

**New York State Common Retirement Fund
Asset Listing as of March 31, 2014**

Domestic and International Equity	1 - 59
Commingled Stock Funds	60
Government and Corporate Bonds	61 - 77
Mortgage Holdings	78 - 81
Real Estate Investments	82 - 83
Short-Term Investments	84 - 86
Alternative Investments Assets:	
Private Equity Investments	87 - 90
Private Equity Investments / Fund of Funds Listing	91 - 98
Absolute Return Strategy / Fund of Funds Listing	99
Opportunistic Funds	100

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
3D Systems Corp.	271,050	\$ 12,341,018	\$ 16,032,608
3I Group plc	184,468	1,035,577	1,223,685
3M Company	1,794,803	70,999,157	243,482,975
8X8 , Inc.	40,000	426,154	432,400
A2A S.p.A.	422,090	369,724	547,423
AAC Technologies Holdings, Inc.	465,626	2,185,281	2,410,051
Aalberts Industries Nv	9,100	295,652	317,314
AAON, Inc.	67,705	696,243	1,886,938
AAR Corp.	383,985	8,518,879	9,964,411
Aareal Bank AG	118,647	2,925,563	5,220,543
AarhusKarlshamn AB	6,289	208,637	412,247
Aarons, Inc. - Class A	286,324	6,730,839	8,658,438
Abaxis, Inc.	521,565	11,452,229	20,278,447
ABB, Ltd.	328,444	5,345,413	8,477,413
Abbott Laboratories	4,538,062	50,686,097	174,760,768
AbbVie, Inc.	4,506,187	51,946,752	231,618,012
Abengoa S.A.	66,022	295,846	307,017
Abercrombie Fitch Company - Class A	321,225	11,196,675	12,367,163
Aberdeen Asset Management plc	470,142	2,773,804	3,059,161
Abertis Infraestructuras S.A.	131,206	2,370,109	2,997,335
Abiomed, Inc.	83,900	1,167,190	2,184,756
ABM Industries, Inc.	119,640	2,397,619	3,438,454
Aboitiz Equity Ventures, Inc.	323,400	443,515	403,844
Aboitiz Power Corp.	1,637,448	1,275,576	1,358,302
Acadia Realty Trust	129,980	2,727,945	3,428,872
Accelrys, Inc.	1,256,836	19,150,099	15,660,177
Accenture plc - Class A	1,927,079	107,421,967	153,626,738
Acciona S.A.	12,850	1,520,641	1,112,929
Acco Brands Corp.	379,116	2,554,056	2,335,355
Accor S.A.	35,571	1,236,152	1,822,041
Accuride Corp.	901,967	4,309,510	3,995,714
Ace, Ltd.	1,144,700	65,155,266	113,393,982
ACI Worldwide, Inc.	503,634	12,416,346	29,810,096
Acorda Therapeutics, Inc.	186,111	5,461,322	7,055,468
ACS Actividades De Construccion Y Servicios S.A.	138,211	4,588,484	5,431,803
Actavis plc	733,389	50,167,496	150,968,126
Actelion, Ltd.	37,326	2,860,797	3,536,748
Activision Blizzard, Inc.	203,950	3,422,799	4,168,738
Actuant Corp. - Class A	171,500	3,474,185	5,856,725
Acuity Brands, Inc.	284,579	20,783,043	37,726,638
Acxiom Corp.	320,591	7,794,901	11,026,727
Addus HomeCare Corp.	136,975	3,252,774	3,157,274
Adecco S.A.	57,888	3,504,635	4,819,904
Adelaide Brighton, Ltd.	236,981	845,670	880,780
Adidas AG	272,260	14,941,370	29,471,533
Administradora De Fondos De Pensiones Habitat S.A.	836,704	1,333,666	1,110,182
Admiral Group plc	22,279	416,581	530,394
Adobe Systems, Inc.	1,502,922	28,590,764	98,802,092
ADT Corp./The	674,017	13,356,178	20,186,809
Adtran, Inc.	171,682	4,123,170	4,190,758
Advance Auto Parts, Inc.	294,710	13,716,760	37,280,815
Advance Residence Investment	160	329,840	341,487
Advanced Energy Industries, Inc.	183,900	3,680,579	4,505,550
Advanced Info Service Public Company, Ltd.	259,600	1,009,133	1,808,557
Advanced Info Service Public Company, Ltd.	1,520,800	6,436,198	10,594,969
Advanced Micro Devices, Inc.	1,663,505	6,386,997	6,670,655
Advanced Semiconductor Engineering, Inc.	2,972,000	2,536,002	3,298,698
Advent Software, Inc.	109,400	2,708,809	3,211,984
Advisory Board Company/The	105,010	6,245,313	6,746,893
Aecom Technology Corp.	458,597	13,705,014	14,753,065

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Aegion Corp.	148,976	2,577,367	3,770,583
Aegon Nv	2,104,828	16,360,179	19,329,224
AEON Company, Ltd.	173,300	2,081,173	1,957,061
AEON MALL Company, Ltd.	21,140	562,961	541,099
Aeropostale, Inc.	214,799	2,216,726	1,078,291
AeroVironment, Inc.	47,100	1,431,203	1,895,775
AES Corp./The	2,944,344	48,782,495	42,045,232
AES Tiete S.A. - Preferred	101,179	970,695	808,894
Aetna, Inc.	1,038,110	20,019,070	77,827,107
Affiliated Managers Group, Inc.	195,964	17,867,462	39,202,598
Affymetrix, Inc.	650,475	3,919,124	4,637,887
AFLAC, Inc.	1,306,601	37,341,327	82,368,127
Afren plc	117,717	324,366	277,108
African Rainbow Minerals, Ltd.	28,310	582,926	561,468
AGCO Corp.	285,200	9,084,832	15,731,632
Ageas	4,203	137,042	187,368
Ageas - Strip Vvpr	20,682	0	29
Agilent Technologies, Inc.	1,352,079	40,546,539	75,608,258
Agilysys, Inc.	32,720	391,758	438,448
AGL Energy, Ltd.	163,320	2,281,062	2,297,844
AGL Resources, Inc.	633,742	25,505,365	31,028,008
Agree Realty Corp.	163,600	5,197,781	4,975,076
Agricultural Bank of China, Ltd.	19,135,000	8,979,423	8,337,744
Agrium, Inc.	34,590	3,215,392	3,376,109
Aguas Andinas S.A.	2,780,803	1,945,717	1,716,480
AIA Group, Ltd.	16,265,090	58,506,378	77,162,750
Ain Pharmaciez, Inc.	9,800	416,287	454,387
Air France	958,778	10,346,601	14,416,864
Air Lease Company	37,075	1,016,053	1,382,527
Air Liquide S.A.	80,176	9,337,311	10,864,613
Air Methods Corp.	84,120	3,636,834	4,494,532
Air Products & Chemicals, Inc.	595,482	23,350,159	70,886,177
Air Transport Services Group, Inc.	316,147	1,636,702	2,481,754
Air Water, Inc.	60,100	864,527	833,352
Aircastle, Ltd.	59,950	1,028,645	1,161,831
Airgas, Inc.	219,975	10,690,802	23,429,537
Airports of Thailand plc	285,200	1,667,473	1,705,573
Aisin Seiki Company, Ltd.	94,000	3,274,592	3,400,010
Aixtron AG	594,814	9,209,502	9,731,054
Ajinomoto Company, Inc.	659,000	8,232,812	9,438,510
AK Steel Holding Corp.	308,520	2,186,964	2,227,514
Akamai Technologies, Inc.	510,400	22,726,343	29,710,384
Aker Solutions ASA	106,106	1,770,780	1,652,631
Akorn, Inc.	200,223	3,021,812	4,404,906
Aksa Akrilik Kimya Sanayii A.S.	485,931	2,150,866	1,549,200
Akzo Nobel Nv	312,570	17,985,731	25,516,260
Alaska Air Group, Inc.	299,200	11,729,489	27,918,352
Albany International Corp. - Class A	68,165	2,155,906	2,422,584
Albemarle Corp.	358,070	13,247,850	23,783,009
Alcoa, Inc.	4,902,038	69,446,636	63,089,229
Alent plc	50,679	267,760	267,832
Alere, Inc.	371,345	9,885,758	12,755,701
Alexander & Baldwin, Inc.	123,100	2,016,904	5,239,136
Alexandria Real Estate Equities, Inc.	201,150	15,608,202	14,595,444
Alexion Pharmaceuticals, Inc.	626,530	67,240,858	95,314,009
Alfa S.A.	1,270,145	912,905	3,214,115
Alfresa Holdings Corp.	100,000	4,783,561	6,534,932
Align Technology, Inc.	200,875	12,472,148	10,403,316
Alleghany Corp.	49,481	16,712,046	20,157,570
Allegheny Technologies, Inc.	596,340	18,725,679	22,470,091

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Allegiant Travel Company	35,800	1,923,071	4,007,094
Allegion plc	333,238	9,381,891	17,385,026
Allergan, Inc.	844,320	25,165,021	104,780,112
Allete, Inc.	106,471	4,604,225	5,581,210
Alliance Data Systems Corp.	144,182	36,181,842	39,282,386
Alliance Global Group, Inc.	3,980,700	2,137,590	2,529,824
Alliance One International, Inc.	182,780	732,920	533,718
Alliant Energy Corp.	341,231	11,523,097	19,385,333
Alliant Techsystems, Inc.	248,027	19,942,805	35,257,038
Allianz AG	123,100	17,854,673	20,817,598
Allied Nevada Gold Corp.	395,950	2,213,083	1,706,545
Allied World Assurance Company Holdings AG	70,935	5,351,583	7,319,783
Allscripts Healthcare Solutions, Inc.	482,868	8,458,021	8,706,110
Allstate Corp./The	1,761,480	53,285,672	99,664,538
Almacenes Exito S.A.	99,098	1,397,975	1,494,223
Almost Family, Inc.	18,990	522,526	438,669
Alnylam Pharmaceuticals, Inc.	121,640	7,450,340	8,166,910
Alpha Credit Bank	392,315	398,521	386,606
Alpha Natural Resources, Inc.	637,975	4,197,876	2,711,394
Alpine Electronics, Inc.	25,300	377,556	332,387
Alpiq Holding AG	2,105	296,732	290,723
ALS, Ltd.	61,459	548,907	417,541
Alstom S.A.	16,837	749,208	459,935
Alten	6,590	247,857	354,042
Altera Corp.	897,549	29,120,868	32,527,176
Altria Group, Inc.	5,640,433	40,410,798	211,121,407
Amadeus IT Holding S.A.	239,926	7,768,345	9,969,942
Amazon.com, Inc.	1,127,805	93,962,191	379,528,939
AmBev S.A.	1,280,600	9,313,529	9,619,397
AMC Networks, Inc. - Class A	208,699	9,631,051	15,253,810
AMCOL International Corp.	224,251	6,660,480	10,266,211
Amcor, Ltd.	435,987	3,307,407	4,198,542
Amdocs, Ltd.	264,300	9,038,237	12,279,378
AMEC plc	1,409,361	23,124,973	26,362,693
Amedisys, Inc.	76,087	2,043,319	1,132,935
AMERCO	12,300	2,633,200	2,855,076
Ameren Corp.	682,419	27,619,285	28,115,663
America Movil S.A.B. de C.V. - ADR	1,673,666	34,753,912	33,272,480
America Movil S.A.B. de C.V. - Series L	22,017,343	23,176,497	21,833,848
American Airlines Group, Inc.	630,980	18,652,695	23,093,868
American Assets Trust, Inc.	72,834	2,313,278	2,457,419
American Campus Communities, Inc.	331,800	13,325,962	12,392,730
American Capital, Ltd.	694,600	9,903,415	10,967,734
American Eagle Outfitters, Inc.	517,350	7,494,167	6,332,364
American Electric Power Company, Inc.	1,642,194	50,921,550	83,193,548
American Electric Technologies, Inc.	165,854	1,289,849	1,126,149
American Equity Investment Life Holding Company	639,634	8,293,114	15,108,155
American Express Company	2,830,564	58,730,494	254,835,677
American Financial Group, Inc.	776,032	33,814,763	44,784,807
American International Group, Inc.	4,873,726	440,036,997	243,735,037
American Public Education, Inc.	42,900	1,769,525	1,504,932
American Railcar Industries, Inc.	54,850	2,073,205	3,841,146
American Science & Engineering, Inc.	19,772	1,390,285	1,328,085
American Software, Inc. - Class A	618,141	3,230,165	6,286,494
American States Water Company	91,160	1,558,447	2,943,556
American Tower Corp.	1,122,000	47,673,255	91,858,140
American Vanguard Corp.	159,100	3,317,723	3,444,515
American Water Works Company	56,250	1,676,678	2,553,750
American Woodmark Corp.	96,750	3,303,422	3,256,605
Ameriprise Financial, Inc.	553,964	8,857,397	60,974,817

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Amerisafe, Inc.	43,940	840,564	1,929,405
AmerisourceBergen Corp.	954,002	24,278,414	62,572,991
AMETEK, Inc.	681,782	31,361,972	35,104,955
Amgen, Inc.	2,470,819	89,932,061	304,750,815
AMN Healthcare Services, Inc.	106,071	1,787,635	1,457,416
Amorepacific Group	1,455	676,146	699,854
AMP, Ltd.	4,603,724	23,043,819	21,249,468
Amphenol Corp. - Class A	509,525	22,894,543	46,697,966
ams AG	13,182	1,479,461	1,850,419
AmSurg Corp.	152,305	3,891,538	7,170,519
AmTrust Financial Services, Inc.	216,540	7,057,968	8,144,069
Anadarko Petroleum Corp.	1,482,070	44,113,230	125,620,253
Anadolu Hayat Emeklilik A.S.	612,844	1,322,707	1,340,739
Analog Devices, Inc.	882,934	28,883,976	46,919,113
Analogic Corp.	29,140	1,556,220	2,392,685
Andersons, Inc./The	62,459	1,741,693	3,700,071
Anglo American plc	407,771	12,672,784	10,377,382
Anglogold Ashanti - Sponsored ADR	105,866	1,852,337	1,808,191
Anheuser-Busch InBev - Strip Vvpr	51,088	0	70
Anheuser-Busch InBev Nv	101,427	8,014,452	10,638,153
Anhui Conch Cement Company, Ltd. - H Shares	331,000	1,155,766	1,418,806
Anika Therapeutics, Inc.	141,256	6,538,549	5,805,622
Anixter International, Inc.	90,892	4,968,446	9,227,356
Ann, Inc.	187,909	5,693,707	7,794,465
Annaly Capital Management, Inc.	247,100	2,583,188	2,710,687
Annie's, Inc.	67,627	3,021,929	2,717,929
ANSYS, Inc.	617,183	23,267,942	47,535,435
Antofagasta Holdings plc	36,718	579,835	511,446
AO Smith Corp.	432,125	19,519,763	19,886,393
AO Tatneft - Sponsored GDR	229,620	8,341,785	7,866,781
AO World plc	1,550,619	7,352,551	8,117,259
AOL, Inc.	467,847	11,226,435	20,477,663
AON plc	855,685	25,861,222	72,117,132
Aoyama Trading Company, Ltd.	89,400	1,688,352	2,352,517
Aozora Bank, Ltd.	20,000	58,093	57,096
AP Moller - Maersk A/S	796	7,458,450	9,551,412
AP Moller - Maersk A/S - Class A	122	939,183	1,407,606
APA Group	96,349	490,404	574,206
Apache Corp.	1,129,956	45,279,297	93,729,850
Apartment Investment & Management Company - Class A	406,788	9,994,925	12,293,133
Aperam S.A.	32,258	564,423	856,959
APM Automotive Holdings Berhad	113,300	200,146	214,422
Apogee Enterprises, Inc.	69,299	1,067,828	2,302,806
Apollo Education Group, Inc. - Class A	927,732	19,956,961	31,765,544
Apollo Tyres, Ltd.	201,500	432,707	538,480
Apple, Inc.	2,644,985	194,253,825	1,419,669,249
Applied Industrial Technologies, Inc.	99,470	2,769,970	4,798,433
Applied Materials, Inc.	4,742,218	50,777,095	96,836,092
Approach Resources, Inc.	80,200	1,794,019	1,676,982
Aptargroup, Inc.	189,330	7,691,917	12,514,713
Aqua America, Inc.	499,669	7,134,139	12,526,702
ARC Document Solutions, Inc.	213,100	1,319,004	1,585,464
Arca Continental S.A.B. de C.V.	191,300	1,155,320	1,143,219
ARCADIS	7,963	291,880	306,367
Arcelormittal S.A.	558,673	8,729,481	9,005,045
Arch Capital Group, Ltd.	230,350	8,323,523	13,254,339
Arch Coal, Inc.	1,219,062	5,617,321	5,875,879
Archer-Daniels-Midland Company	1,972,101	31,466,501	85,569,462
Arctic Cat, Inc.	30,900	592,837	1,476,711
Ares Capital Corp.	550,200	8,688,111	9,694,524

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Arezzo Industria E Comercio S.A.	351,800	5,752,629	4,287,392
Aristocrat Leisure, Ltd.	2,901,965	8,886,166	14,470,512
Arkansas Best Corp.	229,260	6,526,395	8,471,157
ARM Holdings plc	1,313,085	17,513,770	21,847,314
Armstrong World Industries, Inc.	66,049	3,846,092	3,517,109
Arotech Corp.	468,600	2,683,687	2,914,692
ArQule, Inc.	128,139	740,199	262,685
Arris Group, Inc.	716,266	11,881,754	20,184,376
Arrow Electronics, Inc.	716,800	27,526,965	42,549,248
Arrowhead Research Corp.	71,186	1,601,246	1,168,874
Arthur J. Gallagher & Company	379,229	11,795,026	18,043,716
Artisan Partners Asset Management, Inc.	43,590	2,743,471	2,800,658
Asahi Glass Company	309,950	2,589,907	1,799,778
Asahi Group Holdings, Ltd.	1,160,500	24,501,559	32,555,076
Asahi Kasei Corp.	328,500	1,957,144	2,239,229
Ascena Retail Group, Inc.	646,531	9,548,294	11,172,056
Ascendas Real Estate Investment Trust	76,542	133,392	137,557
Asciano Group	164,546	816,777	793,049
Ashland, Inc.	237,307	7,354,499	23,607,300
ASICS Corp.	18,820	325,870	370,790
ASML Holding Nv	718,620	39,235,642	66,587,147
ASML Holding Nv - NY Registered Shares	52,333	4,105,031	4,885,809
ASOS plc	607,754	4,364,625	52,535,305
Aspen Insurance Holdings, Ltd.	263,388	8,616,683	10,456,504
ASSA Abloy AB - B Shares	817,047	20,283,414	43,425,962
Asseco Poland S.A.	28,000	417,195	435,096
Assicurazioni Generali S.p.A.	1,103,353	22,388,331	24,604,865
Associated Banc-Corp	741,826	13,267,906	13,397,378
Associated British Foods plc	348,333	9,417,210	16,149,916
Associated Estates Realty Corp.	123,903	1,974,419	2,098,917
Assore, Ltd.	29,576	1,067,769	1,147,283
Assurant, Inc.	447,153	22,482,604	29,047,059
Assured Guaranty, Ltd.	148,570	3,063,156	3,761,792
Astaldi S.p.A.	25,000	214,050	257,733
Astec Industries, Inc.	48,660	1,531,395	2,136,661
Astellas Pharma, Inc.	2,300,000	19,849,584	27,336,020
Astoria Financial Corp.	718,100	11,620,246	9,924,142
Astra Agro Lestari Tbk PT	805,500	1,475,499	1,843,574
AstraZeneca plc	1,085,670	52,177,280	70,163,670
Astro Malaysia Holdings Berhad	120,600	111,356	118,181
Astro-Med, Inc.	105,100	1,387,175	1,242,282
Asustek Computer, Inc.	944,000	8,887,830	9,346,228
AT&T, Inc.	15,217,391	288,163,707	533,673,902
athenahealth, Inc.	71,301	8,043,982	11,425,272
Atlantia S.p.A.	127,649	2,680,883	3,281,136
Atlantic Tele-Network, Inc.	21,818	986,030	1,438,243
Atlas Air Worldwide Holdings, Inc.	61,600	2,609,255	2,172,632
Atlas Copco Ab - Series B	1,359,049	6,567,221	37,143,769
Atmel Corp.	1,222,376	9,033,313	10,219,063
ATMI, Inc.	77,360	1,870,346	2,631,014
Atmos Energy Corp.	318,251	9,916,171	14,999,170
Atos Origin S.A.	114,133	8,423,289	10,323,849
Atwood Oceanics, Inc.	615,671	28,162,402	31,023,662
AU Optronics Corp.	2,128,000	714,955	751,203
AudioCodes, Ltd.	462,800	4,030,523	3,355,300
Aurizon Holdings, Ltd.	286,280	1,113,007	1,363,840
Australia & New Zealand Banking Group, Ltd.	635,402	15,574,952	19,469,772
Autodesk, Inc.	783,099	13,387,728	38,512,809
Autogrill S.p.A.	38,554	303,389	395,074
Autoliv, Inc.	19,622	1,353,614	1,969,068

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

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Automatic Data Processing, Inc.	1,368,737	24,961,511	105,748,621
AutoNation, Inc.	244,331	7,393,301	13,005,739
AutoZone, Inc.	100,002	16,915,740	53,711,074
AV Homes, Inc.	132,000	2,531,172	2,387,880
Avago Technologies, Ltd.	102,400	4,614,240	6,595,584
AvalonBay Communities, Inc.	344,603	44,914,030	45,253,266
Avery Dennison Corp.	352,733	13,523,954	17,872,981
Avis Budget Group, Inc.	32,600	725,412	1,587,620
Avista Corp.	140,599	3,164,954	4,309,359
Aviva plc	4,351,004	28,523,760	34,600,512
Avnet, Inc.	1,045,975	31,362,497	48,669,217
Avon Products, Inc.	1,570,062	28,663,660	22,985,708
AWARE, Inc.	142,611	864,714	825,718
AXA S.A.	1,262,828	25,993,546	32,834,394
Axel Springer AG	2,707	115,862	173,320
Axiall Corp.	98,295	3,725,518	4,415,411
Axis Bank, Ltd.	61,632	1,199,367	1,507,196
Axis Capital Holdings, Ltd.	310,419	13,279,866	14,232,711
Ayala Land, Inc.	1,498,800	933,149	999,311
AZ Electronic Materials S.A.	315,993	1,459,608	2,121,982
Azimut Holding S.p.A.	10,700	232,963	381,954
AZZ, Inc.	79,942	1,901,342	3,571,809
B&G Foods, Inc. - Class A	124,900	2,534,871	3,760,739
Badger Meter, Inc.	33,500	1,244,497	1,845,850
BAE Systems plc	2,708,015	15,293,235	18,699,751
Baidu, Inc. - Sponsored ADR	92,700	13,306,409	14,125,626
Baker Hughes, Inc.	1,837,214	70,961,479	119,455,654
Balchem Corp.	492,034	7,740,312	25,644,812
Ball Corp.	629,487	10,583,836	34,502,182
Ballantyne Strong, Inc.	282,800	1,420,644	1,326,332
Ballard Power Systems, Inc.	417,450	2,078,917	1,836,780
Bally Technologies, Inc.	262,950	11,827,028	17,425,697
Baltic Trading, Ltd.	383,400	2,008,162	2,419,254
Banca Monte Dei Paschi Siena S.p.A.	9,988,425	3,247,616	3,648,135
Banco Bilbao Vizcaya Argentaria S.A.	2,687,949	27,109,806	32,297,275
Banco Bilbao Vizcaya Argentaria S.A. - Rights	2,687,949	0	629,793
Banco Bradesco S.A. - Preferred	422,950	5,263,756	5,846,138
Banco Davivienda S.A.	79,796	901,621	1,032,921
Banco de Chile	6,073,805	866,864	760,963
Banco de Credito e Inversiones S.A. (BCI)	16,231	912,133	929,199
Banco de Sabadell S.A.	388,579	1,052,540	1,200,724
Banco do Brasil S.A.	2,231,400	30,025,266	22,546,386
Banco Latinoamericano de Comercio Exterior S.A.	19,800	498,762	522,918
Banco Popular Espanol S.A.	142,450	1,010,448	1,075,898
Banco Santander Brasil S.A.	472,500	2,374,163	2,632,096
Banco Santander Brasil S.A. - ADR	3,152,548	20,379,284	17,559,692
Banco Santander S.A.	4,356,583	36,233,914	41,556,871
BanColombia S.A.	55,312	786,038	757,013
BancorpSouth, Inc.	233,650	5,971,576	5,831,904
Bangkok Bank Public Company, Ltd.	388,000	1,078,957	2,134,957
Bangkok Bank Public Company, Ltd.	380,600	2,482,867	2,105,971
Bank Central Asia Tbk PT	2,157,600	1,751,747	2,013,254
Bank Handlowy W Warszawie S.A.	17,896	631,488	672,270
Bank Hapoalim, Ltd.	707,709	2,522,717	4,035,187
Bank Millennium S.A.	107,307	228,987	317,865
Bank Montreal Quebec	459,230	30,380,708	30,772,051
Bank Mutual Corp.	96,460	968,563	611,556
Bank Negara Indonesia Pt	17,432,800	7,416,132	7,611,504
Bank of America Corp.	33,869,384	683,858,047	582,553,405
Bank of China, Ltd. - H Shares	35,334,000	13,918,357	15,669,483

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Bank of Communications, Ltd.	10,657,000	7,513,177	6,965,404
Bank of East Asia	131,840	531,733	514,983
Bank of Hawaii Corp.	130,510	3,315,333	7,910,211
Bank of India	1,166,058	4,206,021	4,461,371
Bank of Ireland	9,355,344	3,036,042	3,997,141
Bank of New York Mellon Corp.	4,124,338	88,406,002	145,547,888
Bank of Nova Scotia	76,500	4,787,820	4,437,866
Bank of The Ozarks, Inc.	73,000	1,450,840	4,968,380
Bank of Yokohama, Ltd.	574,500	2,984,524	2,872,918
Bank Pekao S.A.	155,290	8,760,250	10,104,592
Bank Rakyat Indonesia	12,391,020	8,068,048	10,444,016
Bank Zachodni WBK S.A.	27,234	3,413,186	3,722,659
Bankers Petroleum, Ltd.	142,500	566,968	694,587
Bankia S.A.	4,951,074	7,257,353	10,454,089
BankUnited, Inc.	268,325	8,522,717	9,329,660
Banner Corp.	42,500	1,295,447	1,751,425
Barclays plc	13,291,796	53,977,548	51,720,080
Barloworld, Ltd.	273,418	2,473,525	2,866,523
Barnes & Noble, Inc.	101,500	1,313,410	2,121,350
Barnes Group, Inc.	110,930	2,406,342	4,267,477
BASF AG	225,656	19,359,495	25,092,317
Basic Energy Services, Inc.	267,835	4,688,194	7,341,357
Baxter International, Inc.	1,540,385	39,260,028	113,341,528
Bayer AG	662,258	55,144,692	89,614,490
Bayerische Motoren Werke AG	160,908	12,523,197	20,318,700
BB Seguridade Participacoes S.A.	1,029,998	9,803,708	11,461,666
BB&T Corp.	2,285,972	72,702,133	91,827,495
BBCN BanCorp, Inc.	1,179,172	12,150,246	20,211,008
BBMG Corp. - H Shares	2,793,000	1,978,860	2,174,760
BDO Unibank, Inc.	1,138,960	2,081,172	2,158,805
BE Aerospace, Inc.	301,053	13,716,161	26,128,390
Beach Energy, Ltd.	2,374,406	3,255,402	3,752,224
Beacon Roofing Supply, Inc.	279,382	9,923,597	10,800,908
Beam, Inc.	657,242	21,797,555	54,748,259
Bechtle AG	4,429	283,758	381,700
Becton Dickinson & Company	762,138	31,836,339	89,231,117
Bed Bath & Beyond, Inc.	610,277	15,710,059	41,987,058
Beiersdorf AG	22,029	1,620,110	2,149,592
Beijing Capital International Airport Company, Ltd. - H shares	3,494,000	2,279,907	2,396,282
Beijing Enterprises Water Group, Ltd.	2,049,650	678,093	1,434,772
Bekaert S.A.	6,890	287,244	280,991
Bel Fuse, Inc. - Class B	25,802	777,011	565,064
Belden, Inc.	102,935	3,015,655	7,164,276
Belgacom S.A.	15,246	418,255	477,621
Belle International Holdings, Ltd.	4,743,000	5,528,592	4,726,460
Bemis Company, Inc.	277,438	4,816,959	10,886,667
Benchmark Electronics, Inc.	128,015	2,467,436	2,899,540
Benefitfocus, Inc.	31,189	1,152,720	1,464,947
Benesse Corp.	11,209	525,706	429,378
Berendsen plc	25,510	387,117	475,474
Berkshire Hathaway, Inc. - Class B	5,093,276	411,325,646	636,506,702
Berkshire Hills Bancorp, Inc.	113,400	2,789,490	2,934,792
Bertrandt AG	4,973	737,406	762,169
Best Buy Company, Inc.	760,845	22,214,916	20,093,916
BG Group plc	5,763,665	81,324,873	107,379,390
BHP Billiton plc	1,506,868	46,133,112	46,324,506
BHP Billiton, Ltd.	648,061	21,709,685	21,905,900
BIC	6,073	525,191	798,090
Bidvest Group, Ltd.	235,323	5,744,819	6,229,026
Big 5 Sporting Goods Corp.	38,957	705,666	625,260

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Big Lots, Inc.	463,183	12,868,368	17,540,740
Biglari Holdings, Inc.	3,955	1,225,247	1,928,023
Biffinger Berger SE	54,694	5,252,694	6,941,929
Bill Barrett Corp.	124,229	4,597,783	3,180,262
Biogen Idec, Inc.	790,507	64,627,706	241,792,376
BioMarin Pharmaceutical, Inc.	106,900	3,791,993	7,291,649
BioMed Realty Trust, Inc.	532,700	10,302,590	10,915,023
bioMerieux	186,139	19,275,657	20,426,198
Bio-Rad Laboratories, Inc. - Class A	73,000	6,373,487	9,352,760
Bio-Reference Laboratories, Inc.	56,541	902,148	1,565,055
Biostime International Holdings, Ltd.	46,500	404,409	318,910
BioTelemetry, Inc.	623,375	5,781,353	6,289,854
Birchcliff Energy, Ltd.	37,900	291,787	377,712
BJ's Restaurants, Inc.	57,545	1,569,970	1,882,297
Black Box Corp.	166,239	4,961,849	4,046,257
Black Hills Corp.	236,825	9,487,364	13,652,961
Blackbaud, Inc.	722,162	15,037,144	22,603,671
BlackRock, Inc.	377,370	70,781,473	118,675,318
Bloomin' Brands, Inc.	67,645	1,659,032	1,630,245
Blucora, Inc.	98,480	1,576,306	1,939,071
Blue Nile, Inc.	28,600	1,278,290	995,280
Blyth, Inc.	25,550	552,848	274,152
BM & F Bovespa S.A.	927,245	4,660,519	4,622,870
BNP Paribas	1,837,500	97,912,709	141,796,598
Bob Evans Farms, Inc.	81,532	1,757,123	4,079,046
BOC Hong Kong Holdings, Ltd.	8,303,500	15,649,880	23,656,848
Bodycote plc	51,113	301,587	687,669
Boeing Company/The	2,143,124	82,219,028	268,940,631
Bofl Holding, Inc.	155,305	14,002,242	13,317,404
Boise Cascade Company	587,564	16,500,814	16,827,833
BOK Financial Corp.	5,000	283,704	345,250
Bolina Holdings Company, Ltd.	827,600	433,019	320,070
Bolt Technology Corp.	65,700	1,238,062	1,298,889
Bombardier, Inc. - Class B	71,900	281,019	267,732
Booz Allen Hamilton Holding Corp.	99,000	1,893,375	2,178,000
Boral, Ltd.	1,652	6,123	8,651
BorgWarner, Inc.	774,700	24,036,780	47,620,809
Boston Beer Company, Inc./The - Class A	20,095	1,141,710	4,917,849
Boston Private Financial Holdings, Inc.	275,785	3,307,400	3,731,371
Boston Properties, Inc.	431,750	38,350,962	49,448,328
Boston Scientific Corp.	3,874,410	42,596,568	52,382,023
Bottomline Technologies, Inc.	84,200	1,818,500	2,959,630
Bourbon S.A.	10,350	272,494	340,218
Bouygues S.A.	293,026	12,021,664	12,226,955
Boyd Gaming Corp.	430,643	4,620,916	5,684,488
BP plc	23,587,413	179,341,962	188,754,024
BP plc - Sponsored ADR	496,295	20,090,900	23,871,790
Bpost S.A.	122,990	2,450,635	2,754,553
BR Malls Participacoes S.A.	986,300	7,430,049	8,558,278
Bradespar S.A. - Preferred	59,400	487,425	518,055
Brady Corp. - Class A	125,264	3,921,547	3,400,918
Brambles, Ltd.	4,021,415	24,220,925	34,514,320
Braskem S.A. - Preferred A	148,100	1,242,858	1,167,604
BRE Bank S.A.	19,062	3,102,906	3,400,549
BRE Properties, Inc.	222,800	9,782,884	13,987,384
Brembo Spa	16,091	266,271	609,436
Brenntag AG	40,336	4,316,104	7,485,610
BRF - Brasil Foods S.A.	167,500	3,860,323	3,362,619
Bridgestone Corp.	186,486	4,307,730	6,627,555
Briggs & Stratton Corp.	111,430	2,891,623	2,479,318

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Brinker International, Inc.	203,297	2,974,637	10,662,928
Brink's Company/The	196,278	4,270,458	5,603,737
Bristol-Myers Squibb Company	4,895,855	112,331,308	254,339,667
Bristow Group, Inc.	398,055	15,983,641	30,061,114
British American Tobacco Malaysia Berhad	109,700	2,041,989	1,986,055
British American Tobacco plc	314,600	13,535,860	17,494,210
British Land Company	121,170	1,062,964	1,321,136
British Sky Broadcasting Group plc	1,673,298	22,259,837	25,469,401
Broadcom Corp. - Class A	1,500,327	110,050,148	47,230,294
Broadridge Financial Solutions, Inc.	371,609	7,109,728	13,801,558
Brocade Communications Systems, Inc.	1,692,300	10,812,527	17,955,303
Brookdale Senior Living, Inc.	159,440	3,858,322	5,342,834
Brookline Bancorp, Inc.	158,883	1,897,565	1,496,678
Brooks Automation, Inc.	150,190	1,690,323	1,641,577
Brown & Brown, Inc.	430,908	9,313,560	13,254,730
Brown Shoe Company, Inc.	95,555	1,433,577	2,536,030
Brown-Forman Corp. - Class B	454,806	5,876,808	40,791,550
Bruker Corp.	743,408	11,149,670	16,942,268
Brunswick Corp.	543,895	21,892,523	24,633,005
BT Group plc	1,881,095	8,963,354	11,901,376
BTS Group Holdings pcl	3,308,300	842,961	856,650
Bucher Industries AG	2,176	518,509	739,005
Buckle, Inc./The	65,950	2,357,682	3,020,510
Buffalo Wild Wings, Inc.	44,113	1,974,927	6,568,426
Bumi Armada Berhad	271,000	332,242	324,486
Bunge, Ltd.	70,500	4,860,530	5,605,455
Bunzl plc	145,003	2,787,155	3,858,198
Burberry Group plc	117,270	2,670,169	2,727,318
Bureau Veritas S.A.	9,608	244,370	294,706
Burger King Worldwide, Inc.	50,675	691,329	1,345,421
Burlington Stores, Inc.	121,466	2,632,904	3,585,676
Buzzi Unicem S.p.A.	15,541	303,781	290,018
Buzzi Unicem S.p.A.	344,798	3,077,933	3,625,912
C&J Energy Services, Inc.	104,600	2,345,822	3,050,136
C.A.T. Oil AG	19,316	469,580	403,727
C.R. Bard, Inc.	380,479	20,821,015	56,303,282
CA Immobilien Anlagen AG	15,950	299,415	288,308
CA, Inc.	1,141,420	22,786,411	35,349,777
Cabela's, Inc. - Class A	161,820	9,354,418	10,600,828
Cablevision Systems Corp. NY Group - Class A	637,350	14,938,621	10,752,095
Cabot Corp.	382,303	15,170,848	22,578,815
Cabot Microelectronics Corp.	362,656	14,716,681	15,956,864
Cabot Oil & Gas Corp.	1,189,880	18,683,567	40,313,134
CACI International, Inc.	110,399	5,999,597	8,147,446
Cadence Design Systems, Inc.	808,594	11,232,733	12,565,551
CAE, Inc.	225,500	2,773,134	2,972,616
Cafe de Coral Holdings, Ltd.	6,050,000	14,185,753	18,289,491
CAI International, Inc.	322,133	7,234,357	7,947,021
Cairn India, Ltd.	967,215	5,170,161	5,392,986
CaixaBank	2,664,558	9,982,692	17,150,234
Calamos Asset Management, Inc. - Class A	46,800	630,123	605,124
CalAmp Corp.	76,211	2,077,082	2,124,001
Calavo Growers, Inc.	29,200	550,781	1,038,936
Calgon Carbon Corp.	125,150	1,682,676	2,732,025
Callaway Golf Company	164,700	1,141,457	1,683,234
Callon Petroleum Company	1,156,350	8,105,543	9,678,650
Cal-Maine Foods, Inc.	33,180	929,209	2,083,040
Calsonic Kansei Corp.	467,000	2,794,536	2,172,093
Caltex Australia, Ltd.	707,567	9,619,728	14,486,809
Cambrex Corp.	313,601	5,511,056	5,917,651

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Camden Property Trust	244,245	11,869,779	16,447,458
Cameco Corp.	225,300	5,729,113	5,166,336
Cameron International Corp.	744,160	33,957,488	45,966,763
Campbell Soup Company	511,359	10,426,842	22,949,792
Canadian Imperial Bank of Commerce	297,200	24,825,482	25,647,384
Canadian Natural Resources, Ltd.	411,400	13,880,893	15,792,542
Canadian Oil Sands, Ltd.	79,021	1,517,945	1,660,246
Canara Bank, Ltd.	666,539	2,655,367	2,950,305
Canfor Corp.	110,100	1,737,268	2,603,497
Canon Marketing Japan, Inc.	16,000	231,361	220,149
Canon, Inc.	1,862,107	59,398,051	57,697,562
Cantel Medical Corp.	1,324,287	12,826,751	44,654,958
Cap Gemini S.A.	245,751	12,977,907	18,611,912
Capella Education Company	27,180	1,400,337	1,716,417
Capita Group plc	97,504	1,343,688	1,781,590
Capital Bank Financial Corp. - Class A	187,050	4,141,306	4,696,826
Capital One Financial Corp.	2,015,376	110,262,319	155,506,412
CapitaLand, Ltd.	103,733	246,963	238,391
CapitalSource, Inc.	685,700	4,673,647	10,004,363
CapitaMall Trust	110,777	166,047	166,489
Capitol Federal Financial, Inc.	320,800	4,055,296	4,026,040
Capstead Mortgage Corp.	210,400	2,557,779	2,663,664
CARBO Ceramics, Inc.	241,477	18,461,289	33,321,411
Cardinal Financial Corp.	56,700	980,854	1,010,961
Cardinal Health, Inc.	1,348,336	59,133,516	94,356,553
Cardno, Ltd.	29,500	175,261	196,863
Cardtronics, Inc.	105,300	2,401,146	4,090,905
Care Fusion Corp.	820,355	25,185,979	32,994,678
Career Education Corp.	114,700	840,421	855,662
Carl Zeiss Meditec AG	10,395	319,295	291,982
Carlisle Companies, Inc.	184,315	4,192,174	14,623,552
Carlsberg A/S - Class B	525,171	33,505,123	52,255,339
CarMax, Inc.	636,000	14,037,721	29,764,800
Carnival Corp.	1,233,409	45,852,011	46,696,865
Carnival plc	104,708	3,392,241	3,987,040
Carpenter Technology Corp.	146,200	9,194,777	9,655,048
Carrefour S.A.	613,591	19,407,630	23,759,430
Carrizo Oil & Gas, Inc.	127,109	3,624,758	6,795,247
Carter's, Inc.	252,080	13,770,170	19,574,012
Casetek Holdings, Ltd.	62,000	337,258	337,969
Casey's General Stores, Inc.	144,315	6,353,751	9,754,251
Cash America International, Inc.	298,088	11,234,275	11,541,967
Casino Guichard Perrachon et Cie S.A.	137,797	13,226,802	16,405,178
Castle A. M. & Company	38,474	894,206	565,183
Castlight Health, Inc. - B Shares	16,043	256,688	340,432
Catamaran Corp.	54,825	2,517,383	2,453,967
Catcher Technology Company, Ltd.	1,161,000	5,696,519	8,406,551
Caterpillar, Inc.	1,797,599	44,675,623	178,627,413
Cathay Financial Holdings Company, Ltd.	974,185	1,239,451	1,420,370
Cathay General Bancorp	475,781	9,627,073	11,984,923
Cato Corp./The - Class A	63,975	1,408,035	1,729,884
Cavium, Inc.	199,368	7,935,117	8,718,363
Cbeyond, Inc.	59,500	774,777	431,375
CBIZ, Inc.	788,560	5,983,015	7,223,210
CBL & Associates Properties, Inc.	224,475	4,278,720	3,984,431
CBOE Holdings, Inc.	429,900	13,917,672	24,332,340
CBRE Group, Inc.	1,674,271	36,696,967	45,925,254
CBS Corp. - Class B	1,633,809	35,294,117	100,969,396
CCL Industries, Inc. - Class B	4,500	254,720	386,174
CDI Corp.	31,957	698,009	548,063

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
CDW Corp./De	84,325	2,144,769	2,313,878
Cedar Realty Trust, Inc.	122,949	792,342	751,218
Celesio AG	32,093	660,193	1,097,400
Celestica, Inc.	324,407	3,087,850	3,556,353
Celgene Corp.	1,254,213	79,035,260	175,088,135
Celldex Therapeutics, Inc.	473,650	11,943,520	8,369,396
Cementos Argos S.A.	81,985	396,527	419,838
CEMEX LatAm Holdings S.A.	242,830	1,826,392	2,025,639
CEMIG S.A. - Sponsored ADR	320,862	1,816,720	2,181,862
Cencosud S.A.	879,804	2,679,305	2,899,612
Cencosud S.A. - ADR	53,625	714,389	524,989
Cenovus Energy, Inc.	362,100	10,508,326	10,488,188
Centamin plc	230,216	360,980	194,589
Centene Corp.	501,543	23,103,280	31,221,052
CenterPoint Energy, Inc.	1,181,679	17,102,814	27,993,976
Centerra Gold, Inc.	735,200	6,296,547	3,430,378
Centrais Eletricas Brasileiras S.A.	502,700	1,266,718	1,470,339
Central Garden & Pet Company - Class A	96,522	1,185,017	798,237
Central Glass Company, Ltd.	333,000	1,181,413	1,083,216
Central Japan Railway Company	36,488	3,345,150	4,272,907
Centrica plc	385,837	2,008,672	2,120,789
Century Aluminum Company	115,730	2,097,101	1,528,793
CenturyLink, Inc.	1,634,173	99,583,378	53,666,241
Cepheid, Inc.	213,693	7,997,312	11,022,285
Cerner Corp.	915,300	21,472,715	51,485,625
CESP - Companhia Energetica De Sao Paulo	52,400	613,554	618,861
CEVA, Inc.	53,800	1,310,979	944,728
CEZ A.S.	42,643	1,662,575	1,223,357
CF Industries Holdings, Inc.	231,237	35,583,945	60,269,612
CH Robinson Worldwide, Inc.	428,000	22,062,091	22,422,920
Challenger Financial Services Group, Ltd.	234,434	1,064,669	1,390,625
Changyou.com, Ltd. - ADR	14,000	432,600	413,280
Charles River Laboratories International, Inc.	167,698	7,373,355	10,118,897
Charoen Pokphand Indonesia Tbk PT	891,600	271,355	313,551
Chart Industries, Inc.	155,895	17,895,577	12,401,447
Charter Communications - A Shares	126,380	11,966,032	15,570,016
Check Point Software Technologies, Ltd.	481,325	28,583,503	32,552,010
Checkpoint Systems, Inc.	846,759	13,267,933	11,363,506
Cheesecake Factory, Inc./The	148,839	4,000,491	7,089,202
Chemed Corp.	94,805	6,649,770	8,480,307
Cheng Uei Precision Industry Company, Ltd.	264,000	567,424	559,166
Chesapeake Energy Corp.	2,430,793	65,749,780	62,276,917
Cheung Kong Holdings, Ltd.	755,000	12,767,617	12,516,743
Cheung Kong Infrastructure Holdings, Ltd.	693,000	4,609,683	4,422,235
Chevron Corp.	5,764,502	187,072,191	685,456,902
Chiba Bank, Ltd.	282,500	1,821,663	1,744,623
Chicago Bridge & Iron Company Nv	20,133	1,498,728	1,754,591
Chico's FAS, Inc.	580,825	7,779,166	9,310,625
Children's Place, Inc./The	53,445	2,280,427	2,662,095
Chimei Innolux Corp.	10,733,000	6,688,281	3,683,108
China Agri-Industries Holdings, Ltd.	546,000	217,029	213,274
China Biologic Products, Inc.	13,500	340,335	468,180
China Bluechemical, Ltd. - H Shares	3,064,000	1,769,173	1,579,982
China Citic Bank - H Shares	2,185,000	1,160,871	1,259,106
China Communications Construction Company	8,619,000	6,649,139	6,011,150
China Construction Bank - H Shares	20,869,000	15,459,918	14,608,475
China Development Financial Holding Corp.	8,652,000	2,498,323	2,474,638
China Everbright International, Ltd.	1,795,300	1,467,597	2,457,904
China Everbright, Ltd.	222,000	260,643	283,329
China Gas Holdings, Ltd.	522,000	694,040	815,599

Domestic and International Equity

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
China Hongqiao Group, Ltd.	700,000	399,920	442,178
China International Marine Containers Company, Ltd.	132,800	253,614	307,816
China Longyuan Power Group Corp.	1,172,600	1,275,994	1,180,604
China Merchants Bank - H Shares	2,078,000	3,895,447	3,766,468
China Minsheng Banking Corp., Ltd.	1,393,500	1,449,186	1,397,623
China Mobile, Ltd.	5,869,951	59,804,329	53,727,451
China Mobile, Ltd. - Sponsored ADR	205,000	11,668,117	9,345,950
China Motor Corp.	147,000	126,489	131,300
China National Building Material Comp, Ltd. - H shares	2,362,000	2,360,344	2,368,988
China Oilfield Services - H shares	1,740,000	3,927,461	4,082,480
China Overseas Land & Investment, Ltd.	140,000	416,359	362,767
China Petroleum Chemical Corp. - H Shares	13,651,800	11,427,236	12,213,856
China Power International Development, Ltd.	1,100,000	422,421	381,459
China Railway Construction Corp., Ltd.	1,612,000	1,553,566	1,363,240
China Railway Group, Ltd. - H Shares	10,669,000	5,199,850	4,965,172
China Resources Cement Holdings, Ltd.	6,508,000	4,517,374	5,126,160
China Resources Enterprise, Ltd.	308,000	787,893	869,557
China Resources Land, Ltd.	556,000	1,240,394	1,219,938
China Resources Power Holdings Company, Ltd.	3,034,000	7,091,747	7,900,787
China Shenhua Energy Company - H Shares	1,208,000	4,504,376	3,488,336
China South City Holdings, Ltd.	850,800	240,294	388,270
China Steel Chemical Corp.	70,000	408,425	399,967
China Telecom Corp., Ltd. - H Shares	3,642,000	1,830,247	1,685,535
China Unicom, Ltd.	5,694,000	9,044,758	7,487,228
China Vanke Company, Ltd. - B Shares	259,281	424,498	431,185
China Zhongwang Holdings, Ltd.	810,400	291,827	253,869
Chinatrust Financial Holding Company, Ltd.	6,220,530	3,714,048	3,891,342
ChipMOS Technologies Bermuda, Ltd.	150,475	3,344,485	3,319,479
Chipotle Mexican Grill, Inc. - Class A	96,900	25,688,456	55,044,045
Chiyoda Corp.	111,900	1,314,640	1,446,219
Chongqing Rural Commercial Bank Company, Ltd.	635,000	305,668	278,327
Christian Dior S.A.	16,115	3,035,161	3,103,917
Christopher & Banks Corp.	77,029	691,442	509,162
Chubb Corp./The	854,036	31,655,537	76,265,415
Chubu Electric Power Company, Inc.	154,517	2,209,122	1,822,966
Chugai Pharmaceutical Company, Ltd.	54,800	1,064,827	1,402,127
Chugoku Electric Power Company, Inc.	7,600	108,000	106,194
Church & Dwight Company, Inc.	397,220	7,046,794	27,435,985
Cia Brasileira de Distribuicao Grupo Pao de Acucar	128,700	5,677,186	5,689,264
Cia de Saneamento Basico do Estado de Sao Paulo	270,343	2,944,063	2,503,376
Cia Saneamento Basico de Sao Paulo	90,100	839,310	842,504
Cia Siderurgica Nacional S.A.	686,800	3,744,406	2,994,953
Ciber, Inc.	153,300	846,484	702,114
Cie de Saint-Gobain S.A.	1,279,407	53,535,210	77,322,577
Cie Financiere Richemont S.A.	342,345	21,071,238	32,709,479
Cie Generale de Geophysique	103,661	1,947,382	1,663,016
Cielo S.A.	53,657	1,384,145	1,719,449
Ciena Corp.	334,304	4,802,873	7,602,073
Cigna Corp.	1,034,447	30,516,866	86,614,247
Cimarex Energy Company	304,139	14,163,955	36,225,996
Cincinnati Bell, Inc.	833,100	2,974,919	2,882,526
Cincinnati Financial Corp.	421,785	15,683,881	20,524,058
Cinemark Holdings, Inc.	456,700	10,776,286	13,248,867
Cintas Corp.	371,557	14,088,589	22,148,513
CIR - Compagnie Industriali Riunite	2,400,149	3,876,151	3,622,266
CIRCOR International, Inc.	127,651	6,992,183	9,360,648
Cirrus Logic, Inc.	151,300	2,407,486	3,006,331
Cisco Systems, Inc.	16,382,749	214,656,985	367,137,405
CIT Group, Inc.	386,770	19,273,478	18,959,465
CITIC 1616 Holdings, Ltd.	866,800	245,931	324,056

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
CITIC Pacific, Ltd.	379,000	592,232	672,297
Citigroup, Inc.	9,949,480	676,550,056	473,595,248
Citrix Systems, Inc.	658,355	23,721,963	37,809,328
City Developments, Ltd.	73,521	550,057	590,483
City Holding Company	36,845	1,220,670	1,652,867
City National Corp.	182,950	7,385,082	14,401,824
CJ CheilJedang Corp.	387	95,296	104,344
CJ Corp.	13,655	1,705,728	1,744,638
CLARCOR, Inc.	165,691	7,746,316	9,502,379
Clayton Williams Energy, Inc.	42,050	4,090,168	4,752,071
Clean Harbors, Inc.	281,844	11,878,992	15,442,233
Clearwater Paper Corp.	53,700	1,382,601	3,365,379
Cleco Corp.	169,840	4,074,747	8,590,507
Cliffs Natural Resources, Inc.	427,910	21,519,268	8,755,039
Clorox Company/The	375,047	12,790,891	33,007,886
Cloud Peak Energy, Inc.	141,500	2,664,241	2,991,310
CLP Holdings, Ltd.	504,500	4,054,518	3,804,700
CME Group, Inc.	886,800	84,939,494	65,632,068
CMS Energy Corp.	761,289	16,662,358	22,290,542
CNA Financial Corp.	184,235	6,831,622	7,870,519
CNH Industrial Nv	3,426,296	38,667,042	39,407,530
CNO Financial Group, Inc.	150,595	1,673,021	2,725,770
CNOOC, Ltd.	11,683,000	22,273,765	17,561,287
CNP Assurances	36,551	607,631	774,286
Coach, Inc.	799,900	19,967,923	39,723,034
Coal India, Ltd.	79,864	370,964	386,131
Coca-Cola Amatil, Ltd.	313,088	3,905,230	3,200,747
Coca-Cola Company/The	10,755,908	147,643,193	415,823,403
Coca-Cola Enterprises, Inc.	1,038,308	26,302,401	49,589,590
Coca-Cola West Japan	28,600	549,490	500,156
Cochlear, Ltd.	893,104	53,068,107	47,183,085
Cogeco Cable, Inc.	5,800	244,865	301,364
Cognex Corp.	1,564,523	28,139,426	52,974,749
Cognizant Technology Solutions Corp. - Class A	1,714,040	35,772,233	86,747,564
Coherent, Inc.	219,876	10,464,353	14,368,897
Cohu, Inc.	50,580	885,144	543,229
Colgate-Palmolive Company	2,505,340	36,480,912	162,521,406
Coloplast A/S - B Shares	81,831	3,830,156	6,624,127
Colruyt Nv	430,520	21,429,406	23,734,567
Columbia Banking System, Inc.	120,438	2,459,251	3,434,892
Columbia Sportswear Company	41,550	2,950,053	3,434,108
Comcast Corp. - Class A	7,885,555	139,146,428	394,435,461
Comerica, Inc.	599,146	24,351,321	31,035,763
Comfort Systems USA, Inc.	85,347	985,283	1,300,688
ComfortDelGro Corp., Ltd.	55,387	88,746	87,427
Commerce Bancshares, Inc.	239,022	7,615,611	11,095,401
Commercial International Bank	884,938	3,861,479	4,516,487
Commercial Metals Company	322,040	7,181,743	6,080,115
Commerzbank AG	517,471	7,572,305	9,510,581
Commonwealth Bank of Australia	203,839	11,836,359	14,630,598
Community Bank System, Inc.	93,650	2,164,103	3,654,223
Community Health Systems, Inc.	320,550	9,630,757	12,555,944
CommVault Systems, Inc.	268,443	21,802,384	17,435,373
Companhia de Saneamento de Minas Gerais	65,700	856,170	1,057,780
Companhia Energetica de Minas Gerais (CEMIG)	820,962	5,803,561	5,548,270
Companhia Paranaense de Energia-COPEL - Preferred	355,800	4,427,907	4,700,376
Compania Anonima Nacional Telefonos de Venezuela	2	0	11
Compania Cervecerias Unidas S.A.	114,066	1,436,070	1,274,435
Compass Group plc	2,752,923	20,483,530	41,994,250
Compass Minerals International, Inc.	95,909	8,297,613	7,914,411

