



**SCHEDULE OF
INVESTMENTS
FISCAL YEAR 2011**



Agency Information

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Schedule of Investments

Table of Contents

The State of Wisconsin Investment Board (SWIB) is a state agency responsible for investing the assets of the Wisconsin Retirement System (WRS), the State Investment Fund (SIF) and five smaller trust funds established by the State. Investments are made according to the purpose and risk profile of each trust. This document includes a complete listing of the investments as of June 30, 2011. The Annual Report for fiscal year ending June 30, 2011, which provides additional financial information, is available on the Internet or by contacting the Investment Board.

Core Retirement Investment Trust Fund.....	1
Variable Retirement Investment Trust Fund	101
State Investment Fund.....	159
Local Government Property Insurance Fund.....	162
State Life Insurance Fund.....	163
Injured Patients and Families Compensation Fund	165
Edvest Tuition Trust Fund	167
Historical Society Trust Fund	168
Key to Bond Ratings	169

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CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
3I GROUP PLC ORD GBP0.738636.....	383,857	1,679,501	1,732,316
3M CO.....	1,183,742	84,878,187	112,277,929
A P MOLLER - MAERSK A/S.....	627	5,570,489	5,406,391
A SCHULMAN INC.....	191,250	4,048,031	4,817,588
A2A SPA EUR0.52.....	540,530	971,917	841,680
AARHUSKARLSHAMN AB.....	20,666	417,708	600,980
AARON'S INC.....	219,041	4,064,956	6,190,099
AASTRA TECHNOLOGIES LTD.....	31,600	546,062	619,492
ABB LTD CHF1.03 (REGD).....	2,593,742	57,822,963	67,153,890
ABBOTT LABORATORIES.....	2,109,901	107,910,032	111,022,991
ABC-MART INC NPV.....	87,136	2,893,890	3,517,377
ABERCROMBIE & FITCH CO.....	87,439	2,848,393	5,851,418
ABERTISINFRAESTRUCTURAS SA.....	128,906	2,918,185	2,879,108
ACCENTURE PLC IRELAND SHS CL A.....	1,027,097	43,249,162	62,057,201
ACCIONA SA EUR1.00.....	12,527	1,439,682	1,329,297
ACCOR EUR3.....	51,406	2,276,879	2,298,163
ACE LIMITED SHS.....	831,757	43,760,777	54,746,246
ACELON CHEMICAL & FIBER.....	49,000	53,256	48,278
ACERINOX SA EUR0.25.....	34,754	673,125	633,882
ACHILLION PHARMACEUTICALS INC.....	289,250	848,309	2,152,020
ACME PACKET INC.....	67,157	4,415,650	4,709,720
ACRUX NPV.....	234,429	815,595	850,821
ACS ACTIVIDADES CO EUR0.5.....	49,399	2,286,986	2,329,119
ACTELION CHF0.5 (REGD)(POST.....	38,369	2,182,584	1,887,007
ACTIVISION BLIZZARD INC.....	987,403	10,926,719	11,532,867
ACUITY BRANDS INC.....	164,614	4,847,313	9,182,169
ADECCO SA CHF1 (REGD).....	46,202	3,026,757	2,957,586
ADEPT TECHNOLOGY INC.....	711,967	5,148,858	2,833,629
ADIDAS AG NPV.....	338,466	21,017,027	26,842,654
ADITYA BIRLA MINERALS NPV.....	304,078	253,218	496,458
ADMIRAL GROUP ORD GBP0.001.....	403,295	8,075,793	10,754,476
ADOBE SYSTEMS INC.....	1,189,340	35,397,654	37,404,743
ADORES INC JPY50.....	3,992	4,737	2,818
ADP PROMESSES EUR3.....	12,079	1,097,191	1,136,051
ADVANCE AMERICA CASH ADVANCE C.....	76,600	466,488	527,774
ADVANCE AUTO PARTS INC.....	163,291	8,551,554	9,550,891
ADVANCED INFO SVC PUB CO NON.....	79,900	269,669	270,451
ADVANCED MICRO DEVICES INC.....	605,086	2,972,672	4,229,551
ADVANTEST NPV.....	52,178	917,450	951,040
AECOM TECHNOLOGY CORP.....	117,388	3,290,505	3,209,388
AEGON NV EUR0.12.....	1,827,998	17,505,407	12,467,119
AEHR TEST SYS COM.....	711,591	3,873,143	964,206
AEON CO LTD NPV.....	294,434	3,415,232	3,529,125
AEON CREDIT SERVICE CO Y50.....	30,966	372,545	421,009
AEON FANTASY CO NPV.....	8,500	80,987	110,302
AEON MALL CO NPV.....	299,774	7,645,858	7,208,533
AES CORP/THE.....	744,024	7,625,057	9,478,866
AETNA INC.....	554,004	15,973,936	24,426,036
AFFILIATED MANAGERS GROUP INC.....	51,265	3,027,539	5,200,834
AFFIN HOLDINGS BERHAD.....	246,400	183,866	271,738
AFFYMAX INC.....	200,250	1,961,593	1,375,718
AFG (ARBONIA FORSTER HLDGS AG).....	3,764	91,983	137,462
AFLAC INC.....	647,284	29,604,765	30,215,217
AFREN ORD GBP0.....	991,444	2,513,601	2,513,316
AFRICIA ISRAEL INVESTMENTS ORD.....	134,528	839,360	839,391
AGCO CORP.....	157,129	5,704,516	7,755,887
AGEAS NPV.....	2,486,319	10,042,203	6,744,561
AGFA GEVAERT NV ORD NPV.....	825,740	10,586,132	3,687,373
AGGREKO ORD 20P.....	259,937	7,168,597	8,050,023
AGILE PROPERTY HLD HKD0.10.....	676,000	854,956	1,047,719

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
AGILENT TECHNOLOGIES INC.....	688,584	21,901,109	35,193,528
AGL ENERGY NPV.....	488,693	7,211,988	7,664,803
AGL RESOURCES INC.....	77,061	2,551,192	3,137,153
AGNICO-EAGLE MINES LTD.....	82,383	5,116,635	5,205,383
AGRICULTURAL BANK OF CHINA LTD.....	1,547,000	802,839	813,138
AGRIUM INC.....	112,090	8,456,440	9,836,185
AHRESTY CORP JPY50.....	10,900	83,057	86,919
AIA GROUP LTD.....	3,096,798	9,957,893	10,725,617
AICA KOGYO CO Y50.....	3,200	43,550	43,546
AICHI MACHINE IND JPY50.....	195,000	642,616	791,976
AIR FRANCE-KLM EUR1.....	47,146	786,132	723,534
AIR LEASE CORP.....	34,241	805,972	831,714
AIR LIQUIDE(L').....	99,166	13,592,706	14,210,803
AIR METHODS CORP.....	102,712	2,907,853	7,676,695
AIR PRODUCTS & CHEMICALS INC.....	484,618	37,894,305	46,319,788
AIR.WATER INC JPY50.....	642,766	7,489,596	7,696,319
AIRGAS INC.....	77,314	3,724,739	5,415,073
AISIN SEIKI CO Y50.....	224,177	6,634,400	8,605,111
AJINOMOTO CO INC.....	232,072	2,398,608	2,738,542
AJIS CO LTD JPY50.....	100	2,709	1,511
AK STEEL HOLDING CORP.....	108,517	1,916,414	1,710,228
AKAMAI TECHNOLOGIES INC.....	188,891	4,790,962	5,944,400
AKER SOLUTIONS NOK1.66 (POST.....	615,646	11,210,742	12,392,207
AKR CORPORINDO TBK IDR100.....	1,265,000	265,541	313,465
AKSA TRY1.....	989,436	2,750,897	3,387,478
AKTIV KAPITAL ASA NOK0.10.....	6,805	45,708	42,488
AKZO NOBEL NV EUR2.....	562,801	34,173,039	35,495,001
ALAMO GROUP INC.....	3,653	73,651	86,576
ALBANY INTL CORP CL A.....	99,721	2,958,682	2,631,637
ALBEMARLE CORP.....	99,858	3,183,424	6,910,174
ALCATEL LUCENT EUR2 SER'A'.....	1,142,779	6,015,690	6,607,550
ALCOA INC.....	1,325,860	17,138,869	21,028,140
ALERE INC.....	84,184	2,359,097	3,082,818
ALEXANDER & BALDWIN INC.....	40,946	1,200,602	1,971,959
ALEXANDRIA REAL ESTATE EQUITIE.....	80,612	5,358,848	6,240,981
ALEXION PHARMACEUTICALS INC.....	585,220	20,730,664	27,522,897
ALFA LAVAL AB ORD NPV.....	242,511	4,275,501	5,238,350
ALFA SAB SE 'A' NPV(CPO).....	665,200	4,621,892	9,867,189
ALFRESA HLDGS NPV.....	20,662	760,840	798,235
ALIMENTATION COUCHE-TARD INC.....	233,160	4,843,865	6,793,554
ALL NIPPON AIRWAYS Y50.....	290,749	821,177	943,242
ALLAHABAD BANK.....	1,022,407	3,070,097	4,509,089
ALLEGHANY CORP.....	6,506	1,835,359	2,167,214
ALLEGHENY TECHNOLOGIES INC.....	104,490	4,061,254	6,631,980
ALLERGAN INC/UNITED STATES.....	412,552	20,523,401	34,344,954
ALLIANCE DATA SYSTEMS CORP.....	120,359	7,193,365	11,322,171
ALLIANCE ONE INTERNATIONAL INC.....	79,054	313,967	255,344
ALLIANT ENERGY CORP.....	125,289	3,868,530	5,094,251
ALLIANT TECHSYSTEMS INC.....	135,046	10,323,950	9,632,831
ALLIANZ SE (SOCIETAS EUROPEAE).....	519,819	69,334,440	72,600,027
ALLIED MATERIAL TECHNOLOGY.....	161,000	33,950	7,231
ALLIED NEVADA GOLD CORP.....	113,357	3,771,407	4,009,437
ALLIED WORLD ASSURANCE COMPANY.....	37,332	1,531,556	2,149,577
ALLSCRIPTS HEALTHCARE SOLUTION.....	205,925	3,687,370	3,999,064
ALLSTATE CORP/THE.....	980,911	32,940,902	29,947,213
ALPEN CO LTD NPV.....	13,900	238,804	225,471
ALPHA BANK (REGD)EUR4.7.....	200,620	1,083,390	1,009,315
ALPHA NATURAL RESOURCES INC.....	255,042	8,828,988	11,589,108
ALPINE ELECTRONICS Y50.....	34,200	464,618	470,059
ALSTOM EUR7 (POST.....	280,666	18,386,906	17,302,391

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
ALSTRIA OFFICE REIT-AG NPV.....	47,000	582,285	708,687
ALTEK CORP TWD10.....	813,095	1,050,337	1,179,014
ALTEN NPV.....	3,237	127,568	128,757
ALTERA CORP.....	354,048	8,264,083	16,410,125
ALTRIA GROUP INC.....	3,272,941	62,183,559	86,438,372
ALUMINA LTD NPV.....	851,581	2,200,890	1,923,693
AMADA Y50.....	124,512	968,202	949,720
AMADEUS IT HOLDING SA-A SHS.....	377,412	6,730,782	7,830,300
AMAZON.COM INC.....	455,468	46,657,759	93,138,651
AMCOR LIMITED NPV.....	686,285	4,810,268	5,290,104
AMDOCS LTD COM.....	182,740	4,282,303	5,553,469
AMEC ORD 50P.....	567,064	8,520,283	9,905,075
AMEDISYS INC.....	68,890	3,130,797	1,834,541
AMEREN CORP.....	272,389	8,073,616	7,855,699
AMERICA MOVIL SAB DE CV SER.....	9,710,200	10,511,629	13,082,840
AMERICAN ASSETS TRUST INC.....	33,200	687,136	745,340
AMERICAN CAMPUS COMMUNITIES IN.....	107,500	2,700,733	3,818,400
AMERICAN CAPITAL AGENCY CORP.....	126,858	3,642,804	3,692,836
AMERICAN CAPITAL LTD.....	347,275	3,172,496	3,448,441
AMERICAN DENTAL PARTNERS INC.....	11,628	152,616	150,699
AMERICAN EAGLE OUTFITTERS INC.....	782,586	10,974,870	9,977,972
AMERICAN ELECTRIC POWER CO INC.....	544,222	17,476,100	20,506,285
AMERICAN EQUITY INVESTMENT LIF.....	159,800	2,012,561	2,031,058
AMERICAN EXPRESS CO.....	1,515,181	50,263,092	78,334,858
AMERICAN FINANCIAL GROUP INC/O.....	79,130	1,939,692	2,824,150
AMERICAN INTERNATIONAL GROUP L.....	457,226	14,307,862	13,405,866
AMERICAN NATIONAL INSURANCE CO.....	6,766	565,266	524,365
AMERICAN TOWER CORP.....	447,669	16,103,569	23,426,519
AMERICAN WATER WORKS CO INC.....	198,010	4,199,001	5,831,395
AMERIGROUP CORP.....	51,289	3,315,763	3,614,336
AMERIPRISE FINANCIAL INC.....	394,502	13,417,471	22,754,875
AMERISAFE INC.....	255,000	4,300,506	5,768,100
AMERISOURCEBERGEN CORP.....	657,226	16,817,637	27,209,156
AMETEK INC.....	259,467	7,790,367	11,650,068
AMGEN INC.....	1,540,531	86,666,801	89,889,984
AMLIN ORD GBP0.28125.....	719,580	3,845,631	4,691,469
AMOREG.....	2,253	264,486	457,923
AMP LIMITED AUS0.40.....	5,495,137	30,907,892	28,768,328
AMPHENOL CORP.....	186,989	6,383,655	10,095,536
AMR CORP.....	328,265	2,565,502	1,772,631
AMSURG CORP COM.....	150,515	3,228,341	3,932,957
AMYLIN PHARMACEUTICALS INC.....	128,772	2,058,148	1,720,394
ANADARKO PETROLEUM CORP.....	581,756	30,179,346	44,655,591
ANADOLU SIGORTA TRY1.....	402,182	337,036	277,367
ANALOG DEVICES INC.....	295,080	7,299,570	11,549,431
ANALOGIC CORP.....	41,352	2,026,743	2,174,702
ANCHOR BANCORP WIS INC.....	60,851	1,500,450	43,210
ANDHRA BANK INR10.....	144,269	503,979	433,106
ANDITA BIRLA NUVO LTD.....	20,484	405,467	413,850
ANDRITZ AG NPV (POST SPLIT).....	39,910	2,267,724	4,108,309
ANGLO AMERICAN.....	1,028,777	45,115,229	50,994,695
ANGLO IRISH BANK EUR0.16.....	796,300	5,855,556	250,530
ANGLO IRISH BK CP EURO.16.....	2,356,643	25,367,617	708,982
ANHEUSER-BUSCH INBEV NV.....	752,637	35,650,967	43,648,430
ANIXTER INTL INC COM.....	115,107	4,961,699	7,521,091
ANN INC.....	283,145	6,593,781	7,390,085
ANNALY CAPITAL MANAGEMENT INC.....	962,480	16,248,085	17,363,139
ANRITSU CORP.....	239,000	1,965,870	2,074,530
ANSYS INC.....	309,824	7,115,996	16,938,078
ANTOFAGASTA ORD GBP0.05.....	137,616	3,078,402	3,079,842

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
AOL INC.....	105,279	2,097,621	2,090,841
AON CORP.....	420,304	17,408,971	21,561,595
AOYAMA TRADING Y50.....	230,200	3,286,461	3,944,983
AOZORA BANK NPV.....	480,072	845,755	1,105,664
AP MOLLER MAERSK A/S.....	274	2,340,219	2,266,734
APACHE CORP.....	462,959	41,544,834	57,124,511
APARTMENT INVESTMENT & MANAGEM.....	117,635	1,769,511	3,003,222
APERAM.....	23,385	971,338	757,093
APOLLO GROUP INC.....	163,313	10,101,231	7,133,512
APOLLO TYRES LTD.....	1,034,472	818,508	1,810,803
APPLE INC.....	1,279,286	214,085,676	429,417,932
APPLIED ENERGETICS INC.....	7,691,284	12,270,886	2,559,659
APPLIED EXTRUSION TECHNOLOGIES.....	3,389	0	58,359
APPLIED MATERIALS INC.....	2,298,475	30,793,622	29,903,160
APRIL EUR0.4.....	112,233	4,138,169	3,155,160
APTARGROUP INC.....	200,141	6,337,991	10,475,380
AQUA AMERICA INC.....	136,105	2,542,280	2,991,588
ARB CORPORATION NPV.....	5,607	48,925	45,442
ARBITRON INC COM.....	66,705	2,546,346	2,756,918
ARC LAND SAKAMOTO Y50.....	6,800	87,047	107,776
ARC RESOURCES LTD.....	139,853	3,481,575	3,624,208
ARCANDOR AG NPV.....	184,951	351,786	15,821
ARCELIK TRY1.....	1,575,641	4,982,072	8,052,845
ARCELOMITTAL.....	726,548	26,824,573	25,275,988
ARCELOMITTAL SOUTH AFRICA LTD.....	263,264	4,162,374	3,067,595
ARCH CAPITAL GROUP LTD SHS.....	136,210	3,171,546	4,347,823
ARCH CHEMICAL INC COM.....	132,052	3,753,134	4,547,871
ARCH COAL INC.....	225,162	5,268,902	6,002,819
ARCHER-DANIELS-MIDLAND CO.....	1,183,193	32,559,117	35,673,269
ARDENT LEISURE GROUP.....	64,128	92,369	87,536
ARES CAPITAL CORP.....	201,613	2,699,219	3,239,921
ARGO GROUP INTERNATIONAL.....	218,450	6,651,028	6,492,334
ARIBA INC.....	121,989	4,053,428	4,204,961
ARKANSAS BEST CORP DEL.....	101,363	3,318,039	2,405,344
ARKEMA EUR10.....	75,365	5,329,623	7,756,931
ARM HOLDINGS ORD GBP0.0005.....	826,262	5,789,831	7,799,951
ARMSTRONG WORLD INDUSTRIES INC.....	20,725	523,394	944,231
ARROW ELECTRONICS INC.....	136,126	3,510,261	5,649,229
ARTHUR J GALLAGHER & CO.....	108,748	2,648,978	3,103,668
ARUBA NETWORKS INC.....	43,121	474,981	1,274,226
ARVIND MILLS INR10(DEMAT).....	491,639	537,504	857,846
ARYZTA AG CHF0.02 (REGD).....	223,121	10,446,506	11,937,768
ASAHI GLASS CO Y50.....	1,115,970	13,121,674	12,933,977
ASAHI GROUP HOLDINGS LTD.....	1,010,952	18,145,632	20,216,537
ASAHI KASEI CORP JPY50.....	440,503	2,785,310	2,945,414
ASATSU-DK INC Y50.....	93,600	1,946,065	2,438,514
ASCENDAS REAL ESTATE INV TRUST.....	698,474	1,101,622	1,160,709
ASCIANO LTD.....	1,021,210	1,772,200	1,793,024
ASELSAN TRY1.....	228,253	1,278,955	1,262,138
ASHLAND INC.....	233,123	10,204,552	15,064,408
ASHTAD GROUP ORD 10P.....	1,216,683	2,681,807	3,320,650
ASIA CASSAVA RESOURCES.....	204,000	61,916	51,385
ASIA CEMENT CO KRW5000.....	1,320	51,106	60,087
ASIA POLYMER.....	223,800	150,071	365,423
ASIA STD INTL GP HKD0.01.....	258,000	66,060	59,350
ASIA VITAL COMPONE TWD10.....	238,000	275,387	253,963
ASICS CORP JPY50.....	243,273	2,569,012	3,605,718
ASM PACIFIC TECHNOLOGY HK\$0.10.....	69,038	913,068	945,793
ASML HLDG NV EUR0.09.....	261,795	10,109,023	9,640,912
ASPEN INSURANCE HOLDINGS.....	69,719	1,662,661	1,793,870

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
ASSA ABLOY SER B NPV.....	509,637	13,174,347	13,730,207
ASSEENONSCREEN HLDGS ORD.....	50,430	1,907,645	1,943,108
ASSICURAZIONI GENERALI EUR1.....	625,889	14,556,127	13,203,327
ASSOCIATED BANC-CORP.....	485,079	6,840,343	6,742,598
ASSOCIATED BRITISH FOODS ORD.....	253,863	4,280,780	4,413,922
ASSURANT INC.....	401,127	13,942,224	14,548,876
ASSURED GUARANTY LTD SHS.....	359,829	5,229,469	5,868,811
ASSYSTEM BRIME EUR1.....	2,338	60,035	59,829
ASTA FUNDING INC.....	6,192	42,286	51,951
ASTELLAS PHARMA INC Y50.....	367,123	13,635,256	14,160,329
ASTRA GRAPHIA IDR10.....	464,500	48,599	53,624
ASTRAZENECA ORD USD0.25.....	1,146,445	55,337,709	57,204,609
ASUSTEK COMPUTER INC TWD10.....	763,600	6,208,880	7,576,584
ASX LTD NPV.....	151,695	5,390,079	4,945,222
AT&T INC.....	7,713,159	212,543,045	242,270,324
ATCO LTD.....	108,300	3,399,924	7,010,155
ATEA ASA NOK10.....	14,130	52,939	149,452
ATHABASCA OIL SANDS CORP.....	147,251	2,434,318	2,319,154
ATKINS (WS) ORD 0.5P.....	64,993	662,074	780,486
ATLANTIA SPA.....	109,905	2,430,163	2,339,196
ATLAS COPCO AB- B REDEMPTION.....	136,437	103,935	108,111
ATLAS COPCO AB SER A NPV.....	309,606	7,020,020	8,169,412
ATLAS COPCO AB SER'B'NPV (POST.....	136,154	3,111,575	3,212,864
ATLAS MERGER INC CONTRA.....	76,972	0	0
ATMEL CORP.....	1,318,875	12,650,235	18,556,571
ATMI INC COM.....	136,926	3,189,999	2,797,398
ATMOS ENERGY CORP.....	242,459	6,409,485	8,061,762
ATOS EUR1.....	17,062	1,021,038	963,767
ATTIJARIWafa BANK MAD10.....	25,863	728,941	1,182,928
ATWOOD OCEANICS INC.....	75,756	2,302,872	3,343,112
AU OPTRONICS CORP.....	10,458,000	10,186,710	7,136,206
AUCKLAND INTL AIRPORT NPV.....	321,901	561,472	591,534
AUDIOVOX CORP.....	9,780	70,882	73,937
AUSTEVOLL SEAFOOD NOK0.50.....	26,429	198,382	153,192
AUSTRALIA & NEW ZEALAND BANK.....	3,221,849	72,828,003	75,884,854
AUSTRALIAN PHARMAC NPV.....	345,423	215,021	103,547
AUTOBACS SEVEN Y50.....	1,200	46,502	50,371
AUTODESK INC.....	354,417	10,601,859	13,680,496
AUTOGRILL SPA SHS EUR0.52.....	39,927	555,807	523,888
AUTOLIV INC.....	206,017	8,749,285	16,162,034
AUTOMATIC DATA PROCESSING INC.....	570,300	23,836,851	30,043,404
AUTONATION INC.....	63,229	1,199,698	2,314,814
AUTONOMY CORP ORD GBP0.003333.....	80,474	2,083,497	2,205,393
AUTOST TORINO MILA ITL1000.....	99,717	1,349,067	1,461,650
AUTOZONE INC.....	96,394	20,033,515	28,421,771
AVAGO TECHNOLOGIES LTD SHS.....	244,368	6,749,348	9,285,984
AVALONBAY COMMUNITIES INC.....	158,577	14,109,104	20,361,287
AVENG LTD.....	329,035	1,560,515	1,737,639
AVERY DENNISON CORP.....	238,929	8,961,820	9,229,827
AVID TECHNOLOGY INC COM.....	15,943	548,614	300,366
AVIVA PLC GBP0.25.....	4,538,136	33,770,786	31,984,444
AVNET INC.....	150,465	3,310,458	4,796,824
AVON PRODUCTS INC.....	454,486	12,325,681	12,725,608
AVX CORP.....	47,373	492,070	721,965
AWE LTD NPV.....	371,601	622,009	507,241
AXA EUR2.29.....	1,364,922	28,945,895	31,009,867
AXEL SPRINGER AG.....	13,659	723,081	674,507
AXIATA GROUP BERHAD.....	1,295,500	1,733,501	2,149,513
AXIS CAPITAL HLDGS LTD SHS.....	132,591	3,903,896	4,105,017
AYGAZ TRY1.....	306,930	853,005	1,984,461

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
BABCOCK & WILCOX CO.....	184,824	4,162,815	5,121,473
BABCOCK INTL GROUP ORD GBP0.60.....	125,178	1,262,337	1,430,885
BAE SYSTEMS ORD GBP0.025.....	5,057,025	28,056,479	25,858,381
BAGFAS TRY1.....	2,933	267,733	278,129
BAKER HUGHES INC.....	695,883	35,009,447	50,493,270
BAKER TECHNOLOGY NPV.....	311,000	70,106	89,936
BALFOUR BEATTY ORD GBP0.50.....	239,244	1,287,249	1,184,931
BALL CORP.....	211,246	5,446,079	8,124,521
BALLY TECHNOLOGIES INC.....	72,252	2,610,853	2,939,211
BALOISE HOLDING AG.....	97,858	9,224,999	10,082,163
BALRAMPUR CHINI MILLS INR1.....	321,171	610,404	448,321
BANCA MONTE DEI PASCHI DI.....	1,697,925	1,602,489	1,286,257
BANCO BILBAO VIZCAYA.....	5,540,079	75,820,922	64,981,174
BANCO COMMERCIAL PORTUGUESE.....	1,282,902	984,493	762,606
BANCO DE SABADELL SA NEW.....	439,787	1,944,014	1,817,232
BANCO DO BRASIL SA.....	813,658	11,621,136	14,583,085
BANCO ESPIRITO SANTO SA.....	207,600	853,867	773,541
BANCO POPOLARE SOC COOPERATIVA.....	697,437	2,091,791	1,606,763
BANCO SANTANDER SA EUR0.50.....	7,536,604	106,122,745	87,011,266
BANDO CHEMICAL IND NPV.....	15,000	69,080	60,550
BANGCHAK PETROLEUM THB1.....	638,500	396,799	419,779
BANGCHAK PETROLEUM THB1(NVDR).....	1,327,800	680,157	872,956
BANGKOK BK PUB CO (LOCAL).....	3,072,000	8,667,252	15,797,429
BANK HAPOALIM B.M. ILS1.....	419,461	2,158,121	2,085,902
BANK LEUMI LE ISRAEL B M ORD.....	466,250	2,401,951	2,192,506
BANK NEGARA INDONESIA PERSERO.....	2,015,500	544,824	910,739
BANK OF AMERICA CORP.....	15,067,362	256,510,359	165,138,288
BANK OF BARODA INR10 (DEMAT).....	813,143	5,899,724	15,886,325
BANK OF CHINA LTD CNY1.....	39,066,000	13,662,416	19,027,809
BANK OF CYPRUS PUBLIC CO LTD.....	335,728	1,165,267	988,113
BANK OF EAST ASIA HK\$2.50.....	605,489	2,527,994	2,486,152
BANK OF HAWAII CORP.....	46,964	2,012,805	2,184,765
BANK OF KYOTO Y50.....	127,453	1,100,900	1,166,268
BANK OF MONTREAL.....	224,511	14,365,572	14,271,837
BANK OF NEW YORK MELLON CORP/T.....	1,858,202	54,984,385	47,607,135
BANK OF NOVA SCOTIA.....	426,089	24,822,453	25,650,990
BANK OF QUEENSLAND LTD.....	539,865	4,929,036	4,722,092
BANK OF YOKOHAMA Y50.....	484,134	2,271,846	2,403,885
BANKINTER S A EUR0.3 REGD.....	84,247	604,312	572,007
BANKUNITED INC.....	32,930	870,893	873,962
BANPU PCL.....	4,200	100,815	97,875
BARCLAYS ORD GBP0.25.....	23,142,317	110,208,547	95,281,004
BARCO (NEW) NPV.....	13,381	481,272	990,975
BARLOWORLD LTD ZAR0.05.....	27,422	274,107	278,710
BARRICK GOLD CORP.....	622,784	30,629,153	28,257,913
BASF SE NPV.....	1,351,535	95,168,661	132,404,970
BASIC NET SPA EUR0.5165.....	28,472	72,442	99,403
BAXTER INTERNATIONAL INC.....	741,592	38,478,834	44,265,626
BAYER AG ORD NPV.....	1,408,559	104,323,434	113,219,527
BAYERISCHE MOTOREN WERKE (BMW).....	382,525	24,665,941	38,162,292
BAYTEX ENERGY CORP.....	147,004	6,682,148	8,030,309
BB&T CORP.....	972,662	27,284,839	26,106,248
BCA CARIGE SPA EUR1.....	255,614	605,350	579,251
BCE INC.....	320,858	10,976,484	12,573,671
BCO POPULAR ESP EUR0.10 (POST.....	380,810	2,256,379	2,142,768
BE AEROSPACE INC.....	121,911	2,702,328	4,975,188
BEACH ENERGY LTD.....	1,897,714	1,249,279	1,858,999
BEAZLEY PLC.....	125,082	307,903	251,016
BECHTLE AG NPV.....	64,572	2,208,751	2,888,168
BECKMAN COULTER INC.....	69,920	3,798,440	5,838,320

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
BECTON DICKINSON AND CO.....	445,069	33,381,854	38,351,596
BED BATH & BEYOND INC.....	245,356	7,823,340	14,321,430
BEIERSDORF AG NPV.....	41,265	2,624,122	2,677,306
BEKAERT SA.....	13,501	1,504,562	1,027,657
BELDEN INC.....	80,826	2,354,314	2,817,594
BELGACOM NPV.....	74,882	2,888,442	2,670,222
BELL AG BASEL CHF5-REGISTERED.....	1	1,669	2,435
BELL ALIANT INC.....	36,954	1,109,604	1,099,698
BELLUNA CO LTD Y50.....	19,500	90,679	126,764
BEMIS CO INC.....	103,706	2,763,962	3,503,189
BENCHMARK ELECTRONICS INC.....	293,600	5,269,549	4,844,400
BENDIGO & ADELAIDE BK LTD NPV.....	144,161	1,378,272	1,367,441
BENESSE HOLDINGS INC JPY50.....	24,111	1,007,211	1,031,495
BENETTON GROUP SPA EUR1.30.....	567,215	4,193,432	4,486,065
BENI STABILI SPA EUR0.1.....	700,000	739,436	706,874
BENIHANA INC.....	4,600	45,928	48,254
BERENDSEN PLC.....	215,777	1,189,730	1,887,985
BERKELEY GROUP HLDGS.....	49,970	933,803	1,033,289
BERKSHIRE HATHAWAY INC.....	1,765,610	144,078,292	136,640,558
BERTRANDT AG NPV.....	1,372	43,480	103,836
BEST BRIDAL INC NPV.....	68	66,568	57,172
BEST BUY CO INC.....	435,876	15,267,292	13,690,865
BEST DENKI CO Y50.....	38,000	100,434	104,928
BETSSON AB SER'B'.....	8,238	187,743	197,136
BEZEQ-ISRAELI TELECOMMUNICATNS.....	858,928	2,307,653	2,164,423
BG GROUP PLC ORD GBP0.10.....	4,384,199	82,784,777	99,525,978
BGP HOLDINGS PLC STAKE OF GPT.....	1,963,011	20,199	2
BHG SA - BRAZIL HOSPITALITY.....	60,666	675,019	780,532
BHP BILLITON LIMITED.....	2,035,362	84,845,155	95,442,765
BHP BILLITON PLC USD0.50.....	2,930,731	95,643,364	115,370,084
BIC CAMERCA INC NPV.....	382	180,770	203,866
BIC EUR3.82.....	10,012	889,537	967,339
BIG LOTS INC.....	194,746	5,945,750	6,455,830
BIGLARI HOLDINGS INC.....	111	33,215	43,407
BILIA AB SER 'A' SEK10.00.....	13,480	270,873	243,535
BILLERUD NPV.....	165,020	1,027,925	1,732,566
BINANI INDUSTRIES INR10.....	91,596	451,294	344,132
BIOGEN IDEC INC.....	384,622	23,967,965	41,123,784
BIOMARIN PHARMACEUTICAL INC.....	109,159	2,178,098	2,970,216
BIO-RAD LABORATORIES INC.....	19,500	1,629,910	2,327,520
BIOSENSORS INTERNATIONAL GROUP.....	957,000	1,020,048	1,005,645
BIOTA HOLDINGS LTD NPV.....	97,377	164,778	99,560
BIRD CONSTRUCTION INC.....	3,671	46,549	44,428
BJ'S WHOLESALE CLUB INC.....	53,847	1,951,762	2,711,196
BK OF INDIA INR10(DEMAT).....	161,424	1,747,863	1,494,262
BLACK BOX CORP DEL COM.....	52,485	1,872,573	1,641,206
BLACK DIAMOND GROUP LIMITED.....	1,658	46,476	54,116
BLACKPEARL RESOURCES INC.....	131,300	498,147	926,487
BLACKROCK INC.....	140,103	25,243,448	26,873,156
BLUESCOPE STEEL LTD.....	642,849	1,275,586	829,322
BMC SOFTWARE INC.....	174,193	5,581,908	9,528,357
BML INC JPY 50.....	1,600	45,352	40,277
BNP PARIBAS EUR2.....	1,259,856	95,382,524	97,230,036
BOARDWALK REAL ESTATE INVT.....	97,500	3,990,061	4,878,536
BOART LONGYEAR GROUP NPV.....	636,852	2,805,393	2,720,437
BOBST AG CHF1 REGD.....	3,090	252,382	115,600
BOC HONG KONG HLDG HKD5.....	3,551,810	8,214,507	10,315,940
BOEING CO/THE.....	783,908	41,995,129	57,954,318
BOISE INC.....	121,796	792,643	948,791
BOK FINANCIAL CORP.....	25,210	1,151,158	1,380,752

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
BOLIDEN AB NPV (POST SPLIT).....	707,982	10,177,293	13,104,856
BOMBARDIER INC.....	1,553,298	9,746,134	11,185,806
BONAVISTA ENERGY CORP.....	65,511	1,863,145	1,939,332
BONDUELLE EUR7.....	3,300	390,488	331,805
BOOZ ALLEN HAMILTON HOLDING CO.....	235,510	4,146,332	4,500,596
BORAL LIMITED NEW NPV.....	252,785	1,349,603	1,190,779
BORGWARNER INC.....	489,353	23,945,994	39,534,829
BOSKALIS WESTMINSTER GROEP NV.....	24,603	1,284,208	1,163,042
BOSSARD HLDGS AG CHF10(BR).....	566	59,931	105,470
BOSTON PROPERTIES INC.....	391,132	29,774,168	41,522,573
BOSTON SCIENTIFIC CORP.....	1,504,963	12,149,820	10,399,294
BOUYGUES EUR1.....	82,903	4,013,152	3,643,769
BP PLC ORD USD.25.....	19,671,958	156,130,798	144,852,425
BRAMBLES LTD NPV.....	1,000,581	6,643,111	7,734,223
BRANDYWINE REALTY TRUST.....	287,236	3,030,153	3,329,065
BRASIL TELECOM SA.....	19,800	439,484	567,468
BRE PROPERTIES INC.....	163,490	6,455,406	8,154,881
BRENNTAG AG.....	11,647	1,356,490	1,353,614
BRIDGESTONE CO Y50.....	375,386	7,854,605	8,580,517
BRIGGS & STRATTON CORP.....	173,864	5,060,792	3,452,939
BRIGHAM EXPLORATION CO.....	148,571	3,999,291	4,446,730
BRILLIANCE CHINA AUTOMATED.....	3,420,000	3,024,538	3,858,969
BRINKER INTERNATIONAL INC.....	83,391	1,159,608	2,039,744
BRISTOL-MYERS SQUIBB CO.....	2,229,423	51,875,967	64,564,090
BRISTOW GROUP INC.....	102,000	3,429,146	5,204,040
BRITISH AMERICAN TOBACCO ORD.....	2,729,305	94,347,438	119,665,940
BRITISH LAND ORD GBP0.25.....	479,004	4,117,162	4,683,313
BRITISH SKY BRDCSTG.....	397,627	5,416,715	5,403,804
BROADCOM CORP.....	1,119,070	34,253,123	37,645,515
BROADRIDGE FINANCIAL SOLUTIONS.....	121,443	2,061,085	2,923,133
BROADWAY INDUSTRIAL GROUP PTE.....	440,000	176,669	148,746
BROCADE COMMUNICATIONS SYSTEMS.....	464,942	2,467,032	3,003,525
BROOKDALE SENIOR LIVING INC.....	202,446	3,562,274	4,909,316
BROOKFIELD ASSET MGMT INC.....	330,344	9,291,402	10,984,083
BROOKFIELD OFFICE PTYS INC.....	99,391	1,821,389	1,918,614
BROOKFIELD OFFICE PROPERTIES.....	197,400	3,479,387	3,805,872
BROTHER INDS NPV.....	616,526	7,240,057	9,046,351
BROWN & BROWN INC.....	114,570	2,230,722	2,939,866
BROWN SHOE INC NEW COM.....	212,500	3,362,695	2,263,125
BROWN-FORMAN CORP.....	193,448	11,021,745	14,448,631
BRUKER CORP.....	107,100	1,998,266	2,180,556
BT GROUP ORD GBP0.05.....	9,644,898	28,768,539	31,201,069
BUCKEYE TECHNOLOGIES INC.....	24,020	268,713	648,060
BUCYRUS INTL INC NEW CL A.....	74,517	3,044,449	6,830,228
BUNGE LIMITED COM.....	155,693	9,273,908	10,735,032
BUNZL ORD GBP0.3214857.....	1,348,294	14,438,612	16,884,025
BUONGIORNA SPA.....	202,026	411,418	410,070
BURBERRY GROUP ORD GBP0.0005.....	286,792	5,196,301	6,676,238
BUREAU VERITAS EUR0.12.....	18,954	1,549,876	1,600,462
C C LAND HOLDINGS HKD0.1.....	4,189,000	1,499,432	1,571,969
CA INC.....	377,813	7,611,127	8,629,249
CABLEVISION SYSTEMS CORP.....	275,648	5,815,454	9,981,214
CABOT CORP.....	64,568	1,328,974	2,574,326
CABOT OIL & GAS CORP.....	147,602	5,805,923	9,787,489
CAC CORP NPV.....	27,100	278,571	212,075
CACI INTL INC CL A.....	105,478	4,890,677	6,653,552
CADENCE DESIGN SYSTEMS INC.....	264,730	1,386,863	2,795,549
CAE INC.....	89,617	1,164,765	1,208,079
CAIRN ENERGY PLC.....	1,521,427	10,165,551	10,131,801
CAIXABANK.....	295,642	2,003,412	2,063,028

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
CALAMOS ASSET MANAGEMENT INC.....	48,425	629,581	703,131
CALAMP CORP.....	923,992	3,080,737	2,799,696
CALFRAC WELL SERVICES LTD.....	7,100	225,699	233,724
CALLAN FUND.....	54,482,685	483,359,502	684,638,296
CALPINE CORP.....	390,550	4,148,114	6,299,572
CALSONIC KANSEI JPY50.....	166,000	602,086	992,794
CALTEX AUSTRALIA ORD\$1.....	771,701	8,522,457	9,715,913
CAMBREX CORP.....	10,000	53,842	46,200
CAMDEN PROPERTY TRUST.....	121,408	5,671,704	7,723,977
CAMECO CORP.....	193,325	5,709,008	5,096,040
CAMERON INTERNATIONAL CORP.....	416,357	16,306,478	20,938,594
CAMPARI EUR0.10.....	269,400	2,091,174	2,214,643
CAMPBELL BROS NPV.....	32,160	1,176,148	1,575,540
CAMPBELL SOUP CO.....	536,042	17,871,670	18,520,251
CAMPER & NICHOLSONS MARINA INV.....	500,000	705,935	176,600
CANACCORD FINANCIAL INC.....	3,600	51,068	46,105
CANADIAN IMPERIAL BK OF COMM.....	380,894	28,139,250	30,053,961
CANADIAN NATIONAL RAILWAY CO.....	91,557	4,873,158	7,315,404
CANADIAN NATIONAL RAILWAY CO.....	225,743	16,072,003	18,043,534
CANADIAN NATURAL RESOURCES LTD.....	869,628	37,357,343	36,430,484
CANADIAN OIL SANDS LTD.....	401,659	13,233,665	11,582,396
CANADIAN PACIFIC RAILWAY LTD.....	86,737	5,210,919	5,407,694
CANADIAN REIT.....	40,600	1,288,058	1,396,664
CANADIAN TIRE CORP LTD.....	219,602	13,061,591	14,357,980
CANADIAN UTILITIES LTD.....	42,989	2,179,772	2,495,331
CANADIAN WESTERN BANK.....	137,000	3,914,522	4,372,189
CANARA BANK INR10.....	840,673	6,161,879	9,873,124
CANCOM IT SYSTEM AG NPV.....	4,813	67,335	64,059
CANFOR CORPORATION NEW.....	52,000	545,568	568,439
CANFOR PULP PRODUCTS INC.....	13,880	250,353	251,396
CANON INC NPV.....	620,066	26,939,425	29,252,743
CANYON SERVICES GROUP INC.....	73,200	627,926	1,010,283
CAP GEMINI EUR8.....	51,611	3,065,805	3,023,060
CAPE PLC.....	243,509	654,038	2,150,178
CAPITA GROUP PLC.....	213,803	2,527,314	2,455,954
CAPITAL & COUNTIES PROPERTIES.....	270,000	737,781	853,939
CAPITAL & REG PROPS ORD 1P.....	52,669	28,612	33,189
CAPITAL ONE FINANCIAL CORP.....	655,896	22,851,146	33,890,146
CAPITAL SHOPPING CENTRES GRP.....	220,875	1,372,001	1,416,642
CAPITALAND SGD1.....	3,461,374	10,252,506	8,205,114
CAPITALSOURCE INC.....	318,197	1,642,072	2,052,371
CAPITAMALL TRUST SGD1 UNITS.....	2,609,387	3,910,666	3,974,873
CAPITAMALLS ASIA LTD.....	537,062	814,001	643,109
CAPITOL FED FINL INC COM.....	164,941	2,200,819	1,939,706
CAPRAL LIMITED NPV.....	138,774	47,364	39,371
CARBO CERAMICS INC.....	24,187	3,639,529	3,941,272
CARDINAL HEALTH INC.....	360,862	10,791,089	16,390,352
CAREER EDUCATION CORP.....	217,927	5,637,310	4,609,156
CAREFUSION CORP.....	347,431	8,277,750	9,439,700
CARLISLE COS INC.....	60,282	1,707,894	2,967,683
CARLSBERG 'B' DKK20.....	212,410	21,306,158	23,100,609
CARMAX INC.....	583,428	15,179,218	19,293,964
CARNARVON PETROL NPV.....	125,831	62,001	23,575
CARNIVAL CORP.....	549,697	16,773,744	20,685,098
CARNIVAL PLC ORD USD1.66.....	63,788	2,513,544	2,471,116
CARPENTER TECHNOLOGY CORP.....	43,346	1,130,623	2,500,197
CARPHONE WAREHOUSE GROUP PLC.....	746,405	1,664,201	5,068,876
CARREFOUR EUR2.5.....	740,281	33,398,877	30,395,754
CASCADE MICROTECH INC.....	599,191	4,106,765	3,421,381
CASCADES INC.....	146,100	1,057,086	965,825

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
CASEYS GEN STORES INC.....	127,500	3,495,976	5,610,000
CASH STORE FINL SVS INC.....	12,100	197,451	160,481
CASINO GUICH-PERR EUR1.53.....	151,039	13,307,682	14,233,953
CASIO COMPUTER CO Y50.....	82,695	636,697	578,537
CASTELLUM AB NPV.....	175,000	1,948,495	2,629,139
CATALYST HEALTH SOLUTIONS INC.....	96,444	5,205,811	5,383,504
CATCHER TECHNOLOGY GDR 144A.....	16,004	525,571	525,571
CATERPILLAR INC.....	880,132	52,780,333	93,698,853
CATHAY GENERAL BANCORP.....	161,500	2,781,692	2,646,985
CATHAY PACIFIC AIRWAYS.....	411,871	1,038,413	953,820
CAWACHI LTD JPY50.....	18,800	377,921	368,737
CB RICHARD ELLIS GROUP INC.....	561,617	8,757,623	14,102,203
CBOE HOLDINGS INC.....	51,890	1,203,280	1,276,494
CBS CORP.....	1,077,372	16,772,136	30,694,328
CCL INDUSTRIES INC.....	1,400	46,881	48,103
CEC ENTMT INC COM.....	158,745	4,956,592	6,367,262
CELANESE CORP.....	200,972	5,913,605	10,713,817
CELESIO AG.....	38,040	926,355	758,344
CELESTICA INC.....	164,100	1,551,202	1,436,789
CELGENE CORP.....	587,455	32,901,433	35,435,286
CELLCOM ISRAEL LTD ILS0.01.....	26,861	820,649	745,950
CELLTRON INC KRW500.....	144,534	4,582,574	5,983,614
CENOVUS ENERGY INC.....	815,796	27,075,176	30,768,806
CENT PATTANA PUB THB1(NVDR).....	3,750,000	2,901,248	3,569,976
CENTERPOINT ENERGY INC.....	477,479	6,366,393	9,239,219
CENTERRA GOLD INC.....	180,805	2,802,033	2,997,492
CENTRAIS ELETRICAS BRASILEIRAS.....	209,044	2,821,623	2,822,094
CENTRAL GLASS CO Y50.....	15,000	69,559	71,508
CENTRAL JAPAN RY Y5000.....	757	5,500,798	5,924,022
CENTRICA ORD GBP0.061728395.....	6,081,315	28,002,576	31,564,578
CENTRO RETAIL GROUP.....	948,040	178,120	340,015
CENTURYLINK INC.....	677,528	18,763,800	27,392,457
CEPHALON INC.....	75,059	5,259,539	5,997,214
CEREBOS PACIFIC SGD0.20.....	13,000	54,292	53,584
CERMAQ ASA NOK10.....	43,088	617,699	692,643
CERNER CORP.....	513,426	12,166,927	31,375,463
CETIP SA - BALCAO ORGANIZADO.....	1,082	14,839	16,193
CETIP SA - BALCAO ORGANIZADO D.....	146,900	2,160,678	2,270,850
CEWE COLOR HLDG AG NPV.....	2,627	54,897	123,023
CF INDUSTRIES HOLDINGS INC.....	165,905	18,662,132	23,503,761
CFS RETAIL PROPERTY TRUST UNIT.....	1,286,626	2,343,504	2,500,093
CGI GROUP INC.....	274,067	4,805,159	6,761,512
CH ENERGY GROUP INC COM.....	26,932	1,236,131	1,434,398
CH OFFSHORE LTD SGD0.05.....	115,000	53,750	40,282
CH ROBINSON WORLDWIDE INC.....	252,448	15,460,709	19,903,000
CHALLENGER LTD.....	1,449,253	2,919,077	7,587,179
CHAMPION TECHN LGY HKD0.10.....	1,344,000	46,802	26,254
CHANGYOU.COM LTD.....	22,882	782,812	1,007,494
CHAODA MODERN AGRI HKD0.10.....	5,752,000	3,624,906	2,498,539
CHARLES RIVER LABORATORIES INT.....	64,708	2,195,918	2,630,380
CHARLES SCHWAB CORP/THE.....	1,379,806	23,365,159	22,697,809
CHARLES VOGELE HLDG AG CHF6.....	4,277	160,964	227,565
CHARTER COMMUNICATIONS INC.....	75,766	4,037,122	4,111,063
CHARTER HALL OFFICE REIT.....	149,024	432,953	534,476
CHARTER INTERNATIONAL ORD GBP0.....	433,373	4,366,759	5,510,409
CHARTWELL SENIORS HSG REIT.....	235,625	1,710,834	2,050,824
CHATHAM LODGING TRUST.....	225,250	4,369,000	3,628,778
CHEN HSONG HLDGS ORD HK\$0.10.....	398,000	113,429	204,083
CHENG LOONG TWD10.....	2,581,000	908,456	1,222,052
CHENNAI PETRO CP INR10.....	319,670	2,487,107	1,609,345

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
CHESAPEAKE ENERGY CORP.....	740,029	16,963,934	21,971,461
CHESAPEAKE LODGING TRUST.....	59,950	1,063,236	1,022,747
CHEUNG KONG INFRASTRUCTURE.....	222,292	996,281	1,154,133
CHEUNG KONG(HLDGS) HK\$0.50.....	1,034,218	15,982,804	15,125,334
CHEVRON CORP.....	3,351,870	261,093,151	344,706,311
CHIBA BANK Y50.....	1,043,046	6,728,239	6,483,520
CHICAGO BRIDGE & IRON CO NV.....	222,429	6,341,130	8,652,488
CHICO'S FAS INC.....	897,365	10,776,278	13,666,869
CHIMERA INVESTMENT CORP.....	1,012,223	3,763,201	3,502,292
CHINA CITIC BANK CORPORATION H.....	2,737,000	1,996,088	1,705,953
CHINA CITIC BK COR H CNY1.....	547,400	0	59,093
CHINA COMMUNICATIONS CONST-H.....	3,277,000	3,056,898	2,817,430
CHINA GAOXIAN FIBRE FABRIC.....	352,000	51,878	54,480
CHINA GEN PLASTICS TWD10.....	689,000	247,605	296,244
CHINA LIFE INS TWD10.....	3,794,903	2,336,727	5,020,499
CHINA MANMADE FIVERS CORP.....	982,000	533,194	427,350
CHINA MERCHANTS BK 'H' CNY1.....	1,522,000	3,903,761	3,677,250
CHINA METAL PRODS TWD10.....	428,749	509,039	494,076
CHINA MINSHENG BANKING CORP.....	1,352,000	1,295,258	1,245,795
CHINA MINZHONG FOOD CORP LTD.....	1,450,000	1,835,345	1,771,750
CHINA MOBILE LTD.....	2,365,100	23,419,281	21,884,299
CHINA MOTOR CO TWS10.....	649,000	541,213	667,675
CHINA OVERSEAS GRAND OCEANS GR.....	49,000	66,511	63,979
CHINA OVERSEAS LAND & INVEST.....	7,170,362	14,831,716	15,370,492
CHINA PETROCHEMICAL CORP TWD10.....	6,028,000	2,656,262	6,883,507
CHINA PETROLEUM AND CHEMICAL.....	27,248,000	24,008,453	27,418,710
CHINA RAILWAY GROUP LIMITED.....	1,068,000	778,967	500,973
CHINA RENJI MEDICAL GROUP LTD.....	4,146,000	43,079	31,969
CHINA RESOURCES LAND LTD.....	2,296,000	4,817,072	4,154,561
CHINA TAISAN TECH GROUP LTD.....	386,000	48,254	44,021
CHINA TECHFAITH WIRELESS COMMU.....	62,820	281,169	244,998
CHINA TELECOM CORP 'H'CNY1.....	34,008,000	17,406,567	22,027,350
CHINA YUCHAI INTL LTD COM.....	96,172	2,129,230	2,029,229
CHINA YURUN FOOD GROUP LTD.....	294,000	992,588	827,451
CHINA ZENITH CHEMI.....	996,000	306,000	93,440
CHIN-POON INDUSTRIAL TWD10.....	183,000	157,714	146,217
CHIPOTLE MEXICAN GRILL INC.....	65,021	9,686,084	20,038,822
CHIQUITA BRANDS INTERNATIONAL.....	343,961	4,722,161	4,478,372
CHIYODA CORP Y50.....	215,439	2,354,498	2,462,236
CHOICE HOTELS INTERNATIONAL IN.....	155,702	5,339,094	5,194,219
CHONG HONG CONSTRUCTION CO.....	101,000	265,004	277,786
CHORI CO LTD JPY50.....	738,000	1,407,225	904,681
CHRISTIAN DIOR EUR2.....	97,887	11,651,430	15,398,479
CHUBB CORP.....	481,766	24,127,876	30,163,369
CHUBU ELECTRIC PWR Y500.....	561,638	13,221,043	10,918,421
CHUBU SHIRYO CO JPY50.....	1,000	7,665	6,810
CHUETSU PULP & PAPER Y50.....	26,000	61,496	43,462
CHUGAI PHARMACEUTL Y50.....	166,986	2,769,217	2,721,070
CHUGOKU BANK Y50.....	68,541	774,187	842,759
CHUGOKU ELECTRIC POWER CO INC.....	146,496	2,654,471	2,525,043
CHUN WO DEVELOPMENT HOLDINGS.....	2,096,224	497,680	118,533
CHUN YUAN STEEL TWD10.....	83,000	39,845	43,200
CHURCH & DWIGHT CO INC.....	187,785	5,967,043	7,612,804
CI FINANCIAL INC.....	62,663	1,449,617	1,486,875
CIA CERVECERIAS UNIDAS SA.....	4,604	268,421	270,669
CIA DE SANEAMENTO BASICO DO ES.....	208,796	11,251,056	12,458,857
CIA ENERGETICA DE MINAS GERAIS.....	175,184	3,582,181	3,615,798
CIA SANEAMENTO BASICO DE SAO P.....	257,020	4,167,752	7,646,849
CIA SANEAMENTO MINAS GERAIS.....	33,600	624,305	673,183
CIBER INC COM.....	246,178	1,709,096	1,366,288

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
CIECH SA PLN5.....	5,369	49,704	46,116
CIENA CORP.....	297,998	5,533,531	5,477,203
CIGNA CORP.....	410,675	11,523,245	21,121,015
CIMAREX ENERGY CO.....	301,050	14,596,647	27,070,416
CIMPOR CIMENTOS DE EUR1(REGD).....	70,321	483,443	537,200
CINNINNATI FINANCIAL CORP.....	151,251	4,295,616	4,413,504
CINEPLEX INC.....	108,898	2,279,620	3,014,977
CINTAS CORP.....	124,512	3,241,082	4,112,631
CISCO SYSTEMS INC.....	9,576,711	198,157,013	149,492,459
CIT GROUP INC.....	206,286	7,402,028	9,130,218
CITIGROUP FDG INC.....	3,800	2,132,927	2,117,550
CITIGROUP INC.....	4,604,002	229,253,734	191,710,643
CITIZEN HOLDINGS CO Y50.....	130,803	791,714	775,813
CITRIX SYSTEMS INC.....	228,745	8,409,627	18,299,600
CITY DEVELOPMENTS SGD0.50.....	899,383	8,355,215	7,619,406
CITY NATIONAL CORP/CA.....	45,875	2,105,595	2,488,719
CITY OF LONDON INVESTMENT TR.....	1,000	5,940	6,891
CITY TELECOM (H.K.) HKD0.1.....	70,000	38,131	41,921
CJ CHEILJEDANG.....	2,351	500,152	518,579
CJ CORP KSWN5000.....	62,283	4,274,991	4,241,068
CJ E&M CORP.....	10,557	230,383	441,997
CLARCOR INC.....	136,000	4,020,409	6,430,080
CLARKSON ORD GBP0.25.....	8,496	149,162	169,817
CLEANUP CORP Y50.....	8,700	50,531	53,432
CLEAR CHANNEL OUTDOOR HOLDINGS.....	40,219	315,460	510,781
CLEARWIRE CORP.....	177,280	1,230,932	670,118
CLIFFS NATURAL RESOURCES INC.....	172,280	8,490,490	15,927,286
CLOROX CO.....	131,303	7,580,368	8,855,074
CLP HLDGS HKD5.....	950,564	7,400,461	8,422,990
CMC MAGNETIC CORP TWD10.....	3,478,000	900,987	787,056
CME GROUP INC.....	104,675	29,612,203	30,522,183
CMS ENERGY CORP.....	582,311	8,023,770	11,465,704
CNA FINANCIAL CORP.....	26,232	516,743	762,040
CNH GLOBAL NV.....	26,064	671,405	1,007,374
CNOOC LTD HKD0.02.....	3,940,000	8,521,993	9,195,232
CNP ASSURANCES EUR1.....	58,692	1,271,891	1,279,397
COACH INC.....	304,373	8,773,706	19,458,566
COAL INDIA LTD.....	148,046	1,215,326	1,301,043
COASTAL CONTRACTS BHD MYR0.20.....	79,000	73,448	91,571
COBALT INTERNATIONAL ENERGY IN.....	148,649	1,948,233	2,026,086
COBHAM ORD GBP0.025.....	402,926	1,528,610	1,368,793
COCA COLA CENTRAL JPY50000.....	19,900	265,155	262,919
COCA-COLA AMATIL NPV.....	423,575	4,577,545	5,178,735
COCA-COLA CO/THE.....	3,025,604	154,227,002	203,592,893
COCA-COLA ENTERPRISES INC.....	807,361	18,481,787	23,558,794
COCA-COLA FEMSA SAB DE CV.....	52,342	3,506,749	4,868,329
COCA-COLA HELLENIC BOTTLING CO.....	141,268	3,721,261	3,793,218
COCA-COLA WEST COMPANY LTD NPV.....	21,286	420,681	405,899
COCHLEAR LTD COM.....	71,252	5,621,305	5,492,332
COGECO CABLE INC.....	14,800	647,830	696,218
COGECO INC.....	2,900	103,284	129,540
COGNEX CORP COM.....	208,513	4,892,561	7,387,616
COGNIZANT TECHNOLOGY SOLUTIONS.....	593,026	25,477,737	43,492,527
COHERENT INC.....	98,565	2,721,515	5,447,688
COLGATE-PALMOLIVE CO.....	660,958	46,638,061	57,774,339
COLONIAL PROPERTIES TRUST.....	188,125	4,727,534	3,837,750
COLOPLAST SER 'B' DKK5.....	7,869	1,163,749	1,194,590
COLRUYT SA NPV.....	26,408	1,455,915	1,320,924
COLT GROUP SA.....	90,204	111,235	207,090
COMCAST CORP.....	3,638,831	64,685,206	92,207,978

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
COMERICA INC.....	182,295	5,226,702	6,301,938
COMFORTDELGRO CORP SGD0.25.....	656,280	817,646	780,522
COMMERCE BANCSHARES INC/KANSAS.....	72,825	2,722,796	3,131,475
COMMERCIAL METALS CO.....	113,617	1,732,326	1,630,404
COMMERZBANK AG NPV.....	1,415,313	6,585,986	6,092,363
COMMONWEALTH BANK OF AUSTRALIA.....	1,064,116	55,261,543	59,582,387
COMMONWEALTH PROPERTY OFFICE.....	213,838	206,332	215,199
COMMONWEALTH REIT.....	70,999	1,555,659	1,834,614
COMMUNITY HEALTH SYSTEMS INC.....	93,491	2,242,452	2,400,849
COMPAGNIE DE SAINT-GOBAIN.....	220,786	13,316,911	14,294,359
COMPAGNIE FINANCIERE.....	348,126	20,410,339	22,760,494
COMPAGNIE GENERALE DE.....	70,529	2,097,854	2,597,314
COMPAL ELECTRONIC INC TW\$10.....	13,556,753	15,455,091	16,613,494
COMPASS GROUP ORD GBP0.10.....	1,424,558	12,130,426	13,745,210
COMPASS MINERALS INTERNATIONAL.....	32,392	2,009,190	2,787,979
COMPTON PETROLEUM CORP.....	1,187,878	1,343,613	147,700
COMPUTACENTER ORD GBP0.06.....	50,201	177,442	386,857
COMPUTER SCIENCES CORP.....	272,037	12,055,102	10,326,525
COMPUTERSHARE NPV (DFD 1 POST.....	742,876	7,161,316	7,054,515
COMPUWARE CORP.....	300,628	2,462,418	2,934,129
COMSYS HOLDINGS NPV.....	487,300	5,436,076	4,845,244
COMTECH TELECOMMUNICATIONS COR.....	89,250	2,737,617	2,502,570
CONAGRA FOODS INC.....	455,258	9,031,705	11,750,209
CONCHO RESOURCES INC/MIDLAND T.....	251,588	18,922,582	23,108,358
CONMED CORP COM.....	84,999	2,175,844	2,420,772
CONOCOPHILLIPS.....	2,210,009	124,874,296	166,170,577
CONSOL ENERGY INC.....	358,023	15,540,963	17,356,955
CONSOLIDATED EDISON INC.....	419,504	18,366,741	22,334,393
CONSOLIDATED GRAPHICS INC.....	83,213	3,698,278	4,572,554
CONSTANTIN MEDIEN AG.....	14,394	46,607	38,191
CONSTELLATION BRANDS INC.....	290,134	5,059,497	6,040,590
CONSTELLATION ENERGY GROUP INC.....	390,974	13,340,777	14,841,373
CONSTRUCCIONES Y AUXILIAR DE.....	2,111	864,786	1,240,475
CONTACT ENERGY NPV.....	172,166	782,170	762,149
CONTINENTAL AG NPV.....	132,548	12,142,831	13,923,058
CONTINENTAL RESOURCES INC/OK.....	57,153	2,730,382	3,709,801
CON-WAY INC.....	54,588	1,677,470	2,118,560
CONYGAR INVESTMENT ORD GBP0.05.....	196,117	345,974	344,767
COOPER COS INC/THE.....	157,912	6,685,055	12,512,947
COOPER INDUSTRIES PLC.....	358,688	18,492,319	21,402,913
COOPER TIRE & RUBBER CO.....	304,800	6,144,406	6,031,992
COPA HOLDINGS S A CL A.....	31,858	1,251,662	2,126,203
COPART INC.....	83,316	3,272,270	3,882,526
COPEINCA ASA NOK5.00.....	6,265	51,228	58,383
COPPER MOUNTAIN MINING CORP.....	93,700	453,564	725,250
CORE LABORATORIES N V.....	50,421	3,904,107	5,623,958
CORELOGIC INC.....	95,416	1,628,831	1,594,401
CORETRONICS CORP TWD10.....	2,339,000	2,907,208	3,692,922
CORIO NV EUR10.....	62,558	4,201,725	4,144,977
CORN PRODUCTS INTERNATIONAL IN.....	395,892	12,163,073	21,884,910
CORNING INC.....	2,428,412	38,076,574	44,075,678
CORPORATE OFFICE PROPERTIES TR.....	189,068	6,859,339	5,881,905
CORRECTIONS CORP OF AMERICA.....	105,604	1,925,536	2,286,327
COSCO CORPORATION (SINGAPORE).....	351,593	657,615	558,493
COSMO OIL.....	290,766	822,554	820,885
COSTAIN GROUP PLC.....	14,324	57,893	50,132
COSTCO WHOLESALE CORP.....	566,965	34,604,964	46,060,237
COUNTRY GARDEN HLDGS CO LTD.....	3,809,000	1,677,461	1,674,124
COVANCE INC.....	122,329	6,703,486	7,262,673
COVANTA HOLDING CORP.....	119,184	2,314,792	1,965,344

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
COVENTRY HEALTH CARE INC.....	145,930	2,695,191	5,322,067
COVIDIEN PLC.....	864,877	38,386,182	46,037,403
CPI CORP.....	27,534	596,593	362,072
CR BARD INC.....	100,050	8,642,702	10,991,493
CRANE CO.....	47,976	1,156,155	2,370,494
CRANSWICK ORD GBP0.10.....	1,144	14,238	13,380
CREDIT AGRICOLE SA EUR3.....	1,137,234	15,116,772	17,098,250
CREDIT CORP GROUP NPV.....	25,844	146,239	131,426
CREDIT SAISON CO NPV.....	58,605	890,101	977,476
CREDIT SUISSE GROUP AG CHF0.04.....	1,359,451	62,000,095	52,795,781
CREE INC.....	107,783	4,001,637	3,620,431
CRESCENT POINT ENERGY CORP.....	119,413	5,155,137	5,514,700
CRH ORD EUR0.32.....	212,512	5,823,620	4,724,875
CRH ORD EUR0.32 DUBLIN LIST.....	1,290,834	29,634,876	28,578,044
CRITERIA CAIXACORP EUR1.....	332,504	24,437	25,068
CRODA INTL ORD 10P.....	99,865	2,791,801	3,025,394
CROWN CASTLE INTERNATIONAL COR.....	327,784	9,181,897	13,370,309
CROWN HOLDINGS INC.....	412,232	12,863,367	16,002,846
CROWN LIMITED NPV.....	588,749	4,748,484	5,628,710
CSBC CORPORATION TAIWAN TWD10.....	410,000	361,826	388,254
CSE SYS & ENGR SGD0.05.....	441,000	268,425	452,639
CSL ORD NPV.....	303,886	10,349,667	10,755,752
CSP INTL IND CLZ SPA EUR0.52.....	16,818	52,297	29,065
CSX CORP.....	1,584,891	26,020,177	41,555,842
CT LARGE LOAN FUND.....	3,504,461,524	35,051,997	0
CTCI CORP ORD TWD10.....	445,440	349,377	583,096
CUBIC CORP COM.....	104,715	2,200,607	5,339,418
CULLEN/FROST BANKERS INC.....	184,630	8,566,995	10,496,216
CUMMINS INC.....	251,906	12,752,734	26,069,752
CURTISS WRIGHT CORP.....	187,000	5,742,363	6,053,190
CVS CAREMARK CORP.....	1,849,000	58,657,254	69,485,420
CYBERAGENT INC.....	610	2,111,845	2,121,706
CYMER INC COM.....	126,262	4,056,453	6,251,232
CYPRESS SEMICONDUCTOR CORP.....	541,795	8,943,688	11,453,546
CYTEC INDUSTRIES INC.....	48,449	1,558,753	2,770,798
D IETEREN NPV.....	33,135	1,261,019	2,264,642
DAEDUCK GDS KRW500.....	7,690	62,910	63,312
DAEHAN FLOUR MILL CO.....	749	112,813	117,859
DAESANG CORP KRW1000.....	8,390	65,189	88,800
DAETWYLER HLDGS CHF5 (POST.....	843	64,894	73,187
DAI NIPPON PRINTING CO Y50.....	195,528	2,284,156	2,186,253
DAICEL CHEML INDS Y50.....	471,165	2,772,167	3,092,093
DAIDO STEEL CO Y50.....	98,517	514,368	653,852
DAIHATSU DIESEL JPY50.....	20,000	70,011	143,635
DAIHATSU MOTOR CO Y50.....	93,759	1,290,515	1,583,547
DAIICHI KOSHO CO.....	28,700	338,732	462,697
DAI-ICHI LIFE INSURANCE CO LTD.....	7,261	11,904,185	10,096,710
DAIICHI SANKYO COMPANY LIMITED.....	234,898	4,415,365	4,563,583
DAIKIN INDUSTRIES Y50.....	184,726	5,787,996	6,491,486
DAIKOKU DENKI CO NPV.....	8,700	140,601	86,289
DAIKYO INC Y50.....	27,000	45,807	45,468
DAIMLER AG ORD NPV.....	644,077	39,842,409	48,465,000
DAINIPPON SUMITOMO PHARMA CO.....	55,381	505,854	523,226
DAIRY CREST GROUP ORD 25P.....	77,947	443,650	463,018
DAITO TRUST CONSTRUCTION Y50.....	28,625	2,070,047	2,413,772
DAIWA HOUSE INDUSTRY CO Y50.....	756,265	8,860,039	9,467,359
DAIWA INDUSTRIES NPV.....	121,000	1,174,858	576,833
DAIWA SECS GROUP NPV.....	656,694	2,839,970	2,870,394
DAKTRONICS INC.....	489,248	5,460,191	5,278,986
DANAHER CORP.....	820,064	28,195,968	43,455,191

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
DANIELI & C EUR1.....	4,795	130,002	132,575
DANONE.....	451,268	29,230,663	33,662,238
DANSKE BANK AS DKK10.....	657,497	14,627,893	12,173,267
DAPAI INTERNATIONAL HLDS CO.....	265,000	46,122	19,428
DAQING DIARY HOLDING LTD.....	9,000	3,688	3,053
DARDEN RESTAURANTS INC.....	135,685	4,382,102	6,751,686
DARFON ELECTRONICS CORP TWD10.....	192,000	252,833	214,236
DARMA HENWA PT TBK.....	23,328,000	286,685	285,632
DASSAULT SYSTEMES SA EUR1.....	20,582	1,622,315	1,751,954
DATA 3 LTD NPV.....	2,954	46,030	41,872
DATA COMMUNICATIONS SYS CO.....	35,800	293,338	346,652
DAVIS & HENDERSON CORP.....	2,445	50,931	49,756
DAVITA INC.....	125,711	7,742,435	10,887,830
DBS HLDGS SGD1.....	684,917	7,917,440	8,179,279
DEAN FOODS CO.....	180,367	2,981,389	2,213,103
DECKERS OUTDOOR CORP.....	48,793	4,072,621	4,300,615
DECMIL GROUP LTD.....	12,962	14,763	38,301
DEERE & CO.....	572,756	30,788,079	47,223,732
DELEK GROUP ILS1.....	1,567	405,872	350,658
DELHAIZE GROUP.....	112,275	8,423,124	8,415,825
DELL INC.....	2,353,532	33,288,660	39,233,378
DE'LONGHI SPA.....	18,858	164,810	219,687
DELPHI FINL GROUP INC CL A COM.....	185,371	4,865,647	5,414,687
DELTA AIR LINES INC.....	896,386	9,036,467	8,219,860
DELTA LLOYD NV.....	39,682	959,720	942,965
DELTA-GALIL IND ORD ILS1.....	993	5,195	6,718
DENA BANK INR10(DEMAT T5).....	657,234	1,254,957	1,330,567
DENA CO LTD NPV.....	299,039	11,164,954	12,793,212
DENBURY RESOURCES INC.....	547,458	8,297,215	10,949,160
DENDREON CORP.....	143,574	4,135,341	5,662,559
DENKI KAGAKU KOGYO Y50.....	167,650	793,872	801,299
DENSO CORPORATION NPV.....	346,727	10,941,913	12,802,625
DENTSPLY INTERNATIONAL INC.....	138,674	4,215,663	5,280,706
DENTSU INC NPV.....	63,104	1,615,369	1,851,863
DERWENT LONDON PLC GBP0.05.....	199,300	4,353,188	5,842,583
DEUTSCHE BANK AG ORD NPV REGD.....	1,101,433	70,845,296	65,074,190
DEUTSCHE BOERSE AG NPV.....	77,021	5,901,289	5,851,450
DEUTSCHE LUFTHANSA AG ORD NPV.....	79,877	1,725,816	1,740,040
DEUTSCHE POST AG NPV (REGD).....	741,835	13,523,660	14,251,031
DEUTSCHE TELEKOM AG NPV (REGD).....	1,815,227	27,459,072	28,462,991
DEVELOPERS DIVERSIFIED REALTY.....	445,831	5,137,909	6,286,217
DEVELOPMENT SECURITIES ORD.....	184,000	700,180	667,610
DEVON ENERGY CORP.....	473,861	33,242,380	37,344,985
DEVRO ORD 10P.....	104,234	277,738	451,657
DEVRY INC.....	161,212	8,484,813	9,532,466
DEX ONE CORP.....	30,066	3,596,636	76,067
DEXIA NPV.....	219,069	818,575	681,924
DEXUS PROPERTY GROUP NPV.....	3,831,503	3,182,682	3,609,766
DIAGEO ORD 28 101/108P.....	1,575,899	29,456,214	32,207,244
DIAMOND HILL INVESTMENT GROUP.....	804	64,298	65,357
DIAMOND OFFSHORE DRILLING INC.....	77,575	6,295,794	5,462,056
DIAMONDROCK HOSPITALITY CO.....	255,000	2,193,865	2,736,150
DIC ASSET AG NPV.....	149,332	3,542,353	1,887,958
DICK'S SPORTING GOODS INC.....	92,690	1,838,534	3,563,931
DICKSONS CONCEPT INTERNATIONAL.....	178,500	135,053	139,015
DIEBOLD INC.....	64,308	1,870,816	1,994,191
DIGITAL REALTY TRUST INC.....	93,699	4,195,020	5,788,724
DILLARD'S INC.....	33,434	1,693,924	1,743,249
DIME CMNTY BANCORP INC COM.....	155,731	2,309,537	2,264,329
DIRECTV.....	1,326,191	38,223,263	67,397,027

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
DISCOVER FINANCIAL SERVICES.....	577,739	7,090,379	15,454,518
DISCOVERY COMMUNICATIONS INC.....	274,297	10,318,102	11,235,205
DISH NETWORK CORP.....	476,522	9,204,844	14,614,930
DMCI HLDGS INC PHP1.....	323,500	293,583	317,640
DMX TECHNOLOGIES USD0.05.....	185,000	63,973	51,992
DNB NOR ASA NOK10.....	386,391	6,002,747	5,415,502
DOLBY LABORATORIES INC.....	428,421	17,201,672	18,190,756
DOLE FOOD CO INC.....	233,750	2,125,597	3,160,300
DOLLAR GENERAL CORP.....	124,225	3,551,135	4,209,985
DOLLAR TREE INC.....	316,334	14,544,449	21,074,171
DOLLARAMA INC.....	1,000	28,697	33,851
DOLLARAMA INC.....	67,600	1,746,262	2,288,356
DOMINION RESOURCES INC/VA.....	651,309	24,367,147	31,438,685
DOMTAR CORP.....	57,214	3,788,089	5,419,310
DONALDSON CO INC.....	96,824	4,120,441	5,875,280
DONG IL CORP KSWN5000.....	819	46,570	46,717
DONGFENG MOTOR GROUP CIE LTD.....	7,122,000	6,603,189	13,454,573
DONGIL INDUSTRIES KRW5000.....	653	45,747	44,098
DONGKUK STEEL MILL KSWN5000.....	25,590	676,613	982,710
DOOSAN CO KRW5000.....	2,440	287,402	285,674
DOREL INDUSTRIES INC.....	60,700	1,799,165	1,694,392
DOUGLAS EMMETT INC.....	344,245	5,103,230	6,847,033
DOUGLAS HLDGS AG NPV.....	840	42,152	44,069
DOVER CORP.....	234,962	9,002,877	15,930,424
DOW CHEMICAL CO/THE.....	1,982,454	51,415,234	71,368,344
DOWNER EDI LTD NPV.....	866,657	2,911,996	3,433,019
DPL INC.....	115,129	2,758,183	3,472,291
DR HORTON INC.....	275,547	2,729,575	3,174,301
DR PEPPER SNAPPLE GROUP INC.....	684,400	18,186,251	28,696,892
DRAX GROUP ORD GBP0.1155172.....	1,302,795	11,481,197	10,531,066
DRB-HICOM BERHAD ORD MYR1.....	578,226	163,817	434,699
DREAMWORKS ANIMATION SKG INC.....	70,329	2,120,531	1,413,613
DRESSER-RAND GROUP INC.....	110,247	2,909,614	5,925,776
DST SYSTEMS INC.....	212,194	8,702,899	11,203,843
DSV DKK1 (POST SUBDIVISION).....	436,623	8,682,256	10,464,490
DSW INC.....	21,224	1,049,852	1,074,147
DTE ENERGY CO.....	191,326	7,445,162	9,570,127
DUERR BETEILIGUNGS AG DEM5.....	9,806	262,376	398,082
DUKE ENERGY CORP.....	1,846,410	30,008,725	34,767,900
DUKE REALTY CORP.....	334,049	4,002,364	4,680,026
DUN & BRADSTREET CORP.....	212,208	16,445,619	16,030,192
DUNDEE CORPORATION.....	60,410	1,167,478	1,586,772
DUNI AB NPV.....	32,792	295,117	317,004
DUPONT FABROS TECHNOLOGY INC.....	17,500	435,414	441,000
DURO FELGUERA EURO0.50.....	6,590	54,294	54,938
DUSKIN CO LTD NPV.....	3,400	65,802	65,760
DYDO DRINCO INC JPY50.....	25,700	782,787	949,589
DYNAMICS RESEARCH CORP.....	4,200	54,233	57,288
E*TRADE FINANCIAL CORP.....	247,051	3,389,054	3,409,304
E.ON AG NPV.....	1,495,924	53,383,357	42,477,229
E2V TECHNOLOGIES ORD GBP0.05.....	7,958	17,957	17,248
EADS EURO AERO DEF EUR 1.....	142,459	4,325,669	4,767,040
EAGLE NICE INTL HL HKD0.01.....	516,000	207,366	114,059
EAST ASIATIC COMPANY LTD DKK70.....	4,751	165,095	130,674
EAST JAPAN RAILWAY CO Y50000.....	171,521	9,873,686	9,769,646
EAST WEST BANCORP INC.....	549,269	11,155,315	11,100,726
EASTMAN CHEMICAL CO.....	204,146	12,201,750	20,837,182
EATON CORP.....	507,215	16,477,014	26,096,212
EATON VANCE CORP.....	122,415	3,278,679	3,700,605
EBAY INC.....	1,582,681	35,321,693	51,073,116

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
ECHO ENTERTAINMENT GROUP LTD.....	666,065	3,107,153	2,930,797
EHOSTAR CORP.....	37,553	676,988	1,368,056
ECOLAB INC.....	228,462	9,246,889	12,880,688
ECS HLDGS SGD0.10.....	91,000	32,764	58,932
ECZACIBASI ILAC TRY1.....	180,012	313,651	243,859
EDENRED.....	164,036	4,429,844	5,003,893
EDF EUR0.5.....	292,228	13,736,712	11,484,030
EDION CORP NPV.....	59,600	507,243	558,658
EDISON INTERNATIONAL.....	536,115	18,067,363	20,774,456
EDP ENERGIAS PORTUGAL.....	942,666	3,890,525	3,347,108
EDP RENOVAVEIS SA EUR5.....	107,432	853,656	708,554
EDUCATION MANAGEMENT CORP.....	37,869	701,120	906,584
EDWARDS LIFESCIENCES CORP.....	222,931	8,973,294	19,435,125
EFG EURO BANK ERGAS EUR2.81.....	127,633	650,490	597,707
EGE SERAMIK ORD TRY1 SER'C'.....	146,077	296,152	207,782
EI DU PONT DE NEMOURS & CO.....	1,688,061	65,196,192	91,239,697
EIFFAGE EUR4(POST SUBDIVISION).....	14,077	872,723	931,287
EISAI CO Y50.....	87,969	3,141,108	3,414,844
EL AL ISRAEL AIRLINES LTD ILS1.....	191,439	86,282	54,295
EL PASO CORP.....	997,967	11,722,043	20,158,933
EL PASO ELEC CO COM NEW.....	121,758	2,302,704	3,932,783
ELAN CORP ORD EUR0.05.....	173,949	1,334,254	2,017,095
ELAN CORP PLC.....	64,750	739,471	736,208
ELBIT SYSTEMS ILS1.....	8,113	458,769	384,369
ELDORADO GOLD CORP.....	270,108	4,566,254	3,982,631
ELEC & ELTEK INTERNATIONAL CO.....	27,000	96,265	102,600
ELEC POWER DEV NPV.....	57,564	1,576,368	1,550,294
ELECTRICITY GENERATING ALIEN.....	185,800	433,882	562,389
ELECTROLUX AB SER 'B' NPV.....	83,691	2,124,771	2,001,406
ELECTRONIC ARTS INC.....	327,381	6,390,818	7,726,192
ELI LILLY & CO.....	1,322,334	47,411,224	49,627,195
ELISA CORPORATION.....	69,572	1,563,401	1,497,904
ELITE MATERIAL CO TWD10.....	279,000	293,109	264,687
ELITEGROUP COMPUT TWD10.....	428,297	163,410	130,472
ELPIDA MEMORY INC NPV.....	92,771	1,277,006	1,079,801
ELTEK ASA NOK1.....	43,600	26,692	39,818
EMAK EUR0.26.....	772	5,664	4,365
EMBRAER SA.....	88,100	2,699,004	2,711,718
EMC CORP/MASSACHUSETTS.....	3,060,927	47,859,823	84,328,539
EMCOR GROUP INC COM.....	252,862	4,534,319	7,411,385
EMDEON INC.....	28,742	458,794	377,095
EMECO HOLDINGS LIMITED NPV.....	1,480,703	981,848	1,791,322
EMERSON ELECTRIC CO.....	1,312,035	56,561,899	73,801,969
EMMI AG CHF10 (REGD).....	391	87,066	99,190
EMPIRE CO LTD.....	93,019	3,782,400	5,387,796
ENAGAS SA EUR1.50.....	88,343	2,003,706	2,140,285
ENBRIDGE INC.....	498,788	15,057,580	16,207,638
ENCANA CORPORATION.....	850,577	27,386,285	26,246,175
ENDO PHARMACEUTICALS HOLDINGS.....	354,328	8,274,958	14,233,356
ENDURANCE SPECIALTY HLDGS LTD.....	39,865	1,324,662	1,647,620
ENEL EUR1.....	7,682,895	49,924,681	50,170,260
ENEL GREEN POWER SPA EUR0.20.....	863,896	2,333,800	2,382,292
ENERGEN CORP.....	194,977	7,398,781	11,016,201
ENERGIAS DO BRASIL SA NPV.....	27,000	432,330	649,832
ENERGIZER HOLDINGS INC.....	303,714	18,457,322	21,976,745
ENERPLUS CORP.....	88,218	2,521,014	2,783,378
ENERSIS SA.....	367,981	7,676,204	8,500,361
ENGINEERING INGEGNERIA.....	3,498	116,664	118,168
ENI EUR1.....	2,999,821	73,653,756	70,936,928
ENSIGN ENERGY SERVICES INC.....	50,500	964,203	1,000,477

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
ENTERGY CORP.....	290,245	22,966,786	19,817,929
ENTERTAINMENT ONE LTD.....	34,439	59,540	90,123
EOG RESOURCES INC.....	379,328	34,052,574	39,658,742
EQT CORP.....	152,376	5,688,486	8,002,788
EQUIFAX INC.....	121,165	3,451,533	4,206,849
EQUINIX INC.....	46,120	3,503,515	4,659,042
EQUITY LIFESTYLE PROPERTIES IN.....	36,700	2,067,939	2,291,548
EQUITY RESIDENTIAL.....	361,800	12,975,015	21,708,000
ERAMET EUR3.05.....	1,760	662,813	582,817
ERICSSON (L.M.).....	2,856,547	33,575,912	41,286,057
ERIE INDEMNITY CO.....	71,051	3,376,717	5,024,727
ERSTE GROUP BANK AG.....	74,746	3,697,658	3,917,593
ESPRIT HLDGS ORD HKD0.10.....	427,437	1,876,827	1,329,346
ESSAR ENERGY PLC W/L.....	159,544	1,206,135	1,047,868
ESSENTIAL ENERGY SERVICES LTD.....	35,433	75,699	77,834
ESSEX PROPERTY TRUST INC.....	89,409	8,597,703	12,096,144
ESSILOR INTERNATIONAL EURO.18.....	70,173	5,600,060	5,690,336
ESSO THAILAND PCL-NVDR.....	767,200	270,282	282,160
ESSO(FRANCAISE) EUR7.65.....	338	46,173	46,163
ESTEE LAUDER COS INC/THE.....	267,595	14,182,246	28,148,318
ESTERLINE TECHNOLOGIES CORP.....	88,368	2,878,217	6,751,315
ETHAN ALLEN INTERIORS INC.....	112,234	3,525,493	2,389,462
EUGENE CORPORATION KRW500.....	11,074	45,832	37,548
EULER HERMES SA.....	41,147	3,624,224	3,475,616
EURASIAN NATURAL RESOURCES.....	219,799	3,137,465	2,757,728
EURAZEO RIGHTS 06-JUN-2011.....	29	93	106
EURAZEONCE NPV.....	12,460	929,825	910,121
EUROCOMMERCIAL.....	31,527	1,428,240	1,567,833
EUTELSAT COMMUNICATIONS.....	34,536	1,406,930	1,552,233
EVANS & SUTHERLAND COMPUTER CO.....	1,331,455	292,920	292,920
EVERCORE PARTNERS INC.....	131,750	3,884,162	4,389,910
EVEREST RE GROUP INC COM.....	47,698	3,719,400	3,899,312
EVERGREEN MARINE CORP.....	1,250,000	1,067,291	1,005,274
EXCEL CO LTD JPY50.....	17,000	382,632	173,031
EXCO RESOURCES INC.....	146,732	1,923,939	2,589,820
EXEDY CORPORATION Y50.....	41,700	1,296,806	1,419,948
EXELON CORP.....	748,259	39,350,661	32,055,416
EXOR SPA EUR1.....	25,252	770,030	788,980
EXPEDIA INC.....	520,365	11,571,694	15,085,381
EXPEDITORS INTERNATIONAL OF WA.....	253,137	9,648,462	12,958,083
EXPERIAN PLC ORD USD0.10.....	1,885,238	18,357,376	24,016,510
EXPRESS SCRIPTS INC.....	629,263	24,497,629	33,967,617
EXTENDICARE REIT.....	19,000	181,618	205,139
EXTRA SPACE STORAGE INC.....	103,800	1,622,400	2,214,054
EXXON MOBIL CORP.....	8,009,229	558,428,359	651,791,056
F5 NETWORKS INC.....	202,106	12,190,954	22,282,187
FABEGE AB NPV (POST SPLIT).....	85,000	938,073	856,055
FACTSET RESEARCH SYSTEMS INC.....	133,443	10,162,830	13,653,888
FAIRCHILD SEMICONDUCTOR INTERN.....	676,571	6,262,369	11,305,501
FAIRFAX FINANCIAL HOLDINGS LTD.....	7,796	3,078,178	3,118,077
FAIRFAX MEDIA LTD NPV.....	779,755	1,050,274	818,110
FAIRPOINT COMMUNICATIONS INC.....	24,796	0	6,199
FAIRPOINT COMMUNICATIONS INC.....	14,547	249,128	133,978
FAITH INC JPY50000.....	442	69,876	54,347
FALCON ENERGY GROUP LIMITED.....	196,000	68,046	49,495
FAMILY DOLLAR STORES INC.....	324,302	12,056,669	17,045,313
FAMILYMART Y50.....	125,956	4,508,528	4,600,919
FANUC CORPORATION.....	119,370	16,089,260	19,776,754
FARGLORY LAND DEVELOPMENT CO.....	479,000	1,252,083	1,194,019
FARO TECHNOLOGIES INC.....	18,700	664,271	819,060

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
FAST RETAILING CO LTD Y50.....	44,980	7,008,536	7,223,757
FASTENAL CO.....	297,693	6,351,533	10,713,971
FASTIGHETS AB BALDER SER B NPV.....	134,500	607,598	675,692
FAURECIA.....	65,791	2,284,431	2,817,257
FEDERAL REALTY INVESTMENT TRUS.....	170,268	12,846,215	14,503,428
FEDERAL SIGNAL CORP.....	1,029,520	6,428,260	6,753,651
FEDERAL-MOGUL CORP.....	19,246	203,592	439,386
FEDERATED INVESTORS INC.....	207,600	5,157,425	4,949,184
FEDEX CORP.....	508,064	39,949,252	48,189,870
FEI COMPANY.....	140,309	3,353,108	5,358,401
FENG TAY ENTERPRISE TWD10.....	42,780	30,435	40,883
FERROVIAL SA EUR0.2.....	127,951	1,695,738	1,616,903
FIAT INDUSTRIAL.....	327,148	4,713,960	4,221,408
FIAT SPA EUR3.5.....	266,806	2,474,383	2,928,293
FIDELITY NATIONAL FINANCIAL IN.....	229,552	3,425,348	3,613,148
FIDELITY NATIONAL INFORMATION.....	258,343	8,996,921	7,954,381
FIELDS CORP NPV.....	155	247,106	256,990
FIFTH THIRD BANCORP.....	1,083,251	11,988,453	13,811,450
FINANCIAL SELECT SECTOR SPDR F.....	8,900	146,499	136,437
FINMECCICA SPA EUR 4.40.....	738,362	10,033,754	8,933,441
FINNING INTERNATIONAL INC.....	248,648	7,163,428	7,368,493
FIRST CITIZENS BANCSHARES INC/.....	5,366	864,099	1,004,623
FIRST COPPER TECHNOLOGY TWD10.....	368,000	184,570	176,803
FIRST FINANCIAL BANCORP.....	178,500	2,884,608	2,979,165
FIRST HORIZON NATIONAL CORP.....	259,239	2,694,976	2,473,140
FIRST MIDWEST BANCORP INC DEL.....	354,562	6,535,210	4,357,567
FIRST NIAGARA FINANCIAL GROUP.....	298,542	3,937,749	3,940,754
FIRST PACIFIC CO US\$0.01.....	288,000	240,587	257,234
FIRST QUANTUM MINERALS LTD.....	168,498	15,829,312	24,551,019
FIRST REPUBLIC BANK/SAN FRANCI.....	72,317	2,382,375	2,334,393
FIRST RESOURCES LTD SGD1.....	129,000	136,128	146,065
FIRST SOLAR INC.....	58,636	7,805,415	7,755,784
FIRSTENERGY CORP.....	472,458	22,750,306	20,859,021
FIRSTSERVICE CORP.....	18,250	513,154	630,355
FISERV INC.....	202,738	9,744,541	12,697,481
FIVE STAR QUALITY CARE INC.....	87,580	578,440	508,840
FLEETCOR TECHNOLOGIES INC.....	40,031	1,061,192	1,186,519
FLETCHER BUILDING NPV.....	236,753	1,733,026	1,685,506
FLINT ENERGY SERVICES LTD.....	33,200	446,285	479,544
FLIR SYSTEMS INC.....	709,549	15,035,109	23,918,897
FLOWERS FOODS INC.....	356,695	5,955,301	7,861,558
FLOWSERVE CORP.....	111,855	9,974,174	12,291,746
FLUOR CORP.....	539,812	30,580,874	34,904,244
FMC CORP.....	70,624	3,746,749	6,075,076
FMC TECHNOLOGIES INC.....	620,173	21,233,180	27,777,549
FOCUS MEDIA HOLDING LTD.....	152,100	4,144,004	4,730,310
FOCUS MINERALS LTD.....	1,824,166	110,311	136,707
FOLLI FOLLIE GP (DUTY FREE.....	11,880	168,955	170,864
FOMENTO DE CONSTRUCCIONES Y.....	17,750	574,592	541,075
FONCIERE DES REGIO EUR2.....	30,781	3,175,525	3,260,063
FOOT LOCKER INC.....	152,301	1,651,617	3,618,672
FORBO HLDGS AG CHF0.1 (REGD).....	397	304,336	300,815
FORD MOTOR CO.....	6,348,997	62,759,108	87,552,669
FORD OTOMOTIV SANAYI AS.....	33,277	315,809	285,846
FOREST CITY ENTERPRISES INC.....	135,011	1,439,770	2,520,655
FOREST LABORATORIES INC.....	364,558	10,413,760	14,341,712
FOREST OIL CORP.....	111,865	2,696,235	2,987,914
FORMFACTOR INC.....	1,293,721	16,873,448	11,721,112
FORMOSA CHEMICALS & FIBRE CORP.....	375,000	1,075,480	1,396,940
FORTESCUE METALS G NPV.....	434,518	2,970,640	2,953,988

