5000	12/1/40	22,818,405	24,110,497
NYS FNMA #MA0643	4.0000	12/1/40	4,426,433	4,721,206
Oklahoma Gas & Electric Company	6.5000	4/15/28	20,000,000	24,232,240
Oracle Corp.	4.9500	4/15/13	15,000,000	15,022,875
Oracle Corp.	3.7500	7/8/14	31,861,000	33,186,099
Oracle Corp.	3.8750	7/15/20	35,000,000	39,202,240
Oracle Corp.	2.5000	10/15/22	30,000,000	29,451,360

**GOVERNMENT AND CORPORATE BONDS**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Coupon Rate</b>	<b>Maturity Date</b>	<b>Par</b>	<b>Market Value</b>
Oracle Corp.	5.2500	1/15/16	10,000,000	11,247,740
Pacific Gas & Electric Company	4.8000	3/1/14	35,500,000	36,869,164
Pennsylvania Electric Company	6.6250	4/1/19	20,000,000	23,055,480
PepsiCo, Inc.	5.0000	6/1/18	55,000,000	64,689,405
PepsiCo, Inc.	3.7500	3/1/14	2,450,000	2,523,742
PepsiCo, Inc.	1.2500	8/13/17	30,000,000	30,095,280
Pharmacia Corp.	6.7500	12/15/27	30,000,000	41,090,100
Phillips 66	2.9500	5/1/17	12,000,000	12,717,492
Pitney Bowes, Inc.	4.7500	1/15/16	27,800,000	29,222,443
PNC Funding Corp.	5.6250	2/1/17	37,500,000	42,833,925
PPL Energy Supply, LLC	6.2000	5/15/16	20,000,000	22,815,900
PPL Energy Supply, LLC	6.3000	7/15/13	11,000,000	11,173,217
PPL Energy Supply, LLC	4.6000	12/15/21	20,500,000	21,846,604
Praxair, Inc.	3.9500	6/1/13	33,000,000	33,190,179
Praxair, Inc.	4.6250	3/30/15	7,120,000	7,691,551
Praxair, Inc.	3.0000	9/1/21	5,865,000	6,113,764
Praxair, Inc.	2.4500	2/15/22	35,500,000	35,612,677
President & Fellows Of Harvard College	5.6250	10/1/38	25,000,000	32,262,600
Principal Life Income Funding Trusts	5.5500	4/27/15	30,000,000	32,917,410
Private Export Funding Corp.	4.9500	11/15/15	37,500,000	41,831,962
Private Export Funding Corp.	5.4500	9/15/17	19,000,000	22,728,522
Private Export Funding Corp.	4.3750	3/15/19	10,261,000	12,102,193
Private Export Funding Corp.	1.4500	8/15/19	28,025,000	28,338,263
Procter & Gamble	6.4500	1/15/26	35,400,000	48,608,908
Procter & Gamble	4.9500	8/15/14	15,000,000	15,953,520
Procter & Gamble	3.5000	2/15/15	32,050,000	33,775,027
Procter & Gamble	5.5500	3/5/37	21,086,000	26,966,801
Province of British Columbia	6.5000	1/15/26	38,390,000	53,292,614
Province of British Columbia	2.0000	10/23/22	60,000,000	58,520,520
Province of Manitoba	1.7500	5/30/19	43,241,000	43,862,589
Province of Manitoba	2.1000	9/6/22	40,000,000	39,430,320
Province of New Brunswick	5.2000	2/21/17	13,172,000	15,320,353
Province of New Brunswick	2.7500	6/15/18	15,725,000	16,904,689
Province of Nova Scotia	5.1250	1/26/17	10,000,000	11,586,000
Province of Ontario	4.0000	10/7/19	20,000,000	22,816,520
Province of Ontario	1.6000	9/21/16	20,000,000	20,578,080
Province of Ontario	1.1000	10/25/17	15,000,000	15,018,000
Province of Quebec	5.1250	11/14/16	20,000,000	23,094,000
Province of Saskatchewan	9.3750	12/15/20	35,000,000	51,852,150
Prudential Financial, Inc.	4.5000	7/15/13	31,266,000	31,622,995
Prudential Financial, Inc.	3.8750	1/14/15	21,500,000	22,620,795
Quest Diagnostics, Inc.	3.2000	4/1/16	8,710,000	9,148,792
Ralston Purina Company	7.7500	10/1/15	32,525,000	36,994,618
Rockwell International	6.7000	1/15/28	24,000,000	32,274,696
Ryder System, Inc.	3.1500	3/2/15	20,715,000	21,494,505
SABMiller Brewing plc	6.5000	7/1/16	25,000,000	28,974,325
SABMiller Holdings, Inc.	3.7500	1/15/22	24,234,000	25,938,838
Saint Jude Medical, Inc.	2.2000	9/15/13	3,805,000	3,834,276
Saint Jude Medical, Inc.	3.2500	4/15/23	27,000,000	27,135,567
Samsung Electronica America, Inc.	1.7500	4/10/17	15,000,000	15,214,500
Southern California Edison	3.9000	3/15/43	36,500,000	36,053,532
Southern Power Company	4.8750	7/15/15	30,000,000	32,734,440
Stanley Black & Decker, Inc.	2.9000	11/1/22	7,000,000	7,029,652
State of California Build America Bond	4.9880	4/1/39	11,000,000	11,090,970
State of Connecticut GO Bond	5.1000	12/1/21	25,000,000	30,224,500
State of Israel	7.2500	12/15/28	20,000,000	26,800,000
State of Israel	1.0341	2/1/15	5,000,000	4,999,800
State of Israel	1.0341	3/1/15	5,000,000	4,999,850
State of Israel	3.8000	9/1/13	15,000,000	15,193,485
State of Israel	1.9260	11/1/14	20,000,000	20,000,000
State of Israel	1.2760	4/1/13	5,000,000	5,000,000
State of Israel Institutional Bond	1.3100	8/1/15	5,000,000	5,000,000
State of Israel Institutional Bond 3 Year Floater	1.5260	4/1/14	15,000,000	15,000,000
State of Israel Institutional Fixed Rate Bond	1.9200	2/1/14	10,000,000	10,000,000

**GOVERNMENT AND CORPORATE BONDS**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Coupon Rate</b>	<b>Maturity Date</b>	<b>Par</b>	<b>Market Value</b>
State of Israel Third Jubilee Series B Dollar Bond	5.1000	3/1/15	10,000,000	10,000,000
Statoil 144A	7.3750	5/1/16	30,000,000	35,879,100
Statoil 144A	6.5000	12/1/28	23,000,000	31,307,025
Suntrust Banks, Inc.	3.5000	1/20/17	25,000,000	26,768,750
Swiss Bank Corp.	7.5000	7/15/25	40,000,000	50,663,520
Swiss Bank Corp.	7.3750	6/15/17	31,000,000	35,868,302
Sysco Corp.	6.5000	8/1/28	30,000,000	40,651,770
TAOT 2010-C A3	0.7700	4/15/14	1,349,652	1,350,282
TAOT 2011-B A2	0.5300	4/15/14	2,041,559	2,042,155
Target Corp.	5.8750	7/15/16	20,000,000	23,350,600
TD Ameritrade Holding Company	5.6000	12/1/19	9,200,000	11,017,672
Teck Resources, Ltd.	3.1500	1/15/17	18,065,000	18,814,661
Teck Resources, Ltd.	2.5000	2/1/18	10,000,000	10,093,020
Tennessee Valley Authority	6.7500	11/1/25	81,230,000	116,772,593
Thermo Fisher Scientific, Inc.	3.1500	1/15/23	15,000,000	14,913,270
Thermo Fisher Scientific, Inc.	3.2000	5/1/15	14,805,000	15,471,166
Thermo Fisher Scientific, Inc.	3.2500	11/20/14	5,554,000	5,769,723
TIAA Global Markets	4.9500	7/15/13	13,200,000	13,367,680
Toronto Dominion Bank	2.5000	7/14/16	15,000,000	15,722,265
Toyota Motor Credit Corp.	2.0000	9/15/16	34,900,000	36,135,949
Toyota Motor Credit Corp.	3.3000	1/12/22	20,000,000	21,206,160
Transcanada Pipelines, Ltd.	7.7000	6/15/29	25,000,000	33,504,975
Travelers Companies	5.7500	12/15/17	37,490,000	45,214,252
Treasury Inflation Index	3.6250	4/15/28	762,500,000	1,694,426,101
Treasury Inflation Index	3.8750	4/15/29	1,168,700,000	2,659,386,896
Treasury Inflation Index	3.3750	4/15/32	549,500,000	1,146,093,227
Treasury Inflation Index	2.3750	1/15/25	1,259,500,000	2,064,771,361
Treasury Inflation Index	2.0000	1/15/26	270,000,000	407,642,525
Treasury Inflation Index	2.3750	1/15/27	145,000,000	225,303,204
Treasury Inflation Index	1.7500	1/15/28	45,000,000	62,867,674
Treasury Inflation Index	2.5000	1/15/29	500,000,000	749,053,266
Treasury Inflation Index	1.8750	7/15/13	558,000,000	713,331,938
Treasury Inflation Index	2.0000	1/15/14	233,755,000	300,990,757
Treasury Inflation Index	1.6250	1/15/15	37,080,000	47,694,214
Treasury Inflation Index	2.0000	1/15/16	300,000,000	387,869,764
Treasury Inflation Index	2.3750	1/15/17	979,250,000	1,304,243,261
Treasury Inflation Index	1.3750	7/15/18	100,000,000	125,064,904
Treasury Inflation Index	2.1250	1/15/19	125,000,000	163,509,849
Treasury Inflation Index	1.8750	7/15/19	67,100,000	88,579,626
US Bancorp	3.1250	4/1/15	11,945,000	12,540,602
US Bancorp	2.0000	6/14/13	11,084,000	11,124,146
US Bank	4.9500	10/30/14	38,845,000	41,384,375
US Bank	6.3000	2/4/14	9,915,000	10,397,930
US Treasury Bonds	9.2500	2/15/16	100,288,000	125,798,760
US Treasury Bonds	7.5000	11/15/16	55,720,000	69,710,958
US Treasury Bonds	8.7500	5/15/17	247,781,000	330,303,719
US Treasury Bonds	8.8750	8/15/17	163,200,000	221,340,000
US Treasury Bonds	9.1250	5/15/18	200,010,000	283,967,398
US Treasury Bonds	9.0000	11/15/18	58,785,000	85,036,147
US Treasury Bonds	8.8750	2/15/19	98,550,000	143,444,157
US Treasury Bonds	8.1250	8/15/19	160,770,000	231,295,297
US Treasury Bonds	8.5000	2/15/20	37,610,000	55,953,676
US Treasury Bonds	8.7500	8/15/20	47,000,000	71,880,625
US Treasury Bonds	7.8750	2/15/21	295,100,000	438,730,777
US Treasury Bonds	8.0000	11/15/21	63,600,000	96,910,500
US Treasury Bonds	7.2500	8/15/22	48,500,000	72,037,632
US Treasury Bonds	7.1250	2/15/23	48,000,000	71,414,976
US Treasury Bonds	6.2500	8/15/23	50,000,000	70,765,600
US Treasury Bonds	6.0000	2/15/26	40,300,000	57,364,551
US Treasury Bonds	6.7500	8/15/26	83,240,000	126,433,735
US Treasury Bonds	5.5000	8/15/28	50,000,000	69,312,500
US Treasury Bonds	5.2500	11/15/28	139,600,000	189,114,445
US Treasury Bonds	5.2500	2/15/29	207,292,000	281,204,450
US Treasury Bonds	6.1250	8/15/29	139,000,000	206,067,500