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Computer Programs & Systems, Inc.	25,400	1,117,368	1,640,840
Computer Sciences Corp.	452,808	12,970,237	27,539,783
Compuware Corp.	586,943	4,868,867	6,162,902
comScore, Inc.	76,300	1,154,451	2,501,877
Comstock Resources, Inc.	104,700	1,230,225	2,392,395
COMSYS Holdings Corp.	217,700	2,708,650	3,420,290
Comtech Telecommunications Corp.	40,320	1,411,594	1,284,595
ConAgra Foods, Inc.	1,295,450	25,964,745	40,197,814
Concho Resources, Inc.	99,890	7,315,190	12,236,525
Concur Technologies, Inc.	447,534	17,940,880	44,337,193
ConMed Corp.	66,705	1,640,445	2,898,332
ConocoPhillips Company	3,710,173	77,239,399	261,010,671
Consol Energy, Inc.	939,820	40,287,830	37,545,809
Consolidated Edison, Inc.	829,405	26,472,699	44,497,578
Constellation Brands, Inc. - Class A	492,900	15,532,497	41,881,713
Constellium Nv - Class A	202,365	5,440,626	5,939,413
Consumer Staples Select Sector SPDR Fund - ETF	243,497	10,039,381	10,484,981
Contango Oil & Gas Company	30,756	1,799,609	1,468,291
Continental AG	58,513	8,519,785	14,024,260
Continental Resources, Inc. (Oklahoma)	35,735	3,740,036	4,440,788
Control4 Corp.	39,054	775,790	828,335
Convergys Corp.	586,900	7,639,654	12,858,979
Conversant, Inc.	278,854	5,542,350	7,849,740
Con-Way, Inc.	321,250	11,465,654	13,196,950
Cooper Companies, Inc./The	141,989	10,517,628	19,503,609
Copa Holdings S.A. - Class A	78,100	10,467,899	11,339,339
Copart, Inc.	311,402	4,365,102	11,331,919
Core Laboratories Nv	155,050	9,653,320	30,768,122
Core Logic, Inc.	280,050	5,066,921	8,412,702
CoreSite Realty Corp.	49,413	1,506,542	1,531,803
Corio Nv	5,965	319,029	272,699
Corning, Inc.	5,467,989	82,910,853	113,843,531
Coronation Fund Managers, Ltd.	60,000	415,329	564,752
Corporacion Financiera Alba S.A.	371,261	18,162,461	22,166,431
Corporacion Financiera Colombiana S.A.	20,021	379,543	380,810
Corporate Executive Board Company/The	97,950	6,842,546	7,270,829
Corporate Office Properties Trust, Inc.	241,220	6,822,738	6,426,101
Corrections Corp. of America	327,488	7,116,613	10,256,924
Corvel Corp.	28,704	378,511	1,428,311
Cosan, Ltd. - Class A	26,574	325,880	302,944
COSCO Pacific, Ltd.	2,531,274	3,377,031	3,230,560
CoStar Group, Inc.	50,183	8,175,865	9,371,173
Costco Wholesale Corp.	1,234,420	31,198,873	137,860,026
Country Garden Holdings Company	4,190,000	2,263,808	1,750,098
Cousins Properties, Inc.	403,000	3,339,820	4,622,410
Covance, Inc.	316,875	12,026,861	32,923,313
Covanta Holding Corp.	271,500	5,589,471	4,900,575
Covidien plc	1,488,730	70,877,314	109,659,852
Coway Company, Ltd.	40,576	1,638,955	2,847,505
Cowen Group, Inc. - Class A	2,391,475	9,584,451	10,546,405
CPI Aerostructures, Inc.	128,324	1,735,693	1,668,212
Cracker Barrel Old Country Store, Inc.	56,575	2,075,771	5,501,353
Crane Company	197,734	7,834,271	14,068,774
Credit Agricole S.A.	162,803	1,794,955	2,568,066
Credit Saison Company	186,218	4,476,537	3,712,245
Credit Suisse Group AG	1,820,049	46,628,712	58,906,663
Cree, Inc.	446,914	15,299,283	25,277,456
CRH plc	1,471,827	31,738,094	40,966,477
CRH plc	1,273,701	24,067,162	35,567,797
Criteo S.A. - Sponsored ADR	9,947	357,209	403,351

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Crocs, Inc.	204,170	4,929,066	3,185,052
Croda International plc	86,106	3,505,772	3,654,824
Cross Country Healthcare, Inc.	542,585	5,569,631	4,378,661
Crown Castle International Corp.	987,915	59,939,635	72,888,369
Crown Crafts, Inc.	151,327	1,175,406	1,204,563
Crown Holdings, Inc.	517,949	16,084,366	23,173,038
Crown, Ltd.	49,783	485,330	767,331
CryoLife, Inc.	49,090	345,442	488,936
CSG Systems International, Inc.	81,700	1,094,590	2,127,468
CSL, Ltd.	62,624	2,405,495	4,037,475
CSR plc	143,686	1,192,122	1,737,907
CSR, Ltd.	782,517	2,274,395	2,545,718
CST Brands, Inc.	202,927	6,115,354	6,339,439
CSX Corp.	2,838,488	14,437,289	82,230,997
Ctrip.com International, Ltd. - ADR	190,646	7,824,093	9,612,371
CTS Corp.	197,933	2,033,615	4,132,841
Cubic Corp.	45,672	1,502,411	2,332,469
Cubist Pharmaceuticals, Inc.	210,930	14,116,031	15,429,530
Cullen/Frost Bankers, Inc.	167,404	7,973,857	12,978,832
Cumberland Pharmaceuticals, Inc.	306,000	1,478,722	1,377,000
Cummins, Inc.	545,490	13,971,204	81,272,555
Cumulus Media, Inc. Class A	1,668,150	10,393,553	11,526,917
Curtiss-Wright Corp.	109,880	3,606,509	6,981,775
Customers Bancorp, Inc.	120,850	2,496,622	2,522,140
CVB Financial Corp.	208,500	2,402,950	3,315,150
CVS Caremark Corp.	4,113,424	89,827,525	307,930,921
CyberAgent, Inc.	7,713	239,149	295,833
Cyberonics, Inc.	56,880	1,590,608	3,711,420
Cyfrowy Polsat S.A.	94,231	644,229	666,796
Cynosure, Inc. - Class A	39,391	1,218,313	1,154,156
Cypress Semiconductor Corp.	403,370	7,842,943	4,142,610
Cyrela Brazil Realty S.A.	77,100	445,416	466,734
Cytec Industries, Inc.	155,447	7,240,853	15,173,182
Cytokinetics, Inc.	357,845	3,213,527	3,399,528
D.R. Horton, Inc.	1,128,883	37,606,331	24,440,317
Dabur India, Ltd.	148,900	407,457	447,903
Dah Sing Financial	478,600	2,534,308	2,252,003
Dai Nippon Printing Company, Ltd.	136,600	1,532,499	1,311,816
Daido Steel Company	309,000	1,786,864	1,548,225
Daihatsu Motor Company, Ltd.	2,400	42,054	42,484
Dai-ichi Mutual Life Insurance Company	22,700	311,764	330,631
Daiichi Sankyo Company, Ltd.	1,256,300	22,111,306	21,201,625
Daikin Industries, Ltd.	75,800	2,479,907	4,255,723
Daimler AG - Registered Shares	730,035	40,306,450	69,013,250
Dainippon Sumitomo Pharma Company, Ltd.	164,500	1,743,413	2,619,605
Daito Trust Construction Company, Ltd.	226,514	12,410,674	21,007,285
Daiwa House Industry Company, Ltd.	1,165,800	15,554,752	19,821,487
Daiwa Securities Group, Inc.	1,459,500	11,591,743	12,726,426
Daktronics, Inc.	82,796	1,268,741	1,191,434
Dana Holding Corp.	202,356	4,089,616	4,708,824
Danaher Corp.	1,959,947	49,745,721	146,996,025
Danieli S.p.A.	176,288	3,489,883	4,057,581
Danieli S.p.A.	33,680	646,101	1,123,815
Danone S.A.	296,912	19,121,307	21,005,209
Danske Bank A/S	300,624	5,800,953	8,379,956
Darden Restaurants, Inc.	369,365	7,870,447	18,748,967
Darling Ingredients, Inc.	584,610	10,216,727	11,703,892
Dassault Systems S.A.	11,319	937,502	1,326,659
Datang International Power Generation Company, Ltd.	796,000	298,183	290,404
David Jones, Ltd.	130,072	385,073	391,811

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Davita Healthcare Partners, Inc.	615,300	20,570,638	42,363,405
DBS Group Holdings, Ltd.	3,613,810	37,273,915	46,467,582
DCM Holdings Company, Ltd.	93,300	706,726	625,110
DCMI Holdings, Inc.	887,980	1,276,286	1,386,076
DealerTrack Technologies, Inc.	209,887	7,666,889	10,324,342
Dean Foods Company	257,450	5,401,301	3,980,177
Debenhams plc	2,622,547	3,323,597	3,497,743
Decker's Outdoor Corp.	273,221	18,946,461	21,783,910
Deere & Company	1,063,994	18,657,968	96,610,655
Delek US Holdings, Inc.	68,460	2,411,688	1,988,078
Delhaize Group	176,600	10,787,241	12,912,314
De'Longhi S.p.A.	20,900	308,288	470,969
Delphi Automotive plc	1,012,942	46,019,399	68,738,244
Delta Air Lines, Inc.	2,752,099	66,840,515	95,360,230
Deltic Timber Corp.	25,610	1,348,559	1,670,540
Deluxe Corp.	361,995	13,388,502	18,993,878
Demandware, Inc.	98,688	4,473,601	6,321,953
DeNA Company, Ltd.	2,090	59,525	37,828
Denbury Resources, Inc.	1,418,151	22,719,095	23,257,676
Denso Corp.	629,050	28,582,256	30,223,231
DENTSPLY International, Inc.	470,890	14,682,259	21,679,776
Dentsu, Inc.	2,800	84,743	106,443
Deutsche Bank AG - Registered	533,188	24,683,412	23,864,785
Deutsche Boerse AG	76,839	5,566,935	6,118,037
Deutsche Lufthansa AG	1,976,230	33,471,450	51,791,897
Deutsche Post AG	472,912	9,051,346	17,578,802
Deutsche Telekom AG - Registered	4,458,614	65,607,723	72,081,843
Deutsche Wohnen AG	652,835	11,022,310	14,000,419
Devon Energy Corp.	1,263,734	46,301,349	84,581,717
DeVry Education Group, Inc.	371,600	9,255,024	15,752,124
DexCom, Inc.	311,362	8,523,725	12,877,932
Diageo plc	704,099	16,561,636	21,845,137
Diamond Foods, Inc.	422,355	10,586,933	14,752,860
Diamond Offshore Drilling, Inc.	286,000	17,765,724	13,945,360
DiamondRock Hospitality Company	449,769	4,939,988	5,284,786
Dice Holdings, Inc.	110,607	928,618	825,128
Dick's Sporting Goods, Inc.	290,200	8,713,581	15,847,822
Diebold, Inc.	209,676	6,084,122	8,363,976
D'leteren Nv	175,736	8,127,973	8,242,343
Digi International, Inc.	54,430	659,408	552,465
Digital River, Inc.	430,400	11,815,683	7,501,872
Dillard's, Inc. - Class A	58,708	4,775,157	5,424,619
Dime Community Bancshares, Inc.	65,950	914,653	1,119,831
Dine Equity, Inc.	38,720	1,791,058	3,022,870
Diodes, Inc.	643,358	14,281,961	16,804,511
DIRECTV	1,566,330	55,473,259	119,698,939
DISCO Corp.	5,150	303,166	321,047
Discover Financial Services	1,699,622	24,620,013	98,901,004
Discovery Communications, Inc. - Series A	665,662	24,473,509	55,050,247
Distribuidora Internacional de Alimentacion S.A.	4,490,632	22,195,267	41,046,864
Divi's Laboratories, Ltd.	10,238	189,317	234,151
DKSH Holding, Ltd.	72,316	3,953,627	5,755,153
DNB ASA	717,303	9,731,026	12,472,126
DNO ASA	901,055	2,964,855	3,438,940
Dolby Laboratories, Inc. - Class A	250,581	6,336,646	11,150,855
Dollar General Corp.	831,131	38,016,703	46,111,148
Dollar Tree, Inc.	598,200	24,915,597	31,214,076
Dominion Diamond Corp.	171,100	2,317,415	2,296,162
Dominion Resources, Inc.	1,994,537	56,671,319	141,592,182
Domino's Pizza, Inc.	163,811	9,639,106	12,608,533

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Domtar Corp.	262,234	26,091,473	29,427,899
Donaldson Company, Inc.	523,052	6,651,425	22,177,405
Dongbu Insurance Company, Ltd.	11,360	564,497	589,104
Doosan Corp.	11,752	1,470,790	1,529,101
Doosan Heavy Industries & Construction Company, Ltd.	12,590	436,986	415,744
Dorman Products, Inc.	71,920	2,808,394	4,247,595
Dover Corp.	495,959	10,241,598	40,544,648
Dover Motorsports, Inc.	393,300	970,695	983,250
Dow Chemical Company/The	4,062,334	97,762,703	197,388,809
Downer EDI, Ltd.	68,937	278,039	320,749
DP World, Ltd.	234,965	3,258,766	4,250,183
Dr Pepper Snapple Group, Inc.	694,550	18,056,634	37,825,193
Dr. Reddy's Laboratories, Ltd.	89,835	3,549,531	3,856,636
Draegerwerk AG & Company KGaA	2,398	289,182	294,678
Drax Group plc	372,124	3,314,693	4,752,161
DRB-HICOM Berhad	386,400	295,433	292,270
DreamWorks Animation SKG, Inc. - Class A	204,100	5,979,671	5,418,855
Dresser-Rand Group, Inc.	219,000	11,148,311	12,791,790
Drew Industries, Inc.	135,225	5,181,962	7,329,195
Dril-Quip, Inc.	124,878	9,676,107	13,998,824
DS Norden	71,745	3,180,201	3,059,460
DSP Group, Inc.	49,965	841,732	431,698
DST Systems, Inc.	244,140	15,001,800	23,142,031
DSV A/S	22,139	297,382	714,807
DTE Energy Company	504,261	17,935,891	37,461,550
DTS, Inc.	411,003	8,724,953	8,121,419
Du Pont (E. I.) de Nemours & Company	2,772,946	87,836,991	186,064,677
Duerr AG	48,406	1,537,081	3,736,072
Duke Energy Corp.	2,128,070	87,182,860	151,561,145
Duke Realty Corp.	1,155,521	21,741,792	19,505,194
DuluxGroup, Ltd.	691,420	3,224,659	3,672,028
Dun & Bradstreet Corp./The	114,690	8,945,820	11,394,452
Dunkin' Brands Group, Inc.	212,025	9,540,873	10,639,415
DuPont Fabros Technology, Inc.	627,175	9,195,450	15,096,102
Duratex S.A.	73,020	419,899	373,756
Duskin Company, Ltd.	136,700	2,628,782	2,626,881
DXP Enterprises, Inc.	22,704	2,026,436	2,155,291
Dycom Industries, Inc.	76,250	846,904	2,410,263
DyDo DRINCO, Inc.	51,300	2,048,911	2,144,453
Dynam Japan Holdings Company, Ltd.	123,800	276,378	369,466
Dynamic Materials Corp.	368,930	9,734,474	7,024,427
E*Trade Financial Corp.	919,889	31,859,788	21,175,845
E.ON SE	475,196	9,654,128	9,293,583
E.Sun Financial Holding Company, Ltd.	1,260,000	847,842	759,248
E.W. Scripps Company - Class A	327,800	5,329,354	5,808,616
Eagle Materials, Inc.	154,245	10,603,186	13,675,362
East Japan Railway Company	130,800	9,310,697	9,660,288
East West Bancorp, Inc.	570,698	11,730,031	20,830,477
EastGroup Properties, Inc.	70,850	3,111,458	4,457,174
Eastman Chemical Company	491,182	16,505,009	42,344,800
EasyJet plc	48,635	1,085,248	1,390,554
Eaton Corp.	1,408,104	40,378,089	105,776,772
Eaton Vance Corp.	630,350	15,327,589	24,054,156
Ebara Corp.	248,550	1,170,220	1,561,508
eBay, Inc.	3,617,958	78,343,699	199,856,000
EBIX, Inc.	74,050	1,036,744	1,264,034
Echo Entertainment Group, Ltd.	89,818	386,695	203,957
ECLAT Textile Company, Ltd.	267,000	2,762,456	3,086,249
eClerx Services, Ltd.	19,600	420,440	348,220
Ecolab, Inc.	878,902	34,998,839	94,912,627

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Ecopetrol S.A.	1,250,594	3,153,970	2,560,401
Edenred	57,174	1,566,714	1,794,671
Edgewater Technology, Inc.	211,877	1,370,675	1,514,921
Edison International	1,343,683	34,169,673	76,065,895
EDP - Energias do Brasil S.A.	160,700	781,842	733,530
EDP Renovaveis S.A.	103,750	1,069,269	691,230
Edwards Lifesciences Corp.	203,270	13,650,619	15,076,536
Edwards Lifesciences Corp.	313,760	27,276,531	23,271,579
eHealth, Inc.	46,900	731,085	2,382,520
Eisai Company, Ltd.	49,800	2,027,103	1,942,966
El Paso Electric Company	94,340	2,297,338	3,370,768
Electricite de France (EDF)	116,336	4,044,535	4,604,166
Electro Scientific Industries, Inc.	53,790	1,011,699	529,832
Electrolux AB - Series B	923,722	23,533,668	20,116,996
Electronic Arts, Inc.	967,812	30,476,054	28,076,226
Electronics For Imaging, Inc.	109,000	2,364,434	4,720,790
Elekta AB - B Shares	251,825	3,837,379	3,350,002
Eli Lilly & Company	3,235,994	115,049,390	190,470,607
Elisa Communications Oyj	35,182	888,875	1,012,948
ElingKlinger AG	62,482	1,975,028	2,463,773
E-Mart Company, Ltd.	26,460	5,472,029	6,065,330
Embotelladora Andina S.A.	128,310	586,029	462,320
Embraer S.A.	153,600	1,468,284	1,377,737
Embraer S.A. - ADR	293,430	9,762,066	10,413,831
EMC Corp.	5,849,342	62,740,521	160,330,464
EMCOR Group, Inc.	158,715	3,714,265	7,426,275
Emergent BioSolutions, Inc.	68,500	1,170,057	1,730,995
Emerson Electric Company	2,090,714	40,938,328	139,659,695
Empire Company, Ltd. - A Shares	38,400	2,486,146	2,354,272
Empire District Electric Company	46,109	934,824	1,121,371
Employers Holdings, Inc.	253,150	4,962,117	5,121,225
Empresas CMPC S.A.	308,388	920,976	703,916
Empresas COPEC S.A.	44,607	584,273	580,335
Enagas S.A.	74,712	1,979,994	2,273,103
Enbridge, Inc.	385,500	16,442,793	17,536,539
Encana Corp.	160,860	4,025,376	3,440,910
Encore Capital Group, Inc.	54,500	1,375,935	2,490,650
Encore Wire Corp.	44,250	1,048,390	2,146,568
Endesa S.A.	19,330	616,859	696,011
Endo International plc	391,900	15,582,798	26,903,935
Endocyte, Inc.	111,525	2,342,025	2,655,410
Enel Green Power S.p.A.	893,180	2,326,660	2,508,830
Enel S.p.A.	1,810,853	8,949,315	10,252,780
Energen Corp.	210,160	12,673,944	16,983,030
Energias de Portugal S.A.	468,253	1,843,472	2,175,541
Energizer Holdings, Inc.	184,523	8,862,506	18,588,847
EnerNOC, Inc.	416,272	7,545,306	9,274,540
Enerplus Corp.	25,832	420,166	517,225
Enersis S.A. - Sponsored ADR	132,377	2,655,473	2,055,815
EnerSys	643,536	22,675,478	44,590,609
Engility Holdings, Inc.	40,700	715,463	1,833,535
Eni S.p.A.	537,062	13,099,691	13,479,146
Enka Insaat ve Sanayi A.S.	1,331,551	3,764,324	3,977,473
ENN Energy Holdings, Ltd.	79,000	421,283	550,461
Ennis, Inc.	104,368	1,586,093	1,729,378
EnPro Industries, Inc.	49,260	1,655,960	3,579,724
EnQuest plc	186,578	349,511	385,706
ENSCO plc - Sponsored ADR	1,063,900	59,573,142	56,152,642
Ensign Energy Services, Inc.	54,200	847,976	802,381
Ensign Group, Inc./The	41,673	902,833	1,818,610

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Entegris, Inc.	1,181,159	10,171,878	14,303,835
Entergy Corp.	829,823	41,087,325	55,473,668
Entertainment One, Ltd.	52,280	298,486	287,623
Entrevision Communications Corp. - Class A	781,269	3,896,658	5,234,502
Entropic Communications, Inc.	191,830	823,574	784,585
EOG Resources, Inc.	837,216	39,265,518	164,236,663
EOH Holdings, Ltd.	59,948	417,346	470,218
Epiq Systems, Inc.	441,532	6,485,894	6,018,081
EPR Properties	182,590	7,579,305	9,748,480
EQT Corp.	448,050	16,913,073	43,447,409
Equifax, Inc.	367,301	10,104,668	24,987,487
Equinix, Inc.	144,078	12,494,906	26,631,378
Equity One, Inc.	180,800	3,923,546	4,039,072
Equity Residential	935,386	30,705,488	54,243,034
Era Group, Inc.	45,600	823,142	1,336,536
ERAMET	12,850	1,268,211	1,547,013
Eregli Demir ve Celik Fabrikalari T.A.S.	5,328,786	6,424,310	6,875,210
ERG S.p.A.	36,813	365,068	596,166
Erickson, Inc.	169,650	3,297,351	3,275,942
Erste Group Bank AG	128,841	4,480,657	4,403,863
ESCO Technologies, Inc.	61,700	2,110,344	2,171,223
Esprit Holdings, Ltd.	2,079,019	6,148,046	3,457,416
Essex Property Trust, Inc.	111,625	13,017,920	18,981,831
Essilor International S.A.	52,060	4,086,483	5,252,224
Estacio Participacoes S.A.	720,900	5,692,548	7,303,246
Estee Lauder Companies, Inc. - Class A	861,464	26,147,427	57,614,712
Esterline Technologies Corp.	90,857	7,195,760	9,679,905
esure Group plc	923,449	3,974,863	4,306,060
Ethan Allen Interiors, Inc.	111,340	2,972,644	2,833,603
Eurazeo	4,625	241,059	415,739
Eurocash S.A.	23,992	362,571	317,548
Eurofins Scientific	3,200	869,425	958,159
Euronet Worldwide, Inc.	105,520	3,890,601	4,388,577
European Aeronautic Defence and Space Company	578,817	15,022,081	41,475,258
Eutelsat Communications	85,335	2,594,801	2,899,160
EverBank Financial Corp.	256,790	3,829,920	5,066,467
Evercore Partners, Inc. - Class A	193,764	9,545,912	10,705,461
Everest Re Group, Ltd.	254,000	22,607,668	38,874,700
Evergrande Real Estate Group, Ltd.	1,688,000	790,167	796,447
EVERTEC, Inc.	358,754	8,350,639	8,861,224
Exar Corp.	104,880	1,026,184	1,253,316
Excel Trust, Inc.	292,650	3,569,643	3,710,802
EXCO Resources, Inc.	768,980	4,103,172	4,306,288
EXEDY Corp.	119,700	3,551,186	3,356,737
Exelis, Inc.	1,519,905	21,222,577	28,893,394
Exelon Corp.	3,116,871	83,538,613	104,602,191
ExlService Holdings, Inc.	65,776	1,738,220	2,033,136
ExOne Company/The	18,657	1,029,028	668,480
Exor S.p.A.	807,338	21,210,498	36,252,209
Expedia, Inc.	370,580	10,639,212	26,867,050
Expeditors International of Washington, Inc.	583,651	29,928,187	23,130,089
Experian Group, Ltd.	1,155,935	20,042,146	20,832,135
Exponent, Inc.	31,005	1,032,756	2,327,235
Express Scripts Holding Company	2,493,327	43,991,751	187,223,924
Express, Inc.	436,100	10,244,594	6,925,268
Exterran Holdings, Inc.	150,800	1,576,743	6,617,104
Extra Space Storage, Inc.	389,692	15,773,662	18,903,959
Exxon Mobil Corp.	12,722,996	308,494,614	1,242,782,249
EZCORP, Inc. - Class A	114,500	2,248,802	1,235,455
Ezz Steel	128,503	277,893	310,770

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
F5 Networks, Inc.	305,149	38,467,114	32,538,038
Faber Group Berhad	488,800	428,248	431,096
Facebook, Inc.	4,570,769	276,363,246	275,343,125
FactSet Research Systems, Inc.	167,779	11,484,091	18,088,254
Fair Isaac Corp.	102,550	3,479,457	5,673,066
Fairchild Semiconductor International, Inc.	358,460	7,387,161	4,943,163
Family Dollar Stores, Inc.	293,131	8,748,644	17,004,529
FamilyMart Company, Ltd.	5,900	243,792	259,810
FANUC, Ltd.	200,350	29,361,716	35,416,534
Far East Horizon, Ltd.	658,000	493,308	483,509
Farglory Developers Company, Ltd.	234,601	432,359	399,829
FARO Technologies, Inc.	40,880	1,512,120	2,166,640
Fast Retailing Company, Ltd.	27,050	5,193,400	9,832,663
Fastenal Company	770,052	20,459,876	37,978,965
FBL Financial Group, Inc. - Class A	23,886	752,470	1,034,742
Federal Realty Investment Trust	191,150	15,570,828	21,928,728
Federal Signal Corp.	142,670	802,981	2,125,783
Federated Investors, Inc. - Class B	416,501	9,348,190	12,719,941
FedEx Corp.	999,800	50,328,045	132,533,488
FEI Company	550,091	17,808,804	56,670,375
FelCor Lodging Trust, Inc.	551,051	3,490,136	4,981,501
Felda Global Ventures Holdings Berhad	1,384,300	1,932,672	1,971,213
Ferrovial S.A.	309,599	5,397,187	6,709,933
Fiat S.p.A.	483,344	3,956,975	5,629,127
Fibra Uno Administracion S.A.	1,852,600	6,035,556	5,995,616
Fibria Celulose S.A.	41,300	504,240	461,777
Fidelity National Financial, Inc. - Class A	788,652	13,697,870	24,795,219
Fidelity National Information Services, Inc.	943,556	25,680,567	50,433,068
Fidessa Group plc	70,441	2,933,865	2,979,344
Fifth Street Finance Corp.	175,573	1,786,362	1,660,921
Fifth Third Bancorp	3,787,166	78,559,433	86,915,460
FIH Mobile, Ltd.	3,292,000	1,751,688	1,816,381
Financial Engines, Inc.	117,934	3,313,202	5,988,689
Finisar Corp.	385,375	8,644,242	10,216,291
Finish Line, Inc./The - Class A	210,650	3,482,502	5,706,509
Finmeccanica S.p.A.	383,694	3,656,682	3,789,040
Finning International, Inc.	10,900	300,251	309,101
FireEye, Inc.	96,100	7,320,309	5,916,877
First American Financial Corp.	411,497	6,697,388	10,925,245
First BanCorp Puerto Rico	195,906	2,003,909	1,065,729
First Cash Financial Services, Inc.	65,000	2,050,622	3,279,900
First Commonwealth Financial Corp.	221,340	1,894,900	2,000,914
First Financial Bancorp	134,100	2,026,939	2,411,118
First Financial Bankshares, Inc.	70,163	2,166,198	4,335,372
First Financial Holding Company	5,692,034	3,360,656	3,383,164
First Horizon National Corp.	658,618	7,131,254	8,127,346
First Industrial Realty Trust, Inc.	80,911	1,558,006	1,563,201
First Merchants Corp.	424,175	5,763,981	9,179,147
First Midwest Bancorp, Inc.	173,425	3,551,977	2,962,099
First NBC Bank Holding Company	180,975	6,013,802	6,308,789
First Niagara Financial Group, Inc.	2,451,392	25,694,228	23,165,654
First Pacific Company, Ltd.	120,000	141,084	119,272
First Potomac Realty Trust	217,020	2,912,220	2,803,898
First Quantum Minerals, Ltd.	764,742	11,899,892	14,155,089
First Republic Bank/San Francisco CA	152,896	6,368,244	8,254,855
First Solar, Inc.	235,800	15,272,638	16,456,482
FirstEnergy Corp.	1,172,883	40,223,247	39,913,208
FirstMerit Corp.	968,421	18,996,021	20,172,209
FirstRand, Ltd.	3,097,356	9,183,826	10,630,882
Fischer (Georg) AG	7,403	4,588,401	5,744,899

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Fiserv, Inc.	879,028	15,914,120	49,832,097
Five Below, Inc.	63,050	2,711,906	2,678,364
FleetCor Technologies, Inc.	16,301	654,714	1,876,245
Fleetmatics Group plc	96,068	3,549,003	3,213,475
Flextronics International, Ltd.	2,453,490	20,611,195	22,670,248
FLIR Systems, Inc.	1,067,674	21,449,472	38,436,264
Flotek Industries, Inc.	99,600	2,021,613	2,773,860
Flowers Foods, Inc.	493,634	5,974,341	10,588,449
Flowserve Corp.	403,350	11,877,129	31,598,439
Fluor Corp.	586,938	19,062,796	45,622,691
Flytech Technology Company, Ltd.	114,000	428,786	467,942
FMC Corp.	593,318	16,362,365	45,424,426
FMC Technologies, Inc.	668,400	14,781,603	34,950,636
FNB Corp.	656,363	7,052,252	8,795,264
Fomento Economico Mexico S.A.B. de C.V.	857,500	7,726,809	7,991,614
Fonciere des Regions	1,442	116,018	133,635
Foot Locker, Inc.	1,009,618	31,572,362	47,431,854
Forbo Holdings AG	2,660	1,687,911	2,794,453
Ford Motor Company	11,460,087	123,341,248	178,777,357
Forest Laboratories, Inc.	971,680	36,197,824	89,656,914
Forest Oil Corp.	278,450	1,138,861	531,840
Forestar Group, Inc.	80,143	1,404,636	1,426,545
FormFactor, Inc.	416,600	2,735,378	2,662,074
Formosa Chemicals & Fibre Corp.	776,000	2,166,954	1,875,498
Formosa International Hotels Corp.	47,285	543,423	560,541
Formosan Rubber Group, Inc.	450,000	433,904	440,358
Forrester Research, Inc.	32,971	823,452	1,182,010
Fortescue Metals Group, Ltd.	175,134	717,825	852,195
Fortinet, Inc.	376,100	8,110,042	8,285,483
Fortum Oyj	37,853	855,680	860,820
Fortune Brands Home & Security, Inc.	682,047	12,213,445	28,700,538
Forward Air Corp.	72,600	2,424,833	3,347,586
Fossil Group, Inc.	146,467	19,066,644	17,079,517
Foster Wheeler AG	652,720	15,667,742	21,161,182
Foundation Medicine, Inc.	30,357	900,541	982,656
Francescas Holdings Corp.	102,700	2,692,815	1,862,978
Franklin Electric Company, Inc.	550,911	12,699,655	23,424,736
Franklin Resources, Inc.	1,301,079	31,022,292	70,492,460
Franklin Street Properties Corp.	187,900	2,528,818	2,367,540
Franshion Properties China, Ltd.	3,722,000	1,041,299	1,242,738
Fraport AG	2,269	123,749	169,559
Fred's, Inc.	79,865	1,006,223	1,438,369
Freenet AG	312,442	6,329,901	10,931,369
Freeport-McMoRan, Inc.	2,914,319	58,976,414	96,376,529
Freescale Semiconductor, Inc.	125,481	2,833,123	3,062,991
Fresenius Medical Care Holdings, Inc.	80,822	5,175,762	5,642,051
Fresenius SE & Company KGaA	7,698	869,410	1,205,270
Friends Life Group, Ltd.	425,432	1,645,261	2,119,266
Frontier Communications Corp.	2,672,122	23,887,495	15,231,095
FTD Companies, Inc.	41,064	1,411,931	1,306,246
FTI Consulting, Inc.	254,718	10,215,990	8,492,298
Fubon Financial Holding Company, Ltd.	16,444,679	12,002,967	22,302,446
FuelCell Energy, Inc.	932,100	2,893,228	2,311,608
Fugro Nv	330,286	19,899,719	20,318,596
Fuji Electric Company, Ltd.	138,000	512,942	617,740
Fuji Heavy Industries, Ltd.	13,800	138,789	374,128
Fujifilm Holdings Corp.	123,394	3,302,241	3,320,142
Fujikura, Ltd.	125,000	580,770	572,899
Fujitsu, Ltd.	2,404,200	13,596,041	14,567,372
Fukuoka Financial Group, Inc.	232,000	1,008,129	955,168

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Fulton Financial Corp.	528,766	5,105,386	6,651,876
Furmanite Corp.	155,848	1,768,777	1,530,427
FutureFuel Corp.	37,600	609,174	763,280
FXCM, Inc. - Class A	320,149	5,829,722	4,728,601
G&K Services, Inc. - Class A	47,270	1,696,590	2,891,506
G4S plc	5,610,734	20,512,249	22,589,753
Gaiam, Inc. - Class A	298,976	1,885,552	2,167,576
GAIN Capital Holdings, Inc.	506,350	4,858,855	5,473,644
Galaxy Entertainment Group, Ltd.	492,000	3,197,066	4,278,095
Galp Energia SGPS S.A. - B Shares	144,293	2,416,528	2,492,858
GameStop Corp. - Class A	335,600	19,092,880	13,793,160
Gannett Company, Inc.	1,060,804	34,762,591	29,278,190
Gap, Inc./The	749,950	8,878,681	30,042,997
Garmin, Ltd.	336,262	12,994,362	18,581,838
Gartner, Inc.	290,473	8,159,597	20,170,445
Gas Natural SDG S.A.	102,342	2,305,549	2,878,889
Gasco S.A.	36,000	419,585	379,126
GasLog, Ltd.	104,725	2,554,886	2,439,045
GATX Corp.	499,677	23,372,488	33,918,075
GCL-Poly Energy Holdings, Ltd.	6,311,950	2,123,040	2,278,374
GDF Suez	2,629,397	65,422,914	71,971,972
GDF Suez - Strip VVPR	106,806	0	147
Gea Group	308,774	10,401,514	14,120,338
Geberit AG - Registered	133,789	20,587,249	43,846,624
Gecina S.A.	64,678	7,804,694	8,602,247
Gemalto Nv	264,195	17,422,402	30,783,276
Gemalto Nv	6,949	834,298	809,678
GenCorp, Inc.	141,060	1,570,810	2,577,166
Generac Holdings, Inc.	187,038	7,194,057	11,029,631
General Cable Corp.	145,100	5,818,384	3,716,011
General Communication, Inc. - Class A	70,580	727,062	805,318
General Dynamics Corp.	933,416	33,406,018	101,667,671
General Electric Company	28,963,279	457,412,275	749,859,293
General Growth Properties, Inc.	1,448,500	29,542,154	31,867,000
General Mills, Inc.	1,786,030	27,876,733	92,552,075
General Motors Company	3,825,461	135,834,457	131,672,368
Genesco, Inc.	116,752	5,514,517	8,706,197
Genesee & Wyoming, Inc. - Class A	184,579	15,554,572	17,963,228
GenMark Diagnostics, Inc.	203,336	2,436,166	2,021,160
Gentex Corp.	436,903	7,580,428	13,775,552
Gentherm, Inc.	200,924	4,089,843	6,976,081
Genting Berhad	72,700	226,564	222,631
Genting International, Ltd.	142,000	167,260	150,746
Genting Malaysia Berhad	15,051,900	18,691,206	19,359,357
Gentiva Health Services, Inc.	61,480	1,036,470	560,698
Genuine Parts Company	469,494	10,279,238	40,775,554
Genworth Financial, Inc. - Class A	2,213,660	53,528,717	39,248,192
Genworth MI Canada, Inc.	23,600	559,190	806,516
Geo Group, Inc./The	205,180	4,232,601	6,615,003
Geospace Technologies Corp.	240,887	13,751,538	15,939,493
Gerdau S.A.	1,222,300	9,313,881	7,865,188
Gerresheimer AG	50,892	3,240,169	3,294,916
Getinge AB - B Shares	524,167	15,321,712	14,657,322
Getty Realty Corp.	61,800	1,374,160	1,167,402
Gibraltar Industries, Inc.	67,085	1,145,520	1,265,894
Gibson Energy, Inc.	55,882	1,363,785	1,451,540
G-III Apparel Group, Ltd.	36,000	2,499,824	2,576,880
Gildemeister AG	58,197	1,260,390	1,783,470
Gilead Sciences, Inc.	5,099,604	69,300,305	361,357,939
Givaudan S.A.	2,494	2,304,038	3,859,510

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
GKN plc	312,231	1,209,191	2,031,652
Glacier Bancorp, Inc.	168,554	2,995,842	4,899,865
Glanbia plc	389,359	4,642,127	5,978,103
Glatfelter	133,244	2,240,897	3,626,902
GlaxoSmithKline plc	4,911,512	111,957,012	130,315,634
Glencore International plc	4,707,727	28,956,901	24,236,128
Global Bio-Chem Technology Group Company, Ltd.	18,554,000	2,598,536	765,404
Global Logistic Properties, Ltd.	429,826	955,556	905,760
Global Payments, Inc.	662,829	26,651,095	47,133,770
Globe Specialty Metals, Inc.	148,320	1,821,578	3,088,022
Globe Telecom, Inc.	3,150	93,125	116,883
Glory Kogyo Pte, Ltd.	9,800	231,029	269,206
GN Store Nord	267,259	4,219,811	6,635,838
GNC Holdings, Inc. - Class A	144,868	6,250,139	6,377,089
Gogo, Inc.	76,831	2,450,908	1,578,109
Golar LNG Partners, LP	101,240	2,865,188	3,027,076
Golar LNG, Ltd.	234,575	7,109,978	9,779,432
Golden Agri-Resources, Ltd.	393,774	171,768	180,049
Golden Star Resources, Ltd.	670,379	3,295,315	404,909
Goldman Sachs Group, Inc./The	1,196,051	112,757,486	195,972,956
Gome Electrical Appliances Holdings, Ltd.	26,613,000	3,580,373	4,494,367
Goodman Group	234,733	932,625	1,029,070
Goodrich Petroleum Corp.	40,550	629,632	641,501
Goodyear Tire & Rubber Company	1,067,408	25,239,003	27,891,371
Google, Inc. - Class A	823,867	389,611,014	918,208,010
Government Properties Income Trust	129,301	3,083,126	3,258,385
GP Strategies Corp.	53,839	1,360,990	1,466,036
Graco, Inc.	174,647	5,141,496	13,053,117
GrafTech International, Ltd.	365,253	3,697,635	3,988,563
Graham Holdings Company	13,896	10,802,404	9,779,310
Grainger plc	767,800	2,117,884	3,084,891
Gramercy Property Trust, Inc.	150,980	839,842	779,057
Gran Tierra Energy, Inc.	586,750	4,052,936	4,388,890
Grand Canyon Education, Inc.	249,700	10,064,028	11,660,990
Granite Construction, Inc.	94,950	2,195,522	3,791,354
Graphic Packaging Holding Company	455,375	3,308,314	4,626,610
Gray Television, Inc.	1,151,350	10,868,814	11,939,500
Great Eagle Holdings, Ltd.	101,000	271,777	379,545
Great Plains Energy, Inc.	432,117	10,934,478	11,684,444
Great Wall Motor Company, Ltd.	77,000	429,982	386,139
Greatbatch, Inc.	55,960	1,332,955	2,569,683
Green Dot Corp. - Class A	40,300	998,761	787,059
Green Plains, Inc.	48,700	1,015,851	1,459,052
Greenbrier Companies, Inc.	71,900	3,201,840	3,278,640
Greene King plc	168,471	1,604,851	2,536,224
Greenhill & Company, Inc.	156,840	10,273,023	8,152,543
Greentown China Holdings, Ltd.	164,500	284,135	177,711
Greggs plc	32,096	225,074	270,487
Greif, Inc. - Class A	157,366	7,797,413	8,260,141
Griffon Corp.	105,760	1,404,803	1,262,774
Grifols S.A.	69,376	2,910,929	3,803,185
Group 1 Automotive, Inc.	51,245	1,993,880	3,364,747
Groupe Bruxelles Lambert S.A.	25,360	2,100,584	2,533,351
Groupe Eurotunnel S.A.	30,186	241,777	385,543
Gruma S.A.B. de C.V.	42,112	347,065	348,514
Grupo Aeroportuario - ADR	5,900	688,686	723,576
Grupo Aeroportuario del Centro Norte S.A.B. de C.V	28,825	769,723	834,484
Grupo Aeroportuario del Pacifico - ADR	15,175	791,962	887,586
Grupo Aeroportuario del Pacifico S.A.B. de C.V. -B shares	137,752	729,122	804,633
Grupo Argos S.A.	36,787	372,988	386,484

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Grupo Aval Acciones y Valores S.A.	1,261,425	844,803	836,293
Grupo BTG Pactual	195,600	2,979,321	2,486,933
Grupo Carso S.A.B. de C.V. - Series A1	257,000	1,263,521	1,352,875
Grupo Financiero Banorte S.A.B. de C.V.	1,288,300	8,191,639	8,671,435
Grupo Financiero Inbursa S.A.B. de C.V.	508,100	1,353,057	1,308,337
Grupo Financiero Santander Mexico S.A.B. de C.V.	142,025	2,075,941	1,745,487
Grupo Industrial Maseca S.A.B. de C.V.	274,400	426,357	426,885
Grupo Simec S.A.B. de C.V.	116,900	440,299	449,638
Grupo Televisa S.A.	747,400	4,351,556	4,987,153
GS Home Shopping, Inc.	1,600	339,771	356,240
GS Yuasa Corp.	40,000	197,996	212,458
GT Advanced Technologies, Inc.	1,269,205	17,922,394	21,639,945
Guangdong Investment, Ltd.	430,000	425,595	410,762
Guangzhou Automobile Group Company, Ltd.	3,188,000	3,138,496	3,349,495
Guangzhou Investments Company, Ltd.	1,328,000	259,383	273,919
Guangzhou R&F Properties Company, Ltd. - H Shares	1,796,000	2,706,067	2,588,520
Guess?, Inc.	180,600	8,322,839	4,984,560
Guidewire Software, Inc.	168,001	7,726,225	8,240,449
Gulf Island Fabrication, Inc.	33,820	985,714	730,850
Gulf Mark Offshore, Inc. - Class A	150,893	6,000,146	6,781,131
Gulfport Energy Corp.	256,272	16,178,874	18,241,441
H&R Block, Inc.	764,270	10,634,056	23,073,311
H.B. Fuller Company	117,770	2,482,672	5,685,936
H.I.S. Company, Ltd.	6,100	204,226	348,284
Haemonetics Corp.	121,040	3,293,799	3,944,694
Haier Electronics Group Company, Ltd.	140,200	334,883	379,552
Hain Celestial Group, Inc./The	138,705	12,445,129	12,687,346
Haitian International Holdings, Ltd.	83,000	190,821	166,491
Hakuhodo Dy Holdings, Inc.	40,700	263,815	284,546
Halliburton Company	3,333,998	86,830,399	196,339,142
Hamamatsu Photonics K.K.	298,800	11,126,306	13,491,479
Hammerson plc	85,969	633,533	794,011
Han Wha Corp.	84,450	2,789,436	2,546,710
Hana Financial Group, Inc.	72,240	2,181,323	2,639,989
Hancock Holding Company	338,638	10,500,024	12,411,083
Hanergy Solar Group, Ltd.	100,000	15,477	15,728
Hanesbrands, Inc.	408,418	11,480,554	31,235,809
Hang Lung Properties, Ltd.	210,000	691,924	603,709
Hang Seng Bank, Ltd.	81,400	1,304,809	1,295,969
Hanger, Inc.	93,444	1,641,955	3,147,194
Hankyu Corp.	164,000	839,501	894,965
Hanmi Financial Corp.	73,239	1,661,727	1,706,469
Hannover Rueckversicheru - Registered	37,600	3,074,855	3,364,815
Hanover Insurance Group, Inc.	228,495	10,963,192	14,038,733
Hap Seng Consolidated Berhad	462,800	428,706	426,590
Hardinge, Inc.	88,900	1,371,727	1,280,160
Hargreaves Lansdown plc	1,825,189	18,914,877	44,364,954
Harley-Davidson, Inc.	762,962	33,106,650	50,820,899
Harman International Industries, Inc.	235,420	20,651,654	25,048,688
Harmonic, Inc.	256,380	1,606,036	1,830,553
Harmony Gold Mining Company, Ltd. - Sponsored ADR	703,475	2,692,341	2,145,599
Harris Corp.	364,400	15,927,352	26,659,504
Harsco Corp.	231,585	4,441,407	5,426,037
Harte-Hanks, Inc.	95,206	784,101	841,621
Hartford Financial Services Group, Inc./The	1,262,630	48,455,343	44,532,960
Harvey Norman Holdings, Ltd.	71,871	154,680	219,825
Hasbro, Inc.	326,066	5,380,180	18,135,791
Haverty Furniture Companies, Inc.	222,400	5,251,978	6,605,280
Hawaiian Electric Industries, Inc.	460,921	10,422,332	11,716,612
Hawkins, Inc.	21,650	885,170	795,421

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Haynes International, Inc.	28,800	1,583,401	1,555,200
HCA Holdings, Inc.	145,900	3,292,961	7,659,750
HCC Insurance Holdings, Inc.	565,340	17,598,672	25,717,317
HCI Group, Inc.	262,900	8,201,168	9,569,560
HCL Technologies, Ltd.	881,204	15,032,694	20,519,744
HCP, Inc.	1,289,300	45,208,542	50,011,947
HDFC Bank, Ltd.	647,771	6,005,389	8,121,745
Headwaters, Inc.	166,000	2,461,902	2,192,860
Health Care REIT, Inc.	812,207	37,709,669	48,407,537
Health Net, Inc.	228,890	6,224,886	7,784,549
Healthcare Realty Trust, Inc.	218,890	4,609,598	5,286,194
Healthcare Services Group, Inc.	296,509	3,811,651	8,616,552
HealthSouth Corp.	30,864	1,019,212	1,108,944
HealthStream, Inc.	45,400	1,334,505	1,212,180
Healthways, Inc.	522,629	12,376,890	8,957,861
Heartland Express, Inc.	104,740	1,608,009	2,376,551
Heartland Payment Systems, Inc.	113,593	2,313,238	4,708,430
HeartWare International, Inc.	13,010	1,131,478	1,220,078
Heidelbergcement AG	205,694	14,713,861	17,636,395
Heidrick & Struggles International, Inc.	39,770	1,133,798	798,184
Heineken Holding Nv - Class A	29,168	1,761,951	1,884,010
Heineken Nv	72,343	4,232,864	5,037,184
Helen of Troy, Ltd.	102,687	3,404,439	7,109,021
Helix Energy Solutions Group, Inc.	469,538	12,669,681	10,789,983
Helmerich & Payne, Inc.	390,554	18,121,020	42,007,988
Helvetia Holding AG	2,295	1,083,152	1,176,274
Henderson Land Development Company, Ltd.	104,482	649,941	609,486
Hengan International Group Company, Ltd.	701,451	7,326,286	7,265,853
Henkel KGaA	27,955	2,417,822	2,810,689
Henkel KGaA	44,923	3,165,047	4,836,810
Hennes & Mauritz AB - B Shares	50,020	1,092,364	2,129,315
Henry Schein, Inc.	405,109	18,386,469	48,357,861
Herbalife, Ltd.	134,600	8,726,492	7,708,542
Hercules Offshore, Inc.	816,737	5,956,426	3,748,823
Herman Miller, Inc.	162,250	3,215,935	5,213,093
Hermes Microvision, Inc.	10,900	303,651	436,680
Hero Honda Motors, Ltd.	12,000	418,647	457,074
Hersha Hospitality Trust	1,145,581	5,940,200	6,678,737
Hershey Company/The	512,660	17,989,097	53,521,704
Hertz Global Holdings, Inc.	503,265	11,889,892	13,406,980
Hess Corp.	925,833	33,776,468	76,733,039
Hewlett-Packard Company	6,074,314	98,104,010	196,564,801
Hexagon AB - Series B	285,483	7,830,116	9,682,614
Hexcel Corp.	869,900	19,557,431	37,875,446
HFF, Inc. - Class A	202,190	4,333,565	6,795,606
hhgregg, Inc.	516,016	7,975,755	4,958,914
Hibbett Sports, Inc.	96,707	3,652,221	5,113,866
Higher One Holdings, Inc.	79,900	1,369,883	577,677
Highwealth Construction Corp.	180,000	409,774	424,399
Highwoods Properties, Inc.	255,470	7,473,804	9,812,603
Hikma Pharmaceuticals plc	33,849	570,832	937,325
Hillenbrand, Inc.	148,000	3,062,706	4,784,840
Hill-Rom Holdings, Inc.	313,836	9,069,980	12,095,239
Hillshire Brands Company	449,865	13,487,488	16,761,970
Hilltop Holdings, Inc.	197,076	4,400,632	4,688,438
Hindalco Industries, Ltd.	3,149,336	6,121,134	7,474,878
Hindustan Zinc, Ltd.	210,000	417,642	453,246
Hino Motors, Ltd.	200,800	1,128,168	2,985,142
Hirose Electric Company, Ltd.	7,109	824,398	978,838
Hisamitsu Pharmaceutical Company	15,300	765,969	693,057

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Hisense Kelon Electrical Holdings Company, Ltd.	292,600	214,184	358,345
Hitachi Metals, Ltd.	16,000	195,555	228,227
Hitachi, Ltd.	3,050,800	16,564,883	22,573,283
Hite Jinro Company, Ltd.	86,920	2,006,868	1,918,944
Hi-Tech Pharmacal Company, Inc.	25,800	660,782	1,117,914
Hittite Microwave Corp.	441,143	22,061,518	27,809,655
HMS Holdings Corp.	241,700	7,517,946	4,604,385
HNI Corp.	128,600	2,869,278	4,701,616
Hochtief AG	46,548	3,938,032	4,227,800
Holcim, Ltd.	618,406	42,895,959	51,245,055
HollyFrontier Corp.	582,414	18,996,805	27,711,258
Holmen AB - B Shares	73,180	2,392,259	2,680,669
Hologic, Inc.	771,683	15,337,049	16,591,185
Home Bancshares, Inc.	110,800	1,318,821	3,813,736
Home Depot, Inc./The	3,985,980	72,908,546	315,410,597
Home Inns & Hotels Management, Inc. - ADR	49,725	1,627,071	1,605,620
Home Loan Servicing Solutions, Ltd.	48,100	1,176,221	1,038,960
Home Properties, Inc.	201,800	11,683,693	12,132,216
Home Retail Group plc	5,714,738	11,994,347	20,636,187
HomeAway, Inc.	129,948	4,362,014	4,895,141
HomeServe plc	84,348	350,296	442,955
HomeStreet, Inc.	85,675	2,300,092	1,674,946
Hon Hai Precision Industry Company, Ltd.	14,249,240	37,404,136	40,381,230
Honam Petrochemical Corp.	4,699	903,552	829,923
Honda Motor Company, Ltd.	1,127,326	40,789,162	39,779,606
Honeywell International, Inc.	2,315,997	61,618,206	214,831,882
Hong Kong & China Gas Company, Ltd.	544,000	1,304,774	1,186,595
Hong Kong Exchanges & Clearing, Ltd.	103,341	1,696,598	1,566,691
Hong Leong Bank Berhad	32,300	137,866	139,863
Hong Leong Industries Berhad	252,700	442,320	500,680
Horace Mann Educators Corp.	338,232	8,335,312	9,808,728
Horiba, Ltd.	7,850	276,202	296,514
Horizon North Logistics, Inc.	38,900	356,524	294,636
Horizon Pharma, Inc.	434,625	3,880,338	6,571,530
Hormel Foods Corp.	378,800	5,992,327	18,663,476
Hornbeck Offshore Services, Inc.	76,200	2,642,147	3,185,922
Hospira, Inc.	850,848	20,985,765	36,799,176
Hospitality Properties Trust	417,325	11,102,169	11,985,574
Host Hotels & Resorts, Inc.	2,483,450	53,765,808	50,265,028
Hotai Motor Company, Ltd.	64,000	766,006	773,401
Howard Hughes Corp./The	76,057	6,556,972	10,854,094
Hoya Corp.	795,950	16,456,031	24,832,620
HSBC Holdings plc	4,870,615	48,110,610	49,329,277
HSBC Holdings plc	2,075,158	22,110,613	21,013,615
HSN, Inc.	105,540	3,879,439	6,303,904
Hua Nan Financial Holdings Company, Ltd.	911,000	513,369	516,041
Huaneng Power International, Inc. - H Shares	6,096,000	5,973,401	5,831,124
Huaneng Renewables Corp., Ltd.	450,000	171,253	152,571
Hub Group, Inc. - Class A	83,300	2,111,617	3,331,167
Hubbell, Inc. - Class B	163,025	6,766,585	19,541,807
Hudson City Bancorp, Inc.	1,252,380	17,389,355	12,310,895
Huhtamaki Oyj	14,405	203,308	395,088
Humana, Inc.	555,376	21,485,037	62,601,983
Huntington Bankshares, Inc.	2,261,998	25,040,888	22,552,120
Huntington Ingalls Industries, Inc.	325,104	18,709,584	33,245,135
Huntsman Corp.	11,700	188,335	285,714
Husky Energy, Inc.	82,345	2,177,757	2,473,894
Husqvarna AB	63,534	435,037	442,927
Hutchison Whampoa, Ltd.	1,181,000	14,457,684	15,635,931
Hydrogenics Corp.	86,250	2,728,797	2,350,313