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
FORTINET INC.....	151,662	3,926,413	4,138,856
FORTIS INC.....	91,106	2,842,871	3,053,859
FORTUM OYJ FIM20.....	219,446	6,896,532	6,353,731
FORTUNE BRANDS INC.....	151,827	6,504,105	9,682,008
FOSSIL INC.....	288,883	12,674,029	34,007,307
FOSTER WHEELER AG COM.....	47,256	1,487,506	1,435,637
FOSTERS GROUP ORD NPV.....	1,196,244	6,674,431	6,595,599
FOUNTAIN SET HLDGS ORD HK\$0.20.....	550,000	112,242	103,904
FOXCONN INTERNATIONAL HLDGC LT.....	753,761	465,401	331,292
FRANCE TELECOM EUR4.....	1,850,383	43,143,649	39,342,936
FRANCO-NEVADA CORP.....	212,114	7,759,006	7,912,241
FRANKLIN RESOURCES INC.....	187,353	16,121,886	24,597,575
FRAPORT AG NPV.....	43,736	3,393,376	3,516,120
FRASER & NEAVE SGD0.2.....	319,286	1,601,434	1,505,919
FRASERS COMMERCIAL TRUST.....	74,000	48,129	48,827
FREDS INC CL A.....	195,500	2,937,892	2,821,065
FREEPORT-MCMORAN COPPER & GOLD.....	1,510,143	53,589,169	79,886,565
FREESCALE SEMICONDUCTOR HOLDIN.....	42,735	720,153	785,897
FRESENIUS MEDICAL CARE AG & CO.....	232,454	12,741,713	17,373,558
FRESENIUS SE & CO KGAA.....	141,051	12,184,466	14,720,111
FRESH MARKET INC/THE.....	85,000	2,993,890	3,287,800
FRESNILLO PLC ORD USD0.50.....	62,498	1,604,184	1,406,731
FRONTIER COMMUNICATIONS CORP.....	1,122,614	9,200,805	9,059,495
FRONTIER OIL CORP.....	134,355	2,343,279	4,341,010
FSP TECHNOLOGY INC TWD10.....	70,000	83,147	77,863
F-TECH INC JPY50.....	3,400	66,793	50,141
FUBON GROUP CO LTD TWD10.....	16,633,713	12,857,539	25,567,164
FUGRO NV CVZ EURO0.05.....	33,395	2,634,501	2,407,330
FUJI ELECTRIC CO LTD.....	195,340	596,328	604,693
FUJI HEAVY LTD Y50.....	284,952	1,991,514	2,194,653
FUJI MACHINE MFG CO LTD.....	36,000	672,723	766,270
FUJI OIL CO Y50.....	272,800	3,820,501	4,178,475
FUJI SOFT INC JPY50.....	34,400	634,782	500,495
FUJIFILM HOLDINGS CORP NPV.....	228,015	7,163,875	7,055,591
FUJIMORI KOGYO CO JPY50.....	10,889	140,446	154,652
FUJISHOJI CO LTD NPV.....	23	23,820	21,417
FUJITSU NPV.....	1,904,549	11,448,028	10,800,935
FUKUOKA FINANCIAL GROUP INC.....	1,335,777	5,694,093	5,540,928
FULTON FINANCIAL CORP.....	833,638	8,262,920	8,928,263
FURUKAWA ELECTRIC CO LTD.....	221,899	866,741	917,710
FUSO CHEMICAL CO JPY50.....	2,200	68,158	70,636
FUTABA INDUSTRIAL Y50.....	44,600	329,497	323,621
FUXING CHINA GROUP LTD.....	468,000	59,187	47,654
G & K SVCS INC CL A.....	85,035	2,871,064	2,879,285
G4S PLC ORD GBP0.25.....	492,242	2,210,552	2,211,175
GAJAH TUNGGAL TBK PT.....	5,937,000	851,770	2,163,498
GALAXY ENTERTAINMENT GROUP LTD.....	1,028,861	2,301,213	2,200,192
GALLEON ENERGY INC.....	191,700	742,530	599,869
GALP ENERGIA SGPS EUR1.....	113,371	2,283,785	2,703,902
GAM HOLDING LTD.....	81,675	1,506,819	1,338,616
GAMESA CORP TECNO EUR0.17.....	58,853	543,933	475,277
GAMESTOP CORP.....	336,417	8,672,164	8,972,241
GANNETT CO INC.....	568,258	7,485,260	8,137,455
GAP INC/THE.....	726,050	13,594,115	13,141,505
GARDA WORLD SECURITY CORP.....	9,600	41,362	96,686
GARDNER DENVER INC.....	99,584	5,042,588	8,370,035
GARMIN LTD.....	105,834	4,122,714	3,495,697
GARTNER INC.....	256,673	8,215,223	10,341,355
GAS NAT SDG SA EUR1.....	159,395	2,976,870	3,338,223
GATX CORP.....	45,684	1,331,281	1,695,790

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
GAZPROM OAO-SPON ADR.....	2,788,934	32,611,057	40,662,658
GDF SUEZ EUR1.....	1,186,644	48,224,445	43,415,702
GEA GROUP AG NPV.....	381,575	10,491,684	13,656,397
GEBERIT CHF0.10 (REGD) (POST.....	27,070	5,536,438	6,404,209
GECINA EUR7.50.....	11,825	1,524,182	1,652,213
GEELY AUTOMOBILE HLDGS LTD.....	6,260,000	2,993,636	2,445,674
GEMALTO EUR 1.....	26,920	1,337,204	1,287,013
GENERAL CABLE CORP.....	51,363	1,350,288	2,187,037
GENERAL DYNAMICS CORP.....	384,227	24,663,137	28,632,596
GENERAL ELECTRIC CO.....	14,262,525	265,964,940	268,991,222
GENERAL GROWTH PROPERTIES.....	817,004	11,769,213	13,635,797
GENERAL MILLS INC.....	1,085,501	36,449,066	40,402,347
GENERAL MOTORS CO.....	748,485	22,383,444	22,724,005
GENESCO INC COM.....	90,982	2,738,814	4,740,162
GENON ENERGY INC.....	759,654	4,526,375	2,932,264
GENPACT LTD.....	124,078	1,699,729	2,139,105
GEN-PROBE INC.....	140,626	8,690,791	9,724,288
GENTEX CORP.....	297,745	6,002,127	9,000,831
GENTING BERHAD.....	73,700	271,572	273,858
GENTING SINGAPORE PLC USD0.10.....	3,910,473	5,939,341	6,147,941
GENUINE PARTS CO.....	167,021	6,577,767	9,085,942
GENWORTH FINANCIAL INC.....	505,732	4,834,300	5,198,925
GEO CO LTD JPY50000.....	2,147	2,643,971	2,658,494
GEODESIC LTD INR2.....	27,936	59,724	43,933
GERRESHEIMER GROUP NPV (BR).....	38,617	924,330	1,842,873
GESCO AG NPV.....	5,740	458,529	529,371
GESTEVISION TELECINCO SA.....	56,718	625,668	492,655
GET NICE HOLDINGS HKD0.10.....	3,230,000	223,263	211,701
GET SA EUR0.40 (POST.....	183,450	1,907,032	2,050,667
GETINGE AB SER'B'NPV.....	69,833	1,807,836	1,879,168
GFI INFORMATIQUE SA EUR2.....	8,779	46,172	49,767
GIGA-BYTE TECHNOLOGY CO TWD10.....	2,416,000	1,823,711	2,708,416
GIGAMEDIA LIMITED.....	410,883	1,952,470	525,930
GILDAN ACTIVEWEAR INC.....	323,976	9,915,755	11,410,159
GILEAD SCIENCES INC.....	1,678,262	70,890,326	69,496,829
GINTECH ENERGY CORP.....	403,000	1,208,717	989,138
GIORDANO INTL LTD HKD0.05.....	172,000	160,842	145,889
GITANJALI GEMS LTD INR10.....	55,760	349,615	377,887
GIVAUDAN AG CHF10.....	7,116	7,274,560	7,517,437
GJENSIDIGE FORSIKRING ASA.....	79,051	1,009,921	979,767
GLADSTONE CAPITAL CORP.....	42,547	478,684	393,134
GLADSTONE INVESTMENT CORP.....	8,550	69,700	61,047
GLAXOSMITHKLINE ORD GBP0.25.....	6,426,346	130,180,649	137,631,144
GLENORE INTL PLC ORD USD0.01.....	1,433,507	12,414,189	11,299,991
GLOBAL & YUASA BATTERY CO.....	40,040	585,844	1,792,641
GLOBAL BRANDS MANUFACTURE LTD.....	98,000	64,821	58,513
GLOBAL ENTERPRISES KRW500.....	4,220	42,274	68,775
GLOBAL LOGISTIC PROPERTIES LTD.....	1,120,121	1,836,278	1,879,643
GLOBAL PAYMENTS INC.....	476,059	17,907,335	24,279,009
GLOBAL SOURCE LTD SHS.....	15,615	135,892	143,502
GLOBE TELECOM INC.....	37,500	726,290	773,624
GLORIOUS SUN ENTERPRISE.....	166,000	53,889	62,720
GMO CLOUD KK.....	65	58,849	60,847
GO-AHEAD GROUP ORD 10P.....	13,484	299,225	341,820
GOLD FIELDS LTD.....	332,225	5,078,571	4,847,163
GOLDCORP INC.....	607,030	30,324,838	29,341,985
GOLDEN AGRI RES USD0.025.....	2,329,971	1,301,609	1,290,632
GOLDEN STAR RESOURCES LTD.....	492,575	2,144,925	1,083,665
GOLDMAN SACHS GROUP INC/THE.....	840,359	115,107,961	111,843,379
GOODMAN FIELDER NPV.....	5,180,843	7,165,932	5,879,407

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
GOODMAN LTD.....	4,651,328	3,117,898	3,510,697
GOODRICH CORP.....	164,272	8,580,345	15,687,976
GOODYEAR TIRE & RUBBER CO/THE.....	240,365	2,481,581	4,030,921
GOOGLE INC.....	340,899	151,777,817	172,624,436
GPO SIMEC SA SER'B'NPV.....	23,500	62,937	59,156
GPT GROUP.....	2,540,271	7,273,498	8,593,981
GRACO INC.....	313,719	11,043,596	15,893,005
GRAFTECH INTERNATIONAL LTD.....	200,577	3,343,921	4,065,696
GRAND PACIFIC PETROCHEMICAL.....	3,157,000	1,787,802	1,961,894
GRANDE CACHE COAL CORP.....	56,000	416,047	510,040
GRASIM IND INR10 DEMAT.....	80,792	3,915,312	3,787,885
GREAT CANADIAN GAMING CORP.....	10,100	79,961	80,268
GREAT EAGLE HLDGS HK0.50.....	567,000	1,329,624	1,883,624
GREAT PLAINS ENERGY INC.....	133,811	2,454,583	2,773,902
GREAT PORTLAND ESTATES ORD.....	374,545	2,571,841	2,621,726
GREAT WALL MOTOR COMPANY LTD.....	618,000	785,988	1,016,598
GREAT WEST LIFECO INC.....	112,542	3,097,563	2,971,267
GREAT WOLF RESORTS INC.....	1,294,154	5,169,329	3,934,228
GREATBATCH INC.....	17,434	455,373	467,580
GREE INC NPV.....	144,529	2,283,646	3,133,609
GREEN DOT CORP.....	21,768	789,898	739,677
GREEN MOUNTAIN COFFEE ROASTERS.....	120,966	3,505,292	10,797,425
GREENHILL & CO INC.....	29,212	2,078,940	1,572,190
GREGGS ORD GBP0.02.....	39,246	314,127	334,255
GREIF INC.....	37,620	1,726,687	2,446,429
GRIEG SEAFOOD NOK4.00.....	17,699	65,434	41,234
GRIFFON CORP COM.....	110,848	2,094,424	1,117,348
GRIFOLS SA EUR0.5.....	121,067	2,331,228	2,429,321
GROUPE BRUXELLES L NPV.....	31,835	2,923,397	2,830,746
GROUPE STERIA EUR1.....	16,690	419,127	492,187
GRUMA SAB DE CV SER 'B' NPV.....	108,500	228,008	224,644
GRUPA LOTOS S A PLN1.00(CA).....	40,976	454,878	673,903
GRUPO AEROPORTUARIO DEL.....	163,900	461,317	671,846
GRUPO AEROPORTUARIO DEL PACIFI.....	14,283	484,063	585,032
GRUPO MEXICO SAB DE CV.....	453,900	1,615,553	1,501,401
GS HOME SHOPPING INC KRW5000.....	388	38,064	49,497
GS YUASA CORP NPV.....	363,628	2,364,379	2,408,878
GT SOLAR INTERNATIONAL INC.....	481,100	5,018,220	7,793,820
GUANGZHOU R&F PROPERTIES.....	1,474,900	2,450,658	2,009,181
GUBRE FABRIKALARI TRY1.....	96,883	996,831	865,027
GUESS? INC.....	520,084	12,144,908	21,874,733
GUJARAT STATE FER INR10.....	37,504	166,894	298,757
GULF RESOURCES INC.....	63,768	184,152	197,681
GUNMA BANK Y50.....	153,077	828,019	803,673
GUOCO GROUP US\$0.50.....	5,000	62,083	61,237
GUOCOLEISURE LIMITED USD0.20.....	1,069,000	493,982	600,855
H&E EQUIPMENT SERVICES INC.....	222,700	3,244,645	3,115,573
H&R BLOCK INC.....	373,704	7,000,390	5,994,212
H&R REAL ESTATE INVESTMENT TR.....	89,950	1,864,724	2,016,908
H.I.S.CO JPY50.....	24,200	487,591	594,512
HACHIJUNI BANK Y50.....	167,841	956,609	937,299
HAEMONETICS CORP MASS COM.....	143,460	7,090,680	9,234,520
HAI KWANG ENTERPRISE.....	159,377	100,797	88,779
HAKUHODO DY HLDGS INC NPV.....	8,128	408,906	430,756
HALLA ENGINEERING & CONSTRUCT.....	25,210	467,824	500,588
HALLIBURTON CO.....	1,459,429	39,960,979	74,430,879
HALMA ORD 10P.....	32,474	141,966	215,997
HAMAMATSU PHOTONICS NPV.....	23,358	869,185	1,002,173
HAMMERSON ORD 25P REITS.....	395,729	2,786,987	3,058,446
HAMWORTHY ORD GBP0.05.....	37,951	134,389	396,035

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
HAN WHA KSWN5000.....	251,965	9,266,753	11,504,987
HANA FINANCIAL HOLDINGS.....	426,020	13,261,241	14,883,673
HANESBRANDS INC.....	95,028	1,746,063	2,713,049
HANG FUNG GOLD TEC HKD0.10.....	1,342,076	229,677	112,109
HANG LUNG GROUP LTD.....	346,632	2,291,890	2,196,171
HANG LUNG PROPERTIES LTD.....	3,631,300	15,020,696	14,886,872
HANG SENG BANK HK\$5.....	302,308	4,673,963	4,829,158
HANG TEN GROUP HOLDINGS LTD.....	806,000	227,678	235,132
HANILEWHA CO LTD KRW500.....	169,700	794,706	2,058,368
HANKOOK TIRE MANUFACTURING.....	85,340	2,319,624	3,640,930
HANNOVER RUECKVERSICHERUNG AG.....	23,773	1,324,368	1,239,616
HANNSTAR BOARD INTL HOLDINGS.....	284,000	69,568	29,198
HANOVER INSURANCE GROUP INC/TH.....	44,698	1,849,819	1,685,562
HANSEN NATURAL CORP.....	75,237	2,798,555	6,090,435
HANWHA CHEMICAL CORP KSWN5000.....	253,210	3,765,462	11,953,159
HARBIN ELECTRIC CO LTD.....	740,000	691,852	844,492
HARGREAVES LANSDOWN ORD.....	126,340	1,029,630	1,232,208
HARLEY-DAVIDSON INC.....	245,327	5,632,715	10,051,047
HARMAN INTERNATIONAL INDUSTRIE.....	206,112	12,346,916	9,392,524
HARRIS CORP.....	287,186	12,432,170	12,940,601
HARSCO CORP.....	126,691	3,900,688	4,130,127
HARTFORD FINANCIAL SERVICES GR.....	558,017	14,330,578	14,714,908
HARVEY NORMAN HLDGS NPV.....	185,357	557,296	494,124
HASBRO INC.....	158,106	5,466,577	6,945,597
HAWAIIAN ELECTRIC INDUSTRIES I.....	93,873	2,037,282	2,258,584
HAWAIIAN HOLDINGS INC.....	11,212	65,161	63,908
HAWAIIAN TELCOM HOLDCO INC WT.....	3,881	25,877	49,483
HAYS ORD 1P.....	5,721,817	9,730,873	9,461,674
HB FULLER CO.....	223,540	3,799,758	5,458,847
HCA HOLDINGS INC.....	153,491	4,947,119	5,065,203
HCBF HOLDING CO INC.....	589,237	5,892,370	5,892,370
HCC INSURANCE HOLDINGS INC.....	111,972	2,907,241	3,527,118
HCP INC.....	683,481	21,205,602	25,076,918
HEALTH CARE REIT INC.....	284,438	13,049,438	14,913,084
HEALTH MANAGEMENT ASSOCIATES I.....	249,371	1,176,579	2,688,219
HEALTH NET INC.....	89,067	1,544,699	2,858,160
HEALTHCARE LOCUMS ORD GBP0.1.....	86,970	142,514	157,079
HEALTHCARE SERVICES GROUP INC.....	154,382	1,937,411	2,508,708
HEIDELBERGCEMENT AG.....	288,691	17,782,379	18,427,044
HEIDRICK & STRUGGLES INTERNATI.....	109,609	3,246,546	2,481,548
HEINEKEN HOLDING EUR1.6.....	86,344	3,890,153	4,416,557
HEINEKEN NV EUR1.60.....	278,613	14,458,363	16,751,684
HEIWA CORP NPV.....	4,700	73,884	72,223
HELIX ENERGY SOLUTIONS GROUP I.....	145,884	1,975,252	2,415,839
HELLENIC TELECOM ORGANIZATION.....	120,433	1,504,452	1,122,741
HELMERICH & PAYNE INC.....	134,166	5,240,541	8,871,056
HENDERSON INVESTMENT HK\$0.20.....	2,935,000	203,976	260,260
HENDERSON LAND DEVELOPMENT CO.....	643,228	4,619,415	4,145,592
HENGAN INTL GROUP CO LTD.....	710,000	5,459,567	6,368,900
HENKEL AG & CO KGAA NPV(BR).....	52,275	2,717,508	2,995,636
HENNES & MAURITZ AB 'B' NPV.....	516,956	18,144,466	17,868,021
HENRY SCHEIN INC.....	125,277	6,091,754	8,968,580
HERBALIFE LTD USD COM SHS.....	345,620	9,125,806	19,921,537
HERSHEY CO/THE.....	152,280	6,023,313	8,657,118
HERTZ GLOBAL HOLDINGS INC.....	437,658	5,202,039	6,950,009
HESKA CORPORATION.....	744,786	16,420,133	7,194,633
HESS CORP.....	341,767	20,703,257	25,550,501
HEWLETT-PACKARD CO.....	3,474,589	144,726,963	126,475,040
HEXAGON AB.....	357,903	7,464,927	8,836,901
HHGREGG INC.....	322,966	6,424,916	4,327,744

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
HIAP SENG ENGINEER SGD0.1.....	832,000	413,122	281,264
HIBIYA ENGINEERING Y50.....	5,700	47,969	57,311
HIGH RIVER GOLD MINES LTD.....	49,000	60,160	59,403
HIGHLIGHT COMMON CHF1.....	11,096	75,622	73,214
HIGHWOODS PROPERTIES INC.....	69,300	2,347,132	2,295,909
HILL(WILLIAM) ORD GBP0.10.....	222,991	742,710	817,674
HILL-ROM HOLDINGS INC.....	62,193	1,367,105	2,863,366
HINDALCO INDUSTRIES INR1 (POST.....	2,116,551	5,222,433	8,548,589
HINDUSTAN LEVER INR1 DEMAT.....	36,861	262,371	283,369
HINDUSTAN PETE INR10 DEMAT.....	758,366	5,627,190	6,743,482
HINO MOTORS Y50.....	90,230	414,918	521,761
HI-P INTERNATIONAL LTD.....	93,000	45,177	75,758
HIROSE ELECTRONICS.....	15,475	1,606,088	1,575,093
HIROSHIMA BK Y50.....	197,750	819,807	857,015
HISAMITSU PHARM CO NPV.....	21,568	855,410	914,690
HITACHI CAPITAL JPY50.....	47,000	624,967	632,603
HITACHI CHEMICAL Y50.....	234,736	4,623,157	4,624,381
HITACHI CONSTRUCTION MACHINERY.....	37,486	914,062	832,713
HITACHI HIGH TECHNOLOGIES CORP.....	21,569	416,578	468,984
HITACHI MEDICAL CORP NPV.....	5,000	56,243	55,721
HITACHI METALS Y50.....	347,547	4,287,166	4,875,814
HITACHI NPV.....	9,082,515	43,094,240	53,195,019
HITACHI TRNSPT SYS Y50.....	179,700	2,808,740	3,063,979
HITE HOLDINGS CO LTD KSWN5000.....	33,500	801,225	491,055
HJ HEINZ CO.....	522,466	22,520,020	27,836,988
HKR INTERNATIONAL HK\$0.25.....	232,000	96,422	135,659
HKSCAN OYJ EUR1.7 SER 'A'.....	9,723	112,630	78,379
HO BEE INVESTMENT SGD0.05.....	908,000	982,042	1,065,103
HO TUNG CHEMICAL C TWD10.....	1,477,168	497,414	971,973
HOCHTIEF AG NPV.....	14,772	1,354,996	1,233,630
HOKKAIDO ELE POWER CO INC Y500.....	90,349	1,622,264	1,495,748
HOKKAIDO GAS JPY50.....	7,000	17,052	22,623
HOKUHOKU FINANCIAL GROUP INC.....	495,420	933,787	975,381
HOKURIKU ELEC PWR CO INC Y500.....	87,016	1,815,725	1,652,830
HOLCIM CHF2 (REGD).....	513,201	37,735,024	38,672,926
HOLD-KEY ELECTRIC TWD10.....	87,000	66,054	51,340
HOLLY CORP.....	124,964	5,809,382	8,672,502
HOLMEN AB SEK50 SER'B'.....	18,347	663,232	573,376
HOLOGIC INC.....	337,613	5,637,879	6,809,654
HOME CAPITAL GROUP INC.....	77,800	2,637,730	4,171,744
HOME DEPOT INC.....	2,266,713	63,291,729	82,100,345
HOME RETAIL GROUP ORD GBP0.....	2,295,811	8,216,582	6,033,671
HON HAI PRECISION-GDR REG S.....	853,672	6,343,756	5,800,701
HONAM PETROCHEMICAL CORP.....	38,579	7,862,215	14,291,202
HONDA MOTOR CO NPV.....	1,164,025	41,242,661	44,465,296
HONEYWELL INTERNATIONAL INC.....	1,033,565	40,952,468	61,590,138
HONG KONG & CHINA GAS HKD0.25.....	2,341,571	5,115,131	5,320,350
HONG KONG AND SHANGHAI HOTELS.....	150,000	261,898	250,602
HONG KONG EXCHANGES & CLEARING.....	702,415	14,749,204	14,723,070
HONG LEONG ASIA SGD0.20.....	355,000	808,149	656,443
HONG LEONG BANK MYR1.....	318,400	765,353	1,410,893
HONGKONG LAND HLDGS LTD ORD.....	2,222,364	11,729,781	15,823,232
HOOSIERS CORP NPV.....	293	131,956	119,544
HOPEFLUENT GROUP HLDGS LTD.....	319,440	106,464	128,084
HOPEWELL HOLDINGS HKD2.50.....	225,290	668,179	713,690
HORMEL FOODS CORP.....	155,657	2,994,710	4,640,135
HORNBECK OFFSHORE SERVICES INC.....	63,750	914,235	1,753,125
HOSPIRA INC.....	223,071	9,738,371	12,639,203
HOSPITALITY PROPERTIES TRUST.....	121,502	2,197,239	2,946,424
HOST HOTELS & RESORTS INC.....	1,242,079	15,084,221	21,053,239

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
HOWARD HUGHES CORP/THE.....	21,175	712,859	1,377,222
HOYA PENTAX HD CORPORATION.....	1,107,079	26,188,635	24,318,453
HSBC HLDGS ORD USD0.50 (UK).....	17,888,900	188,594,507	177,602,838
HUA ENG WIRE & CABLE CO LTD.....	461,000	184,295	174,940
HUAFENG GROUP HOLDINGS LIMITED.....	500,000	56,305	21,847
HUBBELL INC.....	59,337	2,274,598	3,853,938
HUDSON CITY BANCORP INC.....	488,310	7,233,368	3,999,259
HUDSON PACIFIC PROPERTIES INC.....	30,450	483,637	472,889
HUI XIAN REAL ESTATE INVESTMEN.....	275,000	223,052	205,484
HUMAN GENOME SCIENCES INC.....	186,710	4,547,383	4,581,863
HUMANA INC.....	289,946	12,147,061	23,352,231
HUNTINGTON BANCSHARES INC/OH.....	850,273	4,960,870	5,577,791
HUNTINGTON INGALLS INDUSTRIES.....	74,175	2,198,528	2,559,038
HUNTSMAN CORP.....	189,879	1,419,418	3,579,219
HUSKY ENERGY INC.....	130,948	3,777,468	3,568,472
HUSQVARNA AB SER B NPV.....	154,319	1,230,622	1,024,465
HUTCHISON PORT HOLDINGS TRUST.....	1,823,610	1,723,291	1,540,950
HUTCHISON TELECOMMUNICATIONS.....	654,000	79,502	201,716
HUTCHISON WHAMPOA HK\$0.25.....	1,767,448	18,121,338	19,079,921
HWA FONG RUBBER IN TWD10.....	416,000	185,295	142,222
HWA SUNG INDUSTRIAL CO KRW5000.....	18,560	420,526	61,887
HYATT HOTELS CORP.....	43,526	1,426,893	1,776,731
HYNIX SEMICONDUCTOR INC.....	148,980	3,878,448	3,495,482
HYSAN DEVELOPMENT HK\$5.....	2,482,327	7,433,061	12,266,085
HYUNDAI DEPT STORE KRW5000.....	3,936	621,445	639,626
HYUNDAI DSF KRW5000.....	2,603	33,317	33,158
HYUNDAI MTR CO.....	142,024	13,091,771	31,526,909
HYUNDI STEEL CO KRW5000.....	26,338	2,879,466	3,194,654
IAC/INTERACTIVECORP.....	79,101	1,644,618	3,019,285
IAMGOLD CORP.....	274,228	5,438,024	5,154,384
IBA ION BEAM APPLICATIONS NPV.....	4,703	43,583	46,844
IBERDROLA RENOVABLES SA EUR0.5.....	417,209	1,868,095	1,842,496
IBERDROLA SA EUR0.75 (POST.....	1,869,271	16,570,815	16,632,268
IBERIABANK CORP.....	110,500	6,279,956	6,369,220
IBIDEN CO Y50.....	57,231	1,738,349	1,775,182
ICADE NPV (POST MERGER).....	51,962	5,793,729	6,405,914
ICAP ORD GBP0.10.....	1,066,719	7,777,472	8,100,428
ICF INTERNATIONAL INC.....	2,176	51,673	55,227
IDB HOLDING CORP ORD SHK5.....	14,587	382,523	330,796
IDBI BANK LTD INR10.....	909,118	3,053,484	2,772,960
IDEMITSU KOSAN CO LTD NPV.....	10,756	1,055,181	1,140,061
IDEX CORP.....	305,303	7,753,245	13,998,143
IDEXX LABORATORIES INC.....	281,772	11,071,833	21,854,236
IFS AB B SEK5.....	4,937	57,972	92,910
IGM FINANCIAL INC.....	46,072	2,233,092	2,413,159
IHI CORP Y50.....	460,752	1,090,898	1,180,977
IHS INC.....	161,136	11,321,247	13,441,965
IIDA HOME MAX JPY50.....	107,500	871,030	934,435
ILIAD NPV.....	53,984	5,905,490	7,242,203
ILLINOIS TOOL WORKS INC.....	684,272	28,819,581	38,654,525
ILLUMINA INC.....	303,836	16,547,170	22,833,275
ILSHIN SPINNING KRW5000.....	513	53,189	54,296
ILUKA RESOURCES LIMITED.....	571,632	5,336,662	10,269,179
IMAGINATION TECHNOLOGIES GROUP.....	215,114	1,315,959	1,302,333
IMAGINEER CO LTD JPY50.....	35,100	693,078	213,834
IMASEN ELEC IND CO JPY50.....	3,600	49,160	50,817
IMERYS EUR2.....	11,792	892,590	830,811
IMI ORD GBP0.25.....	170,210	2,972,360	2,877,466
IMMOBILIARE GRANDE DISTRIBUZIO.....	798,600	3,186,884	1,949,820
IMMOEAST AG NPV(EXCHANGE RATE.....	121,931	18	18

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
IMMOFINANZ AG NPV.....	371,603	1,598,583	1,583,980
IMMOFINANZ AG NPV.....	232,103	19	19
IMMUCOR INC.....	348,500	7,952,121	7,116,370
IMMULOGIC PHARMACEUTICAL CORP.....	2,211,500	114,998	0
IMPERIAL HOLDING ZAR0.04.....	432,181	5,261,452	7,730,041
IMPERIAL OIL LTD.....	145,353	6,965,908	6,765,368
IMPERIAL SUGAR CO.....	2,562	45,110	51,240
IMPERIAL TOBACCO GROUP ORD 10P.....	2,206,247	66,820,907	73,355,219
INABATA & CO Y50.....	63,900	503,144	394,825
INCITEC PIVOT NPV.....	568,403	2,439,520	2,348,934
INDAH KIAT PULP & PAPER.....	1,708,000	252,957	256,931
INDESIT COMPANY EURO.90.....	17,074	178,323	169,570
INDIA CEMENTS INR10 DEMAT.....	129,682	292,879	205,971
INDIAN BANK INR10.....	582,421	2,201,706	2,773,185
INDIAN OVERSEAS BK INR10.....	407,320	1,169,683	1,337,611
INDIRA SISTEMAS SA EURO.20.....	34,310	713,906	707,862
INDOFOOD AGRI RESOURCES LTD.....	55,000	91,018	71,237
INDOFOODS SUKSES M IDR100.....	452,500	259,195	303,407
INDUS-HLDG AG DEM5.....	12,455	200,730	433,389
INDUSTRIA DE DISENO TEXTIL SA.....	178,027	13,444,430	16,219,786
INDUSTRIAL & COMMERCIAL BANK O.....	34,178,000	21,738,246	25,958,809
INDUSTRIAL ALLIANCE INS & FINL.....	139,141	5,745,756	5,781,322
INDUSTRIAS BACHOCO SAB DE CV.....	31,400	68,634	63,352
INDUSTRIVARDEN AB SER C NPV.....	46,548	834,531	772,351
INES CORP Y50.....	67,000	309,636	446,335
INFICON AG CHF5 (REGD).....	211	47,349	44,004
INFINEON TECHNOLOGIES ORD NPV.....	546,563	4,792,088	6,142,951
INFOCOM CORP NPV.....	330	429,429	367,756
INFORMA PLC GBP0.10.....	789,747	5,463,093	5,478,593
INFORMATICA CORP.....	239,952	9,547,620	14,020,395
INFORMATION SERVICES INTL.....	9,200	63,727	56,389
INFOSPACE INC.....	5,716	49,402	52,130
ING GROEP N.V. CVA EURO.24.....	4,420,004	47,247,368	54,400,422
INGERSOLL-RAND PUBLIC LIMITED.....	466,733	18,030,139	21,194,346
INGRAM MICRO INC.....	158,508	2,373,904	2,875,335
INMARSAT ORD EURO.000667.....	226,809	2,349,229	2,024,566
INMET MINING CORP.....	18,240	1,264,398	1,311,632
INNOTECH CORP Y50.....	18,100	89,737	121,698
INNOTEK LTD SGD0.1.....	131,000	57,051	46,420
INPEX CORPORATION.....	4,223	27,873,320	30,956,118
INSURANCE AUSTRALIA GROUP PLC.....	822,422	2,982,611	2,993,649
INTACT FINANCIAL CORP.....	15,500	761,890	883,489
INTACT FINANCIAL CORP.....	129,690	6,988,866	7,444,644
INTEGRYS ENERGY GROUP INC.....	88,436	3,780,058	4,584,522
INTEL CORP.....	7,664,548	146,760,297	169,846,384
INTERACTIVE BROKERS GROUP INC.....	35,946	574,222	562,555
INTERCONTINENTAL HOTELS GROUP.....	821,185	11,629,447	16,809,236
INTERCONTINENTALEXCHANGE INC.....	75,851	7,124,156	9,459,378
INTERNATIONAL BUSINESS MACHINE.....	1,903,308	214,980,739	326,512,487
INTERNATIONAL CONSOLIDATED AIR.....	323,723	1,188,797	1,313,710
INTERNATIONAL FLAVORS & FRAGRA.....	147,054	6,145,779	9,446,749
INTERNATIONAL FOREST PRODS LTD.....	8,200	59,528	43,927
INTERNATIONAL GAME TECHNOLOGY.....	295,281	4,407,889	5,191,040
INTERNATIONAL PAPER CO.....	647,726	12,783,311	19,315,189
INTERNATIONAL POWER ORD PLC.....	2,548,769	13,272,534	13,163,710
INTERNATIONAL RECTIFIER CORP.....	68,702	1,125,706	1,921,595
INTERPUBLIC GROUP OF COS INC/T.....	481,097	2,876,679	6,013,713
INTERSECTIONS INC.....	3,256	48,136	59,259
INTERSERVE PLC ORD GBP0.10.....	179,308	637,685	928,381
INTERSIL CORP.....	123,639	1,615,991	1,588,761

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
INTERTEK GROUP PLC ORD GBP0.01.....	238,580	6,127,391	7,557,148
INTESA SANPAOLO EURO.52.....	3,962,126	11,146,461	10,546,881
INTESA SANPAOLO EURO.52.....	3,712,170	10,259,389	8,013,932
INTREPID POTASH INC.....	66,209	1,842,085	2,151,793
INTRUM JUSTITIA NV ORD NPV.....	20,902	291,655	308,062
INTUIT INC.....	297,979	9,031,807	15,453,191
INTUITIVE SURGICAL INC.....	44,408	9,858,122	16,524,661
INVENSYS ORD GBP0.10.....	1,935,556	9,505,318	10,002,844
INVENTEC APPLIANCES CORP TWD10.....	1,824,350	1,483,657	1,467,178
INVENTEC CORP TWD10.....	14,403,375	6,192,559	7,521,737
INVESCO LTD SHS.....	661,147	12,321,331	15,470,840
INVESTA OFFICE FUND.....	2,004,730	1,345,424	1,384,340
INVESTEC LIMITED ZAR0.0002.....	372,744	2,478,953	3,067,619
INVESTEC ORD GBP0.0002.....	191,021	1,470,801	1,547,174
INVESTOR AB SEK 6.25 'B'.....	180,164	4,090,900	4,140,027
IPG PHOTONICS CORP.....	34,744	2,318,361	2,526,236
IRON MOUNTAIN INC.....	361,652	10,048,828	12,328,717
IRONWOOD PHARMACEUTICALS INC.....	200,250	2,599,911	3,147,930
ISETAN MITSUKOSHI HOLDINGS LTD.....	130,823	1,182,500	1,271,620
ISHARES MSCI EAFE INDEX FUND.....	14,128	900,620	849,658
ISHARES RUSSELL 2000 INDEX FUN.....	5,066,000	398,422,475	419,464,800
ISHARES S&P GLOBAL ENERGY SECT.....	17,266	652,302	720,856
ISHARES S&P GLOBAL FINANCIALS.....	16,643	740,227	764,080
ISHARES S&P GLOBAL TELECOMMUNI.....	10,502	540,570	636,316
ISHARES S&P GLOBAL UTILITIES S.....	13,350	553,661	613,166
ISHARES S&P SMALLCAP 600 INDEX.....	347,675	16,369,709	25,491,531
ISHILL HYOKI JPY50.....	3,200	47,768	36,335
ISRAEL CHEMICALS LTD.....	155,033	2,709,186	2,460,480
ISRAEL CORP ORD SHK1.....	798	975,618	867,774
ISRAEL DISCOUNT BANK ILS0.1.....	312,530	673,512	613,578
ISUZU MOTORS LTD Y50.....	836,369	3,397,136	3,925,011
IT HOLDINGS CORPORATION NPV.....	23,600	285,976	208,356
ITC HOLDINGS CORP.....	117,862	6,332,361	8,458,956
ITOCHU CORP Y50.....	2,542,364	19,932,955	26,223,245
ITOCHU FUEL CORP Y50.....	138,500	1,031,868	771,731
ITOCHU TECHNO SOLUTIONS CORP.....	10,078	333,746	355,276
ITRON INC.....	39,959	2,426,623	1,924,425
ITT CORP.....	515,092	25,180,204	30,354,372
ITT EDUCATIONAL SERVICES INC.....	27,659	2,628,094	2,164,040
ITV ORD GBP0.10.....	1,289,445	1,550,137	1,480,150
IVANHOE MINES LTD.....	91,147	2,413,844	2,301,577
IWATANI CORP NPV.....	70,000	207,001	247,028
IYO BANK LTD/THE.....	95,909	775,857	877,622
J CREW GROUP INC ESCROW.....	54,307	0	0
J FRONT RETAILING CO LTD NPV.....	168,402	692,143	738,166
J&J SNACK FOODS CORP.....	47,302	1,823,913	2,358,005
J.K. LAKSHMI CEMENT LIMITED.....	58,248	78,419	57,333
JABIL CIRCUIT INC.....	189,466	2,097,714	3,827,213
JACCS CO LTD.....	37,000	94,554	106,748
JACK IN THE BOX INC COM.....	304,340	6,196,600	6,932,865
JACOBS ENGINEERING GROUP INC.....	158,256	7,635,130	6,844,572
JAKKS PACIFIC INC.....	3,724	59,701	68,559
JAMES HARDIE INDUSTRIES - CDI.....	152,284	955,879	955,387
JANUS CAPITAL GROUP INC.....	183,186	2,085,448	1,729,276
JAPAN PETROLEUM EX NPV.....	13,906	632,110	648,292
JAPAN PRIME REALTY JAPAN PRIME.....	271	697,176	714,747
JAPAN REAL ESTATE INVST CO JPY.....	346	3,330,222	3,388,881
JAPAN RETAIL FUND JAPAN RETAIL.....	2,476	3,283,867	3,795,552
JAPAN STEEL WORKS Y50.....	110,103	854,354	748,471
JAPAN TOBACCO INC Y50000.....	7,274	26,016,494	27,876,462

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
JARDEN CORP.....	90,333	1,884,136	3,117,392
JARDINE CYCLE & CARRIAGE LTD.....	145,873	3,065,736	5,109,595
JARDINE MATHESON HLDGS ORD.....	14,952	641,948	857,348
JB HUNT TRANSPORT SERVICES INC.....	106,676	3,457,218	5,023,373
JBF INDUSTRIES INR10.....	93,753	426,291	342,798
JC DECAUX SA NPV.....	23,191	767,040	743,247
JC PENNEY CO INC.....	162,807	4,073,790	5,623,354
JDA SOFTWARE GROUP INC.....	108,077	1,592,476	3,338,499
JDS UNIPHASE CORP.....	435,194	5,092,023	7,250,332
JEAN CO TWD10.....	50,000	31,907	15,928
JEFFERIES GROUP INC.....	412,549	7,899,871	8,416,000
JENOPTIK AG NPV EURO.....	5,325	48,124	49,797
JENSEN GROUP NB NPV.....	422	5,348	5,947
JEON BUK BANK KRW5000.....	9,670	49,986	57,061
JERONIMO MARTINS EUR1.....	76,808	1,225,771	1,474,407
JFE HOLDINGS INC NPV.....	600,786	20,552,954	16,395,894
JFE SHOIJ HOLDINGS INC NPV.....	509,000	2,521,726	2,470,629
JGC CORP Y50.....	346,670	6,829,115	9,422,247
JINHEUNG SAVINGS BANK.....	760	4,211	2,121
JKX OIL & GAS ORD 10P.....	62,951	299,427	267,821
JM SMUCKER CO/THE.....	132,756	6,805,387	10,147,869
JOHN B. SANFILIPPO & SON INC.....	3,647	53,504	30,854
JOHN WILEY & SONS INC.....	120,149	5,230,868	6,248,949
JOHNSON & JOHNSON.....	3,960,905	242,931,008	263,479,401
JOHNSON CONTROLS INC.....	940,828	24,772,269	39,194,894
JOHNSON MATTHEY ORD GBP1.....	74,908	2,291,745	2,364,332
JOHNSTON PRESS ORD GBP0.10.....	999,088	654,006	85,011
JONES GROUP INC.....	241,400	4,582,701	2,619,190
JONES LANG LASALLE INC.....	42,271	1,980,327	3,986,155
JOY GLOBAL INC.....	131,566	5,957,999	12,530,346
JOYO BANK Y50.....	257,930	1,011,781	1,076,305
JP MORGAN CHASE BK N.A.....	1,325	742,894	738,356
JPMORGAN CHASE & CO.....	6,530,139	251,150,370	267,343,891
JS GROUP CORPORATION.....	232,167	5,744,028	5,945,039
JSR CORP JPY50.....	238,544	4,467,177	4,584,204
JTEKT CORP.....	144,003	1,573,831	2,102,273
JULIUS BAER GRUPPE AG.....	195,773	7,855,713	8,075,055
JUNIPER NETWORKS INC.....	1,048,242	24,968,177	33,019,623
JUPITER TELECOMUNICATIONS NPV.....	3,399	3,243,540	3,787,890
JVC KENWOOD CORP NPV.....	57,900	303,831	286,059
JX HOLDINGS INC.....	2,138,167	12,043,919	14,270,333
K&S AG NPV.....	60,052	4,666,817	4,614,519
K1 VENTURES SGD0.10.....	88,000	9,075	10,036
KABEL DEUTSCHLAND HOLDING AG.....	91,893	5,263,408	5,648,997
KAGA ELECTRONICS CO Y50.....	7,300	81,732	78,188
KAJIMA CORP Y50.....	295,176	819,490	840,645
KAKAKU.COM INC.....	438	2,069,343	3,064,265
KAMIGUMI CO Y50.....	135,035	1,084,382	1,255,712
KANAMOTO CO Y50.....	42,000	366,570	309,435
KANEKA CORP NPV.....	97,670	663,224	637,346
KANEMATSU CORP Y50.....	926,000	1,463,545	905,820
KANG YONG ELECTRIC PUBLIC CO.....	9,300	68,240	64,775
KANSAI ELEC POWER NPV.....	629,455	14,351,735	12,470,630
KANSAI PAINT CO Y50.....	76,102	620,121	688,838
KANSAS CITY SOUTHERN.....	274,899	7,231,542	16,309,758
KANTO AUTO WORKS LTD.....	10,700	80,400	97,381
KAO CORP NPV.....	1,435,242	34,748,588	37,498,276
KAR AUCTION SERVICES INC.....	28,357	425,344	536,231
KASAI KOGYO CO JPY50.....	10,000	62,997	65,503
KASIKORNBANK PCL.....	192,700	301,486	783,971

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
KASIKORNBANK PLC.....	925,600	2,383,447	3,705,413
KASUMI Y50.....	10,300	47,375	58,030
KATHMANDU HOLDINGS LTD.....	85,683	135,084	160,073
KATO SANGYO CO Y50.....	15,809	226,299	290,693
KAWASAKI HEAVY INDUSTRIES Y50.....	495,507	2,080,149	1,957,240
KAWASAKI KINKAI JPY50.....	25,000	161,989	79,247
KAWASAKI KISEN KAISHA Y50.....	253,735	842,032	879,715
KAZAKHMYS ORD GBP0.20.....	272,342	5,669,223	6,033,794
KBC GROUPE NPV.....	290,909	12,494,066	11,430,087
KBR INC.....	193,944	3,847,725	7,309,749
K-BRO LINEN INC.....	2,133	48,301	47,518
KDDI CORP Y5000.....	2,389	15,161,762	17,068,512
KEIKYU CORP.....	163,599	1,103,022	1,174,931
KEIO CORP Y50.....	201,838	1,096,336	1,107,160
KEISEI ELECTRIC RAILWAY CO Y50.....	96,257	524,205	566,148
KELLOGG CO.....	296,883	14,531,281	16,423,568
KENDA RUBBER IND TWD10.....	735,304	770,622	1,054,695
KENNAMETAL INC.....	192,144	6,297,228	8,110,398
KEPPEL CORP NPV.....	1,222,137	7,528,659	11,030,692
KEPPEL LD STK SG\$0.50.....	705,931	2,180,860	2,081,680
KERRY GROUP 'A' ORD EUR0.125.....	48,956	1,941,081	2,023,962
KERRY PROPERTIES LTD ORD HKD1.....	1,642,562	9,241,099	7,915,961
KESA ELECTRICALS ORD GBP0.30.....	1,045,302	2,452,133	2,310,854
KESKO OYJ EUR2 SER'B'.....	23,261	1,068,212	1,081,897
KEYCORP.....	980,584	7,506,586	8,168,265
KEYENCE CORP NPV.....	99,757	21,586,347	28,089,082
KEYERA CORP.....	133,564	3,341,043	6,046,432
KGHM POLSKA MIEDZ PLN 10 BR.....	302,792	10,308,130	21,728,053
KIA MOTORS CORP.....	356,655	9,045,129	24,152,268
KIAN JOO CAN FACTORY BERHAD.....	204,500	129,332	143,580
KIATNAKIN BANK PCL.....	283,600	217,012	304,599
KIKKOMAN SHOYU CO Y50.....	55,004	507,038	575,512
KIMBERLY-CLARK CORP.....	609,957	35,640,766	40,598,738
KIMCO REALTY CORP.....	479,243	7,265,166	8,933,090
KINDEN CORPORATION Y50.....	46,339	409,897	394,191
KINDER MORGAN HOLDCO LLC.....	216,766	6,200,912	6,227,687
KINDER MORGAN MANAGEMENT LLC.....	11,862	584,057	778,029
KINETIC CONCEPTS INC.....	62,898	1,953,451	3,624,812
KING FOOK HLDGS ORD HKD0.25.....	250,000	56,370	56,546
KING YUAN ELECTRONICS CO TWD10.....	4,870,000	2,000,967	2,509,304
KINGBOARD CHEM HLDG HK\$0.10.....	1,389,000	2,191,476	6,426,217
KINGFISHER ORD GBP0.157142857.....	824,953	3,569,748	3,538,852
KINGMAKER FOOTWEAR HLDGS ORD.....	294,000	52,314	62,342
KINKI SHARYO CO JPY50.....	13,000	66,216	51,350
KINNEVIK INVESTMENT AB SEK0.1.....	102,468	2,383,877	2,281,559
KINROSS GOLD CORP.....	931,274	15,917,758	14,696,200
KINROSS GOLD CORPORATION.....	3,980	18,965	10,104
KINTETSU CORP Y50.....	567,276	1,690,889	1,812,249
KIRBY CORP.....	194,481	5,348,804	11,021,238
KIRIN HOLDINGSCO LTD Y50.....	1,234,284	17,440,109	17,102,078
KISCO CORP KRW5000.....	1,620	49,259	47,038
KISWIRE LTD KRW1000.....	2,480	93,540	111,613
KITA NIPPON BANK Y50.....	2,600	79,784	57,821
KLA-TENCOR CORP.....	313,754	8,901,281	12,700,762
KLEPIERRE EUR1.4.....	128,700	4,793,970	5,311,446
KLOECKNER & CO SE NPV (REGD).....	136,410	4,070,911	4,104,800
KNIGHT TRANSN INC COM.....	408,000	6,221,925	6,931,920
KOBAYASHI PHARMACEUTICALS.....	49,900	1,925,998	2,496,236
KOBE STEEL.....	869,705	2,098,637	1,959,959
KOENIG & BAUER AG NPV.....	1,784	64,674	40,234

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
KOHL'S CORP.....	661,269	32,032,648	33,070,063
KOHNAN SHOJI JPY50.....	32,900	458,865	563,406
KOITO MANUFACTURING CO Y50.....	33,624	506,997	583,299
KOJIMA CO JPY50.....	41,700	300,846	269,532
KOLON CORP.....	20,600	568,610	553,759
KOLON INDUSTRIES INC/NEW.....	20,940	1,278,065	2,020,157
KOMATSU Y50.....	741,495	20,047,731	22,926,116
KOMERCNI BANKA ORD CZK500.....	38,098	7,864,909	9,284,582
KONAMI CO JPY50.....	32,493	586,167	762,837
KONE CORPORATION NPV ORD B.....	54,285	3,253,113	3,410,292
KONICA MINOLTA HLDGS INC Y50.....	1,289,280	13,014,708	10,680,143
KONINKLIJKE AHOLD NV EUR0.30.....	733,409	10,027,300	9,852,844
KONINKLIJKE DSM NV EUR1.5.....	204,372	9,802,497	13,261,298
KONINKLIJKE KPN NV EUR0.24.....	2,012,484	30,472,892	29,265,533
KONINKLIJKE PHILIPS ELECTRONIC.....	1,341,695	40,065,819	34,450,493
KONINKLIJKE VOPAK NV EUR0.5.....	24,489	1,194,750	1,199,727
KOREA EXCHANGE BANK.....	87,150	753,686	783,628
KOREA FLANGE IND CO KRW5000.....	600	12,758	12,083
KOREA STORAGE BATT KRW1000.....	19,900	392,822	580,607
KORN/FERRY INTERNATIONAL.....	188,700	2,949,140	4,149,513
KOSMOS ENERGY LTD.....	32,408	561,673	550,288
KOZA ANADOLU METAL MADENCILIK.....	246,190	789,384	732,203
KP CHEMICAL CORP.....	356,200	5,279,538	8,190,619
KRAFT FOODS INC.....	2,390,594	68,386,999	84,220,627
KRATOS DEFENSE & SECURITY SOLU.....	1,025,438	22,717,212	12,469,326
KROGER CO/THE.....	638,443	15,334,289	15,833,386
KRONOS WORLDWIDE INC.....	21,443	601,819	674,382
KRUNGTHAI BANK PUBLIC CO LTD.....	18,527,400	3,753,882	11,336,538
K'S HOLDINGS CORP Y50.....	2,400	58,759	103,269
KUBOTA CORPORATION Y50.....	1,472,483	13,201,116	12,927,074
KUEHNE & NAGEL AG CHF1(REGD).....	27,291	3,512,358	4,135,786
KULIM MALAYSIA BHD.....	622,400	271,663	731,750
KUMAGAI-GUMI.....	74,000	57,514	75,136
KUMBA IRON ORE LTD NPV.....	31,927	1,632,967	2,279,491
KUMPULAN FIMA BHD.....	116,900	67,724	63,880
KUNGSLEDEN NPV.....	61,000	416,191	582,444
KURABO INDUSTRIES Y50.....	34,000	57,440	67,781
KURARAY CO Y50.....	464,610	6,429,036	6,759,742
KURITA WATER INDUSTRIES NPV.....	93,037	2,603,733	2,755,628
KYOCERA CORP Y50.....	130,061	12,475,665	13,125,275
KYODO SHIRYO CO JPY50.....	276,000	411,904	314,413
KYORIN HOLDINGS INC.....	155,000	2,126,401	3,066,989
KYOWA EXECO CORP Y50.....	227,300	1,856,677	2,291,013
KYOWA HAKKO KIRIN CO LTD.....	90,511	850,665	857,366
KYUDENKO CORP Y50.....	15,000	100,874	98,254
KYUSHU ELECTRIC POWER CO INC.....	199,051	3,798,767	3,566,454
L G CORP KRW5000.....	267,961	12,753,435	20,153,870
L-3 COMMUNICATIONS HOLDINGS IN.....	177,406	13,953,451	15,514,155
LABORATORY CORP OF AMERICA HOL.....	179,783	14,358,342	17,401,197
LADBROKES ORD GBP (CONS).....	242,057	563,269	592,242
LAFARGE SA EUR4.00.....	69,913	4,605,074	4,454,413
LAGARDERE S.C.A. EUR6.1(REG).....	41,173	1,729,267	1,739,204
LAI SUN DEVELOPMENT CO.....	2,072,000	63,185	58,049
LAM RESEARCH CORP.....	215,094	8,305,893	9,524,362
LAMAR ADVERTISING CO.....	57,201	1,237,153	1,565,591
LAND SECS GP ORD GBP0.10 REITS.....	1,103,066	11,644,042	15,097,070
LANDSTAR SYSTEM INC.....	240,647	8,117,135	11,185,273
LANXESS AG NPV.....	254,326	15,642,049	20,870,376
LAS VEGAS SANDS CORP.....	613,472	16,513,352	25,894,653
LASALLE HOTEL PROPERTIES.....	148,750	3,612,065	3,918,075

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
LAURENTIAN BANK OF CANADA.....	67,700	2,309,988	3,125,803
LAWSON INC NPV.....	140,834	6,838,068	7,350,363
LAZARD LTD SHS -A-.....	262,205	9,646,475	9,727,806
LC DEVELOPMENT SGD0.10.....	457,972	162,905	55,959
LEADER UNVL HLDGS BHD MY\$1.....	425,000	162,408	117,528
LEALEA ENTERPRISE TWD10.....	482,000	280,323	255,905
LEAR CORP.....	103,520	3,807,613	5,536,250
LEGAL & GENERAL GROUP ORD 2.5P.....	7,643,418	12,113,611	14,504,470
LEGG MASON INC.....	311,176	9,009,362	10,194,126
LEGGETT & PLATT INC.....	140,679	2,444,464	3,429,754
LEGRAND SA EUR4.....	632,880	20,199,637	26,651,142
LEIGHTON HOLDINGS LTD ORD.....	52,685	1,389,519	1,176,035
LEND LEASE GROUP NPV.....	212,456	1,891,883	2,040,275
LENDER PROCESSING SERVICES INC.....	85,006	2,595,998	1,777,475
LENNAR CORP.....	321,721	5,285,349	5,839,236
LENNOX INTERNATIONAL INC.....	177,195	4,953,297	7,631,789
LEOPALACE 21 CORP.....	101,100	344,406	142,712
LERADO GROUP HLDGS HKD0.10.....	380,000	65,221	60,067
LEROY SEAFOOD GROU NOK1.00.....	3,125	60,735	73,969
LEUCADIA NATIONAL CORP.....	204,298	4,741,886	6,966,562
LEVEL 3 COMMUNICATIONS INC.....	1,678,265	2,072,879	4,094,967
LEXMARK INTERNATIONAL INC.....	215,168	7,240,776	6,295,816
LG DISPLAY CO LTD.....	490,400	12,679,016	13,573,106
LG ELECTRONICS INC.....	34,560	3,153,185	2,683,487
LG INTL CORP KRW5000.....	10,170	395,062	518,193
LI & FUNG HKD0.025.....	1,970,446	5,031,290	3,925,065
LIAN BENG GROUP SGD0.05.....	298,000	87,937	87,390
LIBERTY GLOBAL INC.....	310,987	7,958,362	14,006,854
LIBERTY MEDIA CORP - CAPITAL.....	69,932	1,315,492	5,996,669
LIBERTY MEDIA CORP - INTERACTI.....	591,992	4,605,873	9,927,706
LIBERTY MEDIA CORP - STARZ.....	51,382	1,861,715	3,865,982
LIBERTY PROPERTY TRUST.....	118,624	3,287,651	3,864,770
LIFE TECHNOLOGIES CORP.....	242,851	9,577,779	12,645,252
LIFEPPOINT HOSPITALS INC.....	192,275	6,872,202	7,514,107
LIFESTYLE INTERNAT HKD0.01.....	3,941,635	9,629,398	11,498,810
LIFETIME BRANDS INC.....	4,179	58,561	49,061
LIGHT S A COM NPA.....	243,300	3,436,544	4,572,436
LINCARE HOLDINGS INC.....	196,359	5,017,556	5,747,428
LINCOLN EDUCATIONAL SERVICES C.....	33,078	500,873	567,288
LINCOLN ELECTRIC HOLDINGS INC.....	124,299	3,294,895	4,456,119
LINCOLN NATIONAL CORP.....	423,454	10,398,113	12,064,204
LINDE AG NPV.....	175,603	24,274,468	30,780,899
LINDT & SPRUENGLI CHF100 REGD.....	40	1,405,393	1,455,819
LINDT SPRUENGLI PTG CERT CHF10.....	316	998,582	983,278
LINEAR TECHNOLOGY CORP.....	224,287	5,944,422	7,405,957
LINGSEN PRECISION INDUSTRIES.....	1,471,000	875,683	1,131,795
LINK REAL ESTATE INVT.....	2,088,117	6,287,237	7,124,756
LINKEDIN CORP - A.....	8,863	619,568	798,468
LION IND CORP MYR1(AFTER.....	500,700	423,645	311,746
LIPPO LTD HKD0.10.....	144,000	54,113	62,180
LISI (EX-GFI INDUSTRIES SA).....	576	62,492	54,074
LITE-ON IT CORP TWD10.....	1,961,582	1,766,862	2,233,145
LITE-ON TECHNOLOGY CORP TWD10.....	8,235,859	10,395,984	10,838,354
LKQ CORP.....	500,602	7,859,270	13,060,706
LLOYDS BANKING GROUP PLC.....	65,247,651	62,350,014	51,328,402
LMI AEROSPACE INC.....	2,239	39,189	54,699
LOBLAW COMPANIES LTD.....	39,121	1,604,703	1,578,865
LOCKHEED MARTIN CORP.....	658,287	51,181,435	53,301,498
LOEWS CORP.....	327,416	10,639,582	13,780,939
LOGICA ORD GBP0.10.....	410,971	769,878	884,123

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
LONDON STOCK EXCHANGE GROUP.....	134,469	1,897,042	2,290,521
LONG BON INTERNATIONAL CO LTD.....	447,000	253,530	186,746
LONGFOR PROPERTIES.....	524,000	828,348	805,403
LONMIN ORD USD1.....	56,434	1,502,569	1,316,447
LONZA GROUP AG CHF1(REGISTERED.....	17,475	1,426,314	1,365,624
L'OREAL EUR0.2.....	218,788	25,970,637	28,409,308
LORILLARD INC.....	154,076	10,227,933	16,774,254
LOTTE SAM KANG KRW5000.....	1,423	225,902	506,477
LOTTOMATICA SPA EUR1.....	328,868	6,420,452	6,379,708
LOW KENG HUAT (SINGAPORE).....	162,000	53,419	53,446
LOWE'S COS INC.....	1,457,902	32,375,907	33,983,696
LPL INVT HLDGS INC.....	33,879	1,125,463	1,159,001
LSI CORP.....	596,022	2,806,157	4,243,677
LTC PROPERTIES INC.....	38,750	967,676	1,078,025
LTD BRANDS INC.....	605,370	12,351,852	23,276,477
LTX-CREDENCE CORP.....	2,253,238	22,182,928	20,143,948
LUBRIZOL CORP.....	76,812	4,805,364	10,313,547
LUKOIL OAO.....	58,120	4,517,404	3,705,150
LUKOIL OAO-SPON ADR.....	344,337	21,860,111	21,899,833
LUMENA RESOURCES CORP.....	5,784,490	2,729,229	2,326,805
LUNDBECK (H) A/S DKK5.....	233,017	6,216,178	6,128,212
LUNDIN MINING CORP.....	1,447,200	6,387,563	11,096,550
LUNDIN PETROLEUM A ORD.....	282,556	3,768,540	3,850,970
LUTHAI TEXTILE 'B' CNY1.....	299,300	292,000	272,327
LUXOTTICA GROUP EUR0.06.....	40,645	1,289,261	1,303,513
LVMH MOET HENNESSY EUR0.30.....	201,129	27,728,924	36,188,414
LXB RETAIL PROPERTIES PLC.....	680,000	1,059,329	1,251,368
LYNAS CORP LTD.....	589,912	1,488,856	1,250,488
LYONDELLBASELL INDU-CL A-W/L.....	393,429	14,557,327	15,154,885
M&F WORLDWIDE CORP.....	16,961	407,193	438,272
M&T BANK CORP.....	128,793	10,919,777	11,327,344
M6 METROPOLE TV SA EUR0.4.....	428,048	10,501,490	9,901,759
MABUCHI MOTOR Y50.....	15,701	773,614	787,383
MACARTHUR COAL LTD NPV.....	57,470	723,292	673,725
MACDONALD DETTWILER & ASSOC.....	8,100	472,659	458,589
MACERICH CO/THE.....	148,155	5,121,217	7,926,293
MACK-CALI REALTY CORP.....	143,562	4,385,415	4,728,932
MACMAHON HLDGS NPV.....	2,082,198	629,749	1,248,353
MACQUARIE GROUP LIMITED NPV.....	364,342	12,970,497	12,189,517
MACRONIX INTERNATIONAL.....	4,489,306	1,913,190	2,750,772
MACY'S INC.....	1,029,303	18,861,774	30,096,820
MADISON SQUARE GARDEN CO/THE.....	59,298	844,763	1,632,474
MAEDA ROAD CONSTRUCTION Y50.....	494,000	4,299,636	4,771,174
MAGELLAN HEALTH SERVICES INC.....	1,334	66,647	73,023
MAGNA INTL INC.....	76,417	3,489,954	4,129,258
MAGYAR TELEKOM HUF100 REGD.....	86,265	265,585	277,449
MAIDEN HOLDINGS LTD SHS.....	13,789	110,996	125,480
MAJOR DRILLING GROUP INTL INC.....	205,575	2,647,297	2,673,263
MAKHTESHIM AGAM INDS ILS1.....	80,119	426,326	447,395
MAKITA CORP Y50.....	179,144	6,809,749	8,273,986
MALAYAN BANKING BERHAD MYRI.....	2,537,800	5,435,803	7,513,804
MAN GROUP.....	743,358	3,008,745	2,828,415
MAN SE ORD NPV.....	124,599	14,110,610	16,612,561
MANITOBA TELECOM SERVICES INC.....	16,200	580,356	548,393
MANITOWOC CO INC/THE.....	562,787	7,951,564	9,477,333
MANPOWERGROUP.....	250,825	11,610,222	13,456,761
MANULIFE FINANCIAL CORP.....	1,626,273	28,703,823	28,781,207
MAP GROUP.....	129,503	404,393	463,077
MAPFRE SA EUR0.10.....	297,808	1,107,446	1,105,349
MAPLE LEAF FOODS INC.....	33,200	405,557	409,023

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
MARATHON OIL CORP.....	1,021,774	31,411,903	53,827,054
MARFIN POPULAR BANK PUBLIC CO.....	1	12	1
MARKEL CORP.....	9,585	3,131,148	3,803,424
MARKS & SPENCER GROUP ORD.....	1,380,726	8,540,273	8,011,105
MAROC TELECOM MAD6.....	48,289	853,178	888,397
MARRIOTT INTERNATIONAL INC/DE.....	275,475	6,412,716	9,776,608
MARSH & MCLENNAN COS INC.....	646,726	15,377,410	20,171,384
MARSHALL & ILSLEY CORP.....	547,141	4,488,753	4,360,714
MARTIN MARIETTA MATERIALS INC.....	44,897	4,088,384	3,590,413
MARTINREA INTERNATIONAL INC.....	5,500	50,149	45,990
MARUBENI CORP Y50.....	3,606,879	19,923,084	23,760,026
MARUDAI FOOD CO Y50.....	178,000	572,645	544,403
MARUI GROUP CO LTD Y50.....	77,797	493,682	585,693
MARUICHI STEEL TUBE Y50.....	16,388	391,555	403,815
MARVELL TECHNOLOGY GROUP LTD.....	500,157	6,380,568	7,384,818
MASCO CORP.....	597,133	7,456,462	7,183,510
MASPRO DENKOH CORP Y50.....	5,900	43,948	45,587
MASTERCARD INC.....	172,827	36,673,512	52,079,688
MATAV CABLE SYSTEMS ILS1.....	2,938	53,072	52,569
MATRIX SERVICE CO.....	93,500	995,331	1,251,030
MATSUYA FOODS CO JPY50.....	2,500	45,544	46,712
MATTEL INC.....	498,368	9,571,612	13,700,136
MAX PROPERTY GROUP PLC ORD NPV.....	280,000	448,923	546,736
MAXIM INTEGRATED PRODUCTS INC.....	450,855	9,187,669	11,523,854
MAXIMUS INC.....	29,750	2,201,861	2,461,218
MAZDA MOTOR CORP NPV.....	1,220,095	3,049,156	3,187,717
MB FINANCIAL INC.....	310,250	6,575,544	5,969,210
MBIA INC.....	145,445	890,942	1,263,917
MCAN MORTGAGE CORP.....	1,900	29,106	28,822
MCBRIDE ORD GBP0.10.....	255,748	800,962	567,642
MCCORMICK & CO INC/MD.....	272,577	10,323,121	13,511,642
MCDERMOTT INTERNATIONAL INC.....	412,072	5,867,776	8,163,146
MCDONALDS CO JAPAN JPY50.....	23,169	570,414	587,545
MCDONALD'S CORP.....	1,588,207	100,567,701	133,917,614
MCGRAW-HILL COS INC/THE.....	619,441	20,288,934	25,960,772
MCJ CO LTD NPV.....	200	67,666	33,928
MCKESSON CORP.....	314,470	17,059,013	26,305,416
MDU RESOURCES GROUP INC.....	213,217	4,755,832	4,797,383
MEAD JOHNSON NUTRITION CO.....	238,921	10,928,778	16,139,114
MEADOWBROOK INSURANCE GROUP IN.....	24,295	239,881	240,763
MEADWESTVACO CORP.....	167,046	2,980,224	5,564,302
MECOM GROUP PLC.....	34,695	58,893	120,175
MEDCO HEALTH SOLUTIONS INC.....	468,324	23,731,607	26,469,672
MEDIASET EUR0.52.....	4,272,794	27,383,370	20,083,899
MEDICIS PHARMACEUTICAL CORP.....	96,335	2,805,094	3,677,107
MEDIOBANCA SPA EUR0.5.....	204,260	2,195,169	2,068,582
MEDIPAL HOLDINGS CORP.....	51,143	420,429	450,889
MEDIQ NV EUR0.25.....	53,698	889,249	1,034,680
MEDNAX INC.....	200,586	11,614,300	14,480,303
MEDTRONIC INC.....	1,654,965	64,918,540	63,765,801
MEG ENERGY CORP.....	60,635	3,066,002	3,161,489
MEGA FINANCIAL HOLDING CO LTD.....	2,610,000	1,730,475	2,280,746
MEGAWORLD CORP PHP1.....	9,381,891	271,133	430,829
MEIBAN GROUP SGD0.10.....	83,000	30,205	19,607
MEIJI HOLDINGS CO NPV.....	23,915	961,861	1,002,381
MELCO INTERNATIONAL.....	1,357,000	1,308,453	1,368,990
MELLANOX TECHNOLOGIES LTD SHS.....	58,437	1,200,147	1,742,007
MEMC ELECTRONIC MATERIALS INC.....	226,829	4,042,303	1,934,851
MENDERES TEKSTIL TRY1.....	536,826	274,124	271,057
MERCER INTERNATIONAL INC.....	12,113	150,300	122,099

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
MERCK & CO INC.....	4,952,412	158,967,938	174,770,619
MERCK KGAA NPV.....	82,974	8,532,724	9,015,271
MERCURIES & ASSOC TWD10.....	387,000	298,365	370,515
MERCURY COMPUTER SYSTEMS INC.....	180,200	3,304,846	3,366,136
MERCURY GENERAL CORP.....	26,323	1,095,531	1,039,495
MERIDIAN BIOSCIENCE INC.....	93,041	1,973,005	2,243,219
MESOBLAST LTD NPV.....	248,750	2,324,353	2,303,597
METCASH LIMITED NPV.....	1,180,227	4,842,384	5,243,737
METHODE ELECTRS INC COM.....	111,770	1,277,339	1,297,650
METLIFE INC.....	1,522,220	61,021,751	66,779,791
METRIC PROPERTY INVEST- W/I.....	380,000	638,347	649,726
METRO AG ORD NPV.....	321,282	20,723,877	19,466,229
METRO INC.....	256,873	11,209,846	12,773,117
METROPCS COMMUNICATIONS INC.....	513,346	6,140,355	8,834,685
METROPOLITAN HEALTH NETWORKS I.....	38,607	131,343	184,928
METSO OYJ EUR1.70.....	93,009	4,081,591	5,282,039
METTLER-TOLEDO INTERNATIONAL I.....	95,134	10,634,189	16,046,252
MGM RESORTS INTERNATIONAL.....	346,795	3,961,616	4,581,162
MICHELIN CIE GLE DES ETABL.....	95,719	8,581,142	9,359,201
MICLYN EXPRESS OFFSHORE.....	27,948	45,734	45,480
MICROCHIP TECHNOLOGY INC.....	560,159	15,868,502	21,235,628
MICRON TECHNOLOGY INC.....	3,102,970	22,590,132	23,210,216
MICROS SYSTEMS INC.....	99,279	3,109,817	4,935,159
MICROSEMI CORP.....	324,537	5,170,081	6,653,009
MICROSOFT CORP.....	13,646,524	346,274,582	354,809,624
MIDLAND HOLDINGS LTD HKD0.1.....	870,000	722,881	508,723
MIDLAND IC&I LIMITED HKD0.01.....	6,930,000	84,383	59,670
MIKUNI COCA COLA Y50.....	7,600	62,245	66,157
MILICOM INTL CELL SDR EACH.....	37,384	3,418,242	3,910,181
MIMASU SEMICONDUCTOR INDUSTRY.....	99,000	1,121,428	1,160,884
MINEBEA CO Y50.....	118,391	596,188	625,965
MIRACA HOLDING INC JPY50.....	177,318	5,335,393	7,146,732
MIRAITO HOLDINGS CORP.....	7,900	71,700	62,116
MIRVAC GROUP STAPLED SHS.....	2,216,827	2,865,878	2,966,669
MISAWA HOMES CO LTD NPV.....	7,100	31,301	43,782
MISUMI GROUP INC Y50.....	64,900	1,638,353	1,669,110
MITANI CORP JPY50.....	3,000	38,525	42,645
MITCHAM INDUSTRIES INC.....	5,535	88,320	95,756
MITEL NETWORKS CORP.....	85,000	1,190,000	372,300
MITIE GROUP ORD GBP0.025.....	54,016	205,310	206,307
MITSUBISHI CHEMICAL HOLDINGS.....	582,593	3,603,957	4,097,484
MITSUBISHI CORP NPV.....	2,591,946	64,446,046	64,188,858
MITSUBISHI ELECTRIC CORP Y50.....	4,204,365	37,507,027	48,415,795
MITSUBISHI ESTATE CO NPV.....	2,339,810	41,195,258	40,735,178
MITSUBISHI GAS & CHEML CO Y50.....	574,627	4,143,709	4,176,648
MITSUBISHI HEAVY IND NPV.....	3,059,581	13,513,569	14,282,591
MITSUBISHI LOGISTICS CORP JPY5.....	39,841	434,322	444,487
MITSUBISHI MATERIAL CORP Y50.....	965,021	3,079,542	3,011,210
MITSUBISHI MOTOR CORP Y50.....	1,352,874	1,561,360	1,641,675
MITSUBISHI STEEL JPY50.....	139,000	339,357	473,316
MITSUBISHI TANABE PHARM CORP.....	603,362	8,490,130	10,048,563
MITSUBISHI UFJ FINANCIAL GROUP.....	15,840,682	78,302,180	76,496,610
MITSUBISHI UFJ LEASE & FINANCE.....	67,457	2,422,920	2,589,360
mitsui & co Y50.....	1,972,921	28,545,646	33,810,336
mitsui chemicals JPY50.....	285,285	963,465	1,031,491
mitsui eng & shpg Y50.....	246,482	613,206	534,105
mitsui fudosan co Y50.....	1,396,880	26,849,874	23,834,828
mitsui home co ltd.....	9,000	54,695	44,688
mitsui mining & smelt co Y50.....	1,513,000	4,138,486	5,058,321
mitsui o.s.k. lines JPY50.....	2,058,357	12,275,357	10,985,041

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
MIZUHO FINL GP NPV.....	15,022,765	25,930,570	24,554,297
MIZUHO SECURITIES CO LTD.....	225,131	557,253	538,017
MIZUHO TRUST & BANKING CO LTD.....	594,407	501,593	522,572
MKS INSTRUMENTS INC.....	209,950	4,183,488	5,546,879
MOBISTAR NPV.....	14,708	1,060,491	1,116,972
MODERN TIMES GRP (MTG) SER B.....	16,580	1,258,270	1,097,530
MOHAWK INDUSTRIES INC.....	55,925	2,484,430	3,354,941
MOLEX INC.....	133,038	2,280,016	3,428,389
MOLINA HEALTHCARE INC.....	11,948	320,309	324,030
MOLSON COORS BREWING CO.....	132,198	5,959,510	5,914,539
MOLYCORP INC.....	71,280	3,968,941	4,352,357
MONDI PLC ORD EUR0.20.....	145,762	1,122,656	1,452,054
MONOLITHIC POWER SYSTEMS INC.....	294,525	5,675,587	4,541,576
MONSANTO CO.....	911,097	66,226,218	66,090,976
MONSTER WORLDWIDE INC.....	127,294	1,683,460	1,866,130
MONTPELIER RE HOLDINGS LTD CDT.....	273,300	4,062,527	4,919,400
MOODY'S CORP.....	205,865	5,053,876	7,894,923
MOOG INC.....	85,000	3,544,316	3,699,200
MORGAN CRUCIBLE CO. ORD 25P.....	1,535,589	6,128,794	7,590,694
MORGAN SINDALL GROUP PLC.....	15,188	189,487	154,226
MORGAN STANLEY.....	2,586,276	71,064,475	59,510,211
MORGUARD REIT.....	3,200	51,814	51,294
MORI SEIKI Y50.....	96,500	1,277,128	1,266,592
MORNINGSTAR INC.....	23,995	1,029,702	1,458,416
MORRISON (W) SUPMKT ORD 10P.....	6,959,390	30,481,769	33,261,880
MORY INDUSTRIES JPY50.....	14,000	52,336	54,780
MOSAIC CO/THE.....	488,781	31,378,978	33,105,137
MOTOROLA MOBILITY HOLDINGS INC.....	289,585	6,113,068	6,382,453
MOTOROLA SOLUTIONS INC.....	296,245	6,971,049	13,639,120
MOVADO GROUP INC.....	3,582	60,859	61,288
MR PRICE GROUP ZAR0.0025.....	29,738	271,738	299,179
M-REAL OYJ ORD'B'EUR1.70.....	53,686	78,631	228,840
MS&AD INSURANCE GROUP HOLDINGS.....	1,250,506	34,567,110	29,048,407
MSC INDUSTRIAL DIRECT CO.....	43,660	1,761,205	2,895,095
MSCI EMF (EMERGING MKTS FREE).....	16,486,863	532,814,447	758,947,576
MSCI INC.....	118,297	3,250,195	4,457,431
MTI LTD NPV.....	97	184,468	162,748
MTN GROUP LTD ZAR 0.0001.....	99,443	1,899,317	2,110,908
MTR CORP HKD1.....	770,607	2,826,560	2,733,334
MTU AERO ENGINES INVEST NPV.....	85,823	5,487,789	6,853,631
MUELLER INDS INC COM.....	90,689	2,700,030	3,438,020
MUENCHENER RUECKVERSICHERUNGS.....	220,898	34,673,683	33,772,362
MUHAK CO KRW200.....	13,650	103,005	154,700
MULTIMEDIA GAMES HLDG CO INC.....	11,069	50,764	50,364
MULTIPOLAR TBK PT.....	1,529,500	46,031	37,455
MURATA MANUFACTURING CO NPV.....	155,931	9,350,029	10,329,753
MURPHY OIL CORP.....	437,441	25,735,293	28,722,376
MUSASHI SEIMITSU IND JPY50.....	2,200	53,247	57,588
MYLAN INC/PA.....	732,335	13,892,444	18,066,704
MYRIAD GENETICS INC.....	177,010	4,349,782	4,019,897
N.G.K. SPARK PLUG CO NPV.....	1,309,040	17,821,236	17,943,380
NABORS INDUSTRIES LTD SHS.....	323,279	5,894,893	7,965,595
NABTESCO CORP NPV.....	99,348	1,915,915	2,384,057
NAGACORP LTD.....	354,000	73,395	86,439
NAGARJUNA FERTILIZ INR10.....	139,221	93,817	111,495
NAGASE & COMPANY Y50.....	4,300	50,172	52,552
NALCO HOLDING CO.....	154,157	2,889,776	4,287,106
NAM TAI ELECTRONICS INC.....	37,939	390,310	209,423
NAMCO BANDAI HOLDINGS INC NPV.....	69,791	729,820	834,796
NAMURA SHIPBUILDING CO Y50.....	66,300	451,366	291,438

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
NASDAQ OMX GROUP INC/THE.....	127,466	2,978,831	3,224,890
NATIONAL BANK OF CANADA.....	613,981	35,066,618	49,762,298
NATIONAL BK OF GREECE.....	634,183	8,035,900	4,532,988
NATIONAL FINANCIAL PARTNERS CO.....	139,400	2,048,237	1,608,676
NATIONAL FUEL GAS CO.....	81,414	3,546,589	5,926,939
NATIONAL GRID PLC NEW ORD.....	2,689,612	23,802,919	26,447,980
NATIONAL INSTRUMENTS CORP.....	126,905	2,689,326	3,767,809
NATIONAL OILWELL VARCO INC.....	476,159	17,845,195	37,240,395
NATIONAL SEMICONDUCTOR CORP.....	247,587	3,458,588	6,093,116
NATIONWIDE HEALTH PROPERTIES L.....	165,173	5,238,134	6,839,814
NATIXIS EUR1.6.....	324,375	1,810,757	1,627,221
NATL AUSTRALIA BK NPV.....	2,967,376	74,537,345	81,391,480
NATURAL GAS SERVICES GROUP INC.....	80,750	1,216,147	1,304,920
NAVISTAR INTERNATIONAL CORP.....	71,273	3,296,643	4,024,074
NCR CORP.....	222,086	3,443,800	4,195,205
NCSOFT CORPORATION KRW500.....	14,134	3,146,157	3,852,382
NEC CORP NPV.....	1,282,779	3,059,147	2,906,743
NEC FIELDING, LTD NPV.....	1,000	10,709	12,011
NEC SYS INT & CONS Y50.....	60,200	649,944	837,105
NEENAH PAPER INC.....	18,005	306,197	383,146
NEKTAR THERAPEUTICS.....	178,000	1,908,935	1,294,060
NEOPOST FRF4.....	15,697	1,287,880	1,348,201
NEOWIZ CORPORATION KRW500.....	20,531	329,607	293,259
NEPTUNE ORIENT LNS SG\$1.....	315,661	491,946	393,419
NESTE OIL OYJ EUR3.4.....	62,727	1,173,810	983,113
NESTLE SA CHF0.1 (REGD).....	3,704,872	190,966,235	229,904,468
NET ONE SYSTEMS CO JPY5000.....	26	45,391	49,676
NETAPP INC.....	711,422	21,807,835	37,548,853
NETFLIX INC.....	111,340	15,894,443	29,247,905
NETGEM NPV.....	38,010	169,729	201,147
NETIA SA PLN1.....	93,528	189,516	196,234
NETSPEND HOLDINGS INC.....	42,500	467,500	425,000
NETWORK EQUIP TECHNOLOGIES.....	82,198	614,085	180,836
NEUSTAR INC.....	218,695	5,204,696	5,729,809
NEW ASIA CONST TWD10.....	314,000	153,731	143,207
NEW JERSEY RES CORP.....	127,918	3,831,284	5,706,422
NEW ORIENTAL EDUCATION & TECHN.....	13,170	1,526,739	1,471,352
NEW WORLD DEVELOPMENT CO HK\$1.....	1,503,760	2,837,634	2,272,671
NEW YORK COMMUNITY BANCORP INC.....	450,963	6,399,055	6,759,935
NEW ZEALAND OIL & GAS LIMITED.....	104,833	138,461	71,863
NEWCREST MINING LTD ORD NPV.....	554,584	21,940,677	22,389,846
NEWELL RUBBERMAID INC.....	520,262	7,527,442	8,209,734
NEWFIELD EXPLORATION CO.....	387,037	13,432,500	26,326,257
NEWMARKET CORP.....	43,000	4,201,626	7,340,530
NEWMONT MINING CORP.....	614,130	28,777,283	33,144,596
NEWOCEAN GREEN ENE HKD0.10.....	1,096,000	147,420	247,898
NEWS CORP.....	3,263,005	39,590,138	57,755,189
NEXEN INC.....	320,939	7,648,843	7,229,524
NEXT GROUP ORD GBP0.10.....	545,173	17,586,300	20,349,516
NEXT MEDIA HKD1.....	600,000	83,123	66,313
NEXTERA ENERGY INC.....	473,494	24,118,207	27,206,965
NEXUS ENERGY NPV.....	169,494	83,221	59,882
NGK INSULATORS Y50.....	293,656	5,007,680	5,425,146
NHK SPRING CO Y50.....	50,860	456,001	515,779
NICE SYSTEMS SHK1.....	21,027	768,076	757,034
NICHIAS CORP JPY50.....	8,000	42,896	46,954
NICHII GAKKAN CO JPY50.....	11,400	86,334	100,788
NICHIREI Y50.....	1,181,000	4,817,730	5,015,887
NICHIREKI CO Y50.....	14,000	63,440	66,394
NIDEC CORP NPV.....	80,757	6,824,769	7,439,724

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
NIELSEN HOLDINGS N.V.....	79,356	2,169,011	2,472,733
NIEN HSING TEXTILE TWD10.....	768,494	579,064	616,700
NIFTY CORP NPV.....	93	59,473	120,799
NIHON UNISYS Y50.....	96,400	762,939	572,957
NIHON YAMAMURA GLASS CO.....	37,000	112,267	97,127
NII HOLDINGS INC.....	191,919	5,508,671	8,133,527
NIIT TECHNOLOGIES INR10.....	137,085	545,942	551,223
NIKE INC.....	358,207	20,885,338	32,231,466
NIKO RESOURCES LTD.....	22,639	2,017,355	1,412,386
NIKON CORP NPV.....	165,142	3,278,074	3,862,720
NINTENDO CO.....	34,566	8,586,975	6,450,095
NIPPO CORP NPV.....	162,000	1,233,842	1,303,863
NIPPON BUILDING FUND INC.....	625	5,597,443	6,082,838
NIPPON DENSETSU KOGYO CO LTD.....	20,000	182,749	211,738
NIPPON ELECTRIC GLASS Y50.....	775,763	10,650,926	9,855,533
NIPPON EXPRESS CO Y50.....	296,589	1,144,250	1,193,554
NIPPON FLOUR MILLS CO Y50.....	56,000	258,789	258,643
NIPPON LIGHT METAL CO LTD.....	78,000	140,326	159,361
NIPPON MEAT PACKERS Y50.....	59,713	777,227	850,297
NIPPON PAPER GRP INC JPY50000.....	34,471	704,425	760,616
NIPPON ROAD CO Y50.....	5,000	7,054	14,983
NIPPON SEISEN CO JPY50.....	9,000	39,581	49,814
NIPPON SHEET GLASS CO Y50.....	314,861	919,551	970,782
NIPPON SHINYAKU CO Y50.....	8,391	92,599	106,394
NIPPON SHOKUBAI CO LTD.....	316,000	3,405,548	3,826,746
NIPPON STEEL CORP NPV.....	1,781,698	5,395,985	5,736,026
NIPPON STEEL TRADING CO NPV.....	155,000	506,435	433,754
NIPPON SYNTHETIC CHEM INDUSTRY.....	12,000	69,361	85,141
NIPPON TEL & TEL CORP Y50000.....	728,068	32,210,758	34,843,771
NIPPON YUSEN KK Y50.....	534,123	1,938,647	1,970,885
NIS GROUP CO LTD.....	348,600	313,727	30,215
NISHIMATSU CONSTRUCTION CO Y50.....	345,000	360,681	504,086
NISHI-NIPPON CITY BANK LTD NPV.....	267,851	743,648	786,041
NISSOURCE INC.....	315,750	4,323,539	6,393,938
NISSAN MOTOR CO Y50.....	3,424,181	29,965,129	35,700,353
NISSHIN FUDOSAN CO LTD JPY50.....	24,200	147,017	154,321
NISSHIN SEIFUN GROUP INC.....	65,836	782,129	816,836
NISSHIN STEEL CO Y50.....	242,903	464,174	460,180
NISSIN FOODS HOLDINGS CO LTD.....	20,438	711,603	740,738
NISSIN SUGAR MFG JPY50.....	1,449	3,025	3,337
NITORI HOLDINGS CO LTD.....	44,803	3,739,487	4,232,874
NITTETSU MINING CO Y50.....	145,000	564,447	653,541
NITTO DENKO CORP NPV.....	266,447	11,939,225	13,411,430
NKSJ HOLDINGS INC.....	591,446	3,657,096	3,874,133
NOBLE CORPORATION BAAR.....	35,593	1,448,635	1,402,720
NOBLE ENERGY INC.....	208,603	12,896,223	18,697,087
NOBLE GROUP HKD0.25.....	1,327,656	2,322,063	2,130,566
NOEVIR HOLDINGS CO LTD.....	5,300	54,973	60,114
NOJIMA CORP JPY50.....	5,439	34,110	49,164
NOK CORPORATION Y50.....	36,167	597,241	614,875
NOKIA (AB) OY EUR0.06.....	1,478,673	13,474,563	9,583,028
NOKIAN RENKAAT OYJ (NOKIA TYRE.....	114,092	4,812,542	5,723,404
NOMURA HOLDING NPV.....	1,719,198	10,592,234	8,429,946
NOMURA REAL ESTATE NOMURA.....	167	1,129,818	1,100,099
NOMURA RESEARCH INSTITUTE NPV.....	132,329	2,876,159	2,875,649
NOMURA RL EST INC NPV.....	37,530	522,461	620,388
NONGSHIM CO LTD KRW5000.....	1,393	320,081	317,703
NORBORD INC.....	30,053	434,273	377,103
NORDEA BANK AB EUR0.39632.....	1,703,768	18,382,368	18,360,587
NORDSON CORP.....	76,838	3,950,349	4,214,564

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
NORDSTROM INC.....	160,569	3,883,190	7,537,109
NORFOLK SOUTHERN CORP.....	432,954	21,820,340	32,441,243
NORITSU KOIKI CO JPY50.....	8,000	69,346	42,992
NORITZ CORP Y50.....	55,100	706,657	1,007,711
NORSK HYDRO ASA NOK3.6666.....	324,890	2,819,206	2,501,413
NORSKE SKOGSINDUSTRIER NOK10.....	199,168	555,797	332,228
NORTHEAST UTILITIES.....	199,697	4,909,815	7,023,343
NORTHERN OFFSHORE USD0.25.....	19,099	29,110	36,130
NORTHERN TRUST CORP.....	223,994	12,280,981	10,294,764
NORTHGATE.....	51,132	241,828	269,173
NORTHGATE MINERALS CORP.....	28,500	86,871	73,827
NORTHROP GRUMMAN CORP.....	495,931	24,569,984	34,392,815
NORWEGIAN PROPERTY AS NOK25.....	830,000	1,660,203	1,748,036
NOVA MEASURING INSTMTNT COM.....	19,510	159,108	197,441
NOVARTIS AG.....	31,215	1,730,560	1,907,549
NOVARTIS AG CHF0.50 (REGD).....	2,888,939	155,914,164	176,698,763
NOVELLUS SYSTEMS INC.....	87,866	1,620,586	3,175,477
NOVO-NORDISK AS DKK1.....	307,114	28,856,708	38,534,014
NOVOZYMES A/S SER 'B' DKK10.....	16,087	2,571,930	2,617,272
NRG ENERGY INC.....	273,302	6,376,865	6,717,763
NSK LTD ORD.....	478,899	3,803,123	4,737,993
NSTAR.....	117,020	4,110,223	5,380,580
NTN CORP Y50.....	167,179	753,068	943,953
NTT DATA CORP JPY5000.....	440	1,314,633	1,449,777
NTT DOCOMO INC.....	20,281	32,267,573	35,911,133
NTT URBAN DEVELOPMENT CORP NPV.....	457	364,890	389,321
NUANCE COMMUNICATIONS INC.....	234,543	3,122,268	5,035,638
NUCOR CORP.....	311,262	14,382,697	12,830,220
NUFLARE TECHNOLOGY INC NPV.....	32	68,809	97,276
NV ENERGY INC.....	232,266	2,501,252	3,565,283
NVIDIA CORP.....	1,571,983	24,061,676	25,049,549
NVR INC.....	5,805	3,307,093	4,211,411
NWS HOLDINGS LTD HKD1.....	462,827	709,202	619,779
NXP SEMICONDUCTORS NV.....	111,380	3,398,296	2,977,187
NYSE EURONEXT.....	500,465	14,638,629	17,150,936
OBAYASHI CORP Y50.....	226,609	980,461	982,085
OBRASCON HUARTE LAIN BRASIL.....	7,800	271,217	333,519
OCCIDENTAL PETROLEUM CORP.....	1,185,816	85,174,301	123,372,297
OCEANEERING INTERNATIONAL INC.....	589,541	9,677,540	23,876,411
ODAKYU ELECTRIC RAILWAY CO Y50.....	218,604	1,741,586	1,726,961
OGE ENERGY CORP.....	96,399	2,991,216	4,850,798
OHSO FOOD SERVICE CORP Y50.....	27,300	733,931	642,273
OIL & NATURAL GAS INR05.....	1,439,572	7,499,363	8,831,780
OIL SEARCH LTD ORD PGK 0.10.....	865,470	4,261,588	6,161,705
OIL STATES INTERNATIONAL INC.....	55,933	2,064,499	4,469,606
OIL-DRI CORP OF AMERICA.....	2,235	51,303	47,874
OJI PAPER CO JPY50.....	297,154	1,360,358	1,416,596
OKABE Y50.....	27,500	108,043	143,357
OKP HLDGS SGD0.10.....	144,000	75,977	72,141
OLAM INTERNATIONAL LIMITED ORD.....	465,646	1,095,069	1,031,734
OLD MUTUAL ORD GBP0.10.....	5,252,714	12,238,391	11,249,582
OLD REPUBLIC INTERNATIONAL COR.....	266,699	3,064,933	3,133,713
OLYMPUS CORP Y50.....	97,625	2,758,585	3,265,046
OMEGA PROTEIN CORP.....	64,948	786,730	896,282
OMNICARE INC.....	114,132	2,864,305	3,639,669
OMNICOM GROUP INC.....	573,582	21,597,376	27,623,709
OMRON CORP Y50.....	347,358	9,114,061	9,582,883
OMV AG NPV.....	348,314	14,913,042	15,213,217
ON SEMICONDUCTOR CORP.....	1,184,870	10,491,212	12,405,589
ONEOK INC.....	219,306	11,142,089	16,230,837