**GOVERNMENT AND CORPORATE BONDS**  
**As of March 31, 2013**

Security Description	Coupon Rate	Maturity Date	Par	Market Value
US Treasury Bonds	6.2500	5/15/30	149,200,000	225,315,275
US Treasury Bonds	2.0000	2/15/22	250,000,000	257,011,750
UBSBB 2012-C3 A4	3.0910	8/10/49	10,000,000	10,223,730
UBSBB 2012-C4 A5	2.8502	12/10/45	20,000,000	19,927,940
UBSBB 2013-C5 A4	3.1847	3/10/46	16,000,000	16,405,504
UBSCM 2012-C1 A3	3.4000	5/10/45	15,000,000	15,856,275
Union Pacific Railroad	2.7500	4/15/23	25,000,000	25,173,150
United Parcel Service, Inc.	8.3750	4/1/30	36,150,000	53,091,336
United Parcel Service, Inc.	5.5000	1/15/18	12,500,000	14,955,737
United Technologies Corp.	8.7500	3/1/21	23,000,000	32,551,624
United Technologies Corp.	6.7000	8/1/28	26,000,000	34,664,708
Unitedhealth Group, Inc.	2.8750	3/15/22	31,000,000	31,372,744
US Treasury Bonds	4.7500	2/15/37	64,000,000	84,249,984
US Treasury Bonds	4.3750	2/15/38	50,000,000	62,507,800
US Treasury Bonds	3.5000	2/15/39	100,000,000	108,734,400
US Treasury Bonds	4.6250	2/15/40	50,000,000	65,093,750
US Treasury Bonds	4.3750	5/15/40	50,000,000	62,671,900
US Treasury Bonds	3.8750	8/15/40	100,000,000	115,671,900
US Treasury Bonds	4.2500	11/15/40	50,000,000	61,476,550
US Treasury Bonds	2.7500	2/28/18	100,000,000	109,718,800
US Treasury Bonds	1.5000	8/31/18	184,000,000	190,224,352
US Treasury Bonds	1.0000	9/30/16	75,000,000	76,400,400
US Treasury Bonds	0.8750	7/31/19	100,000,000	98,710,900
US Treasury Bonds	1.6250	11/15/22	247,100,000	242,717,929
US Treasury Bonds	0.6250	11/30/17	100,000,000	99,664,100
US Treasury Bonds	1.0000	11/30/19	125,000,000	123,720,750
US Treasury Bonds	0.7500	12/31/17	86,200,000	86,314,474
VALET 2013-1 A3	0.5600	8/21/17	17,500,000	17,488,975
Verizon Communications, Inc.	5.5000	2/15/18	20,000,000	23,509,380
Verizon Communications, Inc.	3.8500	11/1/42	33,000,000	28,541,403
Virginia Electric & Power Company	2.7500	3/15/23	40,000,000	40,683,760
Vodafone Group plc	2.9500	2/19/23	35,000,000	34,883,275
Volkswagon International Finance N.V.	1.6250	3/22/15	34,000,000	34,427,380
Wachovia Bank	4.8000	11/1/14	25,220,000	26,808,230
Wachovia Corp.	5.7000	8/1/13	23,070,000	23,476,309
Wal-Mart Stores	6.7500	10/15/23	40,000,000	54,287,000
Walt Disney Company	5.6250	9/15/16	30,000,000	34,799,970
Walt Disney Company	2.3500	12/1/22	51,378,000	50,810,890
Walt Disney Company	3.7000	12/1/42	11,000,000	10,558,746
Wells Fargo & Company	6.7500	12/15/27	20,000,000	24,533,840
WFRBS 2012-C6 A4	3.4400	4/15/45	20,000,000	21,280,500
WFRBS 2012-C8 A3	3.0010	8/15/45	17,000,000	17,374,663
WFRBS 2013-C11 A5	3.0710	3/15/45	12,000,000	12,292,464
Wisconsin Electric Power Company	6.5000	6/1/28	28,000,000	35,496,916
WOART 2011-A A4	1.9100	4/16/16	16,000,000	16,276,848
Wyeth	5.5000	2/1/14	10,000,000	10,423,040
Xtra Finance Corp.	5.1500	4/1/17	42,000,000	47,983,488
<b>Total Par Government and Corporate Bonds</b>			<b>\$30,130,852,713</b>	
<b>Total Market Value Government and Corporate Bonds</b>				<b>\$38,559,471,217</b>

**MORTGAGE HOLDINGS**  
As of March 31, 2013

Address	City, State	Original Amount	Principal Balance	Interest Rate	Maturity Date
<b>Garden Apartments</b>					
102-104 Morton Ave. et al	Albany, NY	\$ 1,184,528	\$ 1,143,992	6.140	3/1/2040
106 South Lake Ave.	Albany, NY	257,240	226,549	6.770	1/1/2034
109 State St.	Albany, NY	537,914	478,890	6.660	11/1/2038
178-180 Washington Ave.	Albany, NY	1,413,241	1,358,363	6.580	10/1/2039
23-25 North Pearl St.	Albany, NY	648,906	628,922	6.880	3/1/2040
31-33 North Pearl St.	Albany, NY	484,144	464,352	6.640	7/1/2039
474-476 Ontario St.	Albany, NY	292,110	277,549	6.720	4/1/2038
555 East Main St.	Batavia, NY	3,987,833	3,865,163	5.930	7/1/2040
177 Main St.	Beacon, NY	284,000	240,486	6.210	5/1/2033
7289 South Lake Rd.	Bergen, NY	1,655,809	1,478,604	6.740	8/1/2034
163 Schubert St. et al	Binghamton, NY	767,562	738,323	5.720	2/1/2040
286-290 Front St.	Binghamton, NY	1,356,658	1,057,883	6.920	7/1/2022
408-410 Roosevelt Ave.	Binghamton, NY	549,443	537,085	5.910	4/1/2041
88 Second Ave.	Brentwood, NY	2,200,000	1,922,118	8.340	4/20/2031
398 Oliver Place	Bronx, NY	998,320	915,247	6.890	6/1/2036
829 Adeo Ave.	Bronx, NY	360,200	349,170	6.860	10/1/2036
921-941 Tiffany St.	Bronx, NY	876,676	846,515	6.660	12/1/2039
404 McChesney Ave. Ext.	Brunswick, NY	7,541,921	7,308,886	5.620	10/1/2040
1219-1233 Main St.	Buffalo, NY	573,120	554,649	7.060	11/1/2039
1325 Main St.	Buffalo, NY	449,789	437,949	6.580	8/1/2040
136 Broadway	Buffalo, NY	329,455	316,427	6.980	6/1/2039
1603 Seneca St.	Buffalo, NY	9,111,816	7,348,795	6.590	10/1/2023
2022 Seneca St.	Buffalo, NY	250,000	242,694	6.910	6/1/2040
206-210 Ellicott St.	Buffalo, NY	2,750,000	2,611,688	7.050	9/1/2038
212-220 Grant St.	Buffalo, NY	398,648	384,137	6.890	8/1/2039
24 Easton Ave.	Buffalo, NY	380,193	361,214	6.930	7/1/2037
257 Lafayette St.	Buffalo, NY	2,296,278	2,228,091	7.080	3/1/2040
334 Connecticut St.	Buffalo, NY	306,348	291,698	6.630	10/1/2038
351 Linwood Ave. & 857 Delaware Ave.	Buffalo, NY	458,437	435,472	5.340	7/1/2039
362 Oak St.	Buffalo, NY	1,096,785	996,537	6.140	7/1/2036
504 Elmwood Ave.	Buffalo, NY	949,163	881,117	6.630	6/1/2037
546 Dodge St.	Buffalo, NY	992,313	986,447	5.950	7/1/2042
618-622 Tacoma Ave.	Buffalo, NY	897,395	827,392	6.190	4/1/2037
937 Broadway	Buffalo, NY	998,818	984,241	5.090	1/1/2042
492 South Division St. & 234 Jefferson Ave.	Buffalo, NY	1,347,727	1,242,458	6.880	10/1/2036
Conifer Drive	Canandaigua, NY	1,347,748	1,268,690	7.230	12/1/2037
73 Seaman Ave.	Castleton, NY	787,544	565,108	6.120	11/1/2021
15 Poplar St.	Central Islip, NY	414,463	204,841	5.950	6/1/2018
54 Carol Ann's Way et al	Claverack, NY	1,745,091	1,437,448	6.220	3/1/2024
651 County Route 6	Clermont, NY	662,147	555,432	5.620	1/1/2023
579 Waite Rd.	Clifton Park, NY	2,094,071	2,052,068	6.320	3/1/2041
1-27 Olmstead St.	Cohoes, NY	1,115,498	1,063,530	7.440	1/1/2038
514 Old Loudon Rd.	Cohoes, NY	3,732,469	3,428,286	6.270	2/1/2037
1100 & 2100 Waterside Way	Cohoes, NY	11,751,152	11,047,141	5.480	1/1/2040
15 Mount Airy Rd.	Croton-on-Hudson, NY	595,000	579,803	4.880	6/1/2041
160 Holsapple Rd.	Dover Plains, NY	1,742,187	1,638,285	6.620	1/1/2038
28 Hampton Ave.	East Greenbush, NY	514,163	476,457	7.060	12/1/2036
Rockrose Dr.	East Greenbush, NY	1,726,096	1,665,406	5.350	7/1/2040
192 West Main St.	East Islip, NY	583,651	555,956	7.090	2/1/2038
270 Patchogue-Yaphank Rd.	East Patchogue, NY	6,866,388	6,566,866	7.280	2/1/2035
Ellenville Senior Housing	Ellenville, NY	447,661	431,345	6.790	7/1/2039
19 Healthy Way	Ellenville, NY	498,831	490,984	5.160	11/1/2041
Ellenville Senior Housing	Ellenville, NY	323,436	316,407	6.230	12/1/2040
The Views at Rocky Glen	Fishkill, NY	5,134,862	5,027,868	7.090	1/1/2041
1 Depan Ave.	Floral Park, NY	750,000	588,833	8.250	7/1/2028
290 South Ocean Ave.	Freeport, NY	408,410	392,176	4.570	3/1/2027
20 Airport Rd.	Fulton, NY	662,947	618,178	7.590	7/1/2032
1100 Emery St.	Fulton, NY	1,500,000	1,351,816	6.770	9/1/2035
150 Northern Pines Rd.	Ganesvoort, NY	397,697	367,001	6.260	2/1/2037
171 Every Ave.	Gardiner, NY	254,740	242,580	5.870	7/1/2039
38 Bridge St.	Garnerville, NY	1,391,334	1,035,372	6.420	5/1/2022
35 Hudson Ave.	Glens Falls, NY	379,475	20,304	7.170	3/1/2013
35 Hudson Ave.	Glens Falls, NY	2,800,000	2,704,465	7.570	9/1/2039
215 Sacandaga Rd.	Glenville, NY	1,197,554	1,160,673	5.890	8/1/2040
118 North Main St.	Gloversville, NY	322,395	268,194	6.950	8/1/2026
90 North Main St.	Gloversville, NY	2,177,528	1,907,421	6.750	4/1/2038
67-77 Barbie Dr.	Greece, NY	1,015,815	975,482	5.890	11/1/2039
45 & 53 Route 9W South	Haverstraw, NY	299,115	295,437	6.090	11/1/2041

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Address	City, State	Original Amount	Principal Balance	Interest Rate	Maturity Date
69 Broadway	Haverstraw, NY	299,675	284,984	5.560	8/1/2039
312 & 330 Greenwich St.	Hempstead, NY	744,506	617,255	5.280	6/1/2024
82 Glenmont Ave.	Hempstead, NY	497,256	247,784	5.950	6/1/2018
151 South Franklin St.	Hempstead, NY	1,147,907	980,346	6.480	5/1/2033
42 Mayer Dr.	Highland, NY	483,231	413,284	5.620	1/1/2024
100 Harry Howard Ave.	Hudson, NY	2,438,139	2,331,822	7.010	2/1/2039
5 & 6 Michael Ct.	Hudson, NY	611,511	360,763	5.920	10/1/2019
414 Gretna Rd.	Hyde Park, NY	611,500	587,739	4.760	4/1/2027
2 Main St.	Irvington, NY	500,000	432,154	8.310	11/1/2031
318-320 Third St.	Ithaca, NY	2,485,134	2,398,217	7.200	9/1/2039
55 Melroy Ave.	Lackawanna, NY	747,854	689,056	6.250	2/1/2037
387, 389-391 Manchester Rd.	LaGrange, NY	2,379,721	2,369,537	3.540	11/1/2027
250 Smith Ridge Rd.	Lewisboro, NY	848,436	634,449	5.370	7/1/2018
5,10,20,36,56 & 74 Liberty Commons Way	Liberty, NY	797,302	790,279	6.900	12/1/2041
36 Mountain View Terrace	Livingston, NY	604,212	566,572	4.320	8/1/2026
Argent Dr.	Lloyde, NY	250,000	239,281	7.030	4/1/2039
109 Fawn Lane	Long Island, NY	1,092,538	669,200	6.190	7/1/2020
66 Malden Ave.	Lynbrook, NY	1,456,114	1,017,858	7.110	10/1/2019
3400-3418 Hammocks Dr.	Lysander, NY	8,417,000	8,014,029	5.180	12/1/2039
3404, 14 & 16 Hammocks Dr.	Lysander, NY	6,291,822	6,087,787	5.410	8/1/2040
3258 Pine Terrace	Macedon, NY	636,892	539,633	7.460	4/1/2031
26 Rock Rose Way	Malta, NY	6,742,993	6,508,187	5.780	6/1/2040
20 Russell St.	Manorville, NY	283,638	231,645	5.750	2/1/2024
3 Ellen St.	Massapequa, NY	324,800	276,642	7.210	1/1/2030
4 West Loines Ave.	Merrick, NY	986,142	872,908	6.000	4/1/2025
161 Ames St.	Mexico, NY	310,902	257,154	6.540	1/1/2024
14-18 North St. & 4-6 King St.	Middletown, NY	548,405	542,342	6.180	12/1/2041
76 Uhlig Reard Rd.	Middletown, NY	2,568,811	2,452,037	7.050	12/1/2038
112 Millwood Rd.	Millwood, NY	642,776	493,053	7.090	10/1/2022
1 Hamaspik Way	Monroe, NY	4,963,350	4,511,223	5.450	1/1/2040
43 Hillside Terrace	Monroe, NY	733,378	693,698	5.470	4/1/2039
Mountain Rd.	Monroe, NY	1,600,000	1,379,660	7.290	1/1/2032
9, 11, 13, 15 Weiner Dr.	Monsey, NY	2,850,000	2,779,507	5.880	3/1/2041
15 Elyon Rd.	Monsey, NY	1,163,964	967,817	7.510	4/1/2030
239 Ward St.	Montgomery, NY	2,396,100	2,276,850	7.060	8/1/2038
Dollard Dr.	Monticello, NY	265,000	240,076	7.710	2/1/2035
600 Bedford Rd.	Mt Kisco, NY	2,067,759	1,211,677	5.520	8/1/2019
137 South Fourth Ave.	Mt Vernon, NY	650,000	590,274	7.680	4/1/2035
159-161 South 11th St.	Mt Vernon, NY	1,424,000	1,295,872	6.420	7/1/2036
2 Lorraine Ave.	Mt Vernon, NY	1,020,000	931,349	6.830	5/1/2036
3 East Third St.	Mt Vernon, NY	638,000	555,555	6.990	10/1/2033
39 Mount Vernon Ave.	Mt Vernon, NY	309,260	259,285	7.180	11/1/2031
60 West First St.	Mt Vernon, NY	2,717,292	2,697,955	6.000	6/1/2042
3 Hyenga Way	Nanuet, NY	2,739,888	2,718,496	6.230	5/1/2042
Nanuet	Nanuet, NY	3,188,403	1,536,744	5.380	11/1/2018
508, 512-14 Union Ave.	New Cassel, NY	904,528	888,446	7.660	9/1/2040
735-765 & 816-822 Prospect Ave.	New Cassel, NY	3,609,951	3,551,312	5.500	7/1/2041
35 Highland Ave.	New Rochelle, NY	449,126	429,084	6.140	7/1/2039
459 Webster Ave.	New Rochelle, NY	1,298,703	1,258,150	5.990	5/1/2040
555 Main St.	New Rochelle, NY	344,970	315,809	6.750	10/1/2035
565 Main St.	New Rochelle, NY	528,244	516,291	6.990	8/1/2040
Route 32	New Windsor, NY	3,086,359	3,018,041	5.510	3/1/2041
87 St Marks Place	New York, NY	650,000	563,808	6.730	11/1/2033
155 Broadway	Newburgh, NY	254,546	243,760	6.590	6/1/2039
175 Robinson Ave.	Newburgh, NY	254,750	252,447	6.090	4/1/2042
97-99 Liberty St.	Newburgh, NY	376,000	327,428	6.490	4/1/2034
108 Dubois St.	Newburgh, NY	400,000	229,572	7.970	10/1/2023
4822 Hyde Park Blvd.	Niagara Falls, NY	483,485	456,050	6.950	3/1/2036
501-507 Third St.	Niagara Falls, NY	328,821	312,845	6.610	11/1/2038
9370 Niagara Falls Blvd.	Niagara Falls, NY	4,478,855	4,089,228	5.320	2/1/2030
3313 Union St.	North Chili, NY	300,000	195,708	8.650	10/20/2023
104 Singleton Ave.	North Syracuse, NY	664,584	648,917	6.110	3/1/2042
40-42 South Franklin St.	Nyack, NY	479,931	406,991	5.860	5/1/2033
6 Prospect St.	Nyack, NY	423,052	403,308	5.290	9/1/2039
19 Narragansett Ave.	Ossining, NY	2,745,496	2,601,732	7.020	6/1/2038
88 Devans Gate Dr.	Otisville, NY	313,978	301,747	5.590	2/1/2040
201 South Division St.	Peekskill, NY	414,144	390,415	6.910	5/1/2037
Peekskill Art Loft Apartment	Peekskill, NY	2,500,000	2,114,408	6.810	9/1/2032
3666 Route 9	Philipstown, NY	1,144,921	1,122,269	5.490	5/1/2041