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Hynix Semiconductor, Inc.	403,940	11,377,993	13,661,365
Hyprop Investments, Ltd.	57,000	436,769	415,934
Hysan Development Company, Ltd.	33,000	149,869	143,579
Hyundai Hysco	13,667	832,234	706,172
Hyundai Mipo Dockyard Company, Ltd.	10,125	1,511,628	1,474,353
Hyundai Mobis	189,511	46,077,207	56,081,512
Hyundai Motor Company, Ltd.	30,571	1,814,384	4,365,439
Hyundai Motor Company, Ltd.	115,114	18,518,192	27,144,172
Hyundai Steel Company, Ltd.	108,891	6,860,240	7,038,096
IAC/Interactivecorp	171,584	6,620,024	12,249,382
Iberdrola S.A.	9,032,535	42,320,151	63,191,587
IBERIABANK Corp.	151,700	8,442,201	10,641,755
iCade	1,211	107,740	119,855
ICON plc	72,460	2,937,600	3,445,473
Iconix Brand Group, Inc.	245,509	4,724,627	9,641,138
ICU Medical, Inc.	30,200	1,181,170	1,808,376
IDACORP, Inc.	143,100	4,629,176	7,937,757
Idemitsu Kosan Company, Ltd.	138,800	2,772,584	2,855,923
IDEX Corp.	385,538	17,725,497	28,101,865
IDEXX Laboratories, Inc.	151,705	8,296,057	18,416,987
IG Group Holdings plc	17,500	168,229	183,074
iGATE Corp.	115,025	2,068,097	3,627,889
IHH Healthcare Berhad	361,300	410,533	425,970
IHI Corp.	915,068	3,764,531	3,856,285
IHS, Inc. - Class A	60,400	3,727,566	7,338,600
II-VI, Inc.	124,800	2,424,587	1,925,664
IJM Corp. Berhad	292,800	528,967	550,541
Iliad S.A.	51,949	11,408,156	14,985,610
Illinois Tool Works, Inc.	1,126,387	30,594,724	91,609,055
Illumina, Inc.	30,470	5,487,798	4,529,670
Iluka Resources, Ltd.	565,607	2,285,630	5,195,147
Imagination Technologies Group plc	3,687,800	19,596,119	12,492,971
Imation Corp.	560,150	2,485,360	3,232,066
Imax Corp.	315,062	8,617,715	8,610,644
Imerys S.A.	2,595	132,746	230,867
Immofinanz Immobilien Anlagen AG	724,042	3,470,481	3,393,895
Impala Platinum Holdings, Ltd.	51,080	1,333,011	582,778
Impax Laboratories, Inc.	309,051	6,856,385	8,165,127
Imperial Tobacco Group plc	1,080,927	28,475,162	43,664,094
Implen AG	3,964	286,181	296,621
Impregilo S.p.A.	56,113	255,152	342,606
Imtech Nv	22,430	70,032	61,519
Inchcape plc	1,186,700	9,530,450	12,780,508
Incitec Pivot, Ltd.	284,429	606,877	684,302
Incyte Corp.	729,052	14,932,747	39,018,863
Independent Bank Corp.	53,349	1,108,699	2,100,350
Indesit Company S.p.A.	44,891	556,878	685,531
India Cements, Ltd.	2,026,943	4,252,905	2,065,210
Indian Bank	101,769	384,800	195,708
Indofood CBP Sukses Makmur Tbk Pt	307,000	255,237	272,949
Indofood Sukses Makmur Tbk PT	3,957,700	2,353,073	2,543,240
Industria de Diseno Textil S.A. (Inditex)	418,684	56,249,938	62,840,878
Industrial and Commercial Bank of China, Ltd. - H Shares	33,363,670	22,020,095	20,516,138
Industrial Bank of Korea	395,390	4,554,695	5,014,576
Industrial Select Sector SPDR Fund - ETF	157,580	7,407,836	8,246,161
Industrivarden AB - C Shares	44,115	818,496	853,240
Infineon Technologies AG	115,366	910,016	1,377,286
Infinity Property & Casualty Corp.	87,642	3,701,114	5,927,228
Informatica Corp.	527,514	16,067,507	19,929,479
Infosys Technologies, Ltd.	381,609	20,132,943	20,976,115

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Infosys Technologies-Sponsored ADR	60,386	3,054,882	3,271,713
Infratil, Ltd.	911,700	1,733,718	1,787,948
ING Groep Nv	3,826,031	39,990,174	54,182,409
Ingersoll-Rand plc	755,403	27,006,465	43,239,268
Ingram Micro, Inc. - Class A	1,177,028	23,164,630	34,792,948
Ingredion, Inc.	419,565	21,959,930	28,563,985
Inland Real Estate Corp.	564,015	6,485,025	5,950,358
Innophos Holdings, Inc.	220,275	11,709,327	12,489,593
Insight Enterprises, Inc.	104,232	1,882,627	2,617,266
Insperty, Inc.	52,540	1,819,940	1,627,689
Insurance Australia Group, Ltd.	265,661	975,565	1,371,489
Insys Therapeutics, Inc.	71,400	3,297,708	2,958,102
Integra LifeSciences Holdings Corp.	51,270	1,987,440	2,357,907
Integrated Device Technology, Inc.	390,757	7,080,089	4,778,958
Integrus Energy Group, Inc.	231,968	11,538,243	13,836,891
Intel Corp.	15,058,870	177,689,619	388,669,435
Inter Parfums, Inc.	38,669	821,984	1,400,204
Interactive Brokers Group, Inc. - Class A	130,977	2,377,133	2,838,272
Interactive Intelligence Group, Inc.	37,100	967,237	2,689,750
Intercept Pharmaceuticals, Inc.	28,425	10,609,535	9,374,281
InterContinental Hotels Group plc	70,064	1,633,051	2,250,875
IntercontinentalExchange, Inc.	329,382	75,862,104	65,161,641
InterDigital, Inc.	504,600	18,486,207	16,707,306
Interface, Inc.	134,018	1,778,146	2,754,070
Intergrated Silicon Solution, Inc.	158,372	1,416,930	2,462,685
InterMune, Inc.	102,150	3,781,883	3,418,961
International Bancshares Corp.	147,600	1,730,345	3,701,808
International Business Machines Corp.	2,858,212	162,207,492	550,177,228
International Consolidated Airlines Group S.A.	367,832	1,818,110	2,558,400
International Flavors & Fragrances, Inc.	233,920	8,042,315	22,379,126
International Game Technology	756,825	11,243,249	10,640,960
International Paper Company	1,589,308	46,780,643	72,917,451
International Rectifier Corp.	198,550	9,024,761	5,440,270
International Speedway Corp. - Class A	365,430	12,229,760	12,420,966
Interpublic Group of Companies, Inc./The	1,415,678	19,153,513	24,264,721
Intersil Corp. - Class A	348,100	8,186,436	4,497,452
Intertek Group plc	572,959	12,821,755	29,344,008
Interval Leisure Group, Inc.	91,050	1,185,975	2,380,047
Intesa Sanpaolo S.p.A.	14,284,872	32,030,329	48,432,787
Intevac, Inc.	46,756	890,708	453,533
Intrepid Potash, Inc.	146,975	4,014,424	2,272,234
Intrum Justitia Ab	30,731	610,814	837,056
Intu Properties plc	56,753	324,874	266,816
Intu Properties plc - Rights	16,215	0	25,681
Intuit, Inc.	1,282,515	49,681,909	99,689,891
Intuitive Surgical, Inc.	110,300	33,265,071	48,310,297
Invacare Corp.	64,954	1,945,661	1,238,673
Inventec Company, Ltd.	2,705,306	1,082,074	2,665,107
Inversiones Aguas Metropolitanas S.A.	329,594	624,359	532,315
Invesco, Ltd.	1,362,549	30,594,195	50,414,313
Investec plc	46,153	314,343	373,024
Investment Technology Group, Inc.	84,550	2,528,026	1,707,910
Investor AB - Class B	1,718,462	37,885,120	62,074,604
Investors Bancorp, Inc.	39,250	1,105,045	1,084,870
IOI Corp. Berhad	985,600	1,226,185	1,448,746
IOI Properties Group Berhad	393,450	410,478	320,495
ION Geophysical Corp.	272,165	1,845,587	1,145,815
IPC The Hospitalist Company	39,830	1,343,891	1,954,856
IPG Photonics Corp.	139,196	8,421,867	9,894,052
Ipsos	5,230	205,834	212,283

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Iren S.p.A.	230,846	262,546	416,794
iRobot Corp.	65,600	1,876,251	2,692,880
Iron Mountain, Inc.	563,497	12,834,164	15,535,612
Isagen S.A.	91,063	152,200	149,428
Isetan Mitsukoshi Holdings, Ltd.	6,000	65,886	74,224
iShares Global Consumer Discretionary - ETF	94,700	7,640,254	7,772,976
iShares Global Tech - ETF	226,300	17,654,568	19,124,613
iShares MSCI Emerging Markets - ETF	796,142	32,247,183	32,633,861
iShares MSCI Germany - ETF	1,220,872	33,622,815	38,274,337
iShares MSCI Spain Capped - ETF	207,687	6,957,515	8,473,630
iShares MSCI United Kingdom - ETF	1,533,991	31,069,143	31,584,875
iShares Russell 2000 Value Index - ETF	174,500	16,334,718	17,596,580
Isis Pharmaceuticals, Inc.	255,694	7,807,125	11,048,538
Israel Discount Bank, Ltd. - Class A	191,393	364,514	350,689
iStar Financial, Inc.	170,218	2,569,170	2,512,418
Isuzu Motors, Ltd.	34,000	188,948	195,776
IT Holdings Corp.	51,100	631,895	840,544
Italcementi S.p.A.	265,981	991,348	2,089,553
Itau Unibanco Holdings S.A. - Preferred	659,060	9,464,376	9,901,234
ITOCHU Corp.	371,651	3,732,186	4,352,198
Itron, Inc.	329,626	16,394,904	11,714,908
ITT Corp.	295,139	5,570,847	12,620,144
ITT Educational Services, Inc.	38,630	704,915	1,107,908
Iwatani International Corp.	54,000	213,195	353,411
IWKA AG	37,207	1,699,367	1,821,485
Ixia	125,800	2,340,392	1,572,500
Izumi Company, Ltd.	26,800	577,728	793,708
J&J Snack Foods Corp.	34,836	1,352,957	3,343,211
J.B. Hunt Transport Services, Inc.	264,980	5,567,493	19,057,362
J2 Global, Inc.	221,440	6,063,978	11,083,072
Jabil Circuit, Inc.	602,555	15,673,407	10,845,990
Jack Henry & Associates, Inc.	247,600	6,503,203	13,806,176
Jack In The Box, Inc.	104,205	2,152,467	6,141,843
Jacobs Engineering Group, Inc.	493,206	36,649,677	31,318,581
JAKKS Pacific, Inc.	399,059	3,241,996	2,881,206
James Hardie Industries plc	1,276,470	12,718,870	16,953,768
Janus Capital Group, Inc.	748,316	5,703,763	8,134,195
Japan Airlines Company, Ltd.	369,000	16,412,861	18,201,874
Japan Petroleum Exploration Company, Ltd.	63,200	2,811,858	2,107,996
Japan Real Estate Investment Corp.	240	1,348,337	1,207,166
Japan Retail Fund Investment Corp.	371	729,748	732,021
Japan Tobacco, Inc.	173,713	5,781,788	5,465,166
Jarden Corp.	483,509	16,924,664	28,928,343
Jardine Cycle & Carriage, Ltd.	117,500	3,078,885	4,235,438
Jardine Lloyd Thompson Group plc	24,952	368,519	442,610
Jardine Matheson Holdings, Ltd.	415,000	7,880,077	26,178,200
Jardine Strategic Holdings, Ltd.	844,500	26,965,716	30,283,770
Jazz Pharmaceuticals plc	3,017	219,183	418,398
JBS S.A.	1,890,100	6,243,373	6,499,967
JC Decaux S.A.	117,908	2,994,406	5,166,901
JC Penney Company, Inc.	782,963	7,666,914	6,749,141
JDS Uniphase Corp.	1,049,129	14,031,661	14,687,806
Jean Coutu Group, Inc.	16,300	278,865	322,677
Jeronimo Martins SGPS S.A.	109,832	2,203,393	1,843,759
JetBlue Airways Corp.	1,600,773	16,795,420	13,910,717
JFE Holdings, Inc.	143,150	3,699,098	2,700,786
JGC Corp.	93,826	2,854,275	3,270,722
Jiangsu Express Company, Ltd. - H Shares	612,000	755,712	697,440
Jiangxi Copper Company, Ltd. - H Shares	1,622,000	2,974,516	2,726,665
JM AB	84,425	2,158,953	2,765,749

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
John Bean Technologies Corp.	67,356	941,951	2,081,300
John Wood Group plc	2,649,260	20,882,161	33,876,194
Johnson & Johnson	7,990,292	233,297,692	784,886,383
Johnson Controls, Inc.	1,980,256	29,622,726	93,705,714
Johnson Matthey plc	1,149,967	41,017,924	62,710,547
Joint-Stock Financial Corp. Sistema - Sponsored GDR	420,381	9,644,348	9,462,776
Jollibee Foods Corp.	128,630	441,390	490,483
Jones Lang Lasalle, Inc.	471,533	37,857,217	55,876,661
Jos. A. Bank Clothiers, Inc.	83,220	2,855,531	5,351,046
Joy Global, Inc.	288,950	27,092,284	16,759,100
Joyo Bank, Ltd.	244,000	1,221,923	1,220,178
JP Morgan Chase & Company	11,324,042	333,176,490	687,482,590
JSR Corp.	27,917	509,975	518,573
JSW Steel, Ltd.	162,705	1,462,546	2,822,563
Julius Baer Group, Ltd.	138,831	5,913,977	6,165,552
Jungheinrich - Preferred	5,482	254,162	415,481
Juniper Networks, Inc.	1,833,700	34,378,388	47,236,112
JX Holdings, Inc.	1,101,068	5,915,281	5,313,694
Jyske Bank A.S.	33,010	1,581,160	1,814,727
Kaba Holding AG	614	283,079	293,324
Kaisa Group Holdings, Ltd.	1,300,000	385,605	467,575
Kaiser Aluminum Corp.	153,192	8,621,868	10,940,973
Kajima Corp.	193,000	810,162	678,409
Kakaku.com, Inc.	553,300	3,885,551	9,020,641
Kaman Corp.	63,366	1,641,697	2,577,729
Kandenko Company	42,000	228,397	213,293
Kansai Electric Power Company	227,050	3,041,108	2,334,767
Kansas City Southern, Inc.	332,450	37,460,720	33,929,847
Kao Corp.	2,510,000	64,780,735	89,130,165
Kapstone Paper & Packaging Corp.	236,322	2,173,983	6,815,526
KAR Auction Services, Inc.	269,203	3,675,843	8,170,311
Kasikombank Public Company, Ltd.	1,249,000	6,485,933	6,853,329
Kate Spade & Company	509,700	17,782,066	18,904,773
Kato Sangyo Company, Ltd.	221,000	4,498,337	4,710,346
Kaveri Seed Company, Ltd.	62,500	304,681	669,450
Kawasaki Heavy Industries, Ltd.	1,711,000	6,126,836	6,313,347
Kazakhmys plc	2,287,000	24,676,241	10,069,531
KB Financial Group, Inc.	53,940	1,767,801	1,887,609
KB Financial Group, Inc. - ADR	372,075	18,317,750	13,078,436
KB Home	211,672	3,066,628	3,596,307
KBC Groep Nv	319,743	6,562,198	19,676,620
KBR, Inc.	805,665	20,532,611	21,495,142
KCC Corp.	5,033	2,374,070	2,576,904
KCG Holdings, Inc. - Class A	406,541	4,730,802	4,850,034
KDDI Corp.	32,858	1,183,622	1,906,680
Keihin Corp.	140,600	2,237,323	2,053,332
Keikyu Corp.	67,500	551,031	570,229
Keio Corp.	42,000	282,787	293,227
Kellogg Company	730,375	18,990,984	45,801,816
Kelly Services, Inc. - Class A	62,125	767,519	1,474,226
Kemper Corp.	251,423	9,641,237	9,848,239
Kennametal, Inc.	287,692	7,818,199	12,744,756
Kerry Group plc	25,707	1,571,731	1,963,214
Keryx Biopharmaceuticals, Inc.	30,647	443,885	522,225
Keurig Green Mountain, Inc.	431,827	42,893,358	45,596,613
Key Energy Services, Inc.	513,240	4,136,955	4,742,338
KeyCorp	4,021,166	48,133,375	57,261,404
Keyence Corp.	113,801	25,504,738	47,040,914
KEYW Holding Corp./The	176,234	2,303,378	3,297,338
KGHM Polska Miedz S.A.	33,716	1,331,387	1,215,222

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Kia Motors Corp.	365,585	14,977,262	20,366,565
Kilroy Realty Corp.	231,770	12,295,405	13,577,087
Kimberly-Clark Corp.	1,110,531	42,725,344	122,436,043
Kimberly-Clark de Mexico S.A.B. de C.V.	1,198,200	3,615,162	3,210,198
Kimco Realty Corp.	1,127,500	29,985,947	24,669,700
Kinder Morgan Management LLC	79,173	6,136,629	5,674,329
Kinder Morgan, Inc.	2,102,457	58,394,082	68,308,828
Kindred Healthcare, Inc.	247,642	2,939,178	5,799,776
Kingboard Chemicals Holdings, Ltd.	252,000	668,353	491,847
Kingfisher plc	3,790,209	15,590,605	26,627,621
Kingspan Group plc	878,511	5,090,112	16,721,255
Kinnevik Investment AB - B Shares	1,298,158	30,413,319	47,853,377
Kintetsu Corp.	479,151	1,867,994	1,707,515
KION Group AG	6,254	290,931	293,324
Kirby Corp.	163,480	6,949,735	16,552,350
Kirin Holdings Company, Ltd.	1,751,000	23,827,737	24,313,541
Kirklands, Inc.	34,505	441,738	637,997
Kissei Pharmaceutical Company, Ltd.	12,100	288,093	300,899
Kite Realty Group Trust	271,647	2,006,527	1,629,882
Klabin S.A. - Preferred	628,000	683,601	648,456
KLAT-Tencor Corp.	532,253	22,289,258	36,799,972
Klepierre S.A.	7,983	278,940	357,363
Klockner Humboldt Deutz	48,527	440,111	409,119
KMW Company, Ltd.	19,000	381,218	282,024
Knight Transportation, Inc.	145,437	2,515,798	3,363,958
Knowles Corp.	247,979	7,324,909	7,828,697
Kobe Steel, Ltd.	256,000	435,344	340,554
Koc Holdings A.S.	1,757,830	7,797,973	7,411,942
Kodiak Oil & Gas Corp.	584,877	6,648,522	7,100,407
Kohl's Corp.	636,084	26,345,961	36,129,571
Komatsu, Ltd.	209,650	4,949,206	4,352,398
Komercni Banka A.S.	9,512	2,074,211	2,274,826
Kone Oyj	867,051	14,421,790	36,376,197
Konica Minolta Holdings, Inc.	117,632	1,078,409	1,099,962
Koninklijke Ahold Nv	3,483,018	39,090,808	69,990,854
Koninklijke Ahold Nv - ADR	534,360	5,515,990	9,939,096
Koninklijke DSM Nv	416,115	23,147,151	28,569,425
Koninklijke KPN Nv	608,128	2,154,411	2,149,861
Kopin Corp.	136,080	624,932	514,382
Koppers Holdings, Inc.	48,600	1,833,509	2,003,778
Korea Electric Power Corp.	140,450	4,105,868	4,809,434
Korea Real Estate Investment Trust Company, Ltd.	260,000	432,924	504,392
Korn/Ferry International	294,260	4,603,523	8,760,120
Kraft Foods Group, Inc.	1,688,005	27,771,979	94,697,081
Kraton Performance Polymers, Inc.	74,700	1,893,050	1,952,658
Krispy Kreme Doughnuts, Inc.	299,531	5,869,808	5,310,685
Kroger Company/The	2,337,095	52,690,632	102,014,197
Krones AG	3,832	273,644	366,110
Kroton Educacional S.A.	129,000	2,203,614	2,852,692
KRUK S.A.	16,000	426,652	438,472
KSL Holdings Berhad	660,000	435,253	426,458
KT & G Corp.	109,485	7,469,415	8,228,475
KT Corp.	117,700	3,694,666	3,267,448
Kuala Lumpur Kepong Berhad	28,500	218,931	211,208
Kubota Corp.	809,868	8,722,295	10,750,008
Kulicke & Soffa Industries, Inc.	174,950	1,382,090	2,206,120
Kumba Iron Ore, Ltd.	21,481	884,745	772,000
Kunlun Energy Company, Ltd.	1,280,650	2,251,088	2,142,933
Kuoni Reisen Holding AG	1,376	563,324	618,409
Kuraray Company, Ltd.	66,929	845,977	766,871

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Kurita Water Industries, Ltd.	60,300	1,960,706	1,310,984
Kyocera Corp.	106,000	4,923,897	4,789,222
Kyorin Company, Ltd.	62,000	966,864	1,186,600
Kyowa Exeo Corp.	163,500	1,673,496	2,105,171
Kyungdong City Gas Company, Ltd.	4,518	372,601	462,645
Kyushu Electric Power Company, Inc.	82,863	1,197,623	1,015,421
L Brands, Inc.	684,492	9,194,580	38,858,611
L E Lundbergforetagen AB	14,975	611,846	706,997
L-3 Communications Holdings, Inc.	469,183	35,332,525	55,433,971
Laboratory Corp. of America Holdings	252,300	13,338,137	24,778,383
Laclede Group, Inc./The	67,450	2,537,696	3,180,268
LaFarge-Coppee S.A.	88,882	5,036,942	6,945,842
Lagardere S.C.A.	21,938	883,515	871,403
Lam Research Corp.	700,008	29,714,813	38,500,440
Lamar Advertising Company	184,600	8,681,159	9,412,754
Lancaster Colony Corp.	59,515	1,527,567	5,916,981
Land Securities Group plc	108,238	1,365,464	1,842,384
Landauer, Inc.	22,900	1,250,045	1,038,057
Landec Corp.	226,914	2,628,585	2,532,360
Landstar System, Inc.	135,120	4,765,789	8,001,806
Lanxess AG	44,745	3,389,354	3,376,421
Laredo Petroleum Holdings, Inc.	400,500	11,106,681	10,356,930
Largan Precision Company, Ltd.	191,000	6,197,915	9,031,771
Las Vegas Sands Corp.	30,080	1,890,528	2,429,862
LaSalle Hotel Properties	413,457	9,894,200	12,945,339
LATAM Airlines Group S.A.	85,180	1,297,908	1,283,624
Laurentian Bank of Canada	35,200	1,535,449	1,505,906
Lawson, Inc.	7,700	567,113	545,808
Lazard, Ltd. - Class A	131,895	4,669,421	6,210,936
La-Z-Boy, Inc.	122,446	1,497,594	3,318,287
LeapFrog Enterprises, Inc.	369,477	3,591,953	2,771,078
Lear Corp.	253,085	15,919,414	21,188,276
Lee & Man Paper Manufacturing, Ltd.	673,200	551,467	418,306
Lee Enterprises, Inc.	807,925	2,204,191	3,611,425
Legacy Oil + Gas, Inc.	111,893	714,168	736,999
Legal & General Group plc	1,343,592	3,172,818	4,585,217
Legg Mason, Inc.	307,700	32,361,585	15,089,608
Leggett & Platt, Inc.	372,606	8,252,823	12,161,860
Legrand S.A.	1,209,126	40,255,258	75,149,821
Leidos Holdings, Inc.	200,611	8,408,203	7,095,611
Leighton Holdings, Ltd.	25,207	448,835	493,195
Lend Lease Corp.	19,295	197,158	211,920
Lennar Corp. - Class A	552,850	29,414,368	21,903,917
Lennox International, Inc.	303,363	17,369,442	27,578,730
Lenovo Group, Ltd.	400,000	436,236	441,921
Leoni AG	39,635	2,321,790	2,893,589
Leopalace21 Corp.	281,170	5,206,987	1,351,451
Leucadia National Corp.	933,758	32,858,406	26,145,224
Level 3 Communications, Inc.	91,500	3,346,832	3,581,310
Lexington Realty Trust	465,132	4,865,129	5,074,590
Lexmark International, Inc.	181,312	4,034,192	8,392,932
LG Display Company, Ltd.	476,060	14,150,595	11,918,830
LG Electronics, Inc.	66,199	4,744,812	4,036,183
LG Telecom, Ltd.	116,900	1,144,467	1,147,640
LHC Group, Inc.	35,980	825,312	793,719
Li & Fung, Ltd.	18,784,200	31,395,237	27,751,134
Lianhua Supermarket Holdings, Ltd.	2,111,000	1,699,598	1,200,135
Liberty Global plc - Class C	422,460	16,306,340	17,198,347
Liberty Holdings, Ltd.	186,805	2,249,023	2,208,540
Liberty Interactive Corp. - Series A	155,200	3,866,408	4,480,624

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Liberty Property Trust	411,750	13,734,993	15,218,280
Life Healthcare Group Holdings, Ltd.	1,179,810	4,032,121	4,319,730
Life Time Fitness, Inc.	389,400	16,031,671	18,730,140
LifeLock, Inc.	310,641	6,006,460	5,315,068
LifePoint Hospitals, Inc.	136,600	5,181,794	7,451,530
Ligand Pharmaceuticals-Class B	46,162	2,672,493	3,104,856
Light S.A.	136,200	1,024,733	1,131,731
Linamar Corp.	20,100	612,690	928,743
Lincoln Electric Holdings, Inc.	242,100	7,522,912	17,433,621
Lincoln National Corp.	931,071	24,110,749	47,177,368
Linde AG	40,345	6,151,992	8,073,918
Lindsay Corp.	30,350	1,258,487	2,676,263
Linear Technology Corp.	1,001,539	43,311,775	48,764,934
Link REIT	1,555,098	5,886,410	7,648,138
Link Solutions For Industry	2,100	284,450	346,451
Linkedin Corp. - A Shares	63,050	10,888,553	11,660,467
Lintec Corp.	14,483	295,948	276,764
Liquidity Services, Inc.	59,300	1,517,019	1,544,765
Lite-On Technology Corp.	690,625	913,801	1,029,616
Lithia Motors, Inc.	275,600	16,757,150	18,316,376
Littelfuse, Inc.	206,254	10,767,579	19,313,625
Live Nation Entertainment, Inc.	670,425	9,367,629	14,581,744
LivePerson, Inc.	113,796	1,374,456	1,373,518
LIXIL Group Corp.	51,346	1,031,717	1,418,951
LKQ Corp.	1,142,970	12,742,873	30,117,260
Lloyds TSB Group	60,226,817	45,127,330	74,953,927
L'Occitane International S.A.	149,500	386,428	368,496
Lockheed Martin Corp.	797,404	31,440,185	130,168,229
Loews Corp.	870,138	18,963,813	38,329,579
Logitech International S.A.	21,103	304,922	315,345
LogMeIn, Inc.	54,300	2,096,078	2,437,527
Lonza Group AG - Registered	31,669	2,607,581	3,231,970
Loral Space & Communications, Inc.	46,656	3,006,638	3,299,979
L'Oreal S.A.	55,668	7,308,003	9,183,913
Lorillard, Inc.	1,037,367	14,917,984	56,100,807
Lotte Confectionery Co, Ltd.	182	297,241	311,697
Lotte Shopping Company	16,419	5,234,822	5,167,331
Lottomatica S.p.A.	11,093	248,548	337,121
Louisiana-Pacific Corp.	384,177	5,454,717	6,481,066
Lowe's Companies, Inc.	2,954,198	28,408,655	144,460,282
LPL Financial Holdings, Inc.	95,100	3,432,991	4,996,554
LS Corp.	4,586	340,941	328,725
LSB Industries, Inc.	45,300	1,131,386	1,695,126
LSI Corp.	1,473,295	17,213,171	16,309,376
LTC Properties, Inc.	80,800	2,150,722	3,040,504
Lululemon Athletica, Inc.	49,542	3,365,982	2,605,414
Lumber Liquidators Holdings, Inc.	64,400	1,483,788	6,040,720
Luminex Corp.	88,500	1,712,436	1,602,735
Lumos Networks Corp.	35,230	404,996	471,025
Lundin Petroleum AB	111,961	1,836,350	2,298,434
Lupin, Ltd.	189,816	2,598,539	2,965,830
Luxottica Group S.p.A.	40,057	2,135,446	2,317,655
LVMH Moet Hennessy Louis Vuitton S.A.	102,805	17,820,802	18,696,126
Lydall, Inc.	40,300	414,571	921,661
LyondellBasell Industries Nv - Class A	1,619,749	87,823,736	144,060,476
M Dias Branco S.A.	9,200	359,182	372,648
M&T Bank Corp.	367,550	31,664,973	44,583,815
M/I Homes, Inc.	55,333	1,285,842	1,240,566
M6-Metropole Television S.A.	32,040	765,903	697,273
Macerich Company/The	398,095	27,686,299	24,813,261

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Mack-Cali Realty Corp.	241,250	8,167,078	5,015,588
Macquarie Group, Ltd.	46,783	1,476,533	2,511,892
Macy's, Inc.	1,629,195	45,737,112	96,594,972
Madison Square Garden Company/The - Class A	39,100	1,250,327	2,220,098
Maeda Corp.	39,000	260,852	246,152
Maeda Road Construction Company, Ltd.	22,000	270,859	307,404
Magellan Health, Inc.	65,920	2,797,402	3,912,352
magicJack VocalTec, Ltd.	222,393	4,283,770	4,721,403
Magna International, Inc. - Class A	368,500	14,411,073	35,482,836
Magna International, Inc. - Class A	153,800	10,769,644	14,812,478
Magnit - Sponsored GDR	7,100	445,880	389,080
Magnum Hunter Resources Corp.	489,078	3,241,192	4,157,163
Mah Sing Group Berhad	580,000	385,477	387,200
MakeMyTrip, Ltd.	75,841	1,685,744	2,053,774
Makita Corp.	600	22,426	33,034
Malaysia Building Society Berhad	450,000	391,846	300,413
Mallinckrodt plc	165,650	7,326,700	10,503,867
Manhattan Associates, Inc.	1,254,840	6,498,501	43,957,045
Manitowoc Company, Inc./The	494,950	9,881,764	15,566,178
Manpower, Inc.	384,345	18,475,991	30,297,916
ManTech International Corp.	72,760	3,388,340	2,139,872
Manulife Financial Corp.	220,770	3,880,770	4,264,386
Marathon Oil Corp.	2,396,088	37,867,158	85,109,046
Marathon Petroleum Corp.	1,015,355	27,129,858	88,376,499
Marcus Corp./The	45,260	760,752	755,842
MarineMax, Inc.	53,391	894,773	811,009
MarketAxess Holdings, Inc.	105,927	4,130,943	6,272,997
Marketo, Inc.	46,285	1,720,255	1,512,131
Marks & Spencer Group plc	2,783,453	16,720,748	20,951,558
Maroc Telecom S.A.	53,198	593,147	652,760
Marriott International, Inc. - Class A	638,909	9,466,528	35,791,682
Marriott Vacations Worldwide Corp.	166,750	5,782,759	9,322,993
Marsh & McLennan Companies, Inc.	1,552,559	38,288,516	76,541,159
Martin Marietta Materials, Inc.	246,000	20,279,656	31,574,100
Marubeni Corp.	1,244,948	8,545,490	8,377,424
Maruichi Steel Tube, Ltd.	4,000	101,431	103,666
Maruti Udyog, Ltd.	66,550	1,473,533	2,197,161
Marvell Technology Group, Ltd.	1,021,000	11,766,972	16,080,750
Masco Corp.	1,729,898	31,736,468	38,421,035
Masimo Corp.	154,650	3,961,792	4,223,492
MasTec, Inc.	150,671	4,942,915	6,545,148
MasterCard, Inc. - Class A	3,072,347	88,391,669	229,504,321
Materials Select Sector SPDR Trust - ETF	69,332	2,947,303	3,278,017
Materion Corp.	47,800	1,178,957	1,621,854
Matrix Service Company	59,100	1,191,114	1,996,398
Matson, Inc.	210,045	5,343,366	5,186,011
Matsumotokiyoshi Holdings Company, Ltd.	66,960	1,811,625	2,135,880
Mattel, Inc.	951,682	17,790,460	38,171,965
Matthews International Corp. - Class A	78,986	3,355,415	3,223,419
Maurel et Prom S.A.	345,691	5,884,449	5,321,931
Maximus, Inc.	163,440	2,068,712	7,331,918
Maxwell Technologies, Inc.	325,525	4,727,918	4,205,783
Mazda Motor Corp.	42,000	127,595	186,784
MB Financial, Inc.	126,740	3,256,661	3,923,870
MBIA, Inc.	169,910	2,481,101	2,377,041
McCormick & Company, Inc.	404,150	11,123,540	28,993,721
McDonald's Corp.	2,822,090	46,741,159	276,649,483
McGraw Hill Financial, Inc.	971,418	31,075,219	74,119,193
McKesson Corp.	733,233	45,627,696	129,466,951
MDC Holdings, Inc.	140,400	6,898,495	3,970,512

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
MDU Resources Group, Inc.	537,125	10,369,504	18,428,759
Mead Johnson Nutrition Company	839,812	44,886,701	69,821,970
Meadowbrook Insurance Group, Inc.	101,492	995,409	591,698
MeadWestvaco Corp.	585,088	12,813,502	22,022,712
Measurement Specialties, Inc.	577,909	9,810,604	39,211,126
Mechel Oao - Sponsored ADR	22,828	532,305	547,415
Meda AB	108,524	1,570,331	1,664,630
MedAssets, Inc.	990,273	16,280,859	24,469,646
Mediaset S.p.A.	102,722	432,332	574,518
MediaTek, Inc.	380,000	5,515,379	5,609,063
Medical Properties Trust, Inc.	1,040,429	11,626,370	13,307,087
Medicines Company	203,750	4,641,127	5,790,575
Medidata Solutions, Inc.	816,064	8,623,970	44,344,918
Medifast, Inc.	28,900	738,710	840,701
Mediobanca S.p.A.	706,318	5,734,495	8,079,907
Medipal Holdings Corp.	415,000	5,097,679	6,358,887
Medivation, Inc.	10,482	654,286	674,726
MEDNAX, Inc.	593,294	17,062,230	36,772,362
Medtronic, Inc.	2,822,228	76,685,024	173,679,911
Mega Financial Holding Company, Ltd.	2,437,275	1,935,044	1,888,833
MegaFon Oao - GDR	34,797	939,678	979,536
Meggitt plc	2,398,752	19,403,990	19,191,582
Melco Crown Entertainment Ltd.	64,000	2,510,068	2,473,600
Melrose Industries plc	254,461	1,345,007	1,259,523
Men's Wearhouse, Inc./The	112,005	3,303,534	5,486,005
Mentor Graphics Corp.	260,500	3,544,324	5,736,210
MercadoLibre, Inc.	124,933	12,265,606	11,882,378
Merck & Company, Inc.	9,254,422	222,044,388	525,373,537
Merck KGaA	214,408	24,434,704	36,125,831
Mercury General Corp.	104,580	5,590,118	4,714,466
Mercury Systems, Inc.	69,550	1,014,274	918,756
Meredith Corp.	109,099	3,794,644	5,065,467
Merida Industry Company, Ltd.	57,000	437,993	378,097
Meridian Bioscience, Inc.	745,915	14,991,631	16,253,488
Merit Medical Systems, Inc.	93,018	1,283,211	1,330,157
Meritage Home Corp.	363,928	11,375,686	15,241,305
Meritor, Inc.	553,600	5,053,713	6,781,600
Merlin Entertainments plc	549,700	2,851,211	3,454,950
Mesoblast, Ltd.	1,857,208	11,434,574	9,415,802
Metalurgica Gerdau S.A. - Preferred	71,500	560,564	551,657
Metcash, Ltd.	983,590	3,051,190	2,388,498
Methode Electronics, Inc.	82,450	887,129	2,527,917
MetLife, Inc.	3,179,690	112,845,798	167,887,632
Metro AG	375,108	15,045,321	15,315,906
Metro Bank & Trust	836,207	1,584,894	1,441,383
Metso Oyj	62,265	1,982,692	2,036,431
Mettler-Toledo International, Inc.	87,500	6,905,201	20,622,000
MGIC Investment Corp.	944,825	5,694,976	8,049,909
MGM China Holdings, Ltd.	44,800	147,902	157,957
MGM Resorts International	163,500	2,780,021	4,228,110
Michael Kors Holdings, Ltd.	532,854	42,959,049	49,699,293
Michael Page International	233,500	1,409,680	1,910,584
Michelin - Class B	300,621	22,771,408	37,612,958
Micrel, Inc.	104,458	941,891	1,157,395
Micro Focus International plc	24,264	199,828	335,952
Micro Strategy, Inc.	21,200	1,972,320	2,446,268
Microchip Technology, Inc.	643,572	24,849,388	30,736,999
Micron Technology, Inc.	3,034,360	40,250,616	71,792,958
MICROS Systems, Inc.	326,793	11,587,285	17,297,153
Microsemi Corp.	218,350	4,682,080	5,465,301

Domestic and International Equity

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Microsoft Corp.	23,431,326	383,314,784	960,450,053
Mid-America Apartment Communities, Inc.	223,476	14,167,292	15,256,707
Middleby Corp./The	40,000	9,538,026	10,568,400
Millicom International Cellular S.A.	11,567	1,040,767	1,176,583
Mineral Resources, Ltd.	167,518	1,879,222	1,782,431
Minerals Technologies, Inc.	100,800	2,122,615	6,507,648
Mining and Metallurgical Company Norilsk Nickel	76,353	1,171,052	1,269,750
Mirae Asset Securities Company, Ltd.	76,940	2,430,888	2,985,224
Mitcham Industries, Inc.	149,600	2,532,787	2,085,424
Mitchells & Butlers plc	3,498,337	13,837,054	26,583,407
Mitsubishi Chemical Corp.	364,879	1,932,942	1,519,960
Mitsubishi Corp.	518,169	10,613,750	9,640,353
Mitsubishi Electric Corp.	388,548	3,501,708	4,384,063
Mitsubishi Estate Company, Ltd.	279,600	7,261,904	6,640,788
Mitsubishi Heavy Industries, Ltd.	818,647	3,947,570	4,745,665
Mitsubishi Materials Corp.	402,500	1,257,720	1,145,143
Mitsubishi Motors Corp.	4,900	53,185	51,386
Mitsubishi Tanabe Pharma Corp.	54,400	896,941	762,239
Mitsubishi UFJ Financial Group, Inc.	4,853,200	36,549,439	26,720,051
Mitsui Company	395,260	5,756,182	5,599,693
Mitsui Fudosan Company	197,000	5,516,433	6,023,722
Mitsui O.S.K. Lines, Ltd.	71,500	345,955	279,099
Mizuho Financial Group, Inc.	6,367,240	12,591,184	12,612,681
MKS Instruments, Inc.	124,840	2,764,755	3,731,468
MMI Holdings, Ltd.	248,546	613,094	581,317
Mobile Mini, Inc.	91,850	2,115,262	3,982,616
Mobile Telesystems OJSC - Sponsored ADR	110,700	2,169,198	1,936,143
Mobistar S.A.	20,798	327,314	392,135
MODEC, Inc.	49,000	1,509,286	1,242,783
Model N, Inc.	41,527	417,180	419,838
Modine Manufacturing Company	268,975	3,982,851	3,940,484
Mohawk Industries, Inc.	228,025	29,463,947	31,006,840
Molina Healthcare, Inc.	68,851	1,537,064	2,586,044
Molson Coors Brewing Company - Class B	453,482	17,880,416	26,691,951
Molycorp, Inc.	7,500	122,054	35,175
Momenta Pharmaceuticals, Inc.	131,015	2,055,347	1,526,325
Monarch Casino & Resort, Inc.	21,246	217,406	393,688
Mondelez International, Inc.	4,857,317	49,612,026	167,820,302
Mondi plc	685,441	7,114,245	11,987,269
Monolithic Power Systems, Inc.	392,167	9,618,185	15,204,315
Monotype Imaging Holdings, Inc.	89,900	1,306,534	2,709,586
Monro Muffler Brake, Inc.	68,900	1,876,407	3,919,032
Monsanto Company	1,576,180	29,158,341	179,321,999
Monster Beverage Corp.	434,550	30,355,386	30,179,498
Monster Worldwide, Inc.	249,548	1,095,516	1,866,619
Moody's Corp.	543,481	8,949,054	43,108,913
Moog, Inc. - Class A	308,232	9,488,863	20,192,278
Morgan Stanley	4,368,578	104,066,858	136,168,576
Mosaic Company/The	964,900	51,267,081	48,245,000
Motorola Solutions, Inc.	649,375	25,534,385	41,748,319
Mount Gibson Iron, Ltd.	294,948	281,376	248,769
Movado Group, Inc.	42,100	972,614	1,917,655
MRC Global, Inc.	51,255	1,485,960	1,381,835
M-real Oyj - B Shares	60,670	202,442	279,286
MRV Engenharia e Participacoes S.A.	1,725,200	5,443,186	6,185,184
MS&AD Insurance Group Holdings	2,323,810	54,842,574	53,342,592
MSA Safety, Inc.	87,000	3,064,675	4,959,000
MSC Industrial Direct Company - Class A	166,655	7,436,389	14,418,991
MSCI, Inc.	1,142,814	36,957,009	49,163,858
MTN Group, Ltd.	421,593	7,968,687	8,639,973

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
MTR Corp.	190,000	736,820	702,973
MTS Systems Corp.	37,205	1,453,493	2,548,170
MTU Aero Engines Holding AG	35,068	2,607,381	3,260,508
Mueller Industries, Inc.	229,320	5,122,717	6,877,307
Mueller Water Products, Inc.	92,200	812,946	875,900
Muenchener Rueckver AG	279,515	44,803,665	61,099,309
Mullen Group, Ltd.	64,000	1,577,348	1,609,060
Multimedia Games Holding Company, Inc.	67,495	645,057	1,960,055
Murata Manufacturing Company, Ltd.	270,800	15,054,806	25,598,272
Murphy Oil Corp.	493,400	23,992,176	31,015,124
Murphy USA, Inc.	138,475	5,314,671	5,620,700
Murray & Roberts Holdings, Ltd.	652,921	2,900,081	1,526,477
MWI Veterinary Supply, Inc.	29,430	1,500,005	4,579,897
Myers Industries, Inc.	69,600	815,864	1,386,432
Mylan, Inc.	1,329,834	30,552,114	64,935,794
Myriad Genetics, Inc.	230,000	6,650,819	7,863,700
Nabors Industries, Ltd.	1,794,731	37,305,980	44,240,119
Nabtesco Corp.	15,900	364,628	366,525
NagaCorp, Ltd.	383,500	337,798	399,466
Namco Bandai Holdings, Inc.	918,500	13,116,357	21,788,566
Nampak, Ltd.	396,700	1,260,329	1,355,914
Nanometrics, Inc.	53,388	834,068	959,382
NASDAQ OMX Group, Inc.	329,750	8,895,534	12,180,965
Naspers, Ltd. - N Shares	108,555	9,972,578	11,986,163
National Australia Bank, Ltd.	265,666	7,193,422	8,731,405
National Bank of Canada	129,600	4,800,992	5,201,613
National Fuel Gas Company	241,990	7,483,520	16,948,980
National Grid plc	3,800,372	41,205,214	52,080,194
National Instruments Corp.	271,543	5,679,428	7,790,569
National Oilwell Varco, Inc.	1,215,012	42,192,236	94,612,984
National Penn Bancshares, Inc.	273,575	2,952,053	2,858,859
National Presto Industries, Inc.	12,300	839,142	959,892
National Retail Properties, Inc.	339,465	9,139,654	11,650,439
Natixis	180,070	740,258	1,323,055
Natus Medical, Inc.	67,300	1,329,636	1,736,340
Naver Corp.	3,336	351,313	300,865
Navigant Consulting, Inc.	115,024	1,118,999	2,146,348
Navigators Group, Inc./The	24,600	1,370,472	1,510,194
Navistar International Corp.	113,307	4,199,666	3,837,708
NBT Bancorp, Inc.	95,537	2,098,529	2,336,835
NCC AB - B Shares	178,267	5,678,598	6,439,394
NCR Corp.	504,726	12,024,845	18,447,735
NCSOFT Corp.	6,921	1,098,141	1,417,425
NEC Corp.	619,900	1,940,269	1,908,125
Nedbank Group, Ltd.	137,398	2,717,988	2,926,691
Neenah Paper, Inc.	37,460	1,008,180	1,937,431
Nelnet, Inc. - Class A	64,252	1,329,029	2,627,907
Neogen Corp.	717,435	9,642,303	32,248,703
Neste Oil Oyj	410,375	6,469,990	8,370,870
Nestle S.A. - Registered	2,144,534	110,435,522	161,565,334
NetApp, Inc.	1,024,689	22,383,829	37,811,024
Netcare, Ltd.	1,410,952	3,191,579	3,131,007
Netflix, Inc.	187,000	33,875,975	65,829,610
NETGEAR, Inc.	90,945	2,380,834	3,067,575
NetScout Systems, Inc.	996,694	16,425,964	37,455,761
NetSuite, Inc.	88,700	8,741,879	8,411,421
Neustar, Inc. - Class A	364,499	11,292,257	11,849,862
New Jersey Resources Corp.	136,035	5,366,421	6,774,543
New Mountain Finance Corp.	125,848	1,876,082	1,831,088
New Oriental Education & Technology Group, Inc.	108,864	3,378,703	3,195,158

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
New World Development Company, Ltd.	362,234	538,704	364,240
New World Development Company, Ltd. - Rights	120,744	0	24,905
New York Community Bancorp, Inc.	1,258,118	18,975,324	20,217,956
New York Times Company/The - Class A	569,778	7,007,121	9,754,599
Newcrest Mining, Ltd.	67,739	1,524,894	620,933
Newell Rubbermaid, Inc.	791,049	18,943,354	23,652,365
Newfield Exploration Company	553,250	31,310,856	17,349,920
NewMarket Corp.	33,340	4,439,773	13,028,605
Newmont Mining Corp.	1,402,542	43,030,035	32,875,584
Newpark Resources, Inc.	1,098,002	8,834,853	12,572,123
Newport Corp.	88,300	1,342,394	1,826,044
News Corp. - Class A	2,468,971	28,352,944	42,515,681
Nexans S.A.	52,535	3,060,058	2,754,700
Nexen Tire Corp.	86,549	1,311,307	1,097,667
Nexity	70,148	2,497,711	3,009,694
Nexstar Broadcasting Group, Inc. - Class A	143,082	6,275,801	5,368,437
Next plc	26,419	1,460,420	2,906,933
NextEra Energy, Inc.	1,258,256	37,453,413	120,314,439
NGK Insulators, Ltd.	72,900	1,061,692	1,521,921
NGK Spark Plug Company, Ltd.	41,617	578,887	937,529
NHN Corp.	21,607	11,831,042	15,711,229
NIC, Inc.	1,724,434	22,534,768	33,298,821
NICE Systems, Ltd.	8,041	325,309	355,954
Nidec Corp.	52,146	1,813,912	3,179,344
Nielsen Holdings Nv	258,041	7,560,459	11,516,370
Nielsen Nv	753,700	28,920,772	33,637,631
Nike, Inc. - Class B	2,101,376	22,124,487	155,207,631
Nikon Corp.	141,500	2,916,967	2,283,566
Nine Dragons Paper Holdings, Ltd.	759,450	1,076,675	591,343
Nine Entertainment Company Holdings, Ltd.	200,099	430,656	433,981
Nintendo Company, Ltd.	92,712	13,330,528	11,037,036
Nippon Building Fund, Inc.	270	1,592,904	1,413,118
Nippon Express Company, Ltd.	1,000,700	4,435,310	4,907,059
Nippon Hodo Company, Ltd.	88,000	916,383	1,217,653
Nippon Meat Packers, Inc.	19,000	317,190	283,566
Nippon Shokubai Company, Ltd.	399,000	4,082,525	4,722,833
Nippon Steel & Sumitomo Metal Corp.	2,762,288	8,798,377	7,563,871
Nippon Telegraph & Telephone Corp.	3,000	79,505	81,720
Nippon Telephone & Telegraph Corp.	979,100	46,141,136	53,421,012
Nippon Yusen Kabushiki Kaisha	237,861	903,796	692,900
NiSource, Inc.	884,870	17,431,881	31,439,431
Nissan Motor Company, Ltd.	7,936,064	79,704,340	70,895,556
Nitto Denko Corp.	42,166	1,920,198	2,023,444
NKSJ Holdings, Inc.	662,150	15,779,572	17,051,239
NKT Holding A.S.	5,505	278,135	319,101
Noble Corp. plc	1,322,498	51,770,999	43,298,585
Noble Energy, Inc.	1,020,200	37,139,280	72,475,008
Noble Group, Ltd.	11,390,395	8,933,354	10,733,266
NOF Corp.	57,000	292,558	413,449
Nokia Oyj	659,526	3,763,890	4,899,465
Nokian Renkaat Oyj	30,575	1,538,301	1,236,809
Nomura Holdings, Inc.	827,493	5,626,399	5,319,225
Nomura Real Estate Holdings, Inc.	246,800	4,795,954	4,721,037
Noodles & Company	122,197	4,686,463	4,823,116
Noranda Aluminum Holding Corp.	985,825	4,698,853	4,051,741
Norbord, Inc.	27,205	811,282	717,990
Nordea AB	949,147	9,871,075	13,438,887
Nordex AG	100,118	1,467,896	1,617,215
Nordson Corp.	186,968	4,703,481	13,179,374
Nordstrom, Inc.	482,180	11,061,068	30,112,141

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Norfolk Southern Corp.	879,327	16,420,254	85,444,205
Norsk Hydro ASA	726,976	3,358,192	3,624,529
North Pacific Bank, Ltd.	71,700	239,589	291,715
Northeast Utilities	874,250	24,132,114	39,778,375
Northern Oil And Gas, Inc.	156,900	1,882,800	2,293,878
Northern Trust Corp.	628,248	27,230,140	41,187,939
Northrop Grumman Corp.	813,067	41,814,006	100,316,206
Northwest Bancshares, Inc.	216,154	2,631,760	3,155,848
Northwest Natural Gas Company	64,070	2,599,047	2,819,721
NorthWestern Corp.	269,885	9,500,345	12,800,646
Novartis AG	1,775,099	103,240,147	150,713,109
Novatek Oao - Sponsored GDR Registered	19,492	2,566,721	2,144,120
Novo Nordisk A/S - B Shares	2,779,357	56,449,834	126,628,264
Novo Nordisk A/S - Sponsored ADR	62,845	2,128,451	2,868,874
Novozymes A/S - B Shares	657,818	8,842,914	28,938,163
NPS Pharmaceuticals, Inc.	133,206	3,809,988	3,986,856
NRG Energy, Inc.	905,400	20,521,823	28,791,720
NSK, Ltd.	427,000	4,637,193	4,403,301
nTelos Holdings Corp.	34,230	868,796	462,105
NTPC, Ltd.	317,073	743,235	636,562
NTT Data Corp.	287,500	9,290,132	11,208,550
NTT Docomo, Inc.	1,094,900	17,357,229	17,308,319
Nu Skin Enterprises, Inc.	255,195	20,177,259	21,142,906
Nu Vasive, Inc.	187,397	4,539,759	7,197,919
Nuance Communications, Inc.	2,758,320	52,135,700	47,360,354
Nucor Corp.	898,208	15,603,380	45,395,432
Numbercable S.A.S.	146,910	5,202,906	5,776,717
Nutreco Holding Nv	31,000	1,527,538	1,377,905
Nutrisystem, Inc.	64,600	1,069,437	973,522
NVIDIA Corp.	1,763,467	25,723,601	31,583,694
NVR, Inc.	15,652	11,623,788	17,952,844
NxStage Medical, Inc.	14,493	262,954	184,641
Oasis Petroleum, Inc.	415,738	16,820,030	17,348,747
Obayashi Corp.	97,614	532,448	551,647
OC Oerlikon Corp. AG	466,239	3,530,549	7,864,336
Ocado Group plc	4,852,284	23,063,130	37,260,169
Occidental Petroleum Corp.	2,546,098	76,913,591	242,617,678
Oceaneering International, Inc.	388,420	13,864,317	27,911,861
OCI Company, Ltd.	10,300	2,393,226	1,717,554
Odakyu Electric Railway Company, Ltd.	8,000	80,732	69,059
OE Energy Corp.	564,540	8,050,304	20,752,490
Oesterreichische Post AG	7,286	248,114	367,033
Office Depot, Inc.	1,282,850	6,418,839	5,298,171
OFG Bancorp	152,692	2,377,961	2,624,775
Oi S.A.	184,323	541,661	263,844
Oi S.A. - Preferred	4,445,886	10,520,220	6,147,203
Oil Search, Ltd.	2,807,151	16,679,631	22,011,294
Oil States International, Inc.	180,250	14,079,455	17,772,650
Olam International, Ltd.	5,374,239	10,096,120	9,487,345
Old Dominion Freight Line, Inc.	216,521	11,440,524	12,285,402
Old Mutual plc	971,297	2,625,922	3,256,408
Old National Bancorp	235,242	3,055,969	3,507,458
Old Republic International Corp.	715,062	9,338,797	11,727,017
Olin Corp.	222,350	4,099,551	6,139,084
Olympic Steel, Inc.	22,900	968,216	657,230
Olympus Optical Company	1,403,100	38,066,440	44,823,994
OM Group, Inc.	75,820	2,151,606	2,518,740
Omega Healthcare Investors, Inc.	547,438	10,806,711	18,350,122
Omnia Holdings, Ltd.	21,000	426,201	421,382
Omicare, Inc.	417,330	16,242,386	24,902,081