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
ONESTEEL LTD.....	4,138,197	10,641,454	8,196,154
ONEX CORP.....	39,742	1,335,362	1,538,865
ONO PHARMACEUTICAL CO Y50.....	29,479	1,441,975	1,569,585
OPAP SA EUR0.3 (CR).....	77,895	1,698,399	1,214,063
OPEN TEXT CORP.....	100,275	5,329,367	6,419,606
OPEN TEXT CORPORATION.....	19,873	1,255,093	1,273,182
OPGEN COMMON SHARES C-56.....	203,802	888,913	203,802
OPGEN INC.....	249,238	0	0
OPGEN INC.....	158,291	0	0
ORACLE CORP.....	4,726,797	98,476,458	155,558,889
ORACLE CORP JAPAN JPY50.....	13,280	542,131	575,532
ORBOTECH LTD ISRAEL COM.....	65,272	914,763	832,218
ORCHID CHEM & PHARM INR10.....	199,126	1,270,502	1,210,503
ORDINA NV EUR0.10.....	109,865	621,943	529,791
O'REILLY AUTOMOTIVE INC.....	391,197	12,135,963	25,627,315
ORICA LIMITED.....	211,683	5,221,690	6,105,353
ORIENT OVERSEAS INT USD0.10.....	76,290	833,159	491,197
ORIENTAL BANK OF COMMERCE.....	331,046	2,139,155	2,441,605
ORIENTAL LAND CO JPY50.....	17,424	1,434,702	1,471,418
ORIENTAL WATCH HLD HKD0.10.....	198,000	115,376	160,308
ORIGIN ENERGY LTD NPV.....	520,679	8,820,906	8,801,961
ORION CORP SER B NPV.....	32,655	771,608	841,318
ORIX CORP Y50.....	136,770	12,391,822	13,192,649
ORKLA ASA NOK1.25 (POST.....	269,308	2,596,836	2,574,901
OSAKA GAS CO Y50.....	959,140	3,458,404	3,622,309
OSHKOSH CORP.....	387,185	11,974,080	11,205,134
OSIM INTERNATIONAL SGD0.05.....	360,000	264,838	436,950
OSISKO MINING CORP.....	294,746	4,336,218	4,578,015
OTSUKA HOLDINGS CO LTD.....	87,593	2,262,459	2,310,217
OTSUKA SHOKAI JPY50.....	5,463	326,316	337,886
OUTOKUMPU OY ORD A FIM10.....	44,671	759,354	591,640
OVERSEA-CHINESE BKG CORP.....	2,713,883	18,702,487	20,692,363
OWENS & MINOR INC.....	193,081	3,741,731	6,659,364
OWENS CORNING.....	122,908	2,868,366	4,590,614
OWENS-ILLINOIS INC.....	322,954	9,529,305	8,335,443
OZ MINERALS LTD AUD0.4.....	113,021	1,669,396	1,597,204
PACCAR INC.....	464,436	17,466,149	23,728,035
PACE PLC ORD5P.....	181,479	536,550	310,294
PACIFIC ANDES INTL HKD0.10.....	36,000	6,926	4,534
PACIFIC ANDES RESOURCES.....	616,000	131,303	137,993
PACIFIC BIOSCIENCES OF CALIFOR.....	89,000	1,424,000	1,041,300
PACIFIC CENTURY PREMIUM.....	284,000	49,959	53,652
PACIFIC INDUSTRIAL JPY50.....	12,000	61,294	55,572
PACIFIC RUBIALES ENERGY CORP.....	124,645	3,316,179	3,338,590
PACIFIC TEXTILES HLDGS.....	95,000	43,822	63,486
PACKAGING CORP OF AMERICA.....	126,128	2,534,088	3,530,323
PALADIN ENERGY LTD.....	324,036	1,233,525	874,221
PALL CORP.....	160,205	5,700,642	9,008,327
PAN AMERICAN SILVER CORP.....	35,733	1,357,208	1,105,942
PANAHOME CORP.....	17,000	104,452	109,671
PANASONIC CORP.....	1,482,611	18,379,824	17,991,070
PANDORA A/S.....	20,413	816,516	641,205
PANERA BREAD CO.....	180,044	10,498,425	22,624,329
PARAGON GROUP OF COMPANIES.....	56,365	112,948	179,535
PARGESA HLDGS SA CHF20(BR).....	10,625	985,807	983,002
PARK 24 CO JPY50.....	155,900	1,704,654	1,613,824
PARKER HANNIFIN CORP.....	255,822	15,024,835	22,957,466
PARMALAT S P A EUR1.....	423,943	1,396,074	1,594,412
PARROT EUR0.1524.....	3,463	119,287	140,332
PARTNER COMMUNICAT ILS0.01.....	41,867	775,611	631,235

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
PARTNERRE HLDGS LTD BERMUDA.....	101,104	7,476,331	6,961,010
PATRIZIA IMMOBILIEN AG NPV.....	6,186	45,751	46,458
PATTERSON COS INC.....	137,228	3,524,282	4,513,429
PATTERSON-UTI ENERGY INC.....	152,090	2,204,153	4,807,565
PAYCHEX INC.....	710,889	21,281,021	21,838,510
PC MALL INC.....	4,982	49,625	38,760
PCCW LIMITED HKD0.25.....	1,966,629	720,306	846,677
PC-TEL INC COM.....	89,782	781,665	581,787
PEABODY ENERGY CORP.....	383,025	15,911,366	22,564,003
PEARSON ORD GBP0.25.....	775,501	11,056,622	14,641,530
PEBBLEBROOK HOTEL TRUST.....	71,050	1,372,088	1,434,500
PEC LTD.....	664,000	550,357	551,711
PEGATRON CORP.....	2,000,493	2,702,104	2,071,985
PENGROWTH ENERGY CORP.....	160,756	2,152,198	2,023,817
PENN NATIONAL GAMING INC.....	66,819	1,624,955	2,695,478
PENN WEST PETROLEUM LTD.....	223,679	5,301,115	5,161,467
PENSON WORLDWIDE INC.....	1,642,883	11,466,413	5,865,092
PENTAIR INC.....	96,916	2,762,741	3,911,530
PEOPLE & TELECOMUN KRW500.....	19,805	127,524	63,070
PEOPLE'S UNITED FINANCIAL INC.....	548,725	8,617,136	7,374,864
PEPCO HOLDINGS INC.....	254,960	4,355,427	5,004,865
PEPSICO INC/NC.....	2,574,218	156,056,493	181,302,174
PERKINELMER INC.....	110,995	1,997,908	2,986,875
PERNOD-RICARD EUR1.55.....	155,386	13,793,353	15,312,716
PERRIGO CO.....	93,258	3,957,936	8,194,580
PERSIMMON ORD 10P.....	510,456	3,861,792	3,952,504
PETKIM TRY1.....	2,110,133	2,468,644	3,183,390
PETROBAKKEN ENERGY LTD.....	41,237	896,550	565,722
PETROBRAS ARGENTINA SA.....	31,665	582,275	613,351
PETROCHINA CO 'H'CN¥1.....	19,142,000	27,680,158	27,994,983
PETROFAC LTD ORD SHS 0.02 USD.....	127,027	2,835,381	3,087,583
PETROHAWK ENERGY CORP.....	341,929	7,163,651	8,435,388
PETROLEO BRASILEIRO SA.....	932,991	35,523,255	31,591,075
PETROLEUM DEVELOPMENT CORP.....	14,875	178,500	444,911
PETROMINERALES LTD.....	34,957	1,299,847	1,025,420
PETSMART INC.....	193,218	5,037,770	8,766,301
PEUGEOT SA EUR1.....	53,031	2,082,194	2,373,502
PFIZER INC.....	11,809,851	208,790,931	243,282,931
PG&E CORP.....	731,807	30,782,744	30,757,848
PHARMACEUTICAL PRODUCT DEVELOP.....	450,988	10,547,217	12,104,518
PHARMASSET INC.....	47,313	5,068,580	5,308,519
PHIHONG TECHNOLOGY TWD10.....	187,252	134,417	380,065
PHILIP MORRIS INTERNATIONAL IN.....	2,424,378	113,451,509	161,875,719
PHILLIPS-VAN HEUSEN CORP.....	58,800	2,298,404	3,849,636
PHOTRONICS INC.....	126,726	1,791,368	1,073,369
PHOTRONICS SEMICONDUCTOR MASK.....	50,000	17,343	26,111
PICC PROPERTY & CA 'H'CN¥1.....	4,716,000	5,811,599	8,024,397
PICO FAR EAST HLDGS HKD0.05.....	376,000	75,477	77,797
PIEDMONT COMMUNITY BANK.....	97,846	10,371,676	10,371,676
PIEDMONT NAT GAS INC.....	197,969	4,568,163	5,990,542
PIEDMONT OFFICE REALTY TRUST I.....	170,100	3,395,466	3,468,339
PILOT GROUP HLDGS NPV.....	47	83,570	91,777
PINECREST ENERGY INC.....	549,700	1,033,991	1,384,075
PINNACLE ENTERTAINMENT INC.....	382,500	3,269,032	5,699,250
PINNACLE WEST CAPITAL CORP.....	123,151	4,152,869	5,490,072
PIOLAX CO JPY 50.....	2,600	67,899	62,006
PIONEER CORP Y50.....	475,200	1,947,713	2,112,392
PIONEER NATURAL RESOURCES CO.....	156,625	7,120,740	14,028,901
PIRELLI & C SPA.....	126,931	1,250,154	1,371,030
PITNEY BOWES INC.....	180,289	4,444,445	4,144,844

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
PLAINS EXPLORATION & PRODUCTIO.....	158,543	4,356,414	6,043,659
PLANAR SYSTEMS INC.....	507,639	2,601,468	1,451,848
PLASTIC OMNIUM SA.....	7,071	84,406	230,155
PLEXUS CORP.....	63,750	1,820,442	2,219,138
PLUM CREEK TIMBER CO INC.....	259,138	9,658,030	10,505,455
PMC - SIERRA INC.....	229,817	1,865,574	1,739,715
PMP COMMUNICATIONS AUD 0.50.....	78,337	80,110	51,998
PNC FINANCIAL SERVICES GROUP I.....	1,046,634	56,018,180	62,389,853
POHJOLA BANK PLC SER'A'.....	54,518	760,766	705,063
POLARIS INDUSTRIES INC.....	132,259	8,417,430	14,703,233
POLARIS SOFTWARE LAB INR5.....	986,469	1,964,302	3,969,930
POLO RALPH LAUREN CORP.....	66,169	4,547,356	8,774,671
POLO RESOURCES LTD ORD NPV.....	1,257,057	102,608	113,420
POLSKI KONCERN NAFTOWY ORLEN.....	928,879	12,757,546	17,509,740
POLYCOM INC.....	135,792	5,561,199	8,731,426
POLYPORE INTERNATIONAL INC.....	49,446	3,162,267	3,354,417
POOL CORP.....	176,991	4,643,903	5,276,102
POONGSAN HLDGS CORP KSWN5000.....	2,810	53,372	83,170
POPULAR INC.....	2,410,003	7,980,668	6,651,608
PORT OF TAURANGA NPV.....	6,971	46,482	50,953
PORTUGAL TELECOM SGPS SA.....	331,105	3,900,349	3,282,120
POST PROPERTIES INC.....	74,367	2,106,785	3,031,199
POSTNL NV.....	279,970	7,766,779	2,375,412
POTASH CORP OF SASKATCHEWAN.....	625,706	31,354,650	35,710,171
POU CHEN TW\$10.....	12,856,971	9,346,761	11,861,707
POWER ASSETS HOLDINGS LIMITED.....	685,154	4,398,795	5,186,258
POWER CORP CANADA.....	138,057	3,990,457	3,846,599
POWER FINANCIAL CORP.....	97,910	3,093,771	3,017,142
POWER INTEGRATIONS INC.....	93,119	2,502,649	3,578,563
POWERCHIP SEMICONDUCTOR CORP.....	10,708,000	2,281,261	1,334,609
PPG INDUSTRIES INC.....	212,239	12,666,932	19,269,179
PPL CORP.....	903,891	26,089,175	25,155,287
PPR EUR4.00.....	129,853	19,146,262	23,119,233
PRAXAIR INC.....	301,584	21,574,495	32,688,690
PRECISION CASTPARTS CORP.....	143,768	12,034,924	23,671,401
PRECISION DRILLING CORPORATION.....	267,500	3,773,837	3,838,851
PREMIER FOODS ORD GBP0.01.....	686,170	339,668	209,527
PREMIUM BRANDS HOLDINGS CORP.....	6,600	93,507	111,812
PRICELINE.COM INC.....	73,502	14,708,479	37,627,879
PRIMA MEAT PACKERS Y50.....	138,000	257,732	167,459
PRIMARY HLTH PROP ORD GBP0.50.....	61,440	256,870	316,631
PRIME OFFICE REIT-AG.....	41,290	371,159	371,159
PRINCIPAL FINANCIAL GROUP INC.....	331,316	7,875,374	10,078,633
PROASSURANCE CORP.....	55,250	2,798,424	3,867,500
PROCTER & GAMBLE CO/THE.....	4,075,730	244,078,801	259,094,156
PROGRAMMED MAINTEN NPV.....	20,231	44,556	47,650
PROGRESS ENERGY INC.....	332,614	13,310,766	15,968,798
PROGRESS ENERGY RESOURCES CORP.....	89,921	1,191,935	1,279,262
PROGRESS SOFTWARE CORP.....	248,978	4,672,459	6,007,839
PROGRESSIVE CORP/THE.....	674,965	11,242,944	14,430,752
PROLOGIS INC.....	974,138	27,801,906	34,913,106
PROPERTY PERFECT C RIGHTS.....	76,866	0	0
PROPERTY PERFECT PCL.....	2,767,200	67,527	63,945
PROSPERITY BANCSHARES INC.....	46,750	1,945,321	2,048,585
PROSPERITY REAL ESTATE.....	295,000	64,820	69,378
PROTECTIVE LIFE CORP.....	84,341	1,335,465	1,950,807
PROTON HLDGS BERHAD.....	161,600	243,804	177,147
PROVIDENCE SERVICE CORP/THE.....	22,539	346,752	285,118
PRUDENTIAL FINANCIAL INC.....	871,344	42,344,858	55,408,765
PRUDENTIAL PLC GBP0.05.....	7,276,163	71,161,468	84,106,914

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
PRYSMIAN CAB & SYS NPV.....	221,376	4,096,093	4,451,743
PS BUSINESS PARKS INC.....	12,500	679,728	688,750
PSL LTD INR10.....	64,885	214,972	103,781
PT SAMPOERNA AGRO TBK IDR200.....	701,000	281,273	282,018
PTT PUBLIC COMPANY THB10 (NON.....	162,500	1,878,824	1,771,766
PUBLIC POWER CORP EUR4.60 (CR).....	57,194	968,738	819,276
PUBLIC SERVICE ENTERPRISE GROU.....	794,069	25,228,079	25,918,412
PUBLIC STORAGE.....	337,081	27,916,707	38,430,605
PUBLICIS GROUPE SA EUR.4.....	102,198	4,787,434	5,697,205
PUBLIGROUPE AG CHF1 REGD.....	314	51,419	57,057
PULSE ELECTRONICS CORPORATION.....	82,608	1,509,921	365,127
PULTE GROUP INC.....	336,017	3,733,013	2,573,890
PUNJAH NATIONAL BA INR10.....	493,902	3,876,020	12,034,736
QANTAS AIRWAYS NPV.....	387,299	870,229	762,942
QBE INS GROUP AS1.....	627,369	11,583,630	11,586,157
QEP RESOURCES INC.....	238,480	6,899,541	9,975,618
QIAGEN N V.....	230,104	4,319,190	4,376,578
QIAGEN NV EUR0.01.....	81,264	1,643,056	1,557,588
QINGLING MTRS H SHS CNY1.....	1,232,000	367,182	379,990
QINGMEI GROUP HOLDINGS LTD.....	254,000	65,790	40,347
QLOGIC CORP.....	103,073	1,566,424	1,640,922
QR NATIONAL LTD.....	596,013	2,200,545	2,156,749
QUALCOMM INC.....	2,277,665	93,504,938	129,348,595
QUANEX BUILDING PRODUCTS CORP.....	78,267	1,149,443	1,282,796
QUANTA SERVICES INC.....	242,714	5,110,994	4,902,823
QUANTA STORAGE TWD10.....	303,000	554,674	271,106
QUEBECOR INC.....	4,800	164,228	157,563
QUEST DIAGNOSTICS INC/DE.....	154,953	8,196,670	9,157,722
QUESTAR CORP.....	174,775	2,299,902	3,095,265
QUICKSILVER RESOURCES INC.....	116,368	1,257,797	1,717,592
RACKSPACE HOSTING INC.....	180,906	5,998,034	7,731,922
RADIANT OPTO-ELECT TWD10.....	1,309,923	2,864,830	4,232,105
RADIOSHACK CORP.....	104,396	1,581,408	1,389,511
RAIFFEISEN BANK INTERNATIONAL.....	19,308	1,036,522	994,756
RAIT FINANCIAL TRUST.....	331,865	913,156	696,917
RAITO KOGYO CO Y50.....	38,400	101,474	139,317
RAKUTEN INC NPV.....	15,528	12,503,388	15,977,920
RALCORP HOLDINGS INC.....	98,036	5,982,852	8,487,957
RALLYE EUR3.00(REGD).....	154,528	6,436,370	6,418,815
RAMCO-GERSHENSON PROPERTIES TR.....	63,542	671,141	786,650
RAMELIUS RESOURCES NPV.....	246,814	278,924	338,226
RAMSAY HEALTH CARE LTD AUD0.10.....	45,771	879,964	890,864
RANDGOLD RESOURCES ORD USD0.05.....	44,801	3,805,276	3,779,699
RANDSTAD HLDGS EUR0.1.....	41,517	2,218,513	1,918,665
RANGE RESOURCES CORP.....	189,136	8,081,986	10,497,048
RATOS AB SER B NPV.....	75,646	1,400,236	1,456,564
RAUTARUUKKI OY 'K'NPV.....	29,302	692,439	661,893
RAYMOND JAMES FINANCIAL INC.....	372,052	7,875,888	11,961,472
RAYONIER INC.....	109,362	4,647,342	7,146,807
RAYTHEON CO.....	697,802	36,018,990	34,785,430
RBC BEARINGS INC.....	850	29,776	32,096
RCG HOLDINGS GROUP HKD0.01.....	349,483	300,912	44,886
RCR TOMLINSON LTD NPV.....	26,752	46,225	46,684
RDA HOLDING CO WARRANTS.....	3,425	0	0
REALTY INCOME CORP.....	124,934	4,323,385	4,184,040
RECKITT BENCKISER GROUP PLC.....	1,554,082	77,267,485	85,828,033
RECORDATI EUR0.125.....	791,520	7,292,478	8,704,434
RED ELECTRICA CORPORATION SA.....	53,476	3,090,284	3,227,277
RED HAT INC.....	190,054	3,942,304	8,723,479
RED ROBIN GOURMET BURGERS INC.....	203,020	4,212,886	7,385,868

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
REED ELSEVIER.....	424,166	3,717,940	3,854,332
REED ELSEVIER NV EUR0.07.....	239,940	3,127,001	3,219,602
REGAL ENTERTAINMENT GROUP.....	79,701	1,045,475	984,307
REGAL HOTELS(HDS.)HKD.01.....	160,000	63,405	67,239
REGAL-BELOIT CORP.....	38,050	2,198,302	2,540,599
REGENCY CENTERS CORP.....	92,312	3,647,579	4,058,959
REGENERON PHARMACEUTICALS INC.....	71,777	1,844,510	4,070,474
REGIONS FINANCIAL CORP.....	1,651,864	10,938,268	10,241,557
REGIS CORP MINN.....	111,285	3,733,548	1,704,886
REINSURANCE GROUP OF AMERICA I.....	72,770	3,086,188	4,428,782
REJESH EXPORTS INR2(POST.....	410,097	406,587	921,061
RELIANCE STEEL & ALUMINUM CO.....	73,671	2,694,803	3,657,765
RELO HOLDINGS INC JPY50.....	3,500	53,909	74,108
RENAISSANCE RE HOLDINGS LTD.....	67,212	3,469,901	4,701,479
RENAULT REGIE NATIONALE DES.....	66,998	3,594,884	3,971,448
RENESOLA LTD.....	182,212	1,224,717	951,147
RENEWABLE ENERGY CORP AS NOK1.....	173,974	556,551	300,741
REPLY SPA EUR0.52.....	148	3,955	4,262
REPSOL YPF SA EUR1.....	966,928	24,438,481	33,561,499
REPUBLIC BANCORP INC/KY.....	2,273	46,666	45,233
REPUBLIC SERVICES INC.....	378,070	9,940,556	11,663,460
RESEARCH IN MOTION LTD.....	253,365	13,084,784	7,319,258
RESMED INC.....	150,556	3,486,453	4,659,708
RESOLUTION LTD ORD NPV(NEW).....	3,448,711	16,489,666	16,277,995
RESONA HOLDINGS INC.....	746,120	3,668,522	3,492,241
REX AMERICAN RESOURCES CORP.....	2,853	47,278	47,360
REXAM ORD 64 2/7P.....	844,820	4,431,573	5,191,979
REXEL PROMESSES.....	70,746	1,785,982	1,753,966
REYNOLDS AMERICAN INC.....	358,864	8,590,303	13,295,911
RHB CAPITAL BHD MYR1.....	268,400	454,104	814,222
RICHMONT MINES INC.....	19,730	126,587	140,280
RICOH LEASING CO LTD JPY50.....	35,017	862,646	777,433
RICOH Y50.....	328,296	4,039,416	3,613,858
RINNAI CORP Y50.....	28,103	1,256,246	2,018,294
RIO TINTO LIMITED NPV.....	396,548	33,560,802	35,232,931
RIO TINTO ORD GBP0.10.....	1,023,207	66,976,632	73,765,788
RIOCAN REIT.....	309,720	7,624,803	8,324,668
RITCHIE BROS AUCTIONEERS INC.....	33,155	926,958	912,441
RIVERBED TECHNOLOGY INC.....	193,343	6,801,881	7,654,449
RLI CORP.....	72,058	3,132,500	4,461,831
ROBERT HALF INTERNATIONAL INC.....	191,434	4,711,571	5,174,461
ROBERT WISEMAN DAIRIES ORD 10P.....	97,232	629,571	488,596
ROC OIL CO LTD NPV.....	870,163	337,352	298,111
ROCHE HLDG AG GENUSSSCHEINE NPV.....	696,692	106,809,899	116,418,723
ROCK-TENN CO.....	289,999	13,226,258	19,238,534
ROCKWELL AUTOMATION INC.....	260,137	13,495,956	22,569,486
ROCKWELL COLLINS INC.....	181,241	8,616,679	11,180,757
ROCKWOOD HOLDINGS INC.....	85,707	4,453,269	4,738,740
ROCKY BRANDS INC.....	3,050	47,290	37,637
ROGERS COMMUNICATIONS INC.....	340,820	11,866,475	13,486,598
ROGERS SUGAR INC.....	37,324	206,414	207,678
ROHM CO Y50.....	34,189	2,023,313	1,945,251
ROHTO PHARMACEUTICAL CO Y50.....	17,000	181,912	192,608
ROLLS ROYCE GROUP.....	71,022,912	116,527	114,024
ROLLS-ROYCE HLDGS PLC.....	875,865	9,062,965	9,069,716
ROPER INDUSTRIES INC.....	291,039	14,664,718	24,243,549
ROSS STORES INC.....	251,344	12,818,165	20,137,681
ROTTNEROS AB SEK0.50.....	84,055	65,599	53,949
ROVI CORP.....	281,990	12,351,960	16,174,946
ROWAN COS INC.....	152,459	3,683,230	5,916,934

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
ROYAL BANK OF CANADA.....	726,086	43,302,708	41,476,657
ROYAL BANK OF SCOTLAND GRP ORD.....	6,943,735	4,828,413	4,287,451
ROYAL CARIBBEAN CRUISES LTD.....	132,858	2,507,867	5,000,775
ROYAL DUTCH SHELL A SHS.....	1,215,173	45,778,152	43,129,319
ROYAL DUTCH SHELL 'A' SHS.....	3,199,149	107,177,107	113,918,116
ROYAL DUTCH SHELL 'B' SHS.....	2,993,103	95,310,183	106,869,365
ROYAL GOLD INC.....	53,510	2,365,929	3,134,081
ROYAL UNIBREW A/S DKK10.....	2,410	139,390	158,805
RPC INC.....	42,213	951,004	1,035,907
RPM INTERNATIONAL INC.....	128,387	2,105,323	2,955,469
RR DONNELLEY & SONS CO.....	371,472	6,974,413	7,284,566
RREEF AMERICA REIT II.....	961,668	100,004,232	88,996,420
RSA INSURANCE GROUP PLC.....	1,383,178	2,961,595	2,995,621
RUSH ENTERPRISES INC CL A.....	119,977	1,306,459	2,283,162
RUTH'S HOSPITALITY GROUP INC.....	11,804	60,974	66,220
RWE AG (NEU) NPV 'A'.....	323,190	25,885,001	17,916,042
RYANAIR HOLDINGS PLC.....	55,174	1,570,356	1,618,805
RYDER SYSTEM INC.....	50,551	1,933,621	2,873,824
S&T HOLDING CO LTD KRW500.....	30,040	337,238	381,251
SAAB AB SER 'B' SEK16.....	57,919	874,275	1,328,180
SABANCI HOLDINGS AS TRY1.....	2,482,789	8,183,187	10,426,491
SABMILLER PLC.....	580,359	19,212,823	21,164,414
SABRA HEALTH CARE REIT - W/I.....	10,600	160,926	177,126
SAFESTORE HLDGS ORD GBP0.01.....	450,000	966,000	996,984
SAFEWAY INC.....	619,090	13,851,862	14,468,133
SAFRAN SA EURO.20.....	526,493	17,311,760	22,480,242
SAGE GROUP ORD 1P.....	1,462,177	5,797,162	6,781,789
SAIC INC.....	284,102	5,282,515	4,778,596
SAINSBURY (J) ORD GBP0.2857142.....	1,762,265	9,416,513	9,319,478
SAIPEM EUR1.....	390,643	16,135,182	20,162,906
SALESFORCE.COM INC.....	131,848	8,774,516	19,642,715
SALIM IVOMAS PRATAMA TBK PT.....	3,456	478	476
SALLY BEAUTY HOLDINGS INC.....	118,208	1,995,530	2,021,357
SALZGITTER AG ORD NPV.....	13,593	1,048,514	1,036,434
SAMCHULLY KRW5000.....	2,278	212,595	220,834
SAMPO OYJ SER'A NPV.....	267,468	7,603,040	8,636,049
SAMSUNG ELECTRONICS CO LTD.....	75,508	41,022,188	58,417,683
SAN-AI OIL CO Y50.....	4,000	12,528	22,784
SANDISK CORP.....	285,867	7,220,229	11,863,481
SANDRIDGE ENERGY INC.....	746,875	7,176,685	7,961,688
SANDS CHINA LTD.....	842,579	2,221,685	2,273,948
SANDVIK AB NPV (POST SPLIT).....	351,825	6,686,316	6,183,373
SANKI ENGINEERING Y50.....	123,000	848,830	685,364
SANKYO CO(OTC) NPV.....	27,549	1,361,658	1,413,950
SANOFI.....	1,679,005	122,081,301	134,957,891
SANOI INDUSTRIAL CO Y50.....	7,700	60,247	65,311
SANOMA OYJ NPV COM SHS.....	28,237	566,713	523,206
SANOYAS HISHINO MEISHO CORP.....	28,100	103,957	107,515
SANRIO CO Y50.....	14,700	622,496	569,725
SANSHIN ELECTRONICS CO Y50.....	18,066	178,741	143,392
SANTEN PHARMACEUTICAL CO.....	75,907	2,784,752	3,064,101
SANTOS LIMITED NPV.....	1,888,840	24,055,104	27,380,481
SANYANG INDUSTRY TWD10.....	840,000	363,055	510,314
SANYO CHEMICAL INDUSTRIES Y50.....	14,000	80,581	110,253
SAP AG ORD NPV.....	995,016	53,225,764	60,229,550
SAPPI ORD R1.....	99,881	533,008	508,319
SAPUTO INC.....	49,752	2,268,908	2,397,643
SARA LEE CORP.....	1,191,973	16,299,777	22,635,567
SARANTIS EUR1.54 (CR).....	1,861	11,317	7,744
SASKEN COMMUNICATIONS.....	76,045	313,210	222,509

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
SASOL NVP.....	48,809	2,850,820	2,563,067
SATO SHOJI CORP JPY50.....	5,600	76,391	31,620
SAVILLS ORD GBP0.025.....	100,924	588,031	633,369
SBA COMMUNICATIONS CORP.....	127,996	3,331,509	4,888,167
SBI HOLDINGS INC.....	7,862	830,239	723,312
SBM OFFSHORE NV EUR0.25 (POST.....	82,534	2,135,262	2,182,633
SCANA CORP.....	131,130	4,687,329	5,162,588
SCANIA AB SER B NPV (POST.....	111,678	2,554,481	2,596,360
SCHIBSTED A/S NWKR1.....	155,297	3,115,897	4,984,138
SCHIFF NUTRITION INTERNATIONAL.....	14,670	117,645	164,157
SCHINDLER HLDG AG PTG CERT.....	16,903	2,076,188	2,051,647
SCHINDLER-HLDG AG CHF0.1.....	60,043	3,446,576	7,280,749
SCHLUMBERGER LTD.....	2,000,297	122,311,145	172,825,661
SCHNEIDER ELECTRIC EUR8.....	302,856	36,321,332	50,583,833
SCHNITZER STEEL INDUSTRIES INC.....	21,777	1,000,033	1,254,355
SCHRODERS (NEW) ORD GBP1.....	60,762	1,754,883	1,509,104
SCOR SE EUR7.876972 (POST.....	287,706	7,834,175	8,175,759
SCOTTISH & SOUTHN ENERGY ORD.....	1,561,526	31,310,510	34,921,840
SCOTTS MIRACLE-GRO CO/THE.....	208,814	7,643,546	10,714,246
SCRIPPS NETWORKS INTERACTIVE I.....	92,177	2,894,950	4,505,612
SCROLL CORP Y50.....	12,500	43,677	41,790
SEACOR HOLDINGS INC.....	21,333	1,549,055	2,132,447
SEADRILL LTD USD2.....	152,054	4,886,965	5,381,665
SEAGATE TECHNOLOGY.....	477,200	7,179,887	7,711,552
SEAH STEEL KRW5000.....	14,349	358,464	1,175,983
SEALED AIR CORP.....	157,648	2,788,568	3,750,446
SEARS CANADA INC.....	6,200	147,700	112,552
SEARS HOLDINGS CORP.....	38,066	3,728,092	2,719,435
SEB SA FF1.....	68,100	4,860,280	7,133,588
SECOM CO Y50.....	274,084	12,436,092	13,049,195
SECURE ENERGY SERVICES INC.....	25,200	175,101	173,640
SECURE ENERGY SERVICES INC.....	166,100	893,895	1,648,780
SECURITAS SER 'B' SEK1.....	109,239	1,320,662	1,159,032
SEGA SAMMY HLDGS INC NPV.....	101,012	1,729,146	1,937,439
SEGRO PLC.....	861,111	4,282,345	4,317,456
SEI INVESTMENTS CO.....	286,652	5,482,046	6,452,537
SEIKO EPSON CORP NPV.....	45,303	738,480	778,610
SEINO HOLDINGS CO LTD.....	171,000	870,984	1,221,731
SEIREN CO Y50.....	9,300	56,960	59,190
SEKISUI CHEMICAL Y50.....	150,413	1,128,030	1,275,791
SEKISUI HOUSE NPV.....	1,970,708	18,336,002	18,203,916
SEKISUI JYSHI Y50.....	15,000	132,796	152,303
SEMAPA SOC INVEST E GESTAO.....	24,845	288,816	269,081
SEBNCORP INDUSTRIES SGD0.25.....	442,985	1,867,935	1,800,664
SEBNCORP MARINE SGD0.10.....	917,742	3,993,079	3,962,229
SEMPRA ENERGY.....	367,092	17,768,676	19,411,825
SENIOR 10P.....	112,781	154,611	329,175
SENIOR HOUSING PROPERTIES TRUS.....	223,091	4,275,554	5,222,560
SEQUANA EUR1.50.....	15,362	198,454	230,521
SERCO GROUP ORD 2P.....	1,239,115	11,097,100	10,991,088
SERIA CO LTD NPV.....	1	705	3,702
SERVICE CORP INTERNATIONAL/US.....	235,079	1,606,870	2,745,723
SERVICE STREAM LTD NPV.....	80,654	46,833	42,311
SES SA FIDUCIARY DR EACH REP.....	104,585	2,727,870	2,934,848
SEVEN & I HLDG CO LTD NPV.....	405,665	10,179,655	10,834,812
SEVEN BANK LTD NPV.....	254	483,784	505,421
SEVEN GROUP HOLDINGS LTD.....	18,623	163,994	192,001
SEVERN TRENT ORD GBP0.9789.....	117,040	2,573,647	2,765,915
SGS SA CHF1(REGD).....	1,917	3,553,369	3,633,648
SHAFTESBURY ORD 25P.....	250,000	1,514,047	2,119,194

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
SHAMIR OPTICAL INDUSTRY LTD.....	6,244	87,217	88,602
SHANDA GAMES LTD.....	272,888	1,803,311	1,779,230
SHANGHAI CHLOR-ALKALI CHEMICAL.....	490,000	282,237	308,210
SHANGHAI FRIENDSHIP GROUP INC.....	197,240	199,952	353,060
SHANGHAI MECHANICAL AND ELEC.....	453,700	646,373	494,079
SHANGRI-LA ASIA ORD HK\$1.....	2,468,665	6,011,234	6,040,595
SHARP CORP Y50.....	348,861	3,190,712	3,157,719
SHAW COMMUNICATIONS INC.....	129,322	2,586,306	2,946,628
SHAW GROUP INC/THE.....	71,090	2,085,883	2,147,629
SHERWIN-WILLIAMS CO/THE.....	120,975	8,008,667	10,146,173
SHIKOKU ELECTRIC POWER CO INC.....	91,986	2,330,866	2,078,683
SHIMADZU Y50.....	120,870	996,762	1,098,546
SHIMAMURA NPV.....	7,723	671,081	732,518
SHIMANO INC NPV.....	35,974	1,855,751	1,966,632
SHIMIZU CORPORATION Y50.....	206,359	877,965	853,441
SHIN MAYWA INDUSTRIES Y50.....	21,000	49,102	79,569
SHINDENGEN ELECTRIC MAN CO Y50.....	40,000	152,474	186,726
SHIN-ETSU CHEMICALS CO NPV.....	183,155	9,283,677	9,740,599
SHINKO SHOJI CO Y50.....	13,700	208,938	107,890
SHINSEI BK NPV.....	541,965	620,934	536,865
SHINSHO CORP JPY50.....	96,000	334,623	229,421
SHIONOGI & CO JPY50.....	104,074	1,728,943	1,694,618
SHIP HEALTHCARE HLDG INC NPV.....	29,300	262,932	537,675
SHIRE PLC ORD GBP0.05.....	741,714	18,257,708	23,160,763
SHIROKI CORP JPY50.....	32,000	93,527	108,965
SHISEIDO Y50.....	195,681	3,541,176	3,632,068
SHIZUOKA BANK Y50.....	237,000	2,063,815	2,165,750
SHIZUOKAGAS CO NPV.....	118,500	674,113	667,626
SHOPPERS DRUG MART CORP.....	155,869	6,535,933	6,411,770
SHORETEL INC.....	139,136	1,238,892	1,419,187
SHOWA DENKO KK Y50.....	522,446	1,008,034	1,073,874
SHOWA SHELL SEKIYU ORD Y50.....	92,277	884,540	850,100
SIAM COMM BK PUBLIC (FOREIGN).....	2,428,231	4,577,906	8,772,454
SIAS EUR0.50.....	8,804	74,830	100,839
SIEMENS AG NPV REGD.....	830,359	89,789,403	114,008,951
SIGMA-ALDRICH CORP.....	124,774	6,028,597	9,155,916
SIGNET JEWELERS LIMITED SHS.....	85,507	1,562,463	4,002,583
SIGURD MICROELECTR TWD10.....	1,938,000	922,488	1,750,870
SIKA FINANZ AG CHF0.6 (BR).....	3,635	7,137,441	8,750,766
SILGAN HOLDINGS INC.....	62,722	2,513,844	2,569,720
SILICON LABORATORIES INC.....	43,842	1,454,741	1,808,921
SILVER BASE GROUP HKD0.01.....	2,425,000	2,334,492	2,502,522
SILVER WHEATON CORP.....	171,170	5,908,712	5,645,364
SIMCORP DKK10.....	232	43,864	45,772
SIMON PROPERTY GROUP INC.....	563,355	41,911,907	65,478,752
SIMPSON MFG INC.....	154,680	4,173,813	4,620,292
SIMS METAL MANAGEMENT LTD.....	57,144	996,625	1,079,798
SING TAO NEW CORP LTD.....	276,000	67,055	79,453
SINGAMAS CONTAINER HKD0.10.....	1,430,000	523,874	567,865
SINGAPORE AIRLINES SGD0.50.....	308,143	3,538,698	3,559,358
SINGAPORE EXCHANGE SGD0.01.....	339,042	2,178,684	2,079,656
SINGAPORE LAND SG\$1.....	14,000	79,702	81,199
SINGAPORE PRESS HLDGS SGD0.20.....	534,221	1,694,786	1,697,183
SINGAPORE TECHNOLOGIES.....	530,919	1,382,668	1,301,781
SINGAPORE TELECOMMUNICATIONS.....	5,886,804	14,299,832	15,153,389
SINO LAND CO ORD HK\$1.00.....	1,770,329	3,405,770	2,834,802
SINO-FOREST CORP.....	115,500	2,650,386	382,966
SINOMEDIA HOLDING LIMITED.....	172,000	63,401	60,345
SINON CORP TWD10.....	2,494,700	1,369,769	1,215,931
SINOPAC HLDG TWD10.....	919,000	426,564	396,734

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
SINOPEC SHANGHAI PETROCHEMICAL.....	678,000	355,922	304,093
SINOTEL TECHNOLOGIES LTD.....	163,000	41,989	32,531
SIRIUS XM RADIO INC.....	3,885,889	4,264,642	8,510,097
SIRONA DENTAL SYSTEMS INC.....	70,611	3,685,399	3,749,444
SIRTEC INTERNATIONAL CO LTD.....	228,000	191,191	413,557
SIXT AG.....	1,479	82,492	82,610
SJM HOLDINGS LIMITED HKD1.00.....	2,152,212	2,858,134	5,094,778
SK C&C CO LTD.....	6,267	776,214	763,088
SK CHEMICALS KRW5000.....	4,591	280,512	307,887
SK HOLDINGS CO LTD KRW5000.....	96,718	8,580,663	16,759,087
SK TELECOM CO LTD.....	113,111	2,003,322	2,115,176
SKANDINAVISKA ENSKILDA BANKEN.....	1,130,185	9,250,663	9,259,921
SKANSKA AB B SER 'B' SEK3.....	139,489	2,838,628	2,502,382
SKF AB SER B NPV (POST SPLIT).....	177,565	4,664,033	5,149,626
SKY CITY NZD0.20.....	200,711	551,028	600,077
SKY PERFECT JSAT HLDG INC NPV.....	197	78,895	80,864
SKYWEST INC COM.....	110,500	1,953,518	1,664,130
SKYWORKS SOLUTIONS INC.....	972,678	18,195,620	22,352,140
SL GREEN REALTY CORP.....	158,588	7,909,407	13,142,188
SLM CORP.....	543,977	5,886,908	9,144,253
SM ENERGY CO.....	145,563	7,632,401	10,695,969
SMART TECHNOLOGIES INC.....	36,757	327,136	209,515
SMB UNITED SGD0.10.....	245,000	53,276	47,898
SMC CORP NPV.....	43,143	6,722,394	7,714,029
SMITH & NEPHEW ORD USD0.20.....	311,285	3,534,678	3,323,354
SMITH A O CORP.....	184,426	3,933,370	7,801,220
SMITHFIELD FOODS INC.....	163,467	2,529,595	3,575,023
SMITHS GROUP PLC ORD GBP0.375.....	961,706	18,145,420	18,543,090
SMURFIT KAPPA GROUP PLC ORD.....	195,088	2,200,964	2,325,013
SNAM RETE GAS EUR1.....	2,143,263	10,239,947	12,690,662
SNAP-ON INC.....	57,293	2,282,918	3,579,667
SNC-LAVALIN GROUP INC.....	52,611	2,953,984	3,209,756
SNS REAAL GROEP NV EUR1.63.....	42,880	213,179	191,420
SNYDERS LANCE INC.....	102,000	1,881,705	2,206,260
SOCIETE GENERALE EUR1.25.....	1,127,143	70,990,865	66,870,984
SODEXO EUR4.....	163,457	10,387,921	12,811,578
SOFTBANK CORPORATION NPV.....	769,256	22,877,025	28,861,389
SOHO CHINA LIMITED.....	674,500	584,064	602,445
SOJITZ CORPORATION NPV.....	436,735	824,078	811,172
SOL MELIA SA-EUR0.2.....	500,729	7,755,016	6,047,430
SOLERA HOLDINGS INC.....	206,074	9,704,283	12,191,338
SOLUTIA INC.....	154,700	3,255,476	3,534,895
SOLVAY NPV.....	73,180	9,656,039	11,304,957
SONGA OFFSHORE SE.....	7,469	30,163	37,168
SONGBIRD ESTATES ORD GBP0.10.....	86,106	199,258	212,197
SONIC CORP.....	389,709	5,995,552	4,142,607
SONIC HEALTHCARE LTD.....	128,623	1,682,566	1,772,248
SONOCO PRODUCTS CO.....	239,529	7,049,521	8,512,861
SONOSITE INC COM.....	110,484	3,083,859	3,885,722
SONOVA HLDG CHF0.05.....	17,073	1,654,215	1,591,723
SONY CORP NPV.....	1,391,655	41,088,553	36,480,111
SONY FINANCIAL HOLDINGS INC.....	68,632	1,233,737	1,231,399
SOUL PATTINSON (WASHINGTON H.).....	4,100	55,787	57,502
SOUTH AFRICAN PROPERTY.....	385,000	874,063	398,673
SOUTHERN CO.....	1,192,501	42,437,632	48,153,190
SOUTHERN COPPER CORP.....	515,158	18,244,241	16,933,243
SOUTHERN UNION CO.....	122,763	2,302,234	4,928,934
SOUTHWEST AIRLINES CO.....	840,071	8,321,297	9,593,611
SOUTHWESTERN ENERGY CO.....	1,495,363	32,664,854	64,121,165
SP AUSNET NPV (STAPLED UNITS).....	690,278	614,914	698,366

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
SPAREBANK 1 NORD-NORGE.....	1,066	7,866	7,629
SPECTRA ENERGY CORP.....	731,556	14,140,302	20,051,950
SPECTRANETICS CORP.....	133,500	780,917	830,370
SPECTRIS ORD GBP0.05.....	5,104	104,507	130,452
SPIRIT AEROSYSTEMS HOLDINGS IN.....	135,319	2,282,269	2,977,018
SPREADTRUM COMMUNICATIONS INC.....	60,112	1,107,342	947,365
SPRINT NEXTEL CORP.....	4,403,421	17,025,247	23,734,439
SPX CORP.....	73,725	3,990,430	6,094,109
SQUARE ENIX HOLDINGS CO LTD.....	22,039	360,231	394,060
SRF LIMITED INR10.....	262,378	1,305,289	1,676,601
SSAB AB.....	54,564	865,034	817,589
ST JOE CO/THE.....	64,041	1,774,300	1,334,614
ST JUDE MEDICAL INC.....	527,475	20,959,180	25,150,008
STANCORP FINANCIAL GROUP INC.....	44,540	1,753,853	1,879,143
STANDARD CHARTERED ORD USD0.50.....	1,602,674	42,154,453	42,145,953
STANDARD LIFE ORD GBP0.10.....	903,032	3,056,384	3,051,772
STANDARD MICROSYSTEMS CORP.....	152,974	3,459,687	4,128,768
STANLEY BLACK & DECKER INC.....	165,579	7,048,835	11,929,967
STANLEY ELECTRIC CO NPV.....	50,578	779,003	879,917
STAPLES INC.....	702,300	14,144,193	11,096,340
STARBUCKS CORP.....	842,953	14,307,158	33,288,214
STARHUB LTD NPV.....	295,536	608,391	671,673
START TODAY CO LTD.....	79,300	999,622	1,572,057
STARWOOD HOTELS & RESORTS WORL.....	311,330	12,285,800	17,446,933
STATE STREET CORP.....	954,114	41,603,515	43,021,000
STATOIL ASA NOK2.50.....	925,078	27,658,883	23,551,735
STATOIL FUEL & RETAIL ASA.....	25,603	260,586	248,612
STATS CHIPPAC TAIWAN SEMICONDU.....	170,500	189,372	181,639
STEEL DYNAMICS INC.....	260,001	4,030,171	4,225,016
STEPAN CO.....	11,651	612,705	826,056
STERICYCLE INC.....	216,454	16,176,584	19,290,380
STERLING CONSTRUCTION CO INC.....	8,904	133,189	122,608
STEWART INFORMATION SERVICES C.....	4,616	45,018	46,298
STIFEL FINANCIAL CORP.....	172,125	6,072,427	6,172,403
STMICROELECTRONICS EUR1.04.....	222,373	2,634,166	2,215,262
STOCKLAND TRUST GROUP NPV.....	2,977,434	10,821,579	10,869,855
STONE ENERGY CORP COM.....	55,989	2,037,132	1,701,506
STORA ENSO OYJ SER 'R' NPV.....	664,336	7,659,434	6,968,662
STP & I PCL-NVDR.....	285,821	217,064	218,610
STRABAG SE NPV (BR).....	10,306	288,309	306,239
STRATEGIC HOTELS & RESORTS INC.....	273,000	1,374,466	1,932,840
STRAUMANN HLDG CHF0.3 (REGD).....	2,652	695,908	637,803
STRONG PETROCHEMICAL HOLDINGS.....	30,000	7,158	5,012
STRYKER CORP.....	344,148	16,566,879	20,198,046
STUDIO ALICE NPV.....	22,000	175,052	305,919
STURM RUGER & CO INC.....	1,992	30,679	43,724
STW COMMUNICATIONS GROUP LTD.....	33,849	26,954	37,145
STX OSV HOLDINGS LTD.....	418,000	381,127	473,297
SUBSEA 7 SA.....	317,049	7,311,273	8,154,537
SUEDZUCKER AG NPV.....	23,044	680,806	818,720
SUEZ ENVIRONNEMENT CO EUR4.....	332,365	7,205,393	6,628,251
SULZER AG CHF0.01(REGD).....	49,518	6,599,176	8,045,205
SUMCO CORPORATION NPV.....	40,405	730,768	676,419
SUMIKIN BUSSAN CP JPY50.....	53,000	218,464	127,972
SUMITOMO BAKELITE CO Y50.....	608,000	3,231,293	4,042,794
SUMITOMO CHEMICAL Y50.....	1,175,816	5,851,402	5,823,755
SUMITOMO CORP NPV.....	1,784,175	23,345,496	24,058,527
SUMITOMO DENSETSU CO Y50.....	1,100	4,935	6,388
SUMITOMO ELECTRIC IND NPV.....	263,153	3,410,069	3,802,620
SUMITOMO HEAVY INDUSTRIES Y50.....	914,505	5,191,183	6,318,646

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
SUMITOMO METAL INDUSTRIES NPV.....	1,173,545	2,440,037	2,615,628
SUMITOMO METAL MNG NPV.....	418,475	6,245,073	6,813,951
SUMITOMO MITSUI GR NPV.....	2,611,444	83,993,312	79,804,904
SUMITOMO MITSUI TRUST HOLDINGS.....	5,934,138	21,600,915	20,500,552
SUMITOMO PIPE & TUBE NPV.....	1,000	7,148	6,686
SUMITOMO REALTY & DEV CO NPV.....	532,732	11,077,482	11,801,109
SUMITOMO RUBBER INDUSTRIES Y50.....	59,619	607,542	716,078
SUN HEALTHCARE GROUP INC.....	41,967	372,847	336,575
SUN HUNG KAI PROPERTIES.....	1,525,679	23,515,679	22,214,867
SUN LIFE FINANCIAL INC.....	636,278	18,873,491	19,152,291
SUNCOR ENERGY INC.....	1,449,414	59,137,594	56,769,090
SUNCORP GROUP LIMITED.....	506,816	4,247,210	4,416,741
SUNDART INTERNATIONAL.....	168,000	58,903	44,260
SUNDRUG CO Y50.....	31,200	965,496	985,141
SUNEVISION HOLDINGS LTD.....	414,500	60,451	50,073
SUNGWOO HITECH KRW500.....	14,272	302,444	337,534
SUNOCO INC.....	136,329	4,586,109	5,686,283
SUNONWEALTH ELECTRIC MACHINE.....	66,000	57,493	56,870
SUNOPTA INC.....	12,796	65,023	90,980
SUNPOWER CORP.....	97,496	2,764,104	1,884,598
SUNSTONE HOTEL INVESTORS INC.....	57,300	570,619	531,171
SUNTEC REAL ESTATE INVESTMENT.....	1,315,000	1,476,581	1,606,794
SUNTRUST BANKS INC.....	553,600	14,088,068	14,282,880
SUNVIC CHEMICALS.....	1,293,000	687,504	768,891
SUPER COFFEEMIX MANUFACTURING.....	48,000	29,851	55,914
SUPER GROUP ORD R0.10.....	458,645	53,015	53,449
SUPERGEN INC.....	1,057,727	4,732,855	3,152,026
SUPERIOR ENERGY SERVICES INC.....	87,987	1,994,071	3,267,837
SUPERMEDIA INC.....	1,835	2,235,939	6,881
SUPERVALU INC.....	547,851	7,416,885	5,155,278
SURGE ENERGY INC.....	209,000	1,747,758	2,109,274
SURGUTNEFTEGAZ ADR EACH REPR.....	372,842	2,861,567	3,691,136
SURUGA BANK LTD Y50.....	71,356	585,974	617,606
SUSQUEHANNA BANCSHARES INC PA.....	637,499	5,874,613	5,099,992
SUZUKEN CO LTD Y50.....	24,583	596,342	564,045
SUZUKI MOTOR CO NPV.....	117,448	2,569,021	2,624,983
SVENSKA CELLULOSA AB-SCA SER B.....	1,075,840	15,401,477	15,182,693
SVENSKA HANDELSBANKEN SER A.....	193,578	6,481,714	5,985,225
SWATCH GROUP CHF0.45 (REGD).....	81,874	5,379,416	7,341,433
SWATCH GROUP CHF2.25 (BR).....	10,745	4,728,496	5,408,232
SWEDBANK AB SEK'A' NPV.....	320,162	5,705,293	5,393,495
SWEDISH MATCH AB NPV.....	404,736	9,522,351	13,604,410
SWIRE PACIFIC A HKD0.60.....	420,729	5,956,516	6,180,154
SWISS LIFE HOLDING AG.....	11,996	1,974,866	1,964,666
SWISS RE LTD.....	435,514	22,126,701	24,418,784
SWISSCOM AG CHF1.00.....	11,500	5,022,771	5,265,143
SXC HEALTH SOLUTIONS CORP.....	67,742	2,644,463	3,991,359
SXC HEALTH SOLUTIONS CORP.....	26,700	1,014,543	1,576,105
SYMANTEC CORP.....	1,747,543	28,044,627	34,461,548
SYNDICATE BANK INR10.....	108,104	182,376	284,392
SYNGENTA AG CHF0.1.....	46,544	14,832,841	15,687,871
SYNOPSIS INC.....	144,395	2,928,656	3,712,395
SYNOVUS FINANCIAL CORP.....	773,103	3,053,798	1,608,054
SYNTHES INC.....	22,720	3,554,943	3,990,841
SYSCO CORP.....	723,830	19,482,485	22,569,019
SYSMEX CORP JPY50.....	89,754	3,123,033	3,356,329
T IS BANKASI SER'C'TRY1.....	1,754,827	5,345,953	5,381,181
T ROWE PRICE EMERGING EQUITY.....	1,740,911	308,336,122	823,729,544
T ROWE PRICE GROUP INC.....	337,537	15,727,957	20,366,983
T SISE VE CAM FABR TRY1.....	3,902,679	6,487,143	8,531,103

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
T&D HOLDINGS INC NPV.....	289,845	10,216,783	6,836,983
T. E. R. N. A. ORD EURO.22.....	593,956	2,781,769	2,760,838
TAB CORP HLDGS LIMITED NPV.....	666,065	4,596,043	2,346,063
TACHI-S CO Y50.....	123,455	1,311,069	2,273,125
TAEKWANG IND CO KRW5000.....	220	335,238	339,999
TAHOE RESOURCES INC.....	55,300	1,038,415	1,031,396
TAIHEI KOGYO CO Y50.....	221,000	887,661	957,776
TAIHO KOGYO JPY50.....	5,900	51,932	57,933
TAISEI CORP Y50.....	358,091	860,744	815,859
TAISHIN FINANCIAL TWD10.....	4,963,090	1,870,326	2,946,044
TAISHO PHARMACEUTICAL CO NPV.....	41,912	883,524	939,335
TAIWAN BUSINESS BANK TWD10.....	216,000	93,644	82,344
TAIWAN LIFE INSURANCE TWD10.....	316,979	310,746	341,550
TAIWAN MASK CORP TWD10.....	148,000	62,740	62,604
TAIWAN PAPER&PULP TWD10.....	109,000	66,124	53,696
TAIWAN UNION TECHNOLOGY.....	435,000	215,059	224,137
TAIWAN-SOGO SHINGK TWD10.....	10,000	6,639	9,296
TAIYO NIPPON SANSO CORP NPV.....	708,360	6,104,399	5,604,780
TAKARA LEBEN CO NPV.....	53,300	258,837	333,950
TAKASHIMAYA CO.....	92,301	603,453	632,026
TAKEDA PHARMACEUTICAL CO LTD.....	671,637	30,832,185	30,895,636
TAKE-TWO INTERACTIVE SOFTWARE.....	184,825	3,392,959	2,824,126
TALISMAN ENERGY INC.....	502,846	11,043,839	10,321,603
TANGER FACTORY OUTLET CENTERS.....	109,950	2,862,388	2,943,362
TARGET CORP.....	1,546,458	71,830,466	72,544,345
TATA CHEMICALS INR10 DEMAT.....	130,688	1,192,659	1,089,883
TATA MOTORS LTD.....	578,463	16,009,664	12,865,230
TATA STEEL LIMITED.....	492,945	5,429,657	6,729,371
TATE & LYLE ORD 25P.....	329,401	2,461,403	3,257,635
TATTS GROUP LIMITED NPV.....	454,061	1,092,424	1,166,683
TAUBMAN CENTERS INC.....	160,559	6,780,988	9,505,093
TAURON POLSKA ENERGIA SA.....	2,462,660	5,740,666	5,902,562
TBC EMERGING MARKET FUND.....	21,566,203	799,381,144	1,427,466,953
TCF FINANCIAL CORP.....	156,556	2,265,857	2,160,473
TD AMERITRADE HOLDING CORP.....	317,595	5,455,340	6,196,278
TDC A/S DKK5.....	182,822	1,660,656	1,668,092
TDK CORP.....	60,214	3,322,846	3,288,060
TE CONNECTIVITY LTD.....	571,550	18,339,575	21,010,178
TECH DATA CORP.....	156,160	5,639,491	7,634,662
TECH GROUP ASIA SGD0.05.....	552,000	80,000	69,697
TECHNE CORP.....	64,168	4,598,349	5,349,686
TECHNICS OIL & GAS LTD.....	281,000	222,903	228,902
TECHNIP SA EUR.....	105,647	8,672,154	11,324,028
TECHNOPOLIS OYJ NPV.....	98,000	667,461	542,766
TECK RESOURCES LTD.....	489,328	20,390,796	24,854,273
TECO ELECTRIC & MACHINERY CO.....	1,643,000	764,789	1,184,051
TECO ENERGY INC.....	211,598	2,996,725	3,997,086
TEEKAY CORPORATION COM.....	41,057	877,510	1,267,840
TEIJIN Y50.....	1,118,445	4,978,909	4,888,696
TELE2 AB SER'B' SEK1.25.....	156,048	3,399,825	3,091,259
TELECOM ARGENTINA SA.....	39,349	870,641	1,025,435
TELECOM CORP OF NEW ZEALAND.....	2,615,243	4,876,808	5,302,626
TELECOM ITALIA DI RISP EUR0.55.....	8,738,928	10,084,522	10,167,783
TELECOM ITALIA EUR0.55.....	4,623,414	7,178,491	6,431,775
TELEFLEX INC.....	39,653	2,029,567	2,421,212
TELEFONICA SA EUR1.....	2,954,107	71,959,537	72,211,583
TELEFONOS DE MEXICO SAB DE CV.....	731,541	11,139,260	12,070,427
TELEFONOS DE MEXICO SAB DE CV.....	10,369,405	9,089,750	8,577,137
TELEKOM AUSTRIA (TA) NPV.....	163,533	2,389,232	2,086,465
TELEKOM MALAYSIA BHD.....	4,392,300	2,902,540	5,745,847

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
TELEKOMUNIKASI INDONESIA TBK P.....	18,720	606,972	645,840
TELENOR AS ORD NOK6.....	772,355	12,188,462	12,717,957
TELEPHONE & DATA SYSTEMS INC.....	89,105	2,874,909	2,769,383
TELIASONERA AB NPV.....	1,066,467	8,329,375	7,842,104
TELKOM GROUP LTD ZAR10.....	468,394	2,566,374	2,542,691
TELLABS INC.....	357,644	1,931,048	1,648,739
TELSTRA CORP NPV.....	7,314,744	21,321,551	22,632,067
TELUS CORP.....	94,366	5,076,993	5,192,037
TELUS CORP.....	73,215	3,201,274	3,855,338
TELUS CORP.....	51,347	1,855,488	2,825,122
TEMBEC INC.....	29,600	141,679	131,883
TEMPLE-INLAND INC.....	106,649	1,282,492	3,171,741
TEMPUR-PEDIC INTERNATIONAL INC.....	159,366	7,708,874	10,808,202
TENAGA NASIONAL BERHAD MY\$1.....	118,900	264,923	266,585
TENARIS S AUD\$1.....	231,476	5,480,903	5,285,786
TENCENT HOLDINGS LTD.....	115,700	2,303,271	3,140,349
TENET HEALTHCARE CORP.....	481,913	1,580,120	3,007,137
TERA PROBE INC.....	2,300	63,008	53,314
TERADATA CORP.....	192,090	4,676,122	11,563,818
TERADYNE INC.....	182,531	1,356,433	2,701,459
TEREX CORP.....	107,876	2,154,109	3,069,072
TERRACE HILL GROUP ORD GBP0.02.....	564,437	727,577	212,951
TERUMO CORP Y50.....	87,265	4,390,358	4,684,173
TESCO ORD 5P.....	9,634,040	64,012,496	62,177,217
TESLA MOTORS INC.....	50,374	1,280,319	1,467,395
TESORO CORP.....	141,516	1,770,581	3,242,132
TESSENDERLO CHEMIE NPV.....	26,955	979,083	1,161,479
TETRA TECHNOLOGIES INC DEL COM.....	511,148	5,852,106	6,506,914
TERAGON FINANCIAL GROUP LTD.....	6,861	54,860	56,946
TEVA PHARMACEUTICAL IND ILS0.1.....	327,886	16,355,331	15,765,511
TEVA PHARMACEUTICAL INDUSTRIES.....	799,213	41,219,294	38,538,051
TEXAS CAPITAL BANCSHARES INC.....	442,000	7,660,579	11,416,860
TEXAS INSTRUMENTS INC.....	2,603,253	64,791,984	85,464,796
TEXTRON INC.....	343,771	6,919,238	8,116,433
TF1-TV FRANCAISE EUR0.2.....	40,902	730,964	743,644
TFS FINANCIAL CORP.....	78,609	976,122	760,935
THAI AIRWAY INTL PUBLIC CO LTD.....	6,463,500	3,873,837	6,100,618
THAILIN SEMICONDUCTOR CORP.....	111,000	57,547	54,102
THALES EUR3.....	34,167	1,406,593	1,472,983
THANACHART CAPITAL PCL THB10.....	1,657,700	819,032	1,537,655
THANACHART CAPITAL R THB10.....	1,775,600	1,348,245	1,647,017
THERAVANCE INC.....	71,200	1,773,259	1,581,352
THERMO FISHER SCIENTIFIC INC.....	564,309	23,800,516	36,335,857
THESSALONIKI PORT EUR3(CR).....	2,720	142,421	52,844
THK CO Y50.....	60,697	1,403,954	1,533,208
THOMAS & BETTS CORP.....	51,614	1,530,537	2,779,414
THOMSON REUTERS CORP.....	370,376	13,885,232	13,911,323
THOMSON REUTERS CORP.....	130,931	5,177,000	4,912,456
THOR INDUSTRIES INC.....	43,523	987,157	1,255,203
THORATEC CORP.....	83,031	3,274,979	2,725,077
THORN GROUP LTD.....	76,190	153,277	154,981
THYSSENKRUPP AG NPV.....	163,380	6,876,977	8,488,469
TIBCO SOFTWARE INC.....	208,887	5,544,402	6,061,901
TIDEWATER INC.....	51,082	2,247,349	2,748,722
TIETO OYJ ORD NPV.....	238,352	5,501,303	4,032,856
TIFFANY & CO.....	184,036	7,846,600	14,450,507
TIM HORTONS INC.....	137,261	5,846,008	6,697,358
TIME WARNER CABLE INC.....	591,536	28,894,818	46,163,469
TIME WARNER INC.....	1,797,763	50,848,300	65,384,640
TIMKEN CO.....	636,159	17,447,695	32,062,414

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
TIONG WOON CORP HO SGD0.10.....	905,000	525,854	239,594
TITAN INDUSTRIES LTD.....	419,000	1,815,865	2,008,651
TITANIUM METALS CORP.....	84,007	982,706	1,539,008
TJX COS INC.....	380,202	11,605,660	19,972,011
TK DEVELOPMENT DKK20.....	30,593	543,283	130,826
TKC Y50.....	3,200	60,585	72,670
TMX GROUP INC.....	29,387	1,172,163	1,333,697
TNT EXPRESS NV.....	1,108,024	13,718,471	11,489,463
TOA CORP Y50.....	314,000	421,201	575,433
TOA DORO KOGYO CO JPY50.....	88,000	191,921	191,778
TOAGOSEI CO LTD.....	1,009,000	3,891,523	5,047,499
TOBU RAILWAY CO Y50.....	347,640	1,341,069	1,454,957
TOCHIGI BANK Y50.....	36,000	165,583	136,850
TODS SPA.....	27,194	1,935,777	3,637,161
TOFAS OTOMOBIL FAB TRY1.....	78,807	359,343	359,096
TOHO BANK Y50.....	26,000	85,800	57,306
TOHO CO Y500.....	39,558	553,989	652,932
TOHO GAS Y50.....	204,378	1,024,503	1,100,847
TOHO HOLDINGS CO LTD.....	5,900	69,442	58,445
TOHOKU ELEC PWR Y500.....	223,511	3,736,106	3,213,178
TOKAI RUBBER INDUSTRIES LTD.....	4,000	48,052	53,046
TOKEN CORPORATION NPV.....	5,260	173,105	189,988
TOKIO MARINE HOLDINGS INC NPV.....	772,874	22,521,168	21,484,673
TOKYO ELECTRIC PWR CO NPV.....	1,003,237	14,972,717	4,049,719
TOKYO ELECTRON NPV.....	441,107	24,798,735	23,868,718
TOKYO ENERGY & SYSTEMS INC Y50.....	12,000	86,755	67,756
TOKYO GAS CO NPV.....	4,000,250	16,723,268	17,980,322
TOKYO NISSAN AUTO JPY50.....	155,000	942,446	207,281
TOKYO TEKKO CO JPY50.....	91,000	751,473	270,431
TOKYU COMMUNITY CO LTD JPY50.....	2,300	58,361	72,053
TOKYU CONST(NEW) NPV.....	16,320	44,612	42,437
TOKYU CORP NPV.....	396,802	1,574,595	1,641,058
TOKYU LAND CORP NPV.....	168,740	668,273	710,396
TOLL BROTHERS INC.....	144,595	2,937,284	2,998,900
TOLL HLDGS LIMITED NPV.....	234,236	1,404,369	1,216,249
TOMOKU Y50.....	18,000	47,979	47,697
TONEN GEN SEKIYU JPY50.....	138,458	1,508,790	1,693,865
TONGAAT-HULETT LTD ORD ZAR1.....	4,972	68,598	65,276
TOPPAN FORMS JPY50.....	5,700	43,606	45,100
TOPPAN PRINTING Y50.....	195,246	1,499,455	1,503,752
TOPY INDUSTRIES Y50.....	192,000	330,925	542,051
TORAY INDUSTRIES INC Y50.....	512,366	3,485,357	3,755,828
TORCHMARK CORP.....	78,451	3,592,221	5,031,847
TORO CO/THE.....	183,009	6,685,602	11,072,045
TORONTO-DOMINION BANK.....	967,780	69,970,134	82,007,096
TORSTAR CORP.....	4,400	53,702	54,709
TOSHIBA CORP NPV.....	5,087,208	25,680,329	26,582,490
TOSHIBA TEC CORP NPV.....	197,000	820,275	853,764
TOSOH CORP Y50.....	178,010	614,012	709,748
TOTAL ACCESS COMMUNICATIONS.....	676,500	985,578	1,205,480
TOTAL ACCESS COMMUNICATIONS.....	315,700	526,169	562,557
TOTAL GABON XAF5000.....	86	46,087	44,133
TOTAL SA EUR2.5.....	1,778,946	106,169,224	102,858,690
TOTAL SYSTEM SERVICES INC.....	159,484	2,390,505	2,963,213
TOTETSU KOGYO Y50.....	5,000	43,320	47,548
TOTO Y50.....	103,698	794,220	799,949
TOURMALINE OIL CORP.....	131,899	3,904,087	4,378,866
TOWA CORP JPY50.....	36,000	204,728	229,569
TOWERS WATSON & CO.....	200,311	7,556,923	13,162,436
TOWN SPORTS INTERNATIONAL HOLD.....	6,560	45,923	49,922

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
TOYO KOHAN CO Y50.....	165,000	932,395	762,073
TOYO SECURITIES CO JPY50.....	200,000	747,982	326,895
TOYO SEIKAN KAISHA Y50.....	52,838	862,527	881,288
TOYO SUISAN KAISHA LTD Y50.....	30,893	683,170	726,804
TOYO TIRE & RUBBER Y50.....	715,000	1,646,166	1,797,239
TOYODA GOSEI Y50.....	22,604	442,816	509,682
TOYOTA AUTO BODY CO Y50.....	9,500	156,789	155,040
TOYOTA BOSHOKU CP JPY50.....	22,887	305,516	377,199
TOYOTA INDUSTRIES CORP Y50.....	62,539	1,757,242	2,048,238
TOYOTA MOTOR CORP NPV.....	2,966,894	115,418,364	121,232,672
TOYOTA TSUSHU CORP Y50.....	74,124	1,131,432	1,260,181
TPI POLENE THB10(ALIEN MKT).....	8,123,300	2,358,685	3,093,331
TPK HOLDING CO LTD.....	42,000	1,152,092	1,279,440
TPV TECHNOLOGY USD0.01.....	1,974,000	1,280,701	994,452
TRACTOR SUPPLY CO.....	186,945	7,174,490	12,502,882
TRAKYA CAM TRY1.....	171,029	365,384	364,384
TRANS COSMOS INC Y50.....	6,500	51,558	71,391
TRANSALTA CORP.....	103,737	2,218,004	2,213,185
TRANSAT A T INC.....	300	5,789	3,466
TRANSATLANTIC HOLDINGS INC.....	61,512	2,883,449	3,014,703
TRANSCANADA CORP.....	631,888	25,111,583	27,728,170
TRANSCONTINENTAL INC.....	44,700	656,593	673,441
TRANSDIGM GROUP INC.....	193,801	10,843,157	17,672,713
TRANSOCEAN LTD.....	321,101	24,526,356	20,860,124
TRANSPAC INDL SGD0.50.....	42,000	63,666	67,400
TRANSPORT INTL HLDG HKD1.....	70,000	209,220	205,558
TRANSURBAN GROUP NPV.....	842,673	4,806,516	4,718,327
TRAVELERS COS INC/THE.....	887,212	42,300,642	51,795,437
TRAVIS PERKINS ORD GBP0.10.....	875,342	11,657,472	13,905,620
TREASURY WINE ESTATES LTD.....	735,149	2,656,839	2,675,972
TREEHOUSE FOODS INC.....	46,750	2,496,517	2,553,018
TRELLEBORG AB 'B' NPV.....	508,604	5,405,256	5,666,336
TREND MICRO INC JPY50.....	36,639	956,718	1,129,204
TRIGANO EUR4.2568.....	2,050	67,274	64,615
TRIMBLE NAVIGATION LTD.....	222,607	5,325,826	8,824,141
TRINITY INDUSTRIES INC.....	78,640	1,398,016	2,742,963
TRINITY MIRROR ORD 10P.....	265,699	651,186	177,025
TRIPLE-S MANAGEMENT CORP.....	11,199	234,875	243,354
TRUEBLUE INC.....	296,500	4,141,270	4,293,320
TRW AUTOMOTIVE HOLDINGS CORP.....	267,826	7,890,905	15,809,769
TRYG A/S.....	10,085	625,805	581,623
TS CORPORATION KRW5000.....	2,960	64,724	53,924
TSANN KUEN ENTERPRISE CO TWD10.....	214,276	313,510	432,677
TSUMURA & CO Y50.....	20,909	641,413	665,381
TT ELECTRONICS ORD GBP0.25.....	95,127	257,072	306,589
TTM TECHNOLOGIES INC.....	267,750	2,839,348	4,289,355
TUI AG NPV (REGISTERED).....	148,187	1,445,084	1,607,070
TUI TRAVEL PLC ORD GBP0.....	175,549	657,170	632,438
TULLETT PREBON PLC GBP0.25.....	54,058	265,967	307,488
TULLOW OIL PLC ORD GBP0.10.....	435,518	9,705,083	8,670,109
TUPPERWARE BRANDS CORP.....	61,453	2,501,736	4,145,005
TUPRAS(T PETR REF) TRY1.....	38,162	1,072,366	935,251
TURK TELEKOMUNIKASYON AS.....	97,048	440,951	512,729
TURK TRAKTOR VE ZIRAAT.....	87,339	1,766,813	2,000,622
TURKIYE VAKIFLAR BANKASI.....	258,764	587,945	584,768
TW TELECOM INC.....	148,317	1,866,437	3,044,948
TYC BROTHER IND TWD10.....	223,762	115,727	112,568
TYCO INTERNATIONAL LTD SHS.....	588,657	21,746,551	29,097,316
TYSON FOODS INC.....	741,931	11,615,975	14,408,300
UBE INDUSTRIES Y50.....	861,159	2,750,532	2,569,828

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
UBI BANCA SCPA EUR2.5.....	314,071	2,430,477	1,767,691
UBIQUOSS INC.....	10,469	65,193	47,754
UBISOFT ENTERTAINMENT NPV(POST.....	59,128	594,092	592,629
UBS AG CHF0.1 (POST.....	3,583,566	64,751,353	65,244,735
UCB S A NPV.....	159,722	7,180,372	7,175,288
UDR INC.....	186,944	3,203,331	4,589,475
UEX LTD JPY50.....	7,600	88,615	27,855
UFLEX LIMITED.....	336,943	1,424,728	1,552,339
UFP TECHNOLOGIES INC.....	8,438	143,472	159,647
UGI CORP.....	202,150	4,815,848	6,446,564
ULTA SALON COSMETICS & FRAGRAN.....	184,752	6,236,451	11,931,284
ULTRA ELECTRONIC HLDGS ORD 5P.....	3,067	85,019	84,494
ULTRA PETROLEUM CORP.....	172,180	8,115,416	7,885,844
ULTRATECH INC.....	178,500	2,328,210	5,422,830
UMICORE NPV.....	120,836	3,500,544	6,589,049
UMS HOLDINGS LTD SGD0.05.....	7,000	2,585	3,336
UNDER ARMOUR INC.....	46,139	3,430,909	3,567,006
UNIBAIL-RODAMCO SE EUR5.....	103,322	19,368,115	23,885,833
UNICHARM CORP.....	92,451	3,571,402	4,018,116
UNICREDIT EUR0.50.....	17,186,227	43,786,593	36,379,479
UNID CO LTD KRW5000.....	3,885	252,299	248,896
UNILEVER NV CVA EUR0.16.....	2,725,147	78,493,364	89,313,584
UNILEVER PLC ORD GBP0.031111.....	1,574,147	49,856,682	50,695,919
UNION BNK OF INDIA INR10.....	552,271	2,180,572	3,618,594
UNION PACIFIC CORP.....	705,033	44,356,432	73,605,445
UNIONE DI BANCHE ITALIANE SCPA.....	49	0	2
UNIPRES CORP JPY50.....	79,837	781,670	2,055,239
UNISOURCE ENERGY CORP COM.....	50,011	1,398,464	1,866,911
UNIT CORP.....	147,662	5,519,677	8,997,046
UNITE GROUP ORD GBP0.25.....	319,279	1,168,395	1,115,388
UNITED BANKSHARES INC W VA.....	85,346	2,733,815	2,089,270
UNITED CONTL HLDGS INC.....	341,928	6,495,537	7,737,831
UNITED INTERNET AG NPV REGD.....	39,184	721,447	823,474
UNITED MICRO ELECTRONICS TW\$10.....	36,285,000	13,191,835	18,001,332
UNITED NATL INC.....	129,792	3,329,934	5,538,225
UNITED OVERSEAS BANK SG\$1.....	1,989,295	29,395,171	31,890,946
UNITED PARCEL SERVICE INC.....	859,869	49,200,537	62,710,246
UNITED STATES CELLULAR CORP.....	14,275	588,530	691,196
UNITED STATES STEEL CORP.....	226,472	11,272,599	10,426,771
UNITED TECHNOLOGIES CORP.....	1,493,820	94,448,188	132,218,008
UNITED THERAPEUTICS CORP.....	155,774	8,862,699	8,583,147
UNITED URBAN INVES UNITED.....	953	1,125,051	1,091,537
UNITED UTILITIES GROUP PLC.....	336,616	3,175,021	3,237,117
UNITEDHEALTH GROUP INC.....	1,606,640	48,275,424	82,870,491
UNITRIN INC.....	49,222	1,068,122	1,460,417
UNIVERSAL HEALTH SERVICES INC.....	88,951	2,290,080	4,583,645
UNUM GROUP.....	419,887	8,901,730	10,698,721
UOL GROUP LIMITED SGD1.....	360,571	1,398,502	1,462,727
UPM-KYMMENE OY NPV.....	456,328	9,023,341	8,342,866
URBAN OUTFITTERS INC.....	182,105	4,982,009	5,126,256
URS CORP.....	127,589	5,531,580	5,708,332
US BANCORP.....	2,828,358	70,065,384	72,151,413
USEN CORP JPY 5000.....	18,750	65,518	12,537
U-SHIN Y50.....	30,700	251,999	253,933
USHIO ELECTRIC NPV.....	36,544	707,245	716,309
USI FAR EAST TWD10.....	4,958,240	2,419,503	5,705,079
USS JPY50.....	27,406	1,776,992	2,114,158
UTD MIZRAHI BANK ILS0.01.....	48,609	516,146	514,448
UTI WORLDWIDE INC SHS.....	278,233	5,136,609	5,478,408
UXC LTD NPV.....	69,387	45,190	42,714

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
VALE SA.....	1,052,126	32,642,425	33,615,426
VALEANT PHARMACEUTICALS.....	120,181	1,435,628	6,244,605
VALEANT PHARMACEUTICALS INTL.....	272,899	10,953,235	14,180,795
VALERO ENERGY CORP.....	641,948	13,689,974	16,414,610
VALIANT PETROLEUM PLC ORD GBP0.....	12,000	106,039	113,666
VALIDUS HOLDINGS LTD COM SHS.....	308,160	7,647,442	9,537,552
VALLEY NATIONAL BANCORP.....	167,191	2,327,157	2,275,470
VALLOUREC (USIN A TUB DE LOR.....	272,252	25,937,938	33,152,916
VALMONT INDUSTRIES INC.....	104,920	5,317,382	10,113,239
VALORA HOLDING AG BERN CHF1.....	809	171,329	247,888
VALSPAR CORP.....	94,431	2,141,860	3,405,182
VALUEACT CAPITAL PARTNERS II.....	126,096,177	127,032,454	126,096,177
VANGUARD INTL SEMICONDUCTO.....	476,000	274,856	247,748
VARIAN MEDICAL SYSTEMS INC.....	350,065	18,784,088	24,511,551
VARIAN SEMICONDUCTOR EQUIPMENT.....	84,168	2,474,682	5,171,282
VCA ANTECH INC.....	85,091	1,878,931	1,803,929
VE WONG TWD10.....	272,431	170,524	218,620
VECTREN CORP.....	80,461	2,012,629	2,241,643
VEDANTA RESOURCES PLC.....	219,428	7,921,339	7,376,757
VEECO INSTRUMENTS INC.....	813	77,300	39,357
VENTAS INC.....	233,289	9,110,284	12,296,663
VEOLIA ENVIRONMENT EUR5.0.....	172,503	5,490,840	4,864,513
VERBUND AG.....	33,622	1,458,146	1,462,406
VERIFONE SYSTEMS INC.....	113,175	4,681,510	5,019,311
VERISIGN INC.....	220,562	5,801,119	7,380,005
VERISK ANALYTICS INC.....	229,657	7,380,552	7,950,725
VERIZON COMMUNICATIONS INC.....	3,590,771	110,018,011	133,684,404
VERMILION ENERGY INC.....	41,552	1,926,927	2,195,785
VERTEX PHARMACEUTICALS INC.....	294,660	8,613,447	15,319,373
VESTAS WIND SYSTEM DKK1.....	71,064	2,603,379	1,650,692
VESTEL ELECTRONIK TRY1.....	229,663	378,017	379,001
VETROPACK HLDG ST CHF50 (BR).....	45	72,635	95,665
VF CORP.....	85,661	5,613,068	9,299,358
VIACOM INC.....	717,137	18,943,130	36,573,987
VIANINI LAVORI EUR1.....	7,615	47,066	47,408
VICTORY CITY INTL HKD0.01.....	1,234,000	255,052	237,880
VIENNA INSURANCE GROUP NPV(BR).....	15,129	864,211	831,328
VIJAYA BANK INR10.....	1,078,193	1,837,678	1,677,497
VINCI EUR2.50 (POST SUBDIVISIO.....	246,900	14,772,074	15,811,445
VIRGIN MEDIA INC.....	400,649	6,198,560	11,991,425
VISA INC.....	518,571	34,928,769	43,694,792
VISHAY INTERTECHNOLOGY INC.....	650,354	4,741,549	9,781,324
VISHAY PRECISION GROUP INC.....	35,771	431,815	603,814
VISTAPRINT NV.....	141,062	5,617,604	6,749,817
VISTEON CORP W/L.....	50,303	3,281,637	3,441,228
VITAMIN SHOPPE INC.....	123,250	2,515,990	5,639,920
VITERRA INC.....	129,698	1,499,602	1,408,388
VIVENDI UNIVERSAL EUR5.5.....	2,045,037	52,331,126	56,853,815
VMWARE INC.....	83,438	4,397,428	8,362,991
VODACOM GROUP LIMITED ZAR0.01.....	22,983	271,558	284,618
VODAFONE GROUP.....	58,902,125	156,311,911	156,314,981
VOESTALPINE AG.....	222,957	7,369,876	12,304,671
VOLKSWAGEN AG ORD NPV.....	10,206	1,537,719	1,874,801
VOLTERRA SEMICONDUCTOR CORP.....	105,400	2,347,483	2,599,164
VOLVO (AB) SER B NPV (POST.....	480,965	8,211,894	8,422,537
VORNADO REALTY TRUST.....	288,970	21,026,760	26,926,225
VST HLDGS HKD0.10.....	968,000	227,336	213,971
VT HOLDINGS CO LTD NPV.....	18,200	65,370	64,678
VTG AG.....	3,767	60,601	98,964
VULCAN MATERIALS CO.....	127,135	7,197,547	4,898,512

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
WABCO HOLDINGS INC.....	85,575	2,363,008	5,909,810
WABTEC CORP/DE.....	47,556	1,761,188	3,125,380
WACKER CHEMIE AG NPV (BR).....	30,365	6,772,994	6,564,082
WADDELL & REED FINANCIAL INC.....	100,508	2,515,552	3,653,466
WAJAX CORP.....	8,935	353,994	336,625
WALGREEN CO.....	1,462,602	48,850,213	62,102,081
WAL-MART STORES INC.....	3,069,225	164,170,460	163,098,617
WALSIN TECHNOLOGY TWD10.....	654,551	419,279	313,335
WALT DISNEY CO/THE.....	2,399,791	66,987,939	93,687,841
WALTER ENERGY INC.....	87,140	6,370,960	10,090,812
WALTON ADVANCED ENGINEERING.....	76,528	24,818	37,833
WARABEYA NICHYO JPY50.....	34,744	454,549	395,366
WARNER CHILCOTT PLC CLASS A.....	205,587	4,846,439	4,960,814
WARTSILA 'B'EUR3.5.....	58,452	2,199,709	1,973,749
WASHINGTON FEDERAL INC.....	109,326	1,859,395	1,796,226
WASHINGTON POST CO/THE.....	4,922	2,077,705	2,062,072
WASTE CONNECTIONS INC.....	466,346	8,407,227	14,797,159
WASTE MANAGEMENT INC.....	884,804	29,424,856	32,976,645
WATABE WEDDING COR JPY50.....	22,321	350,686	186,561
WATERS CORP.....	90,974	4,553,569	8,709,851
WATSCO INC.....	77,815	2,759,588	5,290,642
WATSON PHARMACEUTICALS INC.....	247,415	11,894,390	17,004,833
WATTS WATER TECHNOLOGIES INC.....	119,000	3,482,484	4,213,790
WEATHERFORD INTERNATIONAL LTD.....	474,125	8,445,697	8,889,844
WEBMD HEALTH CORP.....	62,892	3,039,068	2,866,617
WEICHAI POWER CO 'H' CNY1.....	301,000	1,870,287	1,756,196
WEIGHT WATCHERS INTERNATIONAL.....	99,239	5,884,212	7,489,567
WEINGARTEN REALTY INVESTORS.....	118,867	2,376,405	2,990,694
WEIQIAO TEXTILE CO 'H' CNY1.....	1,327,500	1,040,408	998,024
WEIR GROUP ORD 12.5P.....	73,532	2,094,751	2,510,965
WELLPOINT INC.....	540,552	27,043,832	42,579,281
WELLS FARGO & CO.....	7,704,485	225,967,195	216,187,849
WELLYPOWER OPTROMICS.....	327,000	384,217	333,563
WELSPUN CORP LTD.....	122,097	495,484	472,246
WENDEL EUR4.....	11,397	1,382,423	1,401,065
WENDY'S/ARBY'S GROUP INC.....	311,487	1,271,939	1,579,239
WERELDHAVE NV EUR10.....	5,250	506,242	534,266
WESCO FINANCIAL CORP.....	200	63,480	77,000
WESCO INTERNATIONAL INC.....	71,131	2,138,375	3,847,476
WESFARMERS LTD NPV(PARTIALLY.....	52,923	1,859,735	1,827,264
WESFARMERS ORD NPV.....	635,669	18,843,086	21,675,429
WESSANEN(KON) CVA EUR1(POST.....	57,007	234,334	233,821
WEST FRASER TIMBER CO LTD.....	20,421	791,032	1,112,353
WEST JAPAN RAILWAY CO JPY50000.....	70,800	2,605,858	2,752,749
WESTAR ENERGY INC.....	111,983	2,275,605	3,013,463
WESTERN DIGITAL CORP.....	415,412	12,050,082	15,112,689
WESTERN UNION CO/THE.....	1,036,220	17,999,129	20,755,487
WESTFIELD GROUP NPV DFD.....	1,745,940	18,249,711	16,187,301
WESTFIELD RETAIL TRUST.....	2,641,675	7,148,380	7,664,360
WESTLAKE CHEMICAL CORP.....	19,660	1,005,696	1,020,354
WESTON (GEORGE) LTD.....	18,007	1,250,707	1,304,952
WESTPAC BANKING CORP NPV.....	1,368,171	34,453,350	32,605,644
WEYERHAEUSER CO.....	675,292	16,038,809	14,761,883
WH SMITH PLC GBP0.....	906,294	6,751,029	7,128,093
WHARF HOLDINGS HK\$1.....	1,921,784	12,488,501	13,349,067
WHEELLOCK & CO LTD HKD0.50.....	361,682	1,422,994	1,450,214
WHIRLPOOL CORP.....	126,156	9,314,643	10,259,006
WHITBREAD.....	91,151	2,355,904	2,363,365
WHITE MOUNTAINS INS GRP INC.....	6,779	2,004,817	2,848,265
WHITING PETROLEUM CORP.....	138,321	4,850,025	7,871,848

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
WHOLE FOODS MARKET INC.....	210,435	7,370,090	13,352,101
WILD STREAM EXPL INC.....	20,800	252,499	246,772
WILD STREAM EXPLORATION INC.....	153,200	1,660,147	1,817,573
WILLIAM DEMANT HOL DKK1.....	8,127	733,869	733,304
WILLIAMS COS INC/THE.....	661,915	12,625,597	20,022,929
WILLIAMS-SONOMA INC.....	128,521	2,511,563	4,689,731
WILLIS GROUP HOLDINGS PUBLIC.....	64,213	2,508,957	2,639,796
WILMAR INTERNATIONAL LTD.....	669,844	2,821,595	2,957,441
WILSON BAYLY HOLME ZAR0.01.....	15,383	220,174	249,614
WINBOND ELECTRONIC TWD10.....	5,798,000	1,690,193	1,715,773
WINDSTREAM CORP.....	842,251	9,287,541	10,915,573
WING HANG BANK HK\$1.....	70,017	791,291	766,194
WING TAI HOLDINGS SG\$ 0.25.....	2,193,000	5,085,349	2,626,026
WISCONSIN ENERGY CORP.....	264,128	6,068,370	8,280,413
WISTRON CORP TWD10.....	3,578,406	5,847,580	6,353,638
WMS INDUSTRIES INC.....	430,378	14,299,875	13,221,212
WOLSELEY ORD GBP0.10.....	513,435	10,408,699	16,749,659
WOLTERS KLUWERS COM EUR0.12.....	104,145	2,436,801	2,307,198
WOLVERINE WORLD WIDE INC.....	174,250	4,768,246	7,274,938
WOODSIDE PETROLEUM NPV.....	305,874	14,423,635	13,426,217
WOODWARD GOVERNOR CO.....	269,392	4,730,821	9,391,005
WOOLWORTHS HLDGS ZAR0.0015.....	1,444,900	4,122,659	6,341,020
WOOLWORTHS LIMITED ORD A\$0.25.....	487,483	13,561,990	14,482,706
WOORI FINANCE KRW5000.....	832,880	9,278,461	10,882,482
WORLD EX US ALPHA TILTS.....	64,796,807	717,758,372	1,440,447,990
WORLD PRECISION MACHINERY LTD.....	89,000	47,947	41,687
WORLEYPARSONS LTD NPV.....	513,085	13,370,665	15,512,481
WOWOW INC JPY5000.....	83	144,111	150,461
WPP PLC ORD GBP0.10.....	2,680,311	28,469,863	33,564,221
WR BERKLEY CORP.....	118,080	3,208,734	3,830,515
WR GRACE & CO.....	91,117	3,880,326	4,157,669
WUSTENROT & WURTTE NPV.....	155	3,726	4,101
WW GRAINGER INC.....	118,018	10,177,377	18,133,466
WYNDHAM WORLDWIDE CORP.....	167,326	2,269,135	5,630,520
WYNN MACAU LTD.....	988,071	2,753,199	3,218,969
WYNN RESORTS LTD.....	125,403	8,953,951	18,000,347
XCEL ENERGY INC.....	546,718	10,915,245	13,285,247
XEROX CORP.....	1,380,017	11,998,914	14,365,977
XILINX INC.....	475,581	11,790,372	17,344,439
XINREN ALUMINUM HOLDINGS LTD.....	155,000	42,667	47,980
XINYI GLASS HLDGS HKD0.1.....	2,822,000	3,014,769	2,796,160
XL AXIATA TBK PT.....	20,000	12,181	14,343
XL GROUP PLC.....	318,929	3,576,105	7,010,059
X-RITE INC.....	318,338	2,239,014	1,582,140
XSTRATA COM STK USD0.50.....	2,446,581	50,342,865	53,870,647
YAGEO CORP.....	5,842,000	1,006,725	2,654,207
YAHOO JAPAN CORP NPV.....	5,013	1,689,376	1,713,210
YAHOO! INC.....	1,282,580	19,276,574	19,290,003
YAKULT HONSHA Y50.....	33,719	863,997	969,484
YAMABIKO CORPORATION NPV.....	4,848	110,486	59,910
YAMADA DENKI CO NPV.....	28,585	1,905,407	2,311,293
YAMAGUCHI FIANCIAL GROUP INC.....	83,588	754,709	775,228
YAMAHA CORP Y50.....	55,004	644,539	621,826
YAMAHA MOTOR CO Y50.....	97,576	1,712,009	1,778,503
YAMAICHI ELECTONICS 1/50.....	13,500	63,027	45,802
YAMANA GOLD INC.....	364,959	4,525,001	4,258,044
YAMATO HOLDINGS CO LTD NPV.....	138,829	2,152,388	2,167,699
YAMATO KOGYO NPV.....	14,599	438,295	450,841
YAMAZAKI BAKING CO Y50.....	42,195	500,705	562,182
YAMAZAWA CO LTD.....	200	2,929	2,952

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
YANG MING MARINE TRANSPORT COR.....	2,094,000	1,708,413	1,589,263
YANGZIJIANG SHIPBUILDING NPV.....	669,562	997,862	796,318
YANZHOU COAL MINING CO LTD.....	548,000	2,213,169	2,084,601
YARA INTL NOK1.70.....	66,053	3,356,831	3,738,791
YASKAWA ELECTRIC MFG Y50.....	141,532	1,360,848	1,573,746
YELLOW HAT JPY50.....	5,200	51,381	54,666
YELLOW MEDIA INC.....	178,153	905,816	443,029
YOKOGAWA ELECTRIC CORP Y50.....	106,388	757,130	899,740
YOKOHAMA RUBBER CO Y50.....	1,062,000	4,789,553	6,075,335
YONEKYU CORP Y50.....	90,500	1,042,641	684,689
YOROZU CORP Y50.....	4,300	83,713	94,242
YOUNGONE CORP.....	30,600	195,522	437,082
YOUNGONE CORP KRW500.....	1,570	36,668	59,262
YUANDA CHINA HOLDINGS LTD.....	6,676,000	1,301,652	1,252,621
YUASA TRADING CO Y50.....	62,000	103,510	96,731
YUE YUEN INDL HLDG HKD0.25.....	258,915	889,350	821,873
YUM! BRANDS INC.....	851,732	34,547,984	47,049,676
ZAPPALLAS INC NPV.....	43	62,156	51,434
ZARADOYA-OTIS EUR0.1.....	48,768	753,645	718,376
ZARDOYA OTIS SA.....	48,768	36,984	36,979
ZEBRA TECHNOLOGIES CORP.....	244,252	8,399,929	10,300,107
ZENSAR TECHNOLOGIES LTD INR10.....	20,358	70,155	73,685
ZEP INC.....	150,307	2,206,443	2,840,802
ZIG SHENG INDL TWD10.....	497,000	344,921	285,498
ZIMMER HOLDINGS INC.....	189,055	9,199,676	11,948,276
ZIONS BANCORPORATION.....	180,999	4,052,703	4,345,786
ZTE CORP H.....	134,280	449,950	486,644
ZUARI INDUSTRIES LIMITED.....	5,967	88,372	85,329
ZURICH FINANCIAL SERVICES AG.....	278,622	61,692,841	70,350,400
TOTAL STOCKS.....		34,423,404,920	41,939,015,528