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68 Cherry St.	Phoenix, NY	976,372	906,436	6.420	6/1/2037
Boniface Dr.	Pinebush, NY	1,747,100	1,616,854	6.960	12/1/2036
7673 Route 9 North	Plattsburg, NY	381,928	358,997	7.090	8/1/2036
104 Tompkins Ave.	Pleasantville, NY	1,662,171	1,467,494	6.200	8/12/2034
41 Shenandoah Blvd.	Port Jefferson, NY	490,911	424,206	6.190	8/1/2030
East Main St.	Port Jervis, NY	650,000	566,695	6.880	12/1/2033
214 East Main St.	Port Jervis, NY	1,000,000	891,073	6.500	5/1/2035
2 Bay Green Lane	Port Washington, NY	10,135,620	10,087,587	5.140	9/1/2042
121 Market St.	Potsdam, NY	364,485	197,370	5.980	5/1/2019
1 Hammersley Ave. & 18 Balding Ave.	Poughkeepsie, NY	318,634	301,883	6.140	1/1/2031
144 North Clinton St.	Poughkeepsie, NY	252,258	242,999	6.140	5/1/2031
150 Rinaldi Blvd.	Poughkeepsie, NY	2,196,297	2,095,879	6.880	1/1/2039
202-206 Main St.	Poughkeepsie, NY	1,048,169	921,753	6.700	6/1/2034
219 Mill St.	Poughkeepsie, NY	575,000	537,921	6.560	2/1/2038
32 North White St. & 12 Noxon St.	Poughkeepsie, NY	413,667	397,167	5.640	1/1/2040
400 Main St.	Poughkeepsie, NY	1,340,000	1,277,577	6.970	1/1/2039
509-511, 513-515 Main St.	Poughkeepsie, NY	580,000	325,854	6.050	11/1/2019
548 Main St.	Poughkeepsie, NY	584,505	539,605	6.840	12/1/2036
56 Dutchess Ave.	Poughkeepsie, NY	397,323	396,414	5.460	6/1/2042
6 State St. & 45 S Clinton	Poughkeepsie, NY	329,013	263,082	7.510	10/1/2029
60 & 62 Montgomery St.	Poughkeepsie, NY	492,880	477,419	6.110	10/1/2031
7 & 9 South White St.	Poughkeepsie, NY	799,343	771,324	6.990	11/1/2039
7 Franklin St. & 56 Noxon St.	Poughkeepsie, NY	661,990	604,468	5.640	1/1/2030
9-11 Liberty St.	Poughkeepsie, NY	550,311	543,903	5.900	12/1/2041
26 Cooper Rd.	Poughkeepsie, NY	2,996,886	2,938,190	5.780	7/1/2041
99 Livingston St.	Poughkeepsie, NY	1,562,000	1,532,316	6.220	7/1/2041
1-39 Summersweet Dr.	Poughkeepsie, NY	399,679	358,611	7.100	2/1/2035
1-3,5,9-11&13-15 Commons Lane	Poughkeepsie, NY	2,891,541	2,871,293	6.150	4/1/2042
14-17 & 14-23 31st Ave.	Queens, NY	1,447,108	906,462	7.910	6/1/2028
Red Hook Commons, Phase 2	Red Hook, NY	869,294	831,905	7.050	3/1/2039
13-15 Lower Hook Rd.	Rhinebeck, NY	606,861	570,850	4.860	9/1/2026
260 West Main St.	Riverhead, NY	9,791,967	9,291,849	7.000	8/1/2038
7 Eight Bells	Riverhead, NY	788,215	677,239	5.920	2/1/2024
1-3 Oxford St.	Rochester, NY	250,000	217,085	6.360	4/1/2034
146 Route 104	Rochester, NY	1,026,733	987,547	5.710	2/1/2040
1786 St Paul St.	Rochester, NY	300,000	271,904	6.740	1/1/2036
200, 208-214&218-226 Clifford Ave.	Rochester, NY	926,499	798,241	6.120	9/1/2023
3400 East River Rd.	Rochester, NY	774,248	757,537	6.130	4/1/2041
435-445 State St.	Rochester, NY	2,922,548	2,922,548	5.750	9/1/2042
556 Broadway	Rochester, NY	1,559,963	1,479,325	4.640	12/1/2026
664-666 University Ave.	Rochester, NY	582,546	544,716	6.940	6/1/2037
1400 South Plymouth Ave. et al	Rochester, NY	3,458,970	3,384,564	6.710	1/1/2041
200 Seth Green Dr.	Rochester, NY	4,200,000	2,320,348	5.980	11/1/2018
838-840 Erie St.	Ronkonkoma, NY	538,490	471,430	6.470	10/1/2030
136 River Rd.	Rosendale, NY	743,876	732,934	5.230	7/1/2041
133 Lawrence St.	Saratoga, NY	4,869,000	4,620,645	6.000	5/1/2041
108 Main St.	Saugerties, NY	1,200,000	1,156,232	7.680	4/1/2035
Route 9W & Glasco Turnpike North	Saugerties, NY	950,000	884,085	6.680	8/1/2037
2055 East Schodack Rd.	Schodack, NY	4,450,000	4,201,694	5.070	7/1/2039
443 Saratoga Rd.	Scotia, NY	599,733	500,882	7.420	1/1/2029
74 Blue Pointe Rd.	Seldon, NY	2,766,063	2,579,574	7.460	10/1/2036
162-176 Miller Rd.	Selkirk, NY	434,648	402,445	7.060	12/1/2036
Balsley Rd.	Seneca Falls, NY	2,814,575	2,783,530	6.160	1/1/2042
100 Pinewood	Shirley, NY	1,881,125	1,382,129	6.130	7/1/2024
52 College Ave.	Sleepy Hollow, NY	777,736	398,039	5.670	12/1/2018
120 Valley St.	Sleepy Hollow, NY	2,400,000	2,309,667	7.030	9/1/2039
1565 New Scotland Rd.	Slingerlands, NY	1,064,428	1,032,849	6.990	5/1/2037
24-26 Clayton Blvd.	Somers, NY	2,991,081	2,991,081	6.050	12/1/2042
21-29 Main St.	South Glens Falls, NY	427,670	412,603	7.070	12/1/2037
65-68 North Main St.	Spring Valley, NY	1,804,000	1,760,037	7.310	9/1/2040
201 North Main St.	Spring Valley, NY	797,015	748,858	6.380	3/1/2038
109 & 115 Otisco St.	Syracuse, NY	1,768,139	1,675,160	5.220	7/1/2041
112-116 Blossom Rd.	Syracuse, NY	419,539	413,834	5.480	1/1/2042
113 Elmwood et al	Syracuse, NY	598,101	570,013	5.720	7/1/2039
121-125 & 127-129 West Fayette St.	Syracuse, NY	1,507,476	1,479,146	6.920	3/1/2041
12-14 Warren Ave.	Syracuse, NY	379,117	359,236	5.200	7/1/2039
200 Erickson St. & 203 Luddington St.	Syracuse, NY	434,490	431,386	5.140	7/1/2042
200-208 Walton St.	Syracuse, NY	1,666,528	1,573,867	6.600	5/1/2037
209-211 Robert Dr. et al	Syracuse, NY	728,249	714,404	7.160	1/1/2041