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Omnicell, Inc.	84,900	1,812,518	2,429,838
Omnicom Group, Inc.	732,520	19,735,672	53,180,952
OMRON Corp.	47,912	1,207,600	1,981,892
On Assignment, Inc.	107,300	1,298,067	4,140,707
On Semiconductor Corp.	450,696	3,658,068	4,236,542
One Gas, Inc.	227,461	6,039,727	8,172,674
ONEOK, Inc.	1,103,533	23,810,207	65,384,330
Ono Pharmaceutical Company, Ltd.	20,100	1,253,245	1,744,856
OPAP S.A.	190,580	2,595,518	3,073,203
OpenTable, Inc.	54,400	2,120,558	4,184,992
Opera Software ASA	24,448	253,940	319,737
Ophir Energy plc	1,622,900	9,729,496	6,493,482
Oplink Communications, Inc.	349,603	6,100,837	6,278,870
Oracle Corp.	10,590,671	132,904,138	433,264,351
Oracle Corp. Japan	188,600	7,949,152	8,561,490
Orange S.A.	3,553,459	63,137,790	52,501,788
OraSure Technologies, Inc.	573,300	3,904,398	4,569,201
ORBCOMM, Inc.	529,252	3,173,873	3,625,376
Orbital Sciences Corp.	144,500	3,162,444	4,031,550
Orbitz Worldwide, Inc.	618,350	6,039,296	4,847,864
O'Reilly Automotive, Inc.	320,013	12,266,865	47,486,729
Orica, Ltd.	51,439	967,583	1,043,156
Oriental Land Company, Ltd.	15,117	1,675,418	2,304,577
Orient-Express Hotels, Ltd. - Class A	409,118	5,423,277	5,895,390
Oriflame Cosmetics S.A.	104,760	2,602,687	2,536,777
Origin Energy, Ltd.	135,830	1,721,897	1,799,026
Orion Energy Systems, Inc.	399,810	1,873,356	2,898,623
Orion Marine Group, Inc.	59,800	624,286	751,686
Orion Oyj - Class B	30,968	826,590	935,155
Oritani Financial Corp.	90,400	1,195,118	1,429,224
Orix Corp.	184,970	2,506,218	2,609,714
Orkla ASA	166,107	1,303,978	1,416,351
Orora, Ltd.	1,352,348	1,108,205	1,723,458
ORPEA	5,200	264,227	345,086
Osaka Gas Company, Ltd.	684,146	2,713,828	2,597,476
Oshkosh Corp.	492,290	18,267,900	28,981,112
OSI Systems, Inc.	45,100	1,476,862	2,699,686
Osram Licht AG	84,192	4,701,145	5,461,311
Ote (Hellenic Telecom)	62,664	816,313	1,036,400
OTP Bank plc	49,171	949,624	941,736
Otsuka Corp.	9,100	657,604	1,191,125
Otsuka Holdings Company, Ltd.	239,400	7,084,435	7,176,072
Outerwall, Inc.	63,890	2,131,037	4,632,025
Outotec Oyj	22,554	287,585	249,924
Oversea-Chinese Banking Corp.	143,273	1,155,016	1,101,671
Owens & Minor, Inc.	178,940	4,337,734	6,268,268
Owens Corning, Inc.	319,610	10,045,683	13,797,564
Owens-Illinois, Inc.	1,099,436	29,552,050	37,193,920
Oxford Industries, Inc.	33,365	1,366,376	2,609,143
OZ Minerals, Ltd.	896,500	3,018,182	2,958,079
Pac West Bancorp	129,054	3,321,554	5,550,613
Paccar, Inc.	1,020,536	12,225,623	68,824,948
Pacific Basin Shipping, Ltd.	1,514,000	981,058	966,128
Pacific Rubiales Energy Corp.	165,017	3,235,722	2,976,660
Pacific Sunwear of California, Inc.	806,050	2,950,849	2,393,969
Packaging Corp. of America	346,757	10,211,047	24,401,290
Pakuwon Jati Tbk Pt	15,000,000	378,833	462,148
Pall Corp.	373,982	7,065,930	33,460,170
Panasonic Corp.	78,400	736,069	892,977
Pandora A/S	44,299	2,457,188	2,931,732

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Pandora Media, Inc.	363,878	8,215,058	11,032,781
Panera Bread Company - Class A	79,885	4,580,781	14,097,306
Papa John's International, Inc.	77,970	1,077,943	4,063,017
PAREXEL International Corp.	201,463	5,287,986	10,897,134
Park Electrochemical Corp.	160,546	4,396,425	4,795,509
Park24 Company, Ltd.	13,700	233,057	261,003
Parker Drilling Company	840,000	4,743,450	5,955,600
Parker Hannifin Corp.	428,344	8,902,130	51,277,060
Parkland Fuel Corp.	112,289	2,086,549	2,173,040
Parkway Properties, Inc.	477,589	9,127,579	8,715,999
Partnerre, Ltd.	218,436	21,212,312	22,608,126
Partners Group	31,530	6,375,569	8,866,307
Pattern Energy Group, Inc.	30,350	853,315	823,396
Patterson Companies, Inc.	239,600	9,574,416	10,005,696
Patterson-Uti Energy, Inc.	542,250	9,061,831	17,178,480
Paychex, Inc.	912,596	24,276,845	38,876,590
PBB Group Berhad	294,300	1,374,624	1,497,861
PBF Energy, Inc.	345,675	9,383,133	8,918,415
PCTEL, Inc.	317,800	2,983,029	2,774,394
PDC Energy, Inc.	176,612	8,625,542	10,995,863
Peabody Energy Corp.	730,700	29,517,968	11,939,638
Pearson plc	135,330	2,378,822	2,398,292
Pebblebrook Hotel Trust	106,862	3,080,765	3,608,730
Pegatron Corp.	994,000	1,574,914	1,480,269
Pendrell Corp.	1,419,704	3,117,914	2,598,058
Penn National Gaming, Inc.	111,575	1,343,478	1,374,604
Penn Real Estate Investment Trust	150,000	2,420,632	2,707,500
Penn Virginia Corp.	367,480	5,470,470	6,427,225
Pentair, Ltd. - Registered	741,552	26,617,872	58,834,736
People's Insurance Company of China, Ltd.	1,247,000	654,132	514,422
People's United Financial, Inc.	865,225	14,777,840	12,865,896
Pep Boys-Manny Moe & Jack/The	120,035	1,439,995	1,526,845
Pepco Holdings, Inc.	679,650	16,916,215	13,919,232
PepsiCo, Inc.	4,615,638	120,507,057	385,405,773
Perceptron, Inc.	132,961	1,581,683	1,612,817
Perficient, Inc.	74,300	1,275,628	1,346,316
Pericom Semiconductor Corp.	48,650	446,065	380,930
PerkinElmer, Inc.	329,229	6,254,946	14,835,059
Pernod Ricard S.A.	344,367	29,625,048	40,105,712
Perrigo Company plc	382,064	44,582,001	59,090,018
Perry Ellis International, Inc.	27,265	416,499	374,621
Persimmon plc	193,897	2,149,121	4,351,017
Perusahaan Gas Negara Pt	800,000	373,962	360,915
PetMed Express, Inc.	46,340	582,261	621,419
Petrofac, Ltd.	105,864	2,425,159	2,537,943
PetroQuest Energy, Inc.	120,180	1,670,473	685,026
PetSmart, Inc.	317,705	20,546,059	21,886,697
Pfizer, Inc.	20,940,726	330,996,131	672,616,119
PG&E Corp.	1,260,924	31,584,180	54,471,917
PGE S.A.	420,865	2,477,136	2,632,670
Pharmerica Corp.	66,934	1,057,583	1,872,813
PHH Corp.	32,254	778,496	833,443
Philip Morris International, Inc.	4,507,183	67,904,294	369,003,072
Philippine Long Distance Telephone Company	13,942	936,650	848,738
Philips Electronics Nv	1,127,502	34,513,818	39,634,250
Phillips 66	1,729,264	23,022,442	133,257,084
Photronics, Inc.	379,900	2,464,904	3,240,547
PICC Property & Casualty Company, Ltd. - H shares	854,000	1,266,293	1,169,192
Piedmont Natural Gas Company, Inc.	178,120	4,924,404	6,303,667
Pier 1 Imports, Inc.	202,474	4,046,455	3,822,709

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Pigeon Corp.	6,300	306,930	285,071
Pinault-Printemps-Redoute S.A.	15,334	2,501,951	3,128,901
Pinnacle Entertainment, Inc.	360,953	8,357,351	8,554,586
Pinnacle Financial Partners, Inc.	76,354	1,209,915	2,862,511
Pinnacle Foods, Inc.	33,782	983,835	1,008,731
Pinnacle West Capital Corp.	337,911	12,822,335	18,470,215
Pioneer Energy Services Corp.	140,400	1,792,256	1,818,180
Pioneer Natural Resources Company	504,883	42,201,751	94,483,805
Piper Jaffray Companies, Inc.	37,005	1,402,063	1,694,829
Piraeus Bank S.A.	1,509,184	3,590,250	4,160,066
Piramal Enterprises, Ltd.	17,959	152,383	164,938
Pirelli & C. S.p.A.	178,506	2,506,766	2,804,695
Pitney Bowes, Inc.	1,210,825	24,577,238	31,469,342
PKO Bank Polski S.A.	434,896	5,296,741	6,114,511
Plantronics, Inc.	155,000	5,746,526	6,889,750
Plastic Omnium S.A.	23,298	320,950	865,056
Plexus Corp.	116,814	2,698,351	4,680,737
Plum Creek Timber Company, Inc.	518,950	16,114,342	21,816,658
PNC Financial Services Group, Inc.	1,651,533	132,157,776	143,683,371
PNM Resources, Inc.	341,875	6,005,327	9,240,881
Pohang Iron & Steel Co. - ADR	3,300	215,877	229,053
Polaris Industries, Inc.	282,329	10,109,660	39,444,185
Polski Koncern Naftowy Orlen S.A.	277,952	3,956,395	3,976,000
Polskie Gornictwo Naftowe I Gazownictwo S.A.	1,917,159	3,553,170	2,817,299
Poly Property Group Company, Ltd.	3,147,000	1,889,802	1,391,535
Polycom, Inc.	614,900	9,005,974	8,436,428
PolyOne Corp.	371,522	6,886,840	13,619,997
Pool Corp.	110,850	3,715,962	6,797,322
Popular, Inc.	214,856	6,758,183	6,658,387
Porsche AG - Preferred	23,158	1,655,072	2,378,812
Portfolio Recovery Associates, Inc.	215,700	3,586,183	12,480,402
Portland General Electric Company	326,118	8,785,176	10,546,656
Porto Seguro S.A.	222,512	2,756,343	3,140,708
Portugal Telecom S.A. - Registered	120,456	448,246	512,499
POSCO	40,449	12,212,704	11,247,972
POSCO - ADR	246,346	19,608,910	17,098,876
Post Holdings, Inc.	100,967	2,730,357	5,565,301
Post Properties, Inc.	127,915	3,865,881	6,280,627
Potash Corp. of Saskatchewan, Inc.	100,000	3,124,462	3,623,103
Potash Corp. of Saskatchewan, Inc.	69,913	2,336,700	2,532,249
Potlatch Corp.	117,255	2,987,865	4,536,596
Pou Chen Corp.	5,649,000	6,437,596	7,967,311
Powell Industries, Inc.	23,222	800,562	1,504,786
Power Assets Holdings, Ltd.	134,000	1,166,306	1,161,717
Power Finance Corp.	736,138	1,954,629	2,381,378
Power Integrations, Inc.	87,027	3,788,226	5,724,636
Powszechny Zaklad Ubezpieczen S.A.	64,515	8,740,256	9,170,978
POZEN, Inc.	659,684	4,467,313	5,277,472
PPG Industries, Inc.	402,412	14,495,254	77,850,626
PPL Corp.	1,745,830	39,752,270	57,856,806
Praxair, Inc.	859,327	17,898,986	112,546,057
Precision Castparts Corp.	527,664	74,860,354	133,372,353
Premiere AG	909,140	9,173,875	7,843,919
President Chain Store Corp.	278,326	1,823,282	1,965,030
Prestige Brands Holdings, Inc.	120,500	1,473,392	3,283,625
Price Smart, Inc.	34,444	3,186,249	3,476,433
Priceline Group, Inc./The	157,900	42,290,991	188,199,431
Primerica, Inc.	370,504	11,814,760	17,454,443
Principal Financial Group, Inc.	878,550	25,443,424	40,404,515
PrivateBancorp, Inc.	311,444	7,651,302	9,502,156

Domestic and International Equity

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
ProAssurance Corp.	146,300	4,264,462	6,514,739
Procera Networks, Inc.	47,800	812,912	496,642
Procter & Gamble Company/The	7,878,100	189,981,629	634,974,860
Progress Software Corp.	131,825	2,635,677	2,873,785
Progressive Corp./The	1,603,538	19,596,752	38,837,690
Progressive Waste Solutions, Ltd.	94,100	2,292,295	2,381,671
Prologis, Inc.	1,412,520	58,807,999	57,673,192
Promotora y Operadora de Infraestructura S.A.B. de C.V.	55,600	594,965	750,267
PROS Holdings, Inc.	728,965	7,231,049	22,969,687
Prosegur Compania de Seguridad S.A.	60,900	356,560	391,978
ProSiebenSat.1 Media AG	68,514	3,164,351	3,136,945
Prospect Capital Corp.	564,621	6,190,393	6,097,907
Prosperity Bancshares, Inc.	157,595	6,994,419	10,424,909
Protective Life Corp.	597,400	14,748,311	31,417,266
Proto Labs, Inc.	133,562	9,004,398	9,038,141
Provident Financial Services, Inc.	126,900	1,729,415	2,331,153
Prudential Corp.	2,486,619	28,676,179	52,586,515
Prudential Financial, Inc.	1,348,117	51,666,028	114,118,104
PS Business Parks, Inc.	44,400	2,717,074	3,712,728
PTC, Inc.	338,937	6,109,170	12,008,538
PTT Exploration And Production Company, Ltd.	1,580,000	8,414,711	7,646,732
PTT Global Chemical pcl	3,053,400	7,563,048	6,800,498
PTT Global Chemical pcl-NVDR	1,538,000	3,821,399	3,425,416
PTT pcl	80,000	823,284	737,361
Public Bank Berhad	73,300	431,384	430,081
Public Bank Berhad - Foreign Market	180,238	985,400	1,059,737
Public Service Enterprise Group, Inc.	1,773,191	38,203,514	67,629,505
Public Storage, Inc.	410,166	33,378,638	69,108,869
Publicis Groupe S.A.	37,415	1,989,203	3,381,779
Pulte Group, Inc.	941,733	14,739,745	18,071,856
PVH Corp.	299,216	34,860,416	37,333,180
Pzena Investment Management, Inc. - Class A	479,220	5,476,785	5,640,419
QBE Insurance Group	1,920,711	34,067,551	22,822,304
QEP Resources, Inc.	565,946	16,767,740	16,661,450
Qiagen Nv	460,678	7,085,868	9,657,277
QinetiQ plc	360,874	1,009,731	1,359,085
QIWI plc - Sponsored ADR	76,075	3,180,381	2,635,999
Qlik Technologies, Inc.	140,744	4,639,588	3,742,383
QLogic Corp.	358,916	3,688,004	4,576,179
Quaker Chemical Corp.	30,900	796,541	2,435,847
Qualcomm, Inc.	5,594,351	186,643,321	441,170,520
Quality Systems, Inc.	836,862	15,778,068	14,126,231
Quanex Building Products Corp.	89,412	1,183,504	1,849,040
Quanta Services, Inc.	917,226	22,285,900	33,845,639
Quantum Fuel Systems Technologies Worldwide, Inc.	223,850	2,288,541	2,166,868
Quebecor, Inc. - Class B	67,200	1,379,631	1,643,851
Quest Diagnostics, Inc.	617,405	25,544,905	35,760,098
Questar Corp.	596,220	10,153,955	14,178,112
Questcor Pharmaceuticals, Inc.	314,070	10,036,485	20,392,565
Quidel Corp.	420,108	10,819,894	11,468,948
Quiksilver, Inc.	648,652	5,541,602	4,871,377
QuinStreet, Inc.	59,483	489,763	394,967
Quintiles Transnational Holdings, Inc.	59,125	2,687,545	3,001,776
Qumu Corp.	51,676	683,415	826,816
Rackspace Hosting, Inc.	322,800	9,553,253	10,594,296
Radian Group, Inc.	188,450	2,474,884	2,832,404
Radware, Ltd.	274,494	3,998,397	4,853,054
Rakuten, Inc.	2,497,268	24,028,263	33,390,669
Rally Software Development	197,408	4,980,120	2,641,319
Rallye S.A.	20,769	736,928	970,383

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Ralph Lauren Corp.	173,700	14,427,891	27,953,541
Ramco-Gershenson Properties Trust	134,769	1,456,940	2,196,735
Ramsay Health Care, Ltd.	8,191	360,107	365,395
Randstad Holding Nv	317,590	16,381,838	18,605,221
Range Resources Corp.	672,450	36,274,019	55,793,177
Rational AG	2,400	409,381	855,066
Raymond James Financial, Inc.	1,022,397	32,266,872	57,182,664
Rayonier, Inc.	417,990	10,573,867	19,189,921
Raytheon Company	1,305,377	48,652,499	128,958,194
RealNetworks, Inc.	252,500	2,146,646	1,913,950
Realty Income Corp.	592,912	20,756,147	24,226,384
Recall Holdings, Ltd.	967,974	2,734,729	4,171,825
Reckitt Benckiser Group plc	158,575	9,338,494	12,919,679
Red Electrica Corporacion S.A.	40,999	2,513,340	3,333,905
Red Hat, Inc.	599,037	17,010,298	31,736,980
Red Lion Hotels Corp.	204,800	1,207,272	1,193,984
Red Robin Gourmet Burgers, Inc.	31,940	1,292,310	2,289,459
Redefine Properties, Ltd.	1,039,953	853,893	944,252
Redwood Trust, Inc.	140,675	2,316,871	2,852,889
Reed Elsevier Nv	1,077,333	16,002,681	23,289,624
Reed Elsevier plc	187,102	1,994,596	2,857,252
Regal Entertainment Group	23,400	448,594	437,112
Regal-Beloit Corp.	207,357	12,273,176	15,076,927
Regency Centers Corp.	265,250	13,919,806	13,543,665
Regeneron Pharmaceuticals, Inc.	222,874	60,805,220	66,924,605
Regions Financial Corp.	4,201,346	68,264,515	46,676,954
Regis Corp.	125,840	1,863,690	1,724,008
Reinsurance Group of America, Inc.	666,568	34,405,473	53,078,810
Reliance Capital, Ltd.	25,048	130,422	145,073
Reliance Communication, Ltd.	137,462	284,500	296,686
Reliance Industries, Ltd.	577,927	9,596,585	9,006,749
Reliance Industries, Ltd. - Sponsored GDR	5,760	252,857	178,560
Reliance Steel & Aluminum Company	343,124	17,252,063	24,245,142
Remy Cointreau S.A.	8,554	796,030	686,741
Renaissancere Holdings, Ltd.	116,300	10,627,876	11,350,880
Renault S.A.	188,771	13,174,644	18,352,648
Rent-A-Center, Inc.	343,458	10,495,718	9,135,983
Rentech, Inc.	1,621,800	3,431,788	3,081,420
Repsol S.A.	275,356	8,575,608	7,030,412
Republic Services, Inc.	1,614,832	42,518,375	55,162,661
ResMed, Inc.	413,600	9,242,579	18,483,784
Resolute Mining, Ltd.	711,526	1,319,493	392,389
Resona Holdings, Inc.	214,000	1,322,721	1,036,908
Resources Connection, Inc.	98,000	1,202,106	1,380,820
Restoration Hardware Holdings, Inc.	72,259	4,908,157	5,317,540
RetailMeNot, Inc.	110,426	3,422,335	3,533,632
Revolution Lighting Technologies, Inc.	865,850	3,481,036	2,727,428
Rex Energy Corp.	142,275	2,537,083	2,661,965
Rexam plc	1,788,329	12,550,554	14,513,517
Reynolds American, Inc.	1,164,000	17,015,280	62,180,880
RF Micro Devices, Inc.	769,172	8,006,034	6,061,075
RHB Capital Berhad	103,800	251,751	267,645
Rheinmetall AG	175,118	9,963,007	12,321,243
Rhoen-Klinikum AG	27,864	780,375	892,883
Rice Energy, Inc.	151,390	3,206,785	3,995,182
Richter Gedeon Nyrt	228,790	3,742,624	3,990,023
Ricoh, Ltd.	308,700	3,537,962	3,567,053
Rightmove plc	874,272	12,067,503	38,449,972
Rinnai Corp.	35,400	2,571,862	3,117,716
Rio Tinto plc	488,774	25,242,415	27,195,938

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Rio Tinto, Ltd.	83,144	4,916,084	4,897,291
Riverbed Technology, Inc.	446,472	11,605,951	8,799,963
RLI Corp.	81,080	2,217,071	3,586,979
RMB Holdings, Ltd.	609,825	2,679,650	2,780,708
Roadrunner Transportation Systems, Inc.	49,750	1,226,693	1,255,690
Robert Half International, Inc.	438,882	13,036,771	18,411,100
Roche Holding AG - Genusschein	726,273	118,020,037	217,877,789
Rock-Tenn Company - Class A	312,635	22,699,309	33,004,877
Rockwell Automation, Inc.	478,367	16,714,479	59,580,610
Rockwell Collins, Inc.	431,438	11,911,073	34,372,665
Rockwool International A.S.	5,100	625,861	990,438
Rofin-Sinar Technologies, Inc.	66,445	2,089,489	1,592,022
Rogers Corp.	40,668	1,810,135	2,538,497
Rohm Company, Ltd.	41,064	2,299,278	1,836,187
Rohto Pharmaceutical Company, Ltd.	18,000	293,615	318,454
Rollins, Inc.	185,899	1,369,964	5,621,586
Rolls-Royce Holdings plc	609,339	9,386,762	10,910,331
Rona, Inc.	486,430	5,885,640	4,975,578
Roper Industries, Inc.	365,912	22,253,622	48,852,911
Rosetta Resources, Inc.	544,908	24,653,538	25,381,815
Rosetta Stone, Inc.	216,480	3,144,317	2,428,906
Rosneft OJSC - GDR	1,610,366	10,572,113	10,723,427
Ross Stores, Inc.	962,985	45,320,548	68,901,577
Rostelecom - Sponsored ADR	33,739	746,302	483,817
Rotork plc	289,903	12,986,564	12,793,263
Roundy's, Inc.	694,625	4,777,717	4,779,020
Rovi Corp.	612,235	17,503,381	13,946,713
Rowan Companies plc	1,014,233	29,304,700	34,159,367
Royal Bank of Scotland Group plc	284,460	1,443,135	1,474,879
Royal Caribbean Cruises, Ltd.	152,403	4,756,659	8,315,108
Royal Dutch Shell plc - A Shares	366,665	10,795,190	13,393,266
Royal Dutch Shell plc - A Shares	1,489,223	42,236,610	54,432,872
Royal Dutch Shell plc - B Shares	1,097,554	35,192,919	42,826,168
Royal Gold, Inc.	187,354	14,554,213	11,732,107
RPC Group plc	34,130	221,272	359,322
RPM International, Inc.	414,012	7,211,732	17,322,262
RR Donnelley & Sons Company	1,004,425	12,821,507	17,979,208
RSA Insurance Group plc	3,187,616	5,031,120	4,758,896
RSA Insurance Group plc - Rights	680,114	0	379,840
RTI International Metals, Inc.	72,130	2,735,406	2,003,771
Rubicon Technology, Inc.	125,000	1,370,663	1,411,250
Rubis	4,600	293,263	331,262
Ruby Tuesday, Inc.	127,478	998,748	715,152
Rudolph Technologies, Inc.	73,940	896,895	843,655
Rural Electrification Corp., Ltd.	327,507	986,908	1,259,632
Ruth's Hospitality Group, Inc.	994,346	7,760,204	12,021,643
RWE AG	585,196	26,648,755	23,760,856
Ryanair Holdings plc - Sponsored ADR	6,600	307,463	388,146
Ryder System, Inc.	192,047	7,270,830	15,348,396
Ryland Group, Inc./The	204,724	5,781,916	8,174,629
Ryohin Keikaku Company, Ltd.	66,000	5,770,392	6,370,248
S & T Bancorp, Inc.	69,434	1,716,208	1,645,586
SABMiller plc	139,253	5,342,807	6,953,061
Sabra Health Care REIT, Inc.	87,015	1,819,103	2,426,848
Safe Bulkers, Inc.	270,350	2,713,635	2,573,732
Safety Insurance Group, Inc.	30,300	1,461,114	1,631,655
Safeway, Inc.	1,250,252	40,857,503	46,184,309
Safilo Group S.p.A.	29,859	518,036	630,878
Safran S.A.	158,850	9,780,700	11,010,242
Sage Group plc/The	295,754	1,488,893	2,061,510

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Sagent Pharmaceuticals, Inc.	154,031	3,522,829	3,599,704
Saia, Inc.	51,700	1,676,321	1,975,457
Sainsbury (J) plc	3,204,518	17,989,533	16,887,365
Saipem S.p.A.	198,319	4,701,085	4,843,464
Salesforce.com, Inc.	1,553,900	25,022,190	88,712,151
Salix Pharmaceuticals, Ltd.	425,059	32,364,873	44,040,363
Sally Beauty Company, Inc.	16,759	450,028	459,197
Salzgitter AG	35,765	1,511,741	1,414,219
Sampo Oyj - A Shares	667,745	17,831,492	34,650,031
Samsonite International S.A.	2,129,000	5,314,078	6,587,040
Samsung Electronics Company, Ltd.	101,598	102,344,425	128,184,616
Samsung Electronics Company, Ltd. - Preferred	7,192	4,769,292	7,141,664
Samsung Fire & Marine Insurance Company, Ltd.	11,780	2,375,786	2,650,486
Samsung SDI Company, Ltd.	11,440	1,586,261	1,730,321
Sanderson Farms, Inc.	47,595	1,854,453	3,735,732
Sandisk Corp.	753,546	42,034,854	61,180,400
Sands China, Ltd.	214,800	1,343,708	1,604,690
Sankyo Company, Ltd.	291,600	15,489,496	12,302,782
Sanlam, Ltd.	419,800	2,051,573	2,296,589
Sanmina Corp.	522,680	8,428,662	9,120,766
Sanofi-Aventis S.A.	1,406,616	112,816,129	146,718,431
Santen Pharmaceutical Company, Ltd.	17,500	714,464	778,269
Santos, Ltd.	701,611	8,577,840	8,778,890
Sanwa Shutter Corp.	1,736,000	10,237,383	11,277,215
SAP AG	798,546	53,140,716	64,671,022
Sapient Corp.	793,740	10,787,980	13,541,204
Sapurakencana Petroleum Berhad	3,457,300	4,165,032	4,764,309
Saras Raffinerie Sarde S.p.A.	2,384,595	3,899,282	4,167,368
Sasol, Ltd.	413,972	20,225,507	23,204,772
Saul Centers, Inc.	30,118	1,207,880	1,426,388
Savills plc	46,600	444,634	518,575
SBA Communications Corp.	263,395	11,501,813	23,958,409
Sberbank of Russia - ADR	249,791	2,934,429	2,427,969
Sberbank of Russia - Sponsored ADR	1,026,433	12,589,770	9,976,929
SBM Offshore Nv	397,034	8,715,304	7,231,408
SCANA Corp.	425,300	16,114,674	21,826,396
Scania AB - B Shares	89,010	1,695,435	2,611,178
ScanSource, Inc.	152,435	4,422,010	6,214,775
Schindler Holding AG	9,408	1,321,930	1,383,482
Schindler Holding, Ltd.	297,495	23,280,043	43,882,491
Schlumberger, Ltd.	3,761,169	122,040,025	366,713,978
Schneider Electric S.A.	488,647	34,229,333	43,338,291
Schoeller Bleckmann Oilfield Equipment AG	2,486	272,421	290,827
Scholastic Corp.	75,175	2,377,785	2,592,034
Schroders plc	31,825	1,018,622	1,378,422
Schulman (A), Inc.	68,860	1,444,202	2,496,864
Schwab (Charles) Corp./The	3,564,188	42,344,675	97,409,258
Schweitzer Technologies AG	304	231,924	224,726
Schweitzer-Mauduit International, Inc.	74,100	1,536,710	3,155,919
Science Applications International Corp.	112,749	3,724,177	4,215,685
Scientific Games Corp.	418,725	9,241,821	5,749,094
SCOR SE	36,655	949,998	1,283,202
Scorpio Tankers, Inc.	568,060	5,335,358	5,663,558
Scotts Miracle-Gro Company/The - Class A	360,191	15,131,672	22,072,504
Scripps Networks Interactive, Inc. - Class A	341,521	17,897,614	25,924,859
SEACOR Holdings, Inc.	45,300	2,911,893	3,914,826
Seadrill, Ltd.	419,048	10,392,179	14,796,393
Seadrill, Ltd.	167,825	6,631,238	5,900,727
Seagate Technology LLC	910,100	26,710,915	51,111,216
Sealed Air Corp.	864,056	17,807,723	28,401,521

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Secom, Ltd.	77,212	3,849,421	4,457,956
Securitas - Series B	70,206	689,245	811,583
SEEK, Ltd.	2,188,272	13,436,161	35,635,471
Sega Sammy Holdings, Inc.	8,600	178,757	193,069
SEGRO plc	78,394	375,070	433,906
SEI Investments Company	837,101	22,221,449	28,134,965
Seiko Epson Corp.	15,800	261,083	492,479
Seino Holdings Company, Ltd.	264,000	2,017,306	2,519,901
Sekisui Chemical Company, Ltd.	231,642	2,241,018	2,413,476
Sekisui House, Ltd.	375,351	4,690,438	4,668,880
Select Comfort Corp.	399,181	7,556,127	7,217,192
Selective Insurance Group, Inc.	129,523	2,734,873	3,020,476
Sembcorp Industries, Ltd.	4,190,208	16,953,770	18,292,904
SemGroup Corp. - Class A	34,700	1,598,105	2,279,096
Sempra Energy	654,925	19,800,012	63,370,543
Semtech Corp.	189,470	5,607,885	4,801,170
Seneca Foods Corp. - Class A	18,800	469,297	591,824
Senior Housing Properties Trust	534,640	11,975,921	12,013,361
Sensata Technologies Holding Nv	52,635	1,988,024	2,244,356
Sensient Technologies Corp.	144,105	3,303,931	8,128,963
Serco Group plc	2,805,761	21,083,824	19,692,799
Service Corp. International	597,740	7,710,451	11,883,071
ServiceNow, Inc.	174,550	9,033,676	10,459,036
ServiceSource International, Inc.	376,398	4,090,221	3,176,799
SES S.A.	663,810	16,690,774	24,798,259
Seven & I Holdings Company, Ltd.	956,000	25,324,077	36,611,778
Seven Bank, Ltd.	113,700	371,961	447,138
Severn Trent plc	76,802	1,863,029	2,334,177
SGL Carbon AG	23,000	983,009	782,825
SGS Societe Generale de Surveillance Holding S.A.	2,867	5,812,623	7,072,161
Shanghai Electric Group Company, Ltd. - H Shares	12,966,000	5,348,242	4,596,657
Shanghai Industrial Holdings, Ltd.	799,000	2,309,802	2,662,629
Shanghai Pharmaceuticals Holding Company, Ltd.	397,300	869,792	903,484
Sharp Corp.	76,900	690,922	234,467
Shenzhen Expressway Company, Ltd.	960,000	437,963	434,392
Sherwin-Williams Company/The	247,537	4,439,561	48,796,969
Shimachu Company, Ltd.	95,600	2,159,854	2,088,654
Shimamura Company, Ltd.	35,600	3,644,027	3,086,935
Shimano, Inc.	515,150	30,038,761	51,872,656
Shimao Property Holdings, Ltd.	2,811,000	5,015,436	6,160,460
Shimizu Corp.	105,000	540,246	545,468
Shin Kong Financial Holding Company, Ltd.	6,803,216	2,218,856	2,149,148
Shin-Etsu Chemical Company, Ltd.	145,943	7,945,885	8,358,225
Shinsegae Department Store, Ltd.	1,859	472,325	402,555
Shinsei Bank, Ltd.	25,000	54,427	49,279
Shionogi & Company, Ltd.	72,500	1,254,817	1,346,725
Shire plc	44,001	1,480,065	2,160,342
Shiseido, Ltd.	36,300	525,238	640,101
Shizuoka Bank, Ltd.	285,000	2,907,346	2,786,765
ShopRite Holdings, Ltd.	8,592	148,184	130,049
ShoreTel, Inc.	462,150	3,843,156	3,974,490
Shougang Fushan Resources Group	852,000	246,765	259,212
Showa Shell Sekiyu K.K.	80,100	533,821	717,116
Shui On Land, Ltd.	2,513,500	633,042	699,900
Shutterstock, Inc.	31,629	2,459,728	2,296,582
Sibanye Gold, Ltd.	196,457	405,255	425,493
Siemens AG	745,224	84,587,443	100,348,155
Sigma Designs, Inc.	425,190	2,785,943	2,023,904
Sigma-Aldrich Corp.	345,056	5,038,829	32,221,329
Signature Bank	141,412	8,485,202	17,759,933

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Signet Jewelers, Ltd.	303,800	14,178,120	32,160,268
Sihuan Pharmaceutical Holdings	545,000	281,935	656,919
Silgan Holdings, Inc.	324,694	7,258,599	16,078,847
Silicon Laboratories, Inc.	117,600	3,675,227	6,144,600
Siliconware Precision Industries Company	768,000	940,169	1,021,394
Simmons First National Corp. - Class A	40,325	1,093,233	1,502,913
Simon Property Group, Inc.	881,864	48,582,924	144,625,696
Simpson Manufacturing Company, Inc.	95,370	3,053,141	3,369,422
Sims Metal Management, Ltd.	707,763	6,641,354	6,441,823
Sinclair Broadcast Group, Inc. - Class A	236,600	8,023,319	6,409,494
Singapore Airlines, Ltd.	76,540	620,930	637,250
Singapore Exchange, Ltd.	74,522	426,971	411,262
Singapore Press Holdings, Ltd.	33,234	107,891	110,996
Singapore Telecommunications, Ltd.	19,402,188	47,799,044	56,314,251
Sino Biopharmaceutical, Ltd.	558,000	439,444	475,487
Sino Grandness Food Industry Group, Ltd.	730,000	419,564	397,638
Sino Land Company, Ltd.	299,044	425,360	439,484
Sino-Ocean Land Holdings, Ltd.	2,489,500	1,334,018	1,360,760
SinoPac Financial Holdings Company, Ltd.	6,887,679	3,167,413	3,313,505
Sinopharm Group Company, Ltd.	264,400	738,330	724,309
Sinotrans Shipping, Ltd.	3,769,100	1,161,754	1,122,414
Sinyi Realty Company, Ltd.	240,000	403,501	445,284
Sirona Dental Systems, Inc.	330,900	23,492,084	24,708,303
Six Flags Entertainment Corp.	139,300	2,055,741	5,592,895
Sizmek, Inc.	53,800	1,334,742	571,894
SJM Holdings, Ltd.	2,749,000	6,460,217	7,725,643
SK Holdings Company, Ltd.	94,046	9,413,966	17,051,884
SK Networks Company, Ltd.	42,400	320,189	376,818
SK Telecom, Ltd.	66,409	8,890,333	13,444,633
Skandinaviska Enskilda Banken AB	1,401,705	13,490,324	19,208,842
Skanska AB - B Shares	125,194	2,227,749	2,944,696
Skechers USA, Inc. - Class A	91,000	1,914,923	3,325,140
Skullcandy, Inc.	237,750	2,169,726	2,182,545
Sky Perfect JSAT Holdings, Inc.	56,200	255,392	301,232
SkyWest, Inc.	210,623	3,582,788	2,687,549
Skyworks Solutions, Inc.	894,090	19,153,380	33,546,257
SL Green Realty Corp.	279,900	11,494,180	28,163,538
SLM Corp.	1,427,799	29,134,222	34,952,520
SM Energy Company	594,487	43,001,996	42,380,978
SMC Corp.	142,364	19,098,821	37,635,189
Smith & Nephew plc	498,934	5,385,950	7,561,042
Smiths Group plc	96,333	1,914,202	2,042,852
Smucker (J M) Company/The	363,508	12,926,095	35,347,518
Snap-On, Inc.	408,796	15,867,281	46,390,170
SNS Reaal Nv	34,218	213,243	7
Snyders-Lance, Inc.	112,519	2,372,995	3,171,911
Societe Generale	708,711	29,754,530	43,666,991
Soda Sanayii A.S.	338,200	431,839	463,223
Sodexo Alliance S.A.	24,539	1,700,222	2,574,783
Softbank Corp.	865,370	26,646,185	65,542,419
Software AG	232,780	7,874,978	8,434,595
Soho China, Ltd.	2,640,500	2,194,389	2,171,752
Sojitz Corp.	1,926,400	3,379,343	3,292,192
SolarCity Corp.	22,300	1,416,942	1,396,426
SolarWinds, Inc.	179,900	9,608,934	7,669,137
Solazyme, Inc.	143,792	1,687,408	1,669,425
Solera Holdings, Inc.	196,883	7,174,575	12,470,569
Solvay S.A.	6,301	444,897	989,582
Sonae SPGS S.A.	235,643	340,147	442,993
Sonic Automotive, Inc.	337,608	6,650,222	7,589,428

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Sonic Corp.	126,350	2,030,299	2,879,517
Sonic Healthcare, Ltd.	55,452	748,718	887,603
Sonoco Products Company	354,660	9,366,045	14,548,153
Sonova Holding AG - Registered	15,159	1,534,787	2,217,176
Sony Corp.	361,290	8,431,692	6,918,133
Sorin S.p.A.	100,408	282,371	300,024
Sotheby's	347,263	11,843,301	15,123,304
SouFun Holdings, Ltd. - ADR	7,627	485,631	521,839
South Jersey Industries, Inc.	291,939	12,595,995	16,374,859
Southern Company	2,487,582	50,781,029	109,304,353
Southern Copper Corp.	8,000	231,316	232,880
Southwest Airlines Company	2,889,389	37,376,509	68,218,474
Southwest Gas Corp.	108,655	3,518,318	5,807,610
Southwestern Energy Company	1,194,422	52,419,512	54,955,356
Souza Cruz S.A.	99,000	832,521	903,789
Sovran Self Storage, Inc.	73,210	3,352,375	5,377,275
SPAR Group, Ltd.	249,493	3,092,674	2,882,552
SpareBank 1 SMN	32,113	272,217	288,301
Spartan Motors, Inc.	419,460	2,899,994	2,156,024
Spartan Stores, Inc.	204,105	4,852,242	4,737,277
SPDR KBW Regional Banking - ETF	71,500	2,715,527	2,958,670
SPDR S&P Insurance - ETF	75,600	4,513,267	4,703,832
Spectra Energy Corp.	1,872,485	35,806,329	69,169,596
Spectris plc	8,700	306,311	336,207
Spectrum Brands Holdings, Inc.	23,650	1,441,507	1,884,905
Spectrum Pharmaceuticals, Inc.	120,100	1,543,567	941,584
Spirax-Sarco Engineering plc	83,908	2,081,888	4,042,741
Spirit Airlines, Inc.	94,421	3,250,018	5,608,607
Splunk, Inc.	93,150	3,638,910	6,659,294
Sprint Corp.	1,741,379	9,832,634	16,003,273
SPS Commerce, Inc.	1,277	78,553	78,472
SPX Corp.	201,899	11,735,318	19,848,691
SS&C Technologies Holdings, Inc.	30,886	1,156,598	1,236,058
SSE plc	101,378	2,196,728	2,482,791
St. Jude Medical, Inc.	857,204	17,377,824	56,052,570
Stada Arzneimittel AG	69,675	3,253,491	2,983,159
STAG Industrial, Inc.	36,440	758,907	878,204
Stage Stores, Inc.	77,525	1,415,184	1,895,486
Stamps.com, Inc.	32,800	795,982	1,100,768
StanCorp Financial Group, Inc.	132,200	3,984,198	8,830,960
Standard Chartered plc	3,233,286	72,892,148	67,568,321
Standard Life plc	367,519	1,788,827	2,312,978
Standard Motor Products, Inc.	46,880	625,252	1,676,898
Standard Pacific Corp.	338,350	3,082,117	2,811,689
Standex International Corp.	30,029	838,507	1,608,954
Stanley Black & Decker, Inc.	524,286	18,821,110	42,592,995
Stanley Furniture Company, Inc.	326,355	1,245,729	894,213
Staples, Inc.	1,801,765	25,122,905	20,432,015
Star Bulk Carriers Corp.	237,700	2,001,086	3,391,979
Starbucks Corp.	2,325,254	38,869,585	170,627,139
Start Today Company, Ltd.	7,022	175,096	180,212
Starwood Hotels & Resorts Worldwide, Inc.	716,995	29,040,530	57,072,802
Starwood Property Trust, Inc.	240,543	4,905,974	5,674,409
Starz - Series A	179,000	4,631,211	5,778,120
State Auto Financial Corp.	192,400	4,710,188	4,100,044
State Bank of Inda - GDR	60,397	5,017,011	3,841,249
State Street Corp.	1,736,381	79,944,283	120,765,299
Steel Dynamics, Inc.	624,619	9,247,983	11,111,972
Steelcase, Inc. - Class A	59,100	839,558	981,651
Stein Mart, Inc.	62,340	825,335	873,383

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Steinhoff International Holdings, Ltd.	459,509	1,766,641	2,228,102
Stella International Holdings, Ltd.	1,091,838	2,795,060	2,612,399
Stepan Company	41,322	1,406,515	2,667,748
Stericycle, Inc.	301,638	19,173,348	34,272,110
STERIS Corp.	165,295	4,176,916	7,892,836
Sterling Bancorp	165,128	1,873,118	2,090,520
Steven Madden, Ltd.	145,200	2,954,847	5,224,296
Stewart Information Services Corp.	107,926	3,142,608	3,791,440
Stifel Financial Corp.	554,261	20,532,384	27,580,027
Stillwater Mining Company	275,500	3,582,880	4,080,155
STMicroelectronics Nv	152,084	1,155,665	1,409,416
Stockland Trust Group	707,799	2,488,400	2,460,088
Stone Energy Corp.	123,496	4,066,871	5,183,127
Stoneridge, Inc.	327,275	3,849,396	3,675,298
Stora Enso Oyj - R Shares	1,614,986	12,062,305	17,283,760
Strayer Education, Inc.	30,100	1,202,796	1,397,543
Stryker Corp.	831,504	31,083,406	67,742,631
Subsea 7 S.A.	118,392	2,409,673	2,200,922
Suedzucker AG	245,217	7,452,041	6,987,537
Suez Environment S.A.	41,221	729,828	837,705
Sugi Holdings Company, Ltd.	71,900	2,795,760	3,201,063
Sumitomo Chemical Company, Ltd.	359,700	1,503,139	1,330,735
Sumitomo Corp.	244,750	3,034,619	3,120,423
Sumitomo Electric Industries, Ltd.	423,360	5,130,688	6,314,327
Sumitomo Forestry Company, Ltd.	26,500	232,163	266,840
Sumitomo Metal Mining Company, Ltd.	194,200	2,628,193	2,443,882
Sumitomo Mitsui Financial Group, Inc.	1,011,300	38,198,780	43,295,836
Sumitomo Mitsui Trust Holdings, Inc.	4,835,365	20,533,524	21,879,692
Sumitomo Osaka Cement Company, Ltd.	69,000	271,120	286,090
Sumitomo Realty & Development Company, Ltd.	85,000	3,186,278	3,336,117
Sun Drug Company, Ltd.	11,400	503,094	521,930
Sun Hung Kai Properties, Ltd.	150,938	2,015,065	1,848,526
Sun Hydraulics Corp.	496,905	8,206,162	21,520,956
Sun Pharmaceuticals Industries, Ltd.	47,000	438,571	452,313
SunCoke Energy, Inc.	162,254	2,324,755	3,705,881
Suncorp-Metway, Ltd.	147,802	1,400,348	1,763,065
SunEdison, Inc.	1,508,850	11,010,321	28,426,734
SunPower Corp.	371,160	12,230,623	11,973,622
Suntory Beverage & Food	649,100	20,707,194	22,406,666
SunTrust Banks, Inc.	2,022,520	83,548,366	80,476,071
Super Micro Computer, Inc.	67,383	996,268	1,170,443
Superior Energy Services, Inc.	576,547	18,243,650	17,734,586
Superior Industries International, Inc.	55,269	1,056,955	1,132,462
Superior Plus Corp.	78,700	890,406	868,463
Supertex, Inc.	26,300	820,028	867,374
SuperValu, Inc.	2,056,205	14,598,017	14,064,442
Surgutneftegaz - Sponsored ADR	777,823	7,338,878	5,732,556
Surgutneftegaz - Sponsored ADR	346,334	2,545,251	2,552,482
SurModics, Inc.	28,610	952,285	646,586
Susquehanna Bancshares, Inc.	831,981	9,309,476	9,476,264
Susser Holdings Corp.	38,794	2,430,578	2,423,461
Suzuken Company, Ltd.	213,200	6,500,768	8,270,467
Suzuki Motor Corp.	22,800	542,481	596,429
SVB Financial Group	129,750	6,618,523	16,709,205
Svenska Cellulosa AB	126,590	1,883,421	3,719,474
Svenska Handelsbanken AB - Class A	1,667,573	41,926,089	83,538,757
Swatch Group AG	14,020	7,979,963	8,792,755
Swatch Group AG	57,806	4,446,324	6,707,551
Swedbank AB - A Shares	466,881	8,601,885	12,508,152
Swedish Match AB	39,688	533,864	1,294,663

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Swift Energy Company	638,916	15,699,500	6,874,736
Swire Pacific, Ltd. - A Shares	865,500	11,291,984	10,092,042
Swire Properties, Ltd.	2,223,100	5,495,853	6,333,659
Swiss Life Holding AG	75,701	10,461,570	18,596,385
Swiss Re, Ltd.	594,098	29,276,952	55,115,561
Swisscom AG	36,245	14,536,543	22,279,997
SWS Group, Inc.	64,100	798,012	479,468
Sydney Airport	36,707	84,430	142,552
Sykes Enterprises, Inc.	90,300	1,641,107	1,794,261
Symantec Corp.	2,670,643	83,881,704	53,332,741
Symmetry Medical, Inc.	299,221	3,036,537	3,010,163
Synaptics, Inc.	266,515	9,629,746	15,996,230
Synchronoss Technologies, Inc.	65,688	2,000,344	2,252,442
Syngenta AG	44,108	12,905,094	16,692,482
SYNNEX Corp.	63,005	1,662,058	3,818,733
Synopsys, Inc.	441,026	10,481,290	16,939,809
Synovus Financial Corp.	4,063,725	17,267,057	13,776,028
Syntel, Inc.	121,500	4,813,967	10,922,850
Sysco Corp.	2,157,842	38,549,433	77,962,831
Sysmex Corp.	127,200	2,267,459	4,063,582
T Rowe Price Group, Inc.	828,946	23,749,266	68,263,703
T&D Holdings, Inc.	132,400	1,891,616	1,577,461
Tabcorp Holdings, Ltd.	93,517	294,908	295,566
Tableau Software, Inc. - Class A	65,128	4,569,014	4,954,938
Taisei Corp.	156,000	591,063	698,315
Taishin Financial Holding Company, Ltd.	23,998,739	7,014,918	10,875,383
Taishin Financial Holding Company, Ltd. - Rights	211,713	0	12,514
Taiwan Cement Corp.	1,231,000	1,760,715	1,899,910
Taiwan Semiconductor Manufacturing Company, Ltd.	15,306,227	47,434,053	59,561,215
Taiwan Semiconductor Manufacturing Company, Ltd. - ADR	317,560	5,862,791	6,357,551
Taiyo Nippon Sanso Corp.	391,000	2,697,572	3,082,896
Takeda Pharmaceutical Company, Ltd.	818,200	36,942,781	38,866,188
Take-Two Interactive Software, Inc.	212,932	3,428,656	4,669,599
TAL International Group, Inc.	160,308	6,595,923	6,872,404
Talaat Moustafa Group (TMG)	847,947	1,038,925	931,014
Talanx AG	8,936	286,983	321,572
Talisman Energy, Inc.	971,500	15,367,956	9,699,597
Tanger Factory Outlet Centers, Inc.	223,580	5,393,862	7,825,300
Tangoe, Inc.	70,100	1,288,139	1,303,159
Targa Resources Corp.	11,040	1,067,568	1,095,830
Target Corp.	1,972,612	41,891,044	119,362,752
Taro Pharmaceutical Industries, Ltd.	4,463	258,734	495,393
Taser International, Inc.	365,498	6,105,164	6,684,958
Tata Consultancy Services, Ltd.	360,163	10,747,780	12,864,192
Tata Motors, Ltd.	1,612,002	8,970,954	10,760,176
Tata Steel, Ltd.	76,507	370,578	504,666
Tattersall's, Ltd.	175,581	499,879	471,938
Taubman Centers, Inc.	182,394	10,116,483	12,911,671
Tauron Polska Energia S.A.	1,094,406	2,200,505	1,901,645
Tav Havalimanlari Holding A.S.	172,575	1,232,116	1,387,570
Taylor Capital Group, Inc.	26,848	628,192	642,204
Taylor Wimpey plc	774,134	711,594	1,520,324
TCF Financial Corp.	449,350	7,776,359	7,486,171
TD Ameritrade Holding Corp.	752,839	20,164,247	25,558,884
TDC A/S	155,289	1,285,023	1,436,215
TDK Corp.	31,165	1,520,222	1,304,279
TE Connectivity, Ltd.	1,429,810	48,579,471	86,088,860
Team Health Holdings, Inc.	42,843	1,605,146	1,917,224
Tech Data Corp.	111,572	4,436,400	6,801,429
Tech Mahindra, Ltd.	78,271	2,123,674	2,352,946