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY	RATING	COST	FAIR VALUE
ABBEY NATL TREASURY SERV.....	3.125	6/30/2014	AAA	3,671,520	4,332,591
ABERDEEN EMERGING MKT DEBT LLC.....	N/A	N/A	NR	7,065,067	7,865,459
ACCO BRANDS CORP.....	7.625	8/15/2015	B-	956,250	995,000
ACCO BRANDS CORP.....	10.625	3/15/2015	BB-	436,000	446,500
ADJUSTABLE RATE MORTGAG 10 5A1.....	VARIABLE RATE	1/25/2036	CCC	518,762	496,423
ADVANCED MICRO DEVICES INC.....	7.750	8/1/2020	B+	153,750	154,500
ADVANCED MICRO DEVICES INC.....	8.125	12/15/2017	B+	1,493,625	1,567,500
ADVANTAGE SALES 2ND LIEN 12/10.....	ZERO COUPON	6/18/2018	NR	1,674,500	1,723,375
AEGON FUNDING CO LLC.....	5.750	12/15/2020	A-	979,178	1,007,277
AEGON NV.....	4.625	12/1/2015	A-	7,635,414	8,053,695
AES CORP/THE.....	7.375	7/1/2021	A	4,585,000	4,643,625
AES CORP/THE.....	7.750	10/15/2015	BB-	43,500	53,375
AES CORP/THE.....	8.000	10/15/2017	BB-	2,285,750	2,438,000
AES CORP/THE.....	8.000	6/1/2020	BB-	860,625	958,500
AES CORP/THE.....	9.750	4/15/2016	BB-	1,902,500	1,986,250
AES RED OAK LLC.....	8.540	11/30/2019	BB-	127,932	138,342
AFFINION GROUP INC.....	11.500	10/15/2015	B-	522,750	516,250
AINSWORTH LUMBER CO LTD.....	11.000	7/29/2015	B-	1,300,538	1,248,917
AIRPORT CORP NT.....	7.520	11/18/2013	NR	2,399,136	2,477,756
AK STEEL CORP.....	7.625	5/15/2020	BB	905,000	927,625
ALABAMA PWR CO SR NT.....	5.500	10/15/2017	A	5,201,222	5,648,108
ALCATEL-LUCENT USA INC.....	6.500	1/15/2028	B	220,738	215,400
ALCOA INC.....	5.900	2/1/2027	BBB-	1,495,724	2,443,139
ALCOA INC.....	6.750	7/15/2018	BBB-	2,990,520	3,314,196
ALERE INC.....	7.875	2/1/2016	B	395,813	414,000
ALERE INC.....	9.000	5/15/2016	B-	1,165,419	1,223,469
ALGOMA ACQUISITION CORP.....	9.875	6/15/2015	CCC+	972,725	967,200
ALLBRITTON COMMUNICATIONS CO.....	8.000	5/15/2018	B	3,480,473	3,561,250
ALLIANCE OIL CO LTD REGS.....	9.875	3/11/2015	B+	225,947	224,315
ALLISON TRANSMISSION INC.....	7.125	5/15/2019	CCC+	1,828,438	1,774,813
ALLY FINANCIAL INC.....	2.200	12/19/2012	AAA	15,053,400	15,385,995
ALLY FINANCIAL INC.....	4.500	2/11/2014	B+	8,750,000	8,750,000
ALLY FINANCIAL INC.....	6.250	12/1/2017	B+	463,125	471,832
ALLY FINANCIAL INC.....	6.875	9/15/2011	B+	12,721,329	12,795,250
ALLY FINANCIAL INC.....	7.500	9/15/2020	B+	619,475	653,125
ALPHA NATURAL RESOURCES INC.....	6.250	6/1/2021	BB	1,250,000	1,256,250
AMC ENTERTAINMENT INC.....	8.000	3/1/2014	CCC+	365,750	375,938
AMC ENTERTAINMENT INC.....	8.750	6/1/2019	B-	309,750	316,500
AMC ENTERTAINMENT INC.....	9.750	12/1/2020	CCC+	2,278,375	2,326,188
AMC NETWORKS INC.....	7.750	7/15/2021	NR	2,079,500	2,168,375
AMEREN UN ELEC 1ST MTG BD.....	5.100	10/1/2019	BBB+	4,997,850	5,343,760
AMERICA MOVIL SAB DE CV.....	8.460	12/18/2036	A-	1,468,294	1,252,000
AMERICAN AXLE & MANUFACTURING.....	7.875	3/1/2017	B	583,375	650,000
AMERICAN AXLE & MANUFACTURING.....	9.250	1/15/2017	BB	483,480	516,660
AMERICAN CASINO & ENTERTAINMEN.....	11.000	6/15/2014	B+	260,240	273,790
AMERICAN EXPRESS BANK FSB.....	6.000	9/13/2017	BBB+	9,558,642	9,560,370
AMERICAN EXPRESS CENTURION BAN.....	6.000	9/13/2017	BBB+	5,784,335	5,834,075
AMERICAN HOME MORTGAGE I 2 4A1.....	VARIABLE RATE	9/25/2045	A	610,670	609,396
AMERICAN HOME MORTGAGE I 4 1A1.....	VARIABLE RATE	11/25/2045	AA	310,988	287,090
AMERICAN INTERNATIONAL GROUP I.....	5.450	5/18/2017	A-	3,790,000	5,188,702
AMERICAN INTERNATIONAL GROUP I.....	5.850	1/16/2018	A-	2,486,225	2,616,115
AMERICAN INTERNATIONAL GROUP I.....	6.250	5/1/2036	A-	2,984,610	3,011,741
AMERICAN INTERNATIONAL GROUP I.....	8.250	8/15/2018	A-	4,425,872	4,343,533
AMERICAN INTERNATIONAL GROUP I.....	VARIABLE RATE	5/15/2058	BBB	2,491,638	2,605,100
AMERICAN PRESIDENT COS LTD SR.....	8.000	1/15/2024	NR	1,905,000	1,320,000
AMERICAN RENAL HOLDINGS INC.....	8.375	5/15/2018	B	1,237,678	1,222,500
AMERICAN RESIDENTIAL SERVICES.....	12.000	4/15/2015	B	703,008	756,875
AMERICAN STANDARD AMERICAS.....	10.750	1/15/2016	B	465,000	446,981
AMERICAN STORES CO.....	7.900	5/1/2017	B	519,750	523,031
AMERICAN STORES CO.....	8.000	6/1/2026	B	792,730	955,500

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY	RATING	COST	FAIR VALUE
AMERIQUEST MORTGAGE SECURITIES M2.....	VARIABLE RATE	9/25/2035	AA+	910,996	878,064
AMERISTAR CASINOS INC.....	7.500	4/15/2021	B+	966,469	1,005,469
ANHEUSER-BUSCH COS INC.....	5.500	1/15/2018	A-	4,157,814	5,033,410
ANHEUSER-BUSCH COS INC.....	5.750	4/1/2036	A-	2,686,654	4,300,428
ANHEUSER-BUSCH INBEV WORLDWIDE.....	3.000	10/15/2012	A-	4,992,600	5,130,066
ANHEUSER-BUSCH INBEV WORLDWIDE.....	5.000	4/15/2020	A-	4,969,050	5,344,942
APC OPERATING PARTNERSHIP LP.....	8.000	12/31/2031	NR	1	1
APERAM.....	7.375	4/1/2016	BB	550,875	552,750
APERAM.....	7.750	4/1/2018	BB	763,344	755,625
APPLIED MATERIALS.....	7.125	10/15/2017	A-	5,611,257	6,032,550
APPLIED MATERIALS INC.....	2.650	6/15/2016	A-	2,997,750	2,999,033
APPLIED MATERIALS INC.....	4.300	6/15/2021	A-	4,989,450	4,996,585
APPLIED MATERIALS INC.....	5.850	6/15/2041	A-	4,979,600	5,043,541
AQUA FINANCE INC.....	7.250	5/31/2013	NR	8,239,712	873,238
ARAMARK CORP.....	5.000	6/1/2012	B-	243,125	254,063
ARAMARK CORP.....	8.500	2/1/2015	B	2,074,900	2,129,438
ARAMARK HOLDINGS CORP.....	8.625	5/1/2016	B-	1,728,444	1,770,450
ARCH COAL INC 144A.....	7.000	6/15/2019	B+	1,425,000	1,421,438
ARCH COAL INC 144A.....	7.250	6/15/2021	B+	4,026,719	4,030,031
ARD FINANCE SA.....	11.125	6/1/2018	B-	553,375	557,263
ARGENTINA BONOS.....	7.000	4/17/2017	NR	12,962,806	13,656,044
ARGENTINA BONOS.....	VARIABLE RATE	2/4/2018	NR	3,875,884	3,771,540
ARGENTINA(REPUBLIC OF).....	8.280	12/31/2033	B	1,373,161	1,366,016
ARGENTINE REPUBLIC GOVERNMENT.....	7.820	12/31/2033	B	4,794,543	5,294,249
ARGENTINE REPUBLIC GOVERNMENT.....	8.280	12/31/2033	NR	889,739	923,369
ARGENTINE REPUBLIC GOVERNMENT.....	VARIABLE RATE	12/31/2033	B	2,076,231	2,701,816
ARGENTINE REPUBLIC GOVERNMENT.....	VARIABLE RATE	12/15/2035	NR	2,035,056	2,843,921
ARGENTINE REPUBLIC GOVERNMENT.....	VARIABLE RATE	12/15/2035	NR	237,224	404,064
ARMORED AUTOGROUP INC.....	9.250	11/1/2018	CCC+	708,125	693,000
ARTHUR J GALLAGHER & CO AMEND.....	6.260	8/3/2014	NR	5,000,000	5,463,600
ARTHUR J GALLAGHER SER B.....	6.440	8/3/2017	NR	5,000,000	5,549,600
ASSTEAD CAPITAL INC.....	9.000	8/15/2016	B+	2,540,625	2,606,250
ASSOCIATED BRITISH FOODS.....	6.700	3/5/2014	NR	10,000,000	11,103,700
ASSOCIATED MATERIALS LLC.....	9.125	11/1/2017	B	100,000	99,750
ASTRAZENECA PLC.....	5.400	9/15/2012	AA-	9,980,900	10,567,671
ASTRAZENECA PLC.....	5.900	9/15/2017	AA-	15,554,110	16,039,607
AT&T CORP.....	7.300	11/15/2011	A-	1,109,842	1,024,220
AT&T CORP.....	8.000	11/15/2031	A-	9,901,730	10,586,320
AT&T INC.....	5.500	2/1/2018	A-	1,995,600	2,217,435
AT&T INC.....	5.600	5/15/2018	A-	4,995,800	5,588,286
AT&T INC.....	5.800	2/15/2019	A-	8,311,492	9,133,364
AT&T INC.....	6.300	1/15/2038	A-	10,175,600	10,439,129
AT&T INC.....	6.550	2/15/2039	A-	661,077	646,929
AT&T INC.....	6.800	5/15/2036	A-	3,171,690	3,312,751
ATKORE INTERNATIONAL INC.....	9.875	1/1/2018	B+	1,973,219	2,005,500
ATLANTIC BROADBAND FIN LLC.....	9.375	1/15/2014	B-	782,855	787,594
ATLANTIC RICHFIELD CO.....	8.500	4/1/2012	A	5,200,000	5,282,650
AURORA HEALTH CARE 02 A.....	6.990	12/15/2022	NR	8,205,217	8,469,324
AUSTRALIA(CMNWLTH) BDS.....	6.000	2/15/2017	NR	2,439,797	2,960,545
AUSTRIA (REP OF).....	4.650	1/15/2018	AAA	2,619,817	3,329,668
AUSTRIA (REP OF) BDS.....	4.300	7/15/2014	AAA	30,765,135	30,794,936
AUSTRIA (REP OF) BDS.....	4.300	7/15/2014	AAA	753,238	769,000
AUSTRIA (REP OF) BDS SER 97 6.....	6.250	7/15/2027	AAA	2,847,785	2,913,505
AUSTRIA (REPUBLIC OF).....	3.800	10/20/2013	AAA	14,095,245	15,129,160
AUSTRIA (REPUBLIC OF).....	3.900	7/15/2020	AAA	9,822,704	10,544,225
AUSTRIA(REPUBLIC OF).....	4.150	3/15/2037	AAA	423,640	429,562
AVAYA 2/11 EXTENDED TLB3.....	ZERO COUPON	10/26/2017	NR	1,341,201	1,428,374
AVIS BUDGET CAR RENTAL LLC / A.....	7.625	5/15/2014	B	515,310	542,010
AVIS BUDGET CAR RENTAL LLC / A.....	7.750	5/15/2016	B	1,589,250	1,729,750
AVIS BUDGET CAR RENTAL LLC / A.....	8.250	1/15/2019	B	604,000	607,500

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY	RATING	COST	FAIR VALUE
AVIVA BDS PERP EUR.....	VARIABLE RATE	9/29/2049	BBB+	1,209,712	1,171,795
AVIVA PLC.....	STEPPED RATE	11/14/2021	BBB+	1,680,361	1,642,426
AVON PRODUCTS INC.....	4.800	3/1/2013	BBB+	8,993,579	9,515,442
AVON PRODUCTS INC.....	5.625	3/1/2014	BBB+	2,983,650	3,293,966
AVON PRODUCTS INC.....	6.500	3/1/2019	BBB+	20,507,409	19,719,286
AXIS BANK/SINGAPORE.....	VARIABLE RATE	6/28/2022	NR	101,455	100,776
AXTEL SAB DE CV.....	7.625	2/1/2017	B+	62,303	67,450
AXTEL SAB DE CV.....	9.000	9/22/2019	B+	786,103	781,200
AXTEL SAB DE CV REGS.....	9.000	9/22/2019	B+	339,635	367,164
B&G FOODS INC.....	7.625	1/15/2018	B+	996,017	1,052,500
BA COVERED BD SER 07-3 144A.....	5.500	6/14/2012	AA	10,134,200	10,376,400
BAC CAPITAL TRUST VI.....	5.625	3/8/2035	BB+	1,029,250	1,023,500
BAC CAPITAL TRUST XI.....	6.625	5/23/2036	BB+	7,736,410	7,818,363
BAKER & TAYLOR ACQ CORP 144A.....	11.500	7/1/2013	CCC+	1,400,000	1,183,000
BAKRIE TELECOM PTE LTD.....	11.500	5/7/2015	B	2,470,500	2,562,500
BAKRIE TELECOM PTE LTD REGS.....	11.500	5/7/2015	B	887,491	842,550
BANC OF AMERICA MORTGAGE A 2A1.....	VARIABLE RATE	2/25/2035	NR	162,451	160,567
BANCO CREDITO DEL PERU 144A.....	5.375	9/16/2020	NR	366,130	351,105
BANCO CRUZEIRO DO SUL SA/ REGS.....	8.875	9/22/2020	NR	97,375	97,785
BANCO CRUZEIRO DO SUL SA/BRAZI.....	8.875	9/22/2020	NR	724,374	717,485
BANCO DE CREDITO DEL PERU REGS.....	5.375	9/16/2020	NR	85,551	84,773
BANCO NAC DE DESEN ECONO.....	6.500	6/10/2019	BBB-	3,968,370	4,059,000
BANK OF AMERICA CORP.....	3.125	6/15/2012	AAA	110,484,832	109,263,745
BANK OF AMERICA CORP.....	5.000	5/13/2021	A	6,969,550	6,914,834
BANK OF AMERICA CORP.....	5.125	9/26/2014	A	1,235,673	1,201,346
BANK OF AMERICA CORP.....	5.375	9/11/2012	A	4,987,650	5,248,961
BANK OF AMERICA CORP.....	5.750	12/1/2017	A	6,456,328	6,589,653
BANK OF AMERICA CORP.....	6.500	8/1/2016	A	13,256,511	14,170,576
BANK OF AMERICA CORP.....	7.375	5/15/2014	A	5,235,800	5,623,681
BANK OF AMERICA CORP.....	7.625	6/1/2019	A	12,972,780	13,031,888
BANK OF INDIA/JERSEY.....	VARIABLE RATE	3/29/2049	BB	108,080	107,786
BANK OF NEW YORK MELLON CORP/T.....	1.500	1/31/2014	AA-	2,995,620	3,019,648
BANK OF NEW YORK MELLON CORP/T.....	2.950	6/18/2015	AA-	19,974,200	20,638,075
BANK OF NEW YORK MELLON CORP/T.....	3.100	1/15/2015	AA-	3,110,059	3,095,906
BANK OF NEW YORK MELLON CORP/T.....	4.500	4/1/2013	AA-	2,497,425	2,655,272
BANK OF NEW YORK MELLON CORP/T.....	4.950	11/1/2012	AA-	2,976,330	3,166,258
BANK OF NEW YORK MELLON CORP/T.....	5.450	5/15/2019	AA-	5,886,300	5,464,733
BANK OF NEW YORK MELLON SA INS.....	9.625	5/2/2021	NR	821,988	845,580
BANQUE POPULAIRE CAISSE D'EPAR.....	2.375	10/4/2013	A+	2,198,482	2,235,746
BARCLAYS BANK PLC.....	5.125	1/8/2020	AA-	9,399,786	9,547,022
BARCLAYS BANK PLC.....	VARIABLE RATE	8/20/2015	AA-	8,681,507	9,362,758
BARCLAYS BANK PLC.....	VARIABLE RATE	9/18/2019	NR	492,120	552,794
BARRICK GOLD CORP.....	2.900	5/30/2016	A-	9,991,200	10,005,914
BARRICK GOLD CORP.....	6.950	4/1/2019	A-	984,930	1,187,647
BARRICK GOLD FINANCECO LLC.....	6.125	9/15/2013	A-	9,997,800	11,035,414
BARRICK NORTH AMERICA FINANCE.....	6.800	9/15/2018	A-	4,988,450	5,852,132
BASIC ENERGY SERVICES INC.....	7.750	2/15/2019	B-	1,666,500	1,658,250
BAXTER INTERNATIONAL INC.....	4.500	8/15/2019	A+	2,989,980	3,182,484
BBVA US SENIOR SA UNIPER.....	3.250	5/16/2014	AA	2,004,880	1,976,140
BEAR STEARNS ADJUSTABL 10 12A4.....	VARIABLE RATE	1/25/2035	AA+	223,803	248,641
BEAR STEARNS COS LLC/THE.....	5.300	10/30/2015	A+	9,869,400	10,903,030
BEAR STEARNS COS LLC/THE.....	6.400	10/2/2017	A+	15,498,250	17,100,565
BEAR STEARNS COS LLC/THE.....	7.250	2/1/2018	A+	10,667,840	11,859,171
BECTON DICKINSON AND CO.....	5.000	5/15/2019	AA-	5,779,290	6,008,035
BELGIUM (KINGDOM OF).....	5.000	3/28/2035	NR	1,700,887	1,670,138
BELGIUM (KINGDOM OF).....	8.000	3/28/2015	NR	3,444,219	3,566,544
BELGIUM (KINGDOM OF) BDS.....	5.500	3/28/2028	NR	1,483,831	1,444,094
BELGIUM GOVERNMENT BOND.....	3.500	3/28/2015	NR	36,601,842	38,335,207
BELGIUM GOVERNMENT BOND.....	3.750	9/28/2020	NR	4,750,106	4,700,317
BELGIUM GOVERNMENT BOND.....	4.250	9/28/2021	NR	7,438,475	7,532,060

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY	RATING	COST	FAIR VALUE
BELGIUM KINGDOM.....	3.500	6/28/2017	NR	168,173	172,653
BELGIUM(KINGDOM OF).....	4.000	3/28/2017	NR	32,747,783	37,033,533
BELGIUM(KINGDOM) OLO.....	4.250	9/28/2014	NR	860,320	906,385
BELLSOUTH CORP NT.....	6.875	10/15/2031	A-	5,565,438	5,541,373
BELO CORP.....	8.000	11/15/2016	BB-	786,625	848,625
BERKSHIRE HATHAWAY FINANCE COR.....	2.450	12/15/2015	AA+	4,989,000	5,030,145
BERKSHIRE HATHAWAY FINANCE COR.....	5.000	8/15/2013	AA+	3,988,160	4,316,314
BERKSHIRE HATHAWAY FINANCE COR.....	5.400	5/15/2018	AA+	7,954,900	8,865,294
BERKSHIRE HATHAWAY FINANCE COR.....	5.750	1/15/2040	AA+	4,446,090	4,649,044
BERKSHIRE HATHAWAY INC.....	2.125	2/11/2013	AA+	4,998,250	5,108,770
BERKSHIRE HATHAWAY INC.....	3.200	2/11/2015	AA+	18,089,750	18,192,650
BHP BILLITON FINANCE USA LTD.....	5.125	3/29/2012	A+	7,997,920	8,285,440
BHP BILLITON FINANCE USA LTD.....	5.500	4/1/2014	A+	8,494,680	8,915,790
BHP BILLITON FINANCE USA LTD.....	6.500	4/1/2019	A+	6,663,112	6,822,448
BHP FIN USA LTD DEB.....	6.750	11/1/2013	A+	4,240,500	5,621,150
BHP FIN USA LTD GTD DEB.....	8.500	12/1/2012	A+	4,983,350	5,540,174
BIOMET INC.....	11.625	10/15/2017	B-	1,031,375	1,024,438
BLT FINANCE B V GTD SR NT.....	7.500	5/15/2014	CCC	162,159	143,920
BM&FBOVESPA SA.....	5.500	7/16/2020	BBB+	1,088,014	1,130,766
BOEING CAPITAL CORP.....	3.250	10/27/2014	A	9,978,000	10,584,486
BOEING CO NT.....	5.125	2/15/2013	A	20,468,100	21,369,798
BOEING CO/THE.....	1.875	11/20/2012	A	3,479,035	3,558,393
BOEING CO/THE.....	5.000	3/15/2014	A	1,991,160	2,199,355
BOGOTA DISTRITO CAPITAL 144A.....	VARIABLE RATE	7/26/2028	BBB-	559,476	849,829
BOGOTA DISTRITO CAPITAL 144A.....	VARIABLE RATE	7/26/2028	BBB-	84,319	131,664
BOGOTA DISTRITO CAPITAL REGS.....	VARIABLE RATE	7/26/2028	BBB-	1,839,961	3,094,447
BOISE PAPER HOLDINGS LLC / BOI.....	8.000	4/1/2020	BB	1,709,365	1,811,250
BOMBARDIER INC NT 144A.....	7.450	5/1/2034	BB+	1,302,538	1,542,150
BONOS Y OBLIG DEL ESTADO.....	3.300	10/31/2014	AA	4,176,352	4,243,541
BONOS Y OBLIG DEL ESTADO.....	4.300	10/31/2019	AA	9,990,940	8,862,930
BONOS Y OBLIG DEL ESTADO.....	4.650	7/30/2025	AA	3,842,980	3,912,338
BON-TON DEPARTMENT STORES INC/.....	10.250	3/15/2014	B-	872,303	870,000
BOSTON PROPERTIES LP.....	5.000	6/1/2015	A-	2,866,787	3,089,315
BOSTON PROPERTIES LP.....	5.875	10/15/2019	A-	4,547,240	4,937,483
BOSTON SCIENTIFIC CORP.....	5.450	6/15/2014	BBB-	4,504,178	4,814,125
BOSTON SCIENTIFIC CORP.....	6.400	6/15/2016	BBB-	6,789,140	7,433,712
BOTTLING GROUP LLC.....	6.950	3/15/2014	A	14,258,210	14,968,130
BOYD GAMING CORP.....	7.125	2/1/2016	CCC+	2,842,813	2,767,500
BOYD GAMING CORP.....	9.125	12/1/2018	B	1,391,750	1,399,063
BP CAPITAL MARKETS PLC.....	3.125	10/1/2015	A	8,993,963	9,215,482
BP CAPITAL MARKETS PLC.....	3.200	3/11/2016	A	14,986,200	15,244,157
BP CAPITAL MARKETS PLC.....	5.250	11/7/2013	A	15,015,283	16,281,557
BR MALLS INTERNATIONAL FINANCE.....	8.500	1/29/2049	BB-	217,000	229,760
BRAZIL (FED REP OF).....	7.875	3/7/2015	BBB-	4,699,500	4,713,150
BRAZIL (FED REPUBLIC OF).....	8.750	2/4/2025	BBB-	750,407	837,743
BRAZIL FEDERATIVE (REP OF).....	8.250	1/20/2034	BBB-	2,394,925	2,626,250
BRAZIL NOTAS DO TESOURO NACION.....	10.000	1/1/2021	NR	14,926,080	16,558,046
BRAZIL(FEDERATIVE REPUBLIC OF).....	VARIABLE RATE	1/5/2022	BBB-	2,174,311	2,320,371
BRAZILIAN GOVERNMENT INTERNATI.....	5.875	1/15/2019	BBB-	7,052,750	8,102,500
BRAZILIAN GOVERNMENT INTERNATI.....	7.875	3/7/2015	BBB-	5,838,709	6,484,275
BRAZILIAN GOVERNMENT INTERNATI.....	8.875	4/15/2024	BBB-	1,021,410	1,156,275
BRESNAN BROADBAND HOLDINGS LLC.....	8.000	12/15/2018	B+	2,592,463	2,629,688
BRICKMAN GROUP HOLDINGS INC.....	9.125	11/1/2018	CCC+	1,551,975	1,486,063
BRIDGEWATER PURE ALPHA CL B.....	N/A	N/A	NR	129,196,487	186,675,674
BRISTOW GROUP INC.....	7.500	9/15/2017	BB	1,039,063	1,099,875
BSP FINANCE BV.....	10.750	11/1/2011	B-	98,500	98,600
BTA BANK JSC.....	STEPPED RATE	7/1/2018	NR	1,424,691	1,243,288
BTC GOVT/CORP BD INDEX A2.....	N/A	N/A	NR	393,607,667	400,192,827
BTC INTER CORP BD INDEX A2.....	N/A	N/A	NR	2,477,809,749	2,603,761,567
BTC INTER GOVT BD INDEX A2.....	N/A	N/A	NR	3,283,526,820	3,337,819,686

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY	RATING	COST	FAIR VALUE
BTC LONG CORP BD INDEX FUND A2.....	N/A	N/A	NR	498,674,102	570,892,941
BTC LONG GOVT BD INDEX A2.....	N/A	N/A	NR	645,723,990	634,471,440
BUCCANEER MERGER SUB INC.....	9.125	1/15/2019	B-	2,954,995	2,990,000
BUNDESOBLIGATION.....	2.250	4/11/2014	NR	7,597,880	7,746,944
BUNDESOBLIGATION.....	2.250	4/10/2015	NR	58,993,238	65,768,426
BUNDESOBLIGATION.....	2.500	2/27/2015	NR	9,627,711	10,326,046
BUNDESOBLIGATION.....	3.500	4/12/2013	NR	28,257,108	29,982,260
BUNDESREPUBLIK DEUTSCHLAND.....	3.000	7/4/2020	NR	600,784	656,921
BUNDESREPUBLIK DEUTSCHLAND.....	3.250	1/4/2020	NR	13,701,277	14,927,432
BUNDESREPUBLIK DEUTSCHLAND.....	3.500	1/4/2016	NR	5,245,774	5,353,123
BUNDESREPUBLIK DEUTSCHLAND.....	4.250	7/4/2039	NR	537,197	544,965
BUNDESREPUBLIK DEUTSCHLAND.....	4.750	7/4/2028	NR	920,801	972,548
BUNDESREPUBLIK DEUTSCHLAND.....	4.750	7/4/2034	NR	2,777,482	3,049,883
BUNDESREPUBLIK DEUTSCHLAND.....	4.750	7/4/2040	NR	8,514,157	8,477,876
BUNDESREPUBLIK DEUTSCHLAND.....	6.500	7/4/2027	NR	669,505	705,345
BUONI DEL TESORO POLENNALI.....	4.250	2/1/2019	NR	3,180,330	3,145,653
BUONI POLIENNALI DEL TES.....	3.000	11/1/2015	NR	9,126,761	9,764,616
BUONI POLIENNALI DEL TES.....	3.000	4/15/2015	NR	10,990,563	11,274,237
BUONI POLIENNALI DEL TES.....	3.750	8/1/2021	NR	2,441,784	2,422,821
BUONI POLIENNALI DEL TES.....	4.500	3/1/2026	NR	3,394,596	3,415,674
BUONI POLIENNALI DEL TES.....	5.000	9/1/2040	NR	3,437,071	3,415,794
BURLINGTON NORTHERN SANTA FE L.....	4.700	10/1/2019	BBB+	6,057,776	6,365,880
BURLINGTON NORTHERN SANTA FE L.....	5.650	5/1/2017	BBB+	428,357	451,147
BURLINGTON NORTHERN SANTA FE L.....	5.750	3/15/2018	BBB+	980,425	1,013,855
BURLINGTON NORTHERN SANTA FE L.....	6.150	5/1/2037	BBB+	5,121,830	5,338,507
BURLINGTON NORTHERN SANTA FE L.....	6.200	8/15/2036	BBB+	1,333,412	1,293,312
BURLINGTON NORTHERN SANTA FE L.....	7.000	2/1/2014	BBB+	4,999,150	5,689,882
BURLINGTON NORTHERN SANTA FE L.....	7.950	8/15/2030	BBB+	2,119,728	2,205,379
BWAY HOLDING CO.....	10.000	6/15/2018	CCC+	1,421,333	1,527,750
CABLEVISION SYSTEMS CORP.....	7.750	4/15/2018	B+	1,675,000	1,785,969
CABLEVISION SYSTEMS CORP.....	8.000	4/15/2020	B+	500,000	536,250
CABLEVISION SYSTEMS CORP.....	8.625	9/15/2017	B+	1,218,811	1,327,594
CADMUS COMMUNICATIONS CORP SR.....	8.375	6/15/2014	CCC+	736,925	637,000
CAESARS ENTERTAINMENT OPERATIN.....	5.375	12/15/2013	CCC	663,375	685,125
CAESARS ENTERTAINMENT OPERATIN.....	10.000	12/15/2018	CCC	5,565,513	5,672,213
CAESARS ENTERTAINMENT OPERATIN.....	12.750	4/15/2018	CCC	789,956	773,063
CAJA AHORROS GUIPUZCOA.....	4.375	11/5/2014	AAA	3,875,219	3,990,717
CAJA MADRID.....	3.500	3/14/2013	AAA	4,639,877	5,213,981
CALCIPAR SA.....	6.875	5/1/2018	BB-	1,654,375	1,654,125
CALIFORNIA ST.....	6.200	10/1/2019	A-	11,943,793	13,060,369
CALIFORNIA ST.....	7.300	10/1/2039	A-	3,366,210	3,714,279
CALIFORNIA ST.....	7.500	4/1/2034	A-	1,373,925	1,413,750
CALIFORNIA ST.....	7.600	11/1/2040	A-	2,952,758	3,370,682
CALIFORNIA ST.....	7.625	3/1/2040	A-	5,085,050	5,756,050
CALIFORNIA ST.....	VARIABLE RATE	4/1/2039	A-	2,396,485	2,446,119
CALPINE CORP.....	7.250	10/15/2017	B+	2,650,313	2,791,250
CALPINE CORP.....	7.500	2/15/2021	B+	2,805,000	2,856,000
CALPINE CORP.....	7.875	7/31/2020	B+	525,041	548,625
CALUMET SPECIALTY PRODUCTS PAR.....	9.375	5/1/2019	B	1,470,000	1,514,100
CANADA HOUSING TRUST NO 1.....	3.600	6/15/2013	AAA	4,977,763	5,372,670
CANADA HOUSING TRUST NO 1.....	4.550	12/15/2012	AAA	9,930,608	10,813,411
CANADIAN NATIONAL RAILWAY CO.....	5.550	3/1/2019	A-	5,432,136	5,408,064
CANADIAN NATIONAL RAILWAY CO.....	5.850	11/15/2017	A-	1,495,245	1,717,386
CANADIAN NATIONAL RAILWAY CO.....	6.375	10/15/2011	A-	5,070,384	4,877,856
CAP CANA S A.....	10.000	4/30/2016	NR	380,077	329,821
CAP CANA S A.....	10.000	4/30/2016	NR	408,570	373,800
CAP GUARD GLOBAL HIGH YIELD.....	N/A	N/A	NR	203,781,491	463,722,795
CAPELLA HEALTHCARE INC.....	9.250	7/1/2017	B	1,481,100	1,582,500
CAPEX SA.....	10.000	3/10/2018	B-	358,630	352,718
CAPITAL ONE FINANCIAL CORP.....	6.750	9/15/2017	BBB	9,941,736	10,636,396

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY	RATING	COST	FAIR VALUE
CAPITAL ONE FINANCIAL CORP.....	7.375	5/23/2014	BBB	1,236,769	1,272,461
CASCADES INC.....	7.750	12/15/2017	B+	1,699,813	1,694,063
CASCADES INC.....	7.875	1/15/2020	B+	159,750	156,188
CASE NEW HOLLAND INC.....	7.875	12/1/2017	BB+	670,410	742,500
CATALYST PAPER CORP.....	11.000	12/15/2016	CCC+	926,321	837,900
CATERPILLAR FINANCIAL SERVICES.....	4.250	2/8/2013	A	4,993,550	5,277,132
CATERPILLAR FINANCIAL SERVICES.....	5.450	4/15/2018	A	7,545,830	9,033,883
CATERPILLAR FINANCIAL SERVICES.....	6.125	2/17/2014	A	10,855,600	11,230,861
CATERPILLAR FINANCIAL SERVICES.....	7.050	10/1/2018	A	996,730	1,217,779
CATERPILLAR FINANCIAL SERVICES.....	7.150	2/15/2019	A	17,525,400	18,455,922
CATERPILLAR INC.....	7.900	12/15/2018	A	6,605,714	6,372,963
CATERPILLAR INC.....	8.250	12/15/2038	A	992,380	1,439,760
CB RICHARD ELLIS SERVICES INC.....	11.625	6/15/2017	B+	1,141,888	1,332,563
CBS CORP.....	4.625	5/15/2018	BBB-	4,937,050	5,138,089
CBS CORP.....	5.625	8/15/2012	BBB-	464,026	496,413
CBS CORP.....	5.750	4/15/2020	BBB-	4,013,370	4,326,739
CBS CORP.....	8.200	5/15/2014	BBB-	9,879,600	11,749,999
CBS CORP.....	8.875	5/15/2019	BBB-	18,626,458	18,410,965
CCO HOLDINGS LLC / CCO HOLDING.....	6.500	4/30/2021	BB-	1,970,000	1,972,500
CCO HOLDINGS LLC / CCO HOLDING.....	7.250	10/30/2017	BB-	725,000	751,281
CCO HOLDINGS LLC / CCO HOLDING.....	7.875	4/30/2018	BB-	2,303,925	2,423,625
CDRT MERGER SUB INC.....	8.125	6/1/2019	B-	2,174,063	2,175,000
CDW LLC / CDW FINANCE CORP.....	8.500	4/1/2019	CCC+	2,003,000	1,960,000
CELLCO PARTNERSHIP / VERIZON W.....	5.250	2/1/2012	A-	2,990,190	3,078,720
CELLCO PARTNERSHIP / VERIZON W.....	5.550	2/1/2014	A-	3,974,280	4,406,633
CELLCO PARTNERSHIP / VERIZON W.....	8.500	11/15/2018	A-	8,738,900	10,350,614
CEMEX SA.....	8.875	5/12/2017	NR	60,150	75,096
CEMEX SAB DE CV.....	VARIABLE RATE	9/30/2015	B	700,927	683,220
CENGAGE LEARNING ACQUISIT 144A.....	10.500	1/15/2015	CCC+	2,603,333	2,262,500
CENTERPOINT PTYS TR SR NT.....	6.160	6/15/2013	NR	6,000,000	6,077,220
CENTRAL GARDEN AND PET CO.....	8.250	3/1/2018	B+	1,500,000	1,548,750
CENVEO CORP.....	7.875	12/1/2013	CCC+	3,989,813	4,056,000
CENVEO CORP.....	8.875	2/1/2018	B-	784,605	776,000
CEQUEL COMMUNICATIONS HOLDINGS.....	8.625	11/15/2017	B-	1,277,688	1,352,000
CHAPARRAL ENERGY INC.....	8.250	9/1/2021	B-	3,780,749	3,778,125
CHAPEL VALLEY HOUSING II LLC.....	8.791	9/15/2017	NR	2,754,048	3,415,294
CHC HELICOPTER SA.....	9.250	10/15/2020	B+	1,470,799	1,353,750
CHEVRON CORP.....	3.950	3/3/2014	AA	17,684,720	18,252,856
CHICAGO PARKING METERS LLC.....	5.489	12/30/2020	BBB-	4,000,000	3,957,280
CHILE (REPULIC OF).....	5.500	1/15/2013	A+	1,945,624	1,903,541
CHINA LIANSU GROUP HOLDINGS LT.....	7.875	5/13/2016	NR	528,308	517,725
CHRYSLER GROUP LLC/CG CO-ISSUE.....	8.000	6/15/2019	B	975,000	957,938
CHRYSLER GROUP LLC/CG CO-ISSUE.....	8.250	6/15/2021	B	2,275,000	2,229,500
CHS INC SER I SR NT D.....	6.180	10/4/2017	NR	15,000,000	16,127,250
CHS/COMMUNITY HEALTH SYSTEMS I.....	8.875	7/15/2015	B	2,489,575	2,549,250
CHUBB CORP.....	5.750	5/15/2018	A+	8,813,798	9,122,805
CIA DE SANEAMENTO BASICO DO ES.....	6.250	12/16/2020	BB	495,430	512,500
CIE GENERALE DE GEOPHYSIQUE -.....	7.750	5/15/2017	BB-	998,750	1,030,000
CIGNA CORP.....	7.650	3/1/2023	BBB	1,670,760	1,735,350
CIGNA CORP.....	8.500	5/1/2019	BBB	7,574,612	8,477,115
CINCINNATI BELL INC.....	8.250	10/15/2017	B	2,089,313	2,110,500
CINCINNATI BELL INC.....	8.750	3/15/2018	CCC+	2,995,168	2,935,500
CINCINNATI BELL TELEPHONE CO L.....	6.300	12/1/2028	BB-	207,463	222,750
CINEMARK USA INC.....	7.375	6/15/2021	B	700,000	696,500
CINEMARK USA INC.....	8.625	6/15/2019	B	1,186,711	1,314,000
CISCO SYSTEMS INC.....	1.625	3/14/2014	A+	9,988,100	10,093,576
CISCO SYSTEMS INC.....	4.950	2/15/2019	A+	22,831,873	22,662,964
CIT GROUP INC.....	7.000	5/1/2017	B+	5,835,388	6,199,463
CIT GROUP INC.....	7.000	5/2/2017	B+	1,300,000	1,296,750
CIT GROUP INC 144A.....	7.000	5/2/2016	B+	3,778,750	3,985,000

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY	RATING	COST	FAIR VALUE
CITADEL BROADCASTING CORP.....	7.750	12/15/2018	BB-	2,282,493	2,417,188
CITIBANK NA.....	1.750	12/28/2012	AAA	89,934,408	91,746,801
CITIGROUP FUNDING INC.....	1.875	11/15/2012	AAA	61,424,560	62,226,381
CITIGROUP FUNDING INC.....	2.125	7/12/2012	AAA	25,667,000	25,468,723
CITIGROUP FUNDING INC.....	2.250	12/10/2012	AAA	20,323,000	20,521,638
CITIGROUP INC.....	2.125	4/30/2012	AAA	24,946,500	25,394,250
CITIGROUP INC.....	2.875	12/9/2011	AAA	4,987,600	5,058,950
CITIGROUP INC.....	5.300	10/17/2012	A	4,990,650	5,254,891
CITIGROUP INC.....	5.500	4/11/2013	A	4,974,600	5,313,612
CITIGROUP INC.....	6.010	1/15/2015	A	1,870,372	1,925,215
CITIGROUP INC.....	6.125	11/21/2017	A	9,982,326	10,994,800
CITIGROUP INC.....	6.125	5/15/2018	A	5,408,058	6,020,203
CITIGROUP INC.....	6.375	8/12/2014	A	1,579,082	1,686,113
CITIGROUP INC.....	6.500	8/19/2013	A	15,531,400	16,328,757
CITIGROUP INC GLOBAL SR NT.....	5.125	5/5/2014	A	6,962,690	7,522,932
CITIZEN UTILS CO DEL NTS.....	7.000	11/1/2025	BB	651,125	677,463
CLAIRE'S STORES INC.....	8.875	3/15/2019	CCC	325,000	303,875
CLAIRE'S STORES INC.....	9.250	6/1/2015	CCC	316,750	337,750
CLAIRE'S STORES INC.....	9.625	6/1/2015	CCC	1,262,941	1,384,434
CLEAN HARBORS INC.....	7.625	8/15/2016	BB	920,250	954,000
CLEARWIRE COMMUNICATIONS 144A.....	12.000	12/1/2015	CCC+	2,930,813	2,887,019
CLEVELAND ELEC ILLUM CO SER D.....	7.880	11/1/2017	BBB	15,526,025	18,638,169
CLOUD PEAK ENERGY RESOURCES LL.....	8.250	12/15/2017	BB-	2,361,613	2,541,250
CLOUD PEAK ENERGY RESOURCES LL.....	8.500	12/15/2019	BB-	947,856	1,027,188
CMA CGM SA.....	8.500	4/15/2017	B-	650,000	546,000
COLGATE-PALMOLIVE CO.....	3.150	8/5/2015	AA-	1,997,180	2,093,444
COLGATE-PALMOLIVE CO.....	4.200	5/15/2013	AA-	2,999,310	3,182,574
COLLINS & AIKMAN FL TANDUS TLB.....	ZERO COUPON	5/8/2014	B	900,412	849,764
COLOMBIA (REP OF).....	VARIABLE RATE	11/16/2015	BBB-	641,875	643,794
COLOMBIA (REP OF) BDS.....	8.125	5/21/2024	BBB-	753,300	818,090
COLOMBIA (REP OF) NTS.....	7.375	1/27/2017	BBB-	2,365,860	2,699,400
COLOMBIA (REPUBLIC OF).....	7.375	9/18/2037	BBB-	5,835,432	6,820,380
COLOMBIA (REPUBLIC OF).....	VARIABLE RATE	10/22/2015	BBB-	1,245,182	1,688,794
COLOMBIA (REPUBLIC OF).....	VARIABLE RATE	6/28/2027	BBB-	1,075,490	1,118,585
COLOMBIA GOVERNMENT INTERNATIO.....	11.750	2/25/2020	BBB-	404,250	425,425
COLUMBIA/HCA HEALTH TR 00017.....	7.750	7/15/2036	B-	3,053,764	3,101,850
COLUMBIA/HCA HEALTHCARE CORP.....	7.690	6/15/2025	B-	1,323,302	1,467,950
COLUMBUS INTERNATIONAL INC.....	11.500	11/20/2014	B	597,640	609,030
COMCAST CORP.....	5.650	6/15/2035	BBB+	9,967,460	9,721,100
COMCAST CORP.....	5.700	5/15/2018	BBB+	4,521,545	4,797,768
COMCAST CORP.....	5.875	2/15/2018	BBB+	1,170,745	1,231,239
COMCAST CORP.....	5.900	3/15/2016	BBB+	4,571,470	4,815,503
COMCAST CORP.....	6.450	3/15/2037	BBB+	412,946	457,493
COMCAST CORP.....	6.500	1/15/2015	BBB+	5,096,300	5,699,382
COMCAST CORP.....	6.950	8/15/2037	BBB+	13,134,842	14,336,589
COMMONWEALTH BANK OF AUSTRALIA.....	2.500	12/10/2012	AAA	6,974,870	7,178,220
COMMScope INC.....	8.250	1/15/2019	B	4,652,835	4,738,000
COMPLETE PRODUCTION SERVICES I.....	8.000	12/15/2016	B+	2,347,625	2,481,875
CONAGRA FOODS INC.....	5.875	4/15/2014	BBB	11,855,354	11,882,204
CONCHO RESOURCES INC/MIDLAND T.....	6.500	1/15/2022	BB	575,000	576,438
CONCHO RESOURCES INC/MIDLAND T.....	7.000	1/15/2021	BB	941,875	957,375
CONNACHER OIL AND GAS LTD.....	8.500	8/1/2019	BB-	1,545,000	1,467,750
CONOCOPHILLIPS.....	4.600	1/15/2015	A	7,193,474	7,400,485
CONOCOPHILLIPS.....	5.200	5/15/2018	A	1,999,820	2,237,336
CONOCOPHILLIPS.....	6.000	1/15/2020	A	11,501,500	11,712,119
CONSOL ENERGY INC.....	8.000	4/1/2017	BB	2,775,000	3,024,750
CONSOL ENERGY INC.....	8.250	4/1/2020	BB	1,525,000	1,662,250
CONSOLIDATED NATURAL GAS CO.....	5.000	12/1/2014	A-	9,377,300	11,023,647
CONSTELLATION BRANDS INC.....	7.250	9/1/2016	BB+	1,260,313	1,365,625
CONTINENTAL AIRLS 99-2 CL B.....	7.566	9/15/2021	BBB-	789,694	865,359

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY	RATING	COST	FAIR VALUE
CONTINENTAL AIRL PASSTHRU TR.....	5.983	4/19/2022	A-	470,060	537,787
CONVATEC HEALTHCARE E SA.....	10.500	12/15/2018	B	1,309,938	1,319,625
COOPERATIVE REGIONS OF ORGANIC.....	7.360	9/1/2017	NR	2,412,825	2,507,142
COPANO ENERGY LLC / COPANO ENE.....	7.125	4/1/2021	B+	725,000	715,938
COPANO ENERGY LLC / COPANO ENE.....	7.750	6/1/2018	B+	516,250	515,000
CORPORACION NACIONAL NT 144A.....	6.150	10/24/2036	A	505,535	526,414
COTT BEVERAGES INC.....	8.375	11/15/2017	B	369,656	392,813
COVIDIEN INTERNATIONAL FINANCE.....	6.000	10/15/2017	A	2,204,498	2,321,568
COX COMMUNICATIONS INC.....	8.375	3/1/2039	BBB-	3,005,575	3,268,975
COX COMMUNICATIONS INC.....	9.375	1/15/2019	BBB-	11,991,625	12,626,450
COX COMMUNICATIONS INC NEW NT.....	4.625	6/1/2013	BBB-	9,909,450	10,634,444
CPI INTERNATIONAL ACQUISITION.....	8.000	2/15/2018	CCC+	1,412,625	1,323,000
CROATIA.....	6.375	3/24/2021	BBB-	2,479,588	2,544,182
CROATIA.....	6.625	7/14/2020	BBB-	1,226,374	1,300,958
CROATIA.....	6.750	11/5/2019	BBB-	3,143,206	3,102,840
CROATIA GOVERNMENT INTERNATION.....	6.375	3/24/2021	BBB-	5,305,500	5,595,750
CROATIA GOVERNMENT INTERNATION.....	6.625	7/14/2020	BBB-	6,174,507	6,208,510
CROSSTEX ENERGY LP / CROSSTEX.....	8.875	2/15/2018	B+	1,323,502	1,437,750
CROWN AMERICAS LLC / CROWN AME.....	7.625	5/15/2017	BB	770,625	803,438
CROWN CASTLE INTERNATIONAL COR.....	9.000	1/15/2015	B-	1,742,436	1,925,875
CSC HLDGS INC SR DEB NT.....	7.625	7/15/2018	BB	115,625	135,313
CSC HOLDINGS LLC.....	8.625	2/15/2019	BB	1,133,811	1,240,250
CSX CORP.....	6.150	5/1/2037	BBB	1,980,127	2,009,905
CSX CORP.....	7.375	2/1/2019	BBB	11,113,944	11,282,313
CUMULUS MEDIA INC.....	7.750	5/1/2019	NR	4,014,923	3,860,000
CUNA MUTUAL INSURANCE SOCIETY.....	8.500	7/31/2030	NR	20,000,000	20,999,800
DAIMLER FINANCE NORTH AMERICA.....	5.750	9/8/2011	BBB+	12,022,034	11,732,573
DAIMLER FINANCE NORTH AMERICA.....	6.500	11/15/2013	BBB+	12,377,350	14,472,282
DAIMLER FINANCE NORTH AMERICA.....	8.500	1/18/2031	BBB+	4,017,792	4,017,770
DANA HOLDING CORP.....	6.750	2/15/2021	BB-	2,395,743	2,416,313
DARLING INTERNATIONAL INC.....	8.500	12/15/2018	BB	1,000,000	1,080,000
DAVITA INC.....	6.625	11/1/2020	B	2,250,000	2,289,375
DEAN FOODS CO.....	7.000	6/1/2016	B-	4,036,275	4,227,300
DEAN FOODS CO.....	9.750	12/15/2018	B-	1,503,750	1,593,750
DEAN FOODS CO/OLD.....	6.900	10/15/2017	B-	286,413	308,700
DEAN HEALTH SYSTEMS SR SECD NT.....	9.120	12/16/2014	NR	6,153,846	6,712,616
DEL MONTE FOODS CO.....	7.625	2/15/2019	B-	7,356,524	7,347,750
DELPHI CORP 144A.....	6.125	5/15/2021	BB	2,132,000	2,123,125
DENBURY RESOURCES INC.....	8.250	2/15/2020	BB-	1,269,000	1,383,210
DENMARK GOVERNMENT BOND.....	4.000	11/15/2015	AAA	20,562,339	27,374,456
DENMARK GOVERNMENT BOND.....	4.000	11/15/2019	AAA	1,667,483	1,662,834
DENMARK GOVERNMENT BOND.....	4.500	11/15/2039	AAA	421,740	461,203
DENMARK GOVERNMENT BOND.....	5.000	11/15/2013	AAA	3,060,771	3,317,315
DESARROLLADORA HOMEX SAB DE CV.....	7.500	9/28/2015	BB-	150,124	150,308
DEUTSCHE BANK AG/LONDON.....	VARIABLE RATE	7/19/2021	NR	309,304	306,104
DEUTSCHE TELEKOM INTERNATIONAL.....	5.750	3/23/2016	BBB+	27,530,486	28,235,453
DEUTSCHE TELEKOM INTERNATIONAL.....	5.875	8/20/2013	BBB+	6,988,590	7,654,706
DEUTSCHE TELEKOM INTERNATIONAL.....	8.750	6/15/2030	BBB+	6,667,850	6,559,144
DEX MEDIA EAST INC TL.....	ZERO COUPON	10/24/2014	B	678,140	497,463
DEXIA CREDIT LOCAL.....	2.375	9/23/2011	AA+	1,698,623	1,705,880
DEXIA CREDIT LOCAL.....	2.750	1/10/2014	AA+	3,389,358	3,458,898
DIAGEO CAPITAL PLC.....	5.750	10/23/2017	A-	1,981,480	2,281,075
DIGICEL GROUP LTD.....	10.500	4/15/2018	NR	1,082,750	1,092,000
DIGICEL GROUP LTD.....	10.500	4/15/2018	NR	684,998	702,240
DIGICEL GROUP LTD SR 144A.....	9.125	1/15/2015	NR	427,255	433,540
DIGICEL LIMITED.....	8.250	9/1/2017	NR	308,250	312,060
DILLARD DEPT STORES INC NT.....	6.625	1/15/2018	BB-	6,051,875	6,250,000
DILLARDS INC DEB.....	7.000	12/1/2028	BB-	1,168,750	1,150,000
DINEEQUITY INC.....	9.500	10/30/2018	CCC+	684,250	732,375
DISH DBS CORP.....	6.375	10/1/2011	BB-	515,000	504,375

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY	RATING	COST	FAIR VALUE
DISH DBS CORP.....	6.750	6/1/2021	BB-	202,000	205,000
DISH DBS CORP.....	7.125	2/1/2016	BB-	2,484,375	2,637,500
DISH DBS CORP.....	7.750	5/31/2015	BB-	768,750	811,875
DISH DBS CORP.....	7.875	9/1/2019	BB-	1,816,185	1,914,781
DJO FINANCE LLC / DJO FINANCE.....	9.750	10/15/2017	CCC+	415,500	406,000
DOLE FOOD CO INC.....	8.000	10/1/2016	B+	1,577,750	1,649,813
DOLE FOOD CO INC.....	13.875	3/15/2014	B+	331,592	427,508
DOMINICAN REPUBLIC.....	7.500	5/6/2021	B+	841,600	832,000
DOMINICAN REPUBLIC BNDS REG S.....	8.625	4/20/2027	B+	392,978	379,101
DOMINICAN REPUBLIC INTERNATION.....	7.500	5/6/2021	B+	5,962,525	6,063,200
DOMINION REPUBLIC REGS.....	8.625	4/20/2027	B+	1,708,356	1,612,110
DOMINION RESOURCES INC/VA.....	2.250	9/1/2015	A-	2,995,620	2,987,323
DOMINION RESOURCES INC/VA.....	5.600	11/15/2016	A-	5,420,194	5,638,629
DOMINION RESOURCES INC/VA.....	6.400	6/15/2018	A-	2,997,180	3,471,167
DOMINION RESOURCES INC/VA.....	7.000	6/15/2038	A-	470,339	473,148
DOW CHEMICAL CO/THE.....	4.250	11/15/2020	BBB	997,250	978,161
DOW CHEMICAL CO/THE.....	5.700	5/15/2018	BBB	4,895,662	5,503,530
DOW CHEMICAL CO/THE.....	8.550	5/15/2019	BBB	23,941,336	25,597,037
DRUMMOND CO INC.....	7.375	2/15/2016	BB-	824,500	950,438
DRUMMOND CO INC.....	9.000	10/15/2014	BB-	796,561	842,000
DUESSELDORFER HYPOTHEKENBANK.....	1.875	12/13/2013	NR	2,103,471	2,299,509
DUNKIN' BRANDS INC.....	9.625	12/1/2018	CCC+	908,578	917,953
DUTCH (GOVT OF) BDS.....	3.750	7/15/2014	NR	2,929,076	3,048,745
DUTCH (GOVT OF) BDS.....	5.500	1/15/2028	NR	1,637,280	1,673,949
DUTCH (GOVT OF) BDS.....	7.500	1/15/2023	NR	1,660,244	2,001,083
DYNEGY HOLDINGS INC.....	7.750	6/1/2019	CC	1,307,031	1,018,500
DYNEGY HOLDINGS INC.....	8.375	5/1/2016	CC	531,250	400,000
E*TRADE FINANCIAL CORP.....	12.500	11/30/2017	B-	1,213,312	1,327,950
EACCESS LTD.....	8.250	4/1/2018	BB	1,200,000	1,197,000
EAGLE ROCK ENERGY PARTNERS LP.....	8.375	6/1/2019	B-	1,119,201	1,122,188
ECOPETROL SA.....	7.625	7/23/2019	BBB-	5,226,555	5,715,984
EDF SA.....	5.500	1/26/2014	A+	2,988,090	3,296,550
EDF SA.....	6.500	1/26/2019	A+	1,993,760	2,337,700
EDISON MISSION ENERGY.....	7.200	5/15/2019	B-	2,118,500	1,768,875
EDISON MISSION ENERGY.....	7.625	5/15/2027	B-	2,375,966	2,377,725
EDUCATION MANAGEMENT LLC / EDU.....	8.750	6/1/2014	B	4,436,953	4,478,906
EH HOLDING CORP.....	6.500	6/15/2019	B+	3,300,000	3,357,750
EH HOLDING CORP.....	7.625	6/15/2021	B-	1,019,500	1,020,000
EI DU PONT DE NEMOURS & CO.....	1.750	3/25/2014	A	6,993,910	7,076,447
EI DU PONT DE NEMOURS & CO.....	1.950	1/15/2016	A	4,952,350	4,934,174
EI DU PONT DE NEMOURS & CO.....	2.750	4/1/2016	A	4,991,150	5,076,495
EI DU PONT DE NEMOURS & CO.....	5.000	1/15/2013	A	500,906	534,072
EI DU PONT DE NEMOURS & CO.....	5.000	7/15/2013	A	6,930,560	7,546,882
EI DU PONT DE NEMOURS & CO.....	5.875	1/15/2014	A	507,608	567,125
EL PASO CORP.....	6.950	6/1/2028	BB-	5,904,494	7,627,725
EL PASO CORP.....	7.250	6/1/2018	BB-	550,000	617,771
EL PASO CORP.....	7.420	2/15/2037	BB-	272,863	461,219
EL PASO CORP.....	7.800	8/1/2031	BB-	1,234,375	1,458,825
EL SALVADOR GOVERNMENT INTERNA.....	7.625	2/1/2041	BB-	3,260,250	3,382,500
EL SALVADOR GOVERNMENT INTERNA.....	7.650	6/15/2035	BB-	7,946,967	8,442,495
EL SALVADOR GOVERNMENT INTERNA.....	8.250	4/10/2032	BB-	3,723,298	3,911,250
ELI LILLY & CO.....	3.550	3/6/2012	AA-	4,994,900	5,109,300
ELIZABETH ARDEN INC.....	7.375	3/15/2021	B	3,305,830	3,436,125
EMERSON ELECTRIC CO.....	5.250	10/15/2018	A	3,018,856	2,909,979
EMGESA SA ESP.....	VARIABLE RATE	1/25/2021	BBB-	1,055,975	1,179,858
EMPRESA DISTRIBUIDORA Y COMERC.....	9.750	10/25/2022	NR	556,032	554,125
EMPRESAS PUBLICAS DE MEDELLIN.....	VARIABLE RATE	2/1/2021	NR	785,260	857,272
ENDO PHARMACEUTICALS HOLDINGS.....	7.000	12/15/2020	BB-	1,486,575	1,541,250
ENDO PHARMACEUTICALS HOLDINGS.....	7.250	1/15/2022	BB-	1,250,000	1,268,750
ENERGY FUTURE HOLDINGS CORP.....	5.550	11/15/2014	D	3,850,113	3,760,400

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY	RATING	COST	FAIR VALUE
ENERGY FUTURE HOLDINGS CORP.....	6.500	11/15/2024	CC	3,056,698	1,767,500
ENERGY FUTURE HOLDINGS CORP.....	6.550	11/15/2034	CC	385,239	232,750
ENTERPRISE PRODUCTS OPERATING.....	3.200	2/1/2016	BBB-	2,997,030	3,037,444
ENTERPRISE PRODUCTS OPERATING.....	6.300	9/15/2017	BBB-	10,292,131	10,348,941
ENTERPRISE PRODUCTS OPERATING.....	7.550	4/15/2038	BBB-	5,978,550	6,012,168
ENTERPRISE PRODUCTS OPERATING.....	9.750	1/31/2014	BBB-	12,172,400	11,955,827
ENTRAVISION COMMUNICATIONS COR.....	8.750	8/1/2017	B	1,423,563	1,371,375
ERP OPERATING LP.....	5.250	9/15/2014	BBB+	2,042,168	2,175,332
ESKOM HOLDINGS LIMITED.....	5.750	1/26/2021	BBB+	4,070,193	4,233,250
EUROPEAN BANK FOR RECONSTRUCTI.....	7.200	6/8/2016	NR	593,677	586,169
EUROPEAN INVESTMENT BANK.....	1.250	9/20/2012	AAA	16,614,462	25,089,748
EUROPEAN INVESTMENT BANK.....	11.250	2/14/2013	AAA	8,279,125	9,260,656
EUROPEAN INVESTMENT BANK.....	ZERO COUPON	4/24/2013	AAA	752,839	949,319
EUROPEAN INVT BK BDS.....	6.250	4/15/2014	AAA	4,044,189	3,589,798
EVERGRANDE REAL ESTATE G.....	13.000	1/27/2015	BB-	103,000	102,542
EVRAZ GROUP SA.....	6.750	4/27/2018	B+	439,000	439,000
EXELON GENERATION CO LLC.....	4.000	10/1/2020	BBB	9,842,200	9,473,357
EXELON GENERATION CO LLC.....	5.200	10/1/2019	BBB	5,021,420	5,218,291
EXELON GENERATION CO LLC.....	6.200	10/1/2017	BBB	29,729,918	29,430,331
EXPORT-IMPORT BANK OF KOREA.....	4.000	11/26/2015	A	6,919,811	6,499,689
EXPORT-IMPORT BANK OF KOREA.....	6.600	11/4/2013	A	1,042,601	1,068,649
EXPORT-IMPORT BANK OF KOREA.....	8.125	1/21/2014	A	926,503	1,061,558
EXPRESS LLC / EXPRESS FINANCE.....	8.750	3/1/2018	B+	827,813	864,000
EXTERRAN HOLDINGS INC.....	7.250	12/1/2018	BB	2,750,000	2,777,500
FAIRPOINT COMMUNICATIONS INC/O.....	13.125	4/2/2018	NR	2,493,801	39,857
FED REPUBLIC OF BRAZIL.....	10.250	6/17/2013	BBB-	3,645,000	3,540,000
FED REPUBLIC OF BRAZIL BDS.....	11.000	1/11/2012	BBB-	1,592,980	1,459,069
FEDERAL EXPRESS 98-1 CTF 1A.....	6.720	1/15/2022	A-	2,066,656	2,217,644
FEDERAL HOME LN BK CONS BD.....	3.625	10/18/2013	AGY	19,942,400	21,336,520
FEDERAL HOME LN BK CONS BD.....	4.875	12/13/2013	AGY	9,864,700	10,985,406
FEDERAL HOME LN BK CONS BD.....	4.875	11/27/2013	AGY	4,878,970	5,479,122
FEDERAL HOME LN BK CONS BD.....	5.250	12/11/2020	AGY	31,670,700	34,167,222
FEDERAL HOME LN BK CONS BD.....	5.250	9/13/2013	AGY	10,197,200	10,994,148
FEDERAL HOME LN BK CONS BD.....	5.375	6/13/2014	AGY	19,804,800	22,508,976
FEDERAL HOME LN BK CONS BD.....	5.625	3/14/2036	AGY	10,474,400	11,202,920
FEDERAL HOME LN MTG CORP.....	4.500	4/2/2014	AGY	10,249,000	10,963,829
FEDERAL HOME LN MTG CORP.....	5.250	4/18/2016	AGY	15,995,402	17,322,726
FEDERAL NATL MTG ASSN.....	3.000	9/16/2014	AGY	34,905,500	37,087,901
FEDERAL NATL MTG ASSN.....	4.000	4/8/2013	AGY	5,836,664	6,246,324
FEDERAL NATL MTG ASSN.....	5.375	6/12/2017	AGY	19,996,875	23,281,236
FEDERATIVE REPUBLIC OF BRAZIL.....	5.875	1/15/2019	BBB-	870,839	981,622
FEDEX CORP.....	8.000	1/15/2019	BBB	1,992,043	2,043,927
FELCOR LODGING LP.....	6.750	6/1/2019	B-	1,848,750	1,776,000
FERRELLGAS LP / FERRELLGAS FIN.....	9.125	10/1/2017	B+	840,000	859,000
FERRELLGAS PARTNERS LP / FERRE.....	8.625	6/15/2020	B-	1,300,000	1,371,500
FERREXPO FINANCE PLC.....	7.875	4/7/2016	B+	381,000	391,973
FHLMC POOL #1J-1056.....	VARIABLE RATE	5/1/2038	AGY	2,285,908	2,300,062
FHLMC POOL #1Q-1114.....	VARIABLE RATE	3/1/2038	AGY	2,086,330	2,090,552
FHLMC POOL #G1-1713.....	5.500	6/1/2020	AGY	11,577,920	11,733,986
FHLMC POOL #G1-3700.....	5.500	7/1/2022	AGY	11,156,708	11,321,950
FHLMC POOL #G1-8006.....	5.500	8/1/2019	AGY	3,164,946	3,215,107
FHLMC POOL #H0-1774.....	6.500	9/1/2037	AGY	656,639	688,519
FHLMC POOL #H0-9158.....	6.500	10/1/2037	AGY	358,976	376,349
FHLMC POOL #H0-9197.....	6.500	10/1/2038	AGY	856,320	897,893
FHLMC MULTICLASS CTFS T-051.....	6.500	9/25/2043	AGY	402,519	405,822
FIDELITY NATIONAL INFORMATION.....	7.625	7/15/2017	BB-	400,000	424,500
FIFTH THIRD BANCORP.....	8.250	3/1/2038	BBB-	2,204,431	2,642,409
FINLAND (REP OF).....	4.250	7/4/2015	AAA	1,368,348	1,367,555
FINLAND (REPUBLIC OF) SNR BDS.....	3.875	9/15/2017	AAA	1,167,283	1,225,715
FINNISH GOVERNMENT.....	3.500	4/15/2021	AAA	5,831,126	5,788,384

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY	RATING	COST	FAIR VALUE
FIRST DATA CORP.....	8.250	1/15/2021	B-	3,031,581	3,096,800
FIRST DATA CORP.....	12.625	1/15/2021	B-	994,113	1,005,800
FMG RESOURCES AUGUST 2006 PTY.....	6.875	2/1/2018	B+	3,300,000	3,349,500
FNMA POOL #0256492.....	6.000	11/1/2036	AGY	6,979,713	7,248,810
FNMA POOL #0465377.....	3.390	7/1/2015	AGY	3,748,477	3,802,896
FNMA POOL #0725038.....	5.500	11/1/2018	AGY	670,565	680,331
FNMA POOL #0735611.....	5.500	3/1/2020	AGY	4,566,886	4,633,397
FNMA POOL #0735798.....	5.500	7/1/2020	AGY	1,113,414	1,129,630
FNMA POOL #0735930.....	5.500	12/1/2018	AGY	4,400,722	4,464,813
FNMA POOL #0745452.....	5.500	7/1/2020	AGY	3,609,434	3,681,196
FNMA POOL #0873223.....	5.190	1/1/2013	AGY	6,660,849	6,502,254
FNMA POOL #0888736.....	6.000	10/1/2037	AGY	11,759,801	11,978,183
FNMA POOL #0888787.....	6.500	10/1/2037	AGY	320,052	336,594
FNMA POOL #0889072.....	6.500	12/1/2037	AGY	5,899,807	5,944,178
FNMA POOL #0917956.....	VARIABLE RATE	5/1/2037	AGY	13,101,715	13,090,974
FNMA POOL #0928483.....	6.000	7/1/2037	AGY	1,414,303	1,452,518
FNMA POOL #0952320.....	6.500	10/1/2037	AGY	455,022	478,540
FNMA POOL #0AD0477.....	5.500	6/1/2020	AGY	7,099,731	7,163,357
FNMA POOL #0AD0833.....	6.000	1/1/2039	AGY	1,762,741	1,825,281
FNMA POOL #0AE0379.....	5.500	8/1/2024	AGY	28,169,555	28,367,777
FNMA POOL #0AE0467.....	5.500	3/1/2024	AGY	10,117,717	10,172,667
FNMA POOL #0AE0620.....	5.500	5/1/2024	AGY	6,953,500	6,930,721
FNMA GTD REMIC P/T 04-W15 1A2.....	6.500	8/25/2044	AGY	8,677	8,954
FNMA GTD REMIC P/T 2002.....	6.500	6/25/2042	AGY	1,627,424	1,753,443
FNMA GTD REMIC P/T 2002-T19 A1.....	6.500	7/25/2042	AGY	1,219,994	1,216,973
FNMA GTD REMIC P/T 2004-W2 2A1.....	6.500	2/25/2044	AGY	13,784,343	14,039,083
FNMA GTD REMIC P/T TR 04W9 2A1.....	6.500	2/25/2044	AGY	150,981	150,009
FORD MOTOR CO.....	6.375	2/1/2029	B+	19,200	23,872
FORD MOTOR CO.....	6.625	2/15/2028	B+	37,463	44,136
FORD MOTOR CO.....	7.125	11/15/2025	B+	21,375	24,703
FORD MOTOR CO.....	7.500	8/1/2026	B+	4,400	5,064
FORD MOTOR CREDIT CO LLC.....	5.625	9/15/2015	BB-	5,617,368	5,797,064
FORD MOTOR CREDIT CO LLC.....	5.750	2/1/2021	BB-	7,000,000	6,991,390
FORD MOTOR CREDIT CO LLC.....	7.250	10/25/2011	BB-	11,175,518	11,165,110
FORD MTR CO DEL DEB.....	6.625	10/1/2028	B+	7,546,644	9,965,461
FORD MTR CO DEL DEBS.....	8.900	1/15/2032	B+	224,063	293,130
FOX ACQUISITION SUB LLC.....	13.375	7/15/2016	CCC+	1,075,653	1,160,250
FRAC TECH SERVICES (5/11) TLB.....	ZERO COUPON	5/6/2016	NR	1,742,691	1,756,774
FRANCE (GOVT OF) BDS.....	2.500	10/25/2020	NR	27,950,384	29,677,484
FRANCE (GOVT OF) BDS.....	3.250	4/25/2016	NR	1,442,727	1,488,996
FRANCE (GOVT OF) BDS.....	3.500	4/25/2026	NR	3,945,139	4,167,748
FRANCE (GOVT OF) BDS.....	3.500	4/25/2015	NR	18,951,820	22,289,921
FRANCE (GOVT OF) BDS.....	3.500	4/25/2020	NR	15,429,351	16,043,053
FRANCE (GOVT OF) BDS.....	3.750	4/25/2021	NR	6,068,692	7,454,807
FRANCE (GOVT OF) BDS.....	3.750	10/25/2019	NR	7,109,594	7,515,118
FRANCE (GOVT OF) BDS.....	4.000	4/25/2014	NR	5,972,227	6,419,292
FRANCE (GOVT OF) BDS.....	4.000	10/25/2014	NR	1,844,421	1,839,146
FRANCE (GOVT OF) BDS.....	4.000	10/25/2038	NR	2,140,376	2,255,141
FRANCE (GOVT OF) BDS.....	4.000	4/25/2018	NR	2,835,082	2,763,574
FRANCE (GOVT OF) BDS.....	4.250	4/25/2019	NR	1,033,208	1,088,302
FRANCE (GOVT OF) BDS.....	4.250	10/25/2023	NR	763,752	765,883
FRANCE (GOVT OF) BDS.....	4.500	4/25/2041	NR	503,762	456,790
FRANCE (GOVT OF) BDS.....	4.750	4/25/2035	NR	22,636,461	23,490,947
FRANCE (GOVT OF) BDS.....	5.000	10/25/2016	NR	16,638,438	25,755,423
FRANCE (GOVT OF) BDS.....	5.500	4/25/2029	NR	21,731,809	24,753,112
FRANCE (GOVT OF) BDS.....	5.750	10/25/2032	NR	11,977,473	12,162,668
FREESCALE SEMICONDUCTOR INC.....	8.050	2/1/2020	CCC+	808,500	829,125
FRENCH TREASURY NOTE.....	2.000	7/12/2015	NR	19,497,794	21,400,241
FRENCH TREASURY NOTE.....	3.000	7/12/2014	NR	2,412,419	2,531,293
FRONTIER COMMUNICATIONS CORP.....	7.450	7/1/2035	BB	3,850	4,525

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY	RATING	COST	FAIR VALUE
FRONTIER COMMUNICATIONS CORP.....	7.875	1/15/2027	BB	4,313,188	4,465,500
FRONTIER COMMUNICATIONS CORP.....	8.250	5/1/2014	BB	1,032,500	1,098,750
FRONTIER COMMUNICATIONS CORP.....	8.250	4/15/2017	BB	2,810,508	3,045,000
FRONTIER COMMUNICATIONS CORP.....	9.000	8/15/2031	BB	3,464,438	3,556,750
GANNETT CO INC.....	6.375	9/1/2015	BB	15,006,150	15,328,350
GANNETT CO INC.....	7.125	9/1/2018	BB	807,500	803,000
GAYLORD ENTERTAINMENT CO.....	6.750	11/15/2014	B-	796,250	885,938
GCI INC.....	8.625	11/15/2019	BB-	1,241,770	1,368,750
GENERAL ELECTRIC CAPITAL CORP.....	2.000	9/28/2012	AAA	15,385,000	15,304,478
GENERAL ELECTRIC CAPITAL CORP.....	2.100	1/7/2014	AA+	14,992,650	15,187,426
GENERAL ELECTRIC CAPITAL CORP.....	3.750	11/14/2014	AA+	4,980,200	5,255,012
GENERAL ELECTRIC CAPITAL CORP.....	5.500	6/4/2014	AA+	10,076,600	10,991,965
GENERAL ELECTRIC CAPITAL CORP.....	5.500	1/8/2020	AA+	6,102,900	6,395,263
GENERAL ELECTRIC CAPITAL CORP.....	5.625	9/15/2017	AA+	2,491,575	2,734,538
GENERAL ELECTRIC CAPITAL CORP.....	5.625	5/1/2018	AA+	30,438,150	32,685,613
GENERAL ELECTRIC CAPITAL CORP.....	5.875	1/14/2038	AA+	4,753,150	5,024,656
GENERAL ELECTRIC CAPITAL CORP.....	5.900	5/13/2014	AA+	7,676,680	8,101,469
GENERAL ELECTRIC CAPITAL CORP.....	6.000	8/7/2019	AA+	1,997,760	2,214,806
GENERAL ELECTRIC CAPITAL CORP.....	6.750	3/15/2032	AA+	15,208,363	15,429,000
GENERAL ELECTRIC CAPITAL CORP.....	6.875	1/10/2039	AA+	4,923,900	5,623,877
GENERAL ELECTRIC CAPITAL CORP.....	VARIABLE RATE	6/2/2014	AA+	3,375,000	3,358,598
GENERAL MARITIME CORP.....	12.000	11/15/2017	CCC-	828,310	668,250
GENERAL MILLS INC.....	1.550	5/16/2014	BBB+	4,999,700	5,036,343
GENERAL MILLS INC.....	5.200	3/17/2015	BBB+	4,956,634	5,539,732
GENERAL MILLS INC.....	5.250	8/15/2013	BBB+	2,993,520	3,252,900
GENERAL SHOPPING FINANCE LTD.....	10.000	11/29/2049	NR	328,250	341,656
GENON AMERICAS GENERATION LLC.....	8.500	10/1/2021	BB-	2,776,250	3,049,375
GENON AMERICAS GENERATION LLC.....	9.125	5/1/2031	BB-	542,250	603,000
GENON ENERGY INC.....	7.875	6/15/2017	B	2,518,750	2,512,500
GENON ENERGY INC.....	9.500	10/15/2018	B	1,109,509	1,170,000
GENON ENERGY INC.....	9.875	10/15/2020	B	1,267,730	1,358,500
GENTIVA HEALTH SERVICES INC.....	11.500	9/1/2018	B-	705,000	743,775
GEO GROUP INC/THE.....	7.750	10/15/2017	B+	625,754	662,500
GEORGIA GOVERNMENT INTERNATION.....	6.875	4/12/2021	B+	8,055,106	8,384,500
GEORGIA POWER CO.....	1.300	9/15/2013	A	11,986,440	12,061,620
GEORGIA POWER CO.....	3.000	4/15/2016	A	2,999,190	3,045,961
GERMANY (FED REP) BDS.....	5.500	1/4/2031	NR	31,740,720	36,004,575
GERMANY (FED REP) BDS.....	5.625	1/4/2028	NR	16,756,196	32,443,386
GERMANY (FED REP) BDS.....	6.250	1/4/2024	NR	13,734,912	22,619,149
GERMANY (FED REP) TSY BDS.....	5.000	7/4/2012	NR	22,790,378	28,500,794
GERMANY (FEDERAL REPUBLIC).....	4.000	4/13/2012	NR	4,060,934	4,243,292
GERMANY (FEDERAL REPUBLIC).....	4.000	1/4/2018	NR	28,520,903	31,410,554
GERMANY(FEDERAL REPUBLIC).....	3.750	1/4/2019	NR	778,905	845,412
GLENDALE WIS CMNTY DEV AUTH LE.....	5.500	10/1/2021	NR	4,037,300	4,510,695
GOLD FIELDS OROGEN HOLDING BVI.....	4.875	10/7/2020	BBB-	577,154	575,496
GOLDEN WEST FINANCIAL CORP.....	4.750	10/1/2012	AA-	4,860,250	5,218,607
GOLDMAN SACHS GROUP INC/THE.....	3.625	8/1/2012	A	999,220	1,026,962
GOLDMAN SACHS GROUP INC/THE.....	5.375	3/15/2020	A	3,992,480	4,107,899
GOLDMAN SACHS GROUP INC/THE.....	5.450	11/1/2012	A	2,996,010	3,167,532
GOLDMAN SACHS GROUP INC/THE.....	5.950	1/18/2018	A	10,090,200	12,900,907
GOLDMAN SACHS GROUP INC/THE.....	6.000	5/1/2014	A	999,290	1,091,063
GOLDMAN SACHS GROUP INC/THE.....	6.000	6/15/2020	A	3,214,518	3,228,253
GOLDMAN SACHS GROUP INC/THE.....	6.150	4/1/2018	A	19,371,419	20,624,051
GOLDMAN SACHS GROUP INC/THE.....	6.250	9/1/2017	A	14,835,450	16,605,661
GOLDMAN SACHS GROUP INC/THE.....	6.750	10/1/2037	A-	1,310,700	1,312,974
GOODYEAR TIRE & RUBBER CO/THE.....	7.000	3/15/2028	B+	1,410,338	1,637,825
GOODYEAR TIRE & RUBBER CO/THE.....	8.250	8/15/2020	B+	499,375	540,000
GOVERNMENT OF CANADA.....	2.000	12/1/2014	AAA	1,113,803	1,244,616
GOVERNMENT OF CANADA.....	2.000	9/1/2012	AAA	6,198,666	6,603,691
GOVERNMENT OF CANADA.....	2.000	9/1/2012	AAA	1,378,466	1,383,335

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY	RATING	COST	FAIR VALUE
GOVERNMENT OF CANADA.....	2.250	8/1/2014	AAA	1,570,811	1,571,017
GOVERNMENT OF CANADA.....	3.250	6/1/2021	AAA	1,166,418	1,205,885
GOVERNMENT OF CANADA.....	3.250	6/1/2021	AAA	2,940,210	3,145,788
GOVERNMENT OF CANADA.....	3.500	6/1/2013	AAA	2,297,213	2,297,589
GOVERNMENT OF CANADA.....	3.750	6/1/2012	AAA	36,792,174	41,336,525
GOVERNMENT OF CANADA.....	3.750	6/1/2019	AAA	1,907,724	2,200,414
GOVERNMENT OF CANADA.....	4.000	6/1/2016	AAA	5,061,185	6,698,104
GOVERNMENT OF CANADA.....	4.000	6/1/2017	AAA	6,172,911	7,051,287
GOVERNMENT OF CANADA.....	4.000	6/1/2041	AAA	321,096	336,804
GOVERNMENT OF CANADA.....	5.000	6/1/2014	AAA	3,083,580	3,791,567
GOVERNMENT OF CANADA.....	5.750	6/1/2029	AAA	7,368,045	10,650,069
GRAHAM PACKAGING CO LP/GPC CAP.....	8.250	1/1/2017	B-	787,067	892,000
GRAHAM PACKAGING CO LP/GPC CAP.....	8.250	10/1/2018	B-	491,625	528,438
GRAPHIC PACKAGING INTERNATIONAL.....	9.500	6/15/2017	BB-	1,246,866	1,341,375
GRAY TELEVISION INC.....	10.500	6/29/2015	CCC	2,007,486	2,080,000
GREENWICH CAPITAL COMM GG11 AM.....	VARIABLE RATE	12/10/2049	BB+	183,672	182,872
GREIF INC.....	7.750	8/1/2019	BB+	656,500	702,000
GRIFFON CORP.....	7.125	4/1/2018	BB-	2,410,156	2,409,000
GROWMARK INC SER C.....	5.290	12/20/2022	NR	10,000,000	9,650,600
GRUPO BIMBO SAB DE CV.....	4.875	6/30/2020	NR	103,001	102,345
GRUPOSURA FINANCE.....	5.700	5/18/2021	BBB-	254,346	255,360
GS MORTGAGE SECURITIES GG10 AM.....	VARIABLE RATE	8/10/2045	BB	3,071,755	2,985,495
GTE CORP.....	6.840	4/15/2018	A-	5,112,950	5,833,929
GXS WORLDWIDE INC.....	9.750	6/15/2015	B	1,245,037	1,290,938
HARRAHS OPERATING CO INC TLB2.....	ZERO COUPON	1/28/2015	B	1,248,594	1,373,934
HARVEST OPERATIONS CORP.....	6.875	10/1/2017	BB-	1,489,785	1,548,750
HCA HOLDINGS INC.....	7.750	5/15/2021	B-	1,905,688	1,971,250
HCA INC.....	5.750	3/15/2014	B-	11,909,745	11,665,221
HCA INC.....	6.375	1/15/2015	B-	1,856,563	2,014,500
HCA INC.....	7.050	12/1/2027	B-	1,244,355	1,236,188
HCA INC.....	7.500	12/15/2023	B-	278,938	334,588
HCA INC.....	7.580	9/15/2025	B-	541,734	590,550
HCA INC.....	8.360	4/15/2024	B-	285,088	323,375
HCA INC.....	9.250	11/15/2016	BB-	2,569,438	2,573,531
HCA INC.....	9.875	2/15/2017	BB-	425,100	433,875
HCA INC NT.....	7.500	11/6/2033	B-	3,822,603	4,285,175
HEALTH NET INC.....	6.375	6/1/2017	BB	2,214,250	2,523,500
HEALTHSOUTH CORP.....	8.125	2/15/2020	B+	857,400	939,531
HEITMAN DEBT SEPARATE ACCOUNT.....	ZERO COUPON	12/1/2049	NR	68,242,595	68,351,860
HELIX ENERGY SOLUTIONS GROUP I.....	9.500	1/15/2016	CCC+	772,500	772,500
HELLENIC REPUBLIC.....	4.500	9/20/2037	CCC	5,093,743	3,070,057
HELLENIC REPUBLIC GOVERNMENT B.....	4.600	7/20/2018	CCC	124,493	92,285
HELLENIC REPUBLIC GOVERNMENT B.....	4.700	3/20/2024	CCC	2,419,032	2,122,741
HERCULES INC.....	6.500	6/30/2029	BB-	2,739,250	2,818,075
HERCULES OFFSHORE INC.....	10.500	10/15/2017	B-	1,424,109	1,567,500
HERTZ CORP/THE.....	8.875	1/1/2014	B-	803,880	811,800
HERTZ CORP/THE 144A.....	6.750	4/15/2019	B-	1,405,250	1,386,000
HEXION US FINANCE CORP / HEXIO.....	8.875	2/1/2018	CCC+	496,894	520,000
HEXION US FINANCE CORP / HEXIO.....	9.000	11/15/2020	CCC+	2,010,208	2,050,000
HIDILI INDUSTRY INTL DEV.....	8.625	11/4/2015	BB-	125,402	122,813
HIPOTECARIA SU CASITA SA.....	8.500	10/4/2016	NR	22,000	16,000
HIPOTECARIA SU CASITA SA DE CV.....	8.500	10/4/2016	NR	7,770	6,496
HISTORIC TW INC.....	6.875	6/15/2018	BBB	8,087,274	9,109,468
HOME DEPOT INC.....	5.400	3/1/2016	BBB+	7,287,723	7,846,406
HOME DEPOT INC.....	5.875	12/16/2036	BBB+	5,183,655	5,104,439
HORNBECK OFFSHORE SERVICES INC.....	8.000	9/1/2017	B+	656,425	680,063
HOST HOTELS & RESORTS LP.....	9.000	5/15/2017	BB+	637,500	675,000
HOUSING HORIZONS LE CLAIRE.....	6.893	11/15/2016	NR	2,394,140	2,722,401
HOUSING HORIZONS MAIN LAKE.....	6.893	11/15/2016	NR	2,182,234	2,481,462
HOUSING HORIZONS NEW GLARUS.....	6.893	11/15/2016	NR	503,777	572,850

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY	RATING	COST	FAIR VALUE
HSBC BANK PLC.....	8.250	7/15/2021	NR	593,123	587,719
HSBC BANK PLC.....	VARIABLE RATE	11/16/2020	NR	977,215	1,264,763
HSBC BANK USA NA/NEW YORK NY.....	0.010	1/1/2017	NR	423,788	462,675
HSBC BANK USA NA/NEW YORK NY.....	4.625	4/1/2014	AA-	11,695,521	12,017,634
HSBC BANK USA NA/NEW YORK NY.....	10.000	1/1/2017	NR	833,068	983,185
HSBC BANK USA NA/NEW YORK NY.....	VARIABLE RATE	11/28/2011	NR	2,392,291	3,566,284
HSBC HOLDINGS PLC.....	5.100	4/5/2021	AA-	6,525,970	6,676,559
HSBC HOLDINGS PLC.....	6.500	5/2/2036	A	4,400,950	4,320,834
HSBC HOLDINGS PLC.....	6.500	9/15/2037	A	1,726,888	1,651,248
HSBC HOLDINGS PLC.....	6.800	6/1/2038	A	665,246	637,149
HSBC USA INC.....	3.125	12/16/2011	AAA	4,997,150	5,067,250
HUNGARY (REPUBLIC OF).....	5.500	2/12/2016	BBB-	1,286,967	1,258,184
HUNGARY GOVERNMENT BOND.....	7.500	11/12/2020	BBB-	3,194,166	3,834,145
HUNTSMAN INTERNATIONAL LLC.....	5.500	6/30/2016	B	2,632,188	2,951,250
HYPERMARCAS SA.....	6.500	4/20/2021	BB-	588,681	598,251
IASIS HEALTHCARE LLC / IASIS C.....	8.375	5/15/2019	CCC+	1,386,576	1,382,500
ICICI BANK LTD.....	5.750	11/16/2020	BBB-	271,870	270,339
ICICI BANK LTD REGS.....	5.750	11/16/2020	BBB-	96,900	98,305
IGATE CORP.....	9.000	5/1/2016	B+	1,125,000	1,136,250
IL ST DEV WST RV IL ESCROW.....	8.000	11/15/2016	NR	0	0
ILLINOIS ST.....	5.365	3/1/2017	A+	5,100,000	5,271,462
ILLINOIS ST.....	5.665	3/1/2018	A+	1,475,000	1,530,047
INDONESIA (REP OF) BDS.....	6.875	3/9/2017	BB+	2,976,789	3,748,673
INDONESIA (REPUBLIC OF).....	10.250	7/15/2022	NR	3,963,859	5,006,543
INDONESIA (REPUBLIC OF).....	12.900	6/15/2022	BB+	1,041,037	1,484,664
INDONESIA (REPUBLIC OF) REG S.....	8.500	10/12/2035	BB+	737,530	939,750
INDONESIA GOVERNMENT INTERNATI.....	5.875	3/13/2020	BB+	168,929	165,390
INDONESIA GOVERNMENT INTERNATI.....	6.625	2/17/2037	BB+	3,772,700	3,416,495
INDONESIA GOVERNMENT INTERNATI.....	6.875	1/17/2018	BB+	3,708,954	4,164,030
INDONESIA GOVERNMENT INTERNATI.....	10.375	5/4/2014	BB+	2,644,905	3,117,375
INDONESIA GOVERNMENT INTERNATI.....	11.625	3/4/2019	BB+	840,945	826,774
INDOSAT PALAPA CO BV.....	7.375	7/29/2020	BB	250,685	279,720
INDYMAC INDEX MORTGAGE AR7 A2.....	VARIABLE RATE	9/25/2034	BBB+	219,396	210,237
INEOS FINANCE PLC.....	9.000	5/15/2015	B	741,250	787,500
INEOS GROUP HOLDINGS PLC 144A.....	8.500	2/15/2016	CCC	4,907,443	4,972,063
ENERGY LP/ENERGY FINANCE CORP.....	6.875	8/1/2021	B+	1,500,000	1,500,000
INKIA ENERGY LTD.....	8.375	4/4/2021	NR	285,607	295,200
INSIGHT COMMUNICATIONS CO INC.....	9.375	7/15/2018	B-	450,000	493,875
INSTITUTO CRED OFICIAL GTD MTN.....	4.500	3/7/2013	AA	3,480,123	3,500,884
INT BK RECON & DEVELOP.....	2.250	11/8/2013	AAA	5,159,832	5,458,370
INTELSAT JACKSON HOLDINGS SA.....	7.250	10/15/2020	B	1,090,813	1,069,625
INTELSAT JACKSON HOLDINGS SA.....	7.250	4/1/2019	B	50,000	49,625
INTELSAT LUXEMBOURG SA.....	11.250	2/4/2017	CCC+	2,507,813	2,684,375
INTELSAT LUXEMBOURG SA.....	VARIABLE RATE	2/4/2017	CCC+	811,875	806,250
INTERACTIVE DATA CORP.....	10.250	8/1/2018	B-	1,321,875	1,368,750
INTER-AMERICAN DEVEL BK.....	ZERO COUPON	8/20/2015	AAA	5,767,140	5,809,379
INTER-AMERICAN DEVELOPMENT BAN.....	VARIABLE RATE	1/10/2014	AAA	3,817,250	3,829,941
INTEREP NATL RADIO SALES.....	10.000	7/1/2010	NR	36,450	5
INTERFACE INC.....	7.625	12/1/2018	B+	825,000	858,000
INTERGRYS ENRGY GRP SR NT.....	7.270	6/1/2014	NR	10,000,000	11,000,000
INTERLINE BRANDS INC.....	7.000	11/15/2018	BB-	375,000	379,688
INTERNATIONAL BUSINESS MACHINE.....	1.000	8/5/2013	A+	4,979,550	5,008,930
INTERNATIONAL BUSINESS MACHINE.....	5.600	11/30/2039	A+	4,986,550	5,273,412
INTERNATIONAL BUSINESS MACHINE.....	6.500	1/15/2028	A+	5,654,950	5,982,972
INTERNATIONAL BUSINESS MACHINE.....	7.625	10/15/2018	A+	1,596,984	1,636,723
INTERNATIONAL LEASE FINANCE CO.....	8.250	12/15/2020	BBB-	654,306	702,000
INTL BK RECON & DEVELOP.....	3.375	4/30/2015	AAA	8,469,725	9,276,575
IRELAND GOVERNMENT BOND.....	4.500	4/18/2020	BBB+	6,141,332	4,204,348
IRELAND GOVERNMENT BOND.....	4.500	10/18/2018	BBB+	4,027,551	3,173,600
IRELAND GOVERNMENT BOND.....	5.400	3/13/2025	BBB+	1,253,811	1,065,275