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216-218 West Genesee St.	Syracuse, NY	503,404	485,499	5.730	4/1/2040
230 West Willow St.	Syracuse, NY	3,896,391	3,610,440	6.380	7/1/2037
233 North Clinton St.	Syracuse, NY	452,845	419,445	6.570	4/1/2036
2813-2817 Burnet Ave.	Syracuse, NY	410,138	364,700	7.090	2/1/2034
301 Columbus Ave. et al	Syracuse, NY	1,494,921	1,451,356	6.880	3/1/2040
314-316 Oak St.	Syracuse, NY	400,426	341,045	7.280	1/1/2032
315-319 South Clinton St.	Syracuse, NY	1,710,658	1,706,861	5.590	7/1/2042
401 North State St.	Syracuse, NY	892,604	880,356	4.420	2/1/2042
420-428 Lodi St.	Syracuse, NY	449,016	424,304	5.520	3/1/2039
667-689 North Clinton St.	Syracuse, NY	5,541,101	5,378,879	5.220	1/1/2041
755 North Salina St.	Syracuse, NY	1,548,729	1,476,439	7.000	12/1/2038
7651 Morgan Rd.	Syracuse, NY	2,297,644	2,268,453	5.850	1/1/2042
224 South Broadway	Tarrytown, NY	1,445,306	1,335,109	7.110	8/1/2036
1035 Broadway	Thornwood, NY	253,590	253,590	4.260	10/1/2042
284 Main St.	Tonawanda, NY	250,000	240,457	5.970	3/1/2042
13 Gurley Ave.	Troy, NY	835,000	704,674	6.240	3/1/2033
534 2nd Ave. & 10 & 12 114th St.	Troy, NY	322,669	297,869	6.970	4/1/2036
Lawrenceville St.	Ulster, NY	649,443	589,415	6.770	1/1/2036
1374 Old Post Rd.	Valatie, NY	609,145	594,819	4.650	7/1/2027
281 Maple Rd. et al	Valley Cottage, NY	628,565	497,930	6.220	6/1/2023
1 Framark Ave.	Victor, NY	277,342	219,010	7.220	9/1/2029
1548 Route 9	Wappingers Falls, NY	1,696,515	1,617,053	5.860	7/1/2039
2649 East Main St.	Wappingers Falls, NY	325,969	313,658	6.380	8/1/2039
Liberty Green	Warwick, NY	2,593,442	2,518,636	6.900	4/1/2040
433 Clover St.	Watertown, NY	3,342,920	2,962,584	6.560	2/1/2039
16th St. & Early Dr.	Watervliet, NY	2,869,560	2,756,507	6.100	1/1/2042
673-774 Royal Sunset Dr.	Webster, NY	3,516,536	3,387,744	6.060	3/1/2040
2129 Stannards Rd.	Wellsville, NY	1,417,806	1,307,929	6.770	2/1/2028
191 Main St.	West Sayville, NY	4,713,882	4,293,955	6.690	3/1/2033
7210 Williams Rd.	Wheatfield, NY	349,379	324,088	6.610	5/1/2037
Wilton Common Drive	Wilton, NY	254,056	169,882	8.080	9/1/2032
614 Cooper Hill Rd.	Wynantskill, NY	3,431,256	3,030,237	6.630	6/1/2027
91-93 West Sand Lake Rd.	Wynantskill, NY	711,547	642,784	6.240	9/1/2035
110-126 Ashburton Ave.	Yonkers, NY	4,695,523	4,654,172	6.230	4/1/2042
117 Convent Rd.	Yonkers, NY	261,165	129,312	5.480	12/1/2018
125 Van Cortlandt Park Ave.	Yonkers, NY	972,300	935,190	6.420	10/1/2039
16-18 Warburton Ave.	Yonkers, NY	2,494,817	2,457,098	5.800	10/1/2041
185 Riverdale Ave.	Yonkers, NY	5,090,070	4,898,874	6.130	1/1/2040
21-23 Park Ave.	Yonkers, NY	584,442	417,161	8.600	10/1/2024
26 North Broadway	Yonkers, NY	640,000	590,743	6.890	12/1/2036
312 Woodworth Ave.	Yonkers, NY	353,679	254,640	7.470	7/1/2026
39 St. Joseph's Ave.	Yonkers, NY	367,000	306,242	7.490	6/1/2031
421 North Broadway Apartment 5 & 9	Yonkers, NY	1,040,316	956,500	4.860	3/1/2026
47 North Broadway	Yonkers, NY	598,072	577,225	5.640	5/1/2040
7 Highland Place	Yonkers, NY	1,696,462	1,622,353	5.780	10/1/2039
71 Jackson St.	Yonkers, NY	477,374	465,656	5.550	12/1/2040
81 School St.	Yonkers, NY	464,170	421,645	6.580	3/1/2036
86 School St.	Yonkers, NY	306,403	305,190	4.620	7/1/2042
1159 & 1141 Yonkers Ave.	Yonkers, NY	4,800,000	4,076,128	6.160	7/1/2033
3501 Camelot Dr.	Grand Rapids, MI	1,954,036	199,571	7.000	8/1/2014
<b>High Rise Apartments</b>					
12-14 King St.	Middletown, NY	1,650,000	1,530,962	7.180	1/1/2037
129 Lockwood Ave.	New Rochelle, NY	1,518,908	1,403,822	7.190	7/1/2036
<b>Office</b>					
75-20 Astoria Blvd.	Astoria, NY	65,000,000	48,013,562	6.860	7/1/2020
75-20 Astoria Blvd.	Astoria, NY	8,000,000	7,618,841	6.860	7/1/2020
118-35 Queens Blvd.	Forest Hills, NY	25,062,767	24,775,554	8.590	4/1/2013
155 Seaport Blvd.	Boston, MA	60,000,000	51,727,923	7.500	11/1/2013
<b>Retail</b>					
73-01 25th Ave.	Jackson Heights, NY	3,500,000	2,770,959	5.780	4/30/2019
NEC Boody St. & 25th Ave.	Jackson Heights, NY	15,000,000	12,801,978	7.660	5/1/2022
754 Fifth Ave.	New York, NY	200,000,000	200,000,000	6.330	8/1/2017
<b>Other</b>					
256 East Church St.	Jacksonville, FL	2,077,172	541,195	8.000	10/1/2016
<b>Total Market Value Mortgage Holdings</b>		<b>\$ 812,707,538</b>			



**REAL ESTATE INVESTMENTS**

As of March 31, 2013

	<b>Cost</b>	<b>Market Value</b>
<b>DIRECT REAL ESTATE</b>		
<b>Office</b>		
1201 Third Avenue, Seattle, WA	\$ 159,134,113	\$ 158,143,824
380 Madison Avenue, New York, NY	294,174,825	448,648,670
400 7th Street SW, Washington, DC	206,814,473	199,113,029
Boston Properties Joint Venture, various locations, U.S.	41,108,901	228,986,193
Liberty Washington Joint Venture	512,528,217	273,395,554
Wells Fargo Plaza, Houston, TX	157,702,862	175,573,827
	<b>\$ 1,371,463,391</b>	<b>\$ 1,483,861,097</b>
<b>Residential</b>		
299 Chrystie Street, New York, NY	\$ 34,231,686	\$ 91,863,481
Fairfield III Joint Venture, various locations, U.S.	109,974,383	53,811,162
Post Properties Joint Venture, various locations, U.S.	13,486,298	47,801,730
Saratoga 17 LLC, various locations, U.S.	203,763,992	214,357,113
Simpson Housing Joint Venture, various locations, U.S.	139,585,970	154,556,570
	<b>\$ 501,042,329</b>	<b>\$ 562,390,056</b>
<b>Retail</b>		
Equity One Joint Venture, various locations, U.S.	\$ 72,052,718	\$ 74,709,570
GGP/Homart II Joint Venture, various locations, U.S.	491,977,802	1,070,119,005
KIMCO Joint Venture, various locations, U.S.	313,433,552	554,314,728
	<b>\$ 877,464,072</b>	<b>\$ 1,699,143,303</b>
<b>Industrial</b>		
ComRef Southern California Industrial Joint Venture	\$ 415,788,949	\$ 400,773,557
DFW Industrial Portfolio, Dallas, TX	4,151,622	3,707,668
Liberty Illinois Joint Venture	132,035,597	111,087,695
Shurgard Joint Venture, Europe	946,814,906	586,612,189
	<b>\$ 1,498,791,074</b>	<b>\$ 1,102,181,109</b>
<b>Co-Investment Funds</b>		
Cayuga Lake Fund, various locations, U.S.	\$ 476,584,681	\$ 421,156,972
Lake Hempstead Fund, various locations, U.S.	86,895,393	80,894,451
Lake Montauk Real Estate Fund of Funds, global locations	137,101,121	153,460,913
Lake Success Fund, various locations, U.S.	89,052,292	115,515,463
Seneca Lake Fund, various locations, U.S.	136,946,131	154,038,498
	<b>\$ 926,579,618</b>	<b>\$ 925,066,297</b>
	<b>\$ 5,175,340,484</b>	<b>\$ 5,772,641,862</b>
<b>SUBTOTAL DIRECT REAL ESTATE</b>		
Residual Amounts: Sold/Converted Properties	322,890	178,096
<b>TOTAL DIRECT REAL ESTATE</b>	<b>\$ 5,175,663,374</b>	<b>\$ 5,772,819,958</b>
<b>PRIVATE EQUITY REAL ESTATE INVESTMENTS</b>		
1211 6th Avenue Syndication Partners JV	\$ 110,481,691	\$ 132,024,124
Aetos Capital Asia TE II	67,562,291	36,556,200
Apollo European Real Estate Fund II	50,530,451	28,577,101
Apollo European Real Estate Fund III	112,007,769	107,314,109
Apollo Real Estate Investment Fund III	14,951,071	4,913,049
Apollo Real Estate Investment Fund IV	17,781,218	12,678,345
Apollo Real Estate Investment Fund V	24,036,115	23,056,525
AREA European Property Enhancement Program	56,333,103	55,533,199
Beacon Capital Strategic Partners IV	51,969,168	35,216,183
Beacon Capital Strategic Partners V	297,497,727	136,367,901
Beacon Capital Strategic Partners VI	96,654,487	116,167,718
Blackstone Real Estate Partners III	8,397,695	1,234,153
Blackstone Real Estate Partners International II	91,759,727	73,419,441
Blackstone Real Estate Partners IV	87,076,741	74,183,745
Blackstone Real Estate Partners V	272,983,012	415,111,652
Blackstone Real Estate Partners VI	675,532,072	981,990,344
Canyon-Johnson Urban Fund	18,182	18,181
Carlisle Europe Real Estate Partners II	62,125,476	4,099,338
Carlisle Europe Real Estate Partners III	180,385,083	183,047,048
Carlisle Realty Halley Co-Investment Fund IV-A	99,531,519	118,204,471
Carlisle Realty Partners IV-A	86,085,677	79,120,218
Carlisle Realty Partners V-B	91,388,179	132,874,551
CB Richard Ellis Strategic Partners Europe Fund III	96,333,185	60,316,997

**REAL ESTATE INVESTMENTS**

As of March 31, 2013

CGI Co-Investment Fund	37,105,792	2,693,230
Cherokee Investment Partners IV	41,490,986	31,694,234
CIM Fund III	180,283,653	278,781,516
City Investment Fund	111,416,534	105,836,959
Colony HR Co-Investment Partners	53,840,484	35,104,800
Colony Investors II	2,424	2,424
Colony Investors III	1,698,133	4,335,100
Colony Investors VII	81,310,482	40,131,400
Colony Investors VIII	255,168,145	141,403,000
Cypress Grove International Partners	64,168,646	28,541,436
Excelsior II	103,649,713	73,363,372
Genesis Workforce Housing Fund II	18,537,615	18,856,083
Kimex Retail Land and Development Fund I	20,086,999	21,128,000
Landmark Real Estate Trust IV	1,078,282	788,308
LF Strategic Realty Investors	348,474	412,241
Lone Star Fund V	53,583,220	85,377,837
Lone Star Fund VI	41,371,594	58,996,638
Lone Star Real Estate Fund	24,566,495	23,636,203
Metropolitan Workforce Housing Fund	38,452,883	29,099,472
Morgan Stanley Real Estate Fund III - Domestic	1,819,647	1,811,020
Morgan Stanley Real Estate Fund IV - Domestic	10,483,277	7,163,831
Morgan Stanley Real Estate Fund IV - Special International	11,877,566	9,292,942
Morgan Stanley Real Estate Fund V - Special International	106,228,571	46,060,687
Morgan Stanley Real Estate Fund V - Special US	42,119,915	12,750,200
MSREF V US CIP-II Co-Investment Partnership-F	(86,610)	(91,964)
Morgan Stanley Real Estate Fund VI - Special International	301,356,468	143,799,731
Noble Hospitality Fund	89,219,767	92,969,278
NYSCRF Frontier Mach I	88,669,898	93,005,030
Olympus Real Estate Fund II	402,863	402,863
Olympus Real Estate Fund III	25,625,035	11,984,538
Praedium Fund V	289,465	306,073
Praedium Fund VI	30,989,760	29,209,467
Praedium Fund VII	96,811,953	118,697,025
Redwood Grove International	64,631,335	31,855,562
RGI Co-Investment Fund	25,401,978	27,310,173
Rockpoint Real Estate Fund II	48,798,648	36,839,911
Rockpoint Real Estate Fund III	77,508,868	108,950,764
Star Lake Fund I	149,591,171	147,903,862
Stockbridge Real Estate Fund II-D	110,455,933	36,537,462
Stockbridge Real Estate Fund II-D RECAP	34,830,000	37,500,000
Stockbridge Real Estate Fund III-A	326,671,386	349,452,809
Warburg Pincus Real Estate I	55,585,534	93,361,001
Westbrook Real Estate Fund I	240,435	337,368
Westbrook Real Estate Fund III	3,204,074	3,100,522
Westbrook Real Estate Fund IV	80,087	395,021
Westbrook Real Estate Fund VI	44,931,682	21,018,390
Westbrook Real Estate Fund VII	83,254,652	82,290,152
Westbrook Real Estate Fund VIII	70,480,226	83,602,714
Westbrook Real Estate Partners (Fund V)	3,057,534	2,577,927
<b>SUBTOTAL PRIVATE EQUITY REAL ESTATE INVESTMENTS</b>	<b>\$ 5,684,113,311</b>	<b>\$ 5,422,601,205</b>
<b>TOTAL COST REAL ESTATE</b>	<b>\$ 10,859,776,685</b>	
<b>TOTAL MARKET VALUE REAL ESTATE</b>		<b>\$ 11,195,421,163</b>