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Techne Corp.	403,341	17,832,190	34,433,221
Technicolor S.A.	67,492	283,307	487,429
Technip S.A.	215,123	20,061,543	22,210,311
Technology Select Sector SPDR Fund - ETF	202,377	6,550,943	7,356,404
TECO Energy, Inc.	547,550	11,632,644	9,390,483
Tekmira Pharmaceuticals Corp.	135,650	3,540,426	2,915,119
Tele2 AB - B Shares	5,357	69,469	66,347
Telecom Egypt	492,662	1,111,306	1,192,155
Telecom Italia - Risparmio Shares	19,682,182	16,504,680	18,419,211
Telecom Italia S.p.A.	5,192,028	4,792,705	6,125,461
Teledyne Technologies, Inc.	397,142	21,404,771	38,653,831
Teleflex, Inc.	132,347	6,201,715	14,192,892
Telefonaktiebolaget LM Ericsson - B Shares	3,373,009	37,931,464	44,844,780
Telefonica Brasil S.A.	346,900	7,353,991	7,383,828
Telefonica Brasil S.A. - ADR	290,402	6,301,661	6,168,138
Telefonica Deutschland Holdings AG	54,426	437,689	434,023
Telefonica S.A.	4,729,797	78,156,516	74,868,908
Telekom Austria Group	79,156	661,567	787,242
Telekom Malaysia Berhad	3,733,900	6,344,310	6,734,856
Telekomunikacja Polska S.A.	571,961	1,628,801	1,959,289
Telekomunikasi Indonesia Persero	14,511,905	2,989,485	2,829,566
Telekomunikasi Indonesia Persero Tbk Pt - Sponsored ADR	64,006	2,370,277	2,519,916
Telenav, Inc.	223,600	1,589,441	1,332,656
Telenet Group Holding Nv	2,200	79,349	135,674
Telenor ASA	1,142,228	18,383,343	25,316,918
Teleperformance S.A.	104,211	2,971,667	6,044,618
Telephone & Data Systems, Inc.	275,131	9,199,862	7,211,184
TeleTech Holdings, Inc.	50,850	828,506	1,246,334
TeliaSonera AB	233,840	1,762,365	1,760,053
Telkom South Africa, Ltd.	58,450	272,055	187,000
Telstra Corp., Ltd.	497,452	1,882,032	2,342,202
Temenos Group AG	9,300	231,071	327,424
Tempur Sealy International, Inc.	170,800	8,413,258	8,654,436
Tenaga Nasional Berhad	7,969,100	21,159,733	29,187,088
Tenaris S.A.	350,267	7,682,372	7,728,915
Tencent Holdings, Ltd.	181,000	7,610,156	12,588,484
Tenet Healthcare Corp.	280,072	19,076,080	11,989,882
Tennant Company	44,400	1,793,325	2,913,528
Tenneco, Inc.	89,561	4,251,214	5,200,807
Teradata Corp.	791,046	22,675,303	38,911,553
Teradyne, Inc.	956,255	16,112,071	19,019,912
Terex Corp.	689,386	18,799,887	30,539,800
Terna S.p.A.	383,712	1,841,011	2,056,173
Ternium S.A. - Sponsored ADR	29,052	879,524	859,358
Terumo Corp.	97,200	2,249,669	2,126,442
Tesco Corp./The	67,400	1,204,706	1,246,900
Tesco plc	16,993,087	99,274,788	83,686,892
Tesla Motors, Inc.	75,500	8,815,059	15,737,975
Tesoro Corp.	479,800	20,886,023	24,273,082
Tessera Technologies, Inc.	124,200	2,278,594	2,934,846
Tetra Tech, Inc.	385,324	9,340,647	11,401,737
Tetra Technologies, Inc.	245,840	3,561,415	3,146,752
Tetragon Financial Group, Ltd.	31,031	250,607	320,550
Teva Pharmaceutical Industries, Ltd. - Sponsored ADR	1,192,559	50,783,043	63,014,818
Texas Capital Bancshares, Inc.	222,931	7,288,626	14,477,139
Texas Industries, Inc.	49,635	2,471,502	4,448,289
Texas Instruments, Inc.	3,131,172	48,970,132	147,634,760
Texas Roadhouse, Inc. - Class A	136,345	1,958,635	3,555,878
Texttron, Inc.	785,174	14,555,610	30,849,486
Textura Corp.	137,463	4,760,071	3,465,442

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
TGS Nopec Geophysical Company	33,673	1,166,067	1,104,051
Thales S.A.	165,286	7,832,258	10,964,275
Thanachart Capital plc	2,227,800	3,434,365	2,472,281
Thermo Fisher Scientific, Inc.	1,197,206	46,002,943	143,952,049
THK Company, Ltd.	1,595,300	30,400,798	35,891,733
Thomas Cook Group plc	4,483,410	8,296,920	13,476,554
Thor Industries, Inc.	272,171	8,185,140	16,618,761
Thoratec Corp.	161,874	4,381,362	5,796,708
Threshold Pharmaceuticals, Inc.	338,250	1,833,715	1,610,070
Thyssen Krupp AG	49,304	1,449,344	1,322,710
TIBCO Software, Inc.	496,330	7,890,608	10,085,426
Tidewater, Inc.	307,212	13,608,313	14,936,647
Tieto Oyj	17,785	368,835	457,152
Tiffany & Company	409,076	15,477,349	35,241,897
Tim Participacoes S.A.	1,648,700	6,349,002	8,658,141
Tim Participacoes S.A. - ADR	857,818	18,186,866	22,268,955
Time Warner Cable, Inc.	964,157	67,064,503	132,263,057
Time Warner, Inc.	2,761,181	146,916,878	180,387,955
Timken Company/The	604,900	21,783,158	35,556,022
Tingyi (Cayman Islands) Holding Corp.	3,614,000	9,346,468	10,366,247
Titan International, Inc.	321,325	5,918,864	6,101,962
TiVo, Inc.	389,225	4,941,612	5,149,447
TJX Companies, Inc./The	2,231,176	14,665,417	135,320,824
TNT Express Nv	2,548,966	19,754,383	25,044,978
Toagosei Chemical	45,000	203,247	193,135
Tobu Railway Company, Ltd.	146,600	730,161	710,331
Toho Holdings Company, Ltd.	122,600	1,958,365	2,599,975
Tohoku Electric Power Company, Inc.	119,200	1,521,155	1,231,527
Tokai Rubber Industries, Ltd.	190,100	1,758,685	1,951,116
Tokai Tokyo Financial Holdings, Inc.	84,700	737,096	712,242
Tokio Marine Holdings, Inc.	1,512,928	42,116,854	45,511,977
Tokyo Electron, Ltd.	400,840	19,589,766	24,618,275
Tokyo Gas Company, Ltd.	687,646	3,455,091	3,498,825
Tokyu Corp.	237,500	1,299,080	1,455,188
Tokyu Fudosan Holdings Corp.	148,400	1,254,922	1,109,560
Toll Brothers, Inc.	452,812	8,670,447	16,255,951
Toll Holdings, Ltd.	115,150	583,867	554,979
Tompkins Financial Corp.	26,947	1,215,182	1,319,325
Tomra Systems ASA	26,650	250,360	255,948
TomTom Nv	271,749	1,857,638	1,837,484
Tootsie Roll Industries, Inc.	73,532	2,288,308	2,201,539
Top Glove Corp. Berhad	118,740	237,845	179,992
Toppan Printing Company, Ltd.	98,800	795,043	708,969
Toray Industries, Inc.	299,700	1,918,990	1,984,710
Torchmark Corp.	296,592	6,625,163	23,341,790
Toro Company/The	134,810	3,098,726	8,518,644
Toromont Industries, Ltd.	12,800	292,805	295,951
Toshiba Corp.	745,071	3,705,883	3,161,587
Total Access Communication Public Company, Ltd.	1,947,300	4,377,898	6,993,232
Total S.A.	1,095,984	50,651,686	71,901,701
Total Systems Services, Inc.	646,132	16,968,687	19,648,874
Tower Group International, Ltd.	90,073	2,073,506	243,197
Towers Watson & Company - Class A	199,495	11,734,624	22,752,405
Toyo Engineering Corp.	374,000	1,605,771	1,721,377
Toyota Industries Corp.	25,763	835,572	1,240,807
Toyota Motor Company	1,571,312	72,132,227	88,891,234
Toyota Tsusho Corp.	2,800	70,101	71,234
Tractebel Energia S.A.	28,800	472,236	447,986
Tractor Supply Company	400,720	28,799,746	28,302,854
Trade Me, Ltd.	6,224,502	26,795,123	21,983,336

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Transmissora Alianca de Energia Eletrica S.A.	24,200	258,580	206,448
Transocean, Ltd.	99,106	4,855,451	4,086,082
Transocean, Ltd.	1,042,360	48,472,072	43,091,162
Transurban Group	223,091	1,317,566	1,501,164
Travelers Companies/The	1,241,148	47,870,614	105,621,695
Treasury Wine Estates, Ltd.	4,446,258	22,098,352	14,547,180
Tredegar Corp.	56,250	947,982	1,294,312
TreeHouse Foods, Inc.	85,230	3,277,727	6,135,708
Trencor, Ltd.	63,000	70,680	389,935
Trend Micro, Inc.	379,712	12,562,066	11,780,161
Triangle Petroleum Corp.	305,634	2,589,656	2,518,424
Trimble Navigation, Ltd.	929,720	18,839,562	36,138,216
Trina Solar, Ltd. - Sponsored ADR	9,600	154,491	129,120
Trinidad Drilling, Ltd.	128,700	1,270,959	1,351,423
Trinity Industries, Inc.	273,805	7,227,478	19,733,126
TripAdvisor, Inc.	317,691	10,043,036	28,779,628
TriQuint Semiconductor, Inc.	362,805	2,346,148	4,857,959
Triumph Group, Inc.	151,100	7,703,443	9,758,038
Tronox, Ltd. - Class A	36,750	821,797	873,548
True Blue, Inc.	94,300	1,855,969	2,759,218
TrustCo Bank Corp. NY	203,010	1,723,468	1,429,190
Trustmark Corp.	688,257	14,218,999	17,447,315
TRW Automotive Holdings Corp.	284,938	12,537,308	23,256,640
TS Tech Company, Ltd.	25,500	515,381	775,016
TSC Auto ID Technology Company, Ltd.	43,500	336,320	415,680
TTM Technologies, Inc.	124,562	1,457,063	1,052,549
Tuesday Morning Corp.	212,420	2,525,779	3,005,743
TUI AG	525,704	5,162,106	8,767,074
Tullow Oil plc	1,103,430	21,584,405	13,769,281
Tumi Holdings, Inc.	85,430	1,706,493	1,933,281
Tupperware Brands Corp.	216,279	6,759,164	18,115,529
Turk Sise ve Cam Fabrikalari A.S.	747,531	1,005,493	810,711
Turkcell Iletisim Hizmet A.S.	199,381	1,095,277	1,113,782
Turkiye Garanti Bankasi A.S.	7,463,823	21,614,078	25,540,008
Turkiye Is Bankasi A.S. - Class C	4,327,196	11,765,831	9,608,349
Tutor Perini Corp.	186,129	4,077,771	5,336,318
TW Telecom, Inc. - Class A	423,700	7,326,975	13,244,862
Twenty-First Century Fox, Inc.	6,242,350	96,655,176	199,567,929
Twitter, Inc.	55,850	3,278,240	2,606,519
Two Harbors Investment Corp.	520,500	5,154,319	5,335,125
Tyco International, Ltd.	1,312,165	32,751,922	55,635,796
Tyler Technologies, Inc.	491,475	9,793,392	41,126,628
Tyson Foods, Inc. - Class A	1,202,520	26,412,175	52,922,905
U.S. Bancorp	5,159,813	109,666,988	221,149,585
U.S. Silica Holdings, Inc.	240,164	8,612,946	9,167,060
U.S.A. Mobility, Inc.	50,200	601,200	912,134
Ubiquiti Networks, Inc.	263,150	10,370,651	11,965,430
Ubisoft Entertainment S.A.	43,923	541,415	786,979
UBS AG - Registered	2,969,506	57,487,204	61,383,573
UCB S.A.	16,288	728,840	1,304,732
UDR, Inc.	715,311	14,089,382	18,476,483
UGI Corp.	483,794	14,247,110	22,065,844
UIL Holdings Corp.	131,876	4,177,095	4,854,355
Ultimate Software Group, Inc./The	27,302	3,983,439	3,740,374
Ultra Clean Holdings, Inc.	376,475	4,200,974	4,950,646
Ultra Salon Cosmetics & Fragrances, Inc.	118,350	10,748,165	11,536,758
Ultrapar Participacoes S.A.	229,900	4,896,949	5,594,420
Ultratech, Inc.	145,029	3,651,478	4,233,396
UMB Financial Corp.	85,160	3,853,385	5,509,852
Umicore S.A.	67,401	2,744,984	3,436,202

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Umpqua Holdings Corp.	329,957	5,213,543	6,150,398
Under Armour, Inc. - Class A	303,950	8,490,903	34,844,828
Unibail-Rodamco	14,778	3,057,634	3,839,326
Unicharm Corp.	220,150	13,018,172	11,785,085
UniCredit S.p.A.	4,890,189	29,957,958	44,685,556
UniFirst Corp.	35,300	1,616,163	3,880,882
Unilever Indonesia Tbk PT	140,000	385,321	360,475
Unilever Nv	2,376,299	83,238,953	97,713,625
Unilever plc	2,989,037	87,898,551	127,619,059
Union Pacific Corp.	1,305,776	34,566,096	245,041,924
Unione di Banche Italiana ScpA	175,043	1,079,019	1,650,171
Uni-President Enterprises Corp.	4,118,899	6,793,901	7,168,595
Unit Corp.	124,650	4,534,704	8,149,617
United Bankshares, Inc.	426,183	11,836,881	13,049,723
United Community Banks, Inc.	104,444	3,008,717	2,027,258
United Continental Holdings, Inc.	419,400	12,803,493	18,717,822
United Fire Group, Inc.	377,745	10,085,411	11,464,561
United Intergrated Services Company, Ltd.	360,000	438,849	452,180
United Internet AG - Registered Shares	204,866	5,763,180	9,624,123
United Microelectronics Corp.	22,695,000	8,406,337	9,576,578
United Natural Foods, Inc.	343,350	17,216,388	24,350,382
United Overseas Bank, Ltd.	3,627,158	46,745,357	62,445,207
United Parcel Service, Inc. - Class B	2,243,250	146,122,374	218,447,685
United Phosphorus, Ltd.	611,702	1,599,096	1,889,211
United Rentals, Inc.	490,375	14,826,365	46,556,202
United States Steel Corp.	673,977	18,978,535	18,608,505
United Stationers, Inc.	95,080	2,406,679	3,904,936
United Technologies Corp.	2,411,300	64,344,373	281,736,292
United Therapeutics Corp.	374,051	26,069,252	35,172,015
United Utilities Group plc	157,824	1,533,716	2,073,356
UnitedHealth Group, Inc.	2,841,828	59,757,595	233,001,478
Universal Corp.	65,450	2,214,831	3,658,000
Universal Electronics, Inc.	35,700	956,965	1,370,523
Universal Forest Products, Inc.	47,025	1,979,233	2,602,363
Universal Health Realty Income Trust	30,346	1,180,820	1,281,815
Universal Health Services, Inc. - Class B	296,550	8,652,943	24,337,858
Universal Insurance Holdings, Inc.	505,700	6,755,317	6,422,390
Universal Robina Corp.	113,760	353,091	360,217
Universal Stainless & Alloy Products, Inc.	91,806	2,737,714	3,100,289
Universal Technical Institute, Inc.	44,073	914,314	570,745
UNS Energy Corp.	97,080	3,357,557	5,827,712
Unum Group	859,325	20,724,941	30,342,766
UOL Group, Ltd.	111,000	447,840	552,550
UPM-Kymmene Oy	134,899	1,735,977	2,307,324
Uralkali - Sponsored GDR	68,728	1,628,338	1,630,915
Urban Outfitters, Inc.	311,600	9,564,496	11,364,052
URS Corp.	400,325	19,045,481	18,839,294
Urstadt Biddle Properties, Inc. - Class A	58,800	1,011,838	1,214,808
USG Corp.	343,689	8,945,329	11,245,504
USG People Nv	135,164	1,830,403	2,183,316
Usinas Sider Minas - Preferred A	1,087,000	4,778,952	4,927,990
UTi Worldwide, Inc.	524,610	8,985,306	5,555,620
VAALCO Energy, Inc.	935,300	7,549,555	7,996,815
Vale S.A.	401,300	8,236,642	5,587,789
Vale S.A. - ADR	231,460	3,779,008	3,201,092
Vale S.A. - Preferred A	249,800	2,969,553	3,138,413
Valeant Pharmaceuticals International, Inc.	45,821	4,288,846	6,040,582
Valeo	187,056	10,584,784	26,361,065
Valero Energy Corp.	2,177,086	67,408,677	115,603,267
Valiant Holding AG	2,977	270,780	299,773

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Validus Holdings, Ltd.	105,185	3,295,895	3,966,526
Valley National Bancorp	532,035	7,080,213	5,538,484
Vallourec S.A.	213,337	12,153,290	11,586,320
Valmet Corp.	56,873	528,384	610,229
Valmont Industries, Inc.	155,583	15,705,951	23,156,974
Valspar Corp./The	501,045	12,125,363	36,135,365
Vanguard International Semiconductor Corp.	3,923,000	5,267,022	5,848,590
Varian Medical Systems, Inc.	630,335	33,021,299	52,941,837
VASCO Data Security International, Inc.	65,600	588,878	494,624
VCA, Inc.	252,520	6,169,989	8,138,720
Vectren Corp.	233,850	5,209,922	9,211,351
Veeco Instruments, Inc.	135,520	3,910,395	5,682,354
Ventas, Inc.	887,379	36,293,885	53,748,546
Veolia Environnement S.A.	158,925	2,938,366	3,145,391
VeriFone Systems, Inc.	627,814	19,348,296	21,232,669
VeriSign, Inc.	368,000	8,767,729	19,838,880
Verisk Analytics, Inc. - Class A	71,380	3,755,361	4,279,945
Verizon Communications, Inc.	278,464	9,035,186	13,277,163
Verizon Communications, Inc.	258,175	10,157,258	12,281,385
Verizon Communications, Inc.	12,022,360	391,006,532	571,903,665
Versar, Inc.	216,100	1,035,389	864,400
Vertex Pharmaceuticals, Inc.	737,425	54,275,973	52,150,696
Vestas Wind Systems A/S	176,130	4,653,482	7,081,616
VF Corp.	1,025,157	12,015,807	63,436,715
Viacom, Inc. - Class B	1,205,348	42,941,184	102,442,526
Viad Corp.	49,530	1,303,451	1,190,701
ViaSat, Inc.	181,378	7,337,857	12,522,337
Vical, Inc.	547,410	769,375	706,159
Vicor Corp.	41,750	606,306	425,850
Victrex plc	9,800	256,364	328,232
Vienna Insurance Group AG	54,538	2,743,365	2,690,227
ViewPoint Financial Group	83,457	1,346,327	2,407,734
Vilmorin & Cie S.A.	1,190	147,066	166,964
Vinci S.A.	403,277	20,360,443	29,964,068
Virtus Investment Partners, Inc.	16,070	1,540,891	2,782,842
Virtusa Corp.	54,300	1,002,664	1,819,593
Visa, Inc. - Class A	1,532,969	144,888,706	330,906,688
Vishay Intertechnology, Inc.	814,806	11,238,742	12,124,313
Visteon Corp.	136,550	7,747,843	12,076,482
Vitamin Shoppe, Inc.	70,900	2,621,535	3,369,168
Vitasoy International Holdings, Ltd.	126,250	157,608	183,262
Vivendi S.A.	992,218	25,670,710	27,651,344
VIVOTEK, Inc.	77,000	437,785	438,700
Vocera Communications, Inc.	557,799	13,379,161	9,108,858
Vodafone Group plc	17,625,160	41,898,102	64,732,478
Voest-Alpine AG	42,874	1,556,957	1,885,301
Volcano Corp.	115,075	2,346,433	2,268,128
Volkswagen AG	10,260	1,966,359	2,601,915
Volkswagen AG - Preferred	46,182	10,205,700	11,972,629
Volvo AB - B Shares	329,631	4,435,401	5,226,468
Vonage Holdings Corp.	701,425	3,285,633	2,995,085
Vopak	34,289	2,035,945	1,915,400
Vornado Realty Trust	524,107	41,993,273	51,655,986
VOXX International Corp.	42,100	518,272	575,928
VTB Bank OJSC - GDR	692,307	1,703,266	1,522,383
Vulcan Materials Company	372,291	18,178,408	24,738,737
WABCO Holdings, Inc.	84,782	3,314,858	8,949,588
Wabtec Corp.	413,918	12,653,142	32,078,645
Wacker Chemie AG	7,150	725,306	873,403
Waddell & Reed Financial, Inc. - Class A	758,001	36,583,467	55,804,034

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
WageWorks, Inc.	68,204	3,159,233	3,826,926
Walgreen Company	2,835,841	53,087,059	187,250,581
Wal-Mart de Mexico - Series V	8,001,200	18,766,656	18,996,239
Wal-Mart Stores, Inc.	4,567,355	100,506,393	349,082,943
Walsin Lihwa Corp.	1,715,000	528,427	545,714
Walt Disney Company/The	4,792,658	89,936,140	383,748,126
Walter Investment Management Corp.	71,446	2,771,757	2,131,234
Washington Federal, Inc.	286,109	5,659,837	6,666,340
Waste Connections, Inc.	352,957	6,899,665	15,480,694
Waste Management, Inc.	1,296,617	45,961,548	54,548,677
Waters Corp.	662,996	44,077,818	71,875,396
Watsco, Inc.	78,585	4,487,730	7,851,427
Watts Water Technologies, Inc. - Class A	66,625	2,140,980	3,910,221
Wausau Paper Corp.	192,409	1,974,906	2,449,366
WD-40 Company	34,706	1,143,422	2,692,144
Weatherford International, Ltd.	230,052	3,532,349	3,993,703
Webster Financial Corp.	350,350	9,402,749	10,881,871
WEG S.A.	263,400	3,376,358	3,700,323
Weingarten Realty Investors	329,330	9,157,201	9,879,900
Weir Group plc (The)	778,926	25,325,619	32,932,153
WellCare Health Plans, Inc.	243,204	16,680,268	15,448,318
WellPoint, Inc.	944,199	39,898,613	93,995,010
Wells Fargo & Company	14,446,229	421,917,216	718,555,430
Wendel	9,547	1,235,587	1,484,897
Wendy's Company/The	1,604,261	9,980,041	14,630,860
Werner Enterprises, Inc.	212,159	4,033,752	5,412,176
Wesfarmers, Ltd.	144,700	4,991,851	5,524,205
West Fraser Timber Company, Ltd.	67,600	2,498,945	3,092,910
West Japan Railway Company	14,313	597,030	585,668
West Pharmaceutical Services, Inc.	165,018	3,601,837	7,269,043
Westamerica Bancorporation	84,000	3,238,613	4,542,720
Westar Energy, Inc.	367,000	8,403,274	12,903,720
Western Alliance Bancorp	191,315	3,624,003	4,706,349
Western Digital Corp.	1,291,186	43,801,976	118,556,698
Western Refining, Inc.	141,500	4,829,335	5,461,900
Western Union Company	1,759,051	25,293,751	28,778,074
Westfield Group	304,973	2,907,542	2,897,308
Westfield Retail Trust	512,483	1,413,075	1,415,485
Westlake Chemical Corp.	30,000	1,774,895	1,985,400
Weston (George), Ltd.	5,500	399,330	410,301
Westpac Banking Corp.	331,311	8,100,700	10,612,532
WEX, Inc.	113,150	7,342,955	10,754,907
Weyerhaeuser Company	2,138,269	39,361,324	62,758,195
WGL Holdings, Inc.	445,092	15,073,091	17,830,385
WH Smith plc	65,241	491,498	1,308,461
Wharf Holdings, Ltd.	661,300	4,252,428	4,228,473
Wheelock & Company, Ltd.	92,000	475,613	359,363
Whirlpool Corp.	356,009	28,852,199	53,209,105
Whitbread plc	118,470	3,520,308	8,220,252
Whitewave Foods Company/The	604,578	11,855,547	17,254,656
Whiting Petroleum Corp.	171,111	10,427,225	11,873,392
Whole Foods Market, Inc.	1,076,300	38,713,560	54,579,173
Wiley (John) & Sons, Inc. - Class A	166,822	6,860,739	9,615,620
William Morrison Supermarkets plc	7,729,410	31,275,911	27,447,362
Williams Companies, Inc./The	2,012,632	33,918,016	81,672,606
Williams-Sonoma, Inc.	428,932	15,948,863	28,584,028
Willis Group Holdings plc	148,545	5,197,363	6,555,291
Wilshire Bancorp, Inc.	689,386	3,522,135	7,652,185
Windstream Holdings, Inc.	1,582,615	15,880,625	13,040,748
Winnebago Industries, Inc.	275,475	6,883,934	7,545,260

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
Wintrust Financial Corp.	97,385	3,835,526	4,738,754
Wipro, Ltd.	2,010,453	15,936,704	18,285,873
Wirecard AG	8,697	284,494	361,038
Wisconsin Energy Corp.	718,493	17,521,520	33,445,849
Wisdom Tree Japan Hedged Equity Fund - ETF	611,663	29,139,625	28,956,126
WisdomTree Investments, Inc.	431,977	5,368,130	5,667,538
Wolseley plc	259,261	11,728,178	14,743,262
Wolters Kluwer Nv	49,386	1,153,440	1,393,997
Wolverine World Wide, Inc.	235,560	3,246,240	6,725,238
Woodside Petroleum, Ltd.	77,963	2,745,076	2,819,585
Woodward, Inc.	338,433	10,288,098	14,055,122
Woolworths, Ltd.	662,853	13,659,828	21,945,128
Woori Finance Holdings Company, Ltd.	84,500	969,877	960,543
Workday, Inc. - Class A	72,350	6,057,701	6,614,960
World Acceptance Corp.	92,635	5,796,131	6,955,036
World Duty Free S.p.A.	21,475	196,332	301,307
World Fuel Services Corp.	403,475	15,643,718	17,793,247
WorleyParsons, Ltd.	27,326	752,003	383,452
Worthington Industries, Inc.	221,433	5,775,597	8,469,812
WPP plc	606,424	8,589,271	12,506,067
WPX Energy, Inc.	749,237	13,805,836	13,508,743
WR Berkley Corp.	324,612	6,686,542	13,510,351
WuXi PharmaTech Cayman - ADR	30,699	968,007	1,131,565
WW Grainger, Inc.	201,775	11,756,474	50,980,471
Wyndham Worldwide Corp.	389,338	15,061,043	28,511,222
Wynn Macau, Ltd.	850,400	2,485,323	3,530,064
Wynn Resorts, Ltd.	278,300	21,620,298	61,824,345
Xcel Energy, Inc.	1,402,374	29,956,666	42,576,075
Xerox Corp.	3,207,821	38,177,869	36,248,377
Xilinx, Inc.	820,014	29,693,465	44,502,160
Xinjiang Goldwind Science & Technology Company, Ltd.	203,650	285,907	216,854
Xinyi Glass Holdings, Ltd.	326,300	252,797	265,430
XL Group plc	941,276	36,222,598	29,414,875
XO Group, Inc.	213,262	2,862,813	2,162,477
Xoom Corp.	141,525	3,624,946	2,762,568
Xylem, Inc.	1,043,643	20,422,777	38,009,478
Ya Hsin Industrial Company, Ltd.	198,446	190,187	38,839
Yahoo! Japan Corp.	4,331,100	21,328,341	21,280,153
Yahoo!, Inc.	2,686,397	134,235,177	96,441,652
Yakult Honsha Company, Ltd.	5,600	235,803	281,672
Yamada Denki Company, Ltd.	1,817,350	7,747,650	6,070,480
Yamaha Motor Company, Ltd.	3,500	41,623	55,906
Yamato Holdings Company, Ltd.	92,903	1,512,995	2,006,275
Yamato Kogyo Company, Ltd.	3,600	130,783	113,084
Yamazaki Baking Company, Ltd.	27,000	360,824	320,377
Yangzijiang Shipbuilding Holdings, Ltd.	490,000	362,712	420,818
Yaskawa Electric Corp.	60,000	783,182	831,383
Yelp, Inc.	68,950	4,678,380	5,304,323
Yingli Green Energy Holding Company, Ltd. - ADR	23,300	141,109	101,355
Yodogawa Steel Wks	352,000	1,597,987	1,459,475
Yuanta Financial Holding Company, Ltd.	2,258,000	1,143,350	1,138,176
Yue Yuen Industrial Holdings, Ltd.	918,000	2,586,386	2,988,185
Yuhan Corp.	2,072	363,805	353,298
Yulon Motor Company	207,000	339,821	341,913
Yum! Brands, Inc.	1,256,264	10,635,587	94,709,743
Zale Corp.	64,950	1,052,567	1,358,104
Zebra Technologies Corp. - Class A	226,095	9,928,770	15,693,254
Zee Entertainment Enterprises, Ltd.	5,307,225	0	62,205
ZELTIQ Aesthetics, Inc.	188,825	3,397,993	3,702,858
Zenkoku Hoshu Company, Ltd.	404,300	7,694,769	10,689,993

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2014

Security Description	Shares	Cost	Market Value
ZEP, Inc.	52,565	729,528	930,400
Zhejiang Expressway Company, Ltd.	1,474,000	1,223,642	1,343,446
Ziggo Nv	228,295	7,359,138	10,147,384
Zijin Mining Group Company, Ltd. - H Shares	1,588,000	369,083	337,783
Zimmer Holdings, Inc.	480,899	15,177,257	45,483,427
Zions Bancorp	511,129	21,925,443	15,834,776
Zodiac S.A.	241,415	7,126,511	8,534,530
Zoetis, Inc.	1,423,522	39,156,026	41,196,727
Zumiez, Inc.	52,200	1,754,664	1,265,328
Zurich Insurance Group AG	172,034	35,806,860	52,855,638
Total Cost Domestic and International Equity		\$ 45,460,168,449	
Total Market Value Domestic and International Equity			\$ 78,364,088,409

COMMINGLED STOCK FUNDS

As of March 31, 2014

Security Description	Shares	Cost	Market Value
Baring International Investment Full Active/Passive Fund	50,860,351	\$ 466,311,453	\$ 1,210,476,367
BlackRock ACWI Ex-US Superfund	338,519,587	5,631,159,234	8,011,460,929
BlackRock Russell 2000 Index Fund	1,357,414,682	1,357,414,682	3,550,122,049
Capital International Emerging Markets Fund	56,832,718	543,430,011	430,792,001
Consilium Investment Management Frontier Equity Fund	13,831,453	13,831,453	13,842,282
Genesis Investment Management Emerging Markets Fund	727,701	590,982,345	657,425,295
Morgan Stanley Investment Management Emerging Markets Fund	14,013,587	214,886,665	953,526,509
Total Cost Commingled Stock Funds		\$ 8,818,015,843	
Total Market Value Commingled Stock Funds			\$ 14,827,645,432

GOVERNMENT AND CORPORATE BONDS
As of March 31, 2014

Security Description	Coupon Rate	Maturity Date	Par	Market Value
A.I.D. Government Loan Trust	0.0000	2/15/15	\$ 23,626,000	\$ 23,543,073
A.I.D. Government Loan Trust	0.0000	8/15/15	29,615,000	29,399,077
Adobe Systems, Inc.	3.2500	2/1/15	30,159,000	30,797,526
Adobe Systems, Inc.	4.7500	2/1/20	29,432,000	32,361,779
AEPTC 2012-1 A3	2.8452	3/1/26	10,000,000	9,712,280
AEPWV 2013-1 A1	2.0100	2/1/24	16,000,000	15,856,176
African Development Bank	6.8750	10/15/15	42,000,000	45,347,400
AIA Group, Ltd.	2.2500	3/11/19	37,500,000	37,064,100
Airgas, Inc.	3.2500	10/1/15	32,000,000	33,075,008
Alabama Power Company	5.5500	2/1/17	12,740,000	13,984,825
Alltel Corp.	6.8000	5/1/29	25,000,000	30,247,000
ALLYA 2012-1 A3	0.9300	2/16/16	11,290,278	11,314,269
ALLYA 2012-3 A3	0.8500	8/15/16	15,746,252	15,791,160
ALLYA 2012-4 A3	0.5900	1/17/17	4,305,000	4,305,392
ALLYA 2013-1 A2	0.4600	10/15/15	9,569,913	9,572,153
ALLYA 2013-2 A3	0.7900	1/15/18	14,000,000	14,040,810
Amazon.com, Inc.	2.5000	11/29/22	44,680,000	41,512,143
Amazon.com, Inc.	0.6500	11/27/15	10,000,000	10,021,310
American Express Company	2.6500	12/2/22	46,651,000	44,319,103
American Express Company	1.5500	5/22/18	28,000,000	27,489,392
American Express Credit Corp.	2.8000	9/19/16	28,369,000	29,586,058
American Express Credit Corp.	2.3750	3/24/17	18,691,000	19,359,371
American Honda Finance Corp.	2.6000	9/20/16	15,000,000	15,590,070
American Honda Finance Corp.	2.5000	9/21/15	28,090,000	28,884,807
American Honda Finance Corp.	2.1250	2/28/17	22,000,000	22,485,276
American Movil S.A.B. de C.V.	2.3750	9/8/16	28,833,000	29,669,157
Ameriprise Financial, Inc.	4.0000	10/15/23	4,000,000	4,126,652
Ameriprise Financial, Inc.	5.6500	11/15/15	18,919,000	20,335,598
Amgen, Inc.	5.8500	6/1/17	22,000,000	24,893,066
Amgen, Inc.	4.1000	6/15/21	16,769,000	17,740,864
Amgen, Inc.	3.8750	11/15/21	17,086,000	17,821,193
AMXCA 2009-2 A	1.4062	3/15/17	10,000,000	10,045,260
Anheuser Busch Companies	6.7500	12/15/27	18,205,000	21,974,072
Anheuser Busch Companies	5.7500	4/1/36	32,000,000	37,518,656
Anheuser Busch InBev	1.3750	7/15/17	39,270,000	39,327,805
Anheuser Busch InBev	2.1500	2/1/19	20,000,000	19,980,080
ANZ Banking Group	1.4500	5/15/18	45,000,000	43,897,950
AON Corp.	3.1250	5/27/16	20,220,000	21,017,174
Apache Corp.	7.0000	2/1/18	26,600,000	30,919,601
Apache Corp.	2.6250	1/15/23	20,000,000	18,956,220
Apple, Inc.	0.4856	5/3/18	25,000,000	25,010,875
Applied Materials, Inc.	4.3000	6/15/21	42,760,000	46,034,261
Archer-Daniels-Midland Company	7.5000	3/15/27	17,178,000	21,950,031
AstraZeneca plc	4.0000	9/18/42	34,290,000	31,717,221
AT&T, Inc.	0.6188	2/12/16	2,645,000	2,650,311
Autodesk, Inc.	1.9500	12/15/17	49,104,000	49,245,272
Autodesk, Inc.	3.6000	12/15/22	12,000,000	11,458,668
AXA Equitable Life Insurance Company	7.7000	12/1/15	28,810,000	31,738,767
AXIS Specialty Finance plc	2.6500	4/1/19	5,000,000	4,992,590
BAACT 2007-A1 A1	5.1700	6/15/19	5,200,000	5,769,499
BACM 2006-5 A4	5.4140	9/10/47	2,500,000	2,697,890
Bank of America Corp.	5.3000	3/15/17	3,770,000	4,148,681
Bank of America Corp.	1.1250	11/14/16	10,000,000	9,973,030
Bank of America Corp.	1.2500	2/14/17	35,000,000	34,854,085
Bank of Montreal	2.5500	11/6/22	25,000,000	23,580,975
Bank of Montreal	1.3000	7/15/16	17,500,000	17,645,863
Bank of Nova Scotia	1.4500	4/25/18	25,000,000	24,512,675
Bank of Nova Scotia	1.3750	7/15/16	15,000,000	15,150,375
Bank of Nova Scotia	1.6500	10/29/15	5,500,000	5,600,430
Bank of Nova Scotia	1.7500	3/22/17	25,000,000	25,444,750
Bank of NY Mellon	3.1000	1/15/15	24,200,000	24,718,606
Bank of NY Mellon	1.2000	2/20/15	10,000,000	10,070,670
Bank of NY Mellon	2.1000	8/1/18	40,000,000	40,078,280
Bank of Tokoyo-Mitsubishi UFJ, Ltd.	1.2000	3/10/17	15,000,000	14,965,980
Bank of Tokoyo-Mitsubishi UFJ, Ltd.	2.3000	3/10/19	12,000,000	11,960,160
Bank of Tokoyo-Mitsubishi UFJ, Ltd.	3.7500	3/10/24	15,000,000	15,093,420
Bank One Corp.	8.0000	4/29/27	30,000,000	39,259,260
Barclays Bank plc	2.5000	2/20/19	20,000,000	20,034,920
Barclays Bank plc	0.8160	2/17/17	26,000,000	26,074,074

GOVERNMENT AND CORPORATE BONDS
As of March 31, 2014

Security Description	Coupon Rate	Maturity Date	Par	Market Value
Barrick Gold Corp.	3.8500	4/1/22	25,000,000	23,879,425
Bayer Corp.	6.6500	2/15/28	20,000,000	23,997,480
BB & T Corp.	5.2000	12/23/15	16,010,000	17,157,885
BB & T Corp.	2.1500	3/22/17	30,000,000	30,695,340
Becton Dickinson and Company	6.7000	8/1/28	25,000,000	30,927,100
Becton Dickinson and Company	5.0000	5/15/19	21,185,000	23,896,277
Berkshire Hathaway Financial Corp.	4.8500	1/15/15	30,000,000	31,059,060
Berkshire Hathaway, Inc.	1.9000	1/31/17	5,800,000	5,935,395
BG Energy Capital plc	2.5000	12/9/15	16,635,000	17,075,728
BHP Billiton Finance (USA), Ltd.	2.0500	9/30/18	2,060,000	2,065,150
BHP Finance (USA), Ltd.	7.2500	3/1/16	42,250,000	47,309,649
Blackrock, Inc.	1.3750	6/1/15	11,000,000	11,103,576
BMO Financial Group	1.9500	1/30/17	20,000,000	20,489,000
Boeing Company	7.2500	6/15/25	48,750,000	63,067,826
BP Capital Markets plc	1.3750	5/10/18	37,180,000	36,396,283
BP Capital Markets plc	2.2370	5/10/19	10,000,000	9,940,500
Bristol Myers Squibb	0.8750	8/1/17	28,142,000	27,727,468
Bristol-Myers Squibb	6.8000	11/15/26	37,500,000	48,803,625
British Aerospace Finance, Inc.	7.5000	7/1/27	29,800,000	37,332,844
Broadcom Corp.	2.3750	11/1/15	31,889,000	32,659,566
Broadcom Corp.	2.5000	8/15/22	14,000,000	12,862,766
BSCMS 2005-PWR8 A4	4.6740	6/11/41	24,452,014	25,298,347
BSCMS 2006-PW11 A4	5.4590	3/11/39	3,000,000	3,205,089
BSCMS 2006-PW13 A4	5.5400	9/11/41	3,000,000	3,254,175
BSCMS 2007-PW17 A4	5.6940	6/11/50	50,000,000	55,923,650
Burlington Northern Santa Fe Corp.	6.8750	12/1/27	20,000,000	24,450,940
Burlington Northern Santa Fe Corp.	6.7000	8/1/28	21,000,000	25,330,746
Caisse Centrale Desjardins	1.6000	3/6/17	12,900,000	13,070,538
CARMX 2011-1 A4	2.1600	9/15/16	9,521,879	9,614,412
CARMX 2011-3 A4	1.5100	4/17/17	8,875,000	8,975,243
CARMX 2013-2 A3	0.6400	1/16/18	13,000,000	13,009,958
CARMX 2014-1 A4	1.3200	7/15/19	15,000,000	14,886,750
Carolina Power & Light Company	5.2500	12/15/15	27,920,000	30,072,660
Caterpillar Financial Services Corp.	1.2500	11/6/17	16,655,000	16,527,872
Caterpillar Financial Services Corp.	1.0000	11/25/16	10,000,000	10,018,200
Caterpillar Financial Services Corp.	3.7500	11/24/23	10,000,000	10,141,830
Caterpillar Financial Services Corp.	1.0000	3/3/17	20,000,000	19,920,520
Caterpillar, Inc.	5.7000	8/15/16	20,000,000	22,088,540
CCART 2013-BA A2	0.5600	12/15/16	10,525,000	10,535,641
CCART 2014-AA A4	1.3100	5/15/19	21,000,000	20,921,523
CCCIT 2006-A7 A7	0.2934	12/17/18	5,100,000	5,086,584
CCCIT 2008-A1 A1	5.3500	2/7/20	25,000,000	28,342,825
CCCIT 2009-A4 A4	4.9000	6/23/16	20,000,000	20,206,700
CCCIT 2013-A6 A6	1.3200	9/7/18	31,900,000	32,159,411
CCDJ Covered Bond	2.5500	3/24/16	11,645,000	12,075,516
Celgene Corp.	2.4500	10/15/15	24,411,000	24,993,373
CGCMT 2012-GC8 A4	3.0240	9/10/45	6,000,000	5,856,150
CGCMT 2013-GC17 A2	2.9620	11/10/46	7,750,000	7,993,482
CHAIT 2013-A1 A1	1.3000	2/18/20	19,000,000	18,637,784
CHAIT 2013-A8 A8	1.0100	10/15/18	45,000,000	44,978,940
CHAIT 2014-A1 A	1.1500	1/15/19	25,000,000	24,999,750
CHAIT 2014-A2 A2	2.7700	3/15/23	20,000,000	19,968,750
Chevron Corp.	2.3550	12/5/22	22,000,000	20,674,280
Cisco Systems, Inc.	5.5000	2/22/16	31,500,000	34,402,725
Cisco Systems, Inc.	4.9500	2/15/19	20,000,000	22,503,520
Cisco Systems, Inc.	3.6250	3/4/24	10,000,000	10,083,380
Cisco Systems, Inc.	2.1250	3/1/19	10,000,000	9,955,260
CMBS BACM 2004-4 A6	4.8570	7/10/43	1,988,138	2,055,261
CMBS BACM 2004-4 A6	4.8770	7/10/42	5,879,727	5,903,563
CMBS BACM 2006-1 A4	5.3720	9/10/45	10,000,000	10,657,210
CMBS BACM 2006-1 AJ	5.4600	9/10/45	22,000,000	23,434,488
CMBS BACM 2007-4 A4	5.7451	2/10/51	46,873,000	52,120,480
CMBS BSCMS 2004-PWR5 A5	4.9780	7/11/42	19,165,281	19,355,573
CMBS BSCMS 2005-PW10 A4	5.4050	12/11/40	15,000,000	15,738,195
CMBS BSCMS 2005-PW10 AJ	5.4640	12/11/40	15,000,000	14,167,440
CMBS BSCMS 2006-PW12 A4	5.7115	9/11/38	25,000,000	27,213,350
CMBS BSCMS 2006-PW12 AJ	5.7505	9/11/38	16,124,000	16,597,417
CMBS BSCMS 2006-PW13 AJ	5.6110	9/11/41	15,000,000	15,355,335
CMBS BSCMS 2006-PW14 A4	5.2010	12/11/38	28,075,000	30,636,395

GOVERNMENT AND CORPORATE BONDS

As of March 31, 2014

Security Description	Coupon Rate	Maturity Date	Par	Market Value
CMBS BSCMS 2006-PW14 AJ	5.2730	12/11/38	15,000,000	14,929,230
CMBS BSCMS 2006-T22 A4	5.4670	4/12/38	14,858,390	15,952,562
CMBS BSCMS 2006-T22 AJ	5.4670	4/12/38	15,000,000	16,136,640
CMBS BSCMS 2007-PW15 AM	5.3630	2/11/44	15,000,000	15,667,185
CMBS BSCMS 2007-T26 AJ	5.5660	1/12/45	20,000,000	19,654,160
CMBS BSCMS 2007-T28 A4	5.7420	9/11/42	41,290,000	46,354,879
CMBS CD 2006-CD2 A4	5.5445	1/15/46	39,433,000	42,008,172
CMBS CD 2006-CD2 AJ	5.6305	1/15/46	22,979,000	21,083,922
CMBS CD 2007-CD5 A4	5.8860	11/15/44	27,195,412	30,494,161
CMBS CGCMT 2004-C2 A5	4.7330	10/15/41	23,494,602	23,742,540
CMBS CGCMT 2006-C4 A3	5.7206	3/15/49	37,858,387	40,970,120
CMBS CGCMT 2006-C4 AJ	5.7206	3/15/49	25,000,000	25,890,925
CMBS CGCMT 2006-C5 A4	5.4310	10/15/49	19,602,000	21,380,901
CMBS CGCMT 2006-C5 AJ	5.4820	10/15/49	25,000,000	25,064,025
CMBS CGCMT 2007-C6 A4	5.8888	12/10/49	75,125,000	83,686,921
CMBS CMLT 2008-LS1 A4B	6.2207	12/10/49	35,000,000	38,772,825
CMBS COMM 2005-LP5 A4	4.9820	5/10/43	20,000,000	20,629,040
CMBS COMM 2013-LC13 A1	1.3090	7/10/18	5,519,027	5,524,513
CMBS CSFB 2004-C5 A4	4.8290	11/15/37	26,632,137	27,017,904
CMBS CSFB 2005-C6 A4	5.2300	12/15/40	14,679,388	15,441,469
CMBS CSFB 2005-C6 AJ	5.2300	12/15/40	18,000,000	18,861,444
CMBS CSMC 2006-C1 A4	5.6090	2/15/39	15,000,000	15,994,590
CMBS CSMC 2006-C1 AJ	5.7375	2/15/39	18,000,000	19,150,254
CMBS CSMC 2006-C2 A3	5.8477	3/15/39	25,000,000	26,805,300
CMBS CSMC 2006-C2 AJ	5.8477	3/15/39	30,000,000	22,928,730
CMBS CSMC 2007-C3 A4	5.7233	6/15/39	15,845,411	17,253,878
CMBS CSMC 2007-C3 AM	5.7233	6/15/39	26,000,000	27,567,150
CMBS CSMC 2007-C5 A4	5.6950	9/15/40	66,850,000	73,771,047
CMBS DBUBS 2011-LC1AA1	3.7420	11/10/46	6,851,465	7,169,921
CMBS DBUBS 2011-LC2AA1	3.5270	7/10/44	8,276,976	8,688,417
CMBS FHMS K010 A1	3.3200	7/25/20	10,924,566	11,510,243
CMBS GMAC 2004-C3 A4	4.5470	12/10/41	2,259,015	2,264,403
CMBS GSMS 2010-C2 A1	3.8490	12/10/43	18,297,180	19,312,070
CMBS GSMS 2011-GC5 A4	3.7070	8/10/44	10,000,000	10,350,010
CMBS JPMCC 2005-CIBC13 A4	5.2945	1/12/43	25,000,000	26,454,650
CMBS JPMCC 2006-CIBC14 A4	5.4810	12/12/44	37,569,542	39,792,194
CMBS JPMCC 2006-CIBC14 AJ	5.6791	12/12/44	15,000,000	14,584,320
CMBS JPMCC 2006-LDP6 A4	5.4750	4/15/43	24,006,894	25,758,413
CMBS JPMCC 2007-LD11 A4	6.0073	6/15/49	20,000,000	22,111,900
CMBS LBUBS 2006-C3 A4	5.6610	3/15/39	23,699,578	25,382,770
CMBS MSC 2005-HQ7 A4	5.2054	11/14/42	24,717,476	25,889,801
CMBS MSC 2006-HQ8 A4	5.5610	3/12/44	22,145,658	23,508,170
CMBS MSC 2006-IQ11 A4	5.7750	10/15/42	21,426,639	22,796,723
CMBS MSC 2006-IQ11 AJ	5.7790	10/15/42	25,000,000	26,247,275
CMBS MSC 2006-IQ12 AJ	5.3990	12/15/43	15,000,000	13,378,920
CMBS MSC 2006-T23 A4	5.9830	8/12/41	15,000,000	16,342,125
CMBS MSC 2006-T23 AJ	5.9830	8/12/41	18,000,000	19,503,864
CMBS MSC 2007-HQ13 A3	5.5690	12/15/44	20,000,000	21,643,780
CMBS MSC 2007-T25 AM	5.5440	11/12/49	25,000,000	27,306,625
CMBS MSC 2007-T27 A4	5.8040	6/11/42	20,000,000	22,382,860
CMBS MSC 2007-T27 AM	5.8040	6/11/42	20,000,000	22,411,900
CMBS MSC 2008-T29 A4	6.2802	1/11/43	25,000,000	28,778,875
CMBS MSC 2011-C1 A2	3.8840	9/15/47	17,000,000	17,745,773
CMBS WBCMT 2006-C23 A4	5.4180	1/15/45	21,797,914	23,051,642
CMBS WBCMT 2006-C23 AJ	5.5150	1/15/45	25,000,000	26,395,250
CMBS WBCMT 2006-C26 A3	6.0110	6/15/45	25,000,000	27,282,850
CMBS WBCMT 2006-C26 AJ	5.9920	6/15/45	22,000,000	22,129,382
CMBS WFRBS 2011-C2 A2	3.7910	2/15/44	18,000,000	18,827,424
CMBS WFRBS 2011-C3 A4	4.3750	3/15/44	20,000,000	21,381,340
CMBS WFRBS 2011-C4 A4	4.9020	6/15/44	10,000,000	11,019,090
CME Group Index Services, LLC	4.4000	3/15/18	17,000,000	18,406,342
CMPT-BEAR STEARNS 88A #70	7.0000	2/1/18	13,064	14,828
CMPT-BEAR STEARNS 88B #76	3.5400	10/1/18	44,990	47,566
CMPT-BEAR STEARNS 89A #78	3.8800	2/1/19	154,313	166,701
CMPT-BEMAC 88A #77	3.9300	10/1/18	64,002	67,667
CMPT-BEMAC 89A #79	4.3300	3/1/19	122,942	132,811
CMPT-RFC 86A #58	3.3400	10/1/16	69,007	73,448
CMPT-RFC 87A #64	3.0500	2/1/17	141,455	150,559
CMPT-RFC 88A #72	3.9900	2/1/18	177,471	188,892

GOVERNMENT AND CORPORATE BONDS

As of March 31, 2014

Security Description	Coupon Rate	Maturity Date	Par	Market Value
CMPT-RFC 90A #81	7.9100	1/1/20	262,985	292,969
CMPT-Sears (PCC) 85-P R3 #53	8.6000	12/1/15	30,409	34,140
CMPT-Sears (PNC) 86-P R1 #54	7.8300	2/1/16	7,504	8,423
CNA Financial Corp.	5.7500	8/15/21	3,155,000	3,633,453
CNH 2013-D A2	0.4900	3/15/17	9,500,000	9,502,945
CNH 2014-A A4	1.5000	5/15/20	16,000,000	15,930,032
CNP 2005-A A4	5.1700	8/1/19	7,476,229	8,055,644
CNP 2009-1 A2	3.4600	8/15/19	5,151,000	5,450,876
CNP 2012-A A1	0.9012	4/15/18	14,067,144	14,137,410
Coca Cola Company	5.3500	11/15/17	40,500,000	46,277,771
Colgate-Palmolive Company	1.7500	3/15/19	50,000,000	49,456,300
Columbia University	6.8750	12/15/15	15,000,000	16,576,185
Comcast Corp.	4.2500	1/15/33	32,000,000	31,364,672
Comcast Corp.	3.6000	3/1/24	5,000,000	5,027,080
Comcast Corp.	4.9500	6/15/16	15,000,000	16,309,875
Comcast-NBC Universal	2.8750	4/1/16	20,000,000	20,791,140
COMET 2007-A7 A7	5.7500	7/15/20	9,828,000	11,222,957
COMET 2013-A1 A1	0.6300	11/15/18	13,833,242	13,833,242
COMET 2013-A2 A2	0.3362	2/15/19	30,000,000	29,996,400
COMET 2013-A3 A3	0.9600	9/16/19	14,500,000	14,445,973
COMM 2012-CR1 A3	3.3910	5/15/45	15,000,000	15,040,305
COMM 2012-CR4 A3	2.8530	10/15/45	20,000,000	19,115,160
COMM 2013-CR9 A4	4.3790	7/10/45	15,000,000	15,871,785
COMM 2013-LC6 A4	2.9410	1/10/46	18,000,000	17,264,358
COMM 2014-CR14 A1	1.3300	2/10/47	7,201,192	7,208,638
COMM 2014-CR15 A2	2.9280	2/10/47	7,000,000	7,198,968
COMM 2014-UBS2 A2	2.8200	3/10/47	12,343,000	12,581,134
Commonwealth Bank of Australia	1.9500	3/16/15	20,000,000	20,292,560
Commonwealth Bank of Australia	1.1250	3/13/17	50,000,000	49,807,150
Commonwealth Bank of Australia	2.2500	3/13/19	20,000,000	19,905,640
Commonwealth Edison Company	4.0000	8/1/20	12,206,000	13,026,597
Conoco, Inc.	6.9500	4/15/29	19,295,000	25,719,695
Consolidated Edison Company of New York	7.1250	12/1/18	21,000,000	25,472,517
Consolidated Edison Company of New York	5.5500	4/1/14	30,000,000	30,000,000
Consolidated Natural Gas Company	5.0000	12/1/14	9,349,000	9,625,497
Constellation Energy Group	5.1500	12/1/20	2,400,000	2,621,213
Costco Wholesale Corp.	5.5000	3/15/17	35,000,000	39,274,340
CPC International, Inc.	7.2500	12/15/26	30,000,000	40,226,700
CPC International, Inc.	7.0000	10/15/17	20,000,000	23,494,200
CVS Caremark Corp.	3.2500	5/18/15	3,815,000	3,923,800
CVS Caremark Corp.	2.7500	12/1/22	45,000,000	42,449,445
Daimler Benz North America Corp.	1.3000	7/31/15	20,305,000	20,446,526
Daimler Benz North America Corp.	3.0000	3/28/16	24,002,000	24,953,271
Daimler Benz North America Corp.	2.6250	9/15/16	21,471,000	22,254,971
Daimler Benz North America Corp.	1.6500	4/10/15	12,750,000	12,853,301
Daimler Finance North America, LLC	1.1250	3/10/17	25,000,000	24,817,950
Daimler Finance North America, LLC	2.8750	3/10/21	30,000,000	29,702,580
DBS Bank, Ltd. (Singapore)	0.8489	7/15/21	68,000,000	65,652,640
DCENT 2012-A3 A3	0.8600	11/15/17	23,910,000	24,021,134
DCENT 2013-A3 A3	0.3362	10/15/18	20,000,000	19,992,900
DCENT 2013-A5 A5	1.0400	4/15/19	25,000,000	25,026,575
DENTSPLY International, Inc.	2.7500	8/15/16	10,000,000	10,348,630
DENTSPLY International, Inc.	4.1250	8/15/21	24,821,000	25,437,628
Diageo plc	1.1250	4/29/18	44,966,000	43,724,669
Diageo plc	2.8750	5/11/22	30,000,000	29,110,770
DIRECTV Financing, Inc.	2.4000	3/15/17	38,000,000	38,829,464
DIRECTV Holdings	3.5500	3/15/15	15,045,000	15,457,504
Discovery Communications, Inc.	3.7000	6/1/15	20,155,000	20,852,847
Discovery Communications, Inc.	4.3750	6/15/21	24,379,000	25,781,841
Dominion Resources, Inc.	5.2000	1/15/16	15,300,000	16,339,757
Dominion Resources, Inc.	1.4000	9/15/17	30,000,000	29,571,660
Dow Chemical Company	4.2500	11/15/20	3,055,000	3,231,463
Dow Chemical Company	3.0000	11/15/22	28,000,000	26,615,428
Duke Energy Carolinas	6.0000	12/1/28	26,000,000	31,323,474
Duke Energy Carolinas	4.2500	12/15/41	45,247,000	44,476,851
Duke Energy Corp.	3.5500	9/15/21	1,700,000	1,736,378
Ecolab, Inc.	4.3500	12/8/21	20,000,000	21,520,020
Ecolab, Inc.	1.0000	8/9/15	12,275,000	12,312,807
Eli Lilly & Company	6.5700	1/1/16	20,000,000	22,039,080