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY	RATING	COST	FAIR VALUE
IRISH LIFE & PERMANENT.....	3.600	1/14/2013	BBB+	3,398,164	2,858,411
IRISH TREASURY.....	4.400	6/18/2019	BBB+	17,983,811	13,046,703
IRON MOUNTAIN INC.....	8.000	6/15/2020	B+	2,248,125	2,328,750
IRON MOUNTAIN INC.....	8.375	8/15/2021	B+	2,886,906	2,966,250
IRON MOUNTAIN INC.....	8.750	7/15/2018	B+	654,433	649,219
IRSA INVERSIONES Y REPRESENTAC.....	11.500	7/20/2020	B	520,498	599,165
ISLE OF CAPRI CASINOS INC.....	7.000	3/1/2014	CCC+	1,307,378	1,412,531
ISLE OF CAPRI CASINOS INC.....	7.750	3/15/2019	B-	893,619	909,000
ISTAR FINANCIAL (3/11) TLA2.....	ZERO COUPON	6/30/2014	NR	1,305,125	1,320,694
ITALY (REP OF) BTP.....	4.500	2/1/2020	NR	13,906,081	14,455,355
ITALY (REPUBLIC OF).....	4.500	8/1/2018	NR	14,942,989	14,560,759
ITALY (REPUBLIC OF).....	4.500	3/1/2019	NR	9,503,518	10,148,721
ITALY (REPUBLIC OF) BTP.....	6.000	5/1/2031	NR	3,467,457	3,529,065
ITALY BUONI POLIENNALI DEL TES.....	3.000	6/15/2015	NR	4,357,902	4,268,548
ITALY BUONI POLIENNALI DEL TES.....	3.750	3/1/2021	NR	12,119,693	13,435,061
ITALY BUONI POLIENNALI DEL TES.....	3.750	8/1/2015	NR	5,033,664	5,367,244
ITALY BUONI POLIENNALI DEL TES.....	4.000	2/1/2017	NR	6,538,551	7,222,871
ITALY BUONI POLIENNALI DEL TES.....	4.250	8/1/2014	NR	2,830,748	2,948,125
ITALY BUONI POLIENNALI DEL TES.....	4.250	2/1/2015	NR	37,044,175	38,331,328
ITALY BUONI POLIENNALI DEL TES.....	4.250	9/1/2019	NR	15,576,021	14,951,745
ITALY BUONI POLIENNALI DEL TES.....	4.250	3/1/2020	NR	8,308,091	8,349,903
ITALY BUONI POLIENNALI DEL TES.....	4.500	2/1/2018	NR	16,209,274	16,376,508
ITALY BUONI POLIENNALI DEL TES.....	4.750	9/1/2021	NR	21,308,928	21,663,370
ITALY BUONI POLIENNALI DEL TES.....	5.000	8/1/2039	NR	434,620	399,376
ITALY BUONI POLIENNALI DEL TES.....	5.250	8/1/2017	NR	40,168,044	42,837,874
ITALY REP BDS.....	5.250	11/1/2029	NR	29,302,911	40,244,618
ITALY REPUBLIC OF BDS.....	5.250	8/1/2011	NR	28,890,094	42,160,014
ITALY(REPUBLIC OF).....	3.750	12/15/2013	NR	7,162,175	7,320,074
ITALY(REPUBLIC OF).....	4.750	8/1/2023	NR	4,164,917	4,297,480
ITC DELTACOM INC.....	10.500	4/1/2016	B-	1,352,972	1,436,875
JACOBS ENTERTAINMENT INC.....	9.750	6/15/2014	B-	128,863	131,950
JANESVILLE SCH APARTMENTS LLC.....	8.291	10/15/2017	NR	1,829,643	2,223,840
JAPAN.....	0.900	12/20/2012	NR	9,156,027	10,516,434
JAPAN.....	1.000	6/10/2016	NR	25,616,131	38,075,782
JAPAN.....	1.300	6/20/2015	NR	8,921,835	12,851,784
JAPAN.....	1.300	12/20/2018	NR	5,150,235	6,436,293
JAPAN.....	1.500	12/20/2017	NR	43,550,980	60,441,797
JAPAN.....	1.500	9/20/2018	NR	52,506,400	65,312,038
JAPAN.....	1.700	12/20/2016	NR	19,118,380	30,344,281
JAPAN.....	1.700	9/20/2017	NR	46,492,203	66,108,225
JAPAN.....	1.900	12/20/2028	NR	18,200,708	22,644,429
JAPAN.....	2.000	12/20/2024	NR	27,031,258	35,766,183
JAPAN.....	2.000	9/20/2025	NR	12,498,133	19,615,528
JAPAN.....	2.100	12/20/2024	NR	5,801,146	8,913,506
JAPAN.....	2.100	9/20/2028	NR	2,014,447	2,076,293
JAPAN.....	2.300	6/20/2026	NR	11,294,079	17,541,791
JAPAN.....	2.300	6/20/2027	NR	2,711,406	3,490,761
JAPAN.....	2.300	3/20/2039	NR	5,901,245	6,807,454
JAPAN.....	2.400	3/20/2037	NR	22,559,452	33,398,342
JAPAN.....	2.400	6/20/2028	NR	4,871,280	6,775,075
JAPAN (GOVERNMENT OF) BDS JPY.....	1.500	9/20/2015	NR	12,867,932	19,459,882
JAPAN (GOVT OF).....	1.500	3/20/2014	NR	60,461,200	78,144,357
JAPAN (GOVT OF) BDS.....	0.800	12/20/2012	NR	16,984,830	25,000,992
JAPAN (GOVT OF) BDS.....	1.100	9/20/2012	NR	29,479,112	43,846,646
JAPAN (GOVT OF) BDS.....	1.400	12/20/2022	NR	9,453,633	13,411,969
JAPAN (GOVT OF) BDS.....	2.000	12/20/2033	AA	3,992,849	5,241,211
JAPAN (GOVT OF) BDS.....	2.000	6/21/2021	NR	4,808,358	6,697,437
JAPAN (GOVT OF) BDS.....	2.100	3/20/2026	NR	8,393,183	13,190,070
JAPAN -1(30 YEAR ISSUE).....	2.300	3/20/2040	NR	6,247,525	6,553,802
JAPAN 1.7% BDS 20-SEP-2016 JPY.....	1.700	9/20/2016	NR	35,063,879	44,407,138

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY	RATING	COST	FAIR VALUE
JAPAN -33(30 YEAR ISSUE).....	2.000	9/20/2040	NR	1,189,788	1,228,434
JAPAN -34(30 YEAR ISSUE).....	2.200	3/20/2041	NR	2,573,551	2,564,111
JAPAN BDS.....	2.100	9/20/2024	NR	2,378,788	3,329,040
JAPAN FINANCE ORGANIZATION FOR.....	5.000	5/16/2017	AA-	4,963,900	5,668,355
JAPAN GOVERNMENT OF.....	1.900	3/22/2021	NR	12,849,559	21,267,955
JAPAN GOVERNMENT TEN YEAR BOND.....	1.300	3/20/2021	NR	25,807,594	26,470,766
JAPAN GOVERNMENT TEN YEAR BOND.....	1.300	6/20/2020	NR	2,612,888	2,670,500
JAPAN GOVERNMENT TEN YEAR BOND.....	1.300	3/20/2019	NR	37,270,766	44,575,065
JAPAN GOVERNMENT TEN YEAR BOND.....	1.400	3/20/2020	NR	32,134,080	38,522,290
JAPAN GOVERNMENT TEN YEAR BOND.....	1.900	6/20/2016	NR	16,101,979	21,892,064
JAPAN GOVERNMENT THIRTY YEAR B.....	2.200	9/20/2039	NR	1,118,557	1,283,852
JAPAN GOVERNMENT THIRTY YEAR B.....	2.300	6/20/2035	NR	7,082,085	9,440,238
JAPAN GOVERNMENT THIRTY YEAR B.....	2.500	9/20/2034	NR	8,566,067	13,600,917
JAPAN GOVERNMENT TWENTY YEAR.....	1.800	6/20/2030	NR	18,084,299	18,378,715
JAPAN GOVERNMENT TWENTY YEAR B.....	2.100	9/20/2029	NR	6,627,691	7,735,141
JAPAN GOVERNMENT TWENTY YEAR B.....	2.200	3/20/2030	NR	16,131,420	19,585,811
JAPAN GOVT CNV BDS.....	1.500	3/20/2019	NR	2,273,359	3,906,315
JAPAN GOVT OF BDS.....	1.400	12/20/2013	NR	18,852,081	19,121,472
JAPAN GOVT OF BDS.....	1.800	6/20/2017	NR	14,525,130	16,613,423
JAPAN GOVT OF CNV BDS.....	2.500	12/21/2020	NR	6,156,106	9,381,953
JAPAN(GOVT OF).....	0.700	3/20/2013	NR	15,058,350	20,614,969
JAPAN-112 (20 YR ISSUE).....	2.100	6/20/2029	NR	2,301,789	2,374,343
JAPAN-115 (20 YR ISSUE).....	2.200	12/20/2029	NR	11,165,415	13,068,599
JAPAN-117 (20 YR ISSUE).....	2.100	3/20/2030	NR	11,836,818	12,857,232
JAPAN-118(20 YEAR ISSUE).....	2.000	6/20/2030	NR	2,081,019	2,149,957
JAPAN-125 (20 YR ISSUE).....	2.200	3/20/2031	NR	20,175,264	20,827,935
JAPAN-20(20 YEAR ISSUE).....	1.800	9/20/2030	NR	31,030,445	31,808,149
JAPAN-3 (40 YEAR ISSUE).....	2.200	3/20/2050	NR	483,586	513,318
JAPAN-304(10 YR ISSUE).....	1.300	9/20/2019	NR	4,480,323	5,118,128
JAPAN-309 (10 YR ISSUE).....	1.100	6/20/2020	NR	23,713,830	24,988,857
JAPAN-312 (10 YR ISSUE).....	1.200	12/20/2020	NR	13,435,697	13,778,604
JAPAN-315 (10 YR ISSUE).....	1.200	6/20/2021	NR	6,238,299	6,230,003
JAPAN-83 (5 YEAR ISSUE).....	0.900	6/20/2014	NR	7,465,770	7,574,064
JAPAN-91(5 YEAR ISSUE).....	0.400	9/20/2015	NR	28,647,460	29,773,255
JARDEN CORP.....	7.500	1/15/2020	B	501,157	520,000
JC PENNEY CORP INC.....	6.375	10/15/2036	BB+	73,455	105,610
JC PENNEY CORP INC.....	7.400	4/1/2037	BB+	727,125	804,375
JMC STEEL GROUP.....	8.250	3/15/2018	B	2,201,875	2,233,000
JOHNSON & JOHNSON.....	1.200	5/15/2014	AAA	4,994,150	5,004,004
JOHNSON & JOHNSON.....	2.150	5/15/2016	AAA	4,984,750	4,998,443
JOHNSON & JOHNSON.....	4.950	5/15/2033	AAA	4,997,750	5,020,998
JOHNSON BANK FOURTH AMENDED.....	13.000	3/1/2021	NR	15,000,000	13,500,000
JOHNSON BANK THIRD AMENDED.....	13.000	3/1/2021	NR	10,000,000	9,000,000
JOHNSON CONTROLS INC.....	1.750	3/1/2014	BBB+	1,999,340	2,008,224
JOHNSON CONTROLS INC.....	4.875	9/15/2013	BBB+	7,818,641	8,003,240
JOHNSON CONTROLS INC.....	5.500	1/15/2016	BBB+	4,877,000	5,581,381
JOHNSON CONTROLS INC.....	6.000	1/15/2036	BBB+	5,161,333	5,218,404
JP MORGAN CHASE BANK NA.....	VARIABLE RATE	6/17/2021	NR	581,103	684,328
JP MORGAN CHASE BANK NA.....	VARIABLE RATE	9/17/2025	NR	318,540	314,267
JP MORGAN CHASE CAPITAL XXV.....	6.800	10/1/2037	BBB+	4,303,517	4,335,592
JPMORGAN CHASE & CO.....	2.600	1/15/2016	A+	4,995,250	4,914,264
JPMORGAN CHASE & CO.....	3.125	12/1/2011	AAA	11,867,058	11,539,764
JPMORGAN CHASE & CO.....	3.150	7/5/2016	A+	2,992,800	3,004,585
JPMORGAN CHASE & CO.....	3.400	6/24/2015	A+	2,993,850	3,055,236
JPMORGAN CHASE & CO.....	3.450	3/1/2016	A+	5,118,550	5,056,499
JPMORGAN CHASE & CO.....	3.700	1/20/2015	A+	5,040,500	5,175,685
JPMORGAN CHASE & CO.....	4.625	5/10/2021	A+	2,996,670	3,022,759
JPMORGAN CHASE & CO.....	6.000	1/15/2018	A+	10,834,900	11,166,106
JPMORGAN CHASE & CO.....	6.300	4/23/2019	A+	2,995,830	3,381,970
JPMORGAN CHASE BANK NA.....	6.000	10/1/2017	A+	2,061,881	2,571,306

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY	RATING	COST	FAIR VALUE
JPMORGAN CHASE BANK NA.....	VARIABLE RATE	7/19/2021	NR	317,037	304,267
JPMORGAN CHASE CAPITAL XXVII.....	7.000	11/1/2039	BBB+	6,964,230	6,991,320
JSC SEVERSTAL (STEEL CAPI.....	6.700	10/25/2017	BB	996,875	1,022,500
KAISA GROUP HOLDINGS LTD REGS.....	13.500	4/28/2015	B	517,765	496,947
KAZMUNAIGAZ FINANCE SUB.....	7.000	5/5/2020	NR	2,269,778	2,372,416
KB HOME.....	7.250	6/15/2018	B+	7,178,472	6,507,000
KELLOGG CO.....	4.250	3/6/2013	BBB+	5,908,786	6,327,853
KELLOGG CO.....	5.125	12/3/2012	BBB+	4,998,250	5,296,826
KFW.....	6.250	12/4/2019	AAA	2,582,036	3,173,357
KINDER MORGAN ENERGY PARTNERS.....	3.500	3/1/2016	BBB	1,999,640	2,051,382
KINDER MORGAN ENERGY PARTNERS.....	5.125	11/15/2014	BBB	4,166,117	5,499,841
KINDER MORGAN ENERGY PARTNERS.....	5.950	2/15/2018	BBB	7,839,525	8,895,326
KINDER MORGAN ENERGY PARTNERS.....	6.500	2/1/2037	BBB	5,075,850	5,114,340
KINDER MORGAN ENERGY PARTNERS.....	6.500	9/1/2039	BBB	2,973,540	3,111,471
KINDER MORGAN INC SR NT.....	6.500	9/1/2012	BB	12,269,814	12,834,150
KINDRED HEALTHCARE INC.....	8.250	6/1/2019	B-	835,000	830,825
KINGDOM OF JORDAN.....	3.875	11/12/2015	BB	4,017,810	4,185,280
KOHL'S CORP.....	6.250	12/15/2017	BBB+	5,612,550	5,849,094
KONINKLIJKE PHILIPS ELECTRONIC.....	5.750	3/11/2018	A-	8,881,350	9,316,736
KOPPERS INC.....	7.875	12/1/2019	B+	226,125	240,188
KOREA TREASURY BOND.....	3.000	12/10/2013	NR	2,240,637	2,290,552
KOREA TREASURY BOND.....	5.750	9/10/2018	A+	6,064,959	6,748,316
KRAFT FOODS INC.....	5.375	2/10/2020	BBB-	6,470,280	7,091,753
KREDITANSTALT FUER WIEDERAUFBA.....	1.875	1/14/2013	AAA	39,955,600	40,825,544
KREDITANSTALT FUER WIEDERAUFBA.....	3.500	5/16/2013	AAA	9,954,000	10,531,107
KREDITANSTALT FUER WIEDERAUFBA.....	4.500	7/16/2018	AAA	9,969,700	11,099,895
KREDITANSTALT FUR WIEDERAUFBAU.....	5.500	12/7/2015	AAA	3,337,821	3,115,374
KROGER CO NT.....	6.750	4/15/2012	BBB	5,414,025	5,227,950
KROGER CO/THE.....	5.000	4/15/2013	BBB	9,887,830	10,677,066
KROGER CO/THE.....	6.400	8/15/2017	BBB	11,235,795	11,671,103
KROGER CO/THE.....	6.800	12/15/2018	BBB	4,822,300	5,839,260
KROGER CO/THE.....	7.500	1/15/2014	BBB	5,307,340	5,718,725
LAFARGE SA.....	6.500	7/15/2016	BB+	5,109,750	5,243,945
LAFARGE SA.....	7.125	7/15/2036	BB+	6,138,198	6,097,576
LAKESIDE FOODS INC.....	6.610	2/1/2016	NR	8,500,000	8,724,145
LAKESIDE FOODS INC 6.91% SR.....	6.910	8/1/2018	NR	12,000,000	12,317,880
LAMAR MEDIA CORP.....	6.625	8/15/2015	B+	1,004,111	1,015,000
LAMAR MEDIA CORP.....	6.625	8/15/2015	B+	1,201,049	1,265,625
LAMAR MEDIA CORP.....	6.625	8/15/2015	B+	47,434	50,563
LAMAR MEDIA CORP.....	7.875	4/15/2018	B+	2,511,955	2,618,750
LAND O'LAKES INC SR SEC SER B.....	6.670	12/15/2019	NR	5,000,000	5,416,050
LAND O'LAKES INC SR SEC SER C.....	6.770	12/15/2021	NR	5,000,000	5,380,150
LEAR CORP.....	7.875	3/15/2018	BB	1,494,568	1,612,500
LEAR CORP.....	8.125	3/15/2020	BB	148,746	161,625
LEGG MASON MTG 02 CTL 1 KOHLS.....	7.330	2/1/2023	NR	2,863,961	3,263,312
LEHMAN BROTHERS HOLDINGS INC.....	5.750	5/17/2013	NR	4,856,250	1,306,250
LEHMAN MORTGAGE TRUST 8 2A1.....	6.500	9/25/2037	CCC	1,004,353	1,093,459
LENNAR CORP.....	5.600	5/31/2015	B+	1,438,105	1,498,313
LENNAR CORP.....	6.950	6/1/2018	B+	795,588	887,550
LEVEL 3 ESCROW INC.....	8.125	7/1/2019	CCC	3,399,792	3,442,125
LEVEL 3 FINANCING INC.....	9.250	11/1/2014	CCC	1,488,591	1,523,579
LEVEL 3 FINANCING INC.....	10.000	2/1/2018	CCC	793,844	859,000
LEVI STRAUSS & CO.....	7.625	5/15/2020	B+	1,734,250	1,725,000
LEVI STRAUSS & CO.....	8.875	4/1/2016	B+	104,375	103,750
LIFEPOINT HOSPITALS INC.....	6.625	10/1/2020	BB-	600,000	618,000
LILLY ELI & CO.....	7.125	6/1/2025	AA-	5,973,172	6,270,234
LIN TELEVISION CORP.....	6.500	5/15/2013	B-	989,375	1,001,250
LINN ENERGY LLC/LINN ENERGY FI.....	6.500	5/15/2019	B	372,120	371,250
LINN ENERGY LLC/LINN ENERGY FI.....	7.750	2/1/2021	B	1,865,383	1,924,000
LITHUANIA GOVERNMENT INTERNATI.....	5.125	9/14/2017	BBB	2,416,786	2,438,138

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY	RATING	COST	FAIR VALUE
LLOYDS TSB BANK PLC.....	6.250	4/15/2014	A+	1,844,391	1,837,180
LOCKHEED MARTIN CORP.....	4.250	11/15/2019	A-	4,211,453	4,352,751
LONG HAUL HOLDINGS LTD.....	ZERO COUPON	3/2/2012	NR	388,478	415,015
LONG HAUL HOLDINGS LTD FAC B.....	ZERO COUPON	3/2/2012	NR	310,055	331,235
LOS ANGELES CALIF UNI SCH DIST.....	5.750	7/1/2034	AA-	9,186,690	9,363,485
LOS ANGELES CALIF UNI SCH DIST.....	6.758	7/1/2034	AA-	8,503,186	9,280,268
LOWE'S COS INC.....	3.750	4/15/2021	A	3,998,400	3,932,816
LOWE'S COS INC.....	5.600	9/15/2012	A	4,991,550	5,297,698
LTD BRANDS INC.....	6.625	4/1/2021	BB+	500,000	511,250
LTD BRANDS INC.....	6.950	3/1/2033	BB+	657,438	828,000
LTD BRANDS INC.....	7.000	5/1/2020	BB+	700,000	736,750
LTD BRANDS INC.....	7.600	7/15/2037	BB+	207,000	220,500
LUCENT TECHNOLOGIES BDS.....	6.450	3/15/2029	B	9,125,338	9,936,000
LUMINENT MORTGAGE TRUST 6 A1.....	VARIABLE RATE	10/25/2046	A-	848,701	830,596
LYONDELL CHEMICAL CO.....	VARIABLE RATE	11/1/2017	BB+	1,045,000	1,162,563
MACDERMID INC SR SUB NT 144A.....	9.500	4/15/2017	CCC	699,775	754,000
MACQUARIE BANK LTD.....	2.600	1/20/2012	AAA	5,000,000	5,062,000
MACQUARIE BANK LTD.....	4.100	12/17/2013	AAA	5,623,613	6,030,945
MACY'S RETAIL HOLDINGS INC.....	5.750	7/15/2014	BBB-	9,590,036	10,385,315
MACY'S RETAIL HOLDINGS INC.....	5.900	12/1/2016	BBB-	9,824,390	10,734,234
MACY'S RETAIL HOLDINGS INC.....	6.700	9/15/2028	BBB-	4,030,363	5,541,744
MACY'S RETAIL HOLDINGS INC.....	6.790	7/15/2027	BBB-	236,819	301,070
MACY'S RETAIL HOLDINGS INC.....	6.900	4/1/2029	BBB-	1,203,388	1,321,364
MACY'S RETAIL HOLDINGS INC.....	6.900	1/15/2032	BBB-	4,272,675	5,140,921
MAJAPAHIT HOLD (REGS).....	7.750	10/17/2016	BB	5,792,701	6,489,515
MALAYSIA.....	3.702	2/25/2013	A+	6,771,997	6,776,182
MALAYSIA.....	3.718	6/15/2012	NR	24,634,432	27,779,746
MALAYSIA GOVERNMENT BOND.....	3.741	2/27/2015	NR	1,941,749	2,181,578
MALAYSIA GOVERNMENT BOND.....	3.835	8/12/2015	NR	354,438	373,693
MALAYSIA GOVERNMENT BOND.....	5.094	4/30/2014	NR	2,250,245	2,293,996
MALAYSIAN GOVERNMENT.....	4.378	11/29/2019	NR	8,015,674	8,590,534
MANITOWOC CO INC/THE.....	8.500	11/1/2020	B+	371,869	400,313
MANITOWOC CO INC/THE.....	9.500	2/15/2018	B+	2,386,295	2,579,844
MARATHON OIL CORP.....	5.900	3/15/2018	BBB+	8,616,424	10,553,108
MARATHON OIL CORP.....	6.000	10/1/2017	BBB+	4,966,600	5,724,104
MARATHON OIL CORP.....	6.600	10/1/2037	BBB+	4,262,832	6,151,852
MARCUS CORP SER A SR TR A.....	5.890	4/17/2018	NR	15,000,000	14,808,000
MARCUS CORPORATION SER D.....	7.930	4/1/2012	NR	3,000,000	3,054,330
MARFRIG OVERSEAS LTD 144A.....	9.625	11/16/2016	B+	1,045,013	1,022,924
MARKWEST ENERGY PARTNERS LP /.....	8.750	4/15/2018	BB	959,745	1,008,250
MARS INC SER B SR NT.....	6.470	10/6/2018	NR	8,000,000	9,378,160
MARS INC SER E SR NT.....	6.720	10/6/2023	NR	12,000,000	14,413,560
MASCO CORP.....	5.850	3/15/2017	BBB	36,000	44,774
MASCO CORP.....	6.500	8/15/2032	BBB	619,394	842,625
MASCO CORP.....	7.750	8/1/2029	BBB	80,850	109,262
MASONITE INTERNATIONAL CORP.....	8.250	4/15/2021	B+	1,845,000	1,833,469
MASTR ADJUSTABLE RATE MO 2 5A1.....	VARIABLE RATE	3/25/2035	BBB-	535,033	557,491
MASTR RESECURITATION 2008-4.....	VARIABLE RATE	6/27/2036	CCC	3,852,000	3,509,338
MCCLATCHY CO/THE.....	11.500	2/15/2017	B	1,527,936	1,514,063
MCDONNELL DOUGLAS CORP.....	9.750	4/1/2012	A	5,813,150	5,328,050
MEDASSETS INC.....	8.000	11/15/2018	B-	2,535,838	2,475,000
MEDIACOM BROADBAND LLC / MEDIA.....	8.500	10/15/2015	B-	1,884,176	1,921,875
MEDIACOM LLC / MEDIACOM CAPITA.....	9.125	8/15/2019	B-	1,374,772	1,397,875
MEG ENERGY CORP.....	6.500	3/15/2021	BB	1,250,000	1,256,250
MEGA ADVANCE INVESTMENTS LTD.....	5.000	5/12/2021	A-	203,176	201,888
MELLON FUNDING CORP.....	5.200	5/15/2014	AA-	4,988,400	5,460,234
MEMC ELECTRONIC MATERIALS INC.....	7.750	4/1/2019	BB	1,150,000	1,135,625
MERCER INTERNATIONAL INC.....	9.500	12/1/2017	B	1,090,438	1,152,938
MERCK & CO INC.....	5.850	6/30/2039	AA	1,996,040	2,197,514
MERITOR INC.....	8.125	9/15/2015	CCC+	1,416,750	1,537,688

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY	RATING	COST	FAIR VALUE
MERITOR INC.....	10.625	3/15/2018	CCC+	1,862,456	2,132,750
MERRILL CORP HYBRID TL.....	ZERO COUPON	11/15/2013	CCC-	2,037,756	2,101,722
MERRILL LYNCH & CO INC.....	5.770	7/25/2011	A	4,999,800	4,998,700
MERRILL LYNCH & CO INC.....	6.050	8/15/2012	A	2,496,500	2,634,321
MERRILL LYNCH & CO INC.....	6.050	6/1/2034	A	845,514	875,079
MERRILL LYNCH & CO INC.....	6.875	4/25/2018	A	47,787,015	50,056,917
METINVEST BV.....	8.750	2/14/2018	NR	553,830	580,635
METROPCS WIRELESS INC.....	6.625	11/15/2020	B	725,000	717,750
METROPCS WIRELESS INC.....	7.875	9/1/2018	B	794,216	847,000
MEX BONOS DESARR FIX RT.....	6.000	6/18/2015	A	1,009,107	1,056,627
MEX BONOS DESARR FIX RT.....	8.500	5/31/2029	A	9,009,745	9,451,602
MEXICAN BONOS.....	7.500	6/3/2027	A	1,876,732	1,816,449
MEXICAN BONOS.....	8.000	12/7/2023	A	6,188,016	7,641,267
MEXICAN BONOS.....	8.000	6/11/2020	A	10,376,259	10,745,972
MEXICAN BONOS.....	8.500	12/13/2018	A	21,204,778	21,755,385
MEXICAN BONOS.....	8.500	11/18/2038	A	7,845,305	7,701,924
MEXICAN BONOS.....	10.000	12/5/2024	A	726,203	714,611
MEXICO (UNITED MEXICAN STATES).....	5.625	1/15/2017	NR	3,439,513	3,470,871
MEXICO (UNITED MEXICAN STATES).....	5.950	3/19/2019	NR	11,940,579	13,047,075
MEXICO (UNITED MEXICAN STATES).....	8.500	5/31/2029	A	2,994,833	3,007,541
MEXICO GOVERNMENT INTERNATIONA.....	5.125	1/15/2020	BBB	5,100,500	5,390,000
MEXICO GOVERNMENT INTERNATIONA.....	5.125	1/15/2020	BBB	1,214,358	1,308,960
MEXICO GOVERNMENT INTERNATIONA.....	5.875	2/17/2014	BBB	7,169,200	7,770,000
MEXICO GOVERNMENT INTERNATIONA.....	8.000	9/24/2022	BBB	1,117,153	1,107,015
MEXICO(UNITED MEXICAN STATES).....	6.050	1/11/2040	BBB	18,611,406	19,045,600
MGM RESORTS INTERNATIONAL.....	5.875	2/27/2014	CCC+	886,750	937,219
MGM RESORTS INTERNATIONAL.....	6.625	7/15/2015	CCC+	876,550	881,250
MGM RESORTS INTERNATIONAL.....	6.875	4/1/2016	CCC+	1,460,150	1,490,625
MGM RESORTS INTERNATIONAL.....	7.500	6/1/2016	CCC+	928,363	935,750
MGM RESORTS INTERNATIONAL.....	7.625	1/15/2017	CCC+	2,889,856	2,950,063
MGM RESORTS INTERNATIONAL.....	9.000	3/15/2020	B	625,000	684,375
MGM RESORTS INTERNATIONAL.....	10.000	11/1/2016	CCC+	689,770	742,000
MGM RESORTS INTERNATIONAL.....	11.125	11/15/2017	B	535,392	628,375
MHP SA.....	10.250	4/29/2015	NR	214,000	214,740
MICHAEL FOODS (2/11) TLB.....	ZERO COUPON	2/25/2018	NR	997,500	996,612
MICHAEL FOODS INC.....	9.750	7/15/2018	CCC+	511,250	535,000
MICHAELS STORES INC.....	7.750	11/1/2018	CCC	198,524	200,500
MICHAELS STORES INC.....	11.375	11/1/2016	CCC	1,273,863	1,331,250
MIDWEST GENERATION LLC.....	8.560	1/2/2016	B+	297,229	333,032
MIE HOLDINGS CORP.....	9.750	5/12/2016	B+	501,000	493,485
MINERVA OVERSEAS II LTD.....	10.875	11/15/2019	B	193,120	203,269
MINERVA OVERSEAS II LTD.....	10.875	11/15/2019	B	110,125	109,875
MIRABELA NICKEL LTD.....	8.750	4/15/2018	B-	1,574,932	1,543,245
MIRANT AMERICAS ESC GEN INC.....	7.625	5/1/2006	NR	0	0
MOBIL CORP 1996-A.....	6.970	7/2/2017	AAA	5,322,914	5,900,610
MOMENTIVE PERFORMANCE MATERIAL.....	9.000	1/15/2021	CCC	1,502,531	1,504,500
MOMENTIVE PERFORMANCE MATERIAL.....	11.500	12/1/2016	CCC	935,656	931,875
MORGAN STANLEY.....	3.800	4/29/2016	A	4,995,050	4,965,663
MORGAN STANLEY.....	4.100	1/26/2015	A	11,439,678	11,765,605
MORGAN STANLEY.....	4.200	11/20/2014	A	1,499,400	1,550,585
MORGAN STANLEY.....	5.375	10/15/2015	A	5,197,104	5,317,474
MORGAN STANLEY.....	5.450	1/9/2017	A	4,797,450	5,240,697
MORGAN STANLEY.....	5.500	7/24/2020	A	3,011,831	3,045,195
MORGAN STANLEY.....	5.625	9/23/2019	A	9,647,100	10,241,630
MORGAN STANLEY.....	6.000	4/28/2015	A	18,350,150	19,558,810
MORGAN STANLEY.....	6.625	4/1/2018	A	5,215,400	5,487,717
MORGAN STANLEY.....	7.625	3/3/2016	A	2,123,672	2,289,862
MORGAN STANLEY MORTGA 15AR 2A1.....	VARIABLE RATE	11/25/2037	CCC	678,377	795,442
MOTOROLA SOLUTIONS INC.....	6.000	11/15/2017	BBB	5,460,414	5,645,241
MRIYA AGRO HOLDING PLC.....	10.950	3/30/2016	B	409,890	412,956

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY	RATING	COST	FAIR VALUE
MUELLER WATER PRODUCTS INC.....	7.375	6/1/2017	CCC+	985,000	940,000
MULTIPLAN INC.....	9.875	9/1/2018	CCC+	768,630	796,875
MUNICIPAL ELEC AUTH GA.....	6.637	4/1/2057	A+	2,423,992	2,319,957
MUNICIPAL ELEC AUTH GA.....	6.655	4/1/2057	A+	1,522,250	1,437,709
MYLAN INC/PA.....	6.000	11/15/2018	BB	2,461,250	2,540,625
MYRIAD INTERNATIONAL HOLD REGS.....	6.375	7/28/2017	NR	214,000	216,000
MYRIAD INTERNATIONAL HOLDING B.....	6.375	7/28/2017	NR	565,000	610,200
NATIONAL GUARDIAN LIFE.....	9.320	12/15/2020	NR	21,000,000	23,330,160
NATIONAL GUARDIAN LIFE INS CO.....	8.290	9/15/2023	NR	12,750,000	13,418,738
NATIONAL RURAL UTILITIES COOPE.....	3.050	3/1/2016	A+	4,990,250	5,123,255
NATIONAL RURAL UTILITIES COOPE.....	5.500	7/1/2013	A+	9,984,400	10,886,019
NATIONAL RURAL UTILITIES COOPE.....	10.375	11/1/2018	A+	27,175,383	28,403,711
NATIONAL RURAL UTILS.....	6.550	11/1/2018	A+	5,389,555	5,816,250
NATIONWIDE BLDG SOCIETY.....	2.500	8/17/2012	AAA	5,496,040	5,612,096
NATIONWIDE BLDG SOCIETY.....	3.750	1/20/2015	A+	1,229,164	1,207,651
NBTY INC.....	9.000	10/1/2018	B	1,059,563	1,107,750
NEDER WATERSCHAPSBANK.....	3.000	3/17/2015	AAA	3,591,540	3,752,248
NEEDLE MERGER SUB CORP.....	8.125	3/15/2019	CCC+	2,003,743	2,015,000
NEIMAN MARCUS GROUP INC/THE.....	10.375	10/15/2015	B-	541,616	577,500
NELL AF SARL F ESCROW.....	8.375	8/15/2015	NR	0	0
NETHERLANDS GOVERNMENT.....	3.500	7/15/2020	NR	21,026,922	22,791,383
NETHERLANDS GOVERNMENT.....	4.500	7/15/2017	NR	12,468,402	12,672,740
NETHERLANDS GOVERNMENT BOND.....	2.750	1/15/2015	NR	15,285,165	16,254,597
NETHERLANDS GOVERNMENT BOND.....	3.750	1/15/2042	NR	692,973	722,093
NETHERLANDS GOVERNMENT BOND.....	4.000	7/15/2019	NR	770,015	769,667
NETHERLANDS GOVERNMENT BOND.....	4.000	1/15/2037	NR	6,760,921	7,387,458
NEW ALBERTSONS INC.....	6.625	6/1/2028	B	1,068,018	992,325
NEW ALBERTSONS INC.....	7.450	8/1/2029	B	1,693,366	1,588,800
NEW ALBERTSONS INC.....	8.000	5/1/2031	B	1,630,472	1,606,963
NEW ALBERTSONS INC.....	8.700	5/1/2030	B	149,844	158,375
NEW JERSEY ST TPK AUTH TPK REV.....	7.102	1/1/2041	A+	13,000,000	15,115,880
NEW S WALES TREASURY CRP.....	6.000	4/1/2016	AAA	13,394,451	14,842,075
NEW STH WALES TSY BDS.....	5.500	8/1/2014	AAA	15,690,851	21,712,089
NEW YORK N Y CITY MUN WTR FIN.....	5.440	6/15/2043	AA+	7,975,673	7,941,732
NEW ZEALAND GOVERNMENT.....	5.500	4/15/2023	AAA	695,136	699,454
NEW ZEALAND GOVERNMENT.....	6.000	5/15/2021	AAA	1,730,040	2,093,875
NEW ZEALAND GOVT.....	6.000	4/15/2015	AAA	886,242	1,166,719
NEWMARKET CORP.....	7.125	12/15/2016	BB+	425,000	443,063
NEWPAGE CORP.....	11.375	12/31/2014	CCC+	741,558	755,325
NEXSTAR BROADCASTING INC / MIS.....	8.875	4/15/2017	B	1,254,189	1,315,625
NEXTEL COMMUNICATIONS INC.....	7.375	8/1/2015	BB-	1,801,725	2,200,000
NFR ENERGY LLC/NFR ENERGY FINA.....	9.750	2/15/2017	B-	690,640	679,000
NFR ENERGY LLC/NFR ENERGY FINA.....	9.750	2/15/2017	B-	148,131	145,500
NGC CORP CAPITAL TRUST L.....	8.316	6/1/2027	C	1,372,750	565,500
NGC CORP SR DEB.....	7.625	10/15/2026	CC	2,292,256	1,636,875
NGC CORP SR DEBS.....	7.125	5/15/2018	CC	1,761,645	1,449,000
NIELSEN FINANCE LLC / NIELSEN.....	7.750	10/15/2018	B+	3,462,364	3,543,750
NIELSEN FINANCE LLC / NIELSEN.....	11.500	5/1/2016	B+	708,500	760,500
NIGERIA CENTRAL BK C/WTS.....	VARIABLE RATE	N/A	NR	0	0
NII CAPITAL CORP.....	7.625	4/1/2021	B+	1,050,000	1,097,250
NISKA GAS STORAGE US LLC/NISKA.....	8.875	3/15/2018	BB-	1,275,000	1,338,750
NOKIA OYJ.....	5.375	5/15/2019	BBB+	3,134,520	2,882,190
NORCRAFT COS LP/NORCRAFT FINAN.....	10.500	12/15/2015	B	843,923	837,375
NORCRAFT COS LP/NORCRAFT FINAN.....	10.500	12/15/2015	B	468,000	456,750
NORDIC INVESTMENT BANK.....	5.150	7/26/2017	AAA	3,790,550	4,200,155
NORDSTROM INC.....	6.250	1/15/2018	A-	4,164,600	4,622,040
NORDSTROM INC.....	6.750	6/1/2014	A-	4,853,118	5,035,316
NORFOLK SOUTHERN CORP.....	5.257	9/17/2014	BBB+	10,147,100	11,076,453
NORFOLK SOUTHERN CORP.....	5.750	4/1/2018	BBB+	6,253,205	7,004,766
NORFOLK SOUTHERN CORP.....	5.750	1/15/2016	BBB+	1,991,140	2,265,611

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY	RATING	COST	FAIR VALUE
NORFOLK SOUTHERN CORP.....	6.000	3/15/2105	BBB+	5,110,950	4,903,346
NORFOLK SOUTHERN CORP.....	7.050	5/1/2037	BBB+	125,010	120,634
NORTHERN STATES POWER CO/MN.....	6.250	6/1/2036	A	4,982,450	5,737,568
NORTHERN TELECOM CAP CORP.....	7.875	6/15/2026	NR	1,328,785	1,106,075
NORTHROP GRUMMAN CORP.....	1.850	11/15/2015	BBB	6,990,970	6,839,119
NORTHROP GRUMMAN CORP.....	3.500	3/15/2021	BBB	4,983,400	4,720,057
NORWAY (KINGDOM OF).....	6.500	5/15/2013	AAA	8,389,233	8,245,749
NOTA DO TESOIRO NACIONAL.....	6.000	5/15/2013	NR	7,123,285	7,247,245
NOVATEK FINANCE LTD.....	6.604	2/3/2021	NR	750,000	783,750
NOVELIS INC/GA.....	8.375	12/15/2017	B	1,186,813	1,254,313
NRG ENERGY INC.....	7.625	5/15/2019	BB-	501,000	497,500
NRG ENERGY INC.....	7.875	5/15/2021	BB-	3,056,083	3,042,375
NRG ENERGY INC.....	8.250	9/1/2020	BB-	4,723,094	4,692,000
NRG ENERGY INC.....	8.500	6/15/2019	BB-	993,302	1,009,125
NRP OPERATING LLC SR NT.....	8.380	3/25/2019	NR	10,000,000	11,950,100
NRP OPERATING LLC SR NT SER E.....	5.820	3/28/2024	NR	5,200,000	5,566,808
NRW.BANK.....	2.500	2/19/2014	AA-	3,292,410	3,388,173
NSTAR ELECTRIC CO.....	5.625	11/15/2017	A+	7,965,040	9,131,429
NUVEEN INVESTMENTS 12/10.....	ZERO COUPON	5/13/2017	NR	505,836	538,393
NUVEEN INVESTMENTS INC.....	10.500	11/15/2015	CCC	2,760,563	3,067,500
NXP BV / NXP FUNDING LLC.....	9.500	10/15/2015	CCC+	583,188	636,000
NXP BV / NXP FUNDING LLC.....	9.750	8/1/2018	B-	968,063	1,036,000
OASIS PETROLEUM INC.....	7.250	2/1/2019	B-	2,575,159	2,530,875
OBRIG DO TES MEDIO PRAZO.....	3.600	10/15/2014	BBB-	9,726,600	7,768,842
OBRIGACOES DO TESOIRO.....	4.800	6/15/2020	BBB-	29,031	21,949
ODEBRECHT DRILLING NORBE REGS.....	6.350	6/30/2021	NR	422,000	422,000
OFFSHORE GROUP INVESTMENTS LTD.....	11.500	8/1/2015	B-	586,942	614,438
OFFSHORE GROUP INVESTMENTS LTD.....	11.500	8/1/2015	B-	85,600	87,000
OGX PETROLEO E GAS PARTICIPACO.....	8.500	6/1/2018	B	3,752,000	3,858,932
OIL STATES INTERNATIONAL INC.....	6.500	6/1/2019	BB	1,000,000	1,005,000
OMNICARE INC.....	7.750	6/1/2020	BB	750,000	795,938
ONO FINANCE II PLC.....	10.875	7/15/2019	CCC+	548,325	564,450
ONTARIO (PROVINCE OF).....	6.250	6/16/2015	AA-	2,267,618	2,803,196
OPTION ONE MORTGAGE LOAN 1 2A2.....	VARIABLE RATE	1/25/2037	B-	593,550	853,715
ORACLE CORP.....	6.500	4/15/2038	A	1,378,791	1,575,842
OSHKOSH CORP.....	8.250	3/1/2017	BB	1,000,000	1,072,500
OSHKOSH CORP.....	8.500	3/1/2020	BB	1,000,000	1,082,500
OVERSEAS SHIPHOLDING GRP INC.....	7.500	2/15/2024	B	4,000,000	3,360,000
PACIFIC BELL.....	6.625	10/15/2034	A-	10,195,348	10,300,000
PAETEC HOLDING CORP.....	8.875	6/30/2017	B	1,512,236	1,575,000
PAKISTAN (REPUBLIC OF) REG S.....	7.125	3/31/2016	B-	304,500	303,998
PAKISTAN(REPUBLIC OF).....	6.875	6/1/2017	B-	3,012,400	2,972,700
PANAMA (REP OF).....	9.375	1/16/2023	BBB-	428,175	447,975
PANAMA (REPUBLIC OF).....	7.125	1/29/2026	BBB-	877,050	961,350
PANAMA GOVERNMENT INTERNATIONA.....	7.250	3/15/2015	BBB-	1,587,600	1,649,200
PANAMA GOVERNMENT INTERNATIONA.....	8.125	4/28/2034	BBB-	727,500	808,674
PANAMA REP BDS.....	9.375	4/1/2029	BBB-	5,821,430	6,513,210
PANTRY INC/THE.....	7.750	2/15/2014	B-	961,250	997,500
PARK CREEK VENTURE SENIOR.....	8.000	5/22/2012	NR	23,700,000	23,752,630
PARKER DRILLING CO.....	9.125	4/1/2018	B+	1,618,750	1,703,825
PARK-OHIO INDUSTRIES INC.....	8.125	4/1/2021	CCC+	825,000	825,000
PATTERSON COS SER A- A-1.....	4.630	3/25/2013	NR	3,000,000	3,108,180
PEMEX FINANCE LTD.....	9.150	11/15/2018	A-	1,172,150	1,210,949
PEMEX PROJECT FDG.....	6.375	8/5/2016	BBB	85,385	109,862
PEMEX PROJECT FDG MASTER TR.....	5.750	3/1/2018	BBB	1,541,482	1,680,648
PEMEX PROJECT FUNDING MASTER T.....	5.750	3/1/2018	BBB	1,389,875	1,667,700
PEMEX PROJECT FUNDING MASTER T.....	6.625	6/15/2035	BBB	2,605,553	2,525,250
PENERBANGAN MALAYSIA BHD.....	5.625	3/15/2016	A-	609,719	670,041
PENN VIRGINIA RESOURCE PARTNER.....	8.250	4/15/2018	B	1,359,125	1,368,063
PENSKE AUTOMOTIVE GROUP INC.....	7.750	12/15/2016	B-	965,000	1,020,000

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY	RATING	COST	FAIR VALUE
PENTAIR INC SR NT SER D.....	5.870	5/17/2017	NR	10,000,000	10,834,200
PEPSIAMERICAS INC.....	4.375	2/15/2014	A	1,987,380	2,158,477
PEPSIAMERICAS INC.....	4.875	1/15/2015	A	15,506,409	17,784,442
PEPSIAMERICAS INC.....	5.750	7/31/2012	A	2,133,783	2,213,049
PERUVIAN GOVERNMENT INTERNATIO.....	5.625	11/18/2050	BBB-	6,058,332	5,937,750
PERUVIAN GOVERNMENT INTERNATIO.....	8.750	11/21/2033	BBB-	2,088,330	2,394,306
PERUVIAN GOVERNMENT INTERNATIO.....	VARIABLE RATE	8/12/2037	BBB+	7,664,222	7,708,334
PETCO ANIMAL SUPPLIES INC.....	9.250	12/1/2018	CCC+	575,000	610,938
PETRO CDA SR NT.....	4.000	7/15/2013	BBB+	4,976,900	5,246,585
PETROBRAS INTERNATIONAL FINANC.....	5.375	1/27/2021	BBB-	5,059,911	5,190,527
PETRO-CANADA.....	6.050	5/15/2018	BBB+	4,914,949	5,655,809
PETRO-CANADA.....	9.250	10/15/2021	BBB+	5,797,600	6,785,428
PETROHAWK ENERGY CORP.....	6.250	6/1/2019	B+	800,000	782,000
PETROLEOS DE VENEZUELA SA.....	4.900	10/28/2014	NR	1,103,507	1,383,548
PETROLEOS DE VENEZUELA SA.....	5.250	4/12/2017	B+	459,800	476,900
PETROLEOS DE VENEZUELA SA.....	8.500	11/2/2017	B+	8,413,812	8,699,078
PETROLEOS MEXICANOS.....	6.500	6/2/2041	BBB	8,714,116	8,827,429
PETROLEOS MEXICANOS PEMEX.....	5.500	1/21/2021	BBB	5,148,572	5,447,052
PETROLIAM NASIONAL BHD.....	7.625	10/15/2026	A-	278,831	296,589
PETRONAS CAPITAL BDS USD1000.....	7.875	5/22/2022	A-	5,362,678	5,626,208
PETRONAS CAPITAL LTD.....	5.250	8/12/2019	A-	1,508,875	1,645,934
PETRONAS CAPITAL LTD.....	5.250	8/12/2019	A-	450,412	448,068
PETROPLUS FINANCE LTD.....	6.750	5/1/2014	B	469,300	465,500
PETROPLUS FINANCE LTD.....	7.000	5/1/2017	B	1,164,375	1,081,000
PFIZER INC.....	4.450	3/15/2012	AA	4,993,150	5,142,450
PFIZER INC.....	4.650	3/1/2018	AA	3,362,550	3,211,149
PFIZER INC.....	6.200	3/15/2019	AA	9,989,900	11,678,177
PHH CORP.....	9.250	3/1/2016	BB+	325,000	355,469
PHI INC.....	8.625	10/15/2018	B+	550,000	574,750
PHILIPPINES (REPUBLIC OF) BDS.....	4.000	1/15/2021	NR	814,012	799,719
PHILIPPINES (REPUBLIC OF) BDS.....	7.500	9/25/2024	BB	3,519,348	3,808,525
PHILIPPINES (REPUBLIC OF) BDS.....	7.750	1/14/2031	BB	7,253,860	8,630,223
PHILIPPINES (REPUBLIC OF) BDS.....	9.375	1/18/2017	BB	6,508,773	7,192,091
PHILIPPINES (REPUBLIC OF) BDS.....	9.500	2/2/2030	BB	464,783	462,965
PHILIPPINES (REPUBLIC OF) BDS.....	9.875	1/15/2019	BB	441,834	547,498
PHILIPPINES (REPUBLIC OF) BDS.....	VARIABLE RATE	1/14/2036	BB	1,870,295	1,900,265
PHILIPPINES (REPUBLIC OF) BDS.....	VARIABLE RATE	1/15/2021	BB	451,640	456,906
PHILIPPINES (REPUBLIC OF) BDS.....	VARIABLE RATE	1/15/2021	BB	661,530	667,532
PINNACLE ENTERTAINMENT INC.....	7.500	6/15/2015	B	1,676,719	1,745,013
PINNACLE ENTERTAINMENT INC.....	8.625	8/1/2017	BB	2,557,198	2,764,906
PINNACLE ENTERTAINMENT INC.....	8.750	5/15/2020	B	641,250	654,688
PINNACLE FOODS FINANCE LLC / P.....	8.250	9/1/2017	CCC+	1,996,250	2,075,000
PINNACLE FOODS FINANCE LLC / P.....	9.250	4/1/2015	CCC+	7,174,063	7,495,938
PINNACLE FOODS FINANCE LLC / P.....	10.625	4/1/2017	CCC+	212,500	266,563
PIONEER NATURAL RESOURCES CO.....	6.650	3/15/2017	BB+	1,458,738	1,661,000
PIONEER NATURAL RESOURCES CO.....	VARIABLE RATE	1/15/2028	BB+	2,274,905	2,571,711
PLAINS EXPLORATION & PRODUCTIO.....	6.625	5/1/2021	BB-	274,813	275,000
PLAINS EXPLORATION & PRODUCTIO.....	7.000	3/15/2017	BB-	493,750	515,000
PLAINS EXPLORATION & PRODUCTIO.....	7.625	6/1/2018	BB-	504,875	577,500
PLAINS EXPLORATION & PRODUCTIO.....	7.625	4/1/2020	BB-	2,200,000	2,310,000
PLEXUS CORP.....	5.200	6/15/2018	NR	11,000,000	11,262,020
POLAND (REPUBLIC OF).....	4.750	4/25/2012	A	10,174,975	10,929,614
POLAND (REPUBLIC OF).....	5.250	10/25/2017	A	11,032,814	10,614,691
POLAND GOVERNMENT BOND.....	5.250	10/25/2020	A	2,865,573	3,478,837
POLAND GOVERNMENT BOND.....	5.500	10/25/2019	A	10,817,379	12,949,404
POLAND GOVERNMENT BOND.....	5.500	4/25/2015	A	1,739,569	1,907,135
POLAND GOVERNMENT INTERNATIONAL.....	5.125	4/21/2021	A-	1,377,406	1,412,103
POLAND GOVERNMENT INTL.....	3.875	7/16/2015	A-	5,982,180	6,186,540
POLYMER GROUP INC.....	7.750	2/1/2019	B	3,022,500	3,007,500
PORTUGAL (REP OF).....	4.375	6/16/2014	BBB-	260,050	224,350

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY	RATING	COST	FAIR VALUE
PORTUGAL (REPUBLIC OF).....	4.100	4/15/2037	BBB-	102,199	77,278
PORTUGAL (REPUBLIC OF).....	4.350	10/16/2017	BBB-	2,383,764	1,413,604
PORTUGAL OBRIGACOES DO.....	3.850	4/15/2021	BBB-	926,770	793,920
PORTUGAL OBRIGACOES DO TESOURO.....	4.950	10/25/2023	BBB-	1,171,378	1,096,452
PORTUGAL REP BDS.....	5.450	9/23/2013	BBB-	4,328,543	3,750,087
PORTUGAL TELECOM INTERNATIONAL.....	5.000	11/4/2019	BBB-	674,547	637,934
PORTUGAL(REPUBLIC OF).....	4.450	6/15/2018	BBB-	6,344,394	4,647,723
PORTUGAL(REPUBLIC OF).....	4.750	6/14/2019	BBB-	8,661,139	5,447,495
PPG INDUSTRIES INC.....	3.600	11/15/2020	BBB+	4,771,230	4,822,743
PPG INDUSTRIES INC.....	5.500	11/15/2040	BBB+	1,736,770	1,708,044
PPG INDUSTRIES INC.....	5.750	3/15/2013	BBB+	29,506,179	30,291,810
PQ CORP 2ND LIEN TL.....	ZERO COUPON	7/30/2015	B-	2,820,000	2,936,940
PRAXAIR INC.....	5.250	11/15/2014	A	4,988,400	5,615,728
PRECISION DRILLING CORP.....	6.625	11/15/2020	BB+	2,000,000	2,025,000
PREGIS CORP.....	12.375	10/15/2013	CCC	493,250	495,625
PROCTER & GAMBLE CO/THE.....	1.375	8/1/2012	AA-	9,992,700	10,100,534
PROCTER & GAMBLE INTERNATIONAL.....	1.350	8/26/2011	AA-	9,992,600	10,013,800
PRODUCTION RESOURCE GROUP INC.....	8.875	5/1/2019	B-	1,000,000	992,500
PROVIDENT FUNDING ASSOCIATES L.....	10.125	2/15/2019	B	655,781	659,750
PROVIDENT FUNDING ASSOCIATES L.....	10.250	4/15/2017	BB	700,000	766,500
PROVINCE OF ONTARIO CANADA.....	2.625	1/20/2012	AA-	4,997,150	5,060,950
PROVINCE OF ONTARIO CANADA.....	4.950	6/1/2012	AA-	4,996,000	5,206,775
PROVINCE OF ONTARIO CANADA.....	5.000	10/18/2011	AA-	9,975,500	10,134,600
PT BUMI (10/06) TL.....	ZERO COUPON	8/7/2013	NR	1,096,649	1,166,424
PULTE GROUP INC.....	6.000	2/15/2035	BB-	1,662,616	1,458,600
PULTE GROUP INC.....	6.375	5/15/2033	BB-	1,988,196	1,860,375
QUAD GRAPHICS INC 06-1 TR D.....	5.980	4/14/2026	NR	2,406,608	2,369,620
QUAD/GRAPHICS 01-1 TRANCHE A.....	7.460	4/10/2016	NR	2,025,000	2,061,045
QUAD/GRAPHICS 01-1 TRANCHE C.....	7.810	4/10/2021	NR	9,500,000	9,534,390
QUAD/GRAPHICS INC QUAD/TECH.....	5.980	1/30/2026	NR	2,411,338	2,380,235
QUEBECOR MEDIA INC.....	7.750	3/15/2016	B+	980,000	1,033,750
QUEENSLAND TREASURY CORP.....	6.250	2/21/2020	AA+	1,984,929	2,375,954
QUICKSILVER RESOURCES INC.....	8.250	8/1/2015	B	468,043	500,531
QUICKSILVER RESOURCES INC.....	11.750	1/1/2016	B	120,896	143,125
QUICKSILVER INC.....	6.875	4/15/2015	CCC+	896,000	1,094,063
QVC INC.....	7.125	4/15/2017	BB+	1,050,000	1,102,500
QVC INC.....	7.500	10/1/2019	BB+	1,002,500	1,060,000
QWEST CAP FDG INC NT.....	7.750	2/15/2031	BB	5,510,294	5,961,175
QWEST CORP.....	6.875	9/15/2033	BBB-	2,979,631	3,075,657
QWEST CORP.....	7.200	11/10/2026	BBB-	760,500	882,072
QWEST CORP.....	7.500	6/15/2023	BBB-	196,500	198,158
RADIATION THERAPY SERVICES INC.....	9.875	4/15/2017	CCC+	1,495,200	1,473,156
RADIO ONE INC.....	15.500	5/24/2016	CCC	1,578,743	1,638,757
RADIO SHACK CORP.....	6.750	5/15/2019	BB	1,218,512	1,179,063
RADNOR HLDGS CORP SR NT.....	11.000	3/15/2010	NR	612,625	68
RALCORP HOLDINGS INC.....	7.290	8/15/2018	NR	10,000,000	11,499,200
RALCORP HOLDINGS SR SER 09A.....	7.450	5/28/2019	NR	9,000,000	10,461,600
RAYTHEON CO.....	4.400	2/15/2020	A-	3,181,280	3,250,729
RBS GLOBAL INC / REXNORD LLC.....	8.500	5/1/2018	B-	3,679,656	3,881,719
REED ELSEVIER CAPITAL INC.....	7.750	1/15/2014	BBB+	7,124,103	7,142,633
REGAL CINEMAS CORP.....	8.625	7/15/2019	B-	1,245,000	1,260,000
REGAL ENTERTAINMENT GROUP.....	9.125	8/15/2018	B-	261,250	258,750
REGENCY ENERGY PARTNERS LP / R.....	6.500	7/15/2021	BB-	2,725,000	2,759,063
REGENCY ENERGY PARTNERS LP / R.....	6.875	12/1/2018	BB-	775,000	802,125
REGIONS BANK/BIRMINGHAM AL.....	3.250	12/9/2011	AAA	94,911,650	96,287,250
REICHOLD INDS INC SR NT 144A.....	9.000	8/15/2014	CCC+	1,937,213	1,830,900
REPUBLIC OF ARGENTINA.....	VARIABLE RATE	4/30/2013	B	2,029,132	935,524
REPUBLIC OF AUSTRIA.....	3.400	10/20/2014	AAA	12,462,628	13,519,340
REPUBLIC OF CHILE.....	3.875	8/5/2020	A+	1,367,325	1,321,884
REPUBLIC OF EL SALVADOR.....	7.375	12/1/2019	BB-	2,308,000	2,200,000

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY	RATING	COST	FAIR VALUE
REPUBLIC OF GHANA.....	8.500	10/4/2017	B	453,136	467,723
REPUBLIC OF INDONESIA.....	4.875	5/5/2021	BB+	2,259,842	2,354,625
REPUBLIC OF IRAQ.....	5.800	1/15/2028	NR	7,364,813	7,216,390
REPUBLIC OF ITALY.....	2.125	9/16/2013	NR	9,974,000	10,085,334
REPUBLIC OF ITALY.....	2.125	10/5/2012	NR	9,985,300	10,102,747
REPUBLIC OF ITALY.....	3.125	1/26/2015	NR	6,977,040	7,125,861
REPUBLIC OF LITHUANIA.....	6.750	1/15/2015	BBB	5,990,511	6,389,164
REPUBLIC OF LITHUANIA.....	7.375	2/11/2020	BBB	4,003,818	4,485,000
REPUBLIC OF PHILIPPINES.....	5.500	3/30/2026	BB	801,930	825,731
REPUBLIC OF PHILIPPINES.....	6.375	10/23/2034	BB	9,759,363	10,398,867
REPUBLIC OF POLAND.....	6.375	7/15/2019	A-	6,523,771	6,951,205
REPUBLIC OF SOUTH AFRICA.....	5.500	3/9/2020	BBB+	1,635,503	1,678,080
REPUBLIC OF URUGUAY BDS.....	8.000	11/18/2022	BB+	3,460,727	4,024,340
RESIDENTIAL CAPITAL LLC.....	9.625	5/15/2015	B-	115,200	119,100
REYNOLDS GROUP ISSUER INC / RE.....	8.250	2/15/2021	B-	2,900,000	2,711,500
REYNOLDS GROUP ISSUER INC / RE.....	8.750	5/15/2018	B-	2,377,719	2,333,438
REYNOLDS GROUP ISSUER INC / RE.....	9.000	4/15/2019	B-	2,523,031	2,394,688
RIO TINTO ALCAN INC.....	4.500	5/15/2013	A-	4,275,000	5,293,620
RIO TINTO ALCAN INC.....	5.750	6/1/2035	A-	2,874,525	3,238,320
RIO TINTO ALCAN INC.....	6.125	12/15/2033	A-	1,815,000	3,285,898
RIO TINTO FINANCE USA LTD.....	6.500	7/15/2018	A-	4,956,550	5,844,295
RIO TINTO FINANCE USA LTD.....	8.950	5/1/2014	A-	16,547,019	16,454,351
ROCHE HOLDINGS INC.....	5.000	3/1/2014	AA-	2,412,739	2,436,891
ROYAL BANK OF SCOTLAND PLC/THE.....	4.375	3/16/2016	A+	2,195,710	2,215,545
ROYAL BANK OF SCOTLAND PLC/THE.....	6.125	1/11/2021	A+	6,500,923	6,698,552
ROYAL BK OF SCOTLAND GROUP PLC.....	5.250	5/15/2013	A	4,852,624	4,771,004
RR DONNELLEY & SONS CO.....	7.250	5/15/2018	BB+	1,535,000	1,535,000
RSC EQUIPMENT RENTAL INC/RSC H.....	8.250	2/1/2021	B-	4,141,563	3,980,000
RSC EQUIPMENT RENTAL INC/RSC H.....	10.000	7/15/2017	BB-	457,938	473,875
RUSSIA FOREIGN BOND.....	3.625	4/29/2015	BBB	1,247,907	1,322,740
RUSSIA FOREIGN BOND.....	5.000	4/29/2020	BBB	894,267	929,673
RUSSIAN FOREIGN BOND - EUROBON.....	STEPPED RATE	3/31/2030	BBB	32,580,702	34,242,333
SABINE PASS LNG LP.....	7.250	11/30/2013	B+	587,344	691,875
SABINE PASS LNG LP.....	7.500	11/30/2016	B+	1,078,875	1,230,000
SAFEWAY INC.....	5.000	8/15/2019	BBB	10,161,600	10,434,659
SAFEWAY INC.....	6.250	3/15/2014	BBB	3,717,228	3,956,098
SAN DIEGO CNTY CALIF WTR AUTH.....	6.138	5/1/2049	AA+	3,894,214	4,112,649
SANDRIDGE ENERGY INC.....	7.500	3/15/2021	B	800,000	810,000
SANDRIDGE ENERGY INC.....	8.000	6/1/2018	B	2,960,950	3,476,160
SANDRIDGE ENERGY INC.....	8.750	1/15/2020	B	1,505,145	1,597,500
SANMINA-SCI CORP.....	7.000	5/15/2019	B	984,063	945,000
SANMINA-SCI CORP.....	8.125	3/1/2016	B-	997,500	1,038,750
SAPPI PAPIER HOLDING GMBH.....	6.625	4/15/2021	BB	1,500,000	1,458,750
SARA LEE CORP.....	2.750	9/15/2015	BBB	4,975,000	4,998,564
SARA LEE CORP.....	3.875	6/15/2013	BBB	9,503,900	10,423,690
SARA LEE CORP.....	4.100	9/15/2020	BBB	9,958,800	9,442,067
SARA LEE CORP.....	6.125	11/1/2032	BBB	4,084,834	3,754,195
SAVIENT PHARMACEUTICALS INC.....	4.750	2/1/2018	NR	25,000	24,906
SAXON ASSET SECURITIES TR 3 M2.....	VARIABLE RATE	12/26/2034	A+	373,094	469,427
SBA TELECOMMUNICATIONS INC.....	8.250	8/15/2019	B+	495,760	535,000
SBARRO INC.....	10.375	2/1/2015	D	720,125	175,000
SCF CAPITAL LTD.....	5.375	10/27/2017	NR	402,500	400,520
SCHREIBER FOODS INC SER A.....	2.970	11/10/2015	NR	2,000,000	1,982,400
SCIENTIFIC GAMES INTERNATIONAL.....	9.250	6/15/2019	BB-	415,000	431,500
SEAGATE HDD CAYMAN.....	7.750	12/15/2018	BB+	1,350,000	1,417,500
SEALY MATTRESS CO.....	8.250	6/15/2014	CCC+	1,002,000	1,002,500
SEARS HOLDINGS CORP.....	6.625	10/15/2018	BB	1,450,000	1,344,875
SECURITY HEALTH PLAN WISCONSIN.....	7.270	4/28/2019	NR	5,552,160	6,029,701
SENSATA TECHNOLOGIES BV.....	6.500	5/15/2019	B	2,000,000	1,995,000
SEQUOIA MORTGAGE TRUST 2 1A1.....	VARIABLE RATE	6/20/2036	B-	332,291	341,569

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY	RATING	COST	FAIR VALUE
SERVICE CORP INTERNATIONAL/US.....	7.000	6/15/2017	BB-	962,500	1,077,500
SERVICE LITHO-PRINT INC SR.....	12.000	2/12/2015	NR	3,672,258	3,672,258
SERVICEMASTER CO/THE.....	7.450	8/15/2027	B-	2,427,438	2,599,400
SERVICEMASTER CO/THE 144A.....	10.750	7/15/2015	B-	1,119,625	1,160,500
SINCLAIR TELEVISION GROUP INC.....	8.375	10/15/2018	B	1,267,097	1,312,500
SINOCHAM OVERSEAS CAPITAL CO L.....	4.500	11/12/2020	BBB+	761,866	746,890
SIRIUS XM RADIO INC.....	8.750	4/1/2015	BB-	2,543,973	2,756,250
SLM CORP.....	5.000	6/15/2018	BBB-	669,847	785,695
SLM CORP.....	5.625	8/1/2033	BBB-	510,350	567,600
SLM CORP.....	6.250	1/25/2016	BBB-	1,419,775	1,492,400
SLM CORP.....	8.450	6/15/2018	BBB-	5,691,475	7,079,585
SLM STUDENT LN TST.....	VARIABLE RATE	12/15/2027	AAA	1,177,687	1,134,299
SLM STUDENT LN TST REG S BDS.....	VARIABLE RATE	12/15/2033	AAA	551,304	530,613
SMUCKER J M CO SR NT.....	5.550	4/1/2022	NR	8,000,000	8,818,560
SOCIETE DE FINANCEMENT REGS.....	3.375	5/5/2014	AAA	3,984,520	4,226,420
SOCIETE FINANCEMENT DE L'ECONO.....	2.250	6/11/2012	AAA	9,969,500	10,165,100
SOFTBRANDS INC/ATLANTIS.....	11.500	7/15/2018	NR	1,032,002	1,031,968
SOLO CUP CO.....	8.500	2/15/2014	CCC	517,488	545,513
SOLUTIA INC.....	8.750	11/1/2017	BB-	465,750	488,250
SOUTH AFRICA (REP OF) NTS.....	7.375	4/25/2012	BBB+	2,762,510	2,665,958
SOUTH AFRICA GOVERNMENT.....	6.250	3/8/2041	BBB+	7,187,480	7,685,535
SOUTH AFRICA GOVERNMENT BOND.....	6.750	3/31/2021	NR	8,086,698	8,316,003
SOUTH AFRICA GOVERNMENT BOND.....	8.250	9/15/2017	NR	5,129,408	5,198,984
SOUTH AFRICA GOVERNMENT BOND.....	10.500	12/21/2026	A	13,220,673	13,681,763
SOUTH AFRICA GOVERNMENT INTERN.....	5.875	5/30/2022	BBB+	1,606,432	1,609,268
SOUTH AFRICA GOVERNMENT INTERN.....	6.875	5/27/2019	BBB+	379,870	377,835
SOUTH CAROLINA ELEC & GAS CO.....	5.300	5/15/2033	A	4,990,350	4,924,582
SOUTHERN COPPER CORP.....	6.750	4/16/2040	BBB-	82,025	83,215
SOUTHWEST AIRLINES CO.....	5.125	3/1/2017	BBB-	4,606,350	5,346,024
SOUTHWEST AIRLS CO 95-A CL A-3.....	7.220	7/1/2013	A+	3,520,229	3,725,679
SOUTHWEST AIRLS CO 96-A CL A1.....	7.670	1/2/2014	BBB	1,963,405	2,039,173
SOUTHWEST AIRLS CO P/T CTF.....	6.260	9/24/2012	BBB	1,358,792	1,417,725
SPAIN (GOVT OF) BDS.....	5.750	7/30/2032	AA	20,233,612	19,084,989
SPAIN (GOVT OF) BDS.....	6.000	1/31/2029	AA	1,925,597	1,906,669
SPAIN (KINGDOM OF).....	4.200	1/31/2037	AA	2,461,708	2,504,051
SPAIN (KINGDOM OF).....	4.800	1/31/2024	AA	4,176,442	4,198,394
SPAIN (KINGDOM OF) BDS.....	4.900	7/30/2040	AA	489,005	496,023
SPAIN GOVERNMENT BOND.....	4.100	7/30/2018	AA	32,352,162	35,621,284
SPAIN GOVERNMENT BOND.....	4.700	7/30/2041	AA	1,120,786	1,152,119
SPAIN GOVERNMENT BOND.....	4.850	10/31/2020	NR	14,834,982	15,383,416
SPAIN GOVERNMENT BOND.....	5.500	4/30/2021	AA	6,939,845	7,163,620
SPAIN GOVERNMENT INTERNATIONAL.....	2.000	9/17/2012	AA	9,964,900	10,068,700
SPAIN KINGDOM BDS.....	6.150	1/31/2013	AA	6,147,596	6,036,711
SPECTRUM BRANDS (1/11) TLB.....	ZERO COUPON	6/17/2016	NR	866,712	879,984
SPECTRUM BRANDS HOLDINGS INC.....	9.500	6/15/2018	B	986,340	1,095,000
SPIRIT AEROSYSTEMS INC.....	6.750	12/15/2020	BB-	2,200,000	2,233,000
SPRINGLEAF FINANCE CORP.....	3.250	1/16/2013	B	1,237,410	1,506,079
SPRINGLEAF FINANCE CORP.....	5.375	10/1/2012	B	1,949,875	2,089,500
SPRINGLEAF FINANCE CORP.....	5.400	12/1/2015	B	1,252,919	1,230,675
SPRINGLEAF FINANCE CORP.....	5.750	9/15/2016	B	571,200	606,900
SPRINGLEAF FINANCE CORP.....	5.850	6/1/2013	B	2,068,536	2,251,500
SPRINGLEAF FINANCE CORP.....	5.900	9/15/2012	B	662,250	700,000
SPRINGLEAF FINANCE CORP.....	6.500	9/15/2017	B	771,750	806,625
SPRINGLEAF FINANCE CORP.....	6.900	12/15/2017	B	404,750	458,750
SPRINT CAPITAL CORP.....	6.875	11/15/2028	BB-	1,778,608	2,112,925
SPRINT CAPITAL CORP.....	8.750	3/15/2032	BB-	2,204,406	2,814,500
SPRINT NEXTEL CORP.....	6.000	12/1/2016	BB-	5,243,750	5,992,500
SRI LANKA GOVERNMENT INTERNATI.....	6.250	10/4/2020	B+	8,760,250	8,700,000
SSI INVESTMENTS II/SSI CO-ISSU.....	11.125	6/1/2018	B-	1,285,279	1,408,875
STATE OF NORTH RHINE-WESTPHALI.....	1.625	9/17/2014	AA-	3,577,896	3,611,196

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY	RATING	COST	FAIR VALUE
STATE OF QATAR.....	5.250	1/20/2020	AA	1,096,340	1,170,897
STATER BROS HOLDINGS INC.....	7.375	11/15/2018	B+	2,655,988	2,754,563
STEEL DYNAMICS INC.....	6.750	4/1/2015	BB+	957,500	1,020,000
STRUCTURED ASSET SECUR 9XS 2A2.....	VARIABLE RATE	6/25/2035	AAA	403,253	379,044
SUNGARD DATA SYSTEMS INC.....	7.375	11/15/2018	B	4,566,875	4,575,000
SUNGARD DATA SYSTEMS INC.....	7.625	11/15/2020	B	182,000	176,750
SUNGARD DATA SYSTEMS INC.....	10.250	8/15/2015	B-	836,000	828,000
SUPERVALU INC.....	8.000	5/1/2016	B	1,734,975	1,836,000
SURGICAL CARE AFFILIATES 144A.....	10.000	7/15/2017	CCC+	1,463,000	1,497,125
SUSSER HOLDINGS LLC / SUSSER F.....	8.500	5/15/2016	B+	1,990,910	2,105,000
SVENSK EXPORTKREDIT AB.....	1.750	10/20/2015	AA+	2,996,580	2,984,898
SVENSK EXPORTKREDIT AB.....	3.250	9/16/2014	AA+	4,995,400	5,290,536
SWEDEBANK FORENINGSSPARBANKEN.....	3.000	12/22/2011	AAA	9,967,900	10,118,400
SWEDEN GOVERNMENT BOND.....	3.750	8/12/2017	AAA	1,758,057	1,992,677
SWEDEN GOVERNMENT BOND.....	5.000	12/1/2020	AAA	5,287,162	5,424,561
SWEDEN GOVERNMENT BOND.....	5.500	10/8/2012	AAA	18,126,190	21,463,489
SWEDEN KINGDOM BDS SER 1041.....	6.750	5/5/2014	AAA	1,610,540	1,810,348
TARGA RESOURCES PARTNERS LP /.....	6.875	2/1/2021	BB	553,438	544,500
TARGA RESOURCES PARTNERS LP /.....	7.875	10/15/2018	BB	600,000	633,000
TARGET CORP.....	6.500	10/15/2037	A+	6,026,310	6,305,492
TARJETA NARANJA SA.....	9.000	1/28/2017	NR	131,000	135,913
TASEKO MINES LTD.....	7.750	4/15/2019	B	862,438	856,375
TCI COMMUNICATIONS INC.....	7.875	2/15/2026	BBB+	4,437,794	5,873,425
TCI COMMUNICATIONS INC.....	8.750	8/1/2015	BBB+	6,058,100	6,127,896
TELECOM ITALIA CAPITAL SA.....	6.999	6/4/2018	BBB	2,270,826	2,211,659
TELEMAR NORTE LESTE SA.....	5.500	10/23/2020	BBB-	581,948	574,725
TELESAT CANADA / TELESAT LLC.....	11.000	11/1/2015	B-	720,563	738,281
TENET HEALTHCARE CORP.....	6.875	11/15/2031	CCC+	1,879,906	2,083,325
TEREX CORP.....	8.000	11/15/2017	B	2,714,844	2,793,125
TERRA BOLIGKREDDIT AS.....	2.125	8/31/2015	NR	252,675	279,588
TEXHONG TEXTILE GROUP LTD.....	7.625	1/19/2016	BB	202,000	196,950
TEXHONG TEXTILE GROUP LTD REGS.....	7.625	1/19/2016	BB	204,880	202,139
TEXTRON FIN CORP SR SER B.....	4.590	9/14/2017	NR	6,842,105	6,788,874
TEXTRON FINANCIAL CORP SR NT.....	4.390	12/24/2013	NR	2,907,895	3,403,947
TIME WARNER CABLE INC.....	6.200	7/1/2013	BBB	5,052,124	5,475,504
TIME WARNER CABLE INC.....	6.750	7/1/2018	BBB	11,933,100	11,481,747
TIME WARNER CABLE INC.....	6.750	6/15/2039	BBB	5,512,144	6,039,326
TIME WARNER CABLE INC.....	7.300	7/1/2038	BBB	3,115,677	3,526,802
TIME WARNER CABLE INC.....	7.500	4/1/2014	BBB	995,340	1,152,473
TIME WARNER CABLE INC.....	8.250	4/1/2019	BBB	14,291,704	15,703,030
TIME WARNER CABLE INC.....	8.750	2/14/2019	BBB	19,349,003	21,504,946
TIME WARNER COS INC.....	6.950	1/15/2028	BBB	5,547,400	5,539,397
TIME WARNER COS INC.....	7.250	10/15/2017	BBB	5,382,550	5,969,870
TIME WARNER INC.....	4.700	1/15/2021	BBB	4,988,100	5,035,058
TIME WARNER INC.....	7.625	4/15/2031	BBB	2,567,025	2,699,505
TIME WARNER INC.....	7.700	5/1/2032	BBB	11,764,917	12,677,175
TOMKINS LLC / TOMKINS INC.....	9.000	10/1/2018	B+	1,417,781	1,454,625
TOPS HOLDING CORP / TOPS MARKE.....	10.125	10/15/2015	B	2,030,000	2,122,500
TOYS R US INC.....	7.375	10/15/2018	CCC+	1,001,250	1,092,656
TOYS R US PROPERTY CO I LLC.....	10.750	7/15/2017	B+	2,510,412	2,614,375
TRANSCANADA PIPELINES LTD.....	3.400	6/1/2015	A-	6,991,670	7,317,052
TRANSCANADA PIPELINES LTD.....	6.100	6/1/2040	A-	4,984,300	5,312,482
TRANSCANADA PIPELINES LTD.....	6.200	10/15/2037	A-	4,711,860	4,805,450
TRANSDIGM INC.....	7.750	12/15/2018	B-	1,950,000	2,047,500
TRANSNET LTD.....	4.500	2/10/2016	NR	11,797,678	12,244,990
TRANSUNION LLC/TRANSUNION FINA.....	11.375	6/15/2018	B-	2,800,681	3,051,000
TRAVELERS COS INC/THE.....	5.750	12/15/2017	A-	1,537,816	1,567,135
TRAVELERS COS INC/THE.....	6.250	6/20/2016	A-	1,320,160	1,355,285
TRAVELERS COS INC/THE.....	6.750	6/20/2036	A-	1,283,096	1,241,969
TREASURY.....	5.000	10/18/2020	BBB+	28,949	22,886

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY	RATING	COST	FAIR VALUE
TREASURY 4% 2014.....	4.000	1/15/2014	BBB+	7,618,981	6,431,809
TREASURY GILT.....	3.750	9/7/2021	NR	17,720,360	17,171,141
TREASURY GILT.....	4.250	12/7/2040	NR	4,786,440	4,789,772
TREASURY TSY STK.....	5.000	3/7/2012	NR	3,039,732	3,058,790
TRIBUNE CO TL X.....	ZERO COUPON	12/31/2011	NR	476,738	343,881
TRIUMPH GROUP INC.....	8.625	7/15/2018	B+	1,043,978	1,151,063
TRW AUTOMOTIVE INC.....	3.500	12/1/2015	BB-	174,191	181,675
TURKEY (REP OF).....	7.000	6/5/2020	BB	288,373	280,644
TURKEY (REP OF).....	7.375	2/5/2025	BB	2,610,910	2,931,714
TURKEY (REPUBLIC OF).....	7.500	7/14/2017	BB	5,444,918	5,497,120
TURKEY (REPUBLIC OF).....	7.500	11/7/2019	BB	9,462,560	9,836,094
TURKEY GOVERNMENT INTERNATIONA.....	5.625	3/30/2021	BB	2,149,100	2,085,080
TURKEY GOVERNMENT INTERNATIONA.....	7.000	9/26/2016	BB	5,876,694	6,626,813
TURKEY(REPUBLIC OF).....	7.250	3/5/2038	BB	1,719,659	2,152,600
TXU/TCEH 4/11 EXTENDED TLB.....	ZERO COUPON	10/10/2017	NR	2,860,761	2,735,467
TYCO ELECTRONICS GROUP SA.....	6.550	10/1/2017	BBB	6,814,950	7,163,760
U S TREASURY BOND.....	3.500	2/15/2039	UST	5,914,688	6,014,050
U S TREASURY BOND.....	4.250	5/15/2039	UST	1,147,359	1,177,608
U S TREASURY BOND.....	4.250	11/15/2040	UST	25,569,716	25,271,219
U S TREASURY BOND.....	4.500	5/15/2038	UST	17,205,178	16,217,990
U S TREASURY BOND.....	4.500	8/15/2039	UST	18,576,170	19,379,598
U S TREASURY BOND.....	4.625	2/15/2040	UST	11,546,578	11,550,781
U S TREASURY BOND.....	5.375	2/15/2031	UST	7,642,278	7,560,044
U S TREASURY BOND.....	6.000	2/15/2026	UST	112,182,190	114,018,183
U S TREASURY BOND.....	6.250	5/15/2030	UST	7,388,105	8,001,162
U S TREASURY BOND.....	6.750	8/15/2026	UST	278,871,875	276,282,902
U S TREASURY BONDS.....	3.875	8/15/2040	UST	30,661,665	30,224,699
U S TREASURY BONDS.....	4.375	11/15/2039	UST	48,538,149	51,238,398
U S TREASURY BONDS.....	5.250	2/15/2029	UST	49,712,528	53,079,400
U S TREASURY BONDS.....	6.125	11/15/2027	UST	71,612,222	74,591,342
U S TREASURY BONDS.....	6.250	8/15/2023	UST	58,172,368	62,181,004
U S TREASURY BONDS.....	6.875	8/15/2025	UST	8,425,730	9,410,380
U S TREASURY BONDS.....	7.125	2/15/2023	UST	13,578,383	14,902,140
U S TREASURY BONDS.....	8.000	11/15/2021	UST	15,545,808	15,665,540
U S TREASURY NOTE.....	0.375	10/31/2012	UST	111,826,242	112,109,760
U S TREASURY NOTE.....	0.500	5/31/2013	UST	4,906,508	4,904,606
U S TREASURY NOTE.....	0.625	2/28/2013	UST	199,707,031	200,778,016
U S TREASURY NOTE.....	0.750	11/30/2011	UST	28,317,867	28,275,575
U S TREASURY NOTE.....	0.750	5/31/2012	UST	5,024,431	5,024,001
U S TREASURY NOTE.....	0.875	2/29/2012	UST	10,555,371	10,550,401
U S TREASURY NOTE.....	1.000	4/30/2012	UST	3,899,890	3,915,713
U S TREASURY NOTE.....	1.250	8/31/2015	UST	51,639,699	51,665,410
U S TREASURY NOTE.....	1.375	11/30/2015	UST	15,931,200	15,921,280
U S TREASURY NOTE.....	1.375	11/15/2012	UST	7,909,078	7,912,633
U S TREASURY NOTE.....	1.375	5/15/2013	UST	16,125,456	16,176,817
U S TREASURY NOTE.....	1.750	5/31/2016	UST	110,210,915	110,177,103
U S TREASURY NOTE.....	1.750	3/31/2014	UST	17,434,148	17,472,091
U S TREASURY NOTE.....	1.750	7/31/2015	UST	121,837,500	122,031,601
U S TREASURY NOTE.....	1.875	8/31/2017	UST	6,981,406	6,860,000
U S TREASURY NOTE.....	1.875	9/30/2017	UST	108,368,750	105,593,763
U S TREASURY NOTE.....	2.000	11/30/2013	UST	4,994,743	5,167,000
U S TREASURY NOTE.....	2.250	5/31/2014	UST	5,150,586	5,212,100
U S TREASURY NOTE.....	2.250	1/31/2015	UST	4,971,875	5,203,000
U S TREASURY NOTE.....	2.375	2/28/2015	UST	7,030,352	7,312,830
U S TREASURY NOTE.....	2.500	4/30/2015	UST	3,843,509	3,990,532
U S TREASURY NOTE.....	2.625	6/30/2014	UST	5,066,406	5,268,900
U S TREASURY NOTE.....	2.625	7/31/2014	UST	54,089,556	56,925,719
U S TREASURY NOTE.....	2.625	12/31/2014	UST	10,071,484	10,541,399
U S TREASURY NOTE.....	2.625	8/15/2020	UST	46,837,093	45,494,119
U S TREASURY NOTE.....	2.625	11/15/2020	UST	20,792,510	21,378,155

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY	RATING	COST	FAIR VALUE
U S TREASURY NOTE.....	3.000	8/31/2016	UST	79,509,583	85,017,625
U S TREASURY NOTE.....	3.125	5/15/2021	UST	12,311,955	12,265,437
U S TREASURY NOTE.....	3.125	5/15/2019	UST	21,218,281	22,713,238
U S TREASURY NOTE.....	3.250	12/31/2016	UST	6,973,750	7,468,580
U S TREASURY NOTE.....	3.375	11/15/2019	UST	32,707,266	35,027,328
U S TREASURY NOTE.....	3.625	5/15/2013	UST	4,912,695	5,297,350
U S TREASURY NOTE.....	3.625	8/15/2019	UST	5,080,469	5,327,700
U S TREASURY NOTE.....	3.625	2/15/2020	UST	67,473,000	70,130,814
U S TREASURY NOTE.....	4.250	8/15/2013	UST	3,215,625	3,238,290
U S TREASURY NOTE.....	4.625	11/15/2016	UST	13,020,444	13,691,880
U.S. TELEPACIFIC (2/11) TLB.....	ZERO COUPON	2/23/2017	NR	1,498,101	1,489,782
UCI INTERNATIONAL INC.....	8.625	2/15/2019	CCC+	381,000	386,250
UKRAINE (REPUBLIC OF).....	6.385	6/26/2012	B+	653,250	715,750
UKRAINE GOVERNMENT INTERNATION.....	6.580	11/21/2016	B+	5,367,181	6,969,132
UKRAINE GOVERNMENT INTERNATION.....	6.875	9/23/2015	B+	1,233,000	1,272,160
UKRAINE GOVERNMENT INTERNATION.....	7.750	9/23/2020	B+	484,988	496,963
UKRAINE GOVERNMENT REGS.....	6.750	11/14/2017	B+	1,776,743	1,926,713
UNION ELECTRIC CO.....	5.400	2/1/2016	BBB+	4,972,200	5,508,653
UNION ELECTRIC CO.....	6.000	4/1/2018	BBB+	2,990,940	3,331,410
UNION ELECTRIC CO.....	6.400	6/15/2017	BBB+	5,773,914	6,581,667
UNION ELECTRIC CO.....	8.450	3/15/2039	BBB+	3,986,680	5,509,763
UNION PAC CORP NT.....	6.125	1/15/2012	BBB+	4,968,600	5,140,350
UNION PAC RR CO 03 1 03-1.....	4.698	1/2/2024	A+	3,374,388	3,640,121
UNION PAC RR CO P/T 08-2.....	4.400	1/16/2016	NR	1,964,731	2,056,032
UNION PAC RR CO P/T 2008-3.....	4.200	4/30/2015	NR	983,401	1,022,943
UNION PACIFIC CORP.....	6.125	2/15/2020	BBB+	4,549,535	4,947,708
UNION PACIFIC CORP 144A.....	4.163	7/15/2022	BBB+	6,999,000	6,934,523
UNITED KINGDOM (GOVERNMENT OF).....	4.250	12/7/2049	NR	1,550,310	1,608,310
UNITED KINGDOM GILT.....	2.250	3/7/2014	NR	15,696,691	16,497,943
UNITED KINGDOM GILT.....	2.750	1/22/2015	NR	26,181,154	28,813,207
UNITED KINGDOM GILT.....	4.000	9/7/2016	NR	1,409,947	1,396,497
UNITED KINGDOM GILT.....	4.000	3/7/2022	NR	20,036,924	19,921,466
UNITED KINGDOM GILT.....	4.250	6/7/2032	NR	51,053,103	49,482,601
UNITED KINGDOM GILT.....	4.250	12/7/2055	NR	639,345	645,262
UNITED KINGDOM GILT.....	4.250	12/7/2027	NR	5,019,108	4,749,440
UNITED KINGDOM GILT.....	4.250	9/7/2039	NR	11,243,936	11,470,105
UNITED KINGDOM GILT.....	4.500	3/7/2013	NR	540,692	579,312
UNITED KINGDOM GILT.....	4.500	3/7/2019	NR	42,016,109	42,503,765
UNITED KINGDOM GILT.....	4.750	12/7/2038	NR	22,201,691	23,544,277
UNITED KINGDOM GILT.....	8.000	9/27/2013	AAA	3,480,934	3,154,130
UNITED RENTALS NORTH AMERICA I.....	8.375	9/15/2020	CCC+	1,446,438	1,442,813
UNITED RENTALS NORTH AMERICA I.....	9.250	12/15/2019	B	499,375	542,500
UNITED RENTALS NORTH AMERICA I.....	10.875	6/15/2016	B	804,375	839,063
UNITED STATES STEEL CORP.....	6.650	6/1/2037	BB	114,013	114,075
UNITED STATES STEEL CORP.....	7.000	2/1/2018	BB	523,625	767,600
UNITED STATES STEEL CORP.....	7.375	4/1/2020	BB	862,388	893,925
UNITED STATES TREAS NT.....	2.250	3/31/2016	UST	5,297,516	5,450,149
UNITED STATES TREASURY NOTE.....	3.625	2/15/2021	UST	8,116,250	8,341,680
UNITED SURGICAL PARTNERS INTER.....	8.875	5/1/2017	CCC+	581,844	627,000
UNITED SURGICAL PARTNERS INTER.....	9.250	5/1/2017	CCC+	673,843	705,375
UNITEDHEALTH GROUP INC.....	5.800	3/15/2036	A-	656,037	707,475
UNITEDHEALTH GROUP INC.....	6.625	11/15/2037	A-	1,788,323	1,998,995
UNITYMEDIA HESSEN GMBH & CO KG.....	8.125	12/1/2017	BB-	3,025,155	3,187,500
UNIVERSAL HEALTH SERVICES INC.....	7.000	10/1/2018	B+	1,506,875	1,545,000
UNIVERSAL HOSPITAL SERVI.....	8.500	6/1/2015	NR	1,533,750	1,545,000
UNIVERSITY CALIF REVS.....	5.770	5/15/2043	AA	3,313,152	3,179,488
UNIVISION COMMUNICATIONS INC.....	8.500	5/15/2021	CCC+	803,313	798,000
UPC HOLDING BV.....	9.875	4/15/2018	B-	1,410,813	1,470,750
URBI DESARROLLOS URBANOS REGS.....	9.500	1/21/2020	NR	272,563	266,438
URUGUAY BDS.....	7.625	3/21/2036	BB+	606,013	743,400

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY	RATING	COST	FAIR VALUE
URUGUAY GOVERNMENT INTERNATION.....	7.875	1/15/2033	BB+	14,317	18,064
URUGUAY GOVERNMENT INTERNATION.....	VARIABLE RATE	4/5/2027	BB	13,675,269	2,805,297
URUGUAY GOVERNMENT INTERNATION.....	VARIABLE RATE	4/5/2027	BB	2,325,867	2,324,413
URUGUAY INFL LKD BDS.....	VARIABLE RATE	9/14/2018	BB	4,366,141	5,562,638
US BANCORP.....	4.200	5/15/2014	A+	6,286,740	6,428,872
US FOODSERVICE.....	8.500	6/30/2019	CCC+	2,105,580	2,037,000
US FOODSERVICE (COV-LITE 5/11).....	ZERO COUPON	3/31/2017	NR	987,525	968,513
US TREAS-CPI.....	0.125	4/15/2016	UST	48,692,821	48,591,271
US TREAS-CPI.....	2.125	2/15/2041	UST	51,453,771	52,879,067
US TREAS-CPI INFLAT.....	0.500	4/15/2015	UST	74,241,462	76,125,587
US TREAS-CPI INFLAT.....	1.250	7/15/2020	UST	170,882,317	176,035,621
US TREAS-CPI INFLAT.....	2.125	2/15/2040	UST	51,555,155	53,445,042
US TREAS-CPI INFLAT.....	VARIABLE RATE	1/15/2021	UST	119,713,013	122,503,493
US TREAS-CPI INFLATION INDEX.....	0.625	4/15/2013	UST	56,164,596	59,583,851
US TREAS-CPI INFLATION INDEX.....	1.250	4/15/2014	UST	60,828,900	63,479,529
US TREAS-CPI INFLATION INDEX.....	1.375	7/15/2018	UST	56,299,357	63,892,376
US TREAS-CPI INFLATION INDEX.....	1.375	1/15/2020	UST	69,892,187	74,391,805
US TREAS-CPI INFLATION INDEX.....	1.625	1/15/2015	UST	78,853,635	86,792,725
US TREAS-CPI INFLATION INDEX.....	1.625	1/15/2018	UST	60,133,480	65,644,863
US TREAS-CPI INFLATION INDEX.....	1.750	1/15/2028	UST	55,217,114	59,819,916
US TREAS-CPI INFLATION INDEX.....	1.875	7/15/2013	UST	89,775,197	95,674,321
US TREAS-CPI INFLATION INDEX.....	1.875	7/15/2015	UST	72,256,127	79,724,350
US TREAS-CPI INFLATION INDEX.....	1.875	7/15/2019	UST	58,258,533	63,057,957
US TREAS-CPI INFLATION INDEX.....	2.000	1/15/2026	UST	72,560,476	81,284,222
US TREAS-CPI INFLATION INDEX.....	2.000	1/15/2014	UST	93,493,607	100,398,379
US TREAS-CPI INFLATION INDEX.....	2.000	7/15/2014	UST	84,178,071	91,096,703
US TREAS-CPI INFLATION INDEX.....	2.000	1/15/2016	UST	70,106,436	78,734,838
US TREAS-CPI INFLATION INDEX.....	2.125	1/15/2019	UST	57,119,542	62,024,950
US TREAS-CPI INFLATION INDEX.....	2.375	1/15/2017	UST	67,314,684	75,893,142
US TREAS-CPI INFLATION INDEX.....	2.375	1/15/2025	UST	109,667,559	121,564,082
US TREAS-CPI INFLATION INDEX.....	2.375	1/15/2027	UST	60,972,796	68,467,962
US TREAS-CPI INFLATION INDEX.....	2.500	1/15/2029	UST	57,886,084	65,440,938
US TREAS-CPI INFLATION INDEX.....	2.500	7/15/2016	UST	75,926,823	84,805,738
US TREAS-CPI INFLATION INDEX.....	2.625	7/15/2017	UST	57,602,955	64,590,219
US TREAS-CPI INFLATION INDEX.....	3.000	7/15/2012	UST	94,952,309	92,734,226
US TREAS-CPI INFLATION INDEX.....	3.375	4/15/2032	UST	24,548,424	26,808,943
US TREAS-CPI INFLATION INDEX.....	3.625	4/15/2028	UST	87,052,874	96,034,409
US TREAS-CPI INFLATION INDEX.....	3.875	4/15/2029	UST	104,953,093	115,621,786
US TREASURY N/B.....	4.500	8/15/2039	UST	1,902,979	1,841,022
USG CORP.....	6.300	11/15/2016	B	2,494,750	2,477,200
USG CORP.....	8.375	10/15/2018	BB	2,256,188	2,216,250
USG CORP.....	9.750	1/15/2018	B	1,793,288	2,024,175
VALEANT PHARMACEUTICALS INTERN.....	6.750	10/1/2017	BB-	597,000	588,000
VALEANT PHARMACEUTICALS INTERN.....	6.750	8/15/2021	BB-	1,024,669	1,011,750
VALEANT PHARMACEUTICALS INTERN.....	6.875	12/1/2018	BB-	1,984,800	1,960,000
VALEANT PHARMACEUTICALS INTERN.....	7.000	10/1/2020	BB-	2,000,484	1,939,838
VALEANT PHARMACEUTICALS INTERN.....	7.250	7/15/2022	BB-	2,927,131	2,866,350
VANGUARD HEALTH HOLDING CO II.....	8.000	2/1/2018	B-	6,153,635	6,453,125
VANGUARD HEALTH SYSTEMS INC.....	ZERO COUPON	2/1/2016	CCC+	1,739,810	1,811,563
VEDANTA RESOURCES PLC.....	8.250	6/7/2021	BB	2,497,000	2,515,728
VENEZEULA (REP OF) NTS REG S.....	7.000	12/1/2018	BB-	102,200	100,100
VENEZUELA (REP OF).....	7.650	4/21/2025	BB-	1,071,566	1,049,750
VENEZUELA (REPUBLIC OF) REGS.....	9.000	5/7/2023	BB-	923,979	981,011
VENEZUELA GOVERNMENT INTERNATI.....	5.750	2/26/2016	BB-	5,135,577	5,443,570
VENEZUELA GOVERNMENT INTERNATI.....	7.750	10/13/2019	BB-	2,453,043	2,514,300
VENEZUELA GOVERNMENT INTERNATI.....	8.250	10/13/2024	BB-	527,774	496,672
VENEZUELA GOVERNMENT INTERNATI.....	8.500	10/8/2014	BB-	3,294,552	3,650,000
VENEZUELA GOVERNMENT INTERNATI.....	9.250	5/7/2028	BB-	302,380	370,500
VENEZUELA GOVERNMENT INTERNATI.....	12.750	8/23/2022	BB-	8,325,641	8,603,635
VENEZUELA GOVERNMENT INTERNATI.....	13.625	8/15/2018	BB-	4,217,620	4,911,320