**SHORT-TERM INVESTMENTS**  
**As of March 31, 2013**

Security Description	Maturity Date	Original Amount
Aegon Nv	6/1/13	\$ 15,107,891
Airgas, Inc.	10/1/13	32,676,386
Allstate Global Funding	4/30/13	69,754,495
American Express Bank, FSB	4/16/13	38,215,538
American Honda Finance Corp.	4/10/13	47,998,680
American Honda Finance Corp.	4/11/13	17,999,450
American Honda Finance Corp.	4/19/13	24,998,625
American Honda Finance Corp.	4/2/13	7,270,865
American Express Credit Company	7/15/13	13,825,965
American Express Credit Company	5/2/13	52,042,520
American Express Credit Company	8/20/13	37,954,508
Bank of America Corp.	5/1/13	44,653,768
Barrick Gold Corp.	9/15/13	21,003,768
BB&T Corp.	9/25/13	32,297,189
Bristol Myers Squibb Company	4/11/13	35,998,900
Burlington Northern Santa Fe Corp.	7/1/13	9,002,636
Canadian Imperial Holdings	4/5/13	49,999,444
Canadian Imperial Holdings	4/10/13	49,998,750
Colgate Palmolive Company	4/11/13	59,998,833
Colgate Palmolive Company	4/16/13	79,997,667
Covidien International Finance	6/15/13	38,672,619
Cox Communications, Inc.	6/1/13	64,065,023
Daimler Benz N. A.	11/15/13	60,257,318
Deutsche Telecom International Finance	7/22/13	8,900,821
Dr Pepper Snapple Group	5/1/13	10,212,385
Duke Energy Corp.	6/15/13	15,692,574
FHLB	6/19/13	321,922,273
FHLMC	5/31/13	513,694,372
FHLMC	6/11/13	51,310,891
FHLMC	6/17/13	93,329,029
Fifth Third Bancorp	5/1/13	31,305,960
FNMA	5/8/13	149,986,125
FNMA	5/31/13	99,985,000
General Mills, Inc.	8/15/13	41,779,432
GlaxoSmithKline Capital, Inc.	5/15/13	68,384,774
Goldman Sachs Group	4/1/13	92,345,000
Goldman Sachs Group	7/15/13	134,925,866
Gotham Funding Corp.	4/1/13	40,000,000
Gotham Funding Corp.	4/3/13	66,999,367
Gotham Funding Corp.	4/10/13	62,997,322
Gotham Funding Corp.	4/26/13	129,984,653
HAROT 2010-2 A3	3/18/14	390,308
Hewlett Packard Company	8/1/13	25,436,657
Hewlett Packard Company	9/13/13	31,388,573
Hewlett Packard Company	5/24/13	29,990,565
Koch Resources, LLC	4/1/13	66,000,000
Koch Resources, LLC	4/3/13	74,999,500
Koch Resources, LLC	4/9/13	49,998,778
Kroger Company	4/15/13	42,764,078
Market Street Funding, LLC	4/17/13	70,007,710
Market Street Funding, LLC	4/22/13	68,891,971
Market Street Funding, LLC	4/24/13	47,995,707
Merck & Company, Inc.	4/5/13	24,999,750
Merck & Company, Inc.	4/9/13	24,999,500
Merrill Lynch	4/25/13	34,446,278
Mondelez International	10/1/13	7,425,909
Mondelez International	5/8/13	63,220,510
Morgan Stanley	4/29/13	68,638,659
National Rural Utilities Corp.	7/1/13	6,807,756
NetJets	4/1/13	40,000,000
Old Line Funding, LLC	4/17/13	43,877,075
Old Line Funding, LLC	4/25/13	24,997,667
PepsiCo, Inc.	4/30/13	99,994,361

Short-Term Investments

**SHORT-TERM INVESTMENTS**  
**As of March 31, 2013**

Security Description	Maturity Date	Original Amount
PPL Energy Supply, LLC	7/15/13	7,097,067
Praxair, Inc.	6/14/13	13,347,538
Proctor & Gamble Company	4/2/13	124,999,653
Prudential Financial, Inc.	7/15/13	13,569,280
PSEG Power, LLC	4/15/13	20,469,906
Roper Industries, Inc.	8/15/13	18,109,458
SABMiller plc	8/15/13	15,517,260
Scotiabanc, Inc.	4/8/13	149,996,500
Scotiabanc, Inc.	4/9/13	149,996,000
Thomson Reuters Corp.	7/15/13	61,584,107
Thunder Bay Funding, LLC	4/11/13	29,998,750
Thunder Bay Funding, LLC	4/25/13	35,010,732
Time Warner Cable, Inc.	7/1/13	99,123,719
Toyota Motor Credit Corp.	4/5/13	136,357,576
Toyota Motor Credit Corp.	4/8/13	65,998,009
Toyota Motor Credit Corp.	4/16/13	34,998,396
UnitedHealth Group, Inc.	4/1/13	32,884,000
US Treasury Bills	11/14/13	547,405,141
US Treasury Bills	7/25/13	22,563,462
US Treasury Bills	8/22/13	126,645,680
US Treasury Note	4/1/13	150,000,000
Verizon Communications, Inc.	4/15/13	43,871,407
Verizon Global Funding Corp.	6/1/13	17,242,903
Volkswagen International Finance	8/12/13	100,070,787
Walgreen Company	8/1/13	40,893,565
Wal-Mart Stores, Inc.	4/8/13	41,999,265
Wal-Mart Stores, Inc.	4/10/13	49,998,875
Global Advisor Currency		98,663,141
Cash - Global Advisors		40,285,552
Global Manager Stif		389,733,057
<b>Total Cost Short-term Investments</b>		<b>\$ 6,463,248,780</b>
<b>Total Market Value Short-term Investments</b>		<b>\$ 6,461,327,688</b>

**ALTERNATIVE INVESTMENTS ASSETS**  
**As of March 31, 2013**

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Market Value	Total Value
57 Stars Emerging Europe Fund (NYSCRF), LP	03/13/09	\$ 100,000,000	\$ 21,651,085	\$ -	\$ 16,750,092	\$ 16,750,092
Access/NY European Middle Market Buyout Fund II, LP	05/04/11	128,420,000	30,104,571	0	27,277,606	27,277,606
Access/NY European Middle Market Buyout Fund, LP	03/28/05	481,575,000	421,962,623	129,143,031	344,430,716	473,573,747
Acon Equity Partners III, LP	01/11/12	118,910,000	23,293,557	7,516	21,799,834	21,807,350
Aisling Capital II, LP	12/21/05	35,000,000	33,923,495	10,019,159	23,463,595	33,482,754
Aisling Capital III, LP	10/17/08	45,000,000	23,180,415	757,743	19,593,871	20,351,614
APA Excelsior IV, LP	01/01/95	25,000,000	25,000,000	49,347,680	587,973	49,935,653
APA Excelsior V, LP	05/01/98	45,000,000	44,232,718	27,457,183	758,971	28,216,154
Apax Europe IV, LP	02/19/99	218,314,000	168,597,736	220,650,711	5,759,137	226,409,848
Apax Europe V, LP	02/05/01	192,630,000	174,782,230	359,303,885	16,460,575	375,764,460
Apax Excelsior VI, LP	06/07/00	75,000,000	72,578,359	108,421,752	13,696,510	122,118,262
Apollo Investment Fund IV, LP	04/22/98	200,000,000	199,569,671	332,284,916	2,931,463	335,216,379
Apollo Investment Fund V, LP	10/26/00	300,000,000	278,811,625	657,893,894	90,168,568	748,062,462
Apollo Investment Fund VI, LP	08/19/05	350,000,000	313,083,997	121,257,961	375,303,670	496,561,631
Apollo Investment Fund VII, LP	08/28/07	350,000,000	264,941,093	147,507,646	304,397,253	451,904,899
Apollo Natural Resources Partners, LP	10/12/12	200,000,000	52,142,331	0	44,912,731	44,912,731
Ares Corporate Opportunities Fund II, LP	01/31/06	100,000,000	87,604,219	109,980,195	45,841,882	155,822,077
Ares Corporate Opportunities Fund III, LP	09/16/08	100,000,000	78,664,417	50,288,882	80,143,650	130,432,532
Ares Corporate Opportunities Fund IV, LP	07/06/12	150,000,000	5,673,056	0	4,625,218	4,625,218
Ares Corporate Opportunities Fund, LP	01/06/04	50,000,000	48,100,667	71,080,718	9,978,154	81,058,872
Ascend Ventures NY II, LP	10/22/04	25,500,000	25,184,705	3,128,016	5,667,855	8,795,871
Ascend Ventures NY, LP	04/26/01	5,000,000	4,999,999	4,603,500	1,061,500	5,665,000
Ascend Ventures, LP	03/16/01	10,000,000	9,999,959	6,236,432	195,423	6,431,855
Ascent Biomedical Ventures NY I, LP	12/16/05	15,000,000	14,841,242	0	12,924,004	12,924,004
Ascent Biomedical Ventures NY II, LP	10/14/08	25,000,000	9,093,650	0	5,737,847	5,737,847
Asia Alternatives Capital Partners II, LP	09/15/08	50,000,000	30,248,816	2,489,783	31,884,229	34,374,012
Asia Alternatives Capital Partners III, LP	05/19/11	50,000,000	9,350,093	778,793	8,441,167	9,219,960
Avenue Asia Special Situations Fund IV, LP	06/30/06	50,000,000	38,155,922	21,492,286	22,723,613	44,215,899
Avenue Europe Special Situations Fund II, LP	11/04/11	128,420,000	86,235,217	261,734	87,020,507	87,282,241
Avenue Special Situations Fund IV, LP	11/09/05	50,000,000	50,000,000	67,444,224	1,779,950	69,224,174
Avenue Special Situations Fund V, LP	06/04/07	150,000,000	150,000,000	189,043,010	3,684,057	192,727,067
Beacon Group Energy Investment Fund II, LP	03/19/98	55,418,649	55,418,649	78,708,616	2,798,405	81,507,021
Beacon Group III - Focus Value Fund, LP	06/28/96	50,000,000	49,150,037	7,754,562	91,948	7,846,510
Behrman Capital II, LP	07/01/97	50,000,000	48,715,807	59,741,153	166,955	59,908,108
Blackstone Capital Partners III, LP	06/27/97	200,000,000	191,365,670	396,111,398	1,162,449	397,273,847
Blackstone Capital Partners IV, LP	11/05/01	300,000,000	289,880,838	573,219,446	167,675,567	740,895,013
Blackstone Capital Partners V, LP	10/14/05	675,000,000	615,594,967	109,937,242	654,023,386	763,960,628
Blackstone Capital Partners VI, LP	08/17/10	300,000,000	0	0	79,101,673	79,101,673
Blackstone Communications Partners I, LP	06/29/00	50,000,000	45,449,848	46,296,114	7,511,973	53,808,087
Blackstone Mezzanine Partners, LP	12/17/99	100,000,000	94,545,936	117,088,487	1,008,818	118,097,305
Blackstone/GSO Capital Solutions Fund, LP	07/09/10	50,000,000	40,338,827	5,293,832	45,226,421	50,520,253
Blum Strategic Partners II, LP	06/29/01	100,000,000	95,744,828	179,941,284	597,333	180,538,617
Blum Strategic Partners III, LP	05/23/05	50,000,000	49,685,961	31,005,272	10,680,261	41,685,533
Blum Strategic Partners IV, LP	11/01/07	75,000,000	72,051,983	21,270,959	43,151,847	64,422,806
Boston Ventures Limited Partnership V	09/30/96	90,000,000	90,000,000	101,249,849	2,729,662	103,979,511
Brait IV, LP	12/21/05	40,000,000	33,858,695	4,478,273	24,160,289	28,638,562
Brazos Equity Fund I-B, LP	11/18/03	50,000,000	39,381,176	69,509,638	1,835,943	71,345,581
Brazos Equity Fund II, LP	10/14/05	50,000,000	46,503,587	11,013,749	27,955,509	38,969,258
Bridgepoint Europe I A, LP	12/10/98	87,436,800	87,436,800	160,525,814	2,844,136	163,369,950
Bridgepoint Europe II A, LP	05/02/01	141,262,000	130,882,754	236,381,630	14,217,908	250,599,538
Bridgepoint Europe III A, LP	04/25/05	128,420,000	124,877,272	49,955,807	83,868,178	133,823,985
Bridgepoint Europe IV, LP	11/14/08	128,420,000	99,743,611	0	112,271,011	112,271,011
C/R Energy Co-Investment II, LP	01/01/11	1,200,000	64,310	285,520	747,307	1,032,827
Carlyle Europe Partners II, LP	09/05/03	128,420,000	117,494,703	157,362,426	60,977,750	218,340,176
Carlyle Partners IV, LP	04/01/05	70,000,000	64,396,746	71,494,225	52,035,784	123,530,009
Carlyle Partners V, LP	09/07/07	150,000,000	120,985,329	39,773,499	125,789,218	165,562,717
Carlyle/Riverstone Global Energy and Power Fund II, LP	11/21/03	150,000,000	145,924,924	290,439,254	89,424,975	379,864,229
Carlyle/Riverstone Global Energy and Power Fund III, LP	10/28/05	350,000,000	345,030,458	320,060,931	247,748,207	567,809,138
Centerbridge Capital Partners II, LP	02/18/11	150,000,000	62,398,624	13,237	68,935,701	68,948,938
Centerbridge Special Credit Partners II, LP	03/01/12	72,800,000	27,300,000	0	28,893,826	28,893,826
Cerberus Institutional Partners, LP	05/04/07	50,000,000	46,172,144	19,790,249	46,016,220	65,806,469
Charterhouse Capital Partners VII, LP	07/30/02	96,315,000	81,593,797	142,058,375	16,958,495	159,016,870
Charterhouse Capital Partners VIII, LP	02/24/06	160,525,000	149,571,677	23,975,449	118,487,371	142,462,820
Chase 1998 Pool Participation Fund, LP	12/29/99	100,000,000	98,316,687	134,648,046	3,327,470	137,975,516
Chase 1999/2000 Pool Participation Fund, LP	03/15/00	83,333,000	79,140,777	84,744,459	3,358,994	88,103,453
Clearlake Capital Partners III, LP	12/07/12	27,500,000	1,525,794	5,309	1,347,713	1,353,022
Clearwater Capital Partners Fund III, LP	12/22/06	50,000,000	50,000,000	18,390,502	45,578,905	63,969,407
Clearwater Capital Partners Fund IV, LP	05/18/12	75,000,000	30,000,000	0	31,639,260	31,639,260
Clessidra Capital Partners	01/05/05	102,736,000	106,802,720	100,411,036	17,624,889	118,035,925
Contour Venture Partners II-A, LP	09/20/11	10,000,000	4,100,000	0	4,304,456	4,304,456
CSFB/NYSCRF New York Co-Investment Program Fund 2005, LP	05/19/05	225,000,000	115,334,098	83,796,736	31,467,904	115,264,640
CVC Capital Partners Asia Pacific Fund III, LP	02/20/08	100,000,000	79,395,998	22,091,429	108,910,105	131,001,534
CVC European Equity Partners II, LP	06/03/98	163,150,361	110,956,695	280,249,499	14,162,470	294,411,969
CVC European Equity Partners III, LP	12/15/00	214,438,383	168,017,409	401,134,160	33,707,076	434,841,236
CVC European Equity Partners IV (A), LP	07/18/05	160,525,000	146,692,329	191,581,431	75,096,504	266,677,935
CVC European Equity Partners Tandem Fund (B), LP	12/11/06	80,262,500	78,586,889	39,462,758	58,129,057	97,591,815
CVC European Equity Partners V, LP	05/02/08	192,630,000	140,498,440	46,895,480	124,500,466	171,395,946
CVC European Equity Partners, LP	02/27/96	89,894,000	67,955,552	170,074,008	4,393,551	174,467,559
Cypress Merchant Banking Partners II, LP	12/01/98	200,000,000	190,249,670	131,407,644	38,748,955	170,156,599
DeltaPoint Capital III, LP	08/30/02	21,939,569	21,304,779	14,836,006	11,151,383	25,987,389
DeltaPoint Capital IV, LP	11/06/09	25,000,000	17,970,756	191,152	14,468,315	14,659,467