GOVERNMENT AND CORPORATE BONDS
As of March 31, 2014

Security Description	Coupon Rate	Maturity Date	Par	Market Value
Eli Lilly & Company	5.5500	3/15/37	23,935,000	27,597,845
Eli Lilly & Company	5.2000	3/15/17	22,230,000	24,848,427
Eli Lilly & Company	1.9500	3/15/19	20,000,000	19,839,320
EMC Corp.	1.8750	6/1/18	48,145,000	48,112,887
EOG Resources, Inc.	2.4500	4/1/20	15,000,000	14,940,525
Federal Home Loan Bank	3.3750	6/12/20	22,420,000	23,926,131
Federal Home Loan Bank	1.7500	9/11/15	65,000,000	66,325,675
Federal Home Loan Bank	2.0000	9/9/16	92,500,000	95,500,330
Federal Home Loan Bank	2.1250	12/8/17	51,290,000	52,647,390
Federal Home Loan Bank	5.3750	8/15/18	20,445,000	23,623,421
Federal Home Loan Bank	5.3750	5/15/19	31,770,000	37,120,481
Federal Home Loan Bank	5.1250	8/15/19	25,730,000	29,827,322
Federal Home Loan Bank	4.7500	2/13/15	14,780,000	15,366,515
Federal Home Loan Bank	4.7500	9/11/15	19,500,000	20,738,621
Federal Home Loan Bank	5.0000	12/21/15	49,000,000	52,823,568
Federal Home Loan Bank	5.6250	6/11/21	45,400,000	54,583,648
Federal Home Loan Bank	5.2500	6/5/17	14,755,000	16,660,490
Federal Home Loan Bank	5.2500	9/12/14	43,785,000	44,791,924
FHLB sub-debt	5.6250	6/13/16	95,000,000	105,135,930
FHLMC	6.0000	2/1/24	1,678,512	1,867,994
FHLMC	6.0000	1/1/24	634,848	706,514
FHLMC	6.5000	3/1/26	407,776	455,950
FHLMC	6.0000	7/1/36	7,096,742	7,879,702
FHLMC	6.0000	7/1/36	3,138,498	3,486,344
FHLMC	6.0000	7/1/36	646,974	718,679
FHLMC	5.5000	1/1/37	10,954,190	12,024,579
FHLMC	5.5000	1/1/37	2,498,130	2,742,234
FHLMC	5.5000	2/1/37	13,717,074	15,057,437
FHLMC	5.5000	3/1/37	6,440,386	7,069,708
FHLMC	5.5000	7/1/21	8,202,199	8,901,560
FHLMC	5.5000	6/1/21	7,834,146	8,502,124
FHLMC	5.5000	8/1/21	5,135,071	5,572,912
FHLMC	6.0000	2/1/37	7,120,420	7,909,590
FHLMC	6.0000	11/1/36	5,945,213	6,604,132
FHLMC	5.0000	11/1/36	15,207,218	16,527,322
FHLMC	5.0000	3/1/38	26,551,922	28,805,841
FHLMC	5.0000	12/1/38	24,184,052	26,236,969
FHLMC	5.5000	1/1/39	12,488,522	13,708,837
FHLMC	5.0000	1/1/39	62,323,995	67,614,508
FHLMC	5.0000	2/1/39	26,053,237	28,264,825
FHLMC	4.5000	1/1/44	24,308,675	25,911,950
FHLMC	5.0000	2/1/38	26,818,893	29,146,980
FHLMC	5.0000	1/1/39	19,714,888	21,388,431
FHLMC	4.5000	5/1/39	24,677,949	26,314,262
FHLMC	4.5000	7/1/39	32,311,235	34,453,686
FHLMC	4.5000	9/1/41	17,563,060	18,732,452
FHLMC	5.0000	7/1/41	25,780,410	27,968,838
FHLMC	5.0000	7/1/41	24,144,149	26,193,680
FHLMC	5.0000	5/1/41	14,654,730	15,898,730
FHLMC	5.0000	10/1/41	15,836,173	17,180,462
FHLMC	5.0000	1/1/35	1,112,067	1,212,861
FHLMC	4.5000	6/1/41	29,143,751	31,076,177
FHLMC	4.5000	7/1/41	27,041,118	28,834,125
FHLMC	4.5000	5/1/41	35,313,374	37,664,626
FHLMC	4.5000	8/1/41	32,167,580	34,289,187
FHLMC	5.5000	5/1/42	30,818,559	33,829,994
FHLMC	3.5000	12/1/42	110,344,551	110,982,672
FHLMC	5.0000	2/1/39	30,848,256	33,606,961
FHLMC	5.5000	3/1/22	12,924,203	14,073,584
FHLMC	5.0000	4/1/23	2,910,624	3,142,202
FHLMC	5.5000	7/1/23	5,875,141	6,376,085
FHLMC	5.5000	7/1/23	5,500,511	5,969,512
FHLMC	3.5000	4/1/26	48,009,328	50,255,093
FHLMC	3.5000	4/1/26	39,179,952	41,012,699
FHLMC	3.5000	4/1/27	34,760,301	36,388,379
FHLMC	3.5000	4/1/27	24,612,668	25,763,991
FHLMC	4.0000	1/1/29	23,777,379	25,284,498
FHLMC	6.0000	7/1/36	6,269,050	6,963,861
FHLMC	5.5000	12/1/36	4,397,391	4,827,082

GOVERNMENT AND CORPORATE BONDS
As of March 31, 2014

Security Description	Coupon Rate	Maturity Date	Par	Market Value
FHLMC	5.0000	4/1/38	30,098,920	32,653,935
FHLMC	4.5000	5/1/39	28,190,515	30,059,735
FHLMC	4.5000	5/1/41	29,377,495	31,337,528
FHLMC	3.0000	8/1/43	52,467,274	50,654,108
FHLMC	3.0000	9/1/43	24,650,308	23,798,441
FHLMC	4.0000	9/1/43	4,832,823	5,015,882
FHLMC	4.0000	10/1/43	5,675,925	5,890,919
FHLMC	4.0000	11/1/43	98,555,111	102,288,216
FHLMC	4.0000	1/1/44	49,739,818	51,623,880
FHLMC	5.0000	6/1/23	10,872,034	11,761,209
FHLMC	2.5000	1/1/28	75,884,547	75,925,667
FHLMC	2.5000	5/1/28	63,741,082	63,775,622
FHLMC	3.0000	12/1/28	49,131,157	50,471,209
FHLMC	3.0000	1/1/29	24,716,613	25,390,759
FHLMC	5.0000	6/1/23	1,703,958	1,843,162
FHLMC	5.0000	6/1/23	3,283,657	3,548,337
FHLMC	5.5000	8/1/23	1,158,713	1,257,510
FHLMC	3.5000	2/1/26	3,220,394	3,371,036
FHLMC	4.0000	3/1/26	31,041,905	32,844,531
FHLMC	4.0000	4/1/26	24,837,639	26,279,979
FHLMC	4.0000	4/1/26	50,112,833	53,022,922
FHLMC	4.0000	4/1/26	36,419,307	38,534,203
FHLMC	4.5000	4/2/14	13,000,000	13,001,573
FHLMC	6.0000	12/1/23	615,146	684,588
FHLMC	6.0000	10/1/23	1,506,872	1,676,979
FHLMC	6.0000	11/1/23	723,753	805,456
FHLMC	6.5000	1/1/24	617,836	690,826
FHLMC	6.5000	2/1/26	537,758	601,288
FHLMC	4.5000	9/1/40	22,338,926	23,826,308
FHLMC	3.5000	6/1/42	42,228,779	42,472,988
FHLMC	3.0000	2/1/43	199,358,869	192,469,418
FHLMC	3.5000	8/1/42	66,495,714	66,880,258
FHLMC	4.5000	1/1/39	21,893,942	23,337,953
FHLMC	4.0000	8/1/39	41,445,664	43,009,026
FHLMC	4.5000	12/1/39	32,848,664	35,026,750
FHLMC	4.5000	9/1/40	16,764,030	17,880,221
FHLMC	4.0000	9/1/40	31,951,239	33,158,368
FHLMC	4.0000	11/1/40	23,442,211	24,327,866
FHLMC	4.0000	2/1/41	21,417,325	22,226,479
FHLMC	4.0000	2/1/41	23,644,931	24,538,245
FHLMC	4.0000	2/1/41	27,618,532	28,661,970
FHLMC	4.0000	9/1/24	5,015,814	5,311,509
FHLMC	3.0000	4/1/27	34,916,502	35,892,415
FHLMC	2.5000	10/1/27	28,033,702	28,048,892
FHLMC	3.0000	11/1/28	24,426,338	25,092,567
FHLMC	4.5000	5/1/41	17,908,546	19,103,384
FHLMC	4.5000	5/1/41	15,087,953	16,094,604
FHLMC	4.5000	5/1/41	29,402,433	31,364,129
FHLMC	4.0000	9/1/41	43,868,670	45,531,503
FHLMC	4.0000	10/1/41	48,604,112	50,446,440
FHLMC	3.5000	6/1/42	44,364,483	44,621,042
FHLMC	3.5000	7/1/42	24,598,301	24,740,553
FHLMC	3.5000	9/1/42	24,280,590	24,421,005
FHLMC	3.5000	11/1/42	85,104,799	85,596,959
FHLMC	3.0000	11/1/42	23,640,164	22,823,206
FHLMC	3.0000	1/1/43	72,249,517	69,752,716
FHLMC	3.5000	11/1/43	24,646,251	24,788,780
FHLMC	3.0000	8/1/43	24,760,535	23,904,859
FHLMC	4.0000	12/1/43	24,893,738	25,836,671
FHLMC	6.5000	2/1/26	1,029,350	1,150,955
FHLMC	6.5000	3/1/26	816,550	913,015
FHLMC	5.0000	7/15/14	80,000,000	81,126,880
FHLMC	5.2500	4/18/16	14,600,000	16,008,769
FHLMC	5.0000	2/16/17	75,000,000	83,725,875
FHLMC	3.7500	3/27/19	3,000,000	3,272,259
FHLMC	1.2500	10/2/19	100,000,000	95,780,800
FHLMC	0.8750	3/7/18	175,000,000	171,409,350
FHLMC	1.3750	5/1/20	25,000,000	23,823,225
FHLMC	0.8750	10/14/16	80,450,000	80,692,879

GOVERNMENT AND CORPORATE BONDS
As of March 31, 2014

Security Description	Coupon Rate	Maturity Date	Par	Market Value
FHLMC MS K011 A1	2.9170	12/25/48	8,544,887	8,898,893
FNMA	6.1600	8/7/28	37,180,000	46,104,724
FNMA	5.0000	3/2/15	28,162,000	29,411,323
FNMA	4.3750	10/15/15	10,000,000	10,622,460
FNMA	1.2500	9/28/16	25,000,000	25,351,700
FNMA	1.3750	11/15/16	100,000,000	101,556,000
FNMA	1.2500	1/30/17	13,000,000	13,144,287
FNMA	0.8750	8/28/17	100,000,000	98,911,300
FNMA	0.8750	10/26/17	50,000,000	49,288,500
FNMA	0.8750	12/20/17	50,000,000	49,162,450
FNMA	0.3750	12/21/15	50,000,000	50,029,150
FNMA	0.8750	2/8/18	150,000,000	146,832,000
FNMA	0.5000	3/30/16	125,000,000	125,083,875
FNMA	7.5000	9/1/22	437,294	486,082
FNMA	6.5000	7/1/23	428,125	478,549
FNMA	6.5000	12/1/23	521,020	582,386
FNMA	6.0000	1/1/24	756,401	843,709
FNMA	6.0000	2/1/24	669,281	746,532
FNMA	7.0000	2/1/23	530,202	607,353
FNMA	7.0000	3/1/23	720,868	825,763
FNMA	6.5000	9/1/23	411,708	460,198
FNMA	6.0000	11/1/23	800,855	893,294
FNMA	6.5000	3/1/24	412,100	460,637
FNMA	6.5000	11/1/23	591,864	661,573
FNMA	5.0000	9/1/33	5,523,407	6,028,755
FNMA	6.5000	9/1/25	780,251	872,148
FNMA	6.0000	9/1/25	1,330,548	1,484,126
FNMA	6.0000	10/1/25	980,934	1,094,159
FNMA	6.0000	11/1/25	867,939	968,121
FNMA	7.0000	5/1/25	535,749	613,707
FNMA	5.0000	5/1/33	4,706,108	5,136,680
FNMA	4.0000	11/1/41	21,957,066	22,827,085
FNMA	3.5000	4/1/27	42,308,600	44,385,294
FNMA	3.0000	4/1/27	50,826,832	52,297,732
FNMA	6.0000	7/1/41	1,150,308	1,279,124
FNMA	4.5000	11/1/41	3,775,699	4,030,207
FNMA	3.0000	5/1/27	62,968,569	64,790,845
FNMA	3.5000	5/1/42	42,476,937	42,764,291
FNMA	3.5000	7/1/42	59,267,807	59,668,751
FNMA	3.5000	8/1/42	77,757,833	78,283,861
FNMA	2.5000	8/1/27	63,977,770	63,992,523
FNMA	3.5000	11/1/43	49,560,014	49,895,285
FNMA	3.0000	1/1/43	47,449,900	45,857,489
FNMA	5.0000	11/1/33	24,697,279	26,956,889
FNMA	5.5000	9/1/34	5,426,728	6,031,753
FNMA	5.0000	4/1/35	4,389,386	4,791,140
FNMA	5.0000	6/1/35	2,663,143	2,906,896
FNMA	5.0000	10/1/35	12,739,763	13,872,868
FNMA	5.0000	10/1/35	8,736,954	9,514,040
FNMA	5.0000	7/1/36	6,284,851	6,839,894
FNMA	6.0000	6/1/36	3,485,393	3,881,843
FNMA	5.0000	11/1/35	20,370,079	22,181,843
FNMA	5.0000	12/1/36	40,664,492	44,281,290
FNMA	5.5000	6/1/38	22,719,689	25,153,036
FNMA	6.0000	6/1/36	5,588,470	6,224,137
FNMA	3.5000	8/1/26	14,478,401	15,189,066
FNMA	3.0000	3/1/27	46,152,150	47,487,768
FNMA	3.5000	8/1/42	15,767,620	15,874,287
FNMA	3.0000	12/1/42	23,195,691	22,417,248
FNMA	5.5000	12/1/35	3,380,450	3,756,418
FNMA	4.5000	12/1/40	2,789,197	2,977,207
FNMA APR 14 (TBA)	3.0000	10/1/28	3,100,000	3,184,281
FNMA APR 14 (TBA)	3.5000	10/1/26	2,850,000	2,988,047
FNMA APR 14 (TBA)	3.5000	7/1/43	15,590,000	15,682,566
FNMA APR 14 (TBA)	4.0000	11/1/42	6,650,000	6,911,844
Ford Motor Credit	6.6250	8/15/17	3,790,000	4,378,098
Ford Motor Credit	3.8750	1/15/15	54,205,000	55,499,144
FORDL 2014-A A3	0.6800	4/17/17	13,500,000	13,496,571
FORDO 2013-B A2	0.3800	2/15/16	10,887,778	10,891,263

GOVERNMENT AND CORPORATE BONDS

As of March 31, 2014

Security Description	Coupon Rate	Maturity Date	Par	Market Value
FORDO 2013-D A3	0.6700	4/15/18	11,000,000	11,010,032
FORDO 2014-A A3	0.7900	5/15/18	31,250,000	31,247,875
Franklin Resources, Inc.	1.3750	9/15/17	10,000,000	9,915,140
Franklin Resources, Inc.	2.8000	9/15/22	18,895,000	18,129,564
GE Capital Corp.	5.4000	2/15/17	30,000,000	33,486,630
GE Capital Corp.	5.8750	1/14/38	43,000,000	50,692,958
GE Capital Corp.	3.1000	1/9/23	32,000,000	31,313,600
GE Capital Corp.	2.3000	1/14/19	24,000,000	24,215,232
GE Capital Corp.	1.6250	7/2/15	33,000,000	33,448,503
GE Company	5.2500	12/6/17	25,575,000	28,982,460
GEET 2013-2 A2	0.6100	6/24/16	20,000,000	20,015,200
GEET 2013-2 A3	0.9200	9/25/17	18,000,000	18,025,848
GEMNT 2009-4 A	3.8000	11/15/17	11,000,000	11,218,284
GEMNT 2010-1 A	3.6900	3/15/18	25,000,000	25,731,900
GEMNT 2011-2 A	0.6362	5/15/19	16,000,000	15,997,776
GEMNT 2012-1 A	1.0300	1/15/18	15,000,000	15,056,790
GEMNT 2012-5 A	0.9500	6/15/18	10,010,000	10,049,449
GEMNT 2013-1 A	1.3500	3/15/21	4,500,000	4,395,618
Genentech, Inc.	4.7500	7/15/15	21,065,000	22,189,092
General Dynamics Corp.	2.2500	7/15/16	8,715,000	8,998,290
General Dynamics Corp.	2.2500	11/15/22	30,000,000	27,665,700
General Electric Company	3.3750	3/11/24	13,000,000	13,088,010
General Mills, Inc.	5.7000	2/15/17	46,431,000	52,008,663
General Mills, Inc.	5.2000	3/17/15	18,000,000	18,787,698
General Mills, Inc.	3.1500	12/15/21	27,234,000	27,370,034
Georgia Power Company	4.3000	3/15/43	15,000,000	14,502,570
Gilead Sciences, Inc.	3.7000	1/1/24	2,945,000	2,946,234
GlaxoSmithKline plc	1.5000	5/8/17	35,731,000	35,937,489
GlaxoSmithKline plc	2.8500	5/8/22	21,974,000	21,452,777
GNMA	4.0000	7/15/41	50,937,051	53,569,705
GNMA	4.0000	3/15/41	52,277,327	54,979,252
GNMA	5.5000	11/15/38	5,528,431	6,124,012
GNMA	5.0000	11/15/41	22,850,993	24,985,743
GNMA	5.0000	7/15/41	34,127,443	37,315,644
GNMA	4.0000	2/15/42	48,542,622	51,050,263
GNMA	4.0000	8/15/40	44,194,240	46,482,810
GNMA	4.0000	10/15/40	108,056,014	113,651,625
GNMA	5.0000	12/15/40	31,369,199	34,546,113
GNMA APR 14 (TBA)	3.5000	5/1/43	2,980,000	3,040,065
GNMA II	3.0000	2/20/43	47,016,419	46,312,575
GNMA II	4.0000	5/20/42	73,923,089	77,773,788
GNMA II	3.5000	5/20/42	43,041,154	43,992,819
GNMA II	4.0000	6/20/42	68,516,506	72,085,573
GNMA II	3.5000	11/20/42	113,386,303	115,893,340
GNMA II	3.0000	1/20/43	70,037,457	68,988,985
GNMA II	3.5000	4/20/43	93,348,243	95,437,803
GNMA II	5.5000	5/20/37	2,561,506	2,869,140
GNMA II	5.5000	9/20/38	3,047,207	3,412,510
GNMA II	5.5000	1/20/39	17,743,508	19,868,969
GNMA II	3.5000	1/20/42	63,968,881	65,383,270
GNMA II	5.0000	10/20/39	12,180,743	13,342,090
GNMA II	5.0000	2/20/41	6,439,429	7,054,199
GNMA II	5.0000	4/20/41	46,559,923	51,004,985
GNMA II	5.0000	6/20/41	29,163,616	31,947,857
GNMA II	4.5000	8/20/41	13,425,185	14,512,784
GNMA II	4.5000	7/20/41	59,905,223	64,758,255
GNMA II	4.5000	9/20/41	24,303,008	26,271,839
GNMA II	4.5000	11/20/41	18,832,577	20,358,239
GNMA II	5.0000	10/20/41	11,657,491	12,770,428
GNMA II	5.5000	10/20/38	5,832,353	6,531,542
GNMA II PTC	4.5000	3/20/41	102,036,608	110,302,780
GNMA II PTC	4.5000	4/20/41	124,368,704	134,444,039
GNMA PTC	4.5000	4/15/41	48,636,548	52,540,895
GNMA PTC	6.5000	2/15/24	553,446	619,637
GNMA PTC	6.5000	3/15/24	551,195	617,117
GNMA PTC	6.5000	3/15/24	1,148,210	1,285,533
GNMA PTC	7.0000	4/15/24	781,098	886,096
GNMA PTC	4.5000	3/15/41	36,637,060	39,529,425
GNMA PTC	8.5000	11/15/24	647,544	727,006

GOVERNMENT AND CORPORATE BONDS
As of March 31, 2014

Security Description	Coupon Rate	Maturity Date	Par	Market Value
Goldman Sachs Group	5.3500	1/15/16	35,000,000	37,638,475
Goldman Sachs Group	0.6836	10/15/14	3,150,000	3,141,130
Goldman Sachs Group	6.1500	4/1/18	40,000,000	45,727,680
Goldman Sachs Group	2.6250	1/31/19	20,000,000	19,948,760
Google, Inc.	3.3750	2/25/24	20,000,000	20,034,000
GSMS 2012-GCJ7 A4	3.3770	5/10/45	25,000,000	25,277,025
GSMS 2013-GC10 A5	2.9430	2/10/46	10,000,000	9,597,780
GSMS 2013-GC12 A4	3.1350	6/10/46	19,000,000	18,414,382
GSMS 2014-GC20 A3	3.6800	4/10/47	11,814,000	12,168,283
Halliburton Company	8.7500	2/15/21	21,999,250	28,450,354
Halliburton Company	5.9000	9/15/18	12,000,000	13,921,092
Harley Davidson Financial Services	1.1500	9/15/15	25,954,000	26,035,989
Harley Davidson, Inc.	2.7000	3/15/17	31,617,000	32,616,129
HAROT 2013-1 A2	0.3500	6/22/15	6,489,382	6,489,188
HAROT 2013-3 A3	0.7700	5/15/17	10,000,000	10,037,570
HAROT 2013-4 A3	0.6900	9/18/17	15,000,000	15,018,840
HAROT 2013-4 A4	1.0400	2/18/20	24,378,000	24,396,064
HAROT 2014-1 A3	0.6700	12/21/17	18,000,000	17,961,804
Harris Corp.	5.9500	12/1/17	35,000,000	39,751,460
HART 2012-C A4	0.7300	6/15/18	15,500,000	15,492,886
HART 2013-AA2	0.4000	12/15/15	7,145,312	7,147,820
HART 2013-B A3	0.7100	9/15/17	12,000,000	12,036,300
Hartford Financial Services Group, Inc.	5.3750	3/15/17	30,000,000	33,196,380
HBOS Treasury Services plc	5.2500	2/21/17	25,000,000	27,696,850
HDMOT 2011-1 A4	1.3100	3/15/17	25,000,000	25,143,825
Heineken NV	3.4000	4/1/22	27,450,000	27,403,472
Hershey Foods Company	7.2000	8/15/27	30,000,000	39,588,960
Honeywell International	5.3000	3/1/18	23,245,000	26,415,618
Hydro-Quebec	1.3750	6/19/17	45,000,000	45,163,755
Hydro-Quebec	9.4000	2/1/21	28,850,000	39,183,839
Hydro-Quebec	2.0000	6/30/16	20,000,000	20,550,060
Hyundai Capital America	2.5500	2/6/19	10,000,000	9,994,610
Hyundai Capital Services, Inc.	6.0000	5/5/15	16,755,000	17,652,297
Hyundai Capital Services, Inc.	4.3750	7/27/16	26,411,000	28,189,173
IBM Corp.	8.3750	11/1/19	17,110,000	22,279,958
IBM Corp.	1.2500	2/6/17	10,000,000	10,050,530
IBM Corp.	5.7000	9/14/17	44,908,000	51,385,979
IBM Corp.	2.0000	1/5/16	16,410,000	16,410,384
IBM Corp.	0.4500	5/6/16	29,000,000	28,891,656
IBM Corp.	1.9500	2/12/19	30,000,000	29,763,360
Intel Corp.	1.9500	10/1/16	33,559,000	34,484,960
Intel Corp.	4.0000	12/15/32	37,000,000	35,924,410
Intel Corp.	4.2500	12/15/42	35,000,000	33,184,830
Inter-American Development Bank	7.0000	6/15/25	25,000,000	32,893,075
International Bank For Reconstruction & Development	7.6250	1/19/23	26,360,000	36,274,523
International Bank For Reconstruction & Development(Green Bonds)	0.9200	6/20/15	50,000,000	50,334,000
International Finance Corp. (Green Bonds)	0.6250	11/15/16	30,000,000	29,829,420
iShares Core Total US Bond Market - ETF	0.2000		4,465,900	482,093,905
iShares iBoxx Investment Grade Corporate Bonds-ETF	0.3457		1,630,626	190,734,323
J.M. Smucker Company	3.5000	10/15/21	25,170,000	25,732,046
J.P. Morgan Chase & Company	3.2000	1/25/23	35,000,000	33,938,450
J.P. Morgan Chase & Company	3.7000	1/20/15	20,000,000	20,503,440
J.P. Morgan Chase & Company	2.6000	1/15/16	25,951,000	26,682,870
J.P. Morgan Chase & Company	3.2500	9/23/22	2,990,000	2,945,422
J.P. Morgan Chase & Company	1.3500	2/15/17	40,000,000	39,967,520
Japan Finance Organization Municipal	2.1250	3/6/19	50,000,000	49,726,500
JDOT 2013-AA3	0.6000	3/15/17	24,000,000	24,037,728
Johnson & Johnson	5.1500	7/15/18	60,000,000	68,484,240
Johnson Controls, Inc.	2.6000	12/1/16	20,000,000	20,635,160
JPMBB 2013-C15 A1	1.2326	11/15/45	1,871,073	1,870,742
JPMCC 2013-C10 A3	3.1425	12/15/47	16,000,000	15,548,064
JPMCC 2013-C13 A4	3.9936	1/15/46	10,000,000	10,350,410
JPMCC 2013-C16 A2	3.0700	12/15/46	14,000,000	14,493,346
Kellogg Company	4.4500	5/30/16	3,110,000	3,334,337
Kellogg Company	1.8750	11/17/16	21,325,000	21,745,337
Key Bank	6.9500	2/1/28	20,000,000	24,480,060
KeyCorp.	5.1000	3/24/21	3,000,000	3,348,597
Kimberly Clark Corp.	6.3750	1/1/28	30,000,000	36,148,290
Kimberly Clark Corp.	6.2500	7/15/18	27,000,000	31,527,954

GOVERNMENT AND CORPORATE BONDS
As of March 31, 2014

Security Description	Coupon Rate	Maturity Date	Par	Market Value
Kraft Foods Group, Inc.	1.6250	6/4/15	31,071,000	31,419,617
Kroger Company	3.9000	10/1/15	30,500,000	31,911,083
Lab Corp. of America	3.1250	5/15/16	28,280,000	29,414,141
Lincoln National Corp.	6.1500	4/7/36	20,000,000	23,778,560
Litton Industries, Inc.	6.7500	4/15/18	40,000,000	46,380,840
Lockheed Martin Corp.	3.3500	9/15/21	27,730,000	28,272,205
Lockheed Martin Corp.	4.0700	12/15/42	30,312,000	28,425,593
Lowes Companies, Inc.	6.8750	2/15/28	28,000,000	35,053,256
Lowes Companies, Inc.	3.8000	11/15/21	29,567,000	31,171,335
Lubrizol Corp.	7.2500	6/15/25	20,000,000	25,353,740
Macquarie Bank, Ltd.	1.6500	3/24/17	30,000,000	29,907,780
Macy's Retail Holdings, Inc.	2.8750	2/15/23	2,900,000	2,715,363
Macy's Retail Holdings, Inc.	6.7000	9/15/28	13,000,000	15,218,450
Marathon Oil Corp.	0.9000	11/1/15	19,500,000	19,536,582
Marathon Oil Corp.	2.8000	11/1/22	22,000,000	20,595,234
Marathon Petroleum	5.1250	3/1/21	10,000,000	11,118,470
Marathon Petroleum	3.5000	3/1/16	18,000,000	18,856,602
Massmutual Global Funding	2.1000	8/2/18	20,000,000	19,859,020
Massmutual Global Funding II	2.3000	9/28/15	40,750,000	41,724,414
MasterCard, Inc.	3.3750	4/1/24	16,000,000	15,973,872
McDonald's Corp.	1.8750	5/29/19	11,000,000	10,862,808
McDonald's Corp.	6.3750	1/8/28	30,000,000	35,810,070
McDonald's Corp.	5.3500	3/1/18	42,062,000	47,639,547
Medtronic, Inc.	2.6250	3/15/16	10,000,000	10,382,050
Medtronic, Inc.	2.7500	4/1/23	32,000,000	30,269,984
Merck & Company, Inc.	6.3000	1/1/26	40,000,000	49,596,120
Merck & Company, Inc.	6.4000	3/1/28	20,350,000	25,336,951
Merck & Company, Inc.	4.0000	6/30/15	19,579,000	20,413,574
Merck & Company, Inc.	0.5956	5/18/18	20,000,000	20,041,720
Merrill Lynch & Company, Inc.	6.8750	4/25/18	23,000,000	27,124,130
Merrill Lynch & Company, Inc.	5.4500	7/15/14	20,270,000	20,554,773
Met Life Global Funding	1.7000	6/29/15	14,325,000	14,513,804
Met Life Global Funding	3.0000	1/10/23	27,775,000	26,582,119
Met Life Global Funding	1.8750	6/22/18	41,500,000	41,022,460
MetLife, Inc.	5.7000	6/15/35	28,700,000	33,259,569
Microsoft Corp.	2.9500	6/1/14	26,620,000	26,731,298
Microsoft Corp.	4.2000	6/1/19	40,000,000	44,125,520
Microsoft Corp.	3.5000	11/15/42	21,000,000	18,167,604
Microsoft Corp.	1.6250	12/6/18	22,000,000	21,836,232
MidAmerican Energy Company	5.9500	7/15/17	30,000,000	34,199,670
MidAmerican Energy Company	3.5000	10/15/24	10,000,000	9,972,800
Minnesota Mining & Manufacturing Company	6.3750	2/15/28	45,000,000	58,108,995
Mizuho Financial Group Cayman 3, Ltd.	4.6000	3/27/24	15,000,000	15,066,225
MLCFC 2007-9 A4	5.7000	9/12/49	2,500,000	2,792,703
MLMT 2005-MCP1 A4	4.7470	6/12/43	3,000,000	3,066,465
Monsanto Company	4.6500	11/15/43	15,000,000	15,722,820
Monsanto Company	1.8500	11/15/18	23,000,000	22,826,741
Morgan Stanley	6.2500	8/28/17	31,600,000	36,165,536
Morgan Stanley	6.0000	4/28/15	45,000,000	47,501,685
Morgan Stanley	4.7500	3/22/17	3,000,000	3,273,987
Mosaic Company	4.2500	11/15/23	4,230,000	4,339,286
MSBAM 2012-C5 A4	3.1760	8/15/45	10,000,000	9,845,590
MSBAM 2013-C10 A4	4.2195	7/15/46	15,000,000	15,668,505
MSBAM 2013-C11 A2	3.0850	8/15/46	32,645,000	33,851,657
MSBAM 2013-C12 A1	1.3130	10/15/46	12,428,094	12,444,188
MSBAM 2013-C13 A1	1.1160	11/15/46	4,802,141	4,772,891
MSBAM 2013-C7 A4	2.9180	2/15/46	20,000,000	19,153,340
Mylan, Inc.	2.6000	6/24/18	2,750,000	2,770,650
NAROT 2013-B A2	0.5200	4/15/16	28,223,613	28,241,337
NAROT 2013-B A3	0.8400	11/15/17	11,000,000	11,049,214
NAROT 2013-C A3	0.6700	8/15/18	5,000,000	5,007,095
NAROT 2014-AA4	1.3400	8/17/20	20,000,000	19,908,800
National Archive	8.5000	9/1/19	5,187,552	6,221,431
National Australia Bank	2.7500	3/9/17	12,000,000	12,513,660
National Australia Bank	3.0000	1/20/23	30,000,000	28,533,390
National Australia Bank	1.3000	7/25/16	20,000,000	20,164,120
National City Corp.	6.8750	5/15/19	33,000,000	39,088,500
National Oilwell Varco, Inc.	2.6000	12/1/22	10,000,000	9,494,760
National Rural Utilities Cooperative Finance Corp.	10.3750	11/1/18	10,000,000	13,483,260

GOVERNMENT AND CORPORATE BONDS
As of March 31, 2014

Security Description	Coupon Rate	Maturity Date	Par	Market Value
NationsBank Corp.	7.7500	8/15/15	30,000,000	32,607,690
NBC Universal Media, LLC/Comcast Corp.	4.3750	4/1/21	32,100,000	34,835,787
Nevada Power Company	5.9500	3/15/16	10,039,000	11,033,172
New York Life Global Funding	1.6500	5/15/17	50,000,000	50,641,700
Newmont Mining Corp.	3.5000	3/15/22	35,000,000	31,752,245
Nextera Energy Capital Holdings, Inc.	4.5000	6/1/21	30,100,000	31,554,282
Nissan Motor Corp.	1.9500	9/12/17	8,777,000	8,815,496
Nissan Motor Corp.	0.9336	9/26/16	25,000,000	25,141,100
Norfolk Southern Corp.	5.2570	9/17/14	8,445,000	8,627,547
Norfolk Southern Corp.	3.0000	4/1/22	25,000,000	24,348,900
Norfolk Southern Corp.	2.9030	2/15/23	29,418,000	27,992,374
Norsk Hydro ASA	6.8000	1/15/28	13,500,000	17,185,406
NY Life Global Funding	2.1000	1/2/19	21,000,000	20,866,440
NYC GO	4.5890	10/1/22	18,695,000	20,328,008
NYC GO	5.2060	10/1/31	10,000,000	10,815,400
NYC GO BAB	4.7870	12/1/18	6,350,000	7,113,080
NYS FHLMC A17479	5.5000	1/1/34	2,260,695	2,505,879
NYS FHLMC A27434	5.5000	10/1/34	2,231,874	2,472,276
NYS FHLMC C02653	6.0000	11/1/36	5,703,556	6,335,692
NYS FHLMC C02697	5.5000	1/1/37	1,710,097	1,877,199
NYS FHLMC C02698	6.0000	1/1/37	3,868,238	4,296,963
NYS FHLMC C02717	5.5000	2/1/37	1,978,634	2,171,977
NYS FHLMC C02718	6.0000	2/1/37	2,851,512	3,167,550
NYS FHLMC C02741	5.5000	3/1/37	2,092,820	2,297,320
NYS FHLMC C02828	5.5000	5/1/37	1,227,633	1,347,591
NYS FHLMC C02882	5.5000	6/1/37	1,613,633	1,771,309
NYS FHLMC C02889	6.0000	6/1/37	1,267,393	1,407,860
NYS FHLMC C02942	6.0000	7/1/37	2,912,372	3,235,156
NYS FHLMC C02986	6.0000	8/1/37	779,096	865,445
NYS FHLMC C03001	6.0000	9/1/37	2,492,030	2,768,226
NYS FHLMC C70938	6.0000	9/1/32	597,752	672,465
NYS FHLMC G00191	6.5000	2/1/24	1,561,078	1,745,501
NYS FHLMC G00203	6.0000	2/1/24	586,734	651,202
NYS FHLMC G00206	6.5000	4/1/24	657,705	735,405
NYS FHLMC G00908	6.5000	3/1/28	449,208	502,277
NYS FHLMC G01008	6.0000	12/1/28	609,037	685,089
NYS FHLMC G01018	6.0000	1/1/29	501,109	563,684
NYS FHLMC G01065	7.0000	9/1/29	790,926	896,473
NYS FHLMC G01221	6.5000	3/1/31	711,709	795,789
NYS FHLMC G01366	6.0000	1/1/32	566,654	629,220
NYS FHLMC G01367	6.5000	1/1/32	555,697	621,346
NYS FHLMC G01376	6.0000	2/1/32	952,373	1,065,438
NYS FHLMC G01395	6.0000	3/1/32	838,012	942,498
NYS FHLMC G01451	6.0000	9/1/32	999,507	1,124,436
NYS FHLMC G01500	5.5000	12/1/32	1,594,084	1,765,194
NYS FHLMC G01517	5.5000	1/1/33	888,419	982,480
NYS FHLMC G01525	5.5000	2/1/33	1,276,038	1,413,010
NYS FHLMC G01608	5.0000	9/1/33	5,526,504	6,027,115
NYS FHLMC G01610	5.5000	11/1/33	4,786,657	5,302,147
NYS FHLMC G01617	5.5000	11/1/33	8,037,273	8,907,437
NYS FHLMC G01636	5.5000	12/1/33	2,304,540	2,554,316
NYS FHLMC G01730	5.5000	9/1/34	1,214,947	1,345,812
NYS FHLMC G01745	5.0000	11/1/34	2,195,946	2,414,732
NYS FNMA #251637	6.5000	1/1/28	516,077	576,860
NYS FNMA #252140	6.0000	11/1/28	847,576	945,407
NYS FNMA #252158	6.0000	12/1/28	331,472	369,732
NYS FNMA #252200	5.5000	1/1/29	600,000	664,262
NYS FNMA #252201	6.0000	1/1/29	1,047,142	1,168,008
NYS FNMA #252451	6.0000	3/1/29	414,712	462,580
NYS FNMA #252627	6.0000	6/1/29	573,416	639,602
NYS FNMA #252629	6.5000	8/1/29	933,765	1,043,743
NYS FNMA #252654	6.0000	8/1/29	563,690	628,754
NYS FNMA #252734	7.0000	8/1/29	800,390	916,856
NYS FNMA #252766	7.0000	9/1/29	639,334	732,365
NYS FNMA #253718	6.5000	3/1/31	930,905	1,040,546
NYS FNMA #253908	6.5000	6/1/31	457,612	511,509
NYS FNMA #253909	6.5000	7/1/31	1,010,126	1,129,097
NYS FNMA #253969	6.5000	8/1/31	998,472	1,116,071
NYS FNMA #253970	6.0000	8/1/31	487,666	543,955

GOVERNMENT AND CORPORATE BONDS
As of March 31, 2014

Security Description	Coupon Rate	Maturity Date	Par	Market Value
NYS FNMA #254080	6.5000	11/1/31	554,483	619,790
NYS FNMA #254153	6.0000	12/1/31	467,646	521,624
NYS FNMA #254154	6.0000	1/1/32	802,927	895,605
NYS FNMA #254200	6.0000	1/1/32	2,815,453	3,165,110
NYS FNMA #254221	6.0000	2/1/32	1,066,375	1,189,461
NYS FNMA #254222	6.5000	3/1/32	798,959	893,059
NYS FNMA #254252	6.5000	3/1/32	619,135	692,056
NYS FNMA #254253	6.0000	3/1/32	874,151	975,049
NYS FNMA #254410	6.0000	6/1/32	1,356,998	1,513,630
NYS FNMA #254411	6.0000	7/1/32	1,514,894	1,689,751
NYS FNMA #254459	6.0000	9/1/32	1,916,541	2,137,758
NYS FNMA #254600	5.5000	1/1/33	883,956	978,630
NYS FNMA #254614	5.5000	11/1/32	2,803,272	3,103,510
NYS FNMA #254647	5.5000	2/1/33	2,540,429	2,812,516
NYS FNMA #254896	5.0000	9/1/33	7,365,474	8,049,513
NYS FNMA #254912	5.0000	9/1/33	7,885,903	8,618,275
NYS FNMA #254939	5.5000	11/1/33	8,664,658	9,592,668
NYS FNMA #254961	5.5000	11/1/33	8,129,006	8,999,647
NYS FNMA #255027	5.0000	12/1/33	5,193,959	5,669,166
NYS FNMA #255124	5.0000	12/1/33	947,137	1,032,190
NYS FNMA #255125	5.5000	1/1/34	640,540	708,806
NYS FNMA #255136	5.5000	1/1/34	521,586	575,306
NYS FNMA #255137	5.0000	2/1/34	2,103,367	2,305,578
NYS FNMA #255201	5.0000	4/1/34	2,114,743	2,317,991
NYS FNMA #255298	5.0000	5/1/34	1,584,046	1,736,620
NYS FNMA #255299	5.5000	7/1/34	10,183,676	11,274,378
NYS FNMA #255300	5.5000	5/1/34	1,728,309	1,920,369
NYS FNMA #255307	5.0000	6/1/34	3,657,385	3,997,050
NYS FNMA #255333	5.5000	7/1/34	7,232,743	8,007,392
NYS FNMA #255345	5.5000	9/1/34	4,723,841	5,229,778
NYS FNMA #255379	6.0000	8/1/34	1,963,214	2,189,819
NYS FNMA #255420	5.5000	9/1/34	1,065,928	1,180,092
NYS FNMA #255443	5.5000	10/1/34	2,522,890	2,793,099
NYS FNMA #255500	5.0000	11/1/34	1,501,235	1,640,657
NYS FNMA #255503	5.5000	11/1/34	1,357,422	1,502,806
NYS FNMA #255783	5.5000	6/1/35	489,762	542,217
NYS FNMA #255784	5.0000	7/1/35	4,090,633	4,470,535
NYS FNMA #255785	5.5000	8/1/35	6,390,950	7,075,440
NYS FNMA #255786	5.0000	6/1/35	2,594,204	2,835,131
NYS FNMA #255817	5.0000	8/1/35	3,869,079	4,228,405
NYS FNMA #255848	5.0000	9/1/35	10,866,738	11,875,943
NYS FNMA #255886	5.0000	9/1/35	7,783,976	8,506,882
NYS FNMA #255914	5.0000	11/1/35	9,550,195	10,437,131
NYS FNMA #255930	5.5000	10/1/35	3,973,210	4,398,753
NYS FNMA #255931	5.5000	9/1/35	1,115,296	1,234,747
NYS FNMA #255963	5.0000	11/1/35	3,578,778	3,911,143
NYS FNMA #255964	5.5000	11/1/35	6,833,800	7,565,721
NYS FNMA #256015	5.0000	12/1/35	411,675	449,907
NYS FNMA #256052	5.5000	12/1/35	8,928,831	9,885,136
NYS FNMA #256053	5.5000	2/1/36	5,608,474	6,209,159
NYS FNMA #256058	6.0000	2/1/36	3,867,531	4,313,940
NYS FNMA #256074	6.0000	2/1/36	4,024,546	4,489,079
NYS FNMA #256092	5.5000	2/1/36	5,041,254	5,581,188
NYS FNMA #256108	5.0000	1/1/36	797,087	871,114
NYS FNMA #256165	5.0000	2/1/36	1,497,353	1,636,414
NYS FNMA #256166	5.5000	3/1/36	4,734,472	5,241,548
NYS FNMA #256362	6.0000	7/1/36	4,238,094	4,727,276
NYS FNMA #256367	6.0000	8/1/36	6,290,843	7,016,964
NYS FNMA #256368	6.5000	9/1/36	909,077	1,016,147
NYS FNMA #256431	6.0000	9/1/36	1,602,823	1,787,829
NYS FNMA #256439	6.0000	10/1/36	4,865,202	5,426,768
NYS FNMA #256472	6.0000	11/1/36	3,761,983	4,196,210
NYS FNMA #256569	6.0000	12/1/36	1,085,929	1,211,273
NYS FNMA #256573	5.5000	12/1/36	3,541,450	3,920,750
NYS FNMA #256574	5.5000	2/1/37	4,568,528	5,057,832
NYS FNMA #256575	5.5000	2/1/37	4,986,299	5,520,347
NYS FNMA #256654	6.0000	2/1/37	1,263,669	1,409,528
NYS FNMA #256655	5.5000	3/1/37	10,176,025	11,265,908
NYS FNMA #256656	6.0000	3/1/37	1,622,954	1,810,284

GOVERNMENT AND CORPORATE BONDS
As of March 31, 2014

Security Description	Coupon Rate	Maturity Date	Par	Market Value
NYS FNMA #256731	5.5000	4/1/37	8,584,359	9,503,770
NYS FNMA #256787	5.5000	5/1/37	9,797,748	10,847,116
NYS FNMA #256823	5.5000	6/1/37	12,123,010	13,421,421
NYS FNMA #256864	6.0000	7/1/37	4,059,234	4,527,771
NYS FNMA #256867	5.5000	7/1/37	2,906,639	3,217,948
NYS FNMA #256897	6.0000	8/1/37	6,665,432	7,434,790
NYS FNMA #256898	5.5000	8/1/37	2,302,309	2,548,893
NYS FNMA #256933	6.0000	9/1/37	3,137,089	3,499,188
NYS FNMA #256967	5.5000	9/1/37	875,471	969,236
NYS FNMA #256983	6.0000	10/1/37	3,511,319	3,916,613
NYS FNMA #257023	5.5000	12/1/37	3,044,339	3,370,396
NYS FNMA #257052	5.5000	12/1/37	5,485,163	6,046,361
NYS FNMA #257116	5.5000	1/1/38	1,888,031	2,090,245
NYS FNMA #257313	5.5000	7/1/38	2,386,842	2,642,480
NYS FNMA #257320	5.5000	7/1/38	13,900,824	15,389,644
NYS FNMA #257346	6.0000	7/1/38	2,212,797	2,468,209
NYS FNMA #257368	5.5000	9/1/38	11,715,050	12,969,767
NYS FNMA #257385	6.0000	9/1/38	5,229,322	5,832,917
NYS FNMA #257440	5.5000	10/1/38	10,908,703	12,077,058
NYS FNMA #257469	5.5000	11/1/38	9,672,161	10,708,079
NYS FNMA #257525	5.5000	12/1/38	14,326,048	15,860,411
NYS FNMA #257553	5.5000	12/1/38	3,175,197	3,515,270
NYS FNMA #257560	5.0000	12/1/38	800,083	874,387
NYS FNMA #831609	6.5000	7/1/36	996,229	1,113,564
NYS FNMA #831665	6.0000	7/1/36	362,346	404,170
NYS FNMA #831780	6.0000	9/1/36	5,106,281	5,695,674
NYS FNMA #831781	5.5000	9/1/36	831,460	920,511
NYS FNMA #831848	6.0000	11/1/36	1,406,937	1,569,333
NYS FNMA #928022	6.0000	1/1/37	754,646	841,751
NYS FNMA #928068	6.0000	2/1/37	2,184,141	2,436,245
NYS FNMA #928124	5.5000	3/1/37	1,125,676	1,246,183
NYS FNMA #928180	5.5000	4/1/37	1,850,732	2,048,951
NYS FNMA #928290	5.5000	5/1/37	1,844,862	2,042,452
NYS FNMA #928378	5.5000	6/1/37	2,405,472	2,663,105
NYS FNMA #928476	6.0000	7/1/37	1,246,683	1,390,581
NYS FNMA #928565	6.0000	8/1/37	972,747	1,085,026
NYS FNMA #928643	6.0000	9/1/37	1,752,740	1,955,050
NYS FNMA #928819	6.0000	11/1/37	1,568,047	1,749,039
NYS FNMA #929510	5.5000	5/1/38	2,892,794	3,202,621
NYS FNMA #929662	5.0000	6/1/38	1,927,021	2,105,986
NYS FNMA #929666	5.5000	6/1/38	6,226,831	6,893,744
NYS FNMA #929773	5.5000	7/1/38	2,935,597	3,250,008
NYS FNMA #929833	5.5000	8/1/38	2,089,048	2,312,791
NYS FNMA #929843	6.0000	8/1/38	980,405	1,093,569
NYS FNMA #929954	5.5000	9/1/38	2,377,154	2,631,754
NYS FNMA #930040	5.5000	10/1/38	1,836,479	2,033,171
NYS FNMA #930156	5.5000	11/1/38	2,966,346	3,284,051
NYS FNMA #930161	6.0000	11/1/38	2,498,995	2,787,442
NYS FNMA #930509	4.5000	2/1/39	4,122,010	4,401,961
NYS FNMA #930534	4.0000	2/1/39	3,572,718	3,712,796
NYS FNMA #930641	4.5000	3/1/39	10,252,043	10,948,321
NYS FNMA #930746	4.0000	3/1/39	7,476,587	7,769,896
NYS FNMA #931796	4.0000	8/1/39	3,206,417	3,332,064
NYS FNMA #932180	4.5000	11/1/39	8,693,167	9,283,573
NYS FNMA #932392	4.5000	1/1/40	9,858,719	10,528,284
NYS FNMA #932567	4.5000	3/1/40	17,589,188	18,768,710
NYS FNMA #AB1950	3.5000	12/1/40	21,142,921	21,285,952
NYS FNMA #MA0007	4.0000	3/1/39	27,593,481	28,674,763
NYS FNMA #MA0014	4.0000	2/1/39	8,815,846	9,161,306
NYS FNMA #MA0040	4.5000	2/1/39	1,402,910	1,498,190
NYS FNMA #MA0055	4.5000	3/1/39	8,533,935	9,113,526
NYS FNMA #MA0154	4.5000	7/1/39	27,393,652	29,254,119
NYS FNMA #MA0159	4.0000	7/1/39	19,933,830	20,714,960
NYS FNMA #MA0183	4.5000	8/1/39	29,731,952	31,815,320
NYS FNMA #MA0191	4.0000	9/1/39	13,754,527	14,293,514
NYS FNMA #MA0215	4.5000	9/1/39	20,821,428	22,235,536
NYS FNMA #MA0220	4.0000	9/1/39	18,673,434	19,405,175
NYS FNMA #MA0248	4.0000	11/1/39	16,876,864	17,538,204
NYS FNMA #MA0277	4.0000	11/1/39	3,600,629	3,741,724