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY	RATING	COST	FAIR VALUE
VENEZUELA GOVT INTL BOND.....	VARIABLE RATE	4/15/2020	NR	0	0
VENEZUELA REP BDS.....	13.625	8/15/2018	BB-	316,538	343,275
VENOCO INC.....	8.875	2/15/2019	B	958,938	950,000
VEOLIA ENVIRONNEMENT SA.....	5.250	6/3/2013	BBB+	6,978,580	7,494,957
VERIZON COMMUNICATIONS INC.....	6.100	4/15/2018	A-	2,486,975	2,863,901
VERIZON COMMUNICATIONS INC.....	6.400	2/15/2038	A-	9,989,100	10,782,168
VERIZON COMMUNICATIONS INC.....	8.750	11/1/2018	A-	19,273,780	20,778,125
VERIZON COMMUNICATIONS INC.....	8.950	3/1/2039	A-	974,830	1,401,322
VERSO PAPER HOLDINGS LLC / VER.....	11.375	8/1/2016	CCC+	1,163,460	1,057,350
VIACOM INC.....	6.875	4/30/2036	BBB+	952,184	1,111,834
VIDEOTRON LTEE.....	6.375	12/15/2015	BB	175,219	180,469
VIDEOTRON LTEE.....	6.875	1/15/2014	BB	921,536	925,294
VIDEOTRON LTEE.....	9.125	4/15/2018	BB	411,625	418,594
VIMPEL COMMUNICATIONS VIA VIP.....	7.748	2/2/2021	BB	433,000	445,990
VIMPELCOM HOLDINGS BV.....	7.504	3/1/2022	NR	498,000	500,500
VIRGIN MEDIA FINANCE PLC.....	8.375	10/15/2019	BB-	1,890,637	2,090,625
VIRGIN MEDIA FINANCE PLC.....	9.125	8/15/2016	BB-	1,530,104	1,736,625
VIRGIN MEDIA FINANCE PLC.....	9.500	8/15/2016	BB-	360,500	395,500
VIRGINIA ELECTRIC AND POWER CO.....	5.950	9/15/2017	A-	4,980,600	5,750,845
VIRGINIA ELECTRIC AND POWER CO.....	6.000	5/15/2037	A-	1,307,766	1,314,220
VIRGINIA ELECTRIC AND POWER CO.....	8.875	11/15/2038	A-	5,569,863	5,838,461
VISANT CORP.....	10.000	10/1/2017	B-	702,250	724,500
VISTEON CORP/NEW.....	6.750	4/15/2019	B+	698,250	675,500
VODAFONE GROUP EMTN.....	3.625	11/29/2012	A-	2,205,658	2,266,706
VODAFONE GROUP PLC.....	5.000	9/15/2015	A-	9,607,952	10,988,948
VODAFONE GROUP PLC.....	5.375	1/30/2015	A-	14,770,350	16,681,977
VODAFONE GROUP PLC.....	5.625	2/27/2017	A-	10,848,600	11,186,433
VULCAN MATERIALS CO.....	7.000	6/15/2018	BB	7,105,592	6,347,647
WACHOVIA BANK NA.....	6.600	1/15/2038	AA-	648,991	663,022
WACHOVIA CORP.....	5.500	5/1/2013	AA-	4,581,650	5,377,842
WACHOVIA CORP.....	5.700	8/1/2013	AA-	4,990,000	5,454,614
WACHOVIA CORP.....	5.750	2/1/2018	AA-	35,859,755	35,944,119
WALGREEN CO CTL P/T 07F.....	5.970	7/15/2031	NR	4,203,881	4,418,531
WAL-MART STORES INC.....	2.800	4/15/2016	AA	9,963,100	10,213,134
WAL-MART STORES INC.....	4.250	4/15/2013	AA	2,992,770	3,182,683
WAL-MART STORES INC.....	5.000	10/25/2040	AA	1,966,720	1,880,522
WAL-MART STORES INC.....	5.375	4/5/2017	AA	2,173,500	2,282,820
WAL-MART STORES INC.....	5.625	4/1/2040	AA	5,324,624	5,514,658
WAL-MART STORES INC.....	5.625	4/15/2041	AA	467,105	462,980
WAL-MART STORES INC.....	5.800	2/15/2018	AA	5,241,700	5,735,334
WAL-MART STORES INC.....	6.500	8/15/2037	AA	5,805,700	5,712,679
WAMU MORTGAGE PASS THR AR11 2A.....	VARIABLE RATE	9/25/2046	AA	1,037,940	953,569
WARNER CHILCOTT CO LLC / WARNE.....	7.750	9/15/2018	BB	4,060,188	4,035,000
WASHINGTON MUTUAL BANK / DEBT.....	6.875	6/15/2011	NR	10,337,250	12,500
WELLINGTON TRUST COMPANY-CIF.....	N/A	N/A	NR	287,114,963	298,020,816
WELLPOINT INC.....	5.250	1/15/2016	A-	3,865,353	4,223,414
WELLPOINT INC.....	5.875	6/15/2017	A-	5,900,051	6,402,592
WELLPOINT INC.....	7.000	2/15/2019	A-	1,908,646	2,012,732
WELLS FARGO & CO.....	3.000	12/9/2011	AAA	11,892,543	11,592,667
WELLS FARGO & CO.....	3.625	4/15/2015	AA-	2,496,875	2,614,221
WELLS FARGO & CO.....	3.676	6/15/2016	AA-	3,020,223	3,105,791
WELLS FARGO & CO.....	4.375	1/31/2013	AA-	4,786,284	5,250,703
WELLS FARGO & CO.....	5.250	10/23/2012	AA-	2,530,400	2,642,625
WELLS FARGO & CO.....	5.300	8/26/2011	AA-	4,991,150	5,033,800
WELLS FARGO & CO.....	5.625	12/11/2017	AA-	5,294,850	5,530,159
WELLS FARGO & CO.....	6.375	8/1/2011	A+	4,924,650	5,019,700
WEST CHINA CEMENT LTD.....	7.500	1/25/2016	BB-	502,100	484,800
WEST CHINA CEMENT LTD REGS.....	7.500	1/25/2016	BB-	424,145	407,040
WEST CORP.....	7.875	1/15/2019	B	3,158,833	3,079,750
WEST CORP.....	8.625	10/1/2018	B	250,000	253,125

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY	RATING	COST	FAIR VALUE
WEST CORP.....	11.000	10/15/2016	B-	303,750	318,000
WESTVACO CORP.....	7.950	2/15/2031	BBB	223,544	319,010
WESTVACO CORP.....	8.200	1/15/2030	BBB	534,144	736,590
WILLIAM BLAIR & CO CTL 2010-T.....	6.520	12/15/2030	NR	10,042,556	9,779,058
WIND ACQUISITION FINANCE SA.....	7.250	2/15/2018	BB	2,483,075	2,600,000
WIND ACQUISITION FINANCE SA.....	11.750	7/15/2017	BB-	720,380	764,438
WIND ACQUISITION HOLDINGS FINA.....	12.250	7/15/2017	B	626,567	724,215
WINDSTREAM CORP.....	7.500	4/1/2023	B+	950,000	950,000
WINDSTREAM CORP.....	7.750	10/15/2020	B+	1,007,500	1,047,500
WINDSTREAM CORP.....	7.750	10/1/2021	B+	346,906	365,750
WINDSTREAM CORP.....	7.875	11/1/2017	B+	2,216,250	2,387,813
WINDSTREAM CORP.....	8.125	8/1/2013	B+	1,296,875	1,356,250
WISCONSIN ELECTRIC POWER CO.....	5.625	5/15/2033	A-	5,354,750	5,183,537
WISCONSIN ELECTRIC POWER CO.....	5.700	12/1/2036	A-	4,996,150	5,249,930
WISCONSIN ELECTRIC POWER CO.....	6.000	4/1/2014	A-	1,996,120	2,226,525
WISCONSIN ELECTRIC POWER CO.....	6.250	12/1/2015	A-	3,997,640	4,613,187
WMC FINANCE USA LTD.....	5.125	5/15/2013	A+	6,967,310	7,528,241
WYETH.....	5.500	2/1/2014	AA	3,598,082	3,596,911
WYETH.....	5.500	2/15/2016	AA	10,267,889	10,772,841
XERIUM TECHNOLOGIES INC.....	8.875	6/15/2018	B	975,000	927,469
XEROX CORP.....	5.625	12/15/2019	BBB-	2,792,300	3,048,591
XEROX CORP.....	6.750	2/1/2017	BBB-	1,631,415	1,744,691
XEROX CORP.....	7.200	4/1/2016	BBB-	8,944,324	9,796,000
XEROX CORP.....	8.250	5/15/2014	BBB-	2,916,975	2,930,757
XM SATELLITE RADIO INC.....	7.625	11/1/2018	BB-	3,848,125	3,918,750
YUKSEL INSAAT AS.....	9.500	11/10/2015	NR	100,360	99,060
ZHAIKMUNAI FINANCE BV REGS.....	10.500	10/19/2015	B	352,805	354,309
TOTAL FIXED INCOME.....				20,886,554,415	22,327,022,072

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

LIMITED PARTNERSHIPS

NAME	COST	FAIR VALUE
3I EUROPE PARTNERS III LP.....	2,882	4,133,065
ABRY PARTNERS VII.....	15,590	15,590
ACI CAPITAL INVESTORS II LP.....	10,687,802	3,003,605
ADVENT INT'L GPE VI.....	28,302,837	32,345,726
ALCHEMY PARTNERS LIMITED LP.....	63,404,990	50,576,439
ALTA COMMUNICATIONS IX LP.....	43,007,951	29,590,434
AMERICAN SECURITIES OPPTY FD II.....	19,013,310	20,412,389
AMERICAN SECURITIES FD V.....	53,685,595	74,124,982
AMERICAN SECURITIES OPPTYS FD.....	22,166,733	31,035,835
AMPERSAND 1999 LTD PARTNERSHIP.....	7,166,143	7,196,528
AMPERSAND 2001 LTD PARTNERSHIP.....	15,136,745	26,846,159
APOLLO EUROPEAN PRINCIPAL FINANCE FUND.....	52,571,824	63,664,908
APOLLO INVESTMENT FUND IV L P.....	1	3,626,319
APOLLO INVESTMENT FUND V LLP.....	9,409,107	11,854,464
APOLLO INVESTMENT VII.....	79,174,074	137,612,293
APOLLO INVT FD III LP.....	1,961,482	1,842,883
APOLLO REAL ESTATE INV FD IV.....	13,908,166	11,181,206
APOLLO VI LP.....	135,052,290	174,077,437
ARCHSTONE SMITH JOINT VENTURE.....	103,363,242	57,931,170
ARES CORP OPPORTUNITIES FND II.....	29,976,702	41,444,119
ARES CORP OPPORTUNITIES III.....	37,363,533	55,888,680
ARES OPPORTUNITIES FUND LP.....	17,923,802	21,039,690
ASIA RECOVERY CO INVEST.....	7,343,760	2,432,667
ASIA RECOVERY FUND.....	16,930,613	2,297,794
AVALON VENTURES IX.....	5,711,875	5,078,421
AVENUE EUROPE SPECIAL SITUATIO.....	34,556,699	71,364,688
AVENUE SPECIAL SITUATIONS V.....	1	9,922,893
AVENUE SPECIAL SITUATIONS VI.....	45,581,170	49,813,472
BAIRD VENTURE PARTNER I B.....	18,862,349	15,671,176
BAIRD VENTURE PARTNERS III.....	8,093,372	8,030,600
BC EUROPEAN CAPITAL VII.....	9,745,146	15,814,656
BC EUROPEAN CAPITAL VII TOP-UP.....	1,108,878	2,648,872
BERKSHIRE FUND VIII LP.....	9,568	9,568
BERKSHIRE MULTI VALUE FD II.....	40,041,238	35,755,704
BERKSHIRE MULTIFAMILY VALUE.....	49,255,424	39,238,200
BIRCH HILL EQUITY PARTNERS II.....	10,461,069	39,878,411
BLACKSTONE CAPITAL PARTNERS V.....	130,758,614	123,796,365
BLACKSTONE CAPITAL PARTNERS VI.....	9,000	9,000
BLACKSTONE REAL ESTATE PARTNERS VI.....	124,964,224	154,698,336
BOSTON MILLENIA PARTNERS L P.....	17,688,156	888,089
BOSTON MILLENNIA FUND II LP.....	21,836,638	11,941,544
BRIDGEPOINT EUROPE III 'A' LP.....	78,762,519	84,141,850
BRIDGEPOINT EUROPEAN EQUITY IV.....	32,076,679	34,995,925
BRISTOL INDUSTRIAL II LP.....	1,026,865	1,026,865
BRISTOL MIAMI LP.....	476,190	476,190
CALTUS PARTNERS IV LP.....	14,144,215	15,182,758
CAP INTL EMERGING PRIV EQ FD.....	1	583,301
CAPITAL RES PARTNERS IV LP.....	23,049,769	8,251,703
CARLYLE FUND IV LP.....	39,435,869	50,182,490
CARLYLE PARTNERS V.....	50,188,699	60,531,403
CARYLE ASIA LTD LP.....	6,466,945	23,892,540
CASA PARTNERS III LP.....	100,213,504	70,862,472
CASA PARTNERS IV LP.....	50,007,480	47,001,180
CCP DENVER LP.....	119,726,760	46,066,667
CENTERBRIDGE CAPITAL PARTNERS II.....	8,458,912	8,458,912
CENTERLINE HIGH YIELD CMBS.....	50,011,269	0
CERBERUS INSTITUTIONAL (SERIES IV).....	85,828,731	108,864,046
CHARTERHOUSE IX.....	19,620,711	27,638,408
CHARTERHOUSE VII.....	24,952,678	29,838,676
CHARTERHOUSE VIII LP.....	79,735,542	79,358,132

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

LIMITED PARTNERSHIPS

NAME	COST	FAIR VALUE
CHEQUERS CAPITAL XVI FCPR.....	8,685	8,685
C-III CAPITAL PARTNERS.....	0	588,586
CLAREN ROAD CREDIT FUND, LTD.....	47,470	47,470
CLESSIDRA LP.....	3,101,182	3,627,380
COLLER INTERNATIONAL III LP.....	0	1,044,601
COLLER INTL PARTNERS IV LP.....	15,596,899	13,715,961
COLLER V.....	23,481,973	32,622,886
CORNERSTONE APARTMENT FUND I.....	1	480,176
CORNERSTONE APARTMENT VENTURE III.....	48,055,674	46,406,259
CORNERSTONE HOTEL INCOME EQUITY FD II.....	58,991,918	47,337,356
CORTEC GROUP V LP.....	88,628	88,628
CT OPPORTUNITY PARTNERS I.....	41,385,104	39,784,452
CVC EUROPEAN E P TANDEM FUND.....	50,817,655	58,282,620
CVC EUROPEAN EQUITY IV.....	52,163,727	68,479,359
CVC EUROPEAN EQUITY V.....	60,859,153	72,316,498
CYPRESS MERCHANT BKG II LP.....	23,938,977	5,419,252
DAG VENTURES IV LP.....	37,304,192	41,589,542
DAG VENTURES V, LP.....	10,639	10,639
DAVIS TUTTLE VENTURE PRNLS LP.....	7,664,617	1,916,988
DOLL TECHNOLOGY INVT FD II LP.....	667,972	716,761
DRUG ROYALTY II.....	3,682,566	3,361,325
DUKE INDUSTRIAL L P.....	31,826,728	31,735,003
EL DORADO VENTURES IV L P.....	7,673,028	203,774
EL DORADO VENTURES V LP.....	21,400,089	312,431
EL DORADO VENTURES VI LP.....	32,668,395	15,492,632
ENCAP ENERGY CAPITAL VIII LP.....	1,945,070	2,248,891
EQT V FUND LP.....	46,913,262	64,155,859
EQT VI LP.....	6,000	6,000
EQUITABLE DEAL FLOW FUND LP.....	16,480,757	62,343
ESSEX APARTMENT VALUE FUND II.....	50,500,000	59,282,354
ESSEX WOODLANDS HLTH VENTURE V.....	14,351,865	10,543,257
EXCELLERE CAPITAL FUND II.....	11,875	11,875
EXCELSIOR II, LLC.....	148,627,673	76,270,520
FFC PARTNERS II LP.....	14,538,536	16,274,220
FIRST MARK V LP.....	7,293	7,293
FORTRESS FLORIDA COINVEST FUND.....	99,449,873	84,282,375
FORTRESS HOLIDAY INVESTMENT.....	53,940,305	66,182,165
FORTRESS INV FUND III LLC.....	80,517,560	83,632,865
FORTRESS INVEST FUND II LLC.....	6,770,669	11,389,483
FORTRESS INVESTMENT FUND IV.....	29,303,773	26,171,194
FORTRESS INVESTMENT FUND IV LP.....	114,585,644	108,209,153
FORTRESS INVESTMENT FUND LLC.....	1	4,898,920
FORTRESS INVESTMENT FUND V.....	18,680,662	11,734,040
FORTRESS INVESTMENTS FUND V LP.....	166,671,450	139,419,452
FORTRESS IW CO-INVESTMENT FUND.....	74,811,178	0
FORTRESS RESIDENTIAL INVT (FUND A).....	34,154,710	19,504,013
FORTRESS RIC COINVESTMENT FUND.....	28,388,961	22,685,394
FRAZIER HEALTHCARE IV L P.....	7,366,976	3,336,801
FRAZIER TECH VENTURES II LP.....	37,627,389	36,405,675
FRIEDMAN FLEISCHER & LOWE III.....	16,916,782	16,562,899
FRONTENAC VII LP.....	12,978,348	87,583
GILDE BUY-OUT FUND IV C.V.....	4,215,974	4,266,872
GORES CAPITAL PARTNERS II.....	36,143,684	47,596,373
GORES CAPITAL PARTNERS III.....	8,155,189	7,256,291
GRAPHITE CAP PARTNERS V 'A'.....	2,314,071	937,101
GRAPHITE CAP PARTNERS V 'E'.....	1,817,529	947,376
GRAPHITE CAP PARTNERS VI 'C'.....	39,677,386	28,254,475
GRAPHITE PARTNERS VII (A).....	8,722,883	7,766,653
GRAPHITE PARTNERS VII (C).....	8,731,922	7,667,437
GREEN EQUITY INVESTORS V L P.....	64,095,652	79,965,906

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

LIMITED PARTNERSHIPS

NAME	COST	FAIR VALUE
GS SPECIAL OPPTY ASIA FD LP.....	1	320,101
GTCR FUND IX.....	59,059,946	59,623,988
GTCR FUND X.....	10,000	10,000
GUGGENHEIM STRUCTURED RE LP III.....	36,601,234	21,469,405
HAMILTON LANE CO-INVESTMENTS II.....	18,385,234	23,646,517
HARBOURVEST INTL PRIV EQ II.....	6,677,937	633,481
HARBOURVEST INTL PRIV EQ III.....	27,286,530	4,737,046
HARBOURVEST INTL PRIVATE EQTY IV.....	17,987,069	18,736,609
HARBOURVEST PARTNERS IV-DIRECT.....	6,658,249	6,388,844
HAWKEYE SCOUT FUND I.....	43,043,882	46,784,998
HEITMAN VALUE PARTNERS II LP.....	32,336,542	19,375,862
HELLMAN & FRIEDMAN VI L P.....	53,812,073	67,281,323
HELLMAN & FRIEDMAN VII LP.....	14,839	14,839
HOLLYWOOD SHOWROOM PORTFOLIO.....	20,178,753	0
HORIZON CAP PARTNERS I LP.....	781,964	207,307
HORIZON CAP PARTNERS IA L P.....	1,355,579	659,114
IDI CANADA LP.....	6,910,356	1,118,801
IDI INDUSTRIAL INVESTORS LLC.....	56,954,395	30,566,000
INDUSTRIAL GROWTH PRTNRS II LP.....	5,990,725	2,500,237
INFLEXION 2010 BUYOUT FUND LP.....	164,872	70,073
INSIGHT EQUITY FUND II.....	6,911,438	7,030,248
INSIGHT EQUITY MEZZANINE I LP.....	1,616,960	1,802,480
INVESCO CORE REAL ESTATE.....	7,171	7,171
IRVING PLACE CAPITAL II.....	24,630,629	18,461,144
IRVING PLACE CAPITAL III.....	49,744,316	54,293,484
JMI EQUITY FUND VII LP.....	2,664,204	2,622,227
JPMCB MGT STRATEGIC PROPERTY.....	152,469,324	141,490,482
K B OPPORTUNITY FUND IV L P.....	1	154,741
KELSO FUND VIII.....	30,118,577	33,141,792
KELSO INVT ASSOCIATES VII LP.....	36,905,259	47,733,569
KEYSTONE INDUSTRIAL FUND.....	40,828,105	45,970,201
KKR 2006 LP.....	150,846,103	161,970,761
KKR ASSOCIATES 1996 LP.....	26,812,185	3,088,823
KKR ASSOCIATES II 1987 FD.....	83,256,971	2,936,129
KKR EUROPEAN FUND LP.....	6,375,472	7,767,874
KKR EUROPEAN II ANNEX FUND.....	4,139,149	5,916,585
KKR EUROPEAN II LP.....	89,021,503	75,881,175
KKR EUROPEAN III.....	34,492,048	38,001,111
KKR MILLENNIUM FUND.....	58,785,282	64,479,498
KOHLBERG INVESTORS VI.....	37,091,180	52,169,605
KOHLBERG INVESTORS VII LP.....	2,067	2,067
KRG CAPITAL FUND IV LP.....	20,528,549	25,076,253
KRG CAPITAL FUNDS IV-A.....	3,714,899	5,015,354
KTR INDUSTRIAL FUND II.....	60,007,448	66,245,102
LAKE PACIFIC I GLADSON.....	7,887,581	32,078,915
LAKE PACIFIC I MAXI LP.....	28,732,049	27,920,582
LAKE PACIFIC I TEEPAC LLC.....	1	1,128,064
LANDMARK EQUITY FUND VII L P.....	152,302	1,157,763
LANDMARK PARTNERS IV.....	1	502,390
LF STRATEGIC REALTY INV II.....	28,284,679	32,652,088
LINCOLN-VALENCIA L P.....	15,931,865	30,085,861
LINDSAY GOLDBERG & BESSEMER II.....	110,329,408	118,178,243
LINDSAY GOLDBERG BESSEMER III.....	19,849,753	21,137,324
LONE STAR FUND III LP.....	1,105,405	11,922,405
LONE STAR FUND IV LP.....	17,473,105	82,794,156
LONE STAR FUND V LP.....	103,174,459	90,930,127
LONE STAR FUND VI.....	42,187,054	76,400,311
LONE STAR FUND VII LP.....	12,853,417	12,853,417
LONE STAR REAL ESTATE FUND.....	53,573,477	60,661,302
LONE STAR REAL ESTATE FUND II.....	7,235,857	7,235,857

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

LIMITED PARTNERSHIPS

NAME	COST	FAIR VALUE
LOWE STRUCTURED INVESTMENT FD.....	44,564,394	38,685,058
MASON WELLS BIO-MEDICAL FUND I.....	17,767,615	10,220,225
MASON WELLS FUND I L P.....	1	2,327,943
MAYFIELD XI LP.....	5,372,894	2,848,640
MERIT MEZZANINE FUND V.....	6,652,706	6,831,523
MESA WEST II SIDE CAR.....	35,649,579	35,818,665
MESA WEST RE FD II.....	34,121,868	33,590,011
MESA WEST REAL ESTATE INCOME.....	56,100,762	47,868,424
MILESTONE JOINT VENTURE.....	75,871,763	68,965,688
MONTREUX EQUITY PARTNERS IV.....	15,714,309	16,287,922
MONTREUX EQUITY PARTNERS V.....	6,732	6,732
MS RE FUND VI INTERNATIONAL-T.....	27,516,573	5,666,185
MS RE MEZZANINE PARTNERS A.....	16,366,122	3,153,015
MSREF III INTL TE.....	16,308,828	0
MSREF III SPECIAL FUND.....	19,144,532	7,897,579
MSREF IV INTERNATIONAL-TE.....	13,670,846	7,728,895
MSREF VII-GLOBAL.....	27,926,171	23,262,556
NEW MOUNTAIN PARTNERS III.....	51,465,720	54,516,354
OAK INVESTMENT PARTNERS XII LP.....	32,740,361	32,176,061
OAK INVESTMENT PARTNERS XIII.....	8,677,457	8,191,548
OCM III EUROPEAN LP.....	5,919	5,919
OCM OPPORTUNITIES FUND VII LP.....	18,756,945	29,414,877
OCM OPPORTUNITIES FUND VIIB.....	30,937,500	65,343,658
OLD LANE INDIA OPPORTUNITIES.....	14,296,128	20,634,062
PENINSULA FUND III LP.....	15,519,264	8,130,411
PENINSULA FUND IV LP.....	35,066,798	35,037,806
PENINSULA FUND V.....	10,009,625	10,190,623
PLACE/BV STUDENT HOUSING, LLC.....	99,793,619	73,592,605
POMONA CAPITAL VI LP.....	38,547,995	38,817,546
POMONA CAPITAL VII LP.....	26,492,278	27,531,730
PRISA ACCOUNT.....	200,004,463	211,156,911
PROVIDENCE EQUITY PARTNERS V.....	43,452,261	47,163,467
PROVIDENCE EQUITY PARTNERS VI.....	70,808,284	76,334,171
PROVIDENCE EQUITY PARTNERS VII.....	8,404	8,404
PROVIDENCE TMT DEBT OPPORTUNITY FUND II.....	21,210,304	21,164,086
PROVIDENCE TMT SPEC SITUATION.....	43,884,467	65,055,750
RIVERSTONE/CARLYLE GLOBAL IV.....	57,766,258	83,385,126
ROCKPOINT RE FUND III.....	52,579,073	55,371,600
ROCKPOINT REAL ESTATE FD I LP.....	9,444,268	2,906,795
ROCKPOINT REAL ESTATE FD II LP.....	21,672,286	7,439,294
SAIF PARTNERS IV.....	9,722,957	10,249,122
SEAPORT CAPITAL PARTNERS II.....	8,569,716	6,286,216
SECURITY CAP PREFERRED GROWTH.....	217,287,211	94,389,999
SEGULAH IV LP.....	13,231,259	12,418,614
SENIOR HOUSING III.....	45,739,792	42,303,864
SENIOR HOUSING PARTNERS IV.....	16,545	16,545
SENTINEL MULTIFAMILY VALUE-ADDED FD I.....	10,766,008	8,791,307
SHERIDAN PRODTN PARTNERS II-B.....	5,265,830	5,462,000
SILVERSTONE III LP.....	11,221,706	11,119,576
SKM EQUITY FUND III LP.....	10,517,343	18,479,767
SPROUT CAPITAL VIII LP.....	18,789,571	1,653,113
SPROUT GROWTH II LP.....	4,644,903	122,313
STERLING GROUP PARTNERS III.....	3,437,895	2,878,513
STONINGTON CAP APPREC 1994 FD.....	23,979,849	74,001
TA X LP.....	11,787,362	10,420,717
TA XI.....	13,884,770	14,231,288
TAC 2007 LP.....	18,090,442	25,566,282
TCV VII LP.....	23,950,131	25,848,672
THOMAS H LEE EQUITY FUND V LP.....	9,298,809	12,320,588
THOMAS H. LEE EQUITY FUND VI.....	64,046,293	71,361,391

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

LIMITED PARTNERSHIPS

NAME	COST	FAIR VALUE
TOWERBROOK INVESTORS III.....	11,869,965	17,562,402
TPG PARTNERS V LP.....	160,696,537	116,221,843
TPG PARTNERS VI.....	106,011,119	108,873,121
TRANSEUROPEAN IV LP.....	67,439,228	70,837,416
TRANSEUROPEAN L P II.....	2,064,786	970,381
TRIDENT CAPITAL FUND IV LP.....	37,118,495	52,399,967
TRIDENT CAPITAL FUND V LP.....	14,552,077	14,608,903
UBS TRUMBULL PROPERTY FUND.....	10,111	10,111
VENTURE INVESTORS ES FD III.....	9,896,443	5,884,673
VENTURE INVESTORS ES FD IV.....	16,478,922	12,801,491
VENTURE INVESTORS OF WISCONSIN.....	747,505	255,181
VISTA EQUITY IV.....	4,846	4,846
VISTA EQUITY PARTNERS FUND III.....	28,648,668	48,736,114
WARBURG PINCUS PRIVATE EQUITY IX.....	99,570,120	143,773,159
WARBURG PINCUS X.....	109,614,063	115,953,492
WATERLAND PRIVATE EQUITY FD V.....	8,998	9,032
WATERLAND PRIVATE EQUITY FUND IV.....	19,870,380	30,755,882
WAYZATA OPPORTUNITIES FUND II.....	60,909,248	102,151,583
WESCO I LLC.....	111,806	111,806
WESTBROOK IV.....	532,363	660,239
WESTBROOK RE FUND II LP.....	3,165,009	760,938
WESTBROOK RE FUND III L P.....	9,355,158	3,698,571
WESTBROOK REAL ESTATE FUND V.....	1,831,325	1,143,981
WESTBROOK REAL ESTATE PARTNERS VI.....	38,218,405	14,055,697
WESTBROOK VII.....	57,572,964	44,654,339
WESTBROOK VIII.....	36,318,983	38,709,789
WHITEHALL ST RE IX & X-5.....	831,355	665,894
WHITEHALL ST RE VII & VIII-4.....	704,816	912,871
WHITEHALL ST RE XI & XII-6.....	1,628,692	2,634,848
WHITEHALL ST RE XIII & XIV.....	663,505	7,800,677
WILSON - AMIGO GP LLC.....	1,413	1,413
WILSON - AMIGO LP LLC.....	746,138	746,138
WIND POINT PARTNERS IV LP.....	14,580,570	41,347,727
WIND POINT PARTNERS V LP.....	29,114,700	11,195,847
WINDPOINT PARTNERS III LP.....	4,901,688	479,392
WINDPOINT PARTNERS VI LP.....	55,794,050	57,724,876
WINDPOINT PARTNERS VII.....	15,681,356	15,106,487
WLR RECOVERY FUND L P.....	3,920,531	1
TOTAL LIMITED PARTNERSHIPS.....	8,466,571,634	8,195,684,374

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

MULTI ASSET

NAME	COST	FAIR VALUE
AQR GLOBAL RISK PREMIUM FUND.....	300,000,000	319,072,999
BRIDGEWATER ALL WEATHER.....	300,000,000	323,875,092
CAPULA GLOBAL RV CLASS F.....	100,046,431	101,849,359
MKP CREDIT LP.....	100,044,026	91,056,280
UBS MULTI ASSET PORTFOLIO.....	226,534,956	379,336,417
TOTAL MULTI ASSET.....	1,026,625,412	1,215,190,146

REAL ESTATE

NAME	COST	FAIR VALUE
669 NORTH MIGHIGAN AVENUE.....	48,573,445	119,939,834
CABOT ADVISORS PORTFOLIO.....	37,516,382	31,510,085
LAKE TERRACE BUILDING.....	7,250,374	10,408,339
OLD POST DISTRIBUTION CTR.....	40,147,017	42,482,328
SOUTHER CAL BUSINESS PARK.....	93,598,125	59,954,466
VANTAGE POINT OFFICE PARK.....	360,865	1,142,238
WILSON INDUSTRY I LLC (LINCOLN.....	10,811,047	22,549,844
WILSON MENLO PARK CAMPUS.....	11,047,882	10,694,439
WILSON PARK PLACE I LLC.....	19,759,600	13,289,388
WILSON PLAZA EAST I LLC.....	6,184,307	44,610,489
WILSON RANCHO VIZCAYA/ENCLAVE I LLC.....	22,417,989	34,196,311
TOTAL REAL ESTATE.....	297,667,034	390,777,761

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

PREFERRED SECURITIES

NAME	COST	FAIR VALUE
ALLY FINANCIAL INC 144A.....	550,750	2,070,407
BAYERISCHE MOTOREN WERKE AG.....	1,038,445	1,156,813
BRADSPAR SA PRF NPV.....	432,848	441,056
BRASIL TELECOM SA NEW PRF SHS.....	9,232,346	10,037,446
CENTRAIS ELECTRICAS BRAS PREF.....	17,914,363	19,186,403
CENTRAIS ELECTRICAS DE SANTA.....	238,771	328,932
CIA DE BEBIDAS DAS AMERICAS.....	6,509,902	8,146,099
CIA DE FERRO LIGAS DA BAHIA.....	150,985	337,531
CIA PARANAENSE DE ENERGIA.....	7,578,041	11,244,647
CITIGROUP CAPITAL XIII.....	4,275,262	4,503,138
COMPANIA VALE DO RIO DOCE 'A'.....	21,035,134	21,296,330
DRAGERWERK AG & CO KGAA NPV.....	865,300	1,717,892
ELETROPAULO METROPOLITANA.....	6,253,998	7,382,119
EUTHYMICS BIOSCIENCES INC.....	833,333	833,333
HENKEL AG & CO KGAA NON VTG.....	3,943,015	4,311,813
HUGO BOSS AG PFD.....	3,551,256	4,541,593
JUNGHEINRICH NON VTG PFD SHS.....	229,629	330,395
KSB (KLEIN SCH & BCKR NON V.....	248,680	343,068
MITHRIDION INC SER B CON PFD.....	1,150,000	1,150,000
NEUWAVE MEDICAL SERIES A.....	1,702,946	1,702,946
OPGEN PREFERRED STOCK PA1-3.....	988,898	968,563
OPGEN PREFERRED STOCK PA-8.....	158,291	158,291
PINSTRIPES B CONVERTIBLE PFD.....	290,758	370,456
PINSTRIPES SERIES A PEF STOCK.....	653,056	856,519
PORSCHE AUTOMOBIL HOLDING SE.....	10,256,300	12,564,100
PROSIEBENSATI MEDIA AG NPV.....	725,278	756,602
RWE AG (NEW) NON VTG PRF NPV.....	1,372,887	979,830
SANACORP PHARMAHOLDING AG NON.....	4,543	3,352
SITTERCITY INC SER B PREFERRED.....	499,996	499,996
STO AG NON VTG PRF NPV.....	65,678	64,219
TELE NORTE LESTE PARTICIPACOES.....	3,960,369	3,475,039
TELECOMUNICACOES DE SAO.....	2,732,342	3,155,493
TELECOMUNICACOES DE SAO PAULO.....	14,606,638	22,525,787
TIM PARTICIPACOES SA.....	15,870,990	16,651,729
TIM PARTICIPACOES SA PRF NPV.....	218,782	268,219
VIRENT ENERGY SYSTEMS, INC.....	2,000,000	2,000,000
VOLKSWAGEN AG NON VTG PEF NPV.....	24,839,745	35,027,238
TOTAL PREFERRED SECURITIES.....	166,979,556	201,387,393

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

CONVERTIBLE SECURITIES

NAME	COST	FAIR VALUE
ADVANCED MICRO DEVICES INC.....	2,234,100	2,230,250
AES TRUST III.....	31,837	33,989
AIRTRAN HOLDINGS INC.....	102,294	101,619
ALCATEL-LUCENT USA INC.....	169,125	182,963
ALCATEL-LUCENT USA INC.....	57,460	66,300
ALCATEL-LUCENT/FRANCE.....	91,820	2,819
ALLIANT TECHSYSTEMS INC.....	235,106	230,863
ALTRA HOLDINGS INC.....	47,560	50,819
AMR CORP.....	698,279	708,100
AMYLIN PHARMACEUTICALS INC.....	2,490,755	2,610,020
ANGLOGOLD HOLDS PFD 6.000% SER.....	32,500	32,429
APACHE CORP.....	195,288	232,027
BOSTON PROPERTIES LP.....	32,130	32,970
CEMEX SAB DE CV.....	59,000	58,189
CEMEX SAB DE CV.....	76,000	75,240
CHESAPEAKE ENERGY CORP.....	2,894,993	3,504,825
CHESAPEAKE ENERGY CORP.....	4,191,938	4,667,188
CIENA CORP.....	23,325	29,213
CIENA CORP.....	5,558,205	5,758,731
CIENA CORP.....	1,826,437	2,179,625
CLEARWIRE COMMUNICATIONS LLC/C.....	91,633	93,188
CMS ENERGY CORP.....	1,460,000	2,107,875
CMS ENERGY TR I QUIPS 7.75%.....	1,992,888	1,966,900
COMTECH TELECOMMUNICATIONS COR.....	47,387	47,250
DIGITAL RIVER INC.....	69,482	70,000
EARTHLINK INC.....	175,983	157,973
EL PASO ENERGY CAP TRI CVT PFD.....	232,865	235,956
FELCOR LODGING TR INC PFD CONV.....	498,062	522,200
FORD MOTOR CO.....	583,749	616,950
GENERAL CABLE CORP.....	501,864	594,000
GILEAD SCIENCES INC.....	104,888	105,688
HARTFORD FINANCIAL SERVICES GR.....	59,327	64,375
HELIX ENERGY SOLUTIONS GROUP I.....	586,313	596,250
HERCULES OFFSHORE INC.....	79,588	88,588
HOLOGIC INC.....	3,858,577	4,459,090
HOLOGIC INC.....	457,636	485,563
HUMAN GENOME SCIENCES INC.....	127,600	456,750
HUMAN GENOME SCIENCES INC.....	1,450,281	2,473,500
INTEL CORP.....	6,071,287	6,393,744
INTEL CORP.....	142,885	137,860
INTEROIL CORP.....	6,000	5,340
IXIA.....	134,771	126,875
LAM RESEARCH CORP.....	27,000	27,068
LENNAR CORP.....	199,915	195,731
LIFE TECHNOLOGIES CORP.....	378,890	361,035
LIFEPOINT HOSPITALS INC.....	1,374,600	1,444,500
LUCENT TECH CAP TR I CONV TR.....	1,757,810	2,154,413
MENTOR GRAPHICS CORP.....	142,917	138,653
MERITOR INC.....	2,527,228	2,506,875
METLIFE INC COM EQUITY UNIT.....	106,948	105,354
MICHELIN (CIE GLE DES ESTAL).....	151,074	188,115
MICRON TECHNOLOGY INC.....	1,622,771	1,652,625
MICRON TECHNOLOGY INC.....	226,580	207,563
MITHRIDION INC.....	165,247	165,247
MITHRIDION INC.....	110,165	110,165
MOLYCORP INC.....	57,565	65,436
NAVISTAR INTERNATIONAL CORP.....	996,975	1,308,750
NEWELL FINL TR I CUM CONV.....	1,110,463	1,941,335
NEWPARK RESOURCES INC.....	145,667	186,600
OMNICARE INC.....	1,415,000	1,887,256

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

CONVERTIBLE SECURITIES

NAME	COST	FAIR VALUE
ON SEMICONDUCTOR CORP.....	268,883	305,081
ON SEMICONDUCTOR CORP.....	169,660	188,955
OWENS-BROCKWAY GLASS CONTAINER.....	2,388,177	2,378,775
PATRIOT COAL CORP CONV 144A.....	839,563	927,438
PDL BIOPHARMA INC.....	50,000	48,438
PEABODY ENERGY CORP.....	1,758,331	2,231,063
QUICKSILVER RESOURCES INC.....	103,692	104,074
RADIAN GROUP INC.....	45,944	34,380
RTI INTERNATIONAL METALS INC.....	72,370	89,950
SANDISK CORP.....	188,854	191,408
SESI LLC.....	145,691	146,160
SHIRE.....	311,991	373,120
SLM CORP SR NT.....	69,838	83,541
SMITHFIELD FOODS INC.....	148,986	167,028
SOVEREIGN CAP TR IV CONTINGENT.....	1,116,148	1,909,017
STEWART ENTERPRISES CONV.....	186,000	203,500
SUBSEA 7 S.A.....	243,800	244,100
SUZUKI MOTOR CORP CVT BDS.....	122,564	123,762
TERA MEDICA SER A CONV PFD STK.....	500,000	500,000
TERAMEDICA IN SER A-1 PFD STK.....	571,430	571,430
TERAMEDICA SERIES A-2 PFD STK.....	820,000	820,000
TEVA PHARMACEUTICAL FINANCE CO.....	153,291	139,531
TRINITY INDUSTRIES INC.....	4,685,278	5,704,094
TYSON FOODS INC.....	230,956	254,130
UNISYS CORP.....	5,300	4,155
UNITED CONTINENTAL HOLDINGS IN.....	1,210,885	1,231,599
UNITED RENTALS TRUST I.....	101,690	101,349
WEBMD HEALTH CORP.....	80,250	77,300
WEBMD HEALTH CORP.....	26,663	25,853
WELLS FARGO & CO NEW PERP PFD.....	378,511	414,460
WINTRUST FINANCIAL CORP.....	133,732	139,720
XILINX INC.....	155,166	196,463
TOTAL CONVERTIBLE SECURITIES.....	69,581,673	79,170,678

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

COMMERCIAL MORTGAGES

NAME	COUPON RATE	MATURITY	COST	FAIR VALUE
DALLAS SWIB PROMISSORY NOTE.....	7.130	7/1/2011	8,721,279	8,677,890
ENGLEWOOD SWIB PROMISSORY NOTE.....	7.130	7/1/2011	13,932,741	13,863,424
TOTAL COMMERCIAL MORTGAGES.....			22,654,020	22,541,314

FOREIGN CURRENCY CONTRACTS

CURRENCY NAME	NET RECEIVABLE	NET PAYABLE	NET RECEIVABLE/ (PAYABLE)
AUSTRALIAN DOLLAR.....	2,770,823	(827,419)	1,943,404
BRAZILIAN REAL.....	81,649	(843,885)	(762,236)
BRITISH POUND STERLING.....	(1,948,911)	2,149,181	200,270
CANADIAN DOLLAR.....	4,047,632	(100,203)	3,947,429
COLOMBIAN PESO.....	0	(9,416)	(9,416)
DANISH KRONE.....	160,275	(102,967)	57,309
EURO CURRENCY UNIT.....	1,866,529	(1,395,241)	471,288
HONG KONG DOLLAR.....	34,483	(12,497)	21,986
HUNGARIAN FORINT.....	0	(854)	(854)
INDIAN RUPEE.....	(1,008)	16,044	15,037
INDONESIAN RUPIAH.....	(2,200)	0	(2,200)
ISRAELI NEW SHEKEL.....	52,076	(146,608)	(94,531)
JAPANESE YEN.....	810,178	1,507,010	2,317,187
MALAYSIAN RINGGIT.....	8,012	0	8,012
MEXICAN NEW PESO.....	173,627	(14,525)	159,102
NEW TURKISH LIRA.....	0	0	0
NEW ZEALAND DOLLAR.....	55,038	(84,017)	(28,979)
NORWEGIAN KRONE.....	165,236	(1,130)	164,106
PERUVIAN NUEVO SOL.....	0	(66,867)	(66,867)
PHILLIPPINE PESO.....	(5,075)	0	(5,075)
POLISH ZLOTY.....	(21,997)	0	(21,997)
SINGAPORE DOLLAR.....	219,034	(13,142)	205,891
SOUTH AFRICAN RAND.....	5,548	(460,147)	(454,599)
SOUTH KOREAN WON.....	(525)	0	(525)
SWEDISH KRONA.....	1,369,452	(55,337)	1,314,114
SWISS FRANC.....	(167,127)	668,839	501,713
THAI BAHT.....	0	(424)	(424)
TOTAL FOREIGN CURRENCY CONTRACTS	9,672,750	206,393	9,879,143

OPTION CONTRACTS

NAME	CONTRACT TYPE	MATURITY	COST/ (PROCEEDS)	FAIR VALUE
ALERE INC.....	PUT	JUL 11	(13,684)	(7,775)
CEPHALON INC.....	PUT	AUG 11	(8,619)	(1,390)
CLIFFS NATURAL RESOURCES INC.....	CALL	JUL 11	(4,407)	(924)
FREEPORT-MCMORAN COPPER & GOLD.....	PUT	JUL 11	(7,662)	(968)
INTUITIVE SURGICAL INC.....	CALL	OCT 11	(37,927)	(62,479)
ITT CORP.....	PUT	OCT 11	(29,791)	(15,300)
ITT CORP.....	PUT	JUL 11	(111,670)	(8,840)
MONSANTO CO.....	CALL	AUG 11	(10,252)	(13,024)
NEWMONT MINING CORP.....	PUT	JUL 11	(4,362)	(846)
RALCORP HOLDING INC.....	PUT	JUL 11	(19,500)	(10,080)
RIO TINTO PLC.....	PUT	JUL 11	(6,633)	(670)
S&P 500 EOM INDEX FUTURE SEP 11.....	PUT	JUL 11	(138,646)	(17,888)
THORATEC CORP.....	PUT	JUL 11	(18,249)	(2,888)
TOTAL OPTION CONTRACTS.....			(411,402)	(143,072)

CORE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

FINANCIAL FUTURES CONTRACTS

NAME	MATURITY	COST	FAIR VALUE
3 MONTH EUROYEN TIFFE.....	DEC 11 - SEP 12		(170)
90 DAY BANK ACCEPTED BILL.....	DEC 11 - JUN 12		(233)
90 DAY STERLING LIBOR.....	DEC 11 - SEP 12		(40)
AUSTRALIAN 10 YEAR BOND	SEP 11		(49,567)
AUSTRALIAN 3 YEAR BOND	SEP 11		2,051
CANADIAN 10 YEAR BOND	SEP 11		(15,584)
EURO BUXL 30 YEAR BOND	SEP 11		(77,045)
EURO BOBL.....	SEP 11		145,289
EURO BUND	SEP 11		8,757
EURO SCHATZ	SEP 11		337,699
JAPANESE 10 YEAR MINI BOND.....	SEP 11		28,727
UK LONG GILT	SEP 11		6,984
US 10 YEAR NOTE	SEP 11		(111,258)
US 2 YEAR TREASURY NOTE.....	SEP 11		(172,735)
US 5 YEAR TREASURY NOTE	SEP 11		11,273
US TREASURY BOND	SEP 11		(14,313)
US ULTRA BOND	SEP 11		(423,656)
DOW JONES EURO STOXX 50 INDEX.....	SEP 11		5,670,378
DOW JONES E-MINI GLOBEX.....	SEP 11		106,728
FTSE 100 INDEX.....	SEP 11		3,095,332
MSCI EAFE INDEX.....	SEP 11		59,610
RUSSELL 2000 E-MINI INDEX	SEP 11		5,484,980
S&P 500 E-MINI INDEX	SEP 11		13,823,124
S&P MID 400 E-MINI INDEX.....	SEP 11		1,568,525
S&P/TSE 60 INDEX	SEP 11		640,582
SPI 200 INDEX	SEP 11		653,655
TOPIX INDEX	SEP 11		5,079,941
TOTAL FINANCIAL FUTURES CONTRACTS.....			35,859,034
GRAND TOTAL CORE RETIREMENT INVESTMENT TRUST FUND.....		65,359,627,262	74,416,384,371

Note: Values may not add due to rounding
N/A = Not Applicable

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
3I GROUP PLC ORD GBP0.738636.....	26,495	115,947	119,570
3M CO.....	195,618	14,036,991	18,554,367
A P MOLLER - MAERSK A/S.....	48	408,327	413,886
A SCHULMAN INC.....	33,750	714,358	850,163
A2A SPA EUR0.52.....	43,140	80,508	67,175
AARHUSKARLSHAMN AB.....	1,139	21,585	33,123
AARON'S INC.....	39,644	737,445	1,120,339
AASTRA TECHNOLOGIES LTD.....	1,336	27,830	26,191
ABB LTD CHF1.03 (REGD).....	273,227	5,995,004	7,074,048
ABBOTT LABORATORIES.....	366,523	18,618,113	19,286,440
ABC-MART INC NPV.....	6,664	220,571	269,002
ABERCROMBIE & FITCH CO.....	16,575	521,711	1,109,199
ABERTISINFRAESTRUCTURAS SA.....	7,957	180,131	177,719
ACCENTURE PLC IRELAND SHS CL A.....	170,933	7,169,471	10,327,772
ACCIONA SA EUR1.00.....	1,001	118,523	106,221
ACCOR EUR3.....	3,174	140,583	141,897
ACE LIMITED SHS.....	123,890	6,572,312	8,154,440
ACERINOX SA EUR0.25.....	2,145	41,545	39,123
ACHILLION PHARMACEUTICALS INC.....	35,750	104,847	265,980
ACME PACKET INC.....	12,263	805,302	860,004
ACRUX NPV.....	10,002	36,110	36,301
ACS ACTIVIDADES CO EUR0.5.....	3,050	141,203	143,805
ACTELION CHF0.5 (REGD)(POST.....	2,369	134,757	116,509
ACTIVISION BLIZZARD INC.....	149,329	1,627,162	1,744,163
ACUITY BRANDS INC.....	29,049	853,738	1,620,353
ADECCO SA CHF1 (REGD).....	2,853	186,905	182,633
ADEPT TECHNOLOGY INC.....	125,642	935,102	500,055
ADIDAS AG NPV.....	37,337	2,293,744	2,961,078
ADITYA BIRLA MINERALS NPV.....	21,950	18,080	35,837
ADMIRAL GROUP ORD GBP0.001.....	30,998	612,651	826,609
ADOBE SYSTEMS INC.....	180,161	5,267,479	5,666,063
ADORES INC JPY50.....	6,000	5,291	4,235
ADP PROMESSES EUR3.....	745	67,671	70,069
ADVANCE AMERICA CASH ADVANCE C.....	6,300	38,397	43,407
ADVANCE AUTO PARTS INC.....	28,486	1,485,001	1,666,146
ADVANCED MICRO DEVICES INC.....	114,705	582,831	801,788
ADVANTEST NPV.....	3,222	56,653	58,727
AECOM TECHNOLOGY CORP.....	22,188	625,075	606,620
AEGON NV EUR0.12.....	188,835	1,628,120	1,287,873
AEHR TEST SYS COM.....	125,575	711,168	170,154
AEON CO LTD NPV.....	23,434	274,929	280,883
AEON CREDIT SERVICE CO Y50.....	2,137	25,236	29,054
AEON FANTASY CO NPV.....	900	8,083	11,679
AEON MALL CO NPV.....	1,970	42,912	47,372
AES CORP/THE.....	134,297	1,345,865	1,710,944
AETNA INC.....	93,207	2,658,865	4,109,497
AFFILIATED MANAGERS GROUP INC.....	9,692	577,347	983,253
AFFYMAX INC.....	24,750	235,581	170,033
AFLAC INC.....	110,172	5,125,335	5,142,829
AFREN ORD GBP0.....	69,652	176,770	176,568
AFRICIA ISRAEL INVESTMENTS ORD.....	4,485	24,356	27,984
AGA RANGEMASTER GROUP PLC ORD.....	3,802	7,772	6,608
AGCO CORP.....	25,890	896,470	1,277,930
AGEAS NPV.....	187,345	727,467	508,205
AGFA GEVAERT NV ORD NPV.....	87,653	987,946	391,418
AGGREKO ORD 20P.....	17,460	482,226	540,721
AGILENT TECHNOLOGIES INC.....	120,439	3,749,552	6,155,637
AGL ENERGY NPV.....	50,513	742,605	792,261
AGL RESOURCES INC.....	14,581	491,891	593,593
AGNICO-EAGLE MINES LTD.....	6,529	394,222	412,536

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
AGRICULTURAL BANK OF CHINA LTD.....	769,000	395,064	404,204
AGRIUM INC.....	10,455	744,369	917,453
AHRESTY CORP JPY50.....	1,300	7,573	10,367
AIA GROUP LTD.....	213,754	686,021	740,327
AICHI ELECTRIC CO Y50.....	1,000	3,680	3,393
AICHI MACHINE IND JPY50.....	11,000	28,103	44,676
AICHI TOYOTA MOTOR CO Y50.....	4,000	37,248	49,430
AIR FRANCE-KLM EUR1.....	2,911	48,539	44,674
AIR LEASE CORP.....	6,479	152,504	157,375
AIR LIQUIDE(L').....	6,122	839,143	877,302
AIR METHODS CORP.....	18,126	515,649	1,354,737
AIR PRODUCTS & CHEMICALS INC.....	73,990	5,560,054	7,071,964
AIR.WATER INC JPY50.....	66,134	777,139	791,872
AIRGAS INC.....	14,613	716,545	1,023,495
AIRPORT FACILITIES CO Y50.....	1,200	6,023	4,591
AISIN SEIKI CO Y50.....	20,523	597,330	787,782
AJINOMOTO CO INC.....	14,328	148,088	169,076
AK STEEL HOLDING CORP.....	20,586	315,055	324,435
AKAMAI TECHNOLOGIES INC.....	35,637	926,470	1,121,496
AKER SEAFOODS ASA NOK5.....	4,000	4,938	5,472
AKER SOLUTIONS NOK1.66 (POST.....	46,949	840,470	945,026
AKSA TRY1.....	37,438	98,462	128,174
AKTIV KAPITAL ASA NOK0.10.....	545	3,113	3,403
AKZO NOBEL NV EUR2.....	50,270	3,092,235	3,170,452
ALASKA MILK CORP PHP1.....	11,000	1,691	3,148
ALBANY INTL CORP CL A.....	17,598	541,879	464,411
ALBEMARLE CORP.....	18,626	601,587	1,288,919
ALCATEL LUCENT EUR2 SER'A'.....	91,199	446,749	527,313
ALCO HOLDINGS HKD0.10.....	20,000	6,508	8,585
ALCOA INC.....	232,492	2,785,243	3,687,323
ALEO SOLAR AG NPV (REGD).....	147	2,816	5,077
ALERE INC.....	15,952	446,512	584,162
ALEXANDER & BALDWIN INC.....	7,753	223,858	373,384
ALEXANDRIA REAL ESTATE EQUITIE.....	11,524	715,827	892,188
ALEXION PHARMACEUTICALS INC.....	100,154	3,507,702	4,710,243
ALFA LAVAL AB ORD NPV.....	22,687	370,936	490,050
ALFA SAB SE 'A' NPV(CPO).....	72,900	534,478	1,081,356
ALFRESA HLDGS NPV.....	1,438	51,541	55,554
ALIMENTATION COUCHE-TARD INC.....	17,158	353,226	499,931
ALL NIPPON AIRWAYS Y50.....	17,951	50,700	58,236
ALLAHABAD BANK.....	39,889	107,512	175,921
ALLAN INTL HLDGS HKD0.10.....	20,000	9,526	7,891
ALLEGHANY CORP.....	1,238	350,623	412,390
ALLEGHENY TECHNOLOGIES INC.....	19,794	767,495	1,256,325
ALLERGAN INC/UNITED STATES.....	76,604	3,894,489	6,377,283
ALLGIER HOLDING NPV.....	232	2,845	4,063
ALLIANCE DATA SYSTEMS CORP.....	18,391	1,093,212	1,730,041
ALLIANCE ONE INTERNATIONAL INC.....	4,285	17,117	13,841
ALLIANT ENERGY CORP.....	22,683	710,068	922,291
ALLIANT TECHSYSTEMS INC.....	24,251	1,846,741	1,729,824
ALLIANZ GERERAL IN MYR1.....	7,500	12,732	14,158
ALLIANZ SE (SOCIETAS EUROPEAE).....	49,025	6,360,819	6,847,030
ALLIED MATERIAL TECHNOLOGY.....	14,000	3,046	629
ALLIED NEVADA GOLD CORP.....	20,723	689,491	732,973
ALLIED OVERSEAS LIMITED.....	8,000	4,015	4,010
ALLIED OVERSEAS LTD WARRANT.....	1,600	142	0
ALLIED WORLD ASSURANCE COMPANY.....	7,074	299,749	407,321
ALLSCRIPTS HEALTHCARE SOLUTION.....	38,437	690,803	746,447
ALLSTATE CORP/THE.....	155,014	5,245,801	4,732,577
ALPEN CO LTD NPV.....	700	12,105	11,355

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
ALPHA BANK (REGD)EUR4.7.....	13,838	75,051	69,619
ALPHA NATURAL RESOURCES INC.....	46,203	1,465,742	2,099,464
ALPHA NETWORKS INC TWD10.....	339	293	277
ALPINE ELECTRONICS Y50.....	2,100	28,030	28,863
ALSO-ACTEBIS HOLDING AG.....	78	3,259	4,715
ALSTOM EUR7 (POST).....	30,244	1,995,778	1,864,471
ALTERA CORP.....	65,890	1,556,090	3,054,002
ALTRIA GROUP INC.....	571,312	10,785,019	15,088,350
ALUMINA LTD NPV.....	52,577	135,884	118,770
AMADA Y50.....	7,688	59,782	58,641
AMADEUS IT HOLDING SA-A SHS.....	28,200	497,382	585,075
AMAZON.COM INC.....	80,115	8,218,227	16,382,716
AMCOR LIMITED NPV.....	44,577	310,610	343,614
AMDOCS LTD COM.....	34,659	813,368	1,053,287
AMEC ORD 50P.....	44,790	661,299	782,360
AMEDISYS INC.....	12,157	551,101	323,741
AMEREN CORP.....	49,217	1,442,408	1,419,418
AMERICA MOVIL SAB DE CV SER.....	879,400	950,259	1,184,842
AMERICAN CAPITAL AGENCY CORP.....	24,002	689,232	698,698
AMERICAN CAPITAL LTD.....	65,705	600,241	652,451
AMERICAN EAGLE OUTFITTERS INC.....	140,604	1,974,194	1,792,701
AMERICAN ELECTRIC POWER CO INC.....	98,351	3,147,973	3,705,866
AMERICAN EQUITY INVESTMENT LIF.....	28,200	355,158	358,422
AMERICAN EXPRESS CO.....	255,129	8,358,370	13,190,169
AMERICAN FINANCIAL GROUP INC/O.....	14,984	376,911	534,779
AMERICAN INTERNATIONAL GROUP L.....	85,083	2,667,310	2,494,634
AMERICAN NATIONAL INSURANCE CO.....	1,273	106,938	98,658
AMERICAN TOWER CORP.....	80,927	2,920,533	4,234,910
AMERICAN WATER WORKS CO INC.....	35,848	765,823	1,055,724
AMERIGROUP CORP.....	9,704	626,233	683,841
AMERIPRISE FINANCIAL INC.....	64,295	2,175,837	3,708,536
AMERISAFE INC.....	45,000	758,913	1,017,900
AMERISOURCEBERGEN CORP.....	115,586	2,983,224	4,785,260
AMETEK INC.....	46,452	1,371,060	2,085,695
AMGEN INC.....	250,429	14,288,883	14,612,532
AMLIN ORD GBP0.28125.....	88,937	482,826	579,845
AMOREG.....	420	78,640	85,365
AMP LIMITED AUS0.40.....	421,814	2,377,317	2,208,295
AMPHENOL CORP.....	34,892	1,184,176	1,883,819
AMR CORP.....	62,226	508,390	336,020
AMSURG CORP COM.....	26,561	570,030	694,039
AMUSE INC JPY50.....	300	3,264	3,358
AMYLIN PHARMACEUTICALS INC.....	24,416	373,272	326,198
ANADARKO PETROLEUM CORP.....	104,721	5,351,943	8,038,384
ANADOLU CAM TRY1.....	11,935	28,444	29,029
ANALOG DEVICES INC.....	55,800	1,395,357	2,184,012
ANALOGIC CORP.....	7,298	367,606	383,802
ANCHOR BANCORP WIS INC.....	10,738	279,630	7,625
ANDES ENERGIA PLC ORD GBP0.10.....	501	967	149
ANDITA BIRLA NUVO LTD.....	9,446	169,123	190,843
ANDREW PELLER LTD CLASS'A' NPV.....	600	5,393	5,508
ANDRITZ AG NPV (POST SPLIT).....	2,935	173,165	302,127
ANGLO AMERICAN.....	83,453	3,598,590	4,136,621
ANGLO IRISH BANK EUR0.16.....	62,800	277,683	19,758
ANGLO IRISH BK CP EURO.16.....	185,857	2,308,790	55,914
ANHEUSER-BUSCH INBEV NV.....	65,690	3,195,023	3,809,626
ANIXTER INTL INC COM.....	20,313	893,020	1,327,251
ANN INC.....	49,967	1,220,719	1,304,139
ANNALY CAPITAL MANAGEMENT INC.....	171,445	2,931,010	3,092,868
ANRITSU CORP.....	19,000	155,666	164,921

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
ANSYS INC.....	55,864	1,292,074	3,054,085
ANTOFAGASTA ORD GBP0.05.....	8,497	190,074	190,163
AOL INC.....	19,922	404,021	395,651
AON CORP.....	73,276	3,021,313	3,759,059
AOYAMA TRADING Y50.....	26,100	389,949	447,281
AOZORA BANK NPV.....	35,124	60,315	80,895
AP MOLLER MAERSK A/S.....	22	179,139	182,001
APACER TECHNOLOGY INC TWD10.....	21,000	16,986	15,134
APACHE CORP.....	83,139	7,366,799	10,258,521
APARTMENT INVESTMENT & MANAGEM.....	22,309	335,725	569,549
APERAM.....	2,889	120,000	93,532
APM AUTOMOTIVE HLDGS BHD.....	12,100	21,053	19,556
APOLLO GROUP INC.....	27,971	1,751,288	1,221,773
APPLE INC.....	224,850	38,650,348	75,475,400
APPLIED ENERGETICS INC.....	1,357,286	2,267,445	451,705
APPLIED MATERIALS INC.....	369,736	4,787,833	4,810,265
APRIL EUR0.4.....	8,844	332,595	248,628
APTARGROUP INC.....	36,123	1,147,521	1,890,678
AQUA AMERICA INC.....	25,747	491,507	565,919
ARBITRON INC COM.....	11,771	466,588	486,495
ARC LAND SAKAMOTO Y50.....	1,200	14,687	19,019
ARC RESOURCES LTD.....	11,122	275,181	288,220
ARCANDOR AG NPV.....	3,732	14,905	319
ARCELIK TRY1.....	120,156	379,925	614,098
ARCELORMITTAL.....	60,071	2,268,989	2,089,819
ARCH CAPITAL GROUP LTD SHS.....	25,292	602,754	807,321
ARCH CHEMICAL INC COM.....	23,303	665,421	802,555
ARCH COAL INC.....	39,729	856,396	1,059,175
ARCHER-DANIELS-MIDLAND CO.....	186,759	5,186,805	5,630,784
ARES CAPITAL CORP.....	38,152	517,449	613,103
ARGO GROUP INTERNATIONAL.....	38,550	1,173,711	1,145,706
ARIBA INC.....	22,291	740,334	768,371
ARKANSAS BEST CORP DEL.....	17,888	594,735	424,482
ARKEMA EUR10.....	5,167	359,635	531,813
ARM HOLDINGS ORD GBP0.0005.....	54,057	368,141	510,301
ARMSTRONG INDUSTRIAL CORP ORD.....	1,000	278	281
ARMSTRONG WORLD INDUSTRIES INC.....	3,932	104,774	179,142
ARROW ELECTRONICS INC.....	25,041	634,163	1,039,202
ARTHUR J GALLAGHER & CO.....	20,609	511,565	588,181
ARUBA NETWORKS INC.....	7,610	87,916	224,876
ARVIND MILLS INR10(DEMAT).....	65,026	88,208	113,462
ARYZTA AG CHF0.02 (REGD).....	17,717	826,124	947,923
ASAHI GLASS CO Y50.....	101,730	1,117,086	1,179,040
ASAHI GROUP HOLDINGS LTD.....	109,216	1,973,340	2,184,050
ASAHI KASEI CORP JPY50.....	27,197	171,967	181,852
ASAHI KOGYOSHA CO JPY50.....	2,000	8,748	9,113
ASAHIMAS FLAT GLASS TBK PT.....	101,000	78,347	88,333
ASATSU-DK INC Y50.....	11,300	232,086	294,393
ASCENDAS REAL ESTATE INV TRUST.....	48,213	75,109	80,119
ASCIANO LTD.....	63,050	109,417	110,702
ASELSAN TRY1.....	5,320	31,078	29,417
ASHLAND INC.....	33,956	1,427,877	2,194,237
ASHTREAD GROUP ORD 10P.....	91,356	199,306	249,335
ASIA CEMENT CO KRW5000.....	4,190	171,793	190,731
ASIA ENVIRONMENT H SGD0.05.....	825	472	175
ASIA STANDARD HTL HKD0.02.....	40,000	3,041	4,369
ASIA STD INTL GP HKD0.01.....	116,000	20,071	26,685
ASICS CORP JPY50.....	18,227	192,080	270,155
ASM PACIFIC TECHNOLOGY HK\$0.10.....	4,262	56,367	58,388
ASML HLDG NV EUR0.09.....	17,992	691,078	662,577

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
ASPEN INSURANCE HOLDINGS.....	13,173	320,301	338,941
ASSA ABLOY SER B NPV.....	44,771	1,119,898	1,206,182
ASSEENONSCREEN HLDGS ORD.....	3,550	134,334	136,784
ASSICURAZIONI GENERALI EUR1.....	52,156	1,231,179	1,100,247
ASSOCIATED BANC-CORP.....	87,864	1,241,354	1,221,310
ASSOCIATED BRITISH FOODS ORD.....	23,689	397,813	411,881
ASSURANT INC.....	59,543	2,021,827	2,159,625
ASSURED GUARANTY LTD SHS.....	65,814	964,065	1,073,426
ASTA FUNDING INC.....	1,673	13,341	14,036
ASTELLAS PHARMA INC Y50.....	26,277	983,478	1,013,532
ASTRA GRAPHIA IDR10.....	256,500	22,781	29,612
ASTRAZENECA ORD USD0.25.....	119,935	5,780,197	5,984,443
ASUNARO AOKI CONSTRUCTION.....	1,000	4,165	4,953
ASUSTEK COMPUTER INC TWD10.....	80,000	660,905	793,775
ASX LTD NPV.....	11,276	398,411	367,595
AT&T INC.....	1,335,672	36,585,399	41,953,458
ATCO LTD.....	13,200	423,549	854,423
ATEA ASA NOK10.....	1,671	10,623	17,674
ATHABASCA OIL SANDS CORP.....	11,712	192,717	184,460
ATKINS (WS) ORD 0.5P.....	4,143	42,502	49,752
ATLANTIA SPA.....	6,785	150,028	144,411
ATLAS COPCO AB- B REDEMPTION.....	8,424	6,417	6,675
ATLAS COPCO AB SER A NPV.....	23,772	500,096	627,259
ATLAS COPCO AB SER'B'NPV (POST.....	8,407	192,128	198,382
ATMEL CORP.....	224,860	2,112,648	3,163,780
ATMI INC COM.....	24,164	578,067	493,671
ATMOS ENERGY CORP.....	43,943	1,171,821	1,461,105
ATOS EUR1.....	1,110	66,013	62,700
ATTIJARIWafa BANK MAD10.....	2,649	77,039	121,161
ATWOOD OCEANICS INC.....	13,738	399,209	606,258
AU OPTRONICS CORP.....	879,000	826,796	599,802
AUCKLAND INTL AIRPORT NPV.....	19,874	34,665	36,521
AUDIX CORP TWD10.....	119,000	85,480	141,067
AURUBIS AG ORD NPV.....	53	3,323	3,446
AUSDRILL LIMITED NPV.....	1,841	6,267	6,524
AUSTEVOLL SEAFOOD NOK0.50.....	1,578	12,730	9,147
AUSTRALIA & NEW ZEALAND BANK.....	326,906	7,306,201	7,699,682
AUTODESK INC.....	63,281	1,854,601	2,442,647
AUTOGRILL SPA SHS EUR0.52.....	2,465	34,314	32,344
AUTOLIV INC.....	31,208	1,317,100	2,448,268
AUTOMATIC DATA PROCESSING INC.....	105,567	4,398,067	5,561,270
AUTONATION INC.....	10,929	208,190	400,111
AUTONOMY CORP ORD GBP0.003333.....	4,968	128,623	136,148
AUTOST TORINO MILA ITL1000.....	7,666	110,684	112,368
AUTOZONE INC.....	15,613	3,210,530	4,603,493
AVAGO TECHNOLOGIES LTD SHS.....	44,639	1,235,943	1,696,282
AVALONBAY COMMUNITIES INC.....	18,737	1,518,916	2,405,831
AVERY DENNISON CORP.....	40,712	1,507,691	1,572,705
AVID TECHNOLOGY INC COM.....	2,814	100,970	53,016
AVIVA PLC GBP0.25.....	500,008	3,474,619	3,524,019
AVNET INC.....	28,432	636,019	906,412
AVON PRODUCTS INC.....	83,926	2,277,514	2,349,928
AVX CORP.....	9,020	95,644	137,465
AWE LTD NPV.....	42,018	68,636	57,355
AXA EUR2.29.....	131,137	2,725,321	2,979,321
AXEL SPRINGER AG.....	843	44,627	41,629
AXIS CAPITAL HLDGS LTD SHS.....	24,701	740,693	764,743
AYGAZ TRY1.....	7,864	25,390	50,845
BABCOCK & WILCOX CO.....	33,016	685,350	914,873
BABCOCK INTL GROUP ORD GBP0.60.....	7,728	77,932	88,337

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
BAE SYSTEMS ORD GBP0.025.....	551,422	3,028,626	2,819,618
BAKER HUGHES INC.....	121,615	5,874,857	8,824,384
BALFOUR BEATTY ORD GBP0.50.....	14,771	79,475	73,158
BALL CORP.....	38,740	1,005,637	1,489,940
BALLY TECHNOLOGIES INC.....	13,292	479,929	540,719
BALOISE HOLDING AG.....	11,073	1,013,886	1,140,835
BANCA MONTE DEI PASCHI DI.....	117,185	109,971	88,773
BANCO BILBAO VIZCAYA.....	552,143	7,789,917	6,476,243
BANCO COMMERCIAL PORTUGUESE.....	88,541	67,737	52,632
BANCO DE SABADELL SA NEW.....	30,355	134,290	125,429
BANCO DO BRASIL SA.....	65,382	919,897	1,171,833
BANCO ESPIRITO SANTO SA.....	14,329	58,818	53,392
BANCO POPOLARE SOC COOPERATIVA.....	48,131	147,602	110,885
BANCO SANTANDER BRASIL SA/BRAZ.....	8,318	96,732	97,404
BANCO SANTANDER SA EUR0.50.....	735,767	10,556,011	8,494,544
BANDO CHEMICAL IND NPV.....	1,000	3,255	4,037
BANGCHAK PETROLEUM THB1.....	33,300	21,635	21,893
BANGKOK BK PUB CO (LOCAL).....	259,400	784,251	1,333,937
BANK HAPOALIM B.M. ILS1.....	29,930	148,365	148,836
BANK LEUMI LE ISRAEL B M ORD.....	32,180	161,494	151,324
BANK NEGARA INDONESIA PERSERO.....	161,000	61,571	72,751
BANK OF AMERICA CORP.....	2,516,507	43,040,961	27,580,917
BANK OF BARODA INR10 (DEMAT).....	52,961	439,251	1,034,696
BANK OF CHINA LTD CNY1.....	3,262,000	1,292,290	1,588,817
BANK OF CYPRUS PUBLIC CO LTD.....	23,131	81,006	68,079
BANK OF EAST ASIA HK\$2.50.....	41,778	172,289	171,541
BANK OF HAWAII CORP.....	8,897	386,565	413,888
BANK OF KYOTO Y50.....	8,797	75,459	80,498
BANK OF MONTREAL.....	15,493	985,626	984,867
BANK OF NEW YORK MELLON CORP/T.....	309,826	9,134,164	7,937,742
BANK OF NOVA SCOTIA.....	29,406	1,687,070	1,770,271
BANK OF YOKOHAMA Y50.....	33,393	156,491	165,807
BANKINTER S A EUR0.3 REGD.....	5,818	40,971	39,502
BANKUNITED INC.....	6,230	164,764	165,344
BANPU PCL.....	300	7,203	6,991
BAOYE GROUP CO LTD 'H'CNY1.....	26,000	20,009	17,008
BARCLAYS ORD GBP0.25.....	2,247,942	10,688,426	9,255,174
BARCO (NEW) NPV.....	744	26,884	55,099
BARLOWORLD LTD ZAR0.05.....	5,039	48,378	51,215
BARRICK GOLD CORP.....	55,422	2,638,745	2,514,692
BASF SE NPV.....	129,904	8,870,220	12,726,223
BASTIDE LE CONFORT MEDICAL.....	126	3,213	1,735
BAVARIA INDUSTRIEKAPITAL AG.....	198	3,290	4,163
BAXTER INTERNATIONAL INC.....	129,941	6,734,312	7,756,178
BAYER AG ORD NPV.....	132,379	9,801,826	10,640,582
BAYERISCHE MOTOREN WERKE (BMW).....	33,748	2,133,735	3,366,842
BAYTEX ENERGY CORP.....	11,583	515,674	632,738
BB&T CORP.....	165,195	4,697,059	4,433,834
BCA CARIGE SPA EUR1.....	17,637	41,214	39,967
BCE INC.....	34,242	1,160,097	1,341,863
BCO POPULAR ESP EUR0.10 (POST.....	26,282	154,460	147,885
BE AEROSPACE INC.....	22,341	492,715	911,736
BEACH ENERGY LTD.....	136,620	86,834	133,833
BECHTLE AG NPV.....	4,826	163,723	215,857
BECKMAN COULTER INC.....	13,217	712,326	1,103,620
BECTON DICKINSON AND CO.....	71,349	5,276,379	6,148,143
BED BATH & BEYOND INC.....	46,390	1,539,630	2,707,784
BEIERSDORF AG NPV.....	2,925	186,134	189,776
BEKAERT SA.....	834	92,941	63,482
BELDEN INC.....	14,263	426,311	497,208

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
BELGACOM NPV.....	5,973	227,378	212,992
BELL AG BASEL CHF5-REGISTERED.....	11	16,541	26,781
BELL ALIANT INC.....	2,946	88,458	87,669
BELLUNA CO LTD Y50.....	2,900	19,235	18,852
BEMIS CO INC.....	19,642	540,018	663,507
BENCHMARK ELECTRONICS INC.....	36,300	634,971	598,950
BENDIGO & ADELAIDE BK LTD NPV.....	9,950	93,109	94,381
BENESSE HOLDINGS INC JPY50.....	1,489	62,202	63,701
BENETTON GROUP SPA EUR1.30.....	64,702	475,131	511,724
BENIHANA INC.....	668	5,665	7,007
BERENDSEN PLC.....	16,367	98,080	143,206
BERKELEY GROUP HLDGS.....	3,510	65,597	72,580
BERKSHIRE HATHAWAY INC.....	331,404	27,022,701	25,647,356
BERTRANDT AG NPV.....	46	1,668	3,481
BEST BUY CO INC.....	74,349	2,575,641	2,335,302
BEST DENKI CO Y50.....	4,000	11,038	11,045
BEYONICS TECHNOLOGY SGD0.25.....	32,000	6,039	4,301
BEZEQ-ISRAELI TELECOMMUNICATNS.....	68,512	177,280	172,644
BG GROUP PLC ORD GBP0.10.....	402,675	7,470,860	9,141,151
BHP BILLITON LIMITED.....	160,584	6,738,370	7,530,150
BHP BILLITON PLC USD0.50.....	276,035	8,753,275	10,866,293
BIC EUR3.82.....	618	54,908	59,710
BIG LOTS INC.....	27,311	798,446	905,360
BIGLARI HOLDINGS INC.....	8	1,832	3,128
BILIA AB SER 'A' SEK10.00.....	896	5,430	16,188
BILLERUD NPV.....	12,688	86,889	133,213
BINANI INDUSTRIES INR10.....	26,163	111,733	98,296
BIO PAPPEL SAB DE CV.....	42,300	35,244	36,107
BIOMEN IDEC INC.....	65,659	4,027,167	7,020,260
BIOMARIN PHARMACEUTICAL INC.....	20,706	407,559	563,410
BIO-RAD LABORATORIES INC.....	3,690	313,565	440,438
BIOSENSORS INTERNATIONAL GROUP.....	67,000	71,416	70,406
BJ'S WHOLESALE CLUB INC.....	10,176	369,891	512,362
BK MANDIRI IDR500.....	19,500	7,220	16,372
BK OF INDIA INR10(DEMAT).....	10,578	100,137	97,918
BLACK BOX CORP DEL COM.....	9,262	336,812	289,623
BLACKPEARL RESOURCES INC.....	10,300	39,171	72,680
BLACKROCK INC.....	23,271	4,229,769	4,463,611
BLUESCOPE STEEL LTD.....	39,689	78,754	51,202
BMC SOFTWARE INC.....	32,920	1,064,294	1,800,724
BNP PARIBAS EUR2.....	119,484	8,919,293	9,221,239
BOART LONGYEAR GROUP NPV.....	44,757	197,173	191,188
BOC HONG KONG HLDG HKD5.....	265,537	610,132	771,230
BODYCOTE PLC.....	2,064	11,199	12,323
BOEING CO/THE.....	144,554	7,802,316	10,686,877
BOISE INC.....	8,852	54,884	68,957
BOK FINANCIAL CORP.....	4,763	221,053	260,870
BOLIDEN AB NPV (POST SPLIT).....	82,676	1,102,390	1,530,346
BOMBARDIER INC.....	130,223	782,253	937,778
BONAVISTA ENERGY CORP.....	5,211	146,271	154,262
BOOZ ALLEN HAMILTON HOLDING CO.....	41,739	735,112	797,632
BORAL LIMITED NEW NPV.....	15,607	83,325	73,519
BORGWARNER INC.....	75,546	3,760,532	6,103,361
BOSKALIS WESTMINSTER GROEP NV.....	1,519	79,289	71,807
BOSSARD HLDGS AG CHF10(BR).....	91	6,643	16,957
BOSTON PROPERTIES INC.....	36,462	2,665,825	3,870,806
BOSTON SCIENTIFIC CORP.....	284,617	2,196,201	1,966,703
BOUSTEAD SINGAPORE SGD0.25.....	2,000	1,787	1,645
BOUYGUES EUR1.....	5,118	247,751	224,947
BP PLC ORD USD.25.....	1,767,118	14,264,089	13,011,990

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
BRAMBLES LTD NPV.....	92,350	591,107	713,841
BRANDYWINE REALTY TRUST.....	25,264	230,877	292,810
BRASIL TELECOM SA.....	6,400	142,055	183,424
BRE PROPERTIES INC.....	13,918	516,718	694,230
BREADTALK GROUP LTD.....	8,000	4,014	3,910
BRENTAG AG.....	719	83,741	83,562
BREVILLE GROUP LTD.....	1,081	3,437	3,819
BRICK LTD (THE).....	1,378	3,233	3,941
BRIDGESTONE CO Y50.....	32,414	683,997	740,914
BRIGGS & STRATTON CORP.....	30,682	919,172	609,345
BRIGHAM EXPLORATION CO.....	27,109	729,586	811,372
BRILLIANCE CHINA AUTOMATED.....	240,000	213,329	270,805
BRINKER INTERNATIONAL INC.....	16,039	222,073	392,314
BRISTOL-MYERS SQUIBB CO.....	385,657	9,079,529	11,168,627
BRISTOW GROUP INC.....	18,000	607,336	918,360
BRITISH AMERICAN TOBACCO ORD.....	223,102	7,732,003	9,781,871
BRITISH LAND ORD GBP0.25.....	41,036	340,352	401,217
BRITISH POLYTHENE INDS ORD 25P.....	4,715	21,096	22,312
BRITISH SKY BRDCSTG.....	24,550	334,435	333,638
BROADCOM CORP.....	173,116	5,225,194	5,823,622
BROADRIDGE FINANCIAL SOLUTIONS.....	23,011	385,928	553,875
BROCADE COMMUNICATIONS SYSTEMS.....	88,083	467,172	569,016
BROOKDALE SENIOR LIVING INC.....	18,189	269,812	441,083
BROOKFIELD ASSET MGMT INC.....	28,786	769,522	957,147
BROOKFIELD OFFICE PPTYS INC.....	6,859	123,295	132,404
BROOKFIELD REAL ESTATE SVC INC.....	1,537	24,256	22,694
BROTHER INDS NPV.....	71,074	830,676	1,042,876
BROWN & BROWN INC.....	21,666	430,512	555,950
BROWN SHOE INC NEW COM.....	37,500	610,890	399,375
BROWN-FORMAN CORP.....	33,985	1,939,644	2,538,340
BRUKER CORP.....	19,580	365,137	398,649
BT GROUP ORD GBP0.05.....	916,595	2,587,976	2,965,168
BUCKEYE TECHNOLOGIES INC.....	1,535	24,024	41,414
BUCYRUS INTL INC NEW CL A.....	14,106	580,626	1,292,956
BUNGE LIMITED COM.....	29,122	1,665,093	2,007,962
BUNZL ORD GBP0.3214857.....	104,153	1,112,992	1,304,257
BUONGIORNA SPA.....	13,809	26,140	28,029
BURBERRY GROUP ORD GBP0.0005.....	18,870	341,017	439,275
BUREAU VERITAS EUR0.12.....	1,170	95,672	98,794
C C LAND HOLDINGS HKD0.1.....	330,000	118,106	123,836
CA INC.....	71,431	1,451,294	1,631,484
CABLEVISION SYSTEMS CORP.....	50,411	1,078,429	1,825,382
CABOT CORP.....	12,211	261,897	486,853
CABOT OIL & GAS CORP.....	26,061	978,078	1,728,105
CACI INTL INC CL A.....	18,614	862,145	1,174,171
CADENCE DESIGN SYSTEMS INC.....	50,192	254,337	530,028
CAE INC.....	5,533	71,913	74,587
CAHYA MATA SARAWAK BHD MY\$1.....	65,300	51,349	47,577
CAIRN ENERGY PLC.....	158,333	1,042,273	1,054,404
CAIXABANK.....	20,410	132,805	142,424
CALAMOS ASSET MANAGEMENT INC.....	2,816	34,440	40,888
CALAMP CORP.....	163,058	567,983	494,066
CALFRAC WELL SERVICES LTD.....	200	6,554	6,584
CALLAN FUND.....	7,330,521	71,440,713	92,116,522
CALPINE CORP.....	70,994	742,409	1,145,133
CALSONIC KANSEI JPY50.....	12,000	47,699	71,768
CALTEX AUSTRALIA ORD\$1.....	91,710	1,020,483	1,154,652
CAMBREX CORP.....	1,621	6,980	7,489
CAMDEN PROPERTY TRUST.....	15,385	631,729	978,794
CAMECO CORP.....	15,381	463,976	405,443

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
CAMERON INTERNATIONAL CORP.....	72,514	2,761,130	3,646,729
CAMPARI EURO.10.....	18,960	147,142	155,864
CAMPBELL BROS NPV.....	2,259	82,615	110,670
CAMPBELL SOUP CO.....	77,694	2,577,721	2,684,328
CANADIAN IMPERIAL BK OF COMM.....	38,602	2,752,972	3,045,842
CANADIAN NATIONAL RAILWAY CO.....	8,622	468,692	688,898
CANADIAN NATIONAL RAILWAY CO.....	16,722	1,152,480	1,336,582
CANADIAN NATURAL RESOURCES LTD.....	83,884	3,546,870	3,514,071
CANADIAN OIL SANDS LTD.....	31,792	1,034,931	916,767
CANADIAN PACIFIC RAILWAY LTD.....	7,071	414,670	440,848
CANADIAN TIRE CORP LTD.....	25,426	1,503,254	1,662,398
CANADIAN UTILITIES LTD.....	3,433	167,328	199,271
CANADIAN WESTERN BANK.....	10,800	308,662	344,669
CANARA BANK INR10.....	72,878	621,195	855,902
CANCOM IT SYSTEM AG NPV.....	290	3,785	3,860
CANFOR CORPORATION NEW.....	3,800	24,892	41,540
CANFOR PULP PRODUCTS INC.....	568	10,081	10,288
CANON INC NPV.....	49,740	2,141,006	2,346,575
CANYON SERVICES GROUP INC.....	5,300	43,373	73,149
CAP GEMINI EUR8.....	3,186	189,255	186,617
CAPE PLC.....	16,869	49,487	148,953
CAPITA GROUP PLC.....	13,200	156,034	151,628
CAPITAL & REG PROPS ORD 1P.....	129	79	81
CAPITAL ONE FINANCIAL CORP.....	110,651	3,887,665	5,717,337
CAPITAL SHOPPING CENTRES GRP.....	15,246	93,033	97,784
CAPITALAND SGD1.....	138,552	394,984	328,435
CAPITALSOURCE INC.....	60,261	305,295	388,683
CAPITAMALL TRUST SGD1 UNITS.....	117,252	178,225	178,610
CAPITAMALLS ASIA LTD.....	37,074	56,324	44,395
CAPITOL FED FINL INC COM.....	31,188	414,361	366,771
CARBO CERAMICS INC.....	4,373	657,513	712,580
CARDINAL HEALTH INC.....	67,788	2,004,949	3,078,931
CAREER EDUCATION CORP.....	30,902	783,172	653,577
CAREFUSION CORP.....	58,722	1,362,842	1,595,477
CARLISLE COS INC.....	11,400	333,910	561,222
CARLSBERG 'B' DKK20.....	20,863	2,079,355	2,268,952
CARMAX INC.....	99,537	2,558,436	3,291,689
CARNIVAL CORP.....	95,434	2,909,135	3,591,181
CARNIVAL PLC ORD USD1.66.....	3,938	155,175	152,556
CARPENTER TECHNOLOGY CORP.....	8,200	211,394	472,976
CARPHONE WAREHOUSE GROUP PLC.....	56,239	125,041	381,922
CARREFOUR EUR2.5.....	79,031	3,578,033	3,244,993
CARR'S MILLING IND ORD GBP0.25.....	300	3,560	4,058
CASA GRANDE SAA PEN10.....	15,419	35,523	76,369
CASCADE MICROTECH INC.....	105,739	747,641	603,770
CASCADES INC.....	10,100	74,631	66,768
CASEYS GEN STORES INC.....	22,500	614,905	990,000
CASINO GUICH-PERR EUR1.53.....	17,483	1,538,780	1,647,602
CASIO COMPUTER CO Y50.....	5,105	39,305	35,715
CATALYST HEALTH SOLUTIONS INC.....	17,336	935,268	967,696
CATCHER TECHNOLOGY GDR 144A.....	1,099	36,091	36,091
CATERPILLAR INC.....	155,615	9,335,625	16,566,773
CATHAY GENERAL BANCORP.....	28,500	490,887	467,115
CATHAY PACIFIC AIRWAYS.....	25,429	64,112	58,889
CB RICHARD ELLIS GROUP INC.....	97,859	1,513,072	2,457,239
CBOE HOLDINGS INC.....	9,819	228,151	241,547
CBS CORP.....	182,221	2,675,177	5,191,476
CEAT LTD INR10.....	1,114	3,708	2,647
CEC ENTMT INC COM.....	28,014	889,511	1,123,642
CELANESE CORP.....	34,969	953,711	1,864,197