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Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Market Value	Total Value
DFJ Gotham Fund II, LP	03/12/09	25,000,000	21,254,471	3,267,192	14,869,869	18,137,061
Easton Hunt New York, LP	12/09/03	30,000,000	29,965,000	3,339,257	3,783,892	7,123,149
EQT V (No. 2), LP	12/12/06	128,420,000	103,299,339	68,180,667	70,571,803	138,752,470
Equitable Deal Flow Fund, LP	01/01/88	98,051,891	98,051,891	133,956,497	531,631	134,488,128
Ethos Private Equity Fund III, LP	04/25/96	25,000,000	25,000,000	42,859,035	185,486	43,044,521
Ethos Private Equity Fund IV, LP	04/30/99	25,000,000	21,957,768	40,547,387	809,183	41,356,570
Ethos U.S. Dollar Fund V-B, LP	12/09/05	40,000,000	27,711,979	5,420,045	25,903,140	31,323,185
FA Technology Ventures, LP	10/20/00	50,000,000	49,851,411	37,745,497	40,978,154	78,723,651
Fairview Capital II, LP	12/23/97	31,038,461	30,634,962	12,361,216	559,284	12,920,500
Fairview Capital III, LP	06/05/01	25,000,000	24,333,716	6,485,100	12,403,380	18,888,480
Fairview Capital, LP	09/28/94	20,000,000	20,000,000	9,086,196	317,382	9,403,578
Fairview Ventures Fund I, LP	10/14/99	300,000,000	279,470,616	24,123,761	90,442,238	114,565,999
Fairview Ventures Fund II - NY, LP	10/14/02	100,000,000	91,706,586	28,029,898	84,138,177	112,168,075
Falcon Strategic Partners III, LP	07/03/09	50,000,000	45,689,746	9,281,183	53,026,119	62,307,302
Fifth Cinven Fund, LP (The)	06/12/12	192,630,000	10,612,208	0	7,540,150	7,540,150
Founders Equity NY, LP	12/23/03	44,000,000	39,623,234	4,868,370	53,654,373	58,522,743
FountainVest China Growth Capital Fund II, LP	08/31/12	75,000,000	1,223,697	0	5,638	5,638
FS Equity Partners IV, LP	12/18/97	85,000,000	84,717,542	144,982,679	1,449,052	146,431,731
FS Equity Partners V, LP	12/18/03	50,000,000	40,118,833	69,912,818	14,971,897	84,884,715
FS Equity Partners VI, LP	04/20/11	80,000,000	52,714,661	3,549,781	57,828,971	61,378,752
GenNx360 Capital Partners II, LP	02/16/12	61,618,600	1,763,899	0	324,124	324,124
GenNx360 Capital Partners, LP	09/30/08	60,000,000	51,873,246	5,186,160	70,315,620	75,501,780
Gilde Buyout Fund IV C.V.	06/29/10	25,685,000	10,589,940	0	8,936,501	8,936,501
Golder, Thoma, Cressey & Rauner Fund IV, LP	04/06/93	32,000,000	32,000,000	67,714,542	155,230	67,869,772
Green Equity Investors IV, LP	08/30/02	75,000,000	74,147,977	69,344,927	68,100,771	137,445,698
Green Equity Investors V, LP	02/28/07	125,000,000	114,180,649	68,647,115	103,910,703	172,557,871
Green Equity Investors VI, LP	02/15/12	200,000,000	19,263,524	508,257	17,972,814	18,481,017
GS Capital Partners 2000, LP	07/31/00	50,000,000	50,000,000	99,803,511	6,027,851	105,831,362
GS Capital Partners III, LP	06/04/98	50,000,000	44,305,455	44,202,284	288,545	44,490,829
GSO Capital Solutions Fund II, LP	12/28/12	100,000,000	0	0	0	0
Hamilton Lane Co-Investment Fund, LP	10/19/05	100,000,000	90,932,321	12,093,437	73,507,059	85,600,496
HarbourVest International Private Equity Partners III-Partnership Fund, LP	12/19/97	200,000,000	197,000,000	287,523,416	15,703,817	303,227,233
HarbourVest International Private Equity Partners IV-Partnership Fund, LP	01/26/01	150,000,000	143,250,000	183,582,883	65,080,737	248,663,620
HarbourVest Partners VII-Venture Partnership Fund, LP	07/25/02	150,000,000	140,250,000	66,973,500	118,361,828	185,335,328
HarbourVest Partners VI-Partnership Fund, LP	05/07/99	300,000,000	292,500,000	265,370,819	100,081,485	365,452,304
Hellman & Friedman Capital Partners IV, LP	09/27/99	150,000,000	134,634,415	378,018,511	0	378,018,511
Hellman & Friedman Capital Partners V, LP	08/01/04	100,000,000	89,842,054	174,417,343	54,988,010	229,405,353
Hellman & Friedman Capital Partners VI, LP	10/31/06	275,000,000	261,843,248	175,510,736	169,300,692	344,811,428
Hellman & Friedman Capital Partners VII, LP	08/13/09	200,000,000	59,335,910	5,555,029	49,834,343	55,389,372
High Peaks Seed Ventures NY, LP	08/02/10	15,000,000	5,212,532	199,200	5,931,709	6,130,909
High Peaks Ventures NY, LP	12/09/03	27,409,091	25,934,867	13,433,091	17,961,821	31,394,912
Hony Capital Fund V, LP	12/30/11	100,000,000	15,998,113	0	14,072,346	14,072,346
Horsley Bridge International II, LP	12/28/00	50,000,000	50,000,000	50,798,704	19,912,974	70,711,678
Hudson Clean Energy Partners, LP	10/30/09	100,000,000	87,776,613	13,896,084	69,452,063	83,348,147
Hudson River Co-Investment Fund II, LP	07/01/11	100,000,000	40,205,943	0	43,241,287	43,241,287
Hudson River Co-Investment Fund, LP	02/15/01	180,897,257	163,385,925	212,717,341	80,908,492	293,625,833
Hudson River Fund II, LP	08/22/01	850,000,000	800,936,701	566,983,792	566,791,117	1,133,774,909
Hudson River Fund, LP	01/20/98	400,000,000	398,590,680	559,524,047	42,459,118	601,983,165
Institutional Venture Partners XIII, LP	06/17/10	45,000,000	38,250,000	3,670,510	38,106,535	41,777,045
InterMedia Partners VII, LP	12/20/05	65,000,000	63,358,339	1,030,954	84,124,448	85,155,402
Irving Place Capital Partners III, LP	02/14/06	100,000,000	76,290,000	0	82,950,129	82,950,129
J.P. Morgan Direct Corporate Finance Institutional Investors, LLC	12/07/98	40,000,000	34,815,592	52,756,295	2,943,063	55,699,358
J.P. Morgan Direct Venture Capital Institutional Investors II, LLC	08/23/00	12,000,000	8,461,278	7,187,611	966,427	8,154,038
J.P. Morgan Direct Venture Capital Institutional Investors III, LLC	06/27/06	1,200,000	789,299	0	2,470,530	2,470,530
J.P. Morgan Direct Venture Capital Institutional Investors, LLC	12/07/98	15,200,000	14,297,093	11,641,751	1,762,307	13,404,058
J.P. Morgan Partners Global Investors, LP	10/29/01	163,849,863	161,130,553	211,762,805	39,734,049	251,496,854
J.P. Morgan Pooled Corporate Finance Institutional Investors, LLC	12/07/98	160,000,000	157,168,770	222,707,385	33,121,897	255,829,282
J.P. Morgan Pooled Venture Capital Institutional Investors II, LLC	08/23/00	288,000,000	282,706,309	163,970,548	185,538,371	349,508,919
J.P. Morgan Pooled Venture Capital Institutional Investors III, LLC	06/27/06	98,800,000	81,536,646	10,726,725	83,391,872	94,118,597
J.P. Morgan Pooled Venture Capital Institutional Investors, LLC	12/07/98	184,800,000	172,271,270	67,920,718	35,857,351	103,778,069
JMI Equity Fund VII, LP	11/22/10	40,000,000	20,880,000	0	19,422,072	19,422,072
Kelso Investment Associates VIII, LP	07/06/07	250,000,000	176,021,482	22,324,985	160,071,896	182,396,881
KKR 1987 Fund, LP	01/01/87	370,039,238	370,000,000	807,318,311	0	807,318,311
KKR 2006 Fund, LP	07/26/06	600,000,000	583,169,100	309,835,107	478,649,063	788,484,170
KKR Asian Fund, LP	04/06/07	50,000,000	43,913,976	5,442,594	61,141,939	66,584,533
KKR China Growth Fund, LP	12/10/10	125,000,000	43,540,073	0	45,092,448	45,092,448
KKR European Fund II, LP	09/19/05	64,210,000	66,206,747	23,271,880	52,433,199	75,705,079
KKR Millennium Fund, LP	08/03/01	250,000,000	250,000,000	343,197,562	136,299,407	479,496,969
KSL Capital Partners III, LP	03/18/11	115,000,000	32,425,142	0	31,108,865	31,108,865
Levine Leichtman Capital Partners IV, LP	05/22/08	50,000,000	37,301,608	7,659,548	56,290,234	63,949,782
Lexington Capital Partners II, LP	03/25/98	50,000,000	49,422,500	63,477,507	2,159,471	65,636,978
Lexington Capital Partners III, LP	12/31/98	100,000,000	98,618,446	118,459,304	5,398,172	123,857,476
Lexington Capital Partners V, LP	11/05/01	75,000,000	74,634,924	107,254,785	15,567,472	122,822,257
Lindsay Goldberg & Bessemer II, LP	07/14/06	100,000,000	90,574,946	56,213,074	79,654,512	135,867,586
Lindsay Goldberg & Bessemer III, LP	07/30/08	250,000,000	143,347,086	13,986,301	140,107,874	154,094,175
Lindsay Goldberg & Bessemer, LP	08/28/02	60,000,000	58,068,170	128,674,300	10,911,497	139,585,797
Lion Capital Fund I, LP	10/04/04	80,262,500	57,401,653	124,781,485	3,278,669	128,060,154
Lion Capital Fund II, LP	03/19/07	160,525,000	162,147,385	9,853,662	122,735,409	132,589,071
M2 NY Pioneer Fund, LP	03/02/11	200,000,000	22,165,636	0	23,677,014	23,677,014
Madison Dearborn Capital Partners III, LP	12/31/98	200,000,000	200,000,000	292,940,311	290,737	293,231,048
Madison Dearborn Capital Partners IV, LP	02/15/01	200,000,000	194,361,943	282,520,647	80,095,263	362,615,910