GOVERNMENT AND CORPORATE BONDS
As of March 31, 2014

Security Description	Coupon Rate	Maturity Date	Par	Market Value
NYS FNMA #MA0292	4.5000	11/1/39	8,334,004	8,900,016
NYS FNMA #MA0302	4.0000	12/1/39	16,159,481	16,792,709
NYS FNMA #MA0335	4.0000	1/1/40	9,192,661	9,552,886
NYS FNMA #MA0336	4.5000	1/1/40	26,087,719	27,859,493
NYS FNMA #MA0368	4.0000	2/1/40	10,435,305	10,844,225
NYS FNMA #MA0369	4.5000	2/1/40	13,573,908	14,495,794
NYS FNMA #MA0450	4.5000	5/1/40	24,464,727	26,113,814
NYS FNMA #MA0637	3.5000	12/1/40	21,697,665	21,844,449
NYS FNMA #MA0643	4.0000	12/1/40	4,019,382	4,177,927
Oklahoma Gas & Electric Company	6.5000	4/15/28	20,000,000	23,055,320
Oncor 2004-1 A3	5.2900	5/15/18	14,163,592	14,937,363
Oracle Corp.	3.7500	7/8/14	31,861,000	32,143,766
Oracle Corp.	3.8750	7/15/20	35,000,000	37,316,125
Oracle Corp.	1.2000	10/15/17	25,000,000	24,803,500
Oracle Corp.	2.5000	10/15/22	30,000,000	28,218,120
Oracle Corp.	5.2500	1/15/16	10,000,000	10,825,360
Pacific Gas & Electric Company	5.1250	11/15/43	23,000,000	24,491,665
PEGTF 2001-1 A8	6.8900	12/15/17	33,815,000	36,100,894
Pennsylvania Electric Company	6.6250	4/1/19	20,000,000	22,517,760
PepsiCo, Inc.	5.0000	6/1/18	55,000,000	61,621,615
PepsiCo, Inc.	1.2500	8/13/17	30,000,000	29,922,360
Pfizer, Inc.	0.9000	1/15/17	40,000,000	39,858,800
Pharmacia Corp.	6.7500	12/15/27	30,000,000	37,531,770
Phillips 66	2.9500	5/1/17	12,000,000	12,518,100
Pitney Bowes, Inc.	4.7500	1/15/16	27,800,000	29,494,910
PNC Bank	5.2500	1/15/17	1,500,000	1,655,823
PNC Funding Corp.	5.6250	2/1/17	37,500,000	41,514,225
PPL Energy Supply, LLC	6.2000	5/15/16	20,000,000	22,048,000
PPL Energy Supply, LLC	4.6000	12/15/21	20,500,000	20,678,227
Praxair, Inc.	4.6250	3/30/15	7,120,000	7,407,990
Praxair, Inc.	3.0000	9/1/21	5,865,000	5,855,469
Praxair, Inc.	2.4500	2/15/22	35,500,000	33,555,133
President & Fellows of Harvard College	5.6250	10/1/38	25,000,000	29,960,450
Pricoa Global Funding	1.6000	5/29/18	9,360,000	9,119,280
Pricoa Global Funding	1.1500	11/25/16	10,000,000	10,010,350
Principal Financial Global Funding	0.7604	1/10/31	12,000,000	10,386,000
Principal Life Funding	1.0000	12/11/15	29,700,000	29,729,670
Principal Life Income Funding Trusts	5.5500	4/27/15	30,000,000	31,609,560
Private Export Funding Corp.	2.8000	5/15/22	73,609,000	73,155,642
Private Export Funding Corp.	4.9500	11/15/15	37,500,000	40,273,988
Private Export Funding Corp.	5.4500	9/15/17	19,000,000	21,588,579
Private Export Funding Corp.	4.3750	3/15/19	10,261,000	11,418,482
Private Export Funding Corp.	1.4500	8/15/19	32,815,000	31,556,282
Procter & Gamble	6.4500	1/15/26	35,400,000	45,117,088
Procter & Gamble	4.9500	8/15/14	15,000,000	15,253,665
Procter & Gamble	3.5000	2/15/15	32,050,000	32,880,319
Procter & Gamble	5.5500	3/5/37	21,086,000	25,054,364
Progress Energy Corp.	3.1500	4/1/22	2,200,000	2,161,115
Prologis, Inc.	6.8750	3/15/20	1,751,000	2,067,913
Province of British Columbia	6.5000	1/15/26	38,390,000	49,368,081
Province of British Columbia	1.2000	4/25/17	61,486,000	61,728,808
Province of British Columbia	2.0000	10/23/22	60,000,000	55,752,600
Province of Manitoba	1.7500	5/30/19	48,241,000	47,462,149
Province of Manitoba	2.1000	9/6/22	40,000,000	37,337,600
Province of Manitoba	1.1250	6/1/18	20,000,000	19,631,000
Province of New Brunswick	5.2000	2/21/17	20,107,000	22,473,996
Province of New Brunswick	2.7500	6/15/18	15,725,000	16,316,889
Province of Nova Scotia	5.1250	1/26/17	10,000,000	11,137,400
Province of Ontario	1.6000	9/21/16	36,000,000	36,649,800
Province of Ontario	4.7500	1/19/16	25,000,000	26,896,250
Province of Ontario	3.0000	7/16/18	20,000,000	21,008,600
Province of Ontario	1.6500	9/27/19	23,000,000	22,288,840
Province of Ontario	1.1000	10/25/17	15,000,000	14,839,500
Province of Ontario	2.0000	1/30/19	40,000,000	40,015,840
Province of Quebec	5.0000	3/1/16	10,000,000	10,844,300
Province of Quebec	5.1250	11/14/16	20,000,000	22,178,400
Province of Quebec	2.6250	2/13/23	10,000,000	9,466,780
Province of Saskatchewan	9.3750	12/15/20	35,000,000	47,579,805
Prudential Financial, Inc.	5.1000	9/20/14	54,859,000	56,051,964

GOVERNMENT AND CORPORATE BONDS
As of March 31, 2014

Security Description	Coupon Rate	Maturity Date	Par	Market Value
Prudential Financial, Inc.	4.7500	9/17/15	23,484,000	24,809,507
Prudential Financial, Inc.	3.8750	1/14/15	27,175,000	27,875,463
Quest Diagnostics, Inc.	2.7000	4/1/19	10,000,000	9,988,280
Quest Diagnostics, Inc.	3.2000	4/1/16	8,710,000	9,073,355
Ralston Purina Company	7.7500	10/1/15	32,525,000	35,451,957
Republic of Finland	6.9500	2/15/26	27,000,000	34,769,709
Rockwell International	6.7000	1/15/28	24,000,000	30,593,784
Royal Bank of Canada	2.6250	12/15/15	25,000,000	25,841,875
Royal Bank of Canada	2.2000	7/27/18	55,000,000	55,357,720
Royal Bank of Canada	2.3000	7/20/16	20,000,000	20,653,580
Royal Bank of Canada	0.6250	12/4/15	22,432,000	22,444,988
Royal Bank of Canada	2.0000	10/1/18	28,169,000	28,173,479
Ryder System, Inc.	3.1500	3/2/15	20,715,000	21,161,098
SABMiller Brewing plc	6.5000	7/1/16	25,000,000	27,966,400
SABMiller Holdings, Inc.	3.7500	1/15/22	24,234,000	24,768,190
Saint Jude Medical, Inc.	3.2500	4/15/23	27,000,000	26,186,382
Samsung Electronica America, Inc.	1.7500	4/10/17	15,000,000	15,028,350
Sierra Pacific Power	6.0000	5/15/16	18,814,000	20,864,232
Southern California Edison	3.9000	3/15/43	36,500,000	33,775,531
Southern California Edison	3.5000	10/1/23	1,485,000	1,498,839
Southern Power Company	4.8750	7/15/15	40,370,000	42,439,043
Stanley Black & Decker, Inc.	2.9000	11/1/22	7,000,000	6,688,780
State of California Build America Bond	4.9880	4/1/39	11,000,000	10,985,810
State of California-Department of Water Resources	2.0000	5/1/14	14,600,000	14,623,068
State of Connecticut GO Bond	5.1000	12/1/21	25,000,000	28,076,000
State of Israel	7.2500	12/15/28	20,000,000	25,150,000
State of Israel	1.0963	2/1/15	5,000,000	4,999,800
State of Israel	1.0805	3/1/15	5,000,000	4,999,850
State of Israel	1.7463	11/1/14	20,000,000	20,000,000
State of Israel 5Th Institutional Bond	2.0600	2/1/17	25,000,000	25,000,000
State of Israel Institutional Bond	1.3100	8/1/15	5,000,000	5,000,000
State of Israel Institutional Bond	1.7100	4/1/16	10,000,000	10,000,000
State of Israel Institutional Bond	1.0463	9/1/15	15,000,000	15,000,000
State of Israel Institutional Bond	1.4143	4/1/14	15,000,000	15,000,000
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	33,921,210
Statoil 144A	6.5000	12/1/28	23,000,000	28,819,713
Stryker Corp.	1.3000	4/1/18	3,015,000	2,951,260
Sumitomo Mitsui Financial	4.4360	4/2/24	20,000,000	20,021,480
Suntrust Banks, Inc.	3.6000	4/15/16	3,740,000	3,932,902
Suntrust Banks, Inc.	3.5000	1/20/17	25,000,000	26,393,300
Swiss Bank Corp.	7.3750	6/15/17	31,000,000	34,885,664
Sysco Corp.	6.5000	8/1/28	30,000,000	37,464,420
TAOT 2014-AA4	1.1800	6/17/19	20,000,000	19,966,340
Target Corp.	5.8750	7/15/16	20,000,000	22,253,040
Target Corp.	5.3750	5/1/17	6,907,000	7,751,422
TD Ameritrade Holding Company	5.6000	12/1/19	9,200,000	10,549,162
Teck Resources, Ltd.	3.1500	1/15/17	18,065,000	18,734,417
Teck Resources, Ltd.	2.5000	2/1/18	10,000,000	10,035,650
Tennessee Valley Authority	6.7500	11/1/25	81,230,000	105,149,961
Tennessee Valley Authority	1.7500	10/15/18	97,722,000	97,503,494
Texas Instruments, Inc.	2.3750	5/16/16	25,000,000	25,884,675
Texas Instruments, Inc.	1.0000	5/1/18	45,840,000	44,436,838
Thermo Fisher Scientific, Inc.	3.1500	1/15/23	15,000,000	14,457,300
Thermo Fisher Scientific, Inc.	3.2000	5/1/15	14,805,000	15,196,800
Thermo Fisher Scientific, Inc.	3.2500	11/20/14	5,554,000	5,649,301
Time Warner Cable, Inc.	4.1250	2/15/21	7,000,000	7,328,167
Time Warner Cable, Inc.	4.0000	9/1/21	5,000,000	5,186,855
Time Warner Cable, Inc.	3.1500	7/15/15	42,669,000	44,068,757
Toronto Dominion Bank	1.6250	9/14/16	61,710,000	62,891,747
Toronto Dominion Bank	1.5000	3/13/17	10,000,000	10,127,540
Toronto Dominion Bank	2.5000	7/14/16	15,000,000	15,568,095
Toronto Dominion Bank	0.7861	4/30/18	20,000,000	20,113,220
Toyota Motor Credit Corp.	2.0000	9/15/16	21,400,000	21,969,069
Toyota Motor Credit Corp.	3.3000	1/12/22	20,000,000	20,198,780
Toyota Motor Credit Corp.	1.2500	10/5/17	13,500,000	13,376,543
Transcanada Pipelines, Ltd.	7.7000	6/15/29	25,000,000	32,967,675
Travelers Companies	5.7500	12/15/17	37,490,000	43,029,410
Treasury Inflation Index	3.6250	4/15/28	337,500,000	663,479,167

GOVERNMENT AND CORPORATE BONDS
As of March 31, 2014

Security Description	Coupon Rate	Maturity Date	Par	Market Value
Treasury Inflation Index	3.8750	4/15/29	618,700,000	1,242,655,840
Treasury Inflation Index	3.3750	4/15/32	324,500,000	591,005,842
Treasury Inflation Index	2.3750	1/15/25	1,259,500,000	1,840,319,128
Treasury Inflation Index	2.0000	1/15/26	270,000,000	362,292,067
Treasury Inflation Index	2.3750	1/15/27	145,000,000	199,635,586
Treasury Inflation Index	1.7500	1/15/28	45,000,000	55,663,642
Treasury Inflation Index	2.5000	1/15/29	500,000,000	661,451,847
Treasury Inflation Index	1.6250	1/15/15	37,080,000	46,590,247
Treasury Inflation Index	2.0000	1/15/16	300,000,000	375,148,709
Treasury Inflation Index	2.3750	1/15/17	979,250,000	1,243,706,758
Treasury Inflation Index	1.3750	7/15/18	575,000,000	676,667,303
Treasury Inflation Index	2.1250	1/15/19	575,000,000	699,499,102
Treasury Inflation Index	1.8750	7/15/19	517,100,000	630,420,522
Treasury Inflation Index	1.1250	1/15/21	108,000,000	122,581,239
Treasury Inflation Index	0.1250	4/15/17	740,000,000	783,506,109
U.S. Bancorp.	3.1250	4/1/15	11,945,000	12,270,883
U.S. Bancorp.	2.2000	11/15/16	41,791,000	43,136,503
U.S. Bank	4.9500	10/30/14	38,845,000	39,862,545
UBSBB 2012-C3 A4	3.0910	8/10/49	10,000,000	9,735,050
UBSBB 2012-C4 A5	2.8502	12/10/45	20,000,000	19,036,220
UBSBB 2013-C5 A4	3.1847	3/10/46	16,000,000	15,569,216
UBSCM 2012-C1 A3	3.4000	5/10/45	15,000,000	15,015,450
Union Pacific Railroad	2.7500	4/15/23	25,000,000	23,402,200
United Air 2014-1 A PTT	4.0000	10/11/27	40,000,000	40,250,000
United Parcel Service, Inc.	8.3750	4/1/30	36,150,000	51,846,402
United Parcel Service, Inc.	5.5000	1/15/18	12,500,000	14,232,288
United Technologies Corp.	8.7500	3/1/21	23,000,000	30,513,709
United Technologies Corp.	6.7000	8/1/28	26,000,000	33,123,142
UnitedHealth Group, Inc.	2.8750	3/15/22	31,000,000	30,139,223
U.S. Treasury Bonds	0.3750	8/31/15	104,700,000	104,957,667
U.S. Treasury Bonds	9.2500	2/15/16	100,288,000	116,835,520
U.S. Treasury Bonds	7.5000	11/15/16	55,720,000	65,505,825
U.S. Treasury Bonds	8.7500	5/15/17	247,781,000	307,016,021
U.S. Treasury Bonds	8.8750	8/15/17	163,200,000	205,313,270
U.S. Treasury Bonds	9.1250	5/15/18	200,010,000	262,372,518
U.S. Treasury Bonds	9.0000	11/15/18	58,785,000	78,331,012
U.S. Treasury Bonds	8.8750	2/15/19	98,550,000	132,064,687
U.S. Treasury Bonds	8.1250	8/15/19	160,770,000	212,970,090
U.S. Treasury Bonds	8.5000	2/15/20	37,610,000	51,328,849
U.S. Treasury Bonds	8.7500	8/15/20	47,000,000	65,755,914
U.S. Treasury Bonds	7.8750	2/15/21	295,100,000	402,165,821
U.S. Treasury Bonds	8.0000	11/15/21	63,600,000	88,682,250
U.S. Treasury Bonds	7.2500	8/15/22	48,500,000	66,160,838
U.S. Treasury Bonds	7.1250	2/15/23	48,000,000	65,534,976
U.S. Treasury Bonds	6.2500	8/15/23	50,000,000	65,265,600
U.S. Treasury Bonds	6.0000	2/15/26	40,300,000	52,988,213
U.S. Treasury Bonds	6.7500	8/15/26	83,240,000	116,575,039
U.S. Treasury Bonds	5.5000	8/15/28	50,000,000	63,960,950
U.S. Treasury Bonds	5.2500	11/15/28	64,600,000	80,810,595
U.S. Treasury Bonds	5.2500	2/15/29	117,292,000	146,743,317
U.S. Treasury Bonds	6.1250	8/15/29	139,000,000	189,539,566
U.S. Treasury Bonds	6.2500	5/15/30	82,200,000	114,078,146
U.S. Treasury Bonds	2.0000	2/15/22	250,000,000	241,718,750
U.S. Treasury Bonds	4.7500	2/15/37	104,000,000	126,392,448
U.S. Treasury Bonds	3.5000	2/15/39	50,000,000	50,156,250
U.S. Treasury Bonds	3.8750	8/15/40	100,000,000	106,593,800
U.S. Treasury Bonds	3.1250	11/15/41	146,920,000	136,176,475
U.S. Treasury Bonds	2.7500	8/15/42	145,000,000	123,793,750
U.S. Treasury Bonds	2.7500	2/28/18	100,000,000	105,414,100
U.S. Treasury Bonds	1.5000	6/30/16	100,000,000	102,093,800
U.S. Treasury Bonds	1.5000	7/31/16	50,000,000	51,058,600
U.S. Treasury Bonds	1.5000	8/31/18	184,000,000	183,655,000
U.S. Treasury Bonds	1.0000	8/31/16	96,500,000	97,351,902
U.S. Treasury Bonds	1.3750	9/30/18	230,000,000	227,933,680
U.S. Treasury Bonds	1.0000	9/30/16	75,000,000	75,609,375
U.S. Treasury Bonds	1.0000	10/31/16	100,000,000	100,742,200
U.S. Treasury Bonds	1.7500	10/31/18	75,000,000	75,492,150
U.S. Treasury Bonds	1.3750	11/30/18	8,465,000	8,369,769
U.S. Treasury Bonds	0.8750	12/31/16	85,000,000	85,199,240

GOVERNMENT AND CORPORATE BONDS

As of March 31, 2014

Security Description	Coupon Rate	Maturity Date	Par	Market Value
U.S. Treasury Bonds	0.8750	1/31/17	146,140,000	146,322,675
U.S. Treasury Bonds	0.8750	2/28/17	100,000,000	100,007,800
U.S. Treasury Bonds	1.0000	3/31/17	125,000,000	125,312,500
U.S. Treasury Bonds	1.1250	5/31/19	75,000,000	72,468,750
U.S. Treasury Bonds	0.7500	6/30/17	87,260,000	86,441,937
U.S. Treasury Bonds	1.0000	6/30/19	150,000,000	143,695,350
U.S. Treasury Bonds	0.5000	7/31/17	75,000,000	73,564,425
U.S. Treasury Bonds	0.8750	7/31/19	100,000,000	94,945,300
U.S. Treasury Bonds	0.2500	8/15/15	100,000,000	100,082,000
U.S. Treasury Bonds	0.6250	8/31/17	237,300,000	233,277,053
U.S. Treasury Bonds	0.6250	9/30/17	100,000,000	98,140,600
U.S. Treasury Bonds	0.3750	11/15/15	125,000,000	125,190,375
U.S. Treasury Bonds	1.6250	11/15/22	247,100,000	228,664,116
U.S. Treasury Bonds	0.6250	11/30/17	175,000,000	171,103,450
U.S. Treasury Bonds	1.0000	11/30/19	125,000,000	118,466,750
U.S. Treasury Bonds	0.7500	12/31/17	86,200,000	84,523,151
U.S. Treasury Bonds	1.1250	3/31/20	85,000,000	80,484,375
U.S. Treasury Bonds	0.2500	4/15/16	100,000,000	99,585,900
U.S. Treasury Bonds	1.1250	4/30/20	100,000,000	94,492,200
U.S. Treasury Bonds	1.3750	6/30/18	100,000,000	99,531,200
U.S. Treasury Notes	3.6250	2/15/44	4,830,000	4,885,844
U.S. Treasury Notes	3.7500	11/15/18	2,770,000	3,036,612
U.S. Treasury Notes	3.6250	2/15/20	3,925,000	4,283,156
U.S. Treasury Notes	2.0000	2/15/23	1,500,000	1,426,524
U.S. Treasury Notes	0.7500	3/31/18	3,480,000	3,393,814
U.S. Treasury Notes	0.2500	7/31/15	20,000,000	20,017,960
USAOT 2014-1 A4	0.9400	5/15/19	10,000,000	9,971,750
VALET 2013-1 A3	0.5600	8/21/17	17,500,000	17,511,375
VALET 2013-1 A4	0.7800	7/22/19	23,000,000	22,875,593
VALET 2013-2 A3	0.7000	4/20/18	12,000,000	11,989,056
Verizon Communications, Inc.	3.5000	11/1/21	3,725,000	3,751,019
Verizon Communications, Inc.	3.4500	3/15/21	15,000,000	15,205,365
Verizon Communications, Inc.	3.8500	11/1/42	33,000,000	27,629,052
VFET 2014-1A A3	0.8200	4/16/18	5,000,000	4,989,340
Virginia Electric & Power Company	2.7500	3/15/23	40,000,000	38,084,040
Vodafone Group plc	2.9500	2/19/23	35,000,000	32,814,390
Volkswagon International Finance N.V.	1.6250	3/22/15	34,000,000	34,386,342
Wachovia Bank	4.8000	11/1/14	25,220,000	25,855,014
Wal-Mart Stores	6.7500	10/15/23	40,000,000	49,818,520
Walt Disney Company	5.6250	9/15/16	30,000,000	33,465,840
Walt Disney Company	2.3500	12/1/22	51,378,000	48,005,548
Walt Disney Company	3.7000	12/1/42	11,000,000	9,941,525
Wells Fargo & Company	2.1000	5/8/17	37,933,000	38,840,775
Wells Fargo & Company	6.7500	12/15/27	20,000,000	22,516,960
Wells Fargo & Company	0.8686	4/23/18	40,000,000	40,369,120
Westpac Banking Corp.	2.2500	7/30/18	40,000,000	40,243,800
WFRBS 2012-C6 A4	3.4400	4/15/45	20,000,000	20,263,340
WFRBS 2012-C8 A3	3.0010	8/15/45	17,000,000	16,533,435
WFRBS 2013-C11 A5	3.0710	3/15/45	14,580,000	14,141,171
WFRBS 2013-C15 A4	4.1530	8/15/46	10,000,000	10,448,100
WFRBS 2013-UBS1 A2	2.9270	3/15/46	11,000,000	11,324,687
Wisconsin Electric Power Company	1.7000	6/15/18	15,000,000	14,878,395
Wisconsin Electric Power Company	6.5000	6/1/28	28,000,000	34,907,208
WOART 2011-A A4	1.9100	4/16/16	12,804,629	12,892,162
WOART 2013-A A3	0.6400	4/16/18	18,030,000	18,029,513
WOART 2013-B A3	0.8300	8/15/18	20,500,000	20,509,737
XTRA Finance Corp.	5.1500	4/1/17	42,000,000	45,853,836
Total Par Government and Corporate Bonds			\$36,148,697,409	
Total Market Value Government and Corporate Bonds				\$41,410,571,169

MORTGAGE HOLDINGS

As of March 31, 2014

Address	City, State	Original Amount	Principal Balance	Interest Rate	Maturity Date
Garden Apartments					
102-104 Morton Ave. et al	Albany, NY	\$ 1,184,528	\$ 1,127,001	6.140	3/1/40
109 State St.	Albany, NY	537,914	461,826	6.660	11/1/38
178-180 Washington Ave.	Albany, NY	1,413,241	1,338,984	6.580	10/1/39
23-25 North Pearl St.	Albany, NY	648,906	620,668	6.880	3/1/40
31-33 North Pearl St.	Albany, NY	484,144	457,659	6.640	7/1/39
474-476 Ontario St.	Albany, NY	292,110	273,177	6.720	4/1/38
555 East Main St.	Batavia, NY	3,987,833	3,807,181	5.930	7/1/40
177 Main St.	Beacon, NY	284,000	234,352	6.210	5/1/33
7289 South Lake Rd.	Bergen, NY	1,655,809	1,449,408	6.740	8/1/34
163 Schubert St. et al	Binghamton, NY	767,562	725,484	5.720	2/1/40
286-290 Front St.	Binghamton, NY	1,356,658	975,298	6.920	7/1/22
408-410 Roosevelt Ave. et al	Binghamton, NY	549,443	528,771	5.910	4/1/41
88 Second Ave.	Brentwood, NY	2,200,000	1,883,088	8.340	4/20/31
398 Oliver Place	Bronx, NY	998,320	898,844	6.890	6/1/36
829 Adee Ave.	Bronx, NY	360,200	343,063	6.860	10/1/36
921-941 Tiffany St.	Bronx, NY	876,676	834,754	6.660	12/1/39
404 McChesney Ave. Ext.	Brunswick, NY	7,541,921	7,195,495	5.620	10/1/40
1219-1233 Main St.	Buffalo, NY	573,120	547,391	7.060	11/1/39
1325 Main St.	Buffalo, NY	449,789	432,099	6.580	8/1/40
136 Broadway	Buffalo, NY	329,455	312,084	6.980	6/1/39
1603 Seneca St.	Buffalo, NY	9,111,816	6,857,370	6.590	10/1/23
2022 Seneca St.	Buffalo, NY	250,000	241,682	6.910	6/1/40
206-210 Ellicott St.	Buffalo, NY	2,750,000	2,573,949	7.050	9/1/38
212-220 Grant St.	Buffalo, NY	398,648	378,858	6.890	8/1/39
24 Easton Ave. et al	Buffalo, NY	380,193	355,379	6.930	7/1/37
257 Lafayette St.	Buffalo, NY	2,296,278	2,199,826	7.080	3/1/40
334 Connecticut St.	Buffalo, NY	306,348	287,225	6.630	10/1/38
351 Linwood Ave. & 857 Delaware Ave.	Buffalo, NY	458,437	427,749	5.340	7/1/39
362 Oak St.	Buffalo, NY	1,096,785	975,147	6.140	7/1/36
504 Elmwood Ave.	Buffalo, NY	949,163	866,049	6.630	6/1/37
546 Dodge St.	Buffalo, NY	992,313	962,310	5.950	7/1/42
618-622 Tacoma Ave.	Buffalo, NY	897,395	812,102	6.190	4/1/37
937 Broadway	Buffalo, NY	998,818	968,904	5.090	1/1/42
492 South Division St. & 234 Jefferson Ave.	Buffalo, NY	1,347,727	1,220,787	6.880	10/1/36
391 Washington St.	Buffalo, NY	11,033,709	10,826,885	5.500	2/1/43
Conifer Dr.	Canandaigua, NY	1,347,748	1,249,685	7.230	12/1/37
142 & 202 Route 52	Carmel, NY	2,238,000	2,231,193	5.930	11/1/43
73 Seaman Ave.	Castleton, NY	787,544	519,039	6.120	11/1/21
15 Poplar St.	Central Islip, NY	414,463	171,204	5.950	6/1/18
54 Carol Ann's Way et al	Claverack, NY	1,745,091	1,344,417	6.220	3/1/24
651 County Route 6	Clermont, NY	662,147	512,361	5.620	1/1/23
579 Waite Rd.	Clifton Park, NY	2,094,071	2,024,664	6.320	3/1/41
1-27 Olmstead St.	Cohoes, NY	1,115,498	1,048,218	7.440	1/1/38
514 Old Loudon Rd.	Cohoes, NY	3,732,469	3,364,815	6.270	2/1/37
1100 & 2100 Waterside Way	Cohoes, NY	11,751,152	10,807,128	5.480	1/1/40
15 Mount Airy Rd.	Croton-on-Hudson, NY	595,000	570,074	4.880	6/1/41
10-44 Keats Way & 4 T.S. Elliot Dr.	Dryden, NY	1,852,000	1,849,458	4.270	12/17/43
28 Hampton Ave.	East Greenbush, NY	514,163	468,475	7.060	12/1/36
Rockrose Dr.	East Greenbush, NY	1,726,096	1,637,911	5.350	7/1/40
192 West Main St.	East Islip, NY	583,651	547,568	7.090	2/1/38
270 Patchogue-Yaphank Rd.	East Patchogue, NY	6,866,388	6,442,251	7.280	2/1/35
Ellenville Senior Housing	Ellenville, NY	447,661	425,279	6.790	7/1/39
19 Healthy Way	Ellenville, NY	498,831	483,341	5.160	11/1/41
Ellenville Senior Housing	Ellenville, NY	323,436	312,033	6.230	12/1/40
The Views at Rocky Glen	Fishkill, NY	5,134,862	4,968,423	7.090	1/1/41
1 Depan Ave.	Floral Park, NY	750,000	569,061	8.250	7/1/28
290 South Ocean Ave.	Freeport, NY	408,410	371,863	4.570	3/1/27
20 Airport Rd.	Fulton, NY	662,947	603,654	7.590	7/1/32
1100 Emery St.	Fulton, NY	1,500,000	1,325,541	6.770	9/1/35
150 Northern Pines Rd.	Ganesvoort, NY	397,697	360,197	6.260	2/1/37
171 Every Ave.	Gardiner, NY	254,740	238,622	5.870	7/1/39
38 Bridge St.	Garnerville, NY	1,391,334	950,650	6.420	5/1/22
35 Hudson Ave.	Glens Falls, NY	2,800,000	2,671,517	7.570	9/1/39
215 Sacandaga Rd.	Glenville, NY	1,197,554	1,143,252	5.890	8/1/40
118 North Main St.	Gloversville, NY	322,395	255,767	6.950	8/1/26
90 North Main St.	Gloversville, NY	2,177,528	1,836,573	6.750	4/1/38
45 & 53 Route 9W South	Haverstraw, NY	299,115	291,528	6.090	11/1/41
69 Broadway	Haverstraw, NY	299,675	280,131	5.560	8/1/39
82 Glenmont Ave.	Hempstead, NY	497,256	207,095	5.950	6/1/18
151 South Franklin St.	Hempstead, NY	1,147,907	956,117	6.480	5/1/33
42 Mayer Dr.	Highland, NY	483,231	385,053	5.620	1/1/24
100 Harry Howard Ave.	Hudson, NY	2,438,139	2,299,075	7.010	2/1/39
5 & 6 Michael Ct.	Hudson, NY	611,511	315,273	5.920	10/1/19
414 Gretna Rd.	Hyde Park, NY	611,500	557,956	4.760	4/1/27
2 Main St.	Irvington, NY	500,000	422,868	8.310	11/1/31
318-320 Third St.	Ithaca, NY	2,485,134	2,367,130	7.200	9/1/39

MORTGAGE HOLDINGS
As of March 31, 2014

Address	City, State	Original Amount	Principal Balance	Interest Rate	Maturity Date
621-623 East 2nd St.	Jamestown, NY	537,698	535,944	5.680	7/1/43
55 Melroy Ave.	Lackawanna, NY	747,854	676,347	6.250	2/1/37
387, 389-391 Manchester Rd.	LaGrange, NY	2,379,721	2,244,957	3.540	11/1/27
217-04 137th Ave.	Laurelton, NY	1,249,368	1,162,788	4.460	1/1/28
250 Smith Ridge Rd. et al	Lewisboro, NY	848,436	530,742	5.370	7/1/18
5, 10, 20, 36, 56 & 74 Liberty Commons Way	Liberty, NY	797,302	781,302	6.900	12/1/41
36 Mountain View Terrace	Livingston, NY	604,212	534,965	4.320	8/1/26
Argent Dr.	Lloyde, NY	250,000	235,692	7.030	4/1/39
109 Fawn Lane	Long Island, NY	1,092,538	595,816	6.190	7/1/20
66 Malden Ave. et al	Lynbrook, NY	1,456,114	894,091	7.110	10/1/19
3400-3418 Hammocks Dr.	Lysander, NY	8,417,000	7,872,449	5.180	12/1/39
3300 Belgium Rd.	Lysander, NY	1,795,617	1,788,975	4.940	9/1/43
3404, 14 & 16 Hammocks Dr.	Lysander, NY	6,291,822	5,988,841	5.410	8/1/40
3258 Pine Terrace	Macedon, NY	636,892	525,073	7.460	4/1/31
26 Rock Rose Way	Malta, NY	6,742,993	6,407,481	5.780	6/1/40
20 Russell St.	Manorville, NY	283,638	216,094	5.750	2/1/24
3 Ellen St.	Massapequa, NY	324,800	267,956	7.210	1/1/30
4 West Loines Ave.	Merrick, NY	986,142	818,328	6.000	4/1/25
161 Ames St.	Mexico, NY	310,902	240,459	6.540	1/1/24
14-18 North St. & 4-6 King St.	Middletown, NY	548,405	535,926	6.180	12/1/41
76 Uhlig Reard Rd.	Middletown, NY	2,568,811	2,417,342	7.050	12/1/38
112 Millwood Rd.	Millwood, NY	642,776	456,219	7.090	10/1/22
1 Hamaspiik Way	Monroe, NY	4,963,350	4,334,274	5.450	1/1/40
43 Hillside Terrace	Monroe, NY	733,378	681,426	5.470	4/1/39
Mountain Rd.	Monroe, NY	1,600,000	1,347,684	7.290	1/1/32
9, 11, 13, 15 Weiner Dr.	Monsey, NY	2,850,000	2,739,459	5.880	3/1/41
15 Elyon Rd.	Monsey, NY	1,163,964	942,863	7.510	4/1/30
239 Ward St.	Montgomery, NY	2,396,100	2,243,769	7.060	8/1/38
Dollard Dr.	Monticello, NY	265,000	235,740	7.710	2/1/35
600 Bedford Rd. et al	Mt Kisco, NY	2,067,759	1,052,296	5.520	8/1/19
137 South Fourth Ave.	Mt Vernon, NY	650,000	578,823	7.680	4/1/35
159-161 South 11th St. et al	Mt Vernon, NY	1,424,000	1,271,240	6.420	7/1/36
2 Lorraine Ave.	Mt Vernon, NY	1,020,000	914,396	6.830	5/1/36
3 East Third St.	Mt Vernon, NY	638,000	544,181	6.990	10/1/33
49 Mount Vernon Ave.	Mt Vernon, NY	309,260	252,480	7.180	11/1/31
60 West First St.	Mt Vernon, NY	2,717,292	2,663,193	6.000	6/1/42
3 Hyenga Way	Nanuet, NY	2,739,888	2,684,699	6.230	5/1/42
Nanuet	Nanuet, NY	3,188,403	1,302,377	5.380	11/1/18
508, 512-14 Union Ave.	New Cassel, NY	904,528	878,678	7.660	9/1/40
735-765 & 816-822 Prospect Ave.	New Cassel, NY	3,609,951	3,497,974	5.500	7/1/41
35 Highland Ave.	New Rochelle, NY	449,126	424,660	6.140	7/1/39
459 Webster Ave.	New Rochelle, NY	1,298,703	1,236,343	5.990	5/1/40
555 Main St.	New Rochelle, NY	344,970	309,699	6.750	10/1/35
565 Main St.	New Rochelle, NY	528,244	509,355	6.990	8/1/40
701 Blooming Grove Turnpike	New Windsor, NY	2,735,925	2,732,372	4.690	9/1/43
Route 32	New Windsor, NY	3,086,359	2,971,726	5.510	3/1/41
87 St. Marks Place	New York, NY	650,000	550,871	6.730	11/1/33
155 Broadway	Newburgh, NY	254,546	240,501	6.590	6/1/39
175 Robinson Ave.	Newburgh, NY	254,750	249,208	6.090	4/1/42
97-99 Liberty St.	Newburgh, NY	376,000	319,970	6.490	4/1/34
108 Dubois St.	Newburgh, NY	400,000	211,158	7.970	10/1/23
4822 Hyde Park Blvd.	Niagara Falls, NY	483,485	447,768	6.950	3/1/36
501-507 Third St.	Niagara Falls, NY	328,821	308,061	6.610	11/1/38
9370 Niagara Falls Blvd.	Niagara Falls, NY	4,478,855	3,937,110	5.320	2/1/30
3313 Union St.	North Chili, NY	300,000	182,434	8.650	10/20/23
104 Singleton Ave.	North Syracuse, NY	664,584	626,883	6.110	3/1/42
40-42 South Franklin St.	Nyack, NY	479,931	396,182	5.860	5/1/33
6 Prospect St.	Nyack, NY	423,052	396,183	5.290	9/1/39
19 Narragansett Ave.	Ossining, NY	2,745,496	2,569,773	7.020	6/1/38
317 West First St.	Oswego, NY	2,746,163	2,714,839	5.420	5/1/43
88 Devans Gate Dr.	Otisville, NY	313,978	296,813	5.590	2/1/40
201 South Division St.	Peekskill, NY	414,144	383,964	6.910	5/1/37
Peekskill Art Loft Apartment	Peekskill, NY	2,500,000	2,060,975	6.810	9/1/32
3666 Route 9	Philipstown, NY	1,144,921	1,105,188	5.490	5/1/41
68 Cherry St.	Phoenix, NY	976,372	890,451	6.420	6/1/37
Boniface Dr.	Pinebush, NY	1,747,100	1,589,371	6.960	12/1/36
7673 Route 9 North	Plattsburg, NY	381,928	352,832	7.090	8/1/36
104 Tompkins Ave.	Pleasantville, NY	1,662,171	1,436,672	6.200	8/12/34
41 Shenandoah Blvd.	Port Jefferson, NY	490,911	410,323	6.190	8/1/30
19-23 Front St.	Port Jervis, NY	447,655	442,245	4.590	1/1/43
East Main St.	Port Jervis, NY	650,000	554,023	6.880	12/1/33
214 East Main St.	Port Jervis, NY	1,000,000	872,601	6.500	5/1/35
2 Bay Green Lane	Port Washington, NY	10,135,620	9,938,462	5.140	9/1/42
121 Market St.	Potsdam, NY	364,485	170,520	5.980	5/1/19
1 Hammersley Ave. & 18 Balding Ave.	Poughkeepsie, NY	318,634	292,331	6.140	1/1/31
144 North Clinton St.	Poughkeepsie, NY	252,258	235,541	6.140	5/1/31
150 Rinaldi Blvd.	Poughkeepsie, NY	2,196,297	2,065,615	6.880	1/1/39

MORTGAGE HOLDINGS

As of March 31, 2014

Address	City, State	Original Amount	Principal Balance	Interest Rate	Maturity Date
20 Caldwell Rd.	Poughkeepsie, NY	603,670	577,079	3.430	1/1/28
219 Mill St.	Poughkeepsie, NY	575,000	529,060	6.560	2/1/38
32 North White St. & 12 Noxon St.	Poughkeepsie, NY	413,667	390,686	5.640	1/1/40
328-330 Main St.	Poughkeepsie, NY	632,379	624,493	4.560	8/1/42
400 Main St.	Poughkeepsie, NY	1,340,000	1,259,394	6.970	1/1/39
46 South Clinton St. & 15 Conklin St.	Poughkeepsie, NY	347,090	340,627	4.370	6/1/33
509-511, 513-515 Main St.	Poughkeepsie, NY	580,000	285,541	6.050	11/1/19
548 Main St.	Poughkeepsie, NY	584,505	530,273	6.840	12/1/36
56 Dutchess Ave.	Poughkeepsie, NY	397,323	390,785	5.460	6/1/42
5-7 North Hamilton St.	Poughkeepsie, NY	271,904	268,316	4.200	9/1/42
6 State St. & 45 S Clinton	Poughkeepsie, NY	329,013	254,843	7.510	10/1/29
60 & 62 Montgomery St.	Poughkeepsie, NY	492,880	463,264	6.110	10/1/31
7 & 9 South White St.	Poughkeepsie, NY	799,343	761,112	6.990	11/1/39
7 Franklin St. & 56 Noxon St.	Poughkeepsie, NY	661,990	582,471	5.640	1/1/30
9-11 Liberty St.	Poughkeepsie, NY	550,311	536,506	5.900	12/1/41
26 Cooper Rd.	Poughkeepsie, NY	2,996,886	2,896,142	5.780	7/1/41
99 Livingston St.	Poughkeepsie, NY	1,562,000	1,512,009	6.220	7/1/41
1-39 Summersweet Dr.	Poughkeepsie, NY	399,679	351,589	7.100	2/1/35
1-3,5,9-11&13-15 Commons Lane	Poughkeepsie, NY	2,891,541	2,834,850	6.150	4/1/42
Red Hook Commons, Phase 2	Red Hook, NY	869,294	820,378	7.050	3/1/39
13-15 Lower Hook Rd.	Rhinebeck, NY	606,861	540,427	4.860	9/1/26
260 West Main St.	Riverhead, NY	9,791,967	9,155,566	7.000	8/1/38
7 Eight Bells	Riverhead, NY	788,215	632,202	5.920	2/1/24
146 Route 104	Rochester, NY	1,026,733	971,706	5.710	2/1/40
1786 St Paul St.	Rochester, NY	300,000	266,748	6.740	1/1/36
200, 208-214&218-226 Clifford Ave.	Rochester, NY	926,499	742,904	6.120	9/1/23
3400 East River Rd.	Rochester, NY	774,248	747,153	6.130	4/1/41
355 Clifford Ave.	Rochester, NY	342,724	342,724	3.360	6/1/28
435-445 State St.	Rochester, NY	2,922,548	2,886,942	5.750	9/1/42
556 Broadway	Rochester, NY	1,559,963	1,401,213	4.640	12/1/26
664-666 University Ave.	Rochester, NY	582,546	535,818	6.940	6/1/37
810-832 University Ave.	Rochester, NY	5,928,144	5,904,074	6.000	8/1/43
1400 South Plymouth Ave. et al	Rochester, NY	3,458,970	3,341,786	6.710	1/1/41
200 Seth Green Dr.	Rochester, NY	4,200,000	1,971,774	5.980	11/1/18
200 N Levitt St.	Rome, NY	2,993,577	2,983,828	5.630	9/1/43
23 Woodcreek Dr.	Rome, NY	8,261,476	8,179,945	4.180	7/1/43
838-840 Erie St.	Ronkonkoma, NY	538,490	456,655	6.470	10/1/30
136 River Rd.	Rosendale, NY	743,876	721,406	5.230	7/1/41
133 Lawrence St.	Saratoga, NY	4,869,000	4,273,826	6.000	5/1/41
108 Main St.	Saugerties, NY	1,200,000	1,134,505	7.680	4/1/35
Route 9W & Glasco Turnpike North	Saugerties, NY	950,000	869,283	6.680	8/1/37
2055 East Schodack Rd.	Schodack, NY	4,450,000	4,123,979	5.070	7/1/39
74 Blue Pointe Rd.	Seldon, NY	2,766,063	2,538,194	7.460	10/1/36
162-176 Miller Rd.	Selkirk, NY	434,648	395,702	7.060	12/1/36
Balsley Rd.	Seneca Falls, NY	2,814,575	2,747,608	6.160	1/1/42
100 Pinewood	Shirley, NY	1,881,125	1,295,834	6.130	7/1/24
120 Valley St.	Sleepy Hollow, NY	2,400,000	2,278,869	7.030	9/1/39
1565 New Scotland Rd.	Slingerlands, NY	1,064,428	1,015,983	6.990	5/1/37
24-26 Clayton Blvd.	Somers, NY	2,991,081	2,957,202	6.050	12/1/42
21-29 Main St.	South Glens Falls, NY	427,670	407,961	7.070	12/1/37
65-68 North Main St.	Spring Valley, NY	1,804,000	1,739,456	7.310	9/1/40
201 North Main St.	Spring Valley, NY	797,015	736,350	6.380	3/1/38
109 & 115 Otisco St.	Syracuse, NY	1,768,139	1,590,841	5.220	7/1/41
112-116 Blossom Rd.	Syracuse, NY	419,539	407,809	5.480	1/1/42
113 Elmwood Ave. et al	Syracuse, NY	598,101	560,491	5.720	7/1/39
121-125 & 127-129 West Fayette St.	Syracuse, NY	1,507,476	1,461,354	6.920	3/1/41
12-14 Warren Ave.	Syracuse, NY	379,117	352,718	5.200	7/1/39
200 Erickson St. & 203 Luddington St.	Syracuse, NY	434,490	424,932	5.140	7/1/42
200-208 Walton St.	Syracuse, NY	1,666,528	1,546,632	6.600	5/1/37
209-211 Robert Dr. et al	Syracuse, NY	728,249	706,053	7.160	1/1/41
216-218 West Genesee St.	Syracuse, NY	503,404	477,827	5.730	4/1/40
230 West Willow St.	Syracuse, NY	3,896,391	3,546,820	6.380	7/1/37
233 North Clinton St.	Syracuse, NY	452,845	411,461	6.570	4/1/36
2813-2817 Burnet Ave.	Syracuse, NY	410,138	356,195	7.090	2/1/34
301 Columbus Ave. et al	Syracuse, NY	1,494,921	1,432,309	6.880	3/1/40
314-316 Oak St.	Syracuse, NY	400,426	332,333	7.280	1/1/32
315-319 South Clinton St.	Syracuse, NY	1,710,658	1,683,317	5.590	7/1/42
401 North State St.	Syracuse, NY	892,604	866,353	4.420	2/1/42
420-428 Lodi St.	Syracuse, NY	449,016	416,806	5.520	3/1/39
667-689 North Clinton St.	Syracuse, NY	5,541,101	5,291,207	5.220	1/1/41
755 North Salina St.	Syracuse, NY	1,548,729	1,455,367	7.000	12/1/38
7651 Morgan Rd.	Syracuse, NY	2,297,644	2,237,509	5.850	1/1/42
233-35 Robert Dr. et al	Syracuse, NY	1,495,239	1,484,101	7.210	1/1/43
224 South Broadway	Tarrytown, NY	1,445,306	1,312,249	7.110	8/1/36
1035 Broadway	Thornwood, NY	253,590	249,237	4.260	10/1/42
284 Main St.	Tonawanda, NY	250,000	229,583	5.970	3/1/42
13 Gurley Ave.	Troy, NY	835,000	686,502	6.240	3/1/33

MORTGAGE HOLDINGS
As of March 31, 2014

Address	City, State	Original Amount	Principal Balance	Interest Rate	Maturity Date
534 2nd Ave. & 10 & 12 114th St.	Troy, NY	322,669	292,514	6.970	4/1/36
Lawrenceville St.	Ulster, NY	649,443	578,282	6.770	1/1/36
700 Cornelia St.	Utica, NY	3,612,613	3,578,555	5.140	7/1/43
1374 Old Post Rd.	Valatie, NY	609,145	565,152	4.650	7/1/27
281 Maple Rd. et al	Valley Cottage, NY	628,565	462,461	6.220	6/1/23
1 Framark Ave.	Victor, NY	277,342	211,901	7.220	9/1/29
1548 Route 9	Wappingers Falls, NY	1,696,515	1,590,631	5.860	7/1/39
2649 East Main St.	Wappingers Falls, NY	325,969	309,004	6.380	8/1/39
Liberty Green	Warwick, NY	2,593,442	2,485,917	6.900	4/1/40
433 Clover St.	Watertown, NY	3,342,920	2,848,825	6.560	2/1/39
16th St. & Early Dr.	Watervliet, NY	2,869,560	2,620,441	6.100	1/1/42
673-774 Royal Sunset Dr.	Webster, NY	3,516,536	3,336,758	6.060	3/1/40
2129 Stannards Rd.	Wellsville, NY	1,417,806	1,248,786	6.770	2/1/28
191 Main St.	West Sayville, NY	4,713,882	4,188,848	6.690	3/1/33
7210 Williams Rd.	Wheatfield, NY	349,379	318,491	6.610	5/1/37
Wilton Commons Dr.	Wilton, NY	254,056	166,173	8.080	9/1/32
1 Leslie Way	Woodstock, NY	745,965	745,965	5.640	10/1/43
614 Cooper Hill Rd.	Wynantskill, NY	3,956,576	3,502,513	4.290	3/1/43
91-93 West Sand Lake Rd.	Wynantskill, NY	711,547	629,373	6.240	9/1/35
110-126 Ashburton Ave.	Yonkers, NY	4,695,523	4,595,952	6.230	4/1/42
117 Convent Rd.	Yonkers, NY	261,165	109,968	5.480	12/1/18
125 Van Cortlandt Park Ave.	Yonkers, NY	972,300	921,493	6.420	10/1/39
16-18 Warburton Ave.	Yonkers, NY	2,494,817	2,422,678	5.800	10/1/41
185 Riverdale Ave.	Yonkers, NY	5,090,070	4,825,069	6.130	1/1/40
21-23 Park Ave.	Yonkers, NY	584,442	397,087	8.600	10/1/24
26 North Broadway	Yonkers, NY	640,000	580,600	6.890	12/1/36
312 Woodworth Ave.	Yonkers, NY	353,679	243,154	7.470	7/1/26
39 St. Joseph's Ave.	Yonkers, NY	367,000	297,440	7.490	6/1/31
421 North Broadway Apartment 5 & 9	Yonkers, NY	1,040,316	902,861	4.860	3/1/26
47 North Broadway	Yonkers, NY	598,072	569,599	5.640	5/1/40
7 Highland Place	Yonkers, NY	1,696,462	1,595,996	5.780	10/1/39
71 Jackson St.	Yonkers, NY	477,374	458,432	5.550	12/1/40
81 School St.	Yonkers, NY	464,170	413,585	6.580	3/1/36
86 School St.	Yonkers, NY	306,403	300,193	4.620	7/1/42
1159 & 1141 Yonkers Ave.	Yonkers, NY	4,800,000	3,973,051	6.160	7/1/33
240-250 Underhill Ave.	Yorktown, NY	4,160,000	4,154,670	4.650	2/1/44
3501 Camelot Dr.	Grand Rapids, MI	1,954,036	60,745	7.000	8/1/14
High Rise Apartments					
12-14 King St.	Middletown, NY	1,650,000	1,505,941	7.180	1/1/37
129 Lockwood Ave.	New Rochelle, NY	1,518,908	1,379,884	7.190	7/1/36
Office					
75-20 Astoria Blvd.	Astoria, NY	65,000,000	46,517,997	6.860	7/1/20
75-20 Astoria Blvd.	Astoria, NY	8,000,000	7,542,884	6.860	7/1/20
118-35 Queens Blvd.	Forest Hills, NY	25,062,767	24,480,436	8.590	4/1/14
Retail					
73-01 25th Ave.	Jackson Heights, NY	3,500,000	2,663,311	5.780	4/30/19
NEC Boody St. & 25th Ave.	Jackson Heights, NY	15,000,000	12,493,566	7.660	5/1/22
754 Fifth Ave.	New York, NY	300,000,000	300,000,000	4.670	9/1/23
Total Market Value Mortgage Holdings		\$ 853,905,736			

REAL ESTATE INVESTMENTS

As of March 31, 2014

	Cost	Market Value
DIRECT REAL ESTATE		
Office		
380 Madison Ave, New York, NY	\$ 316,296,854	\$ 466,239,324
Boston Properties Joint Venture, Various Locations, U.S.	46,713,895	232,945,605
Liberty Joint Venture, Washington, D.C.	493,041,669	256,228,522
MetLife Properties Joint Venture, Various Locations, U.S.	537,659,328	638,474,740
	\$ 1,393,711,746	\$ 1,593,888,191
Residential		
299 Chrystie Street, New York, NY	\$ 34,762,252	\$ 116,053,577
Fairfield/CRF Fund, Apartment Complexes, Various Locations, U.S.	133,266,887	96,957,957
Post Properties Joint Venture, Various Locations, U.S.	13,869,502	53,942,617
Saratoga 17, Apartment Complexes, Various Locations, U.S.	208,133,366	240,161,129
Simpson Housing Fund I	181,015,589	219,070,892
	\$ 571,047,596	\$ 726,186,172
Retail		
Equity One	\$ 117,468,864	\$ 117,384,560
GGP/Homart II, Various Locations, U.S.	503,930,581	1,318,507,699
KIMCO Income Operating Partnership, Various Locations, U.S.	302,971,853	617,286,652
	\$ 924,371,298	\$ 2,053,178,911
Industrial		
Liberty Joint Ventures, Chicago, IL	\$ 136,760,976	\$ 134,922,042
Comref So. CA. Industrial, Various Locations, California	422,171,685	440,415,942
Shurgard Joint Venture, Europe	985,060,809	742,448,737
	\$ 1,543,993,470	\$ 1,317,786,721
Co-Investment Funds		
Cayuga Lake Fund, L.P. Various Locations, U.S.	\$ 526,054,334	\$ 551,726,867
Lake Hempstead Fund, L.P. Various Locations, U.S.	87,154,038	103,017,903
Lake Montauk Fund of Funds, L.P. Various Locations, U.S.	163,244,866	191,953,954
Lake Success Fund, L.P. Various Locations, U.S.	81,575,600	126,433,320
Seneca Lake Fund, L.P. Various Locations, U.S.	151,305,164	171,103,593
	\$ 1,009,334,002	\$ 1,144,235,637
SUBTOTAL DIRECT REAL ESTATE	\$ 5,442,458,112	\$ 6,835,275,632
Residual Amounts: Sold/Converted Properties	\$ 17,685	\$ 17,685
TOTAL DIRECT REAL ESTATE	\$ 5,442,475,797	\$ 6,835,293,317

PRIVATE EQUITY REAL ESTATE INVESTMENTS

1211 6th Avenue Syndication Partners JV	\$ 51,621,663	\$ 67,584,939
Aetos Capital Asia TE II	54,311,109	40,615,184
Ares European Real Estate Fund II	48,563,177	25,780,624
Ares European Real Estate Fund III	110,055,934	135,303,541
Apollo Real Estate Investment Fund III	6,845,318	2,773,633
Apollo Real Estate Investment Fund IV	16,144,613	15,985,913
Apollo Real Estate Investment Fund V	21,209,169	24,832,876
AREA European Property Enhancement Program	92,947,355	100,466,933
Beacon Capital Strategic Partners IV	42,837,098	28,530,742
Beacon Capital Strategic Partners V	253,531,550	113,358,169
Beacon Capital Strategic Partners VI	108,392,376	167,306,875
Blackstone Real Estate Partners III	8,397,695	1,234,153
Blackstone Real Estate Partners International II	89,971,657	76,944,265
Blackstone Real Estate Partners IV	82,285,339	78,702,873
Blackstone Real Estate Partners V	236,565,178	396,360,178
Blackstone Real Estate Partners VI	640,120,299	1,184,851,741
Carlyle Europe Real Estate Partners II	59,945,630	0
Carlyle Europe Real Estate Partners III	189,767,557	184,139,958
Carlyle Realty Halley Co-Investment Fund IV-A	99,645,993	160,246,500
Carlyle Realty Partners IV-A	86,838,647	84,312,999
Carlyle Realty Partners V-B	53,634,193	75,264,806