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
CELESIO AG.....	2,283	55,673	45,513
CELESTICA INC.....	12,800	120,939	112,071
CELGENE CORP.....	102,512	5,688,911	6,183,524
CELLCOM ISRAEL LTD ILS0.01.....	2,140	64,414	59,429
CELLTRON INC KRW500.....	10,174	323,474	421,197
CENOVUS ENERGY INC.....	64,400	2,089,672	2,428,930
CENTENE CORP.....	164	5,600	5,827
CENTERPOINT ENERGY INC.....	86,442	1,158,256	1,672,653
CENTERRA GOLD INC.....	12,867	200,481	213,317
CENTRAIS ELETRICAS BRASILEIRAS.....	11,938	161,136	161,163
CENTRAL BANK OF INDIA.....	1,785	6,042	4,957
CENTRAL GARDEN AND PET CO.....	1,157	12,588	11,744
CENTRAL JAPAN RY Y5000.....	62	442,037	485,191
CENTRICA ORD GBP0.061728395.....	548,441	2,498,806	2,846,639
CENTRO RETAIL GROUP.....	62,781	11,795	22,516
CENTURYLINK INC.....	122,458	3,454,266	4,950,977
CEPHALON INC.....	14,188	985,068	1,133,621
CEREBOS PACIFIC SGD0.20.....	3,000	12,445	12,366
CERMAQ ASA NOK10.....	2,098	39,184	33,726
CERNER CORP.....	91,838	2,191,777	5,612,220
CETIP SA - BALCAO ORGANIZADO.....	75	1,029	1,122
CETIP SA - BALCAO ORGANIZADO D.....	10,300	151,540	159,222
CEWE COLOR HLDG AG NPV.....	399	12,559	18,685
CF INDUSTRIES HOLDINGS INC.....	27,715	2,995,579	3,926,384
CFS RETAIL PROPERTY TRUST UNIT.....	50,397	94,445	97,928
CGI GROUP INC.....	20,540	347,921	506,743
CH ENERGY GROUP INC COM.....	4,753	217,880	253,145
CH OFFSHORE LTD SGD0.05.....	26,000	9,584	9,107
CH ROBINSON WORLDWIDE INC.....	43,942	2,673,415	3,464,387
CHALLENGER LTD.....	179,121	364,304	937,740
CHAMPION TECHN LGY HKD0.10.....	668,000	15,133	13,049
CHANDLER MACLEOD GROUP LTD NPV.....	1,406	454	640
CHAODA MODERN AGRI HKD0.10.....	658,000	489,388	285,820
CHARACTER GROUP ORD5P.....	236	821	576
CHARLES RIVER LABORATORIES INT.....	11,877	378,456	482,800
CHARLES SCHWAB CORP/THE.....	237,317	3,972,840	3,903,865
CHARLES VOGELE HLDG AG CHF6.....	373	14,416	19,846
CHARTER COMMUNICATIONS INC.....	13,393	728,252	726,704
CHARTER INTERNATIONAL ORD GBP0.....	53,563	537,690	681,062
CHATHAM LODGING TRUST.....	39,750	771,000	640,373
CHEN HSONG HLDGS ORD HK\$0.10.....	12,000	7,038	6,153
CHENG LOONG TWD10.....	517,000	172,124	244,789
CHESAPEAKE ENERGY CORP.....	133,917	2,779,060	3,975,996
CHEUNG KONG INFRASTRUCTURE.....	17,745	76,834	92,131
CHEUNG KONG(HLDGS) HK\$0.50.....	86,310	1,289,910	1,262,275
CHEVRON CORP.....	548,282	42,539,651	56,385,321
CHIBA BANK Y50.....	79,780	519,686	495,908
CHICAGO BRIDGE & IRON CO NV.....	37,520	1,062,230	1,459,528
CHICO'S FAS INC.....	160,586	1,955,931	2,445,725
CHIMERA INVESTMENT CORP.....	190,576	715,383	659,393
CHINA CITIC BANK CORPORATION H.....	311,000	221,185	193,844
CHINA CITIC BK COR H CNY1.....	62,200	0	6,715
CHINA COMMUNICATIONS CONST-H.....	91,000	78,264	78,238
CHINA GAOXIAN FIBRE FABRIC.....	73,000	10,676	11,298
CHINA LIFE INS TWD10.....	401,310	320,771	530,917
CHINA MANMADE FIVERS CORP.....	188,000	98,668	81,815
CHINA MERCHANTS BK 'H' CNY1.....	188,500	483,517	455,428
CHINA MINSHENG BANKING CORP.....	32,000	28,114	29,486
CHINA MINZHONG FOOD CORP LTD.....	96,000	121,924	117,302
CHINA MOBILE LTD.....	194,900	1,940,810	1,803,412

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
CHINA MOTOR CO TWS10.....	75,000	76,236	77,158
CHINA OVERSEAS GRAND OCEANS GR.....	8,000	11,377	10,446
CHINA OVERSEAS LAND & INVEST.....	278,000	593,986	595,925
CHINA PETROCHEMICAL CORP TWD10.....	395,000	399,118	451,059
CHINA PETROLEUM AND CHEMICAL.....	2,156,000	1,883,961	2,169,507
CHINA RAILWAY GROUP LIMITED.....	132,000	96,277	61,918
CHINA RESOURCES LAND LTD.....	284,000	595,840	513,892
CHINA SKY CHEMICAL FIBRE.....	125,000	17,248	13,746
CHINA TELECOM CORP 'H' CNY1.....	2,632,000	1,364,048	1,704,775
CHINA YUCHAI INTL LTD COM.....	2,579	43,106	54,417
CHINA YURUN FOOD GROUP LTD.....	21,000	70,764	59,104
CHINA ZENITH CHEMI.....	78,000	25,445	7,318
CHINACAST EDUCATION CORP.....	1,446	6,329	7,490
CHIPMOS TECHNOLOGIES BERMUDA.....	6,211	30,442	55,713
CHIPOTLE MEXICAN GRILL INC.....	11,219	1,644,256	3,457,584
CHIQUITA BRANDS INTERNATIONAL.....	41,634	554,843	542,075
CHIYODA CORP Y50.....	14,361	157,391	164,131
CHOICE HOTELS INTERNATIONAL IN.....	27,846	957,762	928,943
CHOONGWAE PHARM KRW5000.....	24	322	303
CHORI CO LTD JPY50.....	52,000	92,406	63,744
CHRISTIAN DIOR EUR2.....	8,898	1,050,578	1,399,733
CHUBB CORP.....	78,381	3,976,777	4,907,434
CHUBU ELECTRIC PWR Y500.....	54,595	1,303,022	1,061,344
CHUBU NIPPON BRDCG Y50.....	1,300	6,902	7,727
CHUGAI PHARMACEUTL Y50.....	15,814	262,880	257,692
CHUGOKU BANK Y50.....	4,730	53,463	58,159
CHUGOKU ELECTRIC POWER CO INC.....	11,702	214,661	201,699
CHUNGHWA TELECOM CO LTD.....	8,000	27,324	27,518
CHUO SPRING CO JPY50.....	3,000	8,459	10,958
CHURCH & DWIGHT CO INC.....	34,131	1,086,486	1,383,671
CI FINANCIAL INC.....	4,326	97,886	102,648
CIA DE SANEAMENTO BASICO DO ES.....	20,702	1,171,256	1,235,288
CIA ENERGETICA DE MINAS GERAIS.....	4,111	84,912	84,851
CIA SANEAMENTO BASICO DE SAO P.....	11,800	199,097	351,073
CIBER INC COM.....	43,443	308,113	241,109
CIECH SA PLN5.....	8,608	76,566	73,936
CIENA CORP.....	50,652	911,435	930,984
CIGNA CORP.....	68,174	1,867,132	3,506,189
CIMAREX ENERGY CO.....	52,402	2,518,348	4,711,988
CIMPOR CIMENTOS DE EUR1(REGD).....	4,342	29,851	33,170
CINCINNATI FINANCIAL CORP.....	28,101	821,105	819,987
CINEPLEX INC.....	8,400	174,668	232,565
CINTAS CORP.....	23,523	614,896	776,965
CISCO SYSTEMS INC.....	1,525,899	31,871,038	23,819,283
CIT GROUP INC.....	38,467	1,393,133	1,702,549
CITIGROUP INC.....	756,723	38,324,294	31,509,946
CITIZEN HOLDINGS CO Y50.....	10,497	65,648	62,259
CITRIX SYSTEMS INC.....	41,999	1,615,504	3,359,920
CITY DEVELOPMENTS SGD0.50.....	30,534	263,298	258,678
CITY NATIONAL CORP/CA.....	8,667	408,987	470,185
CJ CHEILJEDANG.....	129	28,616	28,455
CJ CORP KSWN5000.....	247	19,719	16,819
CLARCOR INC.....	24,000	702,838	1,134,720
CLARIANT CHF4.00(REGD).....	230	1,435	4,390
CLEANUP CORP Y50.....	1,300	7,430	7,984
CLEAR CHANNEL OUTDOOR HOLDINGS.....	7,705	60,691	97,854
CLEARWIRE CORP.....	33,631	231,350	127,125
CLIFFS NATURAL RESOURCES INC.....	30,079	1,385,565	2,780,804
CLOROX CO.....	24,841	1,461,914	1,675,277
CLOSE BROS GROUP ORD 25P.....	78	891	967

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
CLP HLDGS HKD5.....	75,948	573,774	672,979
CME GROUP INC.....	17,276	4,798,547	5,037,509
CMS ENERGY CORP.....	88,286	1,209,226	1,738,351
CNA FINANCIAL CORP.....	4,959	101,038	144,059
CNH GLOBAL NV.....	4,931	130,518	190,583
CNO FINANCIAL GROUP INC.....	677	4,751	5,355
CNOOC LTD HKD0.02.....	192,000	334,210	448,093
CNP ASSURANCES EUR1.....	4,053	86,298	88,349
COACH INC.....	57,055	1,739,705	3,647,526
COAL INDIA LTD.....	25,944	218,840	227,998
COASTAL CONTRACTS BHD MYR0.20.....	20,700	23,914	23,994
COBALT INTERNATIONAL ENERGY IN.....	27,149	352,979	370,041
COBHAM ORD GBP0.025.....	24,877	94,378	84,510
COCA COLA FEMSA SAB DE CV SERL.....	16,900	81,726	156,680
COCA-COLA AMATIL NPV.....	30,397	323,536	371,641
COCA-COLA CO/THE.....	522,281	26,713,968	35,144,288
COCA-COLA ENTERPRISES INC.....	134,606	3,058,799	3,927,803
COCA-COLA FEMSA SAB DE CV.....	2,956	199,046	274,938
COCA-COLA HELLENIC BOTTLING CO.....	13,509	353,140	362,733
COCA-COLA WEST COMPANY LTD NPV.....	1,314	25,969	25,056
COCHLEAR LTD COM.....	5,924	462,427	456,641
COGECO CABLE INC.....	800	37,735	37,633
COGECO INC.....	300	10,178	13,401
COGNEX CORP COM.....	36,796	879,262	1,303,682
COGNIZANT TECHNOLOGY SOLUTIONS.....	100,042	4,182,182	7,337,080
COHERENT INC.....	17,394	488,262	961,366
COINSTAR INC.....	111	5,582	6,054
COLGATE-PALMOLIVE CO.....	113,253	8,010,015	9,899,445
COLONIAL PPTYS TR COM SHS BEN.....	12,887	503,127	262,895
COLOPLAST SER 'B' DKK5.....	486	71,875	73,780
COLRUYT SA NPV.....	1,630	89,864	81,532
COLT GROUP SA.....	1,914	2,350	4,394
COMCAST CORP.....	639,966	11,430,504	16,216,738
COMERICA INC.....	33,935	1,000,558	1,173,133
COMFORTDELGRO CORP SGD0.25.....	40,520	50,483	48,191
COMMERCE BANCSHARES INC/KANSAS.....	13,783	518,867	592,669
COMMERCIAL METALS CO.....	21,544	304,203	309,156
COMMERZBANK AG NPV.....	97,636	456,713	420,284
COMMONWEALTH BANK OF AUSTRALIA.....	82,541	4,192,439	4,621,667
COMMONWEALTH REIT.....	13,466	294,418	347,961
COMMUNITY HEALTH SYSTEMS INC.....	17,706	427,994	454,690
COMPAGNIE DE SAINT-GOBAIN.....	18,694	1,094,086	1,210,307
COMPAGNIE FINANCIERE.....	31,757	1,876,364	2,076,274
COMPAGNIE GENERALE DE.....	5,614	156,507	206,742
COMPAL ELECTRONIC INC TW\$10.....	882,319	921,129	1,081,262
COMPASS GROUP ORD GBP0.10.....	135,241	1,122,672	1,304,907
COMPASS MINERALS INTERNATIONAL.....	6,118	389,838	526,576
COMPTON PETROLEUM CORP.....	93,405	105,411	11,614
COMPUTACENTER ORD GBP0.06.....	3,773	11,734	29,075
COMPUTER SCIENCES CORP.....	43,577	1,916,608	1,654,183
COMPUTERSHARE NPV (DFD 1 POST.....	72,836	717,441	691,667
COMPUWARE CORP.....	54,535	442,949	532,262
COMSYS HOLDINGS NPV.....	60,200	620,499	598,571
COMTECH TELECOMMUNICATIONS COR.....	15,750	483,109	441,630
CONAGRA FOODS INC.....	82,664	1,641,453	2,133,558
CONCHO RESOURCES INC/MIDLAND T.....	42,689	3,160,240	3,920,985
CONMED CORP COM.....	15,001	389,328	427,228
CONOCOPHILLIPS.....	364,855	20,153,312	27,433,447
CONSOL ENERGY INC.....	62,661	2,572,955	3,037,805
CONSOLIDATED EDISON INC.....	70,754	3,087,100	3,766,943

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
CONSOLIDATED GRAPHICS INC.....	14,685	673,033	806,941
CONSTELLATION BRANDS INC.....	47,644	807,375	991,948
CONSTELLATION ENERGY GROUP INC.....	60,293	1,948,049	2,288,722
CONSTRUCCIONES Y AUXILIAR DE.....	106	44,171	62,288
CONTACT ENERGY NPV.....	13,747	62,106	60,856
CONTINENTAL AG NPV.....	9,982	913,406	1,048,526
CONTINENTAL RESOURCES INC/OK.....	10,090	458,917	654,942
CON-WAY INC.....	10,315	315,523	400,325
COOPER COS INC/THE.....	28,159	1,209,402	2,231,319
COOPER INDUSTRIES PLC.....	60,798	3,131,860	3,627,817
COOPER TIRE & RUBBER CO.....	37,700	721,976	746,083
COPA HOLDINGS S A CL A.....	5,982	247,514	399,239
COPART INC.....	15,095	586,543	703,427
COPPER MOUNTAIN MINING CORP.....	7,400	35,876	57,277
CORE LABORATORIES N V.....	9,402	730,466	1,048,699
CORELOGIC INC.....	18,089	315,445	302,267
CORETRONICS CORP TWD10.....	18,787	23,940	29,662
CORIO NV EUR10.....	2,746	183,197	181,945
CORN PRODUCTS INTERNATIONAL INC.....	64,193	1,954,305	3,548,589
CORNERSTONE THERAPEUTICS INC.....	969	5,580	8,682
CORNING INC.....	387,232	5,774,750	7,028,261
CORPORATE OFFICE PROPERTIES TR.....	34,186	1,244,072	1,063,526
CORPORATION BK INR10 DEMAT.....	266	2,017	3,130
CORRECTIONS CORP OF AMERICA.....	20,043	364,308	433,931
CORTICEIRA AMORIM-SOCIEDADE.....	6,547	9,488	9,397
COSCO CORPORATION (SINGAPORE).....	21,707	40,600	34,481
COSMO OIL.....	23,133	61,673	65,309
COSTAIN GROUP PLC.....	2,273	8,043	7,955
COSTCO WHOLESALE CORP.....	103,124	6,175,203	8,377,794
COUNTRY GARDEN HLDGS CO LTD.....	100,000	45,261	43,952
COVANCE INC.....	21,305	1,138,063	1,264,878
COVANTA HOLDING CORP.....	22,577	426,057	372,295
COVENTRY HEALTH CARE INC.....	27,640	508,363	1,008,031
COVIDIEN PLC.....	142,224	6,266,311	7,570,584
CPI CORP.....	2,314	52,600	30,429
CPP GROUP PLC - W/I.....	1,688	7,565	3,753
CR BARD INC.....	18,465	1,576,228	2,028,565
CRANE CO.....	9,081	218,835	448,692
CRCAM BRIE PICARDIE (2EME NOM).....	900	25,118	24,597
CREATE RESTAURANTS HLDG INC.....	1,700	11,476	8,778
CREDIT AGRICOLE DE TOULOUSE.....	38	3,333	3,328
CREDIT AGRICOLE SA EUR3.....	102,359	1,231,325	1,538,962
CREDIT CORP GROUP NPV.....	1,321	4,278	6,718
CREDIT SAISON CO NPV.....	4,846	72,311	80,827
CREDIT SUISSE GROUP AG CHF0.04.....	144,106	6,612,752	5,596,516
CREE INC.....	20,410	805,801	685,572
CRESCENT POINT ENERGY CORP.....	9,500	398,938	438,727
CRH ORD EUR0.32.....	26,264	719,731	583,939
CRH ORD EUR0.32 DUBLIN LIST.....	100,222	2,289,328	2,218,836
CRITERIA CAIXACORP EUR1.....	22,948	1,620	1,730
CRODA INTL ORD 10P.....	7,026	196,457	212,852
CROWN CASTLE INTERNATIONAL COR.....	59,229	1,648,051	2,415,951
CROWN HOLDINGS INC.....	70,587	2,172,977	2,740,187
CROWN LIMITED NPV.....	43,684	350,408	417,639
CSE SYS & ENGR SGD0.05.....	24,000	14,002	24,633
CSL ORD NPV.....	20,721	696,785	733,400
CSP INTL IND CLZ SPA EUR0.52.....	816	2,863	1,410
CSS INDUSTRIES INC.....	1,246	22,654	26,079
CSX CORP.....	278,626	4,516,989	7,305,574
CUBIC CORP COM.....	18,479	380,759	942,244

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
CULLEN/FROST BANKERS INC.....	33,255	1,552,451	1,890,547
CUMMINS INC.....	45,096	2,310,750	4,666,985
CURTISS WRIGHT CORP.....	33,000	1,007,922	1,068,210
CVS CAREMARK CORP.....	316,077	9,904,903	11,878,174
CYBERAGENT INC.....	40	138,463	139,128
CYMER INC COM.....	22,282	723,139	1,103,182
CYPRESS SEMICONDUCTOR CORP.....	91,771	1,495,166	1,940,039
CYTEC INDUSTRIES INC.....	9,177	290,243	524,833
D IETEREN NPV.....	2,307	86,260	157,674
DAEGU DEPARTMENT STORE KRW5000.....	3,170	30,456	35,036
DAEHAN CITY GAS CO KRW5000.....	490	12,904	13,080
DAEHAN FLOUR MILL CO.....	365	48,503	57,435
DAESANG HOLDINGS CO LTD.....	10,930	32,194	37,264
DAESUNG INDUSTRIAL CO LTD.....	800	27,671	22,105
DAI NIPPON PRINTING CO Y50.....	12,072	141,025	134,980
DAICEL CHEML INDS Y50.....	51,935	305,776	340,831
DAIDO STEEL CO Y50.....	6,083	31,760	40,373
DAIHATSU DIESEL JPY50.....	1,000	5,668	7,182
DAIHATSU MOTOR CO Y50.....	7,441	102,351	125,675
DAIICHI KOSHO CO.....	200	2,273	3,224
DAI-ICHI LIFE INSURANCE CO LTD.....	702	1,170,804	976,159
DAIICHI SANKYO COMPANY LIMITED.....	14,502	272,593	281,744
DAIKIN INDUSTRIES Y50.....	17,774	566,245	624,599
DAIKYO INC Y50.....	8,000	13,573	13,472
DAIMLER AG ORD NPV.....	60,120	3,533,867	4,523,863
DAINIPPON SCREEN Y50.....	1,000	9,510	8,445
DAINIPPON SUMITOMO PHARMA CO.....	5,119	46,563	48,363
DAIRY CREST GROUP ORD 25P.....	3,361	21,034	19,965
DAITO TRUST CONSTRUCTION Y50.....	1,977	138,964	166,708
DAIWA HOUSE INDUSTRY CO Y50.....	28,731	314,914	359,671
DAIWA INDUSTRIES NPV.....	5,000	46,537	23,836
DAIWA SECS GROUP NPV.....	45,306	196,291	198,031
DAKTRONICS INC.....	86,338	973,611	931,587
DANAHER CORP.....	137,232	4,698,130	7,271,924
DANIELI & C EUR1.....	424	13,322	11,723
DANONE.....	35,703	2,277,941	2,663,258
DANSKE BANK AS DKK10.....	67,186	1,481,032	1,243,919
DAPAI INTERNATIONAL HLDS CO.....	86,000	15,213	6,305
DARDEN RESTAURANTS INC.....	25,587	839,806	1,273,209
DARFON ELECTRONICS CORP TWD10.....	37,000	46,058	41,285
DART GROUP ORD GBP0.0125.....	6,507	5,988	9,454
DASSAULT SYSTEMES SA EUR1.....	1,271	100,185	108,188
DATA 3 LTD NPV.....	509	6,275	7,215
DATA COMMUNICATIONS SYS CO.....	1,900	15,952	18,398
DAVIS & HENDERSON CORP.....	496	10,402	10,094
DAVITA INC.....	22,932	1,418,304	1,986,141
DBS HLDGS SGD1.....	47,275	538,060	564,558
DEAN FOODS CO.....	34,150	542,008	419,021
DECKERS OUTDOOR CORP.....	8,907	742,902	785,063
DEEPAK FERTILISERS &.....	8,640	13,999	32,161
DEERE & CO.....	102,728	5,566,561	8,469,924
DELEK GROUP ILS1.....	97	25,117	21,706
DELHAIZE GROUP.....	11,687	878,253	876,025
DELL INC.....	397,558	5,411,771	6,627,292
DE'LONGHI SPA.....	1,782	6,233	20,759
DELPHI FINL GROUP INC CL A COM.....	32,712	875,947	955,518
DELTA AIR LINES INC.....	165,344	1,765,402	1,516,204
DELTA LLOYD NV.....	2,738	64,837	65,063
DELTA-GALIL IND ORD ILS1.....	2,306	17,673	15,602
DENA BANK INR10(DEMAT T5).....	4,111	6,334	8,323

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
DENA CO LTD NPV.....	32,761	1,231,235	1,401,551
DENBURY RESOURCES INC.....	97,094	1,384,241	1,941,880
DENDREON CORP.....	27,177	796,698	1,071,861
DENKI KAGAKU KOGYO Y50.....	10,350	49,010	49,469
DENSO CORPORATION NPV.....	27,573	872,011	1,018,112
DENTSPLY INTERNATIONAL INC.....	26,181	790,500	996,972
DENTSU INC NPV.....	3,896	99,732	114,333
DEUTSCHE BANK AG ORD NPV REGD.....	116,068	7,484,257	6,857,458
DEUTSCHE BOERSE AG NPV.....	5,312	401,184	403,564
DEUTSCHE LUFTHANSA AG ORD NPV.....	4,931	106,539	107,417
DEUTSCHE POST AG NPV (REGD).....	98,734	1,800,617	1,896,731
DEUTSCHE TELEKOM AG NPV (REGD).....	163,721	2,409,462	2,567,166
DEVELOPERS DIVERSIFIED REALTY.....	40,257	449,905	567,624
DEVINE NPV.....	11,025	3,062	2,951
DEVON ENERGY CORP.....	85,865	5,891,087	6,767,021
DEVRO ORD 10P.....	5,055	15,898	21,904
DEVRY INC.....	24,344	1,297,164	1,439,461
DEXIA NPV.....	15,119	56,604	47,063
DEXUS PROPERTY GROUP NPV.....	304,505	246,730	286,883
DIAGEO ORD 28 101/108P.....	140,719	2,575,120	2,875,927
DIAMOND HILL INVESTMENT GROUP.....	59	4,713	4,796
DIAMOND OFFSHORE DRILLING INC.....	14,031	1,087,913	987,923
DIAMONDROCK HOSPITALITY CO.....	45,000	387,153	482,850
DICK'S SPORTING GOODS INC.....	17,592	364,156	676,412
DICKSONS CONCEPT INTERNATIONAL.....	20,500	12,677	15,965
DIEBOLD INC.....	12,153	353,595	376,865
DIGITAL REALTY TRUST INC.....	17,755	814,885	1,096,904
DIGITALHONGKONG.COM HKD0.10.....	1,268	319	197
DILLARD'S INC.....	6,490	326,928	338,389
DIME CMNTY BANCORP INC COM.....	27,482	411,662	399,588
DIRECTV.....	221,980	6,399,368	11,281,024
DISCOVER FINANCIAL SERVICES.....	107,090	1,350,669	2,864,658
DISCOVERY COMMUNICATIONS INC.....	51,910	1,957,631	2,126,234
DISH NETWORK CORP.....	73,432	1,374,328	2,252,159
DNB NOR ASA NOK10.....	26,662	400,747	373,684
DOLBY LABORATORIES INC.....	65,368	2,544,975	2,775,525
DOLE FOOD CO INC.....	41,250	375,105	557,700
DOLLAR GENERAL CORP.....	21,750	623,871	737,108
DOLLAR TREE INC.....	52,906	2,419,661	3,524,598
DOLLARAMA INC.....	100	2,870	3,385
DOLLARAMA INC.....	5,300	137,079	179,413
DOMINION RESOURCES INC/VA.....	117,648	4,386,403	5,678,869
DOMTAR CORP.....	8,899	543,942	842,913
DONALDSON CO INC.....	17,723	757,113	1,075,432
DONGAH TIRE & RUBBER CO LTD.....	990	8,251	8,809
DONGBU ENG & CONST KRW5000.....	3,390	21,054	20,734
DONGFENG MOTOR GROUP CIE LTD.....	524,000	475,723	989,918
DONGKUK STEEL MILL KSWN5000.....	3,420	134,181	131,335
DONGWON FOOD & BEVE KRW5000.....	320	13,420	13,143
DOREL INDUSTRIES INC.....	3,400	107,767	94,908
DOUGLAS EMMETT INC.....	23,236	324,992	462,164
DOVER CORP.....	41,291	1,590,147	2,799,530
DOVER DOWNS GAMING & ENTERTAIN.....	1,871	6,721	5,987
DOW CHEMICAL CO/THE.....	320,939	8,293,575	11,553,804
DOWNER EDI LTD NPV.....	107,113	356,944	424,298
DPL INC.....	21,807	521,378	657,699
DR HORTON INC.....	52,064	520,417	599,777
DR PEPPER SNAPPLE GROUP INC.....	78,732	2,102,978	3,301,233
DRAGON HILL WULING AUTOMOBILE.....	30,000	4,741	3,971
DRAGON MINING NL ORD NPV.....	3,695	5,615	4,787

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
DRAX GROUP ORD GBP0.1155172.....	134,606	1,117,805	1,088,080
DRB-HICOM BERHAD ORD MYR1.....	594,916	206,393	447,246
DRDGOLD LIMITED NPV.....	6,171	3,292	2,977
DRDGOLD LTD.....	39,204	219,146	189,747
DREAMWORKS ANIMATION SKG INC.....	13,275	408,081	266,828
DRESSER RAND GROUP INC.....	20,468	544,052	1,100,155
DST SYSTEMS INC.....	30,143	1,240,946	1,591,550
DSV DKK1 (POST SUBDIVISION).....	34,835	680,106	834,886
DSW INC.....	4,016	198,653	203,250
DTE ENERGY CO.....	34,577	1,358,367	1,729,542
DUERR BETEILIGUNGS AG DEM5.....	383	10,375	15,548
DUKE ENERGY CORP.....	314,132	5,070,305	5,915,106
DUKE REALTY CORP.....	48,587	546,813	680,704
DUN & BRADSTREET CORP.....	32,061	2,465,593	2,421,888
DUNDEE CORPORATION.....	3,990	83,463	104,804
DYDO DRINCO INC JPY50.....	2,000	69,669	73,898
E*TRADE FINANCIAL CORP.....	46,746	644,703	645,095
E.ON AG NPV.....	146,022	5,324,667	4,146,340
EADS EURO AERO DEF EUR 1.....	8,796	267,084	294,336
EAGLE NICE INTL HL HKD0.01.....	14,000	5,591	3,095
EAST ASIATIC COMPANY LTD DKK70.....	186	5,651	5,116
EAST JAPAN RAILWAY CO Y50000.....	13,864	816,058	789,678
EAST WEST BANCORP INC.....	98,806	2,035,713	1,996,869
EASTMAN CHEMICAL CO.....	30,790	1,816,971	3,142,735
EATON CORP.....	89,367	2,897,653	4,597,932
EATON VANCE CORP.....	22,828	613,180	690,090
EBAY INC.....	280,352	6,222,666	9,046,959
ECHO ENTERTAINMENT GROUP LTD.....	67,548	315,107	297,222
ECHOSTAR CORP.....	7,131	122,889	259,782
ECOLAB INC.....	43,212	1,777,804	2,436,293
EDENRED.....	11,681	314,981	356,327
EDF EUR0.5.....	30,934	1,494,924	1,215,650
EDION CORP NPV.....	3,400	29,203	31,870
EDISON INTERNATIONAL.....	87,320	2,897,638	3,383,650
EDP ENERGIAS PORTUGAL.....	75,312	314,692	267,409
EDP RENOVAVEIS SA EUR5.....	8,570	71,075	56,522
EDUCATION MANAGEMENT CORP.....	7,168	130,878	171,602
EDWARDS LIFESCIENCES CORP.....	40,658	1,749,921	3,544,564
EFG EUROBANK ERGAS EUR2.81.....	8,801	44,821	41,215
EI DU PONT DE NEMOURS & CO.....	277,926	10,507,524	15,021,900
EIDAI CO LTD NPV.....	2,000	5,106	7,553
EIFFAGE EUR4(POST SUBDIVISION).....	870	53,938	57,556
EISAI CO Y50.....	5,431	193,925	210,824
EL PASO CORP.....	177,339	2,035,579	3,582,248
EL PASO ELEC CO COM NEW.....	21,487	407,781	694,030
ELAN CORP ORD EUR0.05.....	10,740	82,380	124,540
ELAN CORP PLC.....	4,560	52,077	51,847
ELBIT SYSTEMS ILS1.....	501	28,329	23,736
ELDORADO GOLD CORP.....	21,558	351,394	317,864
ELEC & ELTEK INTERNATIONAL CO.....	1,000	1,361	3,800
ELEC POWER DEV NPV.....	4,598	126,949	123,832
ELECTROLUX AB SER 'B' NPV.....	5,167	131,181	123,565
ELECTRONIC ARTS INC.....	61,925	1,076,276	1,461,430
ELI LILLY & CO.....	229,423	8,158,836	8,610,245
ELISA CORPORATION.....	5,550	123,727	119,493
ELPIDA MEMORY INC NPV.....	4,629	67,709	53,879
EMBRAER SA.....	7,400	226,704	227,772
EMC CORP/MASSACHUSETTS.....	512,394	8,055,730	14,116,455
EMCOR GROUP INC COM.....	44,623	793,279	1,307,900
EMDEON INC.....	5,434	85,649	71,294

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
EMECO HOLDINGS LIMITED NPV.....	110,797	64,765	134,040
EMERSON ELECTRIC CO.....	211,480	9,021,832	11,895,750
EMMI AG CHF10 (REGD).....	116	16,761	29,427
EMPEROR ENTERTAINMENT HOTEL.....	95,000	7,440	24,296
EMPIRE CO LTD.....	10,004	418,450	579,446
ENAGAS SA EUR1.50.....	7,059	159,183	171,018
ENBRIDGE INC.....	39,528	1,155,770	1,284,424
ENCANA CORPORATION.....	82,505	2,661,958	2,545,849
ENDO PHARMACEUTICALS HOLDINGS.....	52,452	1,257,805	2,106,997
ENDURANCE SPECIALTY HLDGS LTD.....	7,580	260,348	313,281
ENEL EUR1.....	808,443	4,971,669	5,279,233
ENEL GREEN POWER SPA EUR0.20.....	68,997	178,714	190,267
ENERGEN CORP.....	34,771	1,296,771	1,964,562
ENERGIZER HOLDINGS INC.....	44,283	2,685,176	3,204,318
ENERPLUS CORP.....	7,008	192,115	221,110
ENERSIS SA.....	47,121	971,335	1,088,495
ENI EUR1.....	287,818	7,078,091	6,806,048
ENSIGN ENERGY SERVICES INC.....	5,200	97,259	103,019
ENTERGY CORP.....	47,367	3,713,484	3,234,219
EOG RESOURCES INC.....	64,194	5,620,837	6,711,483
EPISIL TECHNOLOGIES INC TWD10.....	2,029	1,077	1,183
EQT CORP.....	27,475	997,479	1,442,987
EQUIFAX INC.....	22,951	654,085	796,859
EQUINIX INC.....	8,727	666,375	881,602
EQUITY RESIDENTIAL.....	64,049	2,344,078	3,842,940
ERAMET EUR3.05.....	108	40,673	35,764
ERGYCAPITAL SPA NPV.....	262	402	155
ERICSSON (L.M.).....	288,049	3,341,090	4,163,211
ERIE INDEMNITY CO.....	12,444	599,147	880,040
ERSTE GROUP BANK AG.....	5,159	247,217	270,394
ESPRIT HLDGS ORD HKD0.10.....	26,389	115,872	82,071
ESSAR ENERGY PLC W/I.....	12,685	97,620	83,314
ESSENTIAL ENERGY SERVICES LTD.....	1,937	3,721	4,255
ESSEX PROPERTY TRUST INC.....	6,048	533,817	818,234
ESSILOR INTERNATIONAL EURO.18.....	4,333	345,789	351,363
ESSO MALAYSIA BERHAD ORD.....	32,900	33,610	55,460
ESTEE LAUDER COS INC/THE.....	46,239	2,466,662	4,863,880
ESTERLINE TECHNOLOGIES CORP.....	15,594	504,458	1,191,382
ETHAN ALLEN INTERIORS INC.....	19,806	644,419	421,670
EULER HERMES SA.....	3,107	278,642	262,443
EURASIAN NATURAL RESOURCES.....	21,608	304,947	271,107
EURAZEO RIGHTS 06-JUN-2011.....	14	48	51
EURAZEONCE NPV.....	856	62,580	62,525
EURO RESSOURCES SA EUR0.01.....	593	2,944	3,233
EUROPACORP.....	629	3,235	3,630
EUTELSAT COMMUNICATIONS.....	2,132	86,854	95,823
EVANS & SUTHERLAND COMPUTER CO.....	234,963	51,692	51,692
EVERCORE PARTNERS INC.....	23,250	685,440	774,690
EVEREST RE GROUP INC COM.....	8,862	701,190	724,469
EXCO RESOURCES INC.....	27,780	380,068	490,317
EXEDY CORPORATION Y50.....	3,300	102,848	112,370
EXELON CORP.....	135,235	6,821,206	5,793,467
EXOR SPA EUR1.....	1,742	50,750	54,428
EXPEDIA INC.....	76,917	1,646,744	2,229,824
EXPEDITORS INTERNATIONAL OF WA.....	46,660	1,781,536	2,388,525
EXPERIAN PLC ORD USD0.10.....	165,388	1,586,989	2,106,918
EXPRESS SCRIPTS INC.....	112,655	4,486,889	6,081,117
EXTENDICARE REIT.....	1,200	11,654	12,956
EXXON MOBIL CORP.....	1,347,653	94,373,040	109,672,001
F5 NETWORKS INC.....	34,781	2,120,040	3,834,605

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
FABER GROUP BERHAD MYR1 (POST.....	1,100	444	761
FACTSET RESEARCH SYSTEMS INC.....	22,690	1,719,041	2,321,641
FAIRCHILD SEMICONDUCTOR INTERN.....	91,950	819,412	1,536,485
FAIRFAX FINANCIAL HOLDINGS LTD.....	538	211,602	215,178
FAIRFAX MEDIA LTD NPV.....	48,140	64,842	50,508
FAITH INC JPY50000.....	43	4,615	5,287
FAMILY DOLLAR STORES INC.....	55,625	2,069,922	2,923,650
FAMILYMART Y50.....	11,859	421,821	433,185
FANUC CORPORATION.....	9,230	1,197,202	1,529,190
FARGLORY LAND DEVELOPMENT CO.....	13,000	33,769	32,406
FARO TECHNOLOGIES INC.....	3,300	117,224	144,540
FAST RETAILING CO LTD Y50.....	3,920	627,289	629,549
FASTENAL CO.....	56,101	1,210,859	2,019,075
FAURECIA.....	4,617	159,037	197,706
FBL FINANCIAL GROUP INC.....	113	3,423	3,633
FEDERAL REALTY INVESTMENT TRUS.....	11,945	814,525	1,017,475
FEDERAL SIGNAL CORP.....	181,680	1,134,399	1,191,821
FEDERAL-MOGUL CORP.....	3,684	40,996	84,106
FEDERATED INVESTORS INC.....	35,939	879,144	856,786
FEDEX CORP.....	83,166	6,577,901	7,888,295
FEI COMPANY.....	24,760	598,453	945,584
FERROVIAL SA EUR0.2.....	7,901	104,712	99,844
FIAT INDUSTRIAL.....	23,931	344,261	308,798
FIAT SPA EUR3.5.....	16,473	152,773	180,797
FIBREK INC.....	2,124	3,295	2,971
FIDELITY NATIONAL FINANCIAL IN.....	42,839	629,135	674,286
FIDELITY NATIONAL INFORMATION.....	48,894	1,684,872	1,505,446
FIELDS CORP NPV.....	5	8,785	8,290
FIFTH THIRD BANCORP.....	193,139	2,165,771	2,462,522
FINANCIAL SELECT SECTOR SPDR F.....	1,100	18,107	16,863
FINMECCICA SPA EUR 4.40.....	82,530	1,045,546	998,530
FINNING INTERNATIONAL INC.....	17,747	511,262	525,919
FIRST CITIZENS BANCSHARES INC/.....	1,008	167,175	188,718
FIRST FINANCIAL BANCORP.....	31,500	509,049	525,735
FIRST HORIZON NATIONAL CORP.....	49,133	529,136	468,729
FIRST JUKEN CO NPV.....	700	4,767	4,984
FIRST MAJESTIC SILVER CORP.....	200	2,809	3,697
FIRST MIDWEST BANCORP INC DEL.....	62,570	1,174,693	768,985
FIRST NIAGARA FINANCIAL GROUP.....	56,514	748,416	745,985
FIRST QUANTUM MINERALS LTD.....	16,208	1,442,530	2,361,588
FIRST REPUBLIC BANK/SAN FRANCI.....	13,683	450,766	441,687
FIRST RESOURCES LTD SGD1.....	10,000	11,955	11,323
FIRST SOLAR INC.....	11,085	1,477,207	1,466,213
FIRSTENERGY CORP.....	85,396	3,932,306	3,770,233
FIRSTSERVICE CORP.....	1,830	52,725	63,208
FISERV INC.....	36,644	1,757,517	2,295,014
FISHER & PAYKEL APPLIANCES.....	7,484	3,749	3,585
FIVE STAR QUALITY CARE INC.....	4,068	28,101	23,635
FLEETCOR TECHNOLOGIES INC.....	7,249	193,303	214,860
FLETCHER BUILDING NPV.....	14,615	106,981	104,048
FLEURY MICHON EUR3.05.....	87	4,492	4,339
FLEXSTEEL INDUSTRIES.....	244	4,010	3,550
FLINT ENERGY SERVICES LTD.....	2,100	31,191	30,333
FLIR SYSTEMS INC.....	120,592	2,422,591	4,065,156
FLOWERS FOODS INC.....	61,275	1,009,509	1,350,501
FLOWSERVE CORP.....	17,397	1,477,673	1,911,756
FLUOR CORP.....	78,623	4,398,069	5,083,763
FMC CORP.....	13,383	711,253	1,151,206
FMC TECHNOLOGIES INC.....	111,023	3,750,860	4,972,720
FOCUS MEDIA HOLDING LTD.....	10,687	290,085	332,366

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
FOMENTO DE CONSTRUCCIONES Y.....	1,096	35,478	33,409
FONCIERE DES REGIO EUR2.....	743	73,020	78,692
FOOT LOCKER INC.....	28,869	315,589	685,927
FORBO HLDGS AG CHF0.1 (REGD).....	12	5,735	9,093
FORD MOTOR CO.....	1,066,890	10,765,159	14,712,413
FORD OTOMOTIV SANAYI AS.....	11,246	104,737	96,602
FOREST CITY ENTERPRISES INC.....	25,631	263,043	478,531
FOREST LABORATORIES INC.....	63,544	1,788,410	2,499,821
FOREST OIL CORP.....	21,200	474,009	566,252
FORMFACTOR INC.....	228,304	2,977,672	2,068,434
FORMOSA CHEMICALS & FIBRE CORP.....	75,000	164,711	279,388
FORMOSA TAFEETA CO TWD10.....	106,000	90,803	116,246
FORTESCUE METALS G NPV.....	26,827	183,406	182,378
FORTINET INC.....	27,738	717,940	756,970
FORTIS INC.....	7,277	221,239	243,924
FORTUM OYJ FIM20.....	17,536	534,331	507,729
FORTUNE BRANDS INC.....	28,705	1,245,494	1,830,518
FOSSIL INC.....	50,500	2,198,384	5,944,860
FOSTER WHEELER AG COM.....	5,841	189,680	177,450
FOSTERS GROUP ORD NPV.....	82,735	456,422	456,167
FOUNTAIN SET HLDGS ORD HK\$0.20.....	38,000	6,400	7,179
FOXCONN INTERNATIONAL HLDGC LT.....	46,539	28,735	20,455
FRANCE TELECOM EUR4.....	167,591	3,905,427	3,563,328
FRANCO-NEVADA CORP.....	16,635	600,887	620,516
FRANKLIN RESOURCES INC.....	32,558	2,832,312	4,274,540
FRAPORT AG NPV.....	2,968	230,718	238,610
FRASER & NEAVE SGD0.2.....	19,714	98,879	92,981
FREDS INC CL A.....	34,500	526,378	497,835
FREEPORT-MCMORAN COPPER & GOLD.....	256,093	8,705,147	13,547,320
FREESCALE SEMICONDUCTOR HOLDIN.....	8,085	136,245	148,683
FRESENIUS MEDICAL CARE AG & CO.....	17,227	927,587	1,287,542
FRESENIUS SE & CO KGAA.....	10,451	832,018	1,090,668
FRESH MARKET INC/THE.....	15,000	528,334	580,200
FRESNILLO PLC ORD USD0.50.....	3,859	99,052	86,860
FRISCH'S RESTAURANTS INC.....	238	5,180	5,557
FRONTIER COMMUNICATIONS CORP.....	203,117	1,656,082	1,639,154
FRONTIER OIL CORP.....	24,637	411,928	796,021
F-TECH INC JPY50.....	300	4,591	4,424
FUBON GROUP CO LTD TWD10.....	1,307,438	1,024,458	2,009,622
FUGRO NV CVZ EURO0.05.....	2,659	197,204	191,678
FUJI ELECTRIC CO LTD.....	12,060	36,816	37,333
FUJI HEAVY LTD Y50.....	22,548	159,934	173,661
FUJI KIKO CO LTD JPY50.....	1,000	3,406	3,900
FUJI MACHINE MFG CO LTD.....	1,600	30,728	34,056
FUJI OIL CO Y50.....	44,100	628,722	675,479
FUJI SOFT INC JPY50.....	1,400	26,510	20,369
FUJIFILM HOLDINGS CORP NPV.....	18,185	584,947	562,708
FUJIMORI KOGYO CO JPY50.....	500	6,141	7,101
FUJI-TEC Y50.....	1,000	5,291	5,733
FUJITSU BROAD SOLU NPV.....	1,500	14,519	13,707
FUJITSU KIDEN JPY50.....	700	5,081	5,010
FUJITSU NPV.....	195,751	1,202,401	1,110,128
FUKOKU CO LTD JPY50.....	400	3,506	3,670
FUKUDA DENSHI Y50.....	900	20,155	26,412
FUKUOKA FINANCIAL GROUP INC.....	148,108	626,853	614,366
FUKUSIMA INDS CORP JPY50.....	500	4,651	5,913
FUKUVI CHEM IND JPY50.....	1,000	4,949	4,705
FULTON FINANCIAL CORP.....	149,694	1,488,361	1,603,223
FURUKAWA ELECTRIC CO LTD.....	13,701	53,516	56,663
FURUSATO INDUSTRIES NPV.....	2,000	14,380	13,794

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
FUSO CHEMICAL CO JPY50.....	500	12,051	16,054
FUTABA INDUSTRIAL Y50.....	3,500	23,368	25,396
G & K SVCS INC CL A.....	15,006	520,528	508,103
G4S PLC ORD GBP0.25.....	30,391	136,479	136,518
GAJAH TUNGGAL TBK PT.....	703,500	127,669	256,362
GALAXY ENTERTAINMENT GROUP LTD.....	73,639	164,606	157,475
GALLEON ENERGY INC.....	12,300	48,149	38,489
GALP ENERGIA SGPS EUR1.....	9,018	173,919	215,080
GAM HOLDING LTD.....	5,634	99,591	92,339
GAMECARD-JOYCO HOLDINGS INC.....	1,100	13,143	12,803
GAMESA CORP TECNO EUR0.17.....	5,087	47,015	41,081
GAMESTOP CORP.....	55,319	1,378,854	1,475,358
GANNETT CO INC.....	85,878	1,076,754	1,229,773
GAP INC/THE.....	115,794	2,145,511	2,095,871
GARDNER DENVER INC.....	17,539	870,095	1,474,153
GARMIN LTD.....	20,022	767,933	661,327
GARTNER INC.....	44,021	1,401,432	1,773,606
GAS NAT SDG SA EUR1.....	12,736	237,665	266,731
GATX CORP.....	8,641	247,820	320,754
GAZPROM OAO-SPON ADR.....	220,188	2,612,643	3,210,341
GDF SUEZ EUR1.....	107,098	4,419,374	3,918,391
GEA GROUP AG NPV.....	31,615	820,986	1,131,487
GEBERIT CHF0.10 (REGD) (POST.....	2,505	497,474	592,632
GECINA EUR7.50.....	597	76,818	83,414
GEELY AUTOMOBILE HLDGS LTD.....	490,000	234,265	191,435
GEMALTO EUR 1.....	1,890	93,891	90,359
GEN CORP BHD MYR1.....	51,500	26,779	28,995
GENERAL CABLE CORP.....	9,725	241,455	414,091
GENERAL DYNAMICS CORP.....	68,938	4,397,651	5,137,260
GENERAL ELECTRIC CO.....	2,447,525	45,479,431	46,160,322
GENERAL GROWTH PROPERTIES.....	116,013	1,640,961	1,936,257
GENERAL MILLS INC.....	177,095	5,951,002	6,591,476
GENERAL MOTORS CO.....	141,615	4,234,997	4,299,431
GENESCO INC COM.....	16,056	498,308	836,518
GENON ENERGY INC.....	143,785	760,078	555,010
GENPACT LTD.....	23,537	324,902	405,778
GEN-PROBE INC.....	23,809	1,442,466	1,646,392
GENTEX CORP.....	54,402	1,098,016	1,644,572
GENTING SINGAPORE PLC USD0.10.....	272,227	405,381	427,988
GENUINE PARTS CO.....	31,204	1,247,944	1,697,498
GENWORTH FINANCIAL INC.....	94,320	894,142	969,610
GEO CO LTD JPY50000.....	436	513,252	539,871
GEODESIC LTD INR2.....	54,176	112,249	85,198
GEORGIA GULF CORP.....	93	2,979	2,245
GERRESHEIMER GROUP NPV (BR).....	2,620	63,726	125,031
GESTEVISION TELECINCO SA.....	3,502	38,631	30,419
GET SA EUR0.40 (POST.....	11,326	117,738	126,606
GETINGE AB SER'B'NPV.....	4,312	111,629	116,034
GIGA-BYTE TECHNOLOGY CO TWD10.....	128,000	115,625	143,492
GILDAN ACTIVEWEAR INC.....	25,605	771,824	901,786
GILEAD SCIENCES INC.....	267,798	11,324,908	11,089,515
GIVAUDAN AG CHF10.....	701	714,299	740,546
GJENSIDIGE FORSIKRING ASA.....	5,449	69,614	67,536
GLADSTONE CAPITAL CORP.....	2,280	26,288	21,067
GLAXOSMITHKLINE ORD GBP0.25.....	647,429	13,075,358	13,865,795
GLENCORE INTL PLC ORD USD0.01.....	130,397	1,126,313	1,027,888
GLOBAL ENTERPRISES KRW500.....	6,830	67,946	111,312
GLOBAL LOGISTIC PROPERTIES LTD.....	50,183	82,411	84,211
GLOBAL PAYMENTS INC.....	82,366	3,046,783	4,200,666
GLOBAL SOURCE LTD SHS.....	2,255	21,692	20,723

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
GLORIOUS SUN ENTERPRISE.....	50,000	18,621	18,892
GO-AHEAD GROUP ORD 10P.....	1,066	24,797	27,023
GOLD FIELDS LTD.....	14,842	218,615	216,545
GOLD PEAK INDS HKD0.50.....	48,000	6,302	6,292
GOLDCORP INC.....	48,122	2,333,717	2,326,071
GOLDEN AGRI RES USD0.025.....	143,852	80,361	79,683
GOLDEN STAR RESOURCES LTD.....	37,993	163,141	83,585
GOLDMAN SACHS GROUP INC/THE.....	137,341	18,595,045	18,278,714
GOODMAN FIELDER NPV.....	640,328	892,370	726,667
GOODMAN LTD.....	188,204	134,181	142,051
GOODRICH CORP.....	29,226	1,574,688	2,791,083
GOODYEAR TIRE & RUBBER CO/THE.....	45,535	462,951	763,622
GOOGLE INC.....	60,055	26,549,142	30,410,651
GP BATTERIES INTL SG\$0.80.....	13,000	16,515	12,814
GPO SIMEC SA SER'B'NPV.....	40,400	110,589	101,698
GPT GROUP.....	108,522	313,756	367,140
GRACO INC.....	54,337	1,899,503	2,752,712
GRAFTECH INTERNATIONAL LTD.....	37,003	620,671	750,051
GRAND PACIFIC PETROCHEMICAL.....	254,000	194,583	157,846
GRANDE CACHE COAL CORP.....	4,400	32,682	40,075
GRASIM IND INR10 DEMAT.....	4,468	206,273	209,480
GREAT EAGLE HLDGS HK0.50.....	31,000	65,100	102,985
GREAT PLAINS ENERGY INC.....	25,370	461,259	525,920
GREAT WEST LIFECO INC.....	7,768	211,187	205,086
GREAT WOLF RESORTS INC.....	228,380	936,596	694,275
GREATBATCH INC.....	947	24,918	25,399
GREE INC NPV.....	10,871	171,339	235,700
GREEN CROSS CORPN KRW5000.....	5,190	34,169	75,348
GREEN DOT CORP.....	4,120	149,737	139,998
GREEN MOUNTAIN COFFEE ROASTERS.....	22,912	682,608	2,045,125
GREENHILL & CO INC.....	5,538	396,419	298,055
GREGGS ORD GBP0.02.....	2,765	23,075	23,549
GREIF INC.....	7,120	331,166	463,014
GRIFFON CORP COM.....	19,562	381,683	197,185
GRIFOLS SA EUR0.5.....	8,102	156,038	162,574
GROUPE BRUXELLES L NPV.....	2,198	197,873	195,445
GROUPE FOCAL EUR0.30.....	1,100	9,858	9,697
GROUPE PARTOUCHE EUR2.....	1,724	7,924	6,774
GROUPE STERIA EUR1.....	1,395	26,192	41,138
GRUMA SAB DE CV SER 'B' NPV.....	41,200	69,166	85,303
GRUPA LOTOS S A PLN1.00(CA).....	6,429	112,885	105,733
GRUPO KUO SAB DE CV SER'B'NPV.....	8,700	11,363	13,881
GS HOME SHOPPING INC KRW5000.....	307	24,366	39,164
GS YUASA CORP NPV.....	26,572	172,943	176,028
GSI GROUP INC.....	18	0	216
GT SOLAR INTERNATIONAL INC.....	72,800	767,994	1,179,360
GUBRE FABRIKALARI TRY1.....	5,014	52,656	44,768
GUESS INC COM.....	92,601	2,175,302	3,894,798
GUJARAT ALKALIES INR10.....	313	702	1,010
GUJARAT NARMADA VA INR10.....	59,314	100,666	131,890
GUJARAT STATE FER INR10.....	39,287	152,094	312,960
GULF RESOURCES INC.....	3,711	9,668	11,504
GUNMA BANK Y50.....	10,566	56,959	55,473
GUOCO GROUP US\$0.50.....	1,000	10,908	12,247
GUOCOLEISURE LIMITED USD0.20.....	34,000	16,873	19,110
GWANGJU SHINSEGAE KRW5000.....	714	78,184	122,717
H&E EQUIPMENT SERVICES INC.....	39,300	578,928	549,807
H&R BLOCK INC.....	68,553	1,251,201	1,099,590
H.I.S.CO JPY50.....	2,300	44,289	56,503
HACHIJUNI BANK Y50.....	11,574	65,771	64,634

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
HAEMONETICS CORP MASS COM.....	25,317	1,240,937	1,629,655
HAKUHODO DY HLDGS INC NPV.....	502	25,255	26,604
HALLA ENGINEERING & CONSTRUCT.....	2,800	50,660	55,599
HALLIBURTON CO.....	249,295	6,545,877	12,714,045
HALMA ORD 10P.....	2,450	14,190	16,296
HAMAMATSU PHOTONICS NPV.....	1,442	53,660	61,869
HAMMERSON ORD 25P REITS.....	33,655	232,091	260,107
HAMWORTHY ORD GBP0.05.....	1,888	8,743	19,702
HAN WHA KSWN5000.....	18,011	710,504	822,401
HANA FINANCIAL HOLDINGS.....	33,720	1,067,703	1,178,061
HANESBRANDS INC.....	17,991	335,762	513,643
HANG FUNG GOLD TEC HKD0.10.....	42,635	7,434	3,561
HANG LUNG GROUP LTD.....	23,924	154,871	151,576
HANG LUNG PROPERTIES LTD.....	115,137	491,452	472,015
HANG SENG BANK HK\$5.....	20,859	318,026	333,208
HANG TEN GROUP HOLDINGS LTD.....	50,000	14,471	14,586
HANILEWHA CO LTD KRW500.....	6,360	20,169	77,143
HANKOOK TIRE MANUFACTURING.....	4,720	191,572	201,373
HANKUK PAPER MFG KRW5000.....	1,810	37,846	30,007
HANNOVER RUECKVERSICHERUNG AG.....	1,640	89,549	85,516
HANNSTAR BOARD INTL HOLDINGS.....	36,000	7,542	3,701
HANOVER INSURANCE GROUP INC/TH.....	8,471	360,108	319,441
HANSEN NATURAL CORP.....	14,051	536,141	1,137,428
HANVIT I & B KRW5000.....	183	4,400	3,822
HANWHA CHEMICAL CORP KSWN5000.....	18,380	382,606	867,656
HANWHA TIMEWORLD CO LTD.....	350	6,374	7,458
HAPPINET CORP NPV.....	1,400	16,223	16,451
HARGREAVES LANSDOWN ORD.....	8,875	72,329	86,559
HARLEY-DAVIDSON INC.....	45,961	1,041,165	1,883,022
HARMAN INTERNATIONAL INDUSTRIES.....	37,266	2,287,903	1,698,212
HARRIS CORP.....	43,719	1,858,206	1,969,978
HARSCO CORP.....	20,879	614,385	680,655
HARTFORD FINANCIAL SERVICES GR.....	97,745	2,389,459	2,577,536
HARVEY NORMAN HLDGS NPV.....	11,444	34,408	30,507
HASBRO INC.....	28,922	1,006,343	1,270,543
HASTIE GROUP LIMITED NPV.....	297	867	45
HAWAIIAN ELECTRIC INDUSTRIES I.....	17,747	391,804	426,993
HAYS ORD 1P.....	451,607	749,138	746,783
HB FULLER CO.....	39,448	676,954	963,320
HCA HOLDINGS INC.....	28,389	915,009	936,837
HCC INSURANCE HOLDINGS INC.....	21,165	562,281	666,698
HCP INC.....	84,393	2,635,023	3,096,379
HEALTH CARE REIT INC.....	36,985	1,630,607	1,939,124
HEALTH MANAGEMENT ASSOCIATES I.....	47,092	234,158	507,652
HEALTH NET INC.....	16,904	292,798	542,449
HEALTHCARE LOCUMS ORD GBP0.1.....	9,272	16,884	16,746
HEALTHCARE SERVICES GROUP INC.....	27,243	345,624	442,699
HEIDELBERGCEMENT AG.....	25,652	1,593,003	1,637,358
HEIDRICK & STRUGGLES INTERNATI.....	13,547	401,253	306,704
HEINEKEN HOLDING EUR1.6.....	8,189	354,118	418,873
HEINEKEN NV EUR1.60.....	28,844	1,462,882	1,734,254
HEIWA CORP NPV.....	200	2,982	3,073
HELIX ENERGY SOLUTIONS GROUP I.....	25,744	354,837	426,321
HELLENIC TELECOM ORGANIZATION.....	9,595	124,728	89,450
HELMERICH & PAYNE INC.....	23,638	881,258	1,562,945
HENDERSON INVESTMENT HK\$0.20.....	250,000	17,008	22,169
HENDERSON LAND DEVELOPMENT CO.....	56,016	402,501	361,022
HENGAN INTL GROUP CO LTD.....	88,000	676,666	789,385
HENKEL AG & CO KGAA NPV(BR).....	3,658	186,521	209,623
HENNES & MAURITZ AB 'B' NPV.....	41,826	1,468,749	1,445,670

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
HENRY SCHEIN INC.....	21,650	1,047,785	1,549,924
HERALD HLDGS USD0.01.....	45,000	6,894	7,171
HERBALIFE LTD USD COM SHS.....	55,282	1,430,945	3,186,454
HERSHEY CO/THE.....	28,699	1,166,584	1,631,538
HERSING CORP LTD.....	16,000	3,173	3,193
HERTZ GLOBAL HOLDINGS INC.....	77,347	914,396	1,228,270
HESKA CORPORATION.....	131,433	3,052,959	1,269,643
HESS CORP.....	61,773	3,547,704	4,618,149
HEWLETT-PACKARD CO.....	564,593	23,798,160	20,551,185
HEXAGON AB.....	25,094	518,905	619,590
HHGREGG INC.....	56,994	1,135,373	763,720
HIAP SENG ENGINEER SGD0.1.....	54,000	26,971	18,255
HIBIYA ENGINEERING Y50.....	600	5,871	6,033
HIGASHI NIHON HOUSE CO Y50.....	2,000	4,394	5,448
HIGH FASHION INTERNATIONAL.....	16,000	5,948	6,477
HIGH LINER FOODS.....	800	10,058	13,271
HIGH RIVER GOLD MINES LTD.....	8,500	7,340	10,305
HILL(WILLIAM) ORD GBP0.10.....	8,596	25,420	31,520
HILL-ROM HOLDINGS INC.....	11,775	271,119	542,121
HILTON FOOD GROUP PLC ORD GBP0.....	6,323	18,665	29,096
HINDALCO INDUSTRIES INR1 (POST.....	180,791	506,024	730,201
HINDUSTAN PETE INR10 DEMAT.....	26,129	198,453	232,342
HINO MOTORS Y50.....	6,570	30,418	37,991
HI-P INTERNATIONAL LTD.....	16,000	14,508	13,034
HIROSE ELECTRONICS.....	1,225	129,075	124,684
HIROSHIMA BK Y50.....	13,646	56,175	59,139
HISAMITSU PHARM CO NPV.....	1,332	52,829	56,490
HITACHI CAPITAL JPY50.....	2,700	34,106	36,341
HITACHI CHEMICAL Y50.....	26,764	530,031	527,260
HITACHI CONSTRUCTION MACHINERY.....	2,314	56,425	51,403
HITACHI HIGH TECHNOLOGIES CORP.....	1,331	25,707	28,941
HITACHI METALS Y50.....	26,553	327,860	372,518
HITACHI NPV.....	808,685	3,794,061	4,736,355
HITACHI TRNSPT SYS Y50.....	14,100	220,392	240,412
HJ HEINZ CO.....	91,693	3,939,188	4,885,403
HKR INTERNATIONAL HK\$0.25.....	7,200	3,876	4,210
HO BEE INVESTMENT SGD0.05.....	46,000	51,001	53,959
HO TUNG CHEMICAL C TWD10.....	1,355	410	892
HOCHTIEF AG NPV.....	912	83,655	76,162
HOCK LIAN SENG HOLDINGS LTD.....	19,000	4,408	4,334
HOGG ROBINSON GROUP PLC.....	7,220	3,951	7,853
HOJGAARD HOLDING SER'B'DKK20.....	218	7,458	5,932
HOKKAIDO COCA-COLA BOTTLING CO.....	4,000	19,581	19,316
HOKKAIDO ELE POWER CO INC Y500.....	7,216	129,898	119,463
HOKKAIDO GAS JPY50.....	2,000	4,757	6,464
HOKKAN HOLDINGS LIMITED Y50.....	4,000	8,299	11,838
HOKUHOKU FINANCIAL GROUP INC.....	34,193	64,391	67,319
HOKURIKU ELEC PWR CO INC Y500.....	6,950	146,436	132,012
HOKURIKU GAS CO Y50.....	7,000	18,978	18,722
HOLCIM CHF2 (REGD).....	41,609	3,079,058	3,135,500
HOLD-KEY ELECTRIC TWD10.....	10,000	6,825	5,901
HOLLY CORP.....	20,740	923,162	1,439,356
HOLMEN AB SEK50 SER'B'.....	1,133	40,957	35,408
HOLOGIC INC.....	58,643	935,824	1,182,829
HOME CAPITAL GROUP INC.....	9,600	313,990	514,765
HOME DEPOT INC.....	385,577	10,931,444	13,965,599
HOME RETAIL GROUP ORD GBP0.....	251,959	889,469	662,179
HON HAI PRECISION-GDR REG S.....	105,694	772,708	718,191
HON KWOK LAND INV HKD1.....	28,000	7,201	9,932
HONAM PETROCHEMICAL CORP.....	3,140	610,739	1,163,181

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
HONDA MOTOR CO NPV.....	91,622	3,218,197	3,499,924
H-ONE CO LTD.....	1,300	5,538	10,914
HONEYWELL INTERNATIONAL INC.....	182,843	7,241,811	10,895,614
HONG KONG & CHINA GAS HKD0.25.....	187,076	404,126	425,061
HONG KONG EXCHANGES & CLEARING.....	51,360	1,053,055	1,076,539
HONG KONG FERRY (HLDGS) CO LTD.....	16,000	14,849	14,908
HONG LEONG ASIA SGD0.20.....	21,000	40,494	38,832
HONG LEONG BANK MYR1.....	58,400	133,515	258,782
HONG LEONG FIN MYR1.....	35,500	85,592	154,956
HONG LEONG INDUSTRIES BERHAD.....	3,599	4,904	4,780
HONG LEONG SING SGD1.....	9,000	18,142	20,381
HONGKONG LAND HLDGS LTD ORD.....	36,000	268,945	256,320
HOOSIERS CORP NPV.....	35	17,906	14,280
HOPEWELL HOLDINGS HKD2.50.....	15,548	45,649	49,254
HORMEL FOODS CORP.....	28,873	557,964	860,704
HORNBAACH BAUMARKT AG NPV.....	112	6,296	8,403
HORNBECK OFFSHORE SERVICES INC.....	11,250	161,336	309,375
HOSPIRA INC.....	38,395	1,683,273	2,175,461
HOSPITALITY PROPERTIES TRUST.....	23,043	420,750	558,793
HOST HOTELS & RESORTS INC.....	146,885	1,671,383	2,489,701
HOWARD HUGHES CORP/THE.....	3,971	133,861	258,274
HOYA PENTAX HD CORPORATION.....	87,291	2,088,043	1,917,462
HSBC HLDGS ORD USD0.50 (UK).....	1,598,629	16,825,817	15,871,353
HUBBELL INC.....	11,221	444,877	728,804
HUDSON CITY BANCORP INC.....	90,957	1,336,379	744,938
HUMAN GENOME SCIENCES INC.....	35,336	861,337	867,145
HUMANA INC.....	46,653	1,965,861	3,757,433
HUNTINGTON BANCSHARES INC/OH.....	160,798	964,056	1,054,835
HUNTINGTON INGALLS INDUSTRIES.....	12,316	359,773	424,902
HUNTSMAN CORP.....	36,051	270,811	679,561
HUSKY ENERGY INC.....	10,418	300,357	283,902
HUSQVARNA AB SER B NPV.....	9,527	75,973	63,246
HUSTEEL CO KRW5000.....	1,750	25,994	33,848
HUTCHISON PORT HOLDINGS TRUST.....	112,590	106,396	95,139
HUTCHISON WHAMPOA HK\$0.25.....	145,650	1,412,356	1,572,318
HWA SUNG INDUSTRIAL CO KRW5000.....	170	831	567
HYATT HOTELS CORP.....	8,238	274,811	336,275
HYDER CONSULTING ORD GBP0.10.....	1,201	7,074	8,561
HYNIX SEMICONDUCTOR INC.....	10,010	249,007	234,862
HYOSUNG T&CKSWN5000.....	4	37	344
HYSAN DEVELOPMENT HK\$5.....	17,257	69,947	85,273
HYUNDAI MTR CO.....	11,180	1,028,250	2,481,770
HYUNDI STEEL CO KRW5000.....	1,852	204,415	224,637
IAC/INTERACTIVECORP.....	15,111	324,613	576,787
IAMGOLD CORP.....	20,983	404,302	394,396
IBERDROLA RENOVABLES SA EUR0.5.....	33,330	151,337	147,193
IBERDROLA SA EUR0.75 (POST.....	149,339	1,329,923	1,328,778
IBERIABANK CORP.....	19,500	1,108,228	1,123,980
IBIDEN CO Y50.....	4,469	135,752	138,619
I-CABLE COMMUNICATIONS LTD.....	52,000	6,584	4,945
ICADE NPV (POST MERGER).....	632	72,888	77,913
ICAP ORD GBP0.10.....	81,813	592,150	621,270
IDBI BANK LTD INR10.....	41,463	158,192	126,469
IDEMITSU KOSAN CO LTD NPV.....	857	76,337	90,836
IDEX CORP.....	54,935	1,406,267	2,518,770
IDEXX LABORATORIES INC.....	50,034	1,967,766	3,880,637
IGM FINANCIAL INC.....	3,177	150,361	166,405
IHI CORP Y50.....	31,448	72,813	80,606
IHS INC.....	25,816	1,763,974	2,153,571
IIDA HOME MAX JPY50.....	7,200	59,267	62,585

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
ILIAD NPV.....	4,260	463,643	571,499
ILLINOIS TOOL WORKS INC.....	113,641	4,750,171	6,419,580
ILLUMINA INC.....	52,364	2,792,640	3,935,155
ILSHIN SPINNING KRW5000.....	339	35,856	35,880
ILUKA RESOURCES LIMITED.....	38,943	354,131	699,598
IMAGINATION TECHNOLOGIES GROUP.....	15,103	92,401	91,436
IMAGINEER CO LTD JPY50.....	500	10,020	3,046
IMERYS EUR2.....	728	55,106	51,292
IMI ORD GBP0.25.....	11,970	209,031	202,358
IMMOBILIERE DE BELGIQUE NPV.....	106	4,486	4,571
IMMOEAST AG NPV(EXCHANGE RATE).....	7,528	1	1
IMMOFINANZ AG NPV.....	25,647	106,752	109,322
IMMOFINANZ AG NPV.....	8,085	1	1
IMMUCOR INC.....	61,500	1,406,567	1,255,830
IMPAX LABORATORIES INC.....	193	3,854	4,205
IMPERIAL HOLDING ZAR0.04.....	28,709	339,974	513,493
IMPERIAL OIL LTD.....	11,565	530,554	538,286
IMPERIAL TOBACCO GROUP ORD 10P.....	178,218	5,492,354	5,925,547
INABATA & CO Y50.....	4,600	21,136	28,422
INCITEC PIVOT NPV.....	35,093	150,615	145,022
INDESIT COMPANY EURO.90.....	2,011	23,266	19,972
INDIAN BANK INR10.....	67,772	287,345	322,695
INDIRA SISTEMAS SA EUR0.20.....	2,118	44,070	43,697
INDOFOOD AGRI RESOURCES LTD.....	6,000	9,929	7,771
INDOSAT IDR100.....	1,800	831	1,070
INDUS-HLDG AG DEM5.....	115	3,697	4,002
INDUSTRIA DE DISENO TEXTIL SA.....	17,295	1,259,152	1,575,723
INDUSTRIAL & COMMERCIAL BANK O.....	3,405,000	2,257,819	2,586,159
INDUSTRIAL ALLIANCE INS & FINL.....	10,587	435,407	439,891
INDUSTRIAL BK OF KOREA KRW5000.....	4,760	87,216	83,149
INDUSTRIAS BACHOCO SAB DE CV.....	2,145	51,750	51,695
INDUSTRIAS CH SAB DE CV SER B.....	30,300	117,287	112,809
INDUSTRIVARDEN AB SER C NPV.....	5,339	81,709	88,588
INES CORP Y50.....	3,600	14,435	23,982
INFINEON TECHNOLOGIES ORD NPV.....	44,095	355,768	495,594
INFOCOM CORP NPV.....	25	20,433	27,860
INFORMA PLC GBP0.10.....	62,205	430,649	431,525
INFORMATICA CORP.....	41,611	1,638,088	2,431,331
INFORMATION SERVICES INTL.....	2,100	12,034	12,871
ING GROEP N.V. CVA EUR0.24.....	416,868	4,281,398	5,130,718
INGERSOLL-RAND PUBLIC LIMITED.....	81,737	3,161,034	3,711,677
INGRAM MICRO INC.....	30,050	457,480	545,107
INMARSAT ORD EUR0.000667.....	18,088	190,441	161,459
INMET MINING CORP.....	1,126	78,054	80,970
INNOTEK LTD SGD0.1.....	15,000	7,123	5,315
INPEX CORPORATION.....	344	2,265,297	2,521,644
INSURANCE AUSTRALIA GROUP PLC.....	56,766	201,957	206,631
INTACT FINANCIAL CORP.....	1,200	58,985	68,399
INTACT FINANCIAL CORP.....	9,848	529,187	565,308
INTEGRYS ENERGY GROUP INC.....	15,976	689,003	828,196
INTEL CORP.....	1,289,625	24,581,594	28,578,090
INTERACTIVE BROKERS GROUP INC.....	6,810	110,843	106,577
INTERCONTINENTAL HOTELS GROUP.....	78,281	1,168,645	1,602,372
INTERCONTINENTALEXCHANGE INC.....	14,118	1,354,207	1,760,656
INTERNATIONAL BUSINESS MACHINE.....	326,618	36,702,121	56,031,318
INTERNATIONAL CONSOLIDATED AIR.....	19,991	73,412	81,126
INTERNATIONAL FLAVORS & FRAGRA.....	25,881	1,079,091	1,662,595
INTERNATIONAL GAME TECHNOLOGY.....	55,912	823,135	982,933
INTERNATIONAL PAPER CO.....	108,261	2,135,649	3,228,343
INTERNATIONAL POWER ORD PLC.....	201,602	1,047,583	1,041,220

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
INTERNATIONAL RECTIFIER CORP.....	12,986	219,430	363,218
INTERPUBLIC GROUP OF COS INC/T.....	91,173	558,175	1,139,663
INTERSERVE PLC ORD GBP0.10.....	11,123	41,917	57,590
INTERSIL CORP.....	23,449	286,233	301,320
INTERTEK GROUP PLC ORD GBP0.01.....	17,837	450,446	564,996
INTESA SANPAOLO EURO0.52.....	272,184	759,978	724,533
INTESA SANPAOLO EURO0.52.....	288,844	792,526	623,564
INTREPID POTASH INC.....	12,157	324,897	395,103
INTRUM JUSTITIA NV ORD NPV.....	1,064	15,798	15,682
INTUIT INC.....	56,358	1,770,177	2,922,726
INTUITIVE SURGICAL INC.....	8,017	1,788,206	2,983,206
INVENSYS ORD GBP0.10.....	221,753	1,083,384	1,146,007
INVENTEC CORP TWD10.....	1,114,785	564,550	582,164
INVESCO LTD SHS.....	111,479	2,042,415	2,608,609
INVESTEC LIMITED ZAR0.0002.....	18,172	129,339	149,552
INVESTEC ORD GBP0.0002.....	13,186	100,958	106,800
INVESTOR AB SEK 6.25 'B'.....	12,435	275,484	285,747
IPG PHOTONICS CORP.....	6,336	422,280	460,691
IRON MOUNTAIN INC.....	62,329	1,715,964	2,124,796
IRONWOOD PHARMACEUTICALS INC.....	24,750	321,337	389,070
ISETAN MITSUKOSHI HOLDINGS LTD.....	8,077	73,007	78,510
ISHARES MSCI EAFE INDEX FUND.....	872	55,588	52,442
ISHARES RUSSELL 2000 INDEX FUN.....	702,100	55,100,059	58,133,880
ISHARES S&P GLOBAL ENERGY SECT.....	2,134	80,622	89,095
ISHARES S&P GLOBAL FINANCIALS.....	2,057	91,489	94,437
ISHARES S&P GLOBAL TELECOMMUN.....	1,298	66,812	78,646
ISHARES S&P GLOBAL UTILITIES S.....	1,650	68,430	75,785
ISHARES S&P SMALLCAP 600 INDEX.....	61,355	2,915,016	4,498,549
ISRAEL CHEMICALS LTD.....	9,571	167,253	151,898
ISRAEL CORP ORD SHK1.....	49	59,906	53,284
ISRAEL DISCOUNT BANK ILS0.1.....	27,040	56,508	53,086
ISUZU MOTORS LTD Y50.....	77,731	321,930	364,785
IT HOLDINGS CORPORATION NPV.....	1,500	18,010	13,243
ITC HOLDINGS CORP.....	20,405	1,098,833	1,464,467
ITHACA ENERGY INC.....	2,500	6,448	5,388
ITOCHU CORP Y50.....	281,776	2,143,428	2,906,382
ITOCHU FUEL CORP Y50.....	8,300	59,304	46,248
ITOCHU TECHNO SOLUTIONS CORP.....	622	20,598	21,927
ITRON INC.....	7,581	452,522	365,101
ITT CORP.....	75,601	3,709,077	4,455,167
ITT EDUCATIONAL SERVICES INC.....	5,334	497,901	417,332
ITV ORD GBP0.10.....	79,609	95,704	91,383
IVANHOE MINES LTD.....	5,628	149,046	142,114
IYO BANK LTD/THE.....	6,617	54,226	60,549
J FRONT RETAILING CO LTD NPV.....	10,398	42,736	45,578
J&J SNACK FOODS CORP.....	8,348	323,879	416,148
J.K. LAKSHMI CEMENT LIMITED.....	876	1,139	862
JABIL CIRCUIT INC.....	35,967	401,864	726,533
JACCS CO LTD.....	2,000	3,987	5,770
JACK IN THE BOX INC COM.....	53,707	1,091,768	1,223,445
JACOBS ENGINEERING GROUP INC.....	27,721	1,304,449	1,198,933
JAMES HARDIE INDUSTRIES - CDI.....	9,403	59,022	58,992
JAMMU & KASHMIR BA INR10.....	4,475	81,164	84,104
JANUS CAPITAL GROUP INC.....	34,680	378,008	327,379
JAPAN PETROLEUM EX NPV.....	1,107	49,969	51,608
JAPAN PRIME REALTY JAPAN PRIME.....	19	48,189	50,111
JAPAN REAL ESTATE INVST CO JPY.....	13	122,893	127,328
JAPAN RETAIL FUND JAPAN RETAIL.....	190	253,031	291,258
JAPAN STEEL WORKS Y50.....	6,797	52,742	46,205
JAPAN TOBACCO INC Y50000.....	726	2,574,719	2,782,281

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
JAPFA COMFEED INDONES-TBK PT.....	148,000	29,366	85,861
JARDEN CORP.....	17,088	373,366	589,707
JARDINE CYCLE & CARRIAGE LTD.....	14,492	302,383	507,621
JARDINE MATHESON HLDGS ORD.....	1,848	79,342	105,964
JB HUNT TRANSPORT SERVICES INC.....	19,722	638,339	928,709
JBF INDUSTRIES INR10.....	1,259	2,444	4,603
JC DECAUX SA NPV.....	1,432	47,363	45,894
JC PENNEY CO INC.....	30,777	784,666	1,063,038
JDA SOFTWARE GROUP INC.....	19,072	282,830	589,134
JDS UNIPHASE CORP.....	76,462	867,901	1,273,857
JEFFERIES GROUP INC.....	74,181	1,457,074	1,513,292
JEIL PHARMACEUTICAL.....	2,200	17,906	22,255
JENSEN GROUP NB NPV.....	1,032	13,369	14,544
JERONIMO MARTINS EUR1.....	4,742	75,676	91,028
JFE HOLDINGS INC NPV.....	64,309	2,275,130	1,755,040
JFE SHOIJ HOLDINGS INC NPV.....	33,000	164,301	160,178
JG SUMMIT HLDGS INC ORD SER B.....	88,200	39,337	53,936
JGC CORP Y50.....	30,030	578,674	816,194
JIANGLING MOTORS 'B'CNV1.....	25,900	42,514	66,237
JK TYRE & INDUSTRIES LTD INR10.....	16,378	60,632	35,099
JKX OIL & GAS ORD 10P.....	3,555	16,967	15,125
JM SMUCKER CO/THE.....	23,910	1,247,850	1,827,680
JMS CO LTD JPY50.....	3,000	8,383	10,067
JOHN WILEY & SONS INC.....	20,580	886,550	1,070,366
JOHNSON & JOHNSON.....	675,392	41,280,422	44,927,076
JOHNSON CONTROLS INC.....	164,860	4,394,590	6,868,068
JOHNSON MATTHEY ORD GBP1.....	4,625	141,499	145,980
JOHNSON SVC GROUP ORD 10P.....	19,947	9,911	10,888
JOHNSTON PRESS ORD GBP0.10.....	59,796	39,091	5,088
JONES GROUP INC.....	29,800	559,553	323,330
JONES LANG LASALLE INC.....	8,003	392,603	754,683
JOY GLOBAL INC.....	23,384	1,033,743	2,227,092
JOYO BANK Y50.....	17,785	69,656	74,214
JPMORGAN CHASE & CO.....	1,063,622	41,183,165	43,544,685
JS GROUP CORPORATION.....	16,733	415,797	428,478
JSR CORP JPY50.....	17,756	333,640	341,225
JTEKT CORP.....	12,997	139,311	189,741
JULIUS BAER GRUPPE AG.....	19,736	776,281	814,051
JUNIPER NETWORKS INC.....	164,006	3,910,891	5,166,189
JUPITER TELECOMUNICATIONS NPV.....	255	244,797	284,175
JUSTSYSTEM JPY50.....	3,700	8,234	8,613
JVC KENWOOD CORP NPV.....	4,300	14,355	21,244
JX HOLDINGS INC.....	209,290	1,137,330	1,396,822
K&S AG NPV.....	3,707	288,080	284,853
K.R.S. CORP JPY50.....	1,400	15,043	14,874
K1 VENTURES SGD0.10.....	9,000	927	1,026
KABEL DEUTSCHLAND HOLDING AG.....	6,215	355,080	382,059
KAJIMA CORP Y50.....	18,224	50,595	51,901
KAKAKU.COM INC.....	21	101,337	146,917
KAMEI Y50.....	5,000	23,827	20,864
KAMIGUMI CO Y50.....	11,365	90,180	105,685
KANAMOTO CO Y50.....	3,000	21,187	22,103
KANEKA CORP NPV.....	6,030	40,946	39,349
KANEMATSU CORP Y50.....	75,000	102,301	73,366
KANG YONG ELECTRIC PC -NVDR.....	3,000	17,724	20,895
KANSAI ELEC POWER NPV.....	50,028	1,146,903	991,144
KANSAI PAINT CO Y50.....	4,698	38,282	42,524
KANSAS CITY SOUTHERN.....	49,712	1,310,946	2,949,413
KANTO AUTO WORKS LTD.....	1,000	9,078	9,101
KANTONE HLDGS HKD0.10.....	270,000	6,187	3,262

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
KAO CORP NPV.....	148,231	3,567,964	3,872,801
KAPSTONE PAPER AND PACKAGING C.....	542	6,624	8,981
KAR AUCTION SERVICES INC.....	5,369	79,658	101,528
KASAI KOGYO CO JPY50.....	2,000	6,759	13,101
KASIKORNBANK PCL.....	19,600	34,913	79,740
KASIKORNBANK PLC.....	75,300	211,057	301,445
KATHMANDU HOLDINGS LTD.....	4,889	8,023	9,134
KATO SANGYO CO Y50.....	600	8,169	11,033
KAWADA TECHNOLOGIE NPV.....	1,000	18,772	15,354
KAWASAKI HEAVY INDUSTRIES Y50.....	30,593	128,430	120,842
KAWASAKI KINKAI JPY50.....	4,000	15,751	12,680
KAWASAKI KISEN KAISHA Y50.....	15,665	51,985	54,312
KAWASUMI LABORATORIES INC Y50.....	1,000	6,035	6,426
KAZAKHMYS ORD GBP0.20.....	29,008	508,605	642,678
KBC GROUPE NPV.....	26,954	1,176,404	1,059,048
KBR INC.....	33,880	669,971	1,276,937
KDDI CORP Y5000.....	233	1,498,112	1,664,698
KECK SENG INVESTMENTS (HONG.....	10,000	4,218	4,665
KEIKYU CORP.....	10,101	68,103	72,543
KEIO CORP Y50.....	12,462	67,691	68,359
KEISEI ELECTRIC RAILWAY CO Y50.....	5,943	32,365	34,955
KEIYU CO LTD JPY50.....	1,000	4,319	4,631
KELLOGG CO.....	53,467	2,616,945	2,957,794
KENNAMETAL INC.....	33,247	1,072,755	1,403,356
KEPPEL CORP NPV.....	87,762	528,609	792,117
KEPPEL LD STK SG\$0.50.....	19,804	66,935	58,399
KERRY GROUP 'A' ORD EUR0.125.....	3,022	119,821	124,937
KERRY PROPERTIES LTD ORD HKD1.....	19,607	97,693	94,492
KESA ELECTRICALS ORD GBP0.30.....	71,641	171,685	158,377
KESKO OYJ EUR2 SER'B'.....	1,437	65,993	66,837
KEYCORP.....	182,514	1,391,700	1,520,342
KEYENCE CORP NPV.....	7,910	1,713,141	2,227,259
KEYERA CORP.....	10,544	264,011	477,326
KGHM POLSKA MIEDZ PLN 10 BR.....	23,103	798,545	1,657,848
KIA MOTORS CORP.....	28,072	709,695	1,901,004
KIAN JOO CAN FACTORY BERHAD.....	76,500	43,745	53,711
KIKKOMAN SHOYU CO Y50.....	3,396	31,305	35,533
KIMBERLY-CLARK CORP.....	100,973	5,918,106	6,720,763
KIMCO REALTY CORP.....	85,511	1,265,774	1,593,925
KINDEN CORPORATION Y50.....	2,861	25,307	24,338
KINDER MORGAN HOLDCO LLC.....	39,034	1,116,142	1,121,447
KINDER MORGAN MANAGEMENT LLC.....	1,463	72,034	95,958
KINDRED HEALTHCARE INC.....	285	4,494	6,119
KINETIC CONCEPTS INC.....	11,924	372,816	687,180
KING YUAN ELECTRONICS CO TWD10.....	555,000	221,245	285,968
KINGBOARD CHEM HLDG HK\$0.10.....	171,500	406,102	793,446
KINGBOARD COPPER USD0.10.....	34,521	6,022	9,702
KINGFISHER ORD GBP0.157142857.....	50,933	220,398	218,490
KINGMAKER FOOTWEAR HLDGS ORD.....	34,000	6,963	7,210
KINNEVIK INVESTMENT AB SEK0.1.....	7,103	161,543	158,156
KINROSS GOLD CORP.....	90,738	1,586,547	1,431,914
KINROSS GOLD CORPORATION.....	492	2,344	1,249
KINTETSU CORP Y50.....	35,024	104,397	111,889
KIRBY CORP.....	34,434	943,679	1,951,375
KIRIN HOLDINGSCO LTD Y50.....	134,848	1,925,935	1,868,436
KISCO CORP KRW5000.....	740	21,917	21,486
KISWIRE LTD KRW1000.....	2,820	89,505	126,915
KKB ENGINEERING MYR1.....	6,800	4,304	4,414
KLA-TENCOR CORP.....	49,961	1,406,655	2,022,421
KLEPIERRE EUR1.4.....	6,362	245,934	262,560

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
KLOECKNER & CO SE NPV (REGD).....	9,595	286,501	288,729
KNIGHT TRANSN INC COM.....	72,000	1,100,748	1,223,280
KOBAYASHI PHARMACEUTICALS.....	3,900	151,994	195,097
KOBE STEEL.....	53,695	129,569	121,007
KOHL'S CORP.....	100,469	4,821,894	5,024,455
KOHNAN SHOJI JPY50.....	1,700	27,957	29,112
KOITO MANUFACTURING CO Y50.....	2,076	31,303	36,014
KOJIMA CO JPY50.....	3,600	23,674	23,269
KOLON CORP.....	6,200	140,814	166,665
KOMATSU SEIREN CO Y50.....	1,000	4,075	4,346
KOMATSU Y50.....	62,005	1,581,122	1,917,119
KOMERCNI BANKA ORD CZK500.....	2,020	416,730	492,279
KONAMI CO JPY50.....	2,007	36,206	47,118
KONE CORPORATION NPV ORD B.....	3,352	200,874	210,579
KONICA MINOLTA HLDGS INC Y50.....	149,020	1,523,255	1,234,453
KONINKLIJKE AHOLD NV EUR0.30.....	64,923	874,944	872,196
KONINKLIJKE DSM NV EUR1.5.....	21,931	1,030,604	1,423,060
KONINKLIJKE KPN NV EUR0.24.....	205,046	3,053,831	2,981,778
KONINKLIJKE PHILIPS ELECTRONIC.....	144,544	4,305,118	3,711,434
KONINKLIJKE VOPAK NV EUR0.5.....	1,512	73,766	74,074
KOREA FLANGE IND CO KRW5000.....	2,200	40,524	44,303
KOREA IRON & STEEL KRW5000.....	1,418	87,130	51,997
KORN/FERRY INTERNATIONAL.....	33,300	520,436	732,267
KOSMOS ENERGY LTD.....	6,132	106,276	104,121
KP CHEMICAL CORP.....	16,430	245,052	377,799
KPX HOLDINGS CORP.....	106	5,200	5,302
KRAFT FOODS INC.....	402,146	11,587,146	14,167,604
KRATOS DEFENSE & SECURITY SOLU.....	180,959	4,125,700	2,200,461
KRBL LTD.....	119,608	62,286	76,122
KROGER CO/THE.....	119,549	2,837,315	2,964,815
KRONOS WORLDWIDE INC.....	4,057	113,864	127,593
KRUNGTHAI BANK PUBLIC CO LTD.....	1,365,700	286,914	835,644
K'S HOLDINGS CORP Y50.....	600	16,483	25,817
KUBOTA CORPORATION Y50.....	157,010	1,400,707	1,378,406
KUEHNE & NAGEL AG CHF1(REGD).....	2,213	268,207	335,367
KUMAGAI-GUMI.....	6,000	3,660	6,092
KUMBA IRON ORE LTD NPV.....	4,528	311,026	323,285
KUMPULAN FIMA BHD.....	51,400	26,191	28,087
KURARAY CO Y50.....	49,990	701,685	727,319
KURITA WATER INDUSTRIES NPV.....	9,063	253,786	268,434
KYOCERA CORP Y50.....	10,739	1,024,231	1,083,740
KYORIN HOLDINGS INC.....	43,000	653,471	850,842
KYOWA EXECO CORP Y50.....	64,900	522,734	654,143
KYOWA HAKKO KIRIN CO LTD.....	5,589	52,528	52,942
KYOWA LEATHER JPY50.....	1,300	5,543	4,668
KYUNG DONG CITY GAS CO KRW5000.....	891	34,023	42,979
KYUSHU ELECTRIC POWER CO INC.....	15,902	307,661	284,921
L G CORP KRW5000.....	21,361	1,094,623	1,606,602
L-3 COMMUNICATIONS HOLDINGS IN.....	28,776	2,234,430	2,516,461
LA MANCHA RESOURCES INC.....	1,400	3,116	3,365
LABORATORY CORP OF AMERICA HOL.....	31,658	2,520,402	3,064,178
LADBROKES ORD GBP (CONS).....	8,735	21,453	21,372
LAFARGE SA EUR4.00.....	4,316	284,289	274,988
LAGARDERE S.C.A. EUR6.1(REG).....	2,542	106,764	107,378
LAI SUN DEVELOPMENT CO.....	252,000	3,076	7,060
LAM RESEARCH CORP.....	34,631	1,282,022	1,533,461
LAMAR ADVERTISING CO.....	10,834	234,925	296,527
LAND SECS GP ORD GBP0.10 REITS.....	36,320	411,834	497,092
LANDSTAR SYSTEM INC.....	43,038	1,441,944	2,000,406
LANXESS AG NPV.....	21,051	1,263,102	1,727,477

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
LAS VEGAS SANDS CORP.....	110,100	2,980,761	4,647,321
LASALLE HOTEL PROPERTIES.....	26,250	637,423	691,425
LASSONDE INDUSTRIES INC.....	100	5,791	7,719
LAURENTIAN BANK OF CANADA.....	8,400	285,982	387,840
LAVENDON GROUP ORD 1P.....	2,202	6,226	3,703
LAWSON INC NPV.....	12,243	588,398	638,983
LAZARD LTD SHS -A-.....	45,263	1,650,312	1,679,257
LDC EUR0.80.....	179	20,376	20,710
LEAR CORP.....	19,600	728,158	1,048,208
LEGAL & GENERAL GROUP ORD 2.5P.....	580,173	901,849	1,100,961
LEGG MASON INC.....	48,034	1,367,929	1,573,594
LEGGETT & PLATT INC.....	26,653	477,585	649,800
LEGRAND SA EUR4.....	49,563	1,573,131	2,087,142
LEIFHEIT AG NPV.....	92	2,244	2,721
LEIGHTON HOLDINGS LTD ORD.....	3,253	85,794	72,614
LEND LEASE GROUP NPV.....	14,665	127,030	140,832
LENDER PROCESSING SERVICES INC.....	16,121	491,644	337,090
LENNAR CORP.....	50,257	797,593	912,165
LENNOX INTERNATIONAL INC.....	31,759	892,337	1,367,860
LEROY SEAFOOD GROU NOK1.00.....	272	7,411	6,438
LEUCADIA NATIONAL CORP.....	37,975	858,215	1,294,948
LEVEL 3 COMMUNICATIONS INC.....	317,397	357,049	774,449
LEXMARK INTERNATIONAL INC.....	31,810	1,047,795	930,761
LG DISPLAY CO LTD.....	33,420	792,276	924,986
LG ELECTRONICS INC.....	881	82,231	68,407
LI & FUNG HKD0.025.....	121,654	310,629	242,331
LIBERTY GLOBAL INC.....	56,749	1,432,388	2,555,975
LIBERTY MEDIA CORP - CAPITAL.....	13,286	285,988	1,139,275
LIBERTY MEDIA CORP - INTERACTI.....	111,973	872,063	1,877,787
LIBERTY MEDIA CORP - STARZ.....	9,717	371,654	731,107
LIBERTY PROPERTY TRUST.....	22,113	619,589	720,442
LIFE TECHNOLOGIES CORP.....	41,482	1,626,738	2,159,968
LIFEPOINT HOSPITALS INC.....	31,083	1,097,542	1,214,724
LIFESTYLE INTERNAT HKD0.01.....	98,165	278,175	286,374
LIFETIME BRANDS INC.....	421	5,643	4,943
LINCARE HOLDINGS INC.....	34,251	870,713	1,002,527
LINCOLN EDUCATIONAL SERVICES C.....	2,541	39,148	43,578
LINCOLN ELECTRIC HOLDINGS INC.....	21,309	559,852	763,928
LINCOLN NATIONAL CORP.....	72,589	1,730,570	2,068,061
LINDE AG NPV.....	14,917	2,041,983	2,614,754
LINDT & SPRUENGLI CHF100 REGD.....	2	70,270	72,791
LINDT SPRUENGLI PTG CERT CHF10.....	19	60,041	59,121
LINEAR TECHNOLOGY CORP.....	42,399	1,127,233	1,400,015
LINEDATA SERVICES EUR1.....	995	14,739	17,340
LINGSEN PRECISION INDUSTRIES.....	125,000	67,702	96,176
LINK REAL ESTATE INVT.....	115,841	325,599	395,255
LINKEDIN CORP - A.....	1,677	117,231	151,081
LION DIVERSIFIED MYR0.50.....	121,800	20,875	20,572
LION FOREST INDUSTRIES BERHAD.....	15,300	7,277	8,107
LION IND CORP MYR1(AFTER.....	28,200	23,599	17,558
LIPPO LTD HKD0.10.....	25,000	9,033	10,795
LIPPO-MAPLETREE INDONESIA.....	11,000	4,878	5,421
LITE-ON TECHNOLOGY CORP TWD10.....	615,220	815,206	809,627
LKQ CORP.....	90,235	1,424,223	2,354,231
LLOYDS BANKING GROUP PLC.....	5,787,053	5,463,974	4,552,504
LMI AEROSPACE INC.....	317	6,101	7,744
LNC PROMESSES EUR1.....	1,700	20,160	20,827
LOBLAW COMPANIES LTD.....	2,416	99,102	97,506
LOCKHEED MARTIN CORP.....	100,016	7,790,003	8,098,296
LOEWS CORP.....	60,942	1,977,766	2,565,049