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Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Market Value	Total Value
Madison Dearborn Capital Partners V, LP	05/12/06	75,000,000	62,665,887	14,781,158	69,778,155	84,559,313
Markstone Capital Partners, LP	02/02/04	250,000,000	204,112,049	63,569,082	103,729,388	167,298,470
Meritech Capital Partners II, LP	09/08/00	37,500,000	35,187,500	47,685,822	7,414,064	55,099,886
Milestone Venture Partners III New York, LP	04/20/07	15,000,000	11,997,002	645,840	9,855,237	10,501,077
Mohawk River Fund II, LP	06/29/00	100,000,000	97,507,266	64,490,991	36,237,241	100,728,232
Mohawk River Fund III, LP	06/21/01	300,000,000	290,063,841	95,703,049	224,802,996	320,506,045
Mohawk River Fund, LP	01/20/98	300,000,000	290,534,486	182,618,483	31,728,202	214,346,685
New Century Holdings XI, LP	12/31/06	80,000,000	80,000,000	0	51,525,470	51,525,470
New Mountain Partners III, LP	08/30/07	100,000,000	91,184,521	17,557,643	90,907,644	108,465,287
New York Balanced Pool Asia Investors, LP	06/13/11	75,000,000	16,606,427	1,146,550	15,459,877	16,606,427
New York Co-Investment Pool Asia Investors, LP	06/20/11	125,000,000	32,478,463	3,152,680	30,476,711	33,629,391
New York CRF Investment Fund, LP	07/31/98	50,000,000	47,286,803	14,422,032	1,216,238	15,638,270
New York Legacy Emerging Fund, LP	12/22/04	476,778,281	427,138,626	192,665,363	348,266,373	540,931,736
New York Legacy Venture Capital Fund, LP	10/05/04	502,500,000	456,875,113	162,105,709	401,550,369	563,656,078
New York State Retirement Co-Investment Fund, LP	02/15/01	150,000,000	133,459,595	188,856,237	16,582,949	205,439,186
NYS Business Development Loans	01/01/87	N/A	75,128,975	N/A	75,128,975	75,128,975
NYS CRF Pioneer Co-Investment Fund, LP	12/11/12	250,000,000	0	0	0	0
NYS CRF Pioneer Opportunities Fund A, LP	01/21/09	125,000,000	31,093,519	8,596,472	22,055,362	30,651,834
NYS CRF Pioneer Partnership Fund A, LP	01/21/09	200,000,000	57,933,254	0	63,169,454	63,169,454
NYS CRF Pioneer Partnership Fund B, LP	01/21/09	100,000,000	0	0	46,050,621	46,050,621
Oaktree Opportunities Fund VIII, LP	10/27/10	100,000,000	100,000,000	21,507,123	105,419,781	126,926,904
Oaktree Opportunities Fund VIIIb, LP	10/07/10	100,000,000	80,000,000	0	87,786,852	87,786,852
OCM Opportunities Fund III, LP	09/23/99	100,000,000	100,000,000	148,652,821	1,104,555	149,757,376
OCM Opportunities Fund IV, LP	10/30/01	125,000,000	125,000,000	205,990,673	318,053	206,308,726
OCM Opportunities Fund VIIb, LP	03/07/07	200,000,000	99,000,000	153,523,967	78,344,383	231,868,350
OCM Principal Opportunities Fund II, LP	06/28/01	50,000,000	50,000,000	86,803,641	862,301	87,665,942
Olympus Growth Fund III, LP	02/23/98	50,000,000	50,000,000	91,126,169	220,611	91,346,780
Paladin (NY), LP	05/04/04	45,000,000	29,622,823	2,496,019	19,686,966	22,182,985
Palladium Equity Partners III, LP	10/01/04	70,000,000	58,672,476	34,929,049	69,436,606	104,365,655
Palladium Equity Partners IV, LP	01/16/13	100,000,000	15,243,330	0	13,865,687	13,865,687
Patria-Brazilian Private Equity Fund IV, LP	08/15/11	75,000,000	7,876,896	0	5,881,807	5,881,807
Performance Direct Investments I, LP	03/29/01	100,000,000	99,676,138	145,431,380	32,212,519	177,643,899
Performance Venture Capital II, LP	03/26/08	75,000,000	42,391,801	1,914,011	44,016,181	45,930,192
Performance Venture Capital, LP	06/21/06	40,000,000	33,697,735	6,159,751	34,890,477	41,050,228
Perseus-Soros BioPharmaceutical Fund, LP	04/13/01	35,000,000	33,848,915	49,724,000	3,619,070	53,343,070
Providence Equity Partners III, LP	11/09/98	100,000,000	87,061,421	139,255,101	1,610,853	140,865,954
Providence Equity Partners IV, LP	10/13/00	154,915,620	142,564,079	329,075,657	10,982,071	340,057,728
Providence Equity Partners V, LP	09/15/04	150,000,000	136,735,414	101,418,951	61,244,396	162,663,347
Providence Equity Partners VI, LP	12/04/06	350,000,000	310,281,948	59,508,053	309,463,201	368,971,254
Providence Growth Investors, LP	12/20/99	30,000,000	25,503,749	25,966,385	3,889,306	29,855,691
Quadrangle Capital Partners II, LP	03/17/05	142,860,211	120,461,831	62,549,249	77,513,199	140,062,448
Riverstone Energy Co-Investment Fund III, LP	01/01/11	4,295,633	3,832,208	6,940,227	1,838,826	8,779,053
RRJ Capital Master Fund II, LP	01/18/13	300,000,000	0	0	0	0
SAIF Partners III, LP	03/20/07	50,000,000	50,000,000	3,882,368	69,041,786	72,924,154
SAIF Partners IV, LP	12/18/09	100,000,000	0	0	72,213,824	72,213,824
Searchlight Capital, LP	12/29/11	150,000,000	43,427,125	5,381	43,095,941	43,101,322
Sector Performance Fund, LP	04/24/07	73,756,687	69,259,975	29,301,599	33,419,441	62,721,040
SKM Equity Fund III, LP	06/26/00	46,738,794	46,026,404	68,004,325	32,668,063	100,672,388
Snow Phipps II, LP	07/08/11	100,000,000	43,146,694	1,208,482	45,036,366	46,244,848
Softbank Capital Technology New York Fund, LP	06/21/05	50,000,000	47,219,294	64,349,982	35,944,386	100,294,368
South African Private Equity Fund III, LP	04/14/99	25,000,000	23,834,589	62,699,698	0	62,699,698
Sprout Capital VIII, LP	02/19/98	50,000,000	50,000,000	47,177,239	116,636	47,293,875
Strategic Co-Investment Partners, LP	10/03/06	380,577,880	375,922,646	288,985,613	182,837,808	471,823,421
Summer Street Capital III, LP	08/14/12	10,000,000	1,724,585	0	1,302,289	1,302,289
Summer Street Capital NYS Fund II, LP	12/31/06	25,000,000	23,969,391	0	19,236,105	19,236,105
Summer Street Capital NYS Fund III, LP	08/14/12	40,000,000	869,648	0	0	0
Summer Street Capital NYS Fund, LP	08/24/00	25,000,000	20,171,910	53,213,909	0	53,213,909
Syndicated Communications Venture Partners IV, LP	03/17/00	20,388,969	20,241,329	14,128,851	740,735	14,869,586
T3 Partners, LP	12/15/99	29,962,140	29,200,188	112,336,443	47,437	112,383,880
TA IX, LP	07/11/00	70,000,000	67,900,000	156,351,161	5,661,185	162,012,346
TA X, LP	03/23/06	100,000,000	96,813,923	54,813,923	55,967,381	110,781,304
TA XI, LP	07/16/09	100,000,000	48,500,000	2,500,000	54,943,396	57,443,396
TA/Advent VIII, LP	11/16/96	50,000,000	49,000,000	111,261,315	615,439	111,876,754
TCW/Latin American Private Equity Partners, LP	05/23/97	43,112,500	43,128,564	2,909,426	19,166	2,928,592
Third Cinven Fund U.S. (No. 3), LP	08/02/01	109,157,000	93,762,750	177,599,394	12,787,053	190,386,447
Thomas H. Lee Equity Fund V, LP	04/19/00	350,000,000	347,084,986	522,833,166	48,974,559	571,807,725
Thomas H. Lee Equity Fund VI, LP	04/20/07	100,000,000	77,929,421	6,096,728	85,628,904	91,725,632
TPG Asia V, LP	08/01/07	45,000,000	39,271,020	4,206,976	36,899,849	41,106,825
TPG Growth II, LP	08/05/11	200,000,000	33,106,680	532,555	27,296,289	27,828,844
TPG Partners III, LP	12/15/99	224,031,634	222,215,950	531,833,333	34,522,717	566,356,050
TPG Partners IV, LP	12/10/03	75,000,000	69,483,516	88,265,297	44,259,310	132,524,607
TPG Partners V, LP	03/28/06	275,000,000	237,973,591	46,267,406	186,957,188	233,224,594
TPG Partners VI, LP	06/09/08	270,000,000	187,645,599	20,744,242	205,582,611	226,326,853
Tribeca Venture Fund I NY, LP	03/08/06	25,000,000	23,100,774	2,391,021	17,630,015	20,021,036
Trillium Lakefront Partners III NY, LP	05/04/04	25,000,000	24,022,934	7,219,745	29,979,086	37,198,831
VCFA Private Equity Partners IV, LP	04/14/05	40,000,000	38,000,000	32,097,520	18,146,647	50,244,167
VCFA Venture Partners V, LP	09/19/06	25,000,000	23,250,000	15,760,000	15,994,793	31,754,793
Vestar Capital Partners III, LP	11/26/96	30,000,000	30,000,000	33,257,103	2,474,678	35,731,781
Vestar Capital Partners IV, LP	12/15/99	75,000,000	73,922,084	114,544,926	14,364,813	128,909,739
Vista Equity Partners Fund III, LP	08/01/07	100,000,000	90,200,677	130,194,652	99,605,176	229,799,828
Vista Equity Partners Fund IV, LP	09/02/11	300,000,000	105,128,629	438,675	108,909,486	109,348,161

**ALTERNATIVE INVESTMENTS ASSETS**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Inception Date</b>	<b>Capital Committed</b>	<b>Capital Contributed</b>	<b>Cumulative Distributions</b>	<b>Market Value</b>	<b>Total Value</b>
Vista Foundation Fund I, LP	12/20/10	50,000,000	39,209,456	6,620,010	45,685,314	52,305,324
Warburg Pincus Equity Partners, LP	06/11/98	250,000,000	250,000,000	399,604,557	9,171,136	408,775,693
Warburg Pincus International Partners, LP	06/20/00	75,000,000	75,000,000	109,032,803	41,402,227	150,435,030
Warburg Pincus Private Equity IX, LP	06/15/05	300,000,000	300,000,000	282,865,249	218,662,024	501,527,273
Warburg Pincus Private Equity VIII, LP	07/31/01	300,000,000	300,000,000	446,844,340	224,419,907	671,264,247
Warburg Pincus Private Equity X, LP	05/22/07	350,000,000	342,650,000	66,743,770	343,754,836	410,498,606
Warburg Pincus Ventures International, LP	06/24/97	33,000,000	33,000,000	61,601,210	238,128	61,839,338
Welsh, Carson, Anderson & Stowe VIII, LP	06/30/98	150,000,000	150,000,000	192,768,313	280,538	193,048,851
Wheatley New York Partners, LP	07/30/02	50,000,000	43,358,571	53,121,431	11,622,640	64,744,071
Yucaipa Corporate Initiatives Fund I, LP	08/30/02	200,000,000	199,992,862	51,627,880	100,382,003	152,009,883
<b>Total Alternative Investments</b>		<b>\$ 31,535,607,512</b>	<b>\$ 24,915,773,513</b>	<b>\$ 22,385,335,923</b>	<b>\$ 14,072,639,026</b>	<b>\$ 36,457,974,949</b>



**ALTERNATIVE INVESTMENTS / FUND OF FUNDS LISTING**
**As of March 31, 2013**

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

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

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

**57 Stars Emerging Europe Fund (NYSCRF), LP**

57 Stars, LLC manages a captive fund-of-funds for CRF with a mandate to invest in Emerging European small and mid-market buyout funds.

Fund:	Vintage Year	Capital Committed		Country Focus
			In US \$	
Abris CEE Middle Market Fund II	2012	\$	15,246,000	Central Europe
Actera Partners II	2012		15,000,000	Turkey
Baring Vostok V	2012		15,000,000	Russia
Fortissimo Capital Fund III	2012		10,000,000	Israel
Turkven Private Equity Fund III	2012		15,000,000	Turkey
<b>Total</b>		<b>\$</b>	<b>70,246,000</b>	

**Access/NY European Middle Market Buyout Fund, LP**

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

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

**Access/NY European Middle Market Buyout Fund II, LP**

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

Fund:	Vintage Year	Capital Committed		Country Focus
			In Euros (€)	
Accent 2012	2011	€	10,951,000	Nordic
Augur FIS Financial Opportunity II	2011		10,000,000	Pan-European
Endless LLP Fund III	2011		9,496,000	United Kingdom
Initiative and Finance	2011		10,000,000	France
Litorina IV	2010		9,975,000	Sweden
Palatine PEF II	2012		10,351,000	United Kingdom
Quadruga IV	2012		10,000,000	Germany, Austria, Switzerland
Stirling Square Capital Partners II	2013		5,574,000	Pan-European
<b>Total</b>		<b>€</b>	<b>76,347,000</b>	

**Total Access/NY European Middle Market Buyout Funds** € **450,747,000**

**ALTERNATIVE INVESTMENTS / FUND OF FUNDS LISTING**  
**As of March 31, 2013**

**NY Legacy Emerging Fund, LP**

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

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

**Fairview Ventures**

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

**Fairview Ventures Fund I, LP**

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

**ALTERNATIVE INVESTMENTS / FUND OF FUNDS LISTING**  
**As of March 31, 2013**

**Fairview Ventures Fund II - NY, LP**

Fund:	Vintage Year	Capital Committed		Market
			In US \$	
Partnership 15	2004	\$	5,000,000	Venture Capital
Partnership 16	2005		10,000,000	Venture Capital
Partnership 17	2006		8,000,000	Venture Capital
Partnership 18	2006		15,000,000	Venture Capital
Partnership 19	2006		7,800,000	Venture Capital
Partnership 20	2006		5,000,000	Venture Capital
Partnership 21	2006		3,400,000	Venture Capital
Partnership 22	2006		15,000,000	Venture Capital
Partnership 23	2007		10,000,000	Venture Capital
Partnership 36	2007		10,000,000	Venture Capital
Partnership 37	2007		7,500,000	Venture Capital
<b>Total</b>		<b>\$</b>	<b>96,700,000</b>	
<b>Total Fairview Venture Funds</b>		<b>\$</b>	<b>387,168,091</b>	

**NY Legacy Venture Capital Fund, LP**

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

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

**ALTERNATIVE INVESTMENTS / FUND OF FUNDS LISTING**  
**As of March 31, 2013**

**Hudson River Funds**

The Hudson River Funds are captive fund-of-funds for CRF with a mandate to invest in smaller and mid-size buyout funds.  
The Hudson River Funds also invest in Israeli venture capital funds.  
The Hudson River Funds are managed by Hamilton Lane Advisors, LLC.