Real Estate Investments

REAL ESTATE INVESTMENTS
As of March 31, 2014

	Cost	Market Value
CB Richard Ellis Strategic Partners Europe Fund III	77,251,443	56,929,400
CGI Co-Investment Fund	37,218,703	2,742,822
Cherokee Investment Partners IV	40,917,106	33,984,663
CIM Fund III	199,357,705	303,063,810
City Investment Fund	95,042,959	99,227,841
Colony Investors II	2,496	2,496
Colony Investors III	1,702,927	5,172,400
Colony Investors VII	52,285,182	29,219,900
Colony Investors VIII	240,549,836	154,366,600
Cypress Grove International Partners	53,053,103	27,670,186
Excelsior II	72,865,192	56,555,630
Genesis Workforce Housing Fund II	16,786,640	29,683,768
Kimex Retail Land and Development Fund I	18,460,068	20,292,000
Landmark Real Estate Trust IV	382,403	558,867
LF Strategic Realty Investors	337,781	401,240
Lone Star Fund V	37,455,040	66,299,533
Lone Star Fund VI	35,660,328	46,715,442
Lone Star Real Estate Fund	20,155,266	18,532,503
Metropolitan Workforce Housing Fund	34,441,278	50,867,708
MSREF III	1,782,505	1,774,557
MSREF IV - Domestic	10,242,740	7,337,808
MSREF IV - Special International	11,067,794	11,767,115
MSREF V - Special International	73,987,582	24,325,067
MSREF V - Special US	43,097,284	16,169,097
MSREF V US CIP-II Co-Investment Partnership-F	(293,792)	(298,842)
MSREF VI - Special International	268,691,974	140,314,947
NYSCRF Frontier Mach I	157,970,784	165,716,353
Noble Hospitality Fund	91,693,333	101,441,017
Olympus Real Estate Fund II	345,321	345,321
Olympus Real Estate Fund III	10,029,955	5,444,186
Praedium Fund VI	17,299,911	20,220,142
Praedium Fund VII	81,601,777	116,129,262
Redwood Grove International	70,256,420	48,634,811
RGI Co-Investment Fund	25,537,994	32,498,223
Rockpoint Real Estate Fund II	46,154,285	36,569,617
Rockpoint Real Estate Fund III	39,731,685	48,794,101
Rockpoint Real Estate Fund IV	18,272,596	23,620,943
Star Lake Fund I	112,834,482	161,438,320
Stockbridge Real Estate Fund II - D	106,786,135	55,332,637
Stockbridge Real Estate Fund II - D RECAP	32,550,000	32,550,000
Stockbridge Real Estate Fund III - A	330,505,634	432,341,877
Warburg Pincus Real Estate I	33,624,088	70,921,003
Westbrook Real Estate Fund III	160,098	153,009
Westbrook Real Estate Fund IV	79,040	477,412
Westbrook Real Estate Fund VI	43,461,100	36,457,089
Westbrook Real Estate Fund VII	47,608,776	56,300,799
Westbrook Real Estate Fund VIII	54,412,434	77,819,366
Westbrook Real Estate Partners (Fund V)	3,026,083	2,537,028
SUBTOTAL PRIVATE EQUITY REAL ESTATE INVESTMENTS	\$ 5,120,075,024	\$ 5,694,015,976
TOTAL COST REAL ESTATE	\$ 10,562,550,821	
TOTAL MARKET VALUE REAL ESTATE		\$ 12,529,309,293

SHORT-TERM INVESTMENTS
As of March 31, 2014

Security Description	Maturity Date	Original Amount
Abbey National	4/4/14	\$ 22,820,753
Abbey National	4/11/14	124,996,354
Abbey National	4/14/14	40,849,525
Abbey National	4/15/14	90,449,779
Abbey National	4/21/14	20,872,608
Airgas, Inc.	9/15/14	7,258,774
Allstate Corp.	5/16/14	12,147,004
ALLYA 2012-1 A3	2/16/16	16,984,033
Alpine Securitization	4/3/14	74,999,542
Alpine Securitization	4/8/14	100,472,656
American Express Company	5/20/14	68,482,904
American Express Credit Corp.	8/25/14	19,358,743
Amgen, Inc.	11/18/14	16,049,201
Amgen, Inc.	11/15/14	15,691,559
Amphenol Corp.	11/15/14	38,735,850
Anheuser-Busch InBev	11/15/14	40,981,187
Antalis US Funding Corp.	4/7/14	66,109,008
Antalis US Funding Corp.	4/22/14	45,195,928
Antalis US Funding Corp.	4/23/14	19,998,167
Antalis US Funding Corp.	4/30/14	98,768,064
AT&T, Inc.	9/15/14	64,287,140
BAE Systems Holdings, Inc.	6/1/14	16,815,669
Bank of America Corp.	5/15/14	82,507,933
Bank of Montreal	10/31/14	67,801,000
Barclays Bank Plc	7/10/14	18,951,738
Barton Capital LLC	4/10/14	106,202,345
Barton Capital LLC	4/16/14	69,996,792
Barton Capital LLC	4/2/14	49,999,861
Barton Capital LLC	4/15/14	49,997,667
BB&T Corp.	4/28/14	26,175,021
BellSouth Corp.	4/26/14	199,098,179
BNP Paribas Finance, Inc.	4/4/14	147,245,527
BNP Paribas Finance, Inc.	4/14/14	77,860,626
BNP Paribas Finance, Inc.	4/16/14	74,885,255
Branch Banking & Trust	4/30/14	100,000,000
Branch Banking & Trust	4/30/14	50,000,000
Campbell Soup Company	8/15/14	9,956,169
Canadian Imperial Bank	12/12/14	41,825,128
Canadian Natural Resources	11/14/14	16,905,362
Capital One Financial Company	7/15/14	46,068,678
CARMX 2014-1 A1	2/17/15	20,602,391
CCART 2014-AA A1	3/16/15	10,000,000
CHAIT 2012-A1 A1	5/16/16	67,508,596
Citigroup, Inc.	8/12/14	13,362,705
Citigroup, Inc.	10/15/14	60,142,900
CNH 2014-A A1	2/17/15	18,706,552
Comcast Corp.-NBC Universal	4/1/14	53,342,000
CVS Caremark Corp.	9/15/14	29,992,315
Daimler Finance N. America	1/9/15	26,601,265
Daimler Finance N. America	9/15/14	21,536,131
DCENT 2012-A1 A1	8/15/17	75,428,140
DIRECTV Holdings	10/1/14	113,577,259
Duke Energy Corp.	9/15/14	38,708,101
Enterprise Products	10/15/14	28,474,596
Express Scripts Holding Company	11/21/14	34,001,149
Exxon Mobil Corp.	4/7/14	43,599,419
FHLMC	6/25/14	99,971,667
Ford Motor Credit Company	10/1/14	23,655,244
FORDL 2012-B A3	9/15/15	23,938,301

SHORT-TERM INVESTMENTS

As of March 31, 2014

Security Description	Maturity Date	Original Amount
FORDL 2014-AA1	4/15/15	18,000,000
FORDO 2010-B B	2/15/16	3,424,367
FORDO 2014-AA1	1/15/15	3,233,734
GEET 2012-1 A3	11/23/15	4,786,756
GEMNT 2009-4 A	11/15/17	19,726,498
GEMNT 2010-1 A	3/15/18	82,478,733
Goldman Sachs Group	5/1/14	184,651,675
Google, Inc.	4/9/14	74,998,667
Gotham Funding Corp.	4/2/14	29,598,877
Gotham Funding Corp.	4/4/14	19,999,767
Gotham Funding Corp.	4/7/14	24,999,417
Gotham Funding Corp.	4/10/14	30,998,915
Gotham Funding Corp.	4/23/14	29,997,433
Gotham Funding Corp.	4/29/14	49,994,556
Gotham Funding Corp.	4/30/14	49,395,429
Gotham Funding Corp.	4/25/14	64,993,933
HAROT 2012-1 A3	1/15/16	13,451,240
HAROT 2013-1 A2	6/22/15	7,441,440
HAROT 2014-1 A1	3/23/15	17,736,417
HART 2012-AA3	3/15/16	3,757,778
Husky Energy, Inc.	6/15/14	23,076,707
ING (U.S.) Funding LLC	4/7/14	30,096,398
International Bank for Reconstruction & Development	6/30/14	299,803,917
JDOT 2013-AA2	9/15/15	19,253,345
J. P. Morgan Chase & Company	9/15/14	30,679,171
Koch Resources, LLC	4/21/14	99,995,556
Liberty Street Funding Corp.	4/3/14	63,499,541
Liberty Street Funding Corp.	4/10/14	29,098,982
Liberty Street Funding Corp.	4/11/14	29,398,938
Liberty Street Funding Corp.	4/24/14	74,992,812
Liberty Street Funding Corp.	4/25/14	44,995,500
Liberty Street Funding Corp.	5/2/14	14,795,471
Macy's Retail Holdings, Inc.	7/15/14	27,358,053
MetLife, Inc.	4/23/14	50,996,883
MetLife, Inc.	5/1/14	29,997,750
MetLife, Inc.	4/22/14	39,997,433
Morgan Stanley	5/13/14	54,942,665
Morgan Stanley	1/26/15	8,429,283
Morgan Stanley	4/1/14	7,112,000
NAROT 2014-AA1	2/17/15	25,058,318
Nextera Energy Capital	6/1/14	54,141,570
PepsiCo, Inc.	4/25/14	33,292,224
Pfizer, Inc.	3/15/15	43,755,853
PPL Energy Supply	8/15/14	14,857,022
Pricoa Global Funding	6/11/14	21,755,426
Prudential Financial, Inc.	4/1/14	16,966,000
Prudential Financial, Inc.	1/14/15	29,988,485
Prudential Financial, Inc.	4/18/14	24,998,819
ScotiaBanc, Inc.	4/23/14	37,529,165
ScotiaBanc, Inc.	4/22/14	74,996,500
Time Warner Cable	2/1/15	19,862,919
Toronto Dominion	4/30/14	218,222,661
Toyota Motor Credit	4/30/14	37,677,875
Toyota Motor Credit	5/5/14	28,727,101
U.S. Treasury Note	4/1/14	150,000,000
Verizon Communications	11/3/14	13,594,416
VFET 2014-1A A1	3/16/15	6,500,000
Viacom, Inc.	9/15/14	21,812,813
Victory Receivables Corp.	4/11/14	22,299,133

Short-Term Investments

SHORT-TERM INVESTMENTS

As of March 31, 2014

Security Description	Maturity Date	Original Amount
Victory Receivables Corp.	4/24/14	70,393,703
Victory Receivables Corp.	4/17/14	103,893,535
Victory Receivables Corp.	4/21/14	66,715,440
Victory Receivables Corp.	4/23/14	36,675,862
Volkswagen International Finance	4/1/14	16,457,000
Wrigley Company	6/30/14	54,379,941
Xerox Corp.	2/15/15	29,905,805
Global Advisor Currency		124,313,476
Cash - Global Advisors		51,426,623
Global Manager Stif		373,016,084
Total Cost Short-term Investments		\$ 6,596,350,266
Total Market Value Short-term Investments		\$ 6,592,848,118

PRIVATE EQUITY INVESTMENTS

As of March 31, 2014

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	\$ 32,223,676	\$ 1,300,000	\$ 26,869,883	\$ 28,169,883
Access/NY European Middle Market Buyout Fund II, LP	05/04/11	275,520,000	54,720,289	120,791	54,235,473	54,356,264
Access/NY European Middle Market Buyout Fund, LP	03/28/05	516,600,000	418,567,761	234,999,797	318,063,557	553,063,354
Acon Equity Partners III, LP	01/11/12	120,000,000	62,025,046	468,480	62,115,339	62,583,819
Affinity Asia Pacific Fund IV, LP	10/04/13	150,000,000	11,007,544	25,184	11,007,544	11,032,728
Aisling Capital II, LP	12/21/05	35,000,000	32,812,410	9,135,868	25,824,568	34,960,436
Aisling Capital III, LP	10/17/08	45,000,000	31,542,599	13,989,575	31,757,911	45,747,486
APA Excelsior IV, LP	01/01/95	25,000,000	25,000,000	49,347,680	361,026	49,708,706
APA Excelsior V, LP	05/01/98	45,000,000	44,232,718	27,957,066	240,986	28,198,052
Apax Europe IV, LP	02/19/99	234,192,000	168,597,736	226,056,383	4,122,431	230,178,814
Apax Europe V, LP	02/05/01	206,640,000	174,782,230	365,572,472	12,258,573	377,831,045
Apax Excelsior VI, LP	06/07/00	75,000,000	72,578,359	119,318,048	2,109,792	121,427,840
Apollo Investment Fund IV, LP	04/22/98	200,000,000	199,569,671	332,669,243	1,516,145	334,185,388
Apollo Investment Fund V, LP	10/26/00	300,000,000	278,811,625	716,193,024	36,554,195	752,747,219
Apollo Investment Fund VI, LP	08/19/05	350,000,000	335,369,925	305,419,176	279,434,251	584,853,427
Apollo Investment Fund VII, LP	08/28/07	350,000,000	270,896,202	331,381,620	222,241,619	553,623,239
Apollo Investment Fund VIII, LP	07/26/13	400,000,000	14,524,871	18,081	11,557,970	11,576,051
Apollo Natural Resources Partners, LP	12/10/12	200,000,000	67,682,393	1,043,006	71,954,264	72,997,270
Ares Corporate Opportunities Fund II, LP	01/31/06	100,000,000	88,175,812	131,933,030	31,839,724	163,772,754
Ares Corporate Opportunities Fund III, LP	09/16/08	100,000,000	84,921,668	61,159,474	88,065,795	149,225,269
Ares Corporate Opportunities Fund IV, LP	07/06/12	150,000,000	35,213,242	0	33,566,063	33,566,063
Ares Corporate Opportunities Fund, LP	01/06/04	50,000,000	48,116,929	72,189,322	8,154,841	80,344,163
Ascend Ventures NY II, LP	10/22/04	25,000,000	25,184,705	3,170,500	6,146,303	9,316,803
Ascend Ventures NY, LP	04/26/01	5,000,000	4,999,999	5,448,757	129,364	5,578,121
Ascend Ventures, LP	03/16/01	10,000,000	9,999,959	6,419,406	3,951	6,423,357
Ascent Biomedical Ventures NY I, LP	12/16/05	15,000,000	15,000,000	0	16,583,902	16,583,902
Ascent Biomedical Ventures NY II, LP	10/14/08	25,000,000	11,740,474	0	7,818,968	7,818,968
ASF Miller Direct B, LP	01/01/14	40,000,000	35,938,181	467,215	45,204,415	45,671,630
Asia Alternatives Capital Partners II, LP	09/15/08	50,000,000	36,276,619	7,088,903	44,357,603	51,446,506
Asia Alternatives Capital Partners III, LP	05/19/11	50,000,000	18,857,658	1,200,713	19,762,176	20,962,889
Avenue Asia Special Situations Fund IV, LP	06/30/06	50,000,000	38,155,922	27,998,590	17,987,217	45,985,807
Avenue Europe Special Situations Fund II, LP	11/04/11	137,760,000	107,678,097	335,926	126,374,871	126,710,797
Avenue Special Situations Fund IV, LP	11/09/05	50,000,000	50,000,000	68,816,018	479,156	69,295,174
Avenue Special Situations Fund V, LP	06/04/07	150,000,000	150,000,000	191,267,698	1,763,208	193,030,906
Beacon Group Energy Investment Fund II, LP	03/19/98	55,418,649	55,363,286	78,708,616	4,138,967	82,847,583
Beacon Group III - Focus Value Fund, LP	06/28/96	50,000,000	49,150,037	14,229,866	77,445	14,307,311
Behrman Capital II, LP	07/01/97	50,000,000	48,715,807	59,787,740	119,364	59,907,104
Blackstone Capital Partners III, LP	06/27/97	200,000,000	191,365,670	407,470,512	0	407,470,512
Blackstone Capital Partners IV, LP	11/05/01	300,000,000	290,837,775	637,509,445	151,651,132	789,160,577
Blackstone Capital Partners V, LP	10/14/05	675,000,000	613,680,023	332,302,498	631,234,715	963,537,213
Blackstone Capital Partners VI, LP	08/17/10	300,000,000	113,231,486	9,931,915	138,671,979	148,603,894
Blackstone Communications Partners I, LP	06/29/00	50,000,000	45,449,848	54,241,271	4,723,846	58,965,117
Blackstone Mezzanine Partners, LP	12/17/99	100,000,000	94,545,936	124,041,463	875,571	124,917,034
Blackstone/GSO Capital Solutions Fund, LP	07/09/10	50,000,000	40,275,796	20,175,218	43,004,926	63,180,144
Blum Strategic Partners II, LP	06/29/01	100,000,000	95,744,828	179,650,782	522,514	180,173,296
Blum Strategic Partners III, LP	05/23/05	50,000,000	49,685,961	33,199,527	11,060,130	44,259,657
Blum Strategic Partners IV, LP	11/01/07	75,000,000	72,051,983	30,232,488	42,967,225	73,199,713
Boston Ventures Limited Partnership V	09/30/96	90,000,000	90,000,000	102,265,808	1,767,178	104,032,986
Brait IV, LP	12/21/05	40,000,000	34,335,335	4,532,741	18,581,097	23,113,838
Brazos Equity Fund I-B, LP	11/18/03	50,000,000	39,358,884	69,796,915	619,103	70,416,018
Brazos Equity Fund II, LP	10/14/05	50,000,000	47,108,305	16,503,160	32,954,732	49,457,892
Bridgepoint Europe I A, LP	12/10/98	100,044,000	90,736,258	160,525,814	2,276,483	162,802,297
Bridgepoint Europe II A, LP	05/02/01	151,536,000	84,300,148	189,799,024	12,040,056	201,839,080
Bridgepoint Europe III A, LP	04/25/05	137,760,000	124,877,272	69,787,418	77,034,766	146,822,184
Bridgepoint Europe IV, LP	11/14/08	137,760,000	118,981,964	29,957,276	126,336,147	156,293,423
C/R Energy Co-Investment II, LP	01/01/11	1,200,000	0	477,488	371,339	848,827
Carlyle Europe Partners II, LP	09/05/03	137,760,000	117,649,863	173,898,555	52,990,605	226,889,160
Carlyle Partners IV, LP	04/01/05	70,000,000	64,396,746	103,769,725	30,692,785	134,462,510
Carlyle Partners V, LP	09/07/07	150,000,000	123,461,017	66,614,852	141,078,431	207,693,283
Carlyle/Riverstone Global Energy and Power Fund II, LP	11/21/03	150,000,000	143,851,167	308,027,939	50,160,465	358,188,404
Carlyle/Riverstone Global Energy and Power Fund III, LP	10/28/05	350,000,000	346,969,096	348,470,112	174,112,690	522,582,802
Centerbridge Capital Partners II, LP	02/18/11	150,000,000	99,945,920	1,760,044	112,426,170	114,186,214
Centerbridge Special Credit Partners II, LP	03/01/12	72,800,000	52,780,000	0	60,365,487	60,365,487
Cerberus Institutional Partners, LP	05/04/07	50,000,000	46,172,144	30,017,505	39,193,983	69,211,488
Charterhouse Capital Partners VII, LP	07/30/02	99,504,392	82,156,902	142,850,071	20,213,112	163,063,183
Charterhouse Capital Partners VIII, LP	02/24/06	172,200,000	150,765,782	80,205,231	68,120,977	148,326,208
Chase 1998 Pool Participation Fund, LP	12/29/99	100,000,000	98,316,687	162,855,216	0	162,855,216
Chase 1999/2000 Pool Participation Fund, LP	03/15/00	83,333,000	79,140,777	96,434,953	0	96,434,953
Clearlake Capital Partners III, LP	12/07/12	27,500,000	10,788,289	138,089	15,219,058	15,357,147
Clearwater Capital Partners Fund III, LP	12/22/06	50,000,000	50,000,000	30,040,575	37,242,540	67,283,115
Clearwater Capital Partners Fund IV, LP	05/18/12	75,000,000	60,000,000	0	59,661,506	59,661,506
Clessidra Capital Partners	01/05/05	110,208,000	108,436,638	100,563,170	20,639,500	121,202,670
Contour Venture Partners II-A, LP	09/20/11	10,000,000	5,600,000	0	6,886,777	6,886,777
CVC Capital Partners Asia Pacific Fund III, LP	02/20/08	100,000,000	78,988,905	42,526,069	81,008,936	123,535,005
CVC Capital Partners Asia Pacific Fund IV, LP	12/20/13	150,000,000	0	0	0	0
CVC Capital Partners VI (B), LP	07/26/13	344,400,000	2,369,233	0	1,161,209	1,161,209
CVC European Equity Partners II, LP	06/03/98	175,016,303	110,956,695	295,044,611	5,753,968	300,798,579
CVC European Equity Partners III, LP	12/15/00	230,034,509	168,017,409	437,933,463	6,035,938	443,969,401
CVC European Equity Partners IV (A), LP	07/18/05	172,200,000	146,888,307	224,998,213	55,532,706	280,530,919
CVC European Equity Partners Tandem Fund (B), LP	12/11/06	86,100,000	78,842,109	56,772,511	49,222,823	105,995,334
CVC European Equity Partners V, LP	05/02/08	206,640,000	169,678,585	76,628,506	148,629,521	225,258,027

PRIVATE EQUITY INVESTMENTS

As of March 31, 2014

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Market Value	Total Value
CVC European Equity Partners, LP	02/27/96	75,920,914	67,955,552	170,477,508	526,959	171,004,467
Cypress Merchant Banking Partners II, LP	12/01/98	200,000,000	190,209,670	174,630,176	24,407,609	199,037,785
DeltaPoint Capital III, LP	08/30/02	21,939,569	21,544,822	15,794,689	10,815,579	26,610,268
DeltaPoint Capital IV, LP	11/06/09	25,000,000	19,454,341	191,152	13,323,898	13,515,050
DFJ Gotham Fund II, LP	03/12/09	25,000,000	21,991,471	3,267,192	15,819,577	19,086,769
Easton Hunt New York, LP	12/09/03	30,000,000	29,965,000	3,339,257	2,525,924	5,865,181
EQT Credit II, LP	10/23/13	137,760,000	30,400,094	0	33,184,443	33,184,443
EQT V (No. 2), LP	12/12/06	137,760,000	106,627,935	96,808,989	65,903,833	162,712,822
Equitable Deal Flow Fund, LP	01/01/88	98,051,891	98,051,891	138,104,218	0	138,104,218
Ethos Private Equity Fund III, LP	04/25/96	25,000,000	25,000,000	44,091,753	0	44,091,753
Ethos Private Equity Fund IV, LP	04/30/99	25,000,000	21,957,768	41,515,339	178,279	41,693,618
Ethos U.S. Dollar Fund V-B, LP	12/09/05	40,000,000	27,807,095	6,562,336	24,544,318	31,106,654
FA Technology Ventures, LP	10/20/00	50,000,000	50,000,000	45,965,799	42,349,766	88,315,565
Fairview Capital II, LP	12/23/97	31,038,461	30,634,962	12,361,216	568,729	12,929,945
Fairview Capital III, LP	06/05/01	25,000,000	24,586,010	8,398,241	10,899,721	19,297,962
Fairview Capital, LP	09/28/94	20,000,000	20,000,000	9,086,196	265,919	9,352,115
Fairview Ventures Fund I, LP	10/14/99	300,000,000	285,096,675	279,999,987	78,775,651	358,775,638
Fairview Ventures Fund II - NY, LP	10/14/02	100,000,000	94,411,573	51,085,115	87,120,295	138,205,410
Falcon Strategic Partners III, LP	07/03/09	50,000,000	45,318,416	21,337,600	43,401,352	64,738,952
Fifth Cinven Fund, LP (The)	06/12/12	206,640,000	58,447,428	137,642	62,340,828	62,478,470
Founders Equity NY, LP	12/23/03	44,000,000	41,223,234	4,868,370	53,154,201	58,022,571
FountainVest China Growth Capital Fund II, LP	08/31/12	75,000,000	11,848,184	0	12,785,160	12,785,160
FS Equity Partners IV, LP	12/18/97	85,000,000	84,736,121	146,029,879	837,412	146,867,291
FS Equity Partners V, LP	12/18/03	50,000,000	40,159,927	70,227,113	15,518,385	85,745,498
FS Equity Partners VI, LP	04/20/11	80,000,000	63,240,492	8,498,532	81,996,246	90,494,778
GCM Grosvenor - NYSCRF New York Co-Investment Program Fund 2005, LP	05/19/05	225,000,000	115,530,560	92,517,522	35,597,342	128,114,864
GenNx360 Capital Partners II, LP	02/16/12	109,464,052	24,928,231	0	20,535,251	20,535,251
GenNx360 Capital Partners, LP	09/30/08	60,000,000	52,964,249	26,859,242	44,037,155	70,896,397
Gilde Buyout Fund IV C.V.	06/29/10	27,552,000	12,720,906	0	11,822,755	11,822,755
Golder, Thoma, Cressey & Rauner Fund IV, LP	04/06/93	32,000,000	32,000,000	67,714,542	184,803	67,899,345
Green Equity Investors IV, LP	08/30/02	75,000,000	74,147,977	100,531,412	51,715,840	152,247,252
Green Equity Investors V, LP	02/28/07	125,000,000	117,229,439	94,157,364	108,605,025	202,762,389
Green Equity Investors VI, LP	02/15/12	200,000,000	42,121,631	587,512	45,582,730	46,170,242
GS Capital Partners 2000, LP	07/31/00	50,000,000	50,000,000	101,962,125	7,641,804	109,603,929
GS Capital Partners III, LP	06/04/98	50,000,000	44,305,455	45,749,062	107,292	45,856,354
GSO Capital Solutions Fund II, LP	12/28/12	100,000,000	0	0	567,527	567,527
Hamilton Lane Co-Investment Fund, LP	10/19/05	100,000,000	92,737,375	27,356,662	77,239,938	104,596,600
HarbourVest International Private Equity Partners III-Partnership Fund, LP	12/19/97	200,000,000	197,000,000	293,139,416	13,061,868	306,201,284
HarbourVest International Private Equity Partners IV-Partnership Fund, LP	01/26/01	150,000,000	146,250,000	208,614,695	50,478,942	259,093,637
HarbourVest Partners VII-Venture Partnership Fund, LP	07/25/02	150,000,000	143,625,000	90,733,500	127,021,311	217,754,811
HarbourVest Partners VI-Partnership Fund, LP	05/07/99	300,000,000	294,000,000	294,229,297	83,480,093	377,709,390
Hellman & Friedman Capital Partners V, LP	08/01/04	100,000,000	90,201,170	223,769,656	18,925,481	242,695,137
Hellman & Friedman Capital Partners VI, LP	10/31/06	275,000,000	262,977,091	243,712,704	196,297,310	440,010,014
Hellman & Friedman Capital Partners VII, LP	08/13/09	200,000,000	117,652,477	9,542,654	120,783,574	130,326,228
High Peaks Seed Ventures NY, LP	08/02/10	15,000,000	7,595,010	217,891	8,636,951	8,854,842
High Peaks Ventures NY, LP	12/09/03	27,409,091	26,331,684	14,348,540	19,795,053	34,143,593
Hony Capital Fund V, LP	12/30/11	100,000,000	31,902,655	0	32,007,066	32,007,066
Horsley Bridge International II, LP	12/28/00	50,000,000	50,000,000	57,896,116	16,068,265	73,964,381
Hudson Clean Energy Partners, LP	10/30/09	100,000,000	95,929,090	14,860,023	67,369,810	82,229,833
Hudson River Co-Investment Fund II, LP	07/01/11	100,000,000	51,666,600	400,353	65,872,703	66,273,056
Hudson River Co-Investment Fund, LP	02/15/01	180,897,257	165,365,925	257,448,489	66,001,434	323,449,923
Hudson River Fund II, LP	08/22/01	850,000,000	822,846,438	714,316,335	508,829,551	1,223,145,886
Hudson River Fund, LP	01/20/98	400,000,000	399,332,211	591,321,314	38,218,608	629,539,922
Institutional Venture Partners XIII, LP	06/17/10	45,000,000	40,500,000	14,241,461	44,406,226	58,647,687
InterMedia Partners VII, LP	12/20/05	65,000,000	64,374,418	697,682	100,851,180	101,548,862
Irving Place Capital Partners III, LP	02/14/06	100,000,000	73,427,832	6,624,808	84,403,064	91,027,872
J.P. Morgan Direct Corporate Finance Institutional Investors, LLC	12/07/98	40,000,000	34,815,592	59,204,712	701,000	59,905,712
J.P. Morgan Direct Venture Capital Institutional Investors II, LLC	08/23/00	12,000,000	8,461,278	10,146,647	967,983	11,114,630
J.P. Morgan Direct Venture Capital Institutional Investors III, LLC	06/27/06	1,200,000	789,299	2,667,581	188,906	2,856,487
J.P. Morgan Direct Venture Capital Institutional Investors, LLC	12/07/98	15,200,000	14,297,093	15,816,832	66,957	15,883,789
J.P. Morgan Partners Global Investors, LP	10/29/01	163,849,863	161,132,548	216,104,115	60,958,702	277,062,817
J.P. Morgan Pooled Corporate Finance Institutional Investors, LLC	12/07/98	160,000,000	157,168,770	250,199,127	26,561,149	276,760,276
J.P. Morgan Pooled Venture Capital Institutional Investors II, LLC	08/23/00	288,000,000	284,532,223	225,730,798	185,473,990	411,204,788
J.P. Morgan Pooled Venture Capital Institutional Investors III, LLC	06/27/06	98,800,000	92,113,690	35,126,248	90,696,086	125,824,334
J.P. Morgan Pooled Venture Capital Institutional Investors, LLC	12/07/98	184,800,000	172,271,270	101,849,449	25,743,791	127,593,246
JMI Equity Fund VII, LP	11/22/10	40,000,000	27,200,000	5,187,692	22,015,771	27,203,463
Keiso Investment Associates VIII, LP	07/06/07	250,000,000	209,301,903	29,996,394	225,078,681	255,075,075
KKR 1987 Fund, LP	01/01/87	370,039,238	370,000,000	830,050,297	0	830,050,297
KKR 2006 Fund, LP	07/26/06	600,000,000	561,209,997	389,185,895	471,676,773	860,862,668
KKR Asian Fund II, LP	06/28/13	150,000,000	16,993,654	0	16,911,385	16,911,385
KKR Asian Fund, LP	04/06/07	50,000,000	48,405,876	19,680,936	62,376,148	82,057,084
KKR China Growth Fund, LP	12/10/10	125,000,000	45,645,289	3,962,158	52,995,188	56,957,346
KKR European Fund II, LP	09/19/05	68,880,000	66,206,747	56,182,929	35,639,362	91,822,291
KKR Millennium Fund, LP	08/03/01	250,000,000	250,000,000	412,203,824	96,174,762	508,378,586
KSL Capital Partners III, LP	03/18/11	115,000,000	38,711,394	6,274,662	35,120,132	41,394,794
Levine Leichtman Capital Partners IV, LP	05/22/08	50,000,000	37,301,608	24,425,239	43,055,738	67,480,977
Lexington Capital Partners II, LP	03/25/98	50,000,000	49,422,500	64,659,258	1,212,779	65,872,037
Lexington Capital Partners III, LP	12/31/98	100,000,000	98,618,446	120,255,152	4,017,802	124,272,954
Lexington Capital Partners V, LP	11/05/01	75,000,000	74,634,924	112,993,268	12,079,192	125,072,460
Lindsay Goldberg & Bessemer II, LP	07/14/06	100,000,000	92,141,491	84,239,305	57,251,905	141,491,210
Lindsay Goldberg & Bessemer, LP	08/28/02	60,000,000	58,259,466	133,711,914	5,756,952	139,468,866

PRIVATE EQUITY INVESTMENTS

As of March 31, 2014

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Market Value	Total Value
Lindsay Goldberg III, LP	07/30/08	250,000,000	189,088,850	28,966,855	201,341,729	230,308,584
Lion Capital Fund I, LP	10/04/04	86,100,000	57,401,653	125,146,273	4,150,662	129,296,935
Lion Capital Fund II, LP	03/19/07	172,200,000	161,514,913	14,387,430	105,309,172	119,696,602
M2 NY Pioneer Fund, LP	03/02/11	200,000,000	35,969,675	6,983,962	34,684,841	41,668,803
Madison Dearborn Capital Partners III, LP	12/31/98	200,000,000	200,000,000	293,252,560	0	293,252,560
Madison Dearborn Capital Partners IV, LP	02/15/01	200,000,000	194,312,389	340,593,941	32,497,304	373,091,245
Madison Dearborn Capital Partners V, LP	05/12/06	75,000,000	62,665,887	28,310,699	67,453,496	95,764,195
Markstone Capital Partners, LP	02/02/04	250,000,000	209,732,384	89,719,511	102,243,813	191,963,324
Meritech Capital Partners II, LP	09/08/00	37,500,000	35,187,500	51,998,420	5,274,256	57,272,676
Milestone Venture Partners III New York, LP	04/20/07	15,000,000	13,608,234	788,785	10,909,185	11,697,970
Mohawk River Fund II, LP	06/29/00	100,000,000	97,546,866	78,751,527	30,972,139	109,723,666
Mohawk River Fund III, LP	06/21/01	300,000,000	292,875,122	160,466,545	208,644,462	369,111,007
Mohawk River Fund, LP	01/20/98	300,000,000	290,534,486	208,192,677	26,989,528	235,182,205
New Century Holdings XI, LP	12/31/06	80,000,000	80,000,000	0	38,154,883	38,154,883
New Mountain Partners III, LP	08/30/07	100,000,000	88,233,269	25,756,034	97,185,601	122,941,635
New York Balanced Pool Asia Investors, LP	06/13/11	75,000,000	29,318,206	1,495,661	31,486,945	32,982,606
New York Co-Investment Pool Asia Investors, LP	06/20/11	125,000,000	37,831,976	5,319,389	41,634,342	46,953,731
New York CRF Investment Fund, LP	07/31/98	50,000,000	47,286,803	17,879,151	668,899	18,548,050
New York Legacy Emerging Fund, LP	12/22/04	462,920,625	436,953,612	292,940,595	284,190,614	577,131,209
New York Legacy Venture Capital Fund, LP	10/05/04	502,500,000	476,862,183	233,580,418	437,925,603	671,506,021
New York State Retirement Co-Investment Fund, LP	02/15/01	150,000,000	133,579,227	217,111,271	1,606,459	218,717,730
Nordic Capital Fund VIII, LP	12/19/13	137,760,000	10,973,622	0	8,650,175	8,650,175
NYS Business Development Loans	01/01/87	N/A	72,679,085	N/A	72,679,085	72,679,085
NYSCRF Pioneer Co-Investment Fund, LP	12/11/12	125,000,000	24,016,018	0	26,024,768	26,024,768
NYSCRF Pioneer Opportunities Fund A, LP	01/21/09	125,000,000	30,838,027	14,499,755	30,417,315	44,917,070
NYSCRF Pioneer Partnership Fund A, LP	01/21/09	200,000,000	91,971,279	7,136,977	101,981,220	109,118,197
NYSCRF Pioneer Partnership Fund B, LP	01/21/09	100,000,000	63,656,446	1,453,250	60,905,840	62,359,090
Oaktree Opportunities Fund VIII, LP	10/27/10	100,000,000	100,000,000	60,182,333	83,446,037	143,628,370
Oaktree Opportunities Fund VIIIb, LP	10/07/10	100,000,000	100,000,000	0	121,678,503	121,678,503
OCM Opportunities Fund III, LP	09/23/99	100,000,000	100,000,000	149,088,956	880,821	149,969,777
OCM Opportunities Fund IV, LP	10/30/01	125,000,000	125,000,000	206,109,463	246,380	206,355,843
OCM Opportunities Fund VIb, LP	03/07/07	200,000,000	99,000,000	193,202,194	43,912,909	236,933,103
OCM Principal Opportunities Fund II, LP	06/28/01	50,000,000	50,000,000	87,572,269	95,392	87,667,661
Olympus Growth Fund III, LP	04/23/98	50,000,000	50,000,000	91,126,169	190,947	91,317,116
Paladin (NY), LP	05/04/04	45,000,000	32,216,796	2,760,183	25,427,121	28,187,304
Palladium Equity Partners III, LP	10/01/04	70,000,000	59,674,646	51,339,584	77,329,267	128,668,851
Palladium Equity Partners IV, LP	01/16/13	100,000,000	10,296,796	1,025,673	8,783,613	9,809,286
Patria-Brazilian Private Equity Fund IV, LP	08/15/11	75,000,000	19,190,558	0	21,493,848	21,493,848
Performance Direct Investments I, LP	03/29/01	100,000,000	99,741,419	163,202,833	20,859,864	184,062,697
Performance Venture Capital II, LP	03/26/08	75,000,000	50,412,365	2,572,095	61,541,668	64,113,763
Performance Venture Capital, LP	06/21/06	40,000,000	32,175,653	9,778,473	38,796,840	48,575,313
Perseus-Soros BioPharmaceutical Fund, LP	04/13/01	35,000,000	33,849,882	51,870,130	2,082,008	53,952,138
Pine Brook Capital Partners II, LP	01/28/14	150,000,000	25,118,242	0	22,487,451	22,487,451
Platinum Equity Capital Partners III, LP	08/07/13	200,000,000	59,524,948	31,812,724	47,867,503	79,680,227
Providence Equity Partners III, LP	11/09/98	100,000,000	87,061,421	139,283,666	1,708,346	140,992,012
Providence Equity Partners IV, LP	10/13/00	154,915,620	142,525,645	329,742,622	13,328,324	343,070,946
Providence Equity Partners V, LP	09/15/04	150,000,000	137,057,291	103,955,339	70,783,011	174,738,350
Providence Equity Partners VI, LP	12/04/06	350,000,000	311,843,866	138,990,237	259,605,675	398,595,912
Providence Equity Partners VII, LP	06/27/13	100,000,000	15,965,684	0	15,331,156	15,331,156
Providence Growth Investors, LP	12/20/99	30,000,000	25,490,817	29,098,813	1,648,867	30,747,680
Quadrangle Capital Partners II, LP	03/17/05	139,855,884	121,514,300	67,365,442	83,999,184	151,364,626
Riverstone Energy Co-Investment Fund III, LP	01/01/11	4,295,633	3,833,247	7,113,126	1,406,275	8,519,401
RRJ Capital Master Fund II, LP	01/18/13	300,000,000	69,034,652	1,818,193	77,766,674	79,584,867
SAIF Partners III, LP	03/20/07	50,000,000	50,000,000	3,924,908	65,663,983	69,588,891
SAIF Partners IV, LP	12/18/09	100,000,000	75,073,853	2,077,539	88,518,575	90,596,114
Searchlight Capital, LP	12/29/11	150,000,000	60,016,497	39,688	72,237,056	72,276,744
Sector Performance Fund, LP	04/24/07	73,756,687	69,547,413	60,982,740	1,742,102	62,724,842
SKM Equity Fund III, LP	06/26/00	46,738,794	46,026,404	98,073,450	19,929,153	118,002,603
Snow Phipps II, LP	07/08/11	100,000,000	47,189,407	5,806,038	55,599,136	61,405,174
Softbank Capital Technology New York Fund II, LP	05/07/13	50,000,000	7,875,000	0	6,819,762	6,819,762
Softbank Capital Technology New York Fund, LP	06/21/05	50,000,000	48,892,619	73,299,121	35,310,198	108,609,319
Sprout Capital VIII, LP	02/19/98	50,000,000	50,000,000	47,275,534	0	47,275,534
Strategic Co-Investment Partners, LP	10/03/06	380,577,880	375,922,646	370,776,921	175,225,938	546,002,859
Summer Street Capital III, LP	08/14/12	10,000,000	2,043,098	0	1,716,860	1,716,860
Summer Street Capital NYS Fund II, LP	12/31/06	25,000,000	24,563,391	0	18,764,308	18,764,308
Summer Street Capital NYS Fund III, LP	08/14/12	40,000,000	2,134,868	0	228,407	228,407
Syndicated Communications Venture Partners IV, LP	03/17/00	20,388,969	20,241,329	14,128,851	859,019	14,987,870
T3 Partners, LP	12/15/99	29,962,140	29,200,188	112,336,443	52,250	112,388,693
TA IX, LP	07/11/00	70,000,000	67,900,000	159,501,161	3,980,721	163,481,882
TA X, LP	03/23/06	100,000,000	96,500,000	65,813,923	57,218,840	123,032,763
TA XI, LP	07/16/09	100,000,000	61,250,000	10,000,000	75,657,127	85,657,127
TA/Advent VIII, LP	11/16/96	50,000,000	49,000,000	111,901,929	0	111,901,929
TCW/Latin American Private Equity Partners, LP	05/23/97	43,112,500	43,128,564	8,089,014	13,631	8,102,645
Third Cinven Fund U.S. (No. 3), LP	08/02/01	117,096,000	93,147,526	190,594,605	11,269,090	201,863,695
Thomas H. Lee Equity Fund V, LP	04/19/00	350,000,000	347,084,986	564,700,654	52,679,468	617,380,122
Thomas H. Lee Equity Fund VI, LP	04/20/07	100,000,000	81,478,805	24,103,572	95,017,395	119,120,967
TPG Asia V, LP	08/01/07	45,000,000	41,180,783	10,576,179	33,712,338	44,288,517
TPG Growth II, LP	08/05/11	200,000,000	86,609,246	532,555	99,120,402	99,652,957
TPG Partners III, LP	12/15/99	224,031,634	222,215,950	554,063,370	23,999,477	578,062,847
TPG Partners IV, LP	12/10/03	75,000,000	69,450,103	119,348,522	28,965,691	148,314,213
TPG Partners V, LP	03/28/06	275,000,000	242,598,230	96,468,266	201,894,991	298,363,257

PRIVATE EQUITY INVESTMENTS
As of March 31, 2014

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Market Value	Total Value
TPG Partners VI, LP	06/09/08	270,000,000	211,460,062	62,327,121	220,124,070	282,451,191
Tribeca Venture Fund I NY, LP	03/08/06	25,000,000	24,662,700	2,391,021	15,008,082	17,399,103
Tribeca Venture Fund II NY, LP	12/17/13	10,000,000	3,800,000	0	6,094,092	6,094,092
Trillium Lakefront Partners III NY, LP	05/04/04	25,000,000	24,378,856	14,673,353	35,572,104	50,245,457
VCFA Private Equity Partners IV, LP	04/14/05	40,000,000	38,000,000	36,080,000	12,933,770	49,013,770
VCFA Venture Partners V, LP	09/19/06	25,000,000	23,250,000	19,860,000	13,853,650	33,713,650
Vestar Capital Partners III, LP	11/26/96	30,000,000	29,235,041	33,283,686	2,444,747	35,728,433
Vestar Capital Partners IV, LP	12/15/99	75,000,000	74,007,150	121,188,958	10,061,812	131,250,770
Vista Equity Partners Fund III, LP	08/01/07	100,000,000	95,096,241	182,220,457	71,004,916	253,225,373
Vista Equity Partners Fund IV, LP	09/02/11	300,000,000	247,791,955	438,675	275,299,273	275,737,948
Vista Foundation Fund I, LP	12/20/10	50,000,000	45,454,290	34,312,740	46,971,501	81,284,241
Vista Foundation Fund II, LP	10/31/13	75,000,000	5,909,985	0	4,789,972	4,789,972
Warburg Pincus Equity Partners, LP	06/11/98	250,000,000	250,000,000	401,204,557	7,747,816	408,952,373
Warburg Pincus International Partners, LP	06/20/00	75,000,000	75,000,000	114,696,803	39,107,183	153,803,986
Warburg Pincus Private Equity IX, LP	06/15/05	300,000,000	300,000,000	407,433,364	135,538,623	542,971,987
Warburg Pincus Private Equity VIII, LP	07/31/01	300,000,000	300,000,000	551,888,981	187,331,398	739,220,379
Warburg Pincus Private Equity X, LP	05/22/07	350,000,000	350,000,000	173,385,350	319,445,369	492,830,719
Warburg Pincus Private Equity XI, LP	06/07/13	100,000,000	30,400,000	2,259,700	31,858,047	34,117,747
Warburg Pincus Ventures International, LP	06/24/97	33,000,000	33,000,000	61,867,202	0	61,867,202
Welsh, Carson, Anderson & Stowe VIII, LP	06/30/98	150,000,000	150,000,000	193,020,828	184,374	193,205,202
Wheatley New York Partners, LP	07/30/02	50,000,000	44,210,106	54,157,294	3,929,288	58,086,582
Yucaipa Corporate Initiatives Fund I, LP	08/30/02	200,000,000	199,992,862	61,242,154	99,675,656	160,917,810
Total Private Equity Investments		\$ 33,832,541,555	\$ 26,452,226,430	\$ 26,269,279,979	\$ 14,369,803,843	\$ 40,639,083,822

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING

As of March 31, 2014

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 In US \$	Country Focus
Abris CEE Middle Market Fund II	2012	\$ 15,616,675	Central Europe
Actera Partners II	2012	15,000,000	Turkey
Baring Vostok V	2012	15,000,000	Russia
Crescent Capital III	2013	14,906,239	UK / Northern Ireland
Fortissimo Capital Fund III	2012	10,000,000	Israel
Tene Growth Capital III	2013	12,500,000	Israel
Turkven Private Equity Fund III	2012	15,000,000	Turkey
Total		\$ 98,022,914	

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

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING

As of March 31, 2014

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 In Euros (€)	Country Focus
Accent 2012	2011	€ 10,269,000	Nordic
Augur FIS Financial Opportunity II	2011	10,000,000	Pan-European
Capvis IV	2013	15,000,000	Germany, Austria, Switzerland
Endless LLP Fund III	2011	9,604,000	United Kingdom
Initiative and Finance	2011	10,000,000	France
Invision V	2013	13,000,000	Germany, Austria, Switzerland
ISIS Growth Fund I	2013	10,607,000	United Kingdom
Litorina IV	2010	9,632,000	Sweden
NIBC II	2013	10,000,000	Germany, Benelux
Palatine PEF II	2012	10,470,000	United Kingdom
Quadriga IV	2012	10,000,000	Germany, Austria, Switzerland
Stirling Square Capital Partners II	2013	5,574,000	Pan-European
Total		€ 124,156,000	
Total Access/NY European Middle Market Buyout Funds		€ 498,556,000	

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.

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

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING

As of March 31, 2014

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

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

Fairview Ventures Fund II - NY, LP

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

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING

As of March 31, 2014

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

Hudson River Funds

The Hudson River Funds are captive fund-of-funds for CRF with a mandate to invest in smaller and mid-size buyout funds. The Hudson River Funds also invest in Israeli venture capital funds. The Hudson River Funds are managed by Hamilton Lane Advisors, 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
Total Fund I		\$ 408,593,000	

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING

As of March 31, 2014

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
Sub-Total		\$ 720,045,796	

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
Sub-Total		\$ 100,000,000	
Total Fund II		\$ 820,045,796	
Total Hudson River Funds		\$ 1,228,638,796	

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING

As of March 31, 2014

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
Total Fund I		\$ 298,000,000	

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
Total Fund II		\$ 98,700,000	

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
Total Fund III		\$ 303,000,000	

Total Mohawk River Funds

\$ 699,700,000

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING
As of March 31, 2014

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.

Fund:	Vintage Year	Capital Committed In US \$	Focus
CDH China Fund V	2013	\$ 20,000,000	China Buyout
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	10,733,750	China Buyout and Growth Capital
Saratoga Asia III	2012	10,000,000	Indonesia Buyout
Total		\$ 90,733,750	

Pioneer Partnership Funds

M² NY Pioneer Fund, LP - Muller & Monroe

Muller & Monroe Asset Management, LLC through the M² Pioneer Fund, LP manages a captive fund-of-funds for CRF with a mandate to invest in small and mid-market emerging manager funds.

Fund:	Vintage Year	Capital Committed In US \$	Focus
Brightwood Capital SBIC I	2011	\$ 15,000,000	Mezzanine
Craton Equity Investors II	2013	12,666,667	Growth Equity - Clean Technologies
Estancia Capital Partners	2012	20,000,000	Buyouts
Mansa Equity Fund	2012	11,060,000	Growth Equity
Rock Island Capital Fund II	2013	20,000,000	Small Buyouts
Siris Partners II	2012	20,000,000	Buyouts
Total M² NY Pioneer Fund - Muller & Monroe		\$ 98,726,667	

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.

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

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.

Fund:	Vintage Year	Capital Committed In US \$	Focus
Bison Capital Partners IV	2013	\$ 20,000,000	Small Buyout
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
Incline Equity Partners III	2013	20,000,000	Small Buyout
Monroe Capital Partners	2012	10,000,000	Mezzanine
One Rock Capital Partners	2014	15,200,000	Small Buyout
Tenex Capital Partners	2011	25,000,000	Special Situations
Wicks Capital Partners IV	2012	20,000,000	Small Buyout
Total Fund A - Banc of America		\$ 205,200,000	

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING

As of March 31, 2014

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.

Fund:	Vintage Year	Capital Committed		Focus
		In US \$		
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
Total Fund B - StepStone Group		\$	100,000,000	
Total Pioneer Funds		\$	435,026,667	

ABSOLUTE RETURN STRATEGY / FUND OF FUNDS LISTING

As of March 31, 2014

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

Direct Investments	\$ 6,667,685,619
Fund of Funds	<u>738,427,214</u>
Total	\$ 7,406,112,833

Fund of Funds	Strategy	Market Value	Inception Date
Adirondack Rock Creek Emerging Markets Fund, LP	Fund of Funds	\$ 502,546,995	Oct-13
Mezzacappa Maiden Lane Fund, LP	Fund of Funds	8,482,982	Feb-05
Olympia John Street Fund, LP	Fund of Funds	7,138,507	Feb-05
Rock Creek Empire Fund, LP	Fund of Funds	220,164,396	Jun-10
St. James Bank & Trust Company, Ltd.	Fund of Funds	94,334	Feb-05
Total		\$ 738,427,214	

Direct Investments	Strategy	Market Value	Inception Date
AG Super Fund, LP	Event Driven	\$ 127,599,099	Aug-11
Apollo Value Investment Offshore Fund, Ltd.	Event Driven	7,737	Jul-08
Avenue Europe International, Ltd.	Event Driven	355,581	Jul-08
BlueTrend Fund, Ltd.	Tactical Trading	138,890,719	Jul-08
Brevan Howard Fund, Ltd.	Tactical Trading	241,904,300	Feb-09
Brigade Leveraged Capital Structures Fund, LP	Event Driven	208,655,067	Nov-09
Brookside Capital Partners Fund, LP	Equity Long-Short	118,257,539	Jan-10
Caspian Select Credit International, Ltd.	Event Driven	383,295,977	Dec-07
Cevian Capital II, Ltd.	Equity Long-Bias	448,643,040	Sep-11
D.E. Shaw Composite International Fund	Relative Value	153,489,267	Jul-08
D.E. Shaw Oculus International Fund, LP	Tactical Trading	280,323,109	Jul-08
Discovery Global Opportunity Partners, LP	Tactical Trading	219,022,847	Jan-11
Drake Global Opportunitites Fund, Ltd.	Tactical Trading	517,298	Jul-12
Drawbridge Special Opportunities Fund, LP	Event Driven	49,470,012	Jul-08
Elm Ridge Capital Partners, LP	Equity Long-Short	163,609,867	Jul-10
Galton MSOF, LP	Structured Credit	101,635,860	Jan-13
GoldenTree Offshore Fund II, Ltd.	Event Driven	4,074,394	Apr-08
Harbinger Capital Partners Fund I, LP	Event Driven	2,939,076	Apr-08
Harbinger Capital Partners Offshore Fund I, Ltd.	Event Driven	1,658,793	Apr-08
HBK Fund II, LP	Relative Value	262,642,195	Aug-13
Highfields Capital IV, LP	Equity Long-Short	236,545,360	Feb-11
Highland Crusader Fund II, Ltd.	Event Driven	91,054	Feb-05
Horizon Portfolio, LP	Equity Long-Short	150,000,000	Mar-14
King Street Capital, Ltd.	Event Driven	221,242,591	Apr-08
Knighthead (NY) Fund, LP	Event Driven	248,764,125	Mar-14
Lansdowne Developed Markets Fund, Ltd.	Equity Long-Short	217,177,771	Mar-09
Marathon Structured Finance Fund, LP	Event Driven	6,623,538	Apr-08
MW Eureka (US) Fund	Equity Long-Short	279,636,745	Feb-13
Myriant Technologies, LLC	Event Driven	127,820	Apr-08
Oxam Quant Fund (US), LLC	Quantitative	117,226,750	May-13
Oz Domestic Partners II, LP	Event Driven	296,081,064	Jan-05
Peruvian and Eastern European Monetization Fund, Ltd.	Event Driven	6,865,123	Mar-08
Pharo Macro Fund, Ltd.	Tactical Trading	137,117,138	Mar-10
Pine River Fund, LP	Relative Value	387,340,502	Mar-13
Ramius Fund III, Ltd.	Relative Value	6,301,811	Nov-06
Schultze Offshore Fund, Ltd.	Event Driven	5,346,241	Mar-08
Sector Spesit I Fund	Equity Long-Short	1,154,305	Jul-08
Stark Investments Structured Finance Onshore Fund	Event Driven	2,864,479	Jul-08
Stark Investments, LP	Event Driven	1,494,765	Jul-08
Tilden Park Investment Fund, LP	Structured Credit	266,335,435	Jan-14
Triam Partners Strategic Investment Fund, LP	Equity Long-Bias	242,267,390	Jul-08
Triam Partners Strategic Investment Fund II, LP	Equity Long-Bias	150,483,521	Nov-12
ValueAct Capital Partners II, LP	Equity Long-Bias	499,188,843	Sep-11
Viking Global Equities III, Ltd.	Equity Long-Short	260,544,904	May-08
XPI Holding I, Ltd.	Event Driven	19,872,567	Nov-09
Total		\$ 6,667,685,619	

Total Market Value Absolute Return Strategy	\$ 7,406,112,833
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OPPORTUNISTIC FUNDS

As of March 31, 2014

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Market Value	Total Value
Blackstone Tactical Opportunites Fund - N, LP	11/18/13	\$ 500,000,000	\$ 79,144,866	\$ -	\$ 81,616,006	\$ 81,616,006
Finisterre Emerging Markets Fund	12/01/09	230,000,000	230,000,000	0	347,773,033	347,773,033
Invesco Mortgage Recovery Feeder Fund, LP	11/30/09	150,000,000	133,347,941	108,937,429	49,956,852	158,894,281
Pine Street Empire Accelerator Fund-I(F), LLC	10/31/13	200,000,000	0	0	1,119,151	1,119,151
TPG Opportunities Partners III (A), LP	12/16/13	150,000,000	532,267	0	386,328	386,328
York Distressed Mortgage Fund, LP	11/06/09	250,000,000	171,638,054	166,755,568	0	166,755,568
Total Opportunistic Funds		\$ 1,480,000,000	\$ 614,663,128	\$ 275,692,997	\$ 480,851,370	\$ 756,544,367