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
LOGICA ORD GBP0.10.....	38,020	69,667	81,793
LONDON STOCK EXCHANGE GROUP.....	10,055	140,338	171,275
LONG BON INTERNATIONAL CO LTD.....	116,000	39,985	48,462
LONMIN ORD USD1.....	3,484	92,762	81,272
LONZA GROUP AG CHF1(REGISTERED).....	1,079	88,069	84,321
LOPEZ HOLDINGS CORP PHP1.....	461,200	44,488	61,089
L'OREAL EUR0.2.....	21,880	2,585,458	2,841,087
LORILLARD INC.....	28,319	1,900,565	3,083,090
LOTTOMATICA SPA EUR1.....	23,041	449,742	446,972
LOW & BONAR ORD GBP0.05.....	6,413	5,266	6,757
LOWE'S COS INC.....	264,221	5,971,665	6,158,992
LPL INVT HLDGS INC.....	6,272	208,348	214,565
LSI CORP.....	113,213	534,615	806,077
LTD BRANDS INC.....	99,642	2,024,350	3,831,235
LTX-CREDENCE CORP.....	397,630	4,059,618	3,554,812
LUBRIZOL CORP.....	14,182	930,055	1,904,217
LUEN THAI HLDGS ORD USD0.01.....	57,000	5,964	5,567
LUKOIL OAO.....	4,583	287,579	292,166
LUKOIL OAO-SPON ADR.....	27,110	1,728,689	1,724,196
LUMENA RESOURCES CORP.....	406,000	191,136	163,313
LUNDBECK (H) A/S DKK5.....	28,800	777,257	757,423
LUNDIN MINING CORP.....	178,900	632,346	1,371,734
LUNDIN PETROLEUM A ORD.....	20,370	268,081	277,624
LUPUS CAPITAL ORD GBP0.05.....	1,466	2,166	2,660
LUTHAI TEXTILE 'B' CNY1.....	157,100	155,911	142,942
LUXOTTICA GROUP EUR0.06.....	2,510	79,617	80,497
LVMH MOET HENNESSY EUR0.30.....	16,172	2,194,866	2,909,770
LYNAS CORP LTD.....	36,388	91,838	77,135
LYONDELLBASELL INDU-CL A-W/L.....	67,912	2,559,096	2,615,970
M&F WORLDWIDE CORP.....	1,259	30,093	32,533
M&T BANK CORP.....	24,053	2,035,651	2,115,461
M6 METROPOLE TV SA EUR0.4.....	51,658	1,265,867	1,194,971
MABUCHI MOTOR Y50.....	1,399	70,068	70,158
MACARTHUR COAL LTD NPV.....	3,549	44,666	41,605
MACDONALD DETTWILER & ASSOC.....	400	23,120	22,646
MACERICH CO/THE.....	27,240	930,930	1,457,340
MACK-CALI REALTY CORP.....	16,201	463,340	533,661
MACMAHON HLDGS NPV.....	148,087	44,411	88,783
MACQUARIE GROUP LIMITED NPV.....	33,942	1,209,389	1,135,572
MACRONIX INTERNATIONAL.....	323,415	146,900	198,169
MACY'S INC.....	154,623	2,743,013	4,521,177
MADISON SQUARE GARDEN CO/THE.....	11,237	167,585	309,355
MAEDA ROAD CONSTRUCTION Y50.....	57,000	480,003	550,520
MAEZAWA KAISEI INDUSTRIES CO.....	600	5,389	5,706
MAGNA INTL INC.....	4,718	215,470	254,941
MAINFREIGHT LTD NPV.....	1,593	11,297	13,354
MAJOR DRILLING GROUP INTL INC.....	15,561	202,525	202,353
MAKHTESHIM AGAM INDS ILS1.....	4,946	26,318	27,619
MAKITA CORP Y50.....	15,056	549,320	695,380
MALAYAN BANKING BERHAD MYR1.....	23,300	50,248	68,986
MALAYSIAN NATL REI MYR1.....	8,300	7,871	10,061
MALAYSIAN PACIFIC INDS BHD.....	1,350	2,293	2,012
MAN GROUP.....	51,308	205,777	195,223
MAN SE ORD NPV.....	10,720	1,150,464	1,429,278
MANITOBA TELECOM SERVICES INC.....	1,400	50,154	47,392
MANITOWOC CO INC/THE.....	101,087	1,433,118	1,702,305
MANPOWERGROUP.....	36,325	1,675,993	1,948,836
MANULIFE FINANCIAL CORP.....	162,620	2,891,016	2,877,992
MAP GROUP.....	7,996	24,969	28,592
MAPFRE SA EUR0.10.....	20,556	74,548	76,296

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
MAPLE LEAF FOODS INC.....	1,300	15,889	16,016
MARATHON OIL CORP.....	172,232	5,217,831	9,073,182
MARFIN POPULAR BANK PUBLIC CO.....	1	12	1
MARKEL CORP.....	1,807	597,396	717,036
MARKETECH INTL CORP TWD10.....	28,000	19,962	24,224
MARKS & SPENCER GROUP ORD.....	136,444	846,609	791,661
MAROC TELECOM MAD6.....	2,156	41,177	39,665
MARRIOTT INTERNATIONAL INC/DE.....	52,056	1,264,817	1,847,467
MARSH & MCLENNAN COS INC.....	115,349	2,731,137	3,597,735
MARSHALL & ILSLEY CORP.....	101,833	825,979	811,609
MARTIN MARIETTA MATERIALS INC.....	8,491	774,233	679,025
MARUBENI CORP Y50.....	371,359	2,020,954	2,446,298
MARUDAI FOOD CO Y50.....	6,000	18,291	18,351
MARUI GROUP CO LTD Y50.....	4,803	30,479	36,159
MARUICHI STEEL TUBE Y50.....	1,012	24,180	24,937
MARUZEN CO LTD JPY50.....	2,000	10,673	13,001
MARVELL TECHNOLOGY GROUP LTD.....	94,724	1,236,359	1,398,600
MASCO CORP.....	100,720	1,254,611	1,211,662
MASTERCARD INC.....	28,400	5,855,068	8,558,056
MATAHARI PUTRA PRIMA TBK.....	221,500	36,447	31,254
MATRIX SERVICE CO.....	16,500	175,647	220,770
MATSUDA SANGYO JPY50.....	38	976	571
MATSUYA FOODS CO JPY50.....	300	5,650	5,606
MATTEL INC.....	87,355	1,694,850	2,401,389
MAXIM INTEGRATED PRODUCTS INC.....	80,723	1,638,057	2,063,280
MAXIMUS INC.....	5,250	388,564	434,333
MAZDA MOTOR CORP NPV.....	87,605	222,022	228,884
MB FINANCIAL INC.....	54,750	1,160,390	1,053,390
MBIA INC.....	27,675	180,138	240,496
MCBRIDE ORD GBP0.10.....	13,348	42,103	29,626
MCCORMICK & CO INC/MD.....	47,576	1,793,686	2,358,342
MCDERMOTT INTERNATIONAL INC.....	70,976	946,113	1,406,035
MCDONALDS CO JAPAN JPY50.....	1,431	35,231	36,289
MCDONALD'S CORP.....	273,284	17,511,541	23,043,307
MCGRAW-HILL COS INC/THE.....	107,868	3,518,199	4,520,748
MCJ CO LTD NPV.....	19	5,571	3,223
MCKESSON CORP.....	56,278	3,062,840	4,707,655
MDU RESOURCES GROUP INC.....	38,547	839,633	867,308
MEAD JOHNSON NUTRITION CO.....	43,137	2,010,825	2,913,904
MEADWESTVACO CORP.....	31,651	576,080	1,054,295
MECOM GROUP PLC.....	2,338	6,765	8,098
MEDCO HEALTH SOLUTIONS INC.....	84,654	4,365,136	4,784,644
MEDIASET EUR0.52.....	512,800	3,288,647	2,410,372
MEDICIS PHARMACEUTICAL CORP.....	17,000	510,747	648,890
MEDIOBANCA SPA EUR0.5.....	14,095	147,675	142,743
MEDIPAL HOLDINGS CORP.....	3,157	25,953	27,833
MEDIQ NV EUR0.25.....	2,735	46,725	52,699
MEDNAX INC.....	35,067	2,020,295	2,531,487
MEDTRONIC INC.....	274,439	10,495,589	10,574,135
MEG ENERGY CORP.....	4,825	239,659	251,574
MEGA FINANCIAL HOLDING CO LTD.....	237,000	165,913	207,102
MEIBAN GROUP SGD0.10.....	7,000	2,525	1,654
MEIJI HOLDINGS CO NPV.....	1,477	59,406	61,907
MEINL AIRPORTS INTL EUR10.....	3,373	5,430	1,369
MELCO INTERNATIONAL.....	107,000	103,155	107,945
MELLANOX TECHNOLOGIES LTD SHS.....	4,103	84,265	122,310
MEMC ELECTRONIC MATERIALS INC.....	42,864	645,647	365,630
MERCER INTERNATIONAL INC.....	601	8,117	6,058
MERCK & CO INC.....	811,392	25,758,366	28,634,024
MERCK KGAA NPV.....	7,988	828,773	867,910

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
MERCURIES & ASSOC TWD10.....	155,100	73,268	148,493
MERCURY COMPUTER SYSTEMS INC.....	31,800	583,208	594,024
MERCURY GENERAL CORP.....	4,995	210,559	197,253
MERIDIAN BIOSCIENCE INC.....	16,419	346,130	395,862
MESOBLAST LTD NPV.....	17,500	163,511	162,062
METCASH LIMITED NPV.....	129,276	506,287	574,372
METHODE ELECTRS INC COM.....	19,724	232,282	228,996
METLIFE INC.....	241,273	9,730,525	10,584,647
METRO AG ORD NPV.....	31,226	2,028,583	1,891,959
METRO INC.....	24,321	877,711	1,209,372
METROPCS COMMUNICATIONS INC.....	89,324	1,057,774	1,537,266
METSO OYJ EUR1.70.....	6,128	265,988	348,013
METTLER-TOLEDO INTERNATIONAL I.....	16,206	1,811,413	2,733,466
MGI COUTIER EUR8.00.....	80	4,679	5,219
MGM RESORTS INTERNATIONAL.....	65,713	741,197	868,069
MICHELIN CIE GLE DES ETABL.....	8,203	742,621	802,072
MICROCHIP TECHNOLOGY INC.....	83,494	2,366,194	3,165,258
MICRON TECHNOLOGY INC.....	507,141	3,632,929	3,793,415
MICROS SYSTEMS INC.....	18,202	580,706	904,821
MICROSEMI CORP.....	57,271	921,003	1,174,056
MICROSOFT CORP.....	2,225,136	55,798,167	57,853,536
MIDLAND HOLDINGS LTD HKD0.1.....	26,000	21,427	15,203
MILLICOM INTL CELL SDR EACH.....	2,980	261,296	311,693
MIMASU SEMICONDUCTOR INDUSTRY.....	8,100	90,460	94,981
MINEBEA CO Y50.....	7,309	36,806	38,645
MINERALS TECHNOLOGIES INC.....	129	8,671	8,551
MIRACA HOLDING INC JPY50.....	20,682	624,009	833,580
MIRVAC GROUP STAPLED SHS.....	93,263	120,687	124,809
MISUMI GROUP INC Y50.....	5,100	128,759	131,163
MITANI CORP JPY50.....	2,000	14,624	28,430
MITCHAM INDUSTRIES INC.....	218	3,370	3,771
MITEL NETWORKS CORP.....	15,000	210,000	65,700
MITSUBISHI CHEMICAL HOLDINGS.....	37,707	232,849	265,200
MITSUBISHI CORP NPV.....	234,281	5,761,491	5,801,907
MITSUBISHI ELECTRIC CORP Y50.....	366,635	3,285,606	4,222,023
MITSUBISHI ESTATE CO NPV.....	142,844	2,460,447	2,486,858
MITSUBISHI GAS & CHEML CO Y50.....	62,673	455,753	455,536
MITSUBISHI HEAVY IND NPV.....	274,419	1,213,856	1,281,030
MITSUBISHI LOGISTICS CORP JPY5.....	2,459	26,806	27,434
MITSUBISHI MATERIAL CORP Y50.....	69,079	220,548	215,551
MITSUBISHI MOTOR CORP Y50.....	83,526	96,398	101,356
MITSUBISHI STEEL JPY50.....	7,000	17,757	23,836
MITSUBISHI TANABE PHARM CORP.....	45,838	640,451	763,399
MITSUBISHI UFJ FINANCIAL GROUP.....	1,602,532	7,896,901	7,738,825
MITSUBISHI UFJ LEASE & FINANCE.....	5,094	182,719	195,535
mitsui & co Y50.....	192,424	2,597,689	3,297,608
mitsui chemicals JPY50.....	17,615	59,489	63,690
mitsui eng & shpg Y50.....	15,218	37,860	32,976
mitsui fUDOSAN CO Y50.....	68,719	1,235,906	1,172,546
mitsui MINING & SMELT CO Y50.....	151,000	587,982	504,829
mitsui O.S.K. LINES JPY50.....	166,423	986,383	888,166
MIZUHO FINL GP NPV.....	1,352,772	2,384,013	2,211,069
MIZUHO SECURITIES CO LTD.....	15,540	38,458	37,137
MIZUHO TRUST & BANKING CO LTD.....	41,041	34,716	36,081
MKS INSTRUMENTS INC.....	37,050	738,263	978,861
MOBISTAR NPV.....	1,169	83,459	88,778
MODERN TIMES GRP (MTG) SER B.....	1,024	77,712	67,785
MOHAWK INDUSTRIES INC.....	10,560	469,383	633,494
MOLEX INC.....	25,234	429,514	650,280
MOLINA HEALTHCARE INC.....	934	25,039	25,330

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
MOLSON COORS BREWING CO.....	25,000	1,129,091	1,118,500
MOLYCORP INC.....	13,040	726,158	796,222
MONDI PLC ORD EUR0.20.....	11,483	73,113	114,392
MONOLITHIC POWER SYSTEMS INC.....	51,975	1,001,574	801,455
MONSANTO CO.....	148,487	10,554,102	10,771,247
MONSTER WORLDWIDE INC.....	24,138	322,836	353,863
MONTPELIER RE HOLDINGS LTD CDT.....	33,800	501,930	608,400
MOODY'S CORP.....	38,276	934,433	1,467,885
MOOG INC.....	15,000	632,274	652,800
MORGAN CRUCIBLE CO. ORD 25P.....	189,811	678,462	938,270
MORGAN STANLEY.....	419,388	11,413,223	9,650,118
MORI SEIKI Y50.....	7,600	100,594	99,752
MORNINGSTAR INC.....	4,552	194,268	276,671
MORRISON (W) SUPMKT ORD 10P.....	637,023	2,773,910	3,044,603
MORY INDUSTRIES JPY50.....	1,000	3,646	3,913
MOSAIC CO/THE.....	83,382	5,122,910	5,647,463
MOTOROLA MOBILITY HOLDINGS INC.....	52,610	1,121,478	1,159,524
MOTOROLA SOLUTIONS INC.....	56,021	1,356,936	2,579,207
MOUNT GIBSON IRON LTD NPV.....	8,813	16,340	17,361
M-REAL OYJ ORD'B'EUR1.70.....	6,094	9,029	25,976
MS&AD INSURANCE GROUP HOLDINGS.....	116,152	3,175,213	2,698,132
MSC INDUSTRIAL DIRECT CO.....	8,221	340,217	545,135
MSCI EMF (EMERGING MKTS FREE).....	1,529,994	51,569,545	70,430,954
MSCI INC.....	22,395	627,533	843,844
MTI LTD NPV.....	5	6,182	8,389
MTN GROUP LTD ZAR 0.0001.....	33,780	555,987	717,059
MTR CORP HKD1.....	64,093	234,550	227,337
MTU AERO ENGINES INVEST NPV.....	6,628	433,392	529,297
MUELLER INDS INC COM.....	16,004	482,897	606,712
MUENCHENER RUECKVERSICHERUNGS.....	23,236	3,598,972	3,552,475
MUHAK CO KRW200.....	2,760	23,129	31,280
MULTIMEDIA GAMES HLDG CO INC.....	2,064	10,602	9,391
MULTIPOLAR TBK PT.....	1,224,500	35,325	29,986
MURATA MANUFACTURING CO NPV.....	12,414	719,798	822,374
MURPHY OIL CORP.....	59,808	3,380,684	3,926,993
MYLAN INC/PA.....	122,530	2,273,742	3,022,815
MYRIAD GENETICS INC.....	31,081	757,288	705,850
N.G.K. SPARK PLUG CO NPV.....	103,460	1,415,775	1,418,155
N.I.C. CORP Y50.....	1,861	8,118	8,019
NABORS INDUSTRIES LTD SHS.....	58,464	978,479	1,440,553
NABTESCO CORP NPV.....	7,252	137,134	174,026
NAKANO CORP Y50.....	2,500	7,267	5,510
NALCO HOLDING CO.....	28,677	546,202	797,507
NAM TAI ELECTRONICS INC.....	1,672	15,421	9,229
NAMCO BANDAI HOLDINGS INC NPV.....	4,309	45,060	51,542
NAMURA SHIPBUILDING CO Y50.....	6,300	34,580	27,693
NAMYANG DAIRY PROD KRW5000.....	201	89,988	147,411
NASDAQ OMX GROUP INC/THE.....	23,776	551,085	601,533
NATIONAL BANK OF CANADA.....	62,087	3,397,804	5,032,064
NATIONAL BK OF GREECE.....	57,730	830,986	412,640
NATIONAL FINANCIAL PARTNERS CO.....	24,600	361,454	283,884
NATIONAL FUEL GAS CO.....	15,417	675,099	1,122,358
NATIONAL GRID PLC NEW ORD.....	256,693	2,196,494	2,524,160
NATIONAL INSTRUMENTS CORP.....	22,928	485,985	680,732
NATIONAL OILWELL VARCO INC.....	86,156	3,017,255	6,738,261
NATIONAL SEMICONDUCTOR CORP.....	46,906	636,962	1,154,357
NATIONWIDE HEALTH PROPERTIES I.....	23,554	741,930	975,371
NATIXIS EUR1.6.....	22,389	122,847	112,314
NATL AUSTRALIA BK NPV.....	295,150	7,346,820	8,095,602
NATURAL GAS SERVICES GROUP INC.....	14,250	214,614	230,280

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
NATURE'S SUNSHINE PRODUCTS INC.....	778	10,595	15,155
NAVISTAR INTERNATIONAL CORP.....	13,491	628,413	761,702
NCC SER B SEK8.....	260	5,119	5,929
NCR CORP.....	40,131	598,949	758,075
NCSOFT CORPORATION KRW500.....	992	220,689	270,381
NEC CORP NPV.....	102,321	259,167	231,857
NEC FIELDING. LTD NPV.....	600	6,937	7,207
NEC SYS INT & CONS Y50.....	3,100	37,206	43,107
NEENAH PAPER INC.....	1,404	19,776	29,877
NEKTAR THERAPEUTICS.....	22,000	235,936	159,940
NEO MATERIAL TECHNOLOGIES INC.....	491	2,124	4,721
NEOPOST FRF4.....	1,244	98,702	106,846
NEOWIZ CORPORATION KRW500.....	4,857	54,226	69,376
NEPTUNE ORIENT LNS SG\$1.....	23,489	36,545	29,275
NESTE OIL OYJ EUR3.4.....	4,986	92,274	78,145
NESTLE SA CHF0.1 (REGD).....	324,155	16,682,535	20,115,319
NETAPP INC.....	114,562	3,496,915	6,046,582
NETFLIX INC.....	19,478	2,771,591	5,116,676
NETGEM NPV.....	6,230	32,373	32,969
NETIA SA PLN1.....	86,325	124,581	181,121
NETSPEND HOLDINGS INC.....	7,500	82,500	75,000
NETWORK EQUIP TECHNOLOGIES.....	14,505	112,367	31,911
NEUSTAR INC.....	38,432	917,284	1,006,918
NEW ASIA CONST TWD10.....	22,000	10,131	10,034
NEW HOPE CORP NPV.....	1,133	5,754	6,332
NEW JERSEY RES CORP.....	22,574	666,080	1,007,026
NEW ORIENTAL EDUCATION & TECHN.....	930	107,843	103,900
NEW WAVE GROUP AB SEK3 SER 'B'.....	1,145	5,991	8,238
NEW WORLD DEVELOPMENT CO HK\$1.....	134,454	257,487	203,204
NEW YORK COMMUNITY BANCORP INC.....	83,924	1,191,385	1,258,021
NEWCREST MINING LTD ORD NPV.....	43,984	1,685,590	1,775,736
NEWELL RUBBERMAID INC.....	95,737	1,403,081	1,510,730
NEWFIELD EXPLORATION CO.....	68,555	2,395,641	4,663,111
NEWMARKET CORP.....	5,300	517,174	904,763
NEWMONT MINING CORP.....	107,295	5,021,879	5,790,711
NEWOCEAN GREEN ENE HKD0.10.....	22,000	2,717	4,976
NEWS CORP.....	551,437	6,624,936	9,760,435
NEXEN CORPORATION KRW5000.....	360	14,997	26,705
NEXEN INC.....	25,512	610,265	574,687
NEXT GROUP ORD GBP0.10.....	63,494	2,034,147	2,370,022
NEXT MEDIA HKD1.....	88,000	12,159	9,726
NEXTERA ENERGY INC.....	85,748	4,309,141	4,927,080
NEXUS ENERGY NPV.....	24,664	12,110	8,714
NGK INSULATORS Y50.....	25,144	426,370	464,523
NHK SPRING CO Y50.....	3,140	28,153	31,843
NICE SYSTEMS SHK1.....	1,299	47,450	46,768
NICHIREI Y50.....	146,000	590,699	620,084
NICHIREKI CO Y50.....	6,000	22,282	28,455
NIDEC CORP NPV.....	5,743	486,048	529,073
NIELSEN HOLDINGS N.V.....	15,014	410,374	467,836
NIEN HSING TEXTILE TWD10.....	17,243	10,775	13,837
NIFTY CORP NPV.....	10	8,044	12,989
NIHON UNISYS Y50.....	7,500	58,958	44,577
NII HOLDINGS INC.....	34,746	980,032	1,472,535
NIIT TECHNOLOGIES INR10.....	22,312	73,092	89,717
NIKE INC.....	67,586	4,055,918	6,081,388
NIKO RESOURCES LTD.....	1,800	162,323	112,297
NIKON CORP NPV.....	13,058	260,128	305,430
NINTENDO CO.....	2,134	530,134	398,209
NIPPO CORP NPV.....	13,000	100,294	104,631

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
NIPPON ANTENNA CO JPY50.....	700	5,419	5,218
NIPPON BUILDING FUND INC.....	33	281,396	321,174
NIPPON DENSETSU KOGYO CO LTD.....	2,000	17,702	21,174
NIPPON ELECTRIC GLASS Y50.....	87,737	1,081,561	1,114,638
NIPPON EXPRESS CO Y50.....	18,311	70,644	73,688
NIPPON LIGHT METAL CO LTD.....	12,000	22,570	24,517
NIPPON MEAT PACKERS Y50.....	3,687	47,990	52,502
NIPPON PAPER GRP INC JPY50000.....	2,129	43,507	46,977
NIPPON ROAD CO Y50.....	2,000	2,791	5,993
NIPPON SHEET GLASS CO Y50.....	19,439	56,772	59,935
NIPPON SHINYAKU CO Y50.....	487	5,642	6,175
NIPPON SHOKUBAI CO LTD.....	21,000	226,398	254,309
NIPPON STEEL CORP NPV.....	110,002	333,148	354,142
NIPPON STEEL TRADING CO NPV.....	9,000	30,398	25,186
NIPPON SYNTHETIC CHEM INDUSTRY.....	1,000	6,315	7,095
NIPPON TEL & TEL CORP Y50000.....	75,829	3,347,343	3,629,013
NIPPON YUSEN KK Y50.....	32,977	119,693	121,683
NIS GROUP CO LTD.....	53,789	45,997	4,662
NISHIMATSU CONSTRUCTION CO Y50.....	23,000	21,218	33,606
NISHI-NIPPON CITY BANK LTD NPV.....	18,488	51,330	54,255
NISOURCE INC.....	57,144	783,220	1,157,166
NISSAN MOTOR CO Y50.....	352,119	3,057,487	3,671,176
NISSHIN FUDOSAN CO LTD JPY50.....	2,500	13,111	15,942
NISSHIN SEIFUN GROUP INC.....	4,064	48,280	50,423
NISSHIN STEEL CO Y50.....	14,997	28,658	28,412
NISSIN FOODS HOLDINGS CO LTD.....	1,262	43,940	45,739
NISSIN SUGAR MFG JPY50.....	7,379	17,560	16,995
NITORI HOLDINGS CO LTD.....	3,297	274,692	311,492
NITTAN VALUE CO LTD.....	2,400	10,248	9,480
NITTCO FC CO JPY50.....	600	3,684	3,395
NITTETSU MINING CO Y50.....	7,000	36,057	31,550
NITTO DENKO CORP NPV.....	19,953	889,721	1,004,321
NITTO FUJI FLOUR MILLING JPY50.....	1,000	3,627	3,442
NKSJ HOLDINGS INC.....	40,824	252,786	267,408
NOBLE CORPORATION BAAR.....	4,400	179,080	173,404
NOBLE ENERGY INC.....	37,532	2,289,805	3,363,993
NOBLE GROUP HKD0.25.....	81,953	143,334	131,515
NOJIMA CORP JPY50.....	1,156	9,281	10,449
NOK CORPORATION Y50.....	2,233	36,874	37,963
NOKIA (AB) OY EUR0.06.....	101,925	966,133	660,559
NOKIAN RENKAAT OYJ (NOKIA TYRE.....	7,693	322,504	385,918
NOLATO AB SER'B/SEK5.....	463	3,556	4,751
NOMURA HOLDING NPV.....	121,827	761,841	597,369
NOMURA REAL ESTATE NOMURA.....	8	51,682	52,699
NOMURA RESEARCH INSTITUTE NPV.....	14,171	309,382	307,951
NOMURA RL EST INC NPV.....	2,586	35,909	42,748
NONG SHIM HLDGS CO KRW5000.....	992	52,178	57,514
NORANDA ALUMINUM HOLDING CORP.....	325	5,244	4,921
NORBERT DENTRESSANGLE EUR1.6.....	31	2,545	3,663
NORBORD INC.....	919	10,035	11,532
NORDEA BANK AB EUR0.39632.....	153,857	1,623,728	1,658,034
NORDSON CORP.....	14,002	719,606	768,010
NORDSTROM INC.....	30,417	762,249	1,427,774
NORFOLK SOUTHERN CORP.....	76,296	3,842,063	5,716,859
NORITZ CORP Y50.....	3,500	49,004	64,011
NORSK HYDRO ASA NOK3.6666.....	20,059	174,060	154,439
NORSKE SKOGSINDUSTRIER NOK10.....	9,941	27,754	16,582
NORTHEAST UTILITIES.....	36,065	898,514	1,268,406
NORTHERN TRUST CORP.....	41,677	2,208,860	1,915,475
NORTHGATE.....	1,201	5,027	6,322

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
NORTHGATE MINERALS CORP.....	1,600	4,992	4,145
NORTHROP GRUMMAN CORP.....	80,197	3,924,082	5,561,662
NOVA MEASURING INSTMTNT COM.....	1,381	13,982	13,976
NOVABASE SGPS SA EUR0.5.....	1,696	10,828	6,762
NOVARTIS AG.....	3,858	213,887	235,762
NOVARTIS AG CHF0.50 (REGD).....	277,995	15,026,748	17,003,257
NOVELLUS SYSTEMS INC.....	16,712	317,154	603,972
NOVO-NORDISK AS DKK1.....	23,497	2,112,639	2,948,201
NOVOZYMES A/S SER 'B' DKK10.....	993	158,757	161,556
NRG ENERGY INC.....	49,306	1,125,041	1,211,941
NSK LTD ORD.....	35,501	282,323	351,230
NSTAR.....	21,147	754,796	972,339
NTN CORP Y50.....	10,321	46,491	58,276
NTT DATA CORP JPY5000.....	27	80,671	88,964
NTT DOCOMO INC.....	1,921	2,980,479	3,401,474
NTT URBAN DEVELOPMENT CORP NPV.....	32	25,717	27,261
NUANCE COMMUNICATIONS INC.....	44,420	595,851	953,697
NUCOR CORP.....	58,860	2,639,428	2,426,209
NUFLARE TECHNOLOGY INC NPV.....	5	5,517	15,199
NV ENERGY INC.....	43,909	478,328	674,003
NVIDIA CORP.....	269,264	4,072,223	4,290,722
NVR INC.....	1,103	645,218	800,204
NWS HOLDINGS LTD HKD1.....	28,573	43,783	38,263
NXP SEMICONDUCTORS NV.....	7,840	239,149	209,563
NYSE EURONEXT.....	78,766	2,275,497	2,699,311
OBAYASHI CORP Y50.....	13,991	60,534	60,635
OBAYASHI ROAD CORP JPY50.....	2,000	4,639	4,879
OCCIDENTAL PETROLEUM CORP.....	199,107	14,166,443	20,715,092
OCEANEERING INTERNATIONAL INC.....	104,843	1,705,517	4,246,142
ODAKYU ELECTRIC RAILWAY CO Y50.....	13,496	107,521	106,618
OGE ENERGY CORP.....	18,248	584,374	918,239
OHASHI TECHNICA INC TOKYO.....	600	4,277	4,651
OHSO FOOD SERVICE CORP Y50.....	1,200	33,574	28,232
OIL & NATURAL GAS INR05.....	161,900	814,933	993,257
OIL SEARCH LTD ORD PGK 0.10.....	68,181	349,125	485,414
OIL STATES INTERNATIONAL INC.....	10,353	371,848	827,308
OJI PAPER CO JPY50.....	18,346	83,987	87,459
OLAM INTERNATIONAL LIMITED ORD.....	28,746	67,603	63,693
OLD MUTUAL ORD GBP0.10.....	531,439	1,105,783	1,138,167
OLD REPUBLIC INTERNATIONAL COR.....	49,771	581,009	584,809
OLYMPUS CORP Y50.....	6,175	175,304	206,521
OMEGA PROTEIN CORP.....	4,301	55,164	59,354
OMNICARE INC.....	21,627	545,356	689,685
OMNICOM GROUP INC.....	92,628	3,476,139	4,460,964
OMRON CORP Y50.....	26,342	685,614	726,721
OMV AG NPV.....	37,881	1,616,843	1,654,518
ON SEMICONDUCTOR CORP.....	203,096	1,765,109	2,126,415
ONEOK INC.....	34,072	1,635,351	2,521,669
ONESTEEL LTD.....	442,320	1,137,958	876,063
ONEX CORP.....	2,678	87,123	103,696
ONO PHARMACEUTICAL CO Y50.....	1,821	89,075	96,958
ONOKEN CO LTD JPY50.....	600	4,617	5,386
OPAP SA EUR0.3 (CR).....	4,805	104,765	74,890
OPEN TEXT CORP.....	9,356	478,888	598,971
OPEN TEXT CORPORATION.....	1,227	77,492	78,609
OPTOS ORD GBP0.02.....	977	2,751	2,557
ORACLE CORP.....	851,753	18,041,973	28,031,191
ORACLE CORP JAPAN JPY50.....	820	33,476	35,537
ORBOTECH LTD ISRAEL COM.....	3,231	44,495	41,195
ORCO PROPERTY GRPE NPV.....	243	3,315	2,819

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
ORDINA NV EUR0.10.....	8,006	43,620	38,607
O'REILLY AUTOMOTIVE INC.....	70,257	2,221,438	4,602,536
ORICA LIMITED.....	14,611	356,278	421,410
ORIENT OVERSEAS INT USD0.10.....	4,710	51,438	30,326
ORIENTAL BANK OF COMMERCE.....	16,232	122,758	119,718
ORIENTAL LAND CO JPY50.....	1,076	88,599	90,866
ORIGIN ENERGY LTD NPV.....	41,425	686,044	700,280
ORION CORP SER B NPV.....	2,016	47,636	51,940
ORIX CORP Y50.....	12,209	1,144,331	1,177,664
ORKLA ASA NOK1.25 (POST.....	16,627	160,328	158,974
OSAKA GAS CO Y50.....	76,635	272,303	289,421
OSHKOSH CORP.....	69,471	2,213,660	2,010,491
OSIM INTERNATIONAL SGD0.05.....	19,000	14,478	23,061
OSISKO MINING CORP.....	23,094	342,752	358,698
OTSUKA HOLDINGS CO LTD.....	5,407	139,658	142,607
OTSUKA SHOKAI JPY50.....	337	20,130	20,843
OUTOKUMPU OY ORD A FIM10.....	2,758	46,883	36,528
OUTREMER TELECOM EUR0.13.....	290	4,073	5,003
OVERSEA-CHINESE BKG CORP.....	281,329	1,890,257	2,145,031
OWENS & MINOR INC.....	34,072	647,428	1,175,143
OWENS CORNING.....	23,244	556,397	868,163
OWENS-ILLINOIS INC.....	44,283	1,242,025	1,142,944
OZ MINERALS LTD AUD0.4.....	6,977	103,076	98,598
PACCAR INC.....	81,183	3,043,974	4,147,639
PACE PLC ORD5P.....	21,766	65,400	37,216
PACIFIC BIOSCIENCES OF CALIFOR.....	11,000	176,000	128,700
PACIFIC CENTURY PREMIUM.....	38,000	7,466	7,179
PACIFIC INDUSTRIAL JPY50.....	1,000	3,925	4,631
PACIFIC RUBIALES ENERGY CORP.....	9,916	250,080	265,598
PACIFIC TEXTILES HLDGS.....	9,000	5,155	6,014
PACKAGING CORP OF AMERICA.....	23,130	462,209	647,409
PALABORA MINING CO ORD R1.....	471	7,123	8,824
PALADIN ENERGY LTD.....	25,782	97,671	69,558
PALL CORP.....	27,946	995,726	1,571,404
PAN AMERICAN SILVER CORP.....	2,406	90,632	74,466
PAN PACIFIC PETROL NPV.....	6,880	1,459	1,031
PANAHOME CORP.....	2,000	12,219	12,902
PANASONIC CORP.....	135,589	1,690,947	1,645,335
PANDORA A/S.....	1,260	50,401	39,579
PANERA BREAD CO.....	31,498	1,829,452	3,958,039
PANORAMIC RESOURCES LTD NPV.....	2,245	5,965	4,206
PARAGON GROUP OF COMPANIES.....	2,215	4,439	7,055
PARGESA HLDGS SA CHF20(BR).....	735	66,399	68,001
PARK 24 CO JPY50.....	12,300	134,528	127,325
PARKER HANNIFIN CORP.....	44,152	2,569,078	3,962,200
PARMALAT S P A EUR1.....	26,185	86,229	98,479
PARROT EUR0.1524.....	165	1,479	6,686
PARTNER COMMUNICAT ILS0.01.....	3,333	61,423	50,252
PARTNERRE HLDGS LTD BERMUDA.....	16,820	1,254,514	1,158,057
PATRIZIA IMMOBILIEN AG NPV.....	1,940	9,508	14,570
PATTERSON COS INC.....	23,640	594,264	777,520
PATTERSON-UTI ENERGY INC.....	28,839	390,049	911,601
PAYCHEX INC.....	123,202	3,660,512	3,784,765
PBA HOLDINGS MYR0.50.....	87,200	28,115	28,303
PCCW LIMITED HKD0.25.....	156,723	53,263	67,473
PC-TEL INC COM.....	15,844	140,611	102,669
PDL BIOPHARMA INC.....	562	2,765	3,299
PEABODY ENERGY CORP.....	67,661	2,690,116	3,985,910
PEARSON ORD GBP0.25.....	56,161	777,195	1,060,325
PEC LTD.....	43,000	41,157	35,728

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
PEGAS NONWOVENS S.A. EUR1.24.....	7,000	171,056	196,452
PEGATRON CORP.....	223,491	306,783	231,478
PENGROWTH ENERGY CORP.....	12,787	169,799	160,980
PENN NATIONAL GAMING INC.....	12,649	315,235	510,261
PENN WEST PETROLEUM LTD.....	17,794	398,918	410,602
PENSON WORLDWIDE INC.....	289,920	2,023,482	1,035,014
PENTA OCEAN CONSTRUCTION Y50.....	3,000	3,999	7,169
PENTAIR INC.....	18,338	526,894	740,122
PEOPLE'S UNITED FINANCIAL INC.....	100,635	1,571,361	1,352,534
PEPCO HOLDINGS INC.....	46,098	776,610	904,904
PEPSICO INC/NC.....	433,455	26,088,783	30,528,236
PERKINELMER INC.....	21,042	373,567	566,240
PERNOD-RICARD EUR1.55.....	14,927	1,304,514	1,471,001
PERRIGO CO.....	17,330	758,856	1,522,787
PERSIMMON ORD 10P.....	38,857	290,080	300,873
PETKIM TRY1.....	101,028	100,403	152,413
PETROBAKKEN ENERGY LTD.....	3,279	76,722	44,984
PETROBRAS ARGENTINA SA.....	1,703	32,358	32,987
PETROCHINA CO 'H'CNY1.....	1,514,000	2,167,122	2,214,210
PETROFAC LTD ORD SHS 0.02 USD.....	10,107	212,567	245,666
PETROHAWK ENERGY CORP.....	61,810	1,200,733	1,524,853
PETROLEO BRASILEIRO SA.....	84,394	3,150,793	2,857,581
PETROLEUM DEVELOPMENT CORP.....	2,625	31,500	78,514
PETROMINERALES LTD.....	2,734	100,621	80,198
PETSMART INC.....	34,062	898,240	1,545,393
PEUGEOT SA EUR1.....	3,274	128,550	146,534
PFIZER INC.....	1,969,688	34,989,082	40,575,573
PG&E CORP.....	115,945	4,865,966	4,873,168
PHARMACEUTICAL PROD DEV INC.....	80,846	1,869,413	2,169,907
PHARMASSET INC.....	8,627	923,975	967,949
PHILIP MORRIS INTERNATIONAL IN.....	430,073	20,266,257	28,715,974
PHILLIPS-VAN HEUSEN CORP.....	11,141	452,994	729,401
PHOTO-ME INTL ORD GBP0.005.....	5,985	3,774	6,318
PHOTRONICS INC.....	22,363	333,309	189,415
PIA CORPORATION NPV.....	500	4,994	5,058
PICC PROPERTY & CA 'H'CNY1.....	208,000	264,110	353,917
PICO FAR EAST HLDGS HKD0.05.....	20,000	2,326	4,138
PIEDMONT NAT GAS INC.....	34,936	798,120	1,057,163
PIEDMONT OFFICE REALTY TRUST I.....	32,183	641,378	656,211
PINECREST ENERGY INC.....	43,500	81,786	109,528
PINGUIN NPV.....	225	3,103	3,099
PINNACLE ENTERTAINMENT INC.....	67,500	576,888	1,005,750
PINNACLE WEST CAPITAL CORP.....	22,294	766,568	993,867
PIOLAX CO JPY 50.....	200	3,333	4,770
PIONEER CORP Y50.....	37,500	153,725	166,698
PIONEER NATURAL RESOURCES CO.....	27,904	1,237,013	2,499,361
PIRELLI & C SPA.....	8,217	81,293	88,755
PITNEY BOWES INC.....	34,070	820,441	783,269
PLAINS EXPLORATION & PRODUCTIO.....	28,739	736,160	1,095,531
PLANAR SYSTEMS INC.....	89,583	481,434	256,207
PLASTIC OMNIUM SA.....	135	1,778	4,394
PLEXUS CORP.....	11,250	321,255	391,613
PLUM CREEK TIMBER CO INC.....	44,573	1,654,277	1,806,989
PMC - SIERRA INC.....	43,502	354,212	329,310
PMP COMMUNICATIONS AUD 0.50.....	4,003	2,709	2,657
PNC FINANCIAL SERVICES GROUP I.....	162,090	8,655,098	9,662,185
POCKET CARD CO LTD NPV.....	1,700	4,832	5,241
POHJOLA BANK PLC SER'A'.....	3,761	51,102	48,640
POLARIS INDUSTRIES INC.....	23,558	1,528,818	2,618,943
POLARIS INDUSTRIES INC.....	45,490	121,242	183,069

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
POLO RALPH LAUREN CORP.....	12,374	883,345	1,640,916
POLSKI KONCERN NAFTOWY ORLEN.....	71,318	1,040,800	1,344,373
POLYCOM INC.....	24,340	978,010	1,565,062
POLYPORE INTERNATIONAL INC.....	8,974	573,569	608,796
POOL CORP.....	31,234	839,483	931,086
POONGSAN HLDGS CORP KSWN5000.....	3,170	49,038	93,825
POPULAR HLDGS SGD0.10.....	123,000	15,245	16,532
POPULAR INC.....	438,611	1,443,418	1,210,566
PORTUGAL TELECOM SGPS SA.....	26,410	312,728	261,792
POSTNL NV.....	27,296	788,318	231,594
POTASH CORP OF SASKATCHEWAN.....	48,679	2,310,906	2,778,198
POU CHEN TW\$10.....	1,056,155	799,232	974,398
POWER ASSETS HOLDINGS LIMITED.....	54,737	339,328	414,331
POWER CORP CANADA.....	9,527	272,563	265,445
POWER FINANCIAL CORP.....	6,757	210,953	208,220
POWER INTEGRATIONS INC.....	16,433	444,333	631,520
POWERCHIP SEMICONDUCTOR CORP.....	2,145,000	447,462	267,346
PPG INDUSTRIES INC.....	38,468	2,320,623	3,492,510
PPL CORP.....	148,975	4,227,759	4,145,974
PPR EUR4.00.....	11,201	1,675,379	1,994,244
PRAXAIR INC.....	57,001	4,069,353	6,178,338
PRECISION CASTPARTS CORP.....	27,124	2,335,276	4,465,967
PRECISION DRILLING CORPORATION.....	21,100	297,679	302,803
PREMIER FOODS ORD GBP0.01.....	54,116	28,212	16,525
PRICELINE.COM INC.....	13,241	2,740,678	6,778,465
PRINCIPAL FINANCIAL GROUP INC.....	61,715	1,473,563	1,877,370
PRINCO CORP TWD10.....	115,000	35,086	25,824
PROASSURANCE CORP.....	9,750	493,840	682,500
PROCTER & GAMBLE CO/THE.....	694,933	41,828,678	44,176,891
PROGRESS ENERGY INC.....	60,140	2,427,193	2,887,321
PROGRESS ENERGY RESOURCES CORP.....	7,148	94,566	101,691
PROGRESS SOFTWARE CORP.....	43,938	832,163	1,060,224
PROGRESSIVE CORP/THE.....	125,713	2,116,745	2,687,744
PROLOGIS INC.....	89,335	2,269,521	3,201,766
PROSPERITY BANCSHARES INC.....	8,250	343,292	361,515
PROTECTIVE LIFE CORP.....	16,016	250,146	370,450
PROTON HLDGS BERHAD.....	78,300	103,223	85,833
PROVIDENCE SERVICE CORP/THE.....	1,695	25,316	21,442
PRUDENTIAL FINANCIAL INC.....	139,003	6,672,561	8,839,201
PRUDENTIAL PLC GBP0.05.....	655,693	6,434,650	7,579,313
PRYSMIAN CAB & SYS NPV.....	22,957	406,175	461,652
PSC CORPORATION SGD0.05.....	23,000	5,454	4,497
PTT PUBLIC COMPANY THB10 (NON.....	14,400	162,516	157,006
PUBLIC POWER CORP EUR4.60 (CR).....	4,754	82,601	68,099
PUBLIC SERVICE ENTERPRISE GROU.....	130,800	4,090,144	4,269,312
PUBLIC STORAGE.....	42,850	3,598,941	4,885,329
PUBLICIS GROUPE SA EUR.4.....	9,943	444,569	554,290
PUBLIGROUPE AG CHF1 REGD.....	151	20,240	27,438
PULSE ELECTRONICS CORPORATION.....	14,578	280,173	64,435
PULTE GROUP INC.....	63,710	702,165	488,019
PUNJAH NATIONAL BA INR10.....	29,191	299,399	711,287
PZENA INVESTMENT MANAGEMENT IN.....	2,468	16,988	14,018
QAF SGD0.40.....	30,000	12,858	15,518
QANTAS AIRWAYS NPV.....	23,912	53,728	47,104
QBE INS GROUP AS1.....	45,366	828,412	837,812
QEP RESOURCES INC.....	42,298	1,181,859	1,769,325
QIAGEN N V.....	43,536	817,197	828,055
QIAGEN NV EUR0.01.....	5,017	101,437	96,161
QINGLING MTRS H SHS CNY1.....	632,000	168,717	194,930
QLOGIC CORP.....	19,596	301,162	311,968

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
QR NATIONAL LTD.....	36,798	135,862	133,158
QS AG NPV.....	1,636	6,191	7,123
QUALCOMM INC.....	394,799	16,089,790	22,420,635
QUANEX BUILDING PRODUCTS CORP.....	13,812	207,581	226,379
QUANTA SERVICES INC.....	43,918	897,639	887,144
QUEST DIAGNOSTICS INC/DE.....	29,306	1,566,720	1,731,985
QUESTAR CORP.....	33,057	423,078	585,439
QUICKSILVER RESOURCES INC.....	22,077	213,298	325,857
RABA RT HUF1000.....	162	1,617	723
RACKSPACE HOSTING INC.....	32,787	1,094,828	1,401,316
RADIANT OPTO-ELECT TWD10.....	61,295	148,664	198,032
RADIOSHACK CORP.....	19,794	316,470	263,458
RAFFLES MED GROUP SGD0.10.....	1,000	1,031	1,906
RAIFFEISEN BANK INTERNATIONAL.....	1,333	69,795	68,677
RAIN COMMODITIES LTD.....	176,205	127,791	131,259
RAIT FINANCIAL TRUST.....	21,327	53,282	44,787
RAKUTEN INC NPV.....	1,322	1,058,300	1,360,305
RALCORP HOLDINGS INC.....	15,657	959,756	1,355,583
RALLYE EUR3.OO(REGD).....	15,177	561,581	630,425
RAMELIUS RESOURCES NPV.....	10,958	15,522	15,016
RAMSAY HEALTH CARE LTD AUD0.10.....	2,826	54,331	55,004
RANDGOLD RESOURCES ORD USD0.05.....	3,572	300,013	301,357
RANDSTAD HLDGS EUR0.1.....	2,563	136,959	118,446
RANGE RESOURCES CORP.....	34,041	1,398,922	1,889,276
RATOS AB SER B NPV.....	5,216	93,683	100,434
RAUTARUUKKI OY 'K'NPV.....	1,810	42,772	40,885
RAYMOND JAMES FINANCIAL INC.....	66,983	1,436,403	2,153,503
RAYONIER INC.....	19,651	838,586	1,284,193
RAYTHEON CO.....	109,200	5,657,448	5,443,620
RBC BEARINGS INC.....	150	5,255	5,664
RCG HOLDINGS GROUP HKD0.01.....	28,441	23,991	3,653
REALDOLMEN NPV.....	400	9,775	9,418
REALTY INCOME CORP.....	23,580	814,235	789,694
RECKITT BENCKISER GROUP PLC.....	142,087	7,219,517	7,847,107
RECORDATI EUR0.125.....	97,828	851,103	1,075,826
RED ELECTRICA CORPORATION SA.....	4,275	244,947	257,996
RED HAT INC.....	35,993	792,554	1,652,079
RED ROBIN GOURMET BURGERS INC.....	34,835	712,869	1,267,297
REED ELSEVIER.....	26,188	229,545	237,966
REED ELSEVIER NV EUR0.07.....	14,814	193,062	198,780
REGAL ENTERTAINMENT GROUP.....	15,129	194,740	186,843
REGAL-BELOIT CORP.....	7,206	416,594	481,145
REGENCY CENTERS CORP.....	17,237	677,444	757,911
REGENERON PHARMACEUTICALS INC.....	13,583	349,412	770,292
REGIONS FINANCIAL CORP.....	285,220	1,903,501	1,768,364
REGIS CORP MINN.....	19,638	686,413	300,854
REINSURANCE GROUP OF AMERICA I.....	13,779	596,990	838,590
RELiance STEEL & ALUMINUM CO.....	13,947	487,999	692,469
RENAISSANCE RE HOLDINGS LTD.....	11,641	606,321	814,288
RENAULT REGIE NATIONALE DES.....	4,137	221,977	245,229
RENEWABLE ENERGY CORP AS NOK1.....	10,741	34,361	18,567
RENO DE MEDICI SPA EUR0.55.....	31,590	10,558	10,291
REPLY SPA EUR0.52.....	555	14,238	15,981
REPSOL YPF SA EUR1.....	102,380	2,432,000	3,553,549
REPUBLIC SERVICES INC.....	67,443	1,782,910	2,080,617
RESEARCH IN MOTION LTD.....	21,148	1,076,461	610,928
RESILUX NPV.....	38	2,508	3,251
RESMED INC.....	28,512	694,845	882,446
RESOLUTION LTD ORD NPV(NEW).....	266,431	1,268,415	1,257,560
RESONA HOLDINGS INC.....	51,498	267,132	241,038

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
RESTAURANT BRANDS NEW ZEALAND.....	4,259	5,144	8,864
REXAM ORD 64 2/7P.....	85,491	431,033	525,399
REXEL PROMESSES.....	3,901	97,375	96,715
REYNOLDS AMERICAN INC.....	67,027	1,620,153	2,483,350
RHB CAPITAL BHD MYR1.....	72,600	122,917	220,240
RICHMONT MINES INC.....	785	3,989	5,581
RICOH LEASING CO LTD JPY50.....	2,214	53,460	49,154
RICOH Y50.....	26,104	338,194	287,351
RINNAI CORP Y50.....	1,997	88,913	143,420
RIO TINTO LIMITED NPV.....	28,481	2,356,159	2,530,511
RIO TINTO ORD GBP0.10.....	95,346	6,088,146	6,873,754
RIOCAN REIT.....	9,281	237,532	249,455
RITCHIE BROS AUCTIONEERS INC.....	2,047	57,231	56,334
RIVERBED TECHNOLOGY INC.....	35,297	1,240,300	1,397,408
RLI CORP.....	12,716	543,331	787,375
ROBERT HALF INTERNATIONAL INC.....	34,896	868,133	943,239
ROBERT WISEMAN DAIRIES ORD 10P.....	6,041	33,811	30,356
ROC OIL CO LTD NPV.....	47,299	19,678	16,204
ROCHE HLDG AG GENUSSCHEINE NPV.....	64,923	9,991,019	10,848,772
ROCK-TENN CO.....	47,321	2,130,365	3,139,275
ROCKWELL AUTOMATION INC.....	45,759	2,376,135	3,970,051
ROCKWELL COLLINS INC.....	32,333	1,558,492	1,994,623
ROCKWOOD HOLDINGS INC.....	15,653	812,955	865,454
ROGERS COMMUNICATIONS INC.....	33,039	1,140,185	1,307,387
ROHM CO Y50.....	2,111	124,929	120,110
ROHTO PHARMACEUTICAL CO Y50.....	2,000	21,282	22,660
ROLLS ROYCE GROUP.....	4,913,472	8,062	7,888
ROLLS-ROYCE HLDGS PLC.....	67,839	699,733	702,483
ROPER INDUSTRIES INC.....	50,216	2,502,394	4,182,993
ROSS STORES INC.....	43,770	2,240,306	3,506,852
ROVI CORP.....	48,954	2,144,088	2,808,001
ROWAN COS INC.....	27,302	639,051	1,059,591
ROYAL BANK OF CANADA.....	56,846	3,317,231	3,247,249
ROYAL BANK OF SCOTLAND GRP ORD.....	479,283	333,101	295,936
ROYAL CARIBBEAN CRUISES LTD.....	25,202	502,587	948,603
ROYAL DUTCH SHELL A SHS.....	95,711	3,387,441	3,397,006
ROYAL DUTCH SHELL 'A' SHS.....	318,524	10,444,120	11,342,283
ROYAL DUTCH SHELL 'B' SHS.....	311,740	9,626,681	11,130,742
ROYAL GOLD INC.....	10,113	450,759	592,318
RPC GROUP ORD 5P.....	1,041	3,337	6,070
RPC INC.....	7,987	179,937	196,001
RPM INTERNATIONAL INC.....	24,344	401,373	560,399
RR DONNELLEY & SONS CO.....	59,378	1,058,439	1,164,403
RSA INSURANCE GROUP PLC.....	95,451	201,321	206,723
RUSH ENTERPRISES INC CL A.....	21,173	233,642	402,922
RUTH'S HOSPITALITY GROUP INC.....	1,337	7,038	7,501
RWE AG (NEU) NPV 'A'.....	30,907	2,499,015	1,713,330
RYANAIR HOLDINGS PLC.....	5,426	152,605	159,199
RYDER SYSTEM INC.....	9,572	352,432	544,168
SAAB AB SER 'B' SEK16.....	3,341	54,678	76,615
SABANCI HOLDINGS AS TRY1.....	224,278	771,517	941,857
SABMILLER PLC.....	40,012	1,304,472	1,459,149
SAFEWAY INC.....	99,374	2,210,409	2,322,370
SAFRAN SA EURO.20.....	39,136	1,284,271	1,671,032
SAGE GROUP ORD 1P.....	152,204	587,147	705,944
SAHA UNION PUBLIC CO LTD.....	30,300	13,556	31,311
SAIC INC.....	53,700	991,278	903,234
SAINSBURY (J) ORD GBP0.2857142.....	142,932	761,232	755,875
SAIPEM EUR1.....	30,871	1,245,978	1,593,396
SALESFORCE.COM INC.....	24,959	1,712,089	3,718,392

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
SALLY BEAUTY HOLDINGS INC.....	21,592	364,389	369,223
SALZGITTER AG ORD NPV.....	840	64,794	64,048
SAM YANG GENEX CO KRW5000.....	653	33,265	37,248
SAMCHULLY KRW5000.....	355	35,617	34,414
SAMPO OYJ SER'A'NPV.....	23,992	650,708	774,658
SAMSE SA.....	7	606	785
SAMSUNG ELECTRONICS CO LTD.....	6,432	3,769,729	4,976,195
SAN-AI OIL CO Y50.....	1,000	5,141	5,696
SANDISK CORP.....	50,777	1,280,263	2,107,246
SANDRIDGE ENERGY INC.....	131,654	1,173,190	1,403,432
SANDS CHINA LTD.....	52,021	137,167	140,394
SANDVIK AB NPV (POST SPLIT).....	21,722	412,819	381,767
SANKI ENGINEERING Y50.....	8,000	58,326	44,577
SANKYO CO(OTC) NPV.....	2,251	112,613	115,532
SANOFL.....	155,761	11,233,539	12,520,020
SANOI INDUSTRIAL CO Y50.....	1,000	7,903	8,482
SANOMA OYJ NPV COM SHS.....	1,743	34,982	32,296
SANOYAS HISHINO MEISHO CORP.....	4,100	15,006	15,687
SANRIO CO Y50.....	1,000	42,347	38,757
SANTEN PHARMACEUTICAL CO.....	5,493	201,480	221,733
SANTOS LIMITED NPV.....	148,927	1,877,689	2,158,834
SAP AG ORD NPV.....	90,395	4,659,475	5,471,721
SAPPI ORD R1.....	10,576	56,759	53,824
SAPUTO INC.....	3,071	140,051	147,997
SARA LEE CORP.....	204,391	2,764,621	3,881,385
SARIN TECHNOLOGIES LTD.....	5,000	2,193	3,971
SASOL NVP.....	5,457	327,295	286,559
SAVILLS ORD GBP0.025.....	5,918	32,025	37,140
SAW PIPES INR10 (DEMAT).....	14,471	60,090	51,228
SAXA HOLDINGS INC NPV.....	3,000	6,661	5,126
SBA COMMUNICATIONS CORP.....	23,191	594,805	885,664
SBI HOLDINGS INC.....	544	59,206	50,049
SBM OFFSHORE NV EUR0.25 (POST.....	6,565	160,784	173,613
SCANA CORP.....	23,622	853,240	929,998
SCANFL OYJ NPV.....	166	560	597
SCANIA AB SER B NPV (POST.....	6,895	157,714	160,299
SCHIBSTED A/S NWKR1.....	12,400	247,530	397,968
SCHINDLER HLDG AG PTG CERT.....	1,044	128,234	126,718
SCHINDLER-HLDG AG CHF0.1.....	4,607	272,947	558,640
SCHLUMBERGER LTD.....	339,826	19,959,704	29,360,966
SCHNEIDER ELECTRIC EUR8.....	27,729	3,348,065	4,631,373
SCHNITZER STEEL INDUSTRIES INC.....	4,131	181,083	237,946
SCHROEDERS (NEW) ORD GBP1.....	4,217	118,860	104,735
SCOR SE EUR7.876972 (POST.....	31,915	787,596	906,930
SCOTTISH & SOUTHN ENERGY ORD.....	123,441	2,475,940	2,760,624
SCOTTS MIRACLE-GRO CO/THE.....	36,597	1,354,682	1,877,792
SCRIPPS NETWORKS INTERACTIVE I.....	17,471	560,507	853,982
SEACOR HOLDINGS INC.....	4,060	300,984	405,838
SEADRILL LTD USD2.....	12,099	374,096	428,221
SEAGATE TECHNOLOGY.....	59,000	890,812	953,440
SEAH HOLDINGS KRW5000.....	275	27,490	36,447
SEAH STEEL KRW5000.....	1,815	57,001	148,750
SEALED AIR CORP.....	29,879	542,608	710,821
SEARS HOLDINGS CORP.....	7,206	692,700	514,797
SEB SA FF1.....	5,300	376,750	555,184
SECOM CO Y50.....	29,343	1,322,143	1,397,026
SECURE ENERGY SERVICES INC.....	2,000	13,897	13,781
SECURE ENERGY SERVICES INC.....	13,100	70,528	130,036
SECURITAS SER 'B' SEK1.....	6,744	81,533	71,554
SEGA SAMMY HLDGS INC NPV.....	7,888	134,182	151,294

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
SEGRO PLC.....	39,130	203,187	196,191
SEI INVESTMENTS CO.....	50,476	963,632	1,136,215
SEIKO EPSON CORP NPV.....	2,797	45,594	48,071
SEINO HOLDINGS CO LTD.....	10,000	61,198	71,446
SEJONG INDUSTRIAL KRW500.....	6,620	38,379	127,111
SEKISUI CHEMICAL Y50.....	9,287	69,648	78,772
SEKISUI HOUSE NPV.....	152,392	1,415,636	1,407,682
SEKISUI JYSHI Y50.....	2,000	18,921	20,307
SEMAPA SOC INVEST E GESTAO.....	298	4,826	3,227
SEBACORP INDUSTRIES SGD0.25.....	33,515	140,059	136,233
SEBACORP MARINE SGD0.10.....	69,558	299,867	300,307
SEMPRA ENERGY.....	60,864	2,904,117	3,218,488
SENIOR 10P.....	5,714	9,019	16,677
SENIOR HOUSING PROPERTIES TRUS.....	26,348	501,030	616,807
SENSHU ELECTRIC CO JPY50.....	300	3,097	4,499
SENSHUKAI Y50.....	800	4,760	4,854
SEPURA PLC ORD GBP0.....	9,023	6,940	7,605
SERCO GROUP ORD 2P.....	94,668	827,202	839,716
SERIA CO LTD NPV.....	1	1,444	3,702
SERVICE CORP INTERNATIONAL/US.....	44,569	306,877	520,566
SERVIZI ITALIA SPA EUR1.00.....	503	3,762	4,919
SES SA FIDUCIARY DR EACH REP.....	6,457	168,417	181,195
SESA GOA INR1(DEMAT).....	2,820	29,451	17,793
SEVEN & I HLDG CO LTD NPV.....	27,535	692,245	735,426
SEVEN BANK LTD NPV.....	17	32,268	33,827
SEVEN GROUP HOLDINGS LTD.....	1,764	15,549	18,187
SEVERN TRENT ORD GBP0.9789.....	9,349	196,152	220,938
SEWON PRECISION KRW5000.....	53	5,512	6,056
SGS SA CHF1(REGD).....	118	218,726	223,667
SHAMIR OPTICAL INDUSTRY LTD.....	226	3,171	3,207
SHANDA GAMES LTD.....	3,153	21,785	20,558
SHANDONG MOLONG PE ORD CNY0.1.....	600	294	615
SHANGHAI FRIENDSHIP GROUP INC.....	5,600	6,194	10,024
SHANGRI-LA ASIA ORD HK\$1.....	30,350	82,930	74,264
SHARP CORP Y50.....	21,539	196,998	194,961
SHAW COMMUNICATIONS INC.....	7,984	159,672	181,917
SHAW GROUP INC/THE.....	13,448	363,337	406,264
SHENZHEN HIGH-TECH HLDGS.....	52,000	3,943	3,943
SHERWIN-WILLIAMS CO/THE.....	21,919	1,475,404	1,838,347
SHIKOKU ELECTRIC POWER CO INC.....	7,349	186,410	166,071
SHIMADZU Y50.....	9,830	80,889	89,342
SHIMAMURA NPV.....	477	41,448	45,243
SHIMANO INC NPV.....	2,826	145,459	154,492
SHIMIZU CORPORATION Y50.....	12,741	54,207	52,693
SHINDENGEN ELECTRIC MAN CO Y50.....	2,000	10,497	9,336
SHIN-ETSU CHEMICALS CO NPV.....	11,945	606,353	635,262
SHINSEI BK NPV.....	37,341	42,631	36,990
SHINSHO CORP JPY50.....	7,000	22,462	16,729
SHIONOGI & CO JPY50.....	6,426	106,753	104,633
SHIP HEALTHCARE HLDG INC NPV.....	1,000	17,434	18,351
SHIRE PLC ORD GBP0.05.....	65,046	1,564,276	2,031,127
SHIROKI CORP JPY50.....	1,000	3,354	3,405
SHISEIDO Y50.....	16,419	306,238	304,756
SHIZUOKA BANK Y50.....	16,358	142,171	149,482
SHIZUOKAGAS CO NPV.....	6,000	33,865	33,804
SHOPPERS DRUG MART CORP.....	10,984	459,101	451,834
SHORETEL INC.....	24,554	225,761	250,451
SHOWA DENKO KK Y50.....	32,254	62,232	66,297
SHOWA SHELL SEKIYU ORD Y50.....	7,339	67,972	67,610
SIAM COMM BK PUBLIC (FOREIGN).....	191,200	375,297	690,747

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
SIEMENS AG NPV REGD.....	77,085	7,934,330	10,583,832
SIGMA-ALDRICH CORP.....	23,492	1,153,034	1,723,843
SIGNET JEWELERS LIMITED SHS.....	16,176	310,292	757,199
SIGURD MICROELECTR TWD10.....	29,000	18,700	26,200
SII EUR2.....	1,083	8,563	9,500
SIKA FINANZ AG CHF0.6 (BR).....	278	540,841	669,247
SILGAN HOLDINGS INC.....	11,418	457,563	467,795
SILICON LABORATORIES INC.....	8,297	283,471	342,334
SILVER BASE GROUP HKD.01.....	191,000	183,862	197,106
SILVER WHEATON CORP.....	13,544	409,876	446,695
SIMON PROPERTY GROUP INC.....	62,098	4,505,496	7,217,651
SIMPSON MFG INC.....	27,297	743,774	815,361
SIMS METAL MANAGEMENT LTD.....	3,528	61,531	66,665
SING INV & FINANCE SGD1.....	4,000	5,006	5,148
SINGAMAS CONTAINER HKD0.10.....	230,000	83,774	91,335
SINGAPORE AIRLINES SGD0.50.....	26,457	305,767	305,605
SINGAPORE EXCHANGE SGD0.01.....	23,402	148,086	143,546
SINGAPORE PRESS HLDGS SGD0.20.....	32,979	104,624	104,772
SINGAPORE TECHNOLOGIES.....	32,781	85,371	80,377
SINGAPORE TELECOMMUNICATIONS.....	468,090	1,124,675	1,204,924
SINGAPURA FINANCE LTD SGD1.....	3,000	4,104	4,008
SINO LAND CO ORD HK\$1.00.....	71,807	130,773	114,983
SINOCOM SOFTWARE G HKD0.25.....	60,000	8,012	5,629
SINO-FOREST CORP.....	8,976	196,272	29,762
SINOPEC SHANGHAI PETROCHEMICAL.....	124,000	55,089	55,616
SIRIUS XM RADIO INC.....	735,479	817,752	1,610,699
SIRONA DENTAL SYSTEMS INC.....	12,889	672,503	684,406
SJM HOLDINGS LIMITED HKD1.00.....	160,388	204,526	379,675
SK HOLDINGS CO LTD KRW5000.....	7,612	666,176	1,318,991
SKANDINAVISKA ENSKILDA BANKEN.....	109,239	858,189	895,026
SKANSKA AB B SER 'B' SEK3.....	8,612	175,255	154,496
SKF AB SER B NPV (POST SPLIT).....	13,531	332,413	392,417
SKY CITY NZD0.20.....	12,392	34,021	37,049
SKYFAME REALTY HLD HKD0.01.....	52,000	4,167	4,745
SKYWEST INC COM.....	19,500	345,666	293,670
SKYWORKS SOLUTIONS INC.....	167,452	3,094,560	3,848,047
SL GREEN REALTY CORP.....	15,087	618,362	1,250,260
SLM CORP.....	101,181	1,088,183	1,700,853
SM ENERGY CO.....	25,156	1,277,625	1,848,463
SMART TECHNOLOGIES INC.....	700	5,196	3,990
SMB UNITED SGD0.10.....	18,000	3,943	3,519
SMC CORP NPV.....	3,457	533,370	618,116
SMITH & NEPHEW ORD USD0.20.....	19,218	218,223	205,176
SMITH A O CORP.....	32,545	693,736	1,376,654
SMITHFIELD FOODS INC.....	31,224	482,212	682,869
SMITHS GROUP PLC ORD GBP0.375.....	73,450	1,383,050	1,416,223
SMURFIT KAPPA GROUP PLC ORD.....	24,112	272,047	287,361
SNAM RETE GAS EUR1.....	222,028	1,026,301	1,314,669
SNAP-ON INC.....	10,851	436,955	677,970
SNC-LAVALIN GROUP INC.....	3,249	182,424	198,219
SNS REAAL GROEP NV EUR1.63.....	1,684	7,179	7,518
SNT CORPORATION Y50.....	900	3,317	3,633
SNYDERS LANCE INC.....	18,000	330,081	389,340
SOCIETE GENERALE EUR1.25.....	107,927	6,680,344	6,403,078
SODEXO EUR4.....	18,169	1,130,820	1,424,066
SOFTBANK CORPORATION NPV.....	61,023	1,733,636	2,289,496
SOHU.COM INC.....	104	8,619	7,516
SOJITZ CORPORATION NPV.....	26,965	50,880	50,084
SOLERA HOLDINGS INC.....	35,366	1,655,539	2,092,253
SOLUTIA INC.....	28,280	594,965	646,198

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
SOLVAY NPV.....	7,783	1,027,099	1,202,330
SONIC CORP.....	68,772	1,082,104	731,046
SONIC HEALTHCARE LTD.....	7,941	103,879	109,416
SONOCO PRODUCTS CO.....	36,103	1,049,376	1,283,101
SONOSITE INC COM.....	19,497	551,109	685,709
SONOVA HLDG CHF0.05.....	1,055	102,223	98,358
SONY CORP NPV.....	144,986	4,277,232	3,800,587
SONY FINANCIAL HOLDINGS INC.....	4,868	86,391	87,342
SOUTHERN CO.....	202,199	7,220,227	8,164,796
SOUTHERN COPPER CORP.....	87,719	3,068,017	2,883,324
SOUTHERN UNION CO.....	23,272	434,047	934,371
SOUTHWEST AIRLINES CO.....	154,964	1,530,124	1,769,689
SOUTHWESTERN ENERGY CO.....	252,242	5,172,877	10,816,137
SOZO GLOBAL LTD.....	31,200	7,657	6,458
SP AUSNET NPV (STAPLED UNITS).....	55,148	48,282	55,794
SPECTRA ENERGY CORP.....	132,356	2,538,210	3,627,878
SPECTRANETICS CORP.....	16,500	96,518	102,630
SPECTRIS ORD GBP0.05.....	432	9,153	11,041
SPIR COMMUNICATION EUR4.0.....	4	105	197
SPIRIT AEROSYSTEMS HOLDINGS IN.....	25,429	426,192	559,438
SPREADTRUM COMMUNICATIONS INC.....	4,231	77,933	66,681
SPRINT NEXTEL CORP.....	737,874	2,618,924	3,977,141
SPX CORP.....	12,422	626,502	1,026,803
SQUARE ENIX HOLDINGS CO LTD.....	1,361	22,246	24,335
SRF LIMITED INR10.....	27,200	153,534	173,809
SSAB AB.....	3,370	53,427	50,496
ST IVES ORD 10P.....	4,480	5,613	7,013
ST JOE CO/THE.....	12,149	337,810	253,185
ST JUDE MEDICAL INC.....	87,007	3,367,089	4,148,494
STANCORP FINANCIAL GROUP INC.....	8,435	336,697	355,873
STANDARD CHARTERED ORD USD0.50.....	131,278	3,461,331	3,452,253
STANDARD LIFE ORD GBP0.10.....	62,330	206,932	210,643
STANDARD MICROSYSTEMS CORP.....	26,995	619,771	728,595
STANDARD REGISTER CO/THE.....	190	1,078	599
STANLEY BLACK & DECKER INC.....	31,283	1,375,598	2,253,940
STANLEY ELECTRIC CO NPV.....	3,122	48,085	54,314
STAPLES INC.....	132,826	2,693,574	2,098,651
STAR COMGISTIC CAPITAL CO LTD.....	1,800	737	2,381
STARBUCKS CORP.....	153,946	2,699,403	6,079,328
STARHILL REAL ESTATE.....	66,600	18,725	19,300
STARHUB LTD NPV.....	23,558	45,696	53,541
START TODAY CO LTD.....	6,300	76,733	124,892
STARWOOD HOTELS & RESORTS WORL.....	41,905	1,364,820	2,348,356
STATE STREET CORP.....	150,469	6,517,157	6,784,647
STATOIL ASA NOK2.50.....	90,245	2,543,256	2,297,564
STATOIL FUEL & RETAIL ASA.....	1,144	11,729	11,109
STATS CHIPPAK LTD SGD0.25.....	12,000	201	6,158
STATS CHIPPAK TAIWAN SEMICONDU.....	7,500	8,132	7,990
STEEL DYNAMICS INC.....	47,899	714,837	778,359
STEFANUTTI & BRESSAN HOLDING.....	3,040	4,712	5,606
STEPAN CO.....	645	36,931	45,731
STERICYCLE INC.....	37,179	2,751,420	3,313,392
STIFEL FINANCIAL CORP.....	30,375	1,071,606	1,089,248
STMICROELECTRONICS EUR1.04.....	13,729	162,630	136,767
STOCKLAND TRUST GROUP NPV.....	124,418	461,024	454,219
STONE ENERGY CORP COM.....	9,880	375,592	300,253
STORA ENSO OYJ SER 'R' NPV.....	69,533	790,123	729,378
STRABAG SE NPV (BR).....	288	9,898	8,558
STRAUMANN HLDG CHF0.3 (REGD).....	164	43,035	39,442
STRYKER CORP.....	63,991	3,031,441	3,755,632

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
STUDIO ALICE NPV.....	1,000	9,600	13,905
STX OSV HOLDINGS LTD.....	28,000	24,958	31,704
SUBSEA 7 SA.....	23,568	542,907	606,172
SUEDZUCKER AG NPV.....	1,618	46,213	57,485
SUEZ ENVIRONNEMENT CO EUR4.....	35,512	773,660	708,205
SULZER AG CHF0.01(REGD).....	3,407	450,736	553,536
SUMCO CORPORATION NPV.....	2,495	45,125	41,769
SUMITOMO BAKELITE CO Y50.....	48,000	257,466	319,168
SUMITOMO CHEMICAL Y50.....	82,884	413,654	410,520
SUMITOMO CORP NPV.....	183,132	2,380,392	2,469,425
SUMITOMO DENSETSU CO Y50.....	900	4,291	5,227
SUMITOMO ELECTRIC IND NPV.....	16,247	210,537	234,773
SUMITOMO HEAVY INDUSTRIES Y50.....	75,395	426,155	520,931
SUMITOMO METAL INDUSTRIES NPV.....	72,455	150,649	161,490
SUMITOMO METAL MNG NPV.....	40,425	580,972	658,233
SUMITOMO MITSUI GR NPV.....	258,204	8,119,730	7,890,633
SUMITOMO MITSUI TRUST HOLDINGS.....	485,451	1,760,760	1,677,078
SUMITOMO REALTY & DEV CO NPV.....	32,338	658,169	716,353
SUMITOMO RUBBER INDUSTRIES Y50.....	3,681	37,511	44,212
SUN HEALTHCARE GROUP INC.....	1,169	10,611	9,375
SUN HUNG KAI PROPERTIES.....	67,867	1,046,470	988,187
SUN LIFE FINANCIAL INC.....	66,247	1,951,776	1,994,068
SUNCALL CORP JPY50.....	1,000	3,396	4,569
SUNCOR ENERGY INC.....	132,706	5,258,984	5,197,686
SUNCORP GROUP LIMITED.....	34,982	288,822	304,857
SUNDART INTERNATIONAL.....	30,000	10,230	7,904
SUNDRUG CO Y50.....	2,500	77,391	78,938
SUNEVISION HOLDINGS LTD.....	117,000	13,145	14,134
SUNOCO INC.....	24,655	843,602	1,028,360
SUNPOWER CORP.....	18,451	466,459	356,658
SUNTRUST BANKS INC.....	103,071	2,652,286	2,659,232
SUNVIC CHEMICALS.....	41,000	21,349	24,381
SUPER GROUP ORD R0.10.....	229,063	25,414	26,694
SUPERGEN INC.....	180,460	836,776	537,771
SUPERIOR ENERGY SERVICES INC.....	16,481	345,099	612,104
SUPERVALU INC.....	81,474	1,068,370	766,670
SURGE ENERGY INC.....	16,500	138,069	166,522
SURGUTNEFTEGAZ ADR EACH REPR.....	18,604	145,734	184,180
SURTECO AG NPV.....	315	6,108	12,482
SURUGA BANK LTD Y50.....	4,923	40,816	42,610
SURYA SEMESTA INTERNUSA TBK PT.....	1,733,000	265,702	274,838
SUSQUEHANNA BANCSHARES INC PA.....	112,501	1,041,100	900,008
SUZUKEN CO LTD Y50.....	1,517	36,800	34,807
SUZUKI MOTOR CO NPV.....	7,252	158,628	162,083
SVENSKA CELLULOSE AB-SCA SER B.....	120,593	1,711,043	1,701,858
SVENSKA HANDELSBANKEN SER A.....	13,363	436,750	413,170
SWATCH GROUP CHF0.45 (REGD).....	9,184	590,403	823,506
SWATCH GROUP CHF2.25 (BR).....	663	291,763	333,705
SWEDBANK AB SEK'A' NPV.....	22,094	377,202	372,199
SWEDISH MATCH AB NPV.....	29,729	692,939	999,282
SWIRE PACIFIC A HKD0.60.....	36,366	493,661	534,186
SWISS LIFE HOLDING AG.....	828	130,660	135,607
SWISS RE LTD.....	46,230	2,760,181	2,592,064
SWISSCOM AG CHF1.00.....	916	388,980	419,380
SXC HEALTH SOLUTIONS CORP.....	12,628	489,527	744,042
SXC HEALTH SOLUTIONS CORP.....	2,100	80,542	123,963
SYMANTEC CORP.....	264,728	4,154,060	5,220,436
SYNDICATE BANK INR10.....	1,814	3,476	4,772
SYNGENTA AG CHF0.1.....	3,712	1,138,676	1,251,147
SYNOPSYS INC.....	27,353	551,826	703,246

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
SYNOVUS FINANCIAL CORP.....	146,482	559,471	304,683
SYNTHES INC.....	1,402	219,363	246,266
SYSCO CORP.....	127,230	3,383,930	3,967,031
SYSMEX CORP JPY50.....	7,046	244,953	263,483
T IS BANKASI SER'C'TRY1.....	180,501	551,098	553,507
T ROWE PRICE EMERGING EQUITY.....	170,158	32,685,610	80,512,047
T ROWE PRICE GROUP INC.....	61,058	2,862,934	3,684,240
T SISE VE CAM FABR TRY1.....	284,481	466,942	621,864
T&D HOLDINGS INC NPV.....	21,755	778,160	513,166
T. E. R. N. A. ORD EURO.22.....	47,453	218,141	220,572
TAB CORP HLDGS LIMITED NPV.....	67,548	450,216	237,923
TACHI-S CO Y50.....	7,650	82,334	140,856
TAE KYUNG INDL KRW500.....	7,100	28,051	25,503
TAEKWANG IND CO KRW5000.....	225	157,384	347,726
TAHOE RESOURCES INC.....	4,400	82,614	82,064
TAIHEI KOGYO CO Y50.....	18,000	72,737	78,009
TAISEI CORP Y50.....	22,109	53,143	50,372
TAISHIN FINANCIAL TWD10.....	609,685	243,834	361,903
TAISHO PHARMACEUTICAL CO NPV.....	2,588	54,556	58,002
TAIWAN LIFE INSURANCE TWD10.....	2,297	1,923	2,475
TAIWAN MASK CORP TWD10.....	111,000	46,907	46,953
TAIWAN SEMICONDUCTOR CO TWD10.....	53,000	41,385	40,963
TAIWAN SURFACE MOUNTING.....	1,222	1,877	3,642
TAIYO NIPPON SANSO CORP NPV.....	54,640	474,167	432,330
TAKAMATSU CORP NPV.....	400	5,236	5,651
TAKANO CO JPY50.....	900	5,408	5,405
TAKARA LEBEN CO NPV.....	3,000	20,467	18,796
TAKASHIMAYA CO.....	5,699	37,259	39,024
TAKEDA PHARMACEUTICAL CO LTD.....	65,963	3,005,215	3,034,331
TAKE-TWO INTERACTIVE SOFTWARE.....	32,616	622,011	498,372
TALENT2 INTERNATIONAL LTD ORD.....	581	844	927
TALISMAN ENERGY INC.....	40,007	850,196	821,198
TARGET CORP.....	235,456	10,947,787	11,045,241
TATA MOTORS LTD.....	45,478	1,224,992	1,011,447
TATA STEEL LIMITED.....	35,361	357,283	482,726
TATE & LYLE ORD 25P.....	38,200	255,758	377,782
TATTS GROUP LIMITED NPV.....	28,033	67,445	72,029
TAUBMAN CENTERS INC.....	10,421	363,107	616,923
TAURON POLSKA ENERGIA SA.....	98,739	223,351	236,660
TAYCA CORP JPY50.....	2,000	6,221	7,182
TAYLOR WIMPEY PLC ORD GBP0.01.....	10,231	4,097	6,206
TBC EMERGING MARKET FUND.....	1,700,819	64,691,384	112,577,230
TCF FINANCIAL CORP.....	29,667	436,220	409,405
TD AMERITRADE HOLDING CORP.....	56,715	970,281	1,106,510
TDC A/S DKK5.....	14,578	132,419	133,012
TDK CORP.....	4,786	267,992	261,345
TDM BERHAD MYR1.....	34,400	17,039	34,064
TE CONNECTIVITY LTD.....	66,379	2,143,052	2,440,092
TECH DATA CORP.....	22,264	789,991	1,088,487
TECHNE CORP.....	11,315	800,331	943,332
TECHNICS OIL & GAS LTD.....	14,000	8,585	11,404
TECHNIP SA EUR.....	7,870	632,636	843,565
TECHNO RYOWA LTD JPY50.....	600	3,291	3,299
TECK RESOURCES LTD.....	47,922	1,834,317	2,434,086
TECO ENERGY INC.....	40,094	560,548	757,376
TEEKAY CORPORATION COM.....	7,798	161,023	240,802
TEIJIN Y50.....	76,155	340,231	332,872
TELE2 AB SER'B' SEK1.25.....	12,445	253,545	246,531
TELECOM ARGENTINA SA.....	4,200	108,482	109,452
TELECOM CORP OF NEW ZEALAND.....	209,087	391,875	423,942

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
TELECOM ITALIA DI RISP EUR0.55.....	950,077	1,068,881	1,105,419
TELECOM ITALIA EUR0.55.....	368,822	573,226	513,080
TELEFLEX INC.....	7,508	387,026	458,438
TELEFONICA SA EUR1.....	276,443	6,601,952	6,757,503
TELEFONOS DE MEXICO SAB DE CV.....	66,475	1,073,810	1,096,838
TELEFONOS DE MEXICO SAB DE CV.....	619,539	539,176	512,457
TELEGATE AG EUR NPV.....	11	103	124
TELEKOM AUSTRIA (TA) NPV.....	13,043	189,300	166,411
TELEKOM MALAYSIA BHD.....	394,400	274,919	515,940
TELENOR AS ORD NOK6.....	79,359	1,239,467	1,306,762
TELEPHONE & DATA SYSTEMS INC.....	16,812	534,128	522,517
TELIASONERA AB NPV.....	85,077	654,017	625,601
TELKOM GROUP LTD ZAR10.....	20,638	95,452	112,034
TELLABS INC.....	67,771	381,670	312,424
TELSTRA CORP NPV.....	766,578	2,212,723	2,371,818
TELUS CORP.....	7,139	385,013	392,789
TELUS CORP.....	5,840	239,485	307,521
TELUS CORP.....	6,419	232,891	353,175
TEMBEC INC.....	3,500	7,153	15,594
TEMPLE-INLAND INC.....	20,179	261,105	600,123
TEMPUR-PEDIC INTERNATIONAL INC.....	27,587	1,304,667	1,870,950
TENARIS S AUD\$1.....	18,416	427,276	420,532
TENCENT HOLDINGS LTD.....	9,100	184,235	246,994
TENET HEALTHCARE CORP.....	91,372	297,069	570,161
TER BEKE ORD NPV.....	63	5,464	5,362
TERA PROBE INC.....	300	8,872	6,954
TERADATA CORP.....	35,688	896,278	2,148,418
TERADYNE INC.....	34,621	261,881	512,391
TERAOKA SEISAKUSHO CO Y50.....	1,100	5,658	5,121
TEREX CORP.....	20,466	379,450	582,258
TERUMO CORP Y50.....	5,835	292,311	313,209
TESCO ORD 5P.....	929,857	6,081,836	6,001,212
TESLA MOTORS INC.....	9,540	242,966	277,900
TESORO CORP.....	26,832	323,842	614,721
TESSENDERLO CHEMIE NPV.....	1,543	59,408	66,487
TESSI EUR2.....	62	5,661	6,355
TETRA TECHNOLOGIES INC DEL COM.....	90,203	1,061,427	1,148,284
TEVA PHARMACEUTICAL IND ILS0.1.....	20,244	1,009,794	973,378
TEVA PHARMACEUTICAL INDUSTRIES.....	98,860	5,098,631	4,767,029
TEXAS CAPITAL BANCSHARES INC.....	78,000	1,351,867	2,014,740
TEXAS INSTRUMENTS INC.....	417,722	10,344,326	13,713,813
TEXTRON INC.....	60,308	1,151,845	1,423,872
TF1-TV FRANCAISE EUR0.2.....	2,525	45,125	45,907
TFS FINANCIAL CORP.....	14,920	184,560	144,426
TGS-NOPEC GEOPHYSICAL COMPANY.....	291	8,302	8,206
THAI AIRWAY INTL PUBLIC CO LTD.....	413,200	404,281	390,002
THAI CENTRAL CHEMICAL-FOR RG.....	13,400	4,671	9,202
THAILIN SEMICONDUCTOR CORP.....	15,000	7,672	7,311
THALES EUR3.....	2,140	87,982	92,258
THANACHART CAPITAL PCL THB10.....	68,600	27,186	63,632
THERAVANCE INC.....	8,800	219,168	195,448
THERMO FISHER SCIENTIFIC INC.....	94,513	3,914,308	6,085,692
THK CO Y50.....	4,903	112,405	123,850
THOMAS & BETTS CORP.....	9,783	294,591	526,815
THOMSON REUTERS CORP.....	70,093	2,628,073	2,632,693
THOMSON REUTERS CORP.....	8,084	319,641	303,307
THOR INDUSTRIES INC.....	8,249	192,391	237,901
THORATEC CORP.....	13,960	560,573	458,167
THORN GROUP LTD.....	1,631	2,164	3,318
THYSSENKRUPP AG NPV.....	12,978	540,850	674,277

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
TIBCO SOFTWARE INC.....	38,213	1,013,164	1,108,941
TIDEWATER INC.....	9,672	420,000	520,450
TIETO OYJ ORD NPV.....	29,459	682,722	498,439
TIFFANY & CO.....	33,234	1,406,127	2,609,534
TILETIPOS SA GRD100.....	924	6,592	2,626
TIM HORTONS INC.....	9,809	412,812	478,609
TIME WARNER CABLE INC.....	98,199	4,797,574	7,663,450
TIME WARNER INC.....	291,330	8,256,759	10,595,672
TIMKEN CO.....	102,686	2,819,638	5,175,374
TIONG WOON CORP HO SGD0.10.....	58,000	32,531	15,355
TISZAI VEGYI KOMBINAT RT.....	537	21,750	9,090
TITAN INDUSTRIES LTD.....	29,400	127,395	140,941
TITANIUM METALS CORP.....	15,989	197,506	292,918
TJX COS INC.....	71,948	2,251,499	3,779,428
TMX GROUP INC.....	2,027	78,133	91,993
TNT EXPRESS NV.....	129,342	1,600,112	1,341,190
TOA CORP Y50.....	28,000	37,393	51,313
TOA DORO KOGYO CO JPY50.....	5,000	10,985	10,896
TOA OIL CO LTD JPY50.....	3,000	3,249	4,086
TOAGOSEI CO LTD.....	117,000	468,437	585,290
TOBU RAILWAY CO Y50.....	21,460	82,785	89,815
TODS SPA.....	2,214	157,577	296,120
TOHO CO Y500.....	2,442	34,198	40,307
TOHO GAS Y50.....	16,318	82,883	87,894
TOHO HOLDINGS CO LTD.....	400	5,249	3,962
TOHOKU ELEC PWR Y500.....	17,854	308,999	256,668
TOKAI CORP JPY50.....	900	12,833	19,647
TOKEN CORPORATION NPV.....	220	8,736	7,946
TOKIO MARINE HOLDINGS INC NPV.....	67,396	1,941,693	1,873,502
TOKYO ELECTRIC PWR CO NPV.....	92,775	1,674,790	374,500
TOKYO ELECTRON NPV.....	33,793	1,903,529	1,828,571
TOKYO GAS CO NPV.....	363,876	1,505,883	1,635,550
TOKYO TEKKO CO JPY50.....	3,000	21,658	8,915
TOKYU CONST(NEW) NPV.....	10,510	30,857	27,329
TOKYU CORP NPV.....	24,498	97,213	101,317
TOKYU LAND CORP NPV.....	11,645	45,844	49,026
TOLL BROTHERS INC.....	27,327	562,099	566,762
TOLL HLDGS LIMITED NPV.....	14,462	86,707	75,093
TOMOKU Y50.....	4,000	6,557	10,599
TONEN GEN SEKIYU JPY50.....	11,014	113,681	134,743
TONGAAT-HULETT LTD ORD ZAR1.....	244	3,260	3,203
TOPPAN PRINTING Y50.....	12,054	92,573	92,838
TOPRE CORP.....	500	4,908	5,293
TOPY INDUSTRIES Y50.....	8,000	12,933	22,585
TORAY INDUSTRIES INC Y50.....	31,634	215,190	231,889
TORCHMARK CORP.....	14,593	676,478	935,995
TORO CO/THE.....	32,667	1,209,535	1,976,354
TORONTO-DOMINION BANK.....	90,838	6,356,998	7,697,370
TOSHIBA CORP NPV.....	505,492	2,567,348	2,641,377
TOSHIBA TEC CORP NPV.....	11,000	46,448	47,672
TOSOH CORP Y50.....	10,990	37,908	43,818
TOTAL ACCESS COMMUNICATIONS.....	14,000	18,977	24,947
TOTAL BANGUN PERSADA.....	270,500	9,164	8,990
TOTAL SA EUR2.5.....	171,534	10,245,578	9,918,099
TOTAL SYSTEM SERVICES INC.....	30,228	438,442	561,636
TOTO Y50.....	6,402	49,033	49,386
TOTTENHAM HOTSPUR ORD GBP0.05.....	5,039	7,023	4,073
TOURMALINE OIL CORP.....	10,401	308,071	345,299
TOWA CORP JPY50.....	1,900	11,650	12,116
TOWERS WATSON & CO.....	36,876	1,399,828	2,423,122

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
TOYO KOHAN CO Y50.....	11,000	65,978	50,805
TOYO SEIKAN KAISHA Y50.....	3,262	53,249	54,407
TOYO SUIBAN KAISHA LTD Y50.....	1,907	42,172	44,865
TOYO TIRE & RUBBER Y50.....	234,000	528,976	588,187
TOYODA GOSHI Y50.....	1,396	27,348	31,477
TOYOTA AUTO BODY CO Y50.....	800	14,862	13,056
TOYOTA BOSHOKU CP JPY50.....	1,413	18,863	23,288
TOYOTA INDUSTRIES CORP Y50.....	3,861	108,488	126,453
TOYOTA MOTOR CORP NPV.....	261,059	10,113,074	10,667,344
TOYOTA TSUSHU CORP Y50.....	4,576	69,848	77,797
TPI POLYETHYLENE TEREPHTHALATE (ALLEN MKT).....	356,900	101,077	135,907
TPK HOLDING CO LTD.....	3,000	83,067	91,389
TPV TECHNOLOGY USD0.01.....	54,000	33,888	27,204
TRACTOR SUPPLY CO.....	31,864	1,209,562	2,131,064
TRAKYA CAM TRY1.....	32,191	76,035	68,584
TRANS COSMOS INC Y50.....	1,000	8,206	10,983
TRANSALTA CORP.....	8,288	178,964	176,821
TRANSATLANTIC HOLDINGS INC.....	11,647	547,297	570,819
TRANSCANADA CORP.....	63,009	2,474,655	2,764,927
TRANSCONTINENTAL INC.....	2,100	31,269	31,638
TRANSDIGM GROUP INC.....	33,137	1,841,975	3,021,763
TRANSOCEAN LTD.....	25,416	1,928,811	1,651,134
TRANSPAC INDL SGD0.50.....	7,000	4,930	11,233
TRANSURBAN GROUP NPV.....	58,660	335,365	328,451
TRAVELERS COS INC/THE.....	136,733	6,536,960	7,982,473
TRAVIS PERKINS ORD GBP0.10.....	69,078	919,734	1,097,368
TREASURY WINE ESTATES LTD.....	57,922	209,333	210,838
TREEHOUSE FOODS INC.....	8,250	440,562	450,533
TRELLEBORG AB 'B' NPV.....	52,114	551,305	580,600
TREND