**Hudson River Fund I, LP**

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

**Hudson River Fund II, LP**

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

**Hudson River Fund II, LP – Israeli Venture Capital**

Fund:	Vintage Year	Capital Committed In US \$	Investment Stage
Carmel Ventures III	2008	\$ 10,000,000	Israeli Venture Capital
FIMI Opportunity IV	2008	20,000,000	Special Situations
Giza Venture Fund V	2007	15,000,000	Israeli Venture Capital
JVP Media V	2008	10,000,000	Venture Capital - Media
Pitango Venture Capital V	2007	15,000,000	Israeli Venture Capital
Plenus III	2007	15,000,000	Israeli Venture Capital
SCP Vitalife Partners II	2007	15,000,000	Venture Capital – Life Sciences
<b>Sub-Total</b>		<b>\$ 100,000,000</b>	
<b>Total Fund II</b>		<b>\$ 820,045,796</b>	
<b>Total Hudson River Funds</b>		<b>\$ 1,228,638,796</b>	

**ALTERNATIVE INVESTMENTS / FUND OF FUNDS LISTING**  
**As of March 31, 2013**

**Mohawk River Funds**

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

**Mohawk River Fund I, LP**

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

**Mohawk River Fund II, LP**

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

**Mohawk River Fund III, LP**

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

**ALTERNATIVE INVESTMENTS / FUND OF FUNDS LISTING**  
**As of March 31, 2013**

**New York Co-Investment Pool Asia Investors, LP**

Asia Alternatives Management, LLC through the New York Co-Investment Pool Asia Investors, LP manages a captive fund-of-funds for CRF with a mandate to invest in small and mid-market funds in Asia.

<b>Fund:</b>	<b>Vintage Year</b>	<b>Capital Committed In US \$</b>	<b>Focus</b>
Farallon Asia Special Situations Fund II	2012	\$ 10,000,000	Special Situations
Hahn & Company	2011	25,000,000	Korean Buyout
Hony Capital V	2011	15,000,000	China Buyout and Growth Capital
RRJ Capital Master Fund I	2011	13,250,000	China Buyout and Growth Capital
Saratoga Asia III	2012	10,000,000	Indonesia Buyout
<b>Total</b>		<b>\$ 73,250,000</b>	

**Pioneer Partnership Funds**

**M<sup>2</sup> NY Pioneer Fund, LP - Muller & Monroe**

Muller & Monroe Asset Management, LLC through the M<sup>2</sup> Pioneer Fund, LP manages a captive fund-of-funds for CRF with a mandate to invest in small and mid-market emerging manager funds.

<b>Fund:</b>	<b>Vintage Year</b>	<b>Capital Committed In US \$</b>	<b>Focus</b>
Brightwood Capital SBIC I	2011	\$ 15,000,000	Mezzanine
Craton Equity Investors II	2013	15,000,000	Growth Equity - Clean Technologies
Estancia Capital Partners	2012	20,000,000	Buyouts
Mansa Equity Fund	2012	15,000,000	Growth Equity
Siris Partners II	2012	20,000,000	Buyouts
<b>Total M<sup>2</sup> NY Pioneer Fund - Muller &amp; Monroe</b>		<b>\$ 85,000,000</b>	

**NYCRF Pioneer Opportunities Fund A, LP - StepStone Group**

StepStone Group, LLC through the NYCRF Pioneer Opportunities Fund A, LP manages a co-investment fund for CRF to make co-investments in transactions managed or sponsored by emerging managers.

<b>Fund:</b>	<b>Vintage Year</b>	<b>Capital Committed In US \$</b>	<b>Focus</b>
Investment 1	2009	\$ 18,100,000	Buyouts
Investment 2	2010	8,000,000	Buyouts
Investment 3	2010	5,000,000	Buyouts
<b>Total Fund A - StepStone Group</b>		<b>\$ 31,100,000</b>	

**NYCRF Pioneer Partnership Fund A, LP - Banc of America**

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

<b>Fund:</b>	<b>Vintage Year</b>	<b>Capital Committed In US \$</b>	<b>Focus</b>
Clearlake Capital Partners II	2009	\$ 20,000,000	Special Situations
Clearlake Capital Partners III	2012	10,000,000	Special Situations
DBL Equity Fund BAEF II	2010	7,500,000	Growth Equity
Dominus Capital Partners	2011	20,000,000	Small Buyout
Grey Mountain Capital Partners II	2010	12,500,000	Small Buyout
ICV Capital Partners III	2013	25,000,000	Small Buyout
Monroe Capital Partners	2012	10,000,000	Mezzanine
Tenex Capital Partners	2011	25,000,000	Special Situations
Wicks Capital Partners IV	2012	20,000,000	Small Buyout
<b>Total Fund A - Banc of America</b>		<b>\$ 150,000,000</b>	

**NYCRF Pioneer Partnership Fund B, LP - StepStone Group**

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

<b>Fund:</b>	<b>Vintage Year</b>	<b>Capital Committed In US \$</b>	<b>Focus</b>
Bunker Hill Capital II	2009	\$ 25,000,000	Small to Mid-market Buyout
Capital Alliance Private Equity III	2010	15,000,000	Small to Mid-market Buyout
Carpenter Community BancFund	2009	30,000,000	Small to Mid-market Buyout
Relativity Fund	2009	30,000,000	Small to Mid-market Buyout
<b>Total Fund B - StepStone Group</b>		<b>\$ 100,000,000</b>	
<b>Total Pioneer Funds</b>		<b>\$ 366,100,000</b>	

**ABSOLUTE RETURN STRATEGY / FUND OF FUNDS LISTING**  
**As of March 31, 2013**

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

<b>Direct Investments</b>	<b>\$</b>	<b>5,904,736,801</b>
<b>Fund of Funds</b>		<b><u>219,956,977</u></b>
<b>Total</b>	<b>\$</b>	<b>6,124,693,778</b>

<b>Fund of Funds</b>	<b>Strategy</b>	<b>Market Value</b>	<b>Inception Date</b>
Guggenheim Select State Fund, LP	Fund of Funds	\$ 152,411	Feb-05
Mezzacappa Maiden Lane Fund, LP	Fund of Funds	11,581,061	Feb-05
Olympia John Street Fund, LP	Fund of Funds	6,190,772	Feb-05
Rock Creek Empire Fund, LP	Fund of Funds	201,905,018	Jun-10
St. James Bank & Trust Company, Ltd.	Fund of Funds	127,715	Feb-05
<b>Total</b>		<b>\$ 219,956,977</b>	

<b>Direct Investments</b>	<b>Strategy</b>	<b>Market Value</b>	<b>Inception Date</b>
AG Super Fund, LP	Event Driven	\$ 112,082,401	Aug-11
Apollo Value Investment Offshore, Ltd.	Event Driven	2,127,999	Jul-08
Avenue Europe International, Ltd.	Event Driven	675,921	Jul-08
BlueCrest Capital, LP	Tactical Trading	139,990,840	Aug-09
BlueTrend Fund, Ltd.	Tactical Trading	171,288,463	Jul-08
Brevan Howard Fund, Ltd.	Tactical Trading	252,186,255	Feb-09
Brigade Leveraged Capital Structures Fund, LP	Event Driven	197,499,401	Nov-09
Brookside Capital Partners Fund, LP	Equity Long-Short	101,310,314	Jan-10
Caspian Select Credit Fund International, Ltd.	Event Driven	345,940,144	Dec-07
Cevian Capital II, Ltd.	Equity Long-Bias	273,165,320	Sep-11
COMAC Global Macro Fund, LP	Tactical Trading	175,222,278	Jul-09
D.E. Shaw Composite International Fund	Relative Value	139,158,060	Jul-08
D.E. Shaw Oculus International Fund, LP	Tactical Trading	285,678,989	Jul-08
Diamondback Partners, LP	Equity Long-Short	5,399,118	Jun-09
Discovery Global Opportunity Partners, LP	Tactical Trading	211,268,085	Jan-11
Drake Global Opportunitis Fund, Ltd.	Tactical Trading	714,569	Jul-12
Drawbridge Special Opportunities Fund, LP	Event Driven	42,189,339	Jul-08
Elm Ridge Capital Partners, LP	Equity Long-Short	140,322,734	Jul-10
Galton MSOF, LP	Event Driven	98,930,925	Jan-13
GoldenTree Offshore Fund II, Ltd.	Event Driven	4,959,080	Apr-08
Harbinger Capital Partners Fund I, LP	Event Driven	9,353,060	Apr-08
Harbinger Capital Partners Offshore Fund I, Ltd.	Event Driven	3,088,456	Apr-08
HealthCor, LP	Equity Long-Short	90,130,262	Jul-09
Highfields Capital IV, LP	Equity Long-Short	228,724,772	Feb-11
Highland Crusader Fund II, Ltd.	Event Driven	112,608	Feb-05
King Street Capital, Ltd.	Event Driven	201,588,517	Apr-08
Lansdowne UK Equity Fund, Ltd.	Equity Long-Short	175,367,511	Mar-09
Marathon Credit Opportunity Fund, LP	Event Driven	52,306,756	Oct-09
Marathon Structured Finance Fund, LP	Event Driven	8,426,781	Apr-08
Meditor European Hedge Fund (B), Ltd.	Equity Long-Short	177,786,387	Jun-11
MW Eureka (US) Fund	Equity Long-Short	154,228,172	Feb-13
Myriant Technologies, LLC	Event Driven	97,627	Apr-08
Oz Domestic Partners II, LP	Event Driven	268,011,634	Jan-05
Pennant Windward Fund, LP	Equity Long-Short	165,063,596	Dec-09
Perella Weinberg Partners Xerion Fund, LP	Event Driven	75,421,369	Nov-09
Peruvian and Eastern European Monetization Fund	Event Driven	8,835,872	Mar-08
Pharo Macro Fund, Ltd.	Tactical Trading	112,692,021	Mar-10
Pine River Fund, LP	Event Driven	363,515,886	Mar-13
Plainfield Special Situations Institutional Offshore Feeder Fund	Event Driven	211,724	Apr-08
Ramius Fund III, Ltd.	Relative Value	15,309,461	Nov-06
Schultze Offshore Fund, Ltd.	Event Driven	5,373,026	Mar-08
Sector Spesit I Fund	Equity Long-Short	1,160,709	Jul-08
Stark Investments Structured Finance Onshore Fund	Event Driven	9,500,877	Jul-08
Stark Investments, LP	Event Driven	1,951,195	Jul-08
Triam Partners Strategic Investment Fund, LP	Equity Long-Bias	238,360,608	Jul-08
Triam Partners Strategic Investment Fund II, LP	Equity Long-Bias	82,163,551	Nov-12
ValueAct Capital Partners II, LP	Equity Long-Bias	387,546,255	Sep-11
Viking Global Equities III, Ltd.	Equity Long-Short	313,654,970	May-08
York European Opportunities Unit Trust	Event Driven	54,642,903	Jul-08
<b>Total</b>		<b>\$ 5,904,736,801</b>	

**Total Market Value Absolute Return Strategy** **\$ 6,124,693,778**

**OPPORTUNISTIC FUNDS**  
**As of March 31, 2013**

<b>Security Description</b>	<b>Inception Date</b>	<b>Capital Committed</b>	<b>Capital Contributed</b>	<b>Cumulative Distributions</b>	<b>Market Value</b>	<b>Total Value</b>
Finisterre Emerging Markets Fund	12/01/09	\$ 230,000,000	\$ 230,000,000	\$ -	\$ 319,150,815	\$ 319,150,815
Invesco Mortgage Recovery Feeder Fund, LP	11/30/09	150,000,000	118,155,055	99,428,957	38,269,473	137,698,430
Oaktree PPIP Private Fund, LP	12/18/09	50,000,000	11,730,215	2,527,400	16,207,695	18,735,095
York Distressed Mortgage Fund, LP	11/06/09	250,000,000	171,638,054	154,503,630	11,453,323	165,956,953
<b>Total Opportunistic Funds</b>		<b>\$ 680,000,000</b>	<b>\$ 531,523,324</b>	<b>\$ 256,459,987</b>	<b>\$ 385,081,306</b>	<b>\$ 641,541,293</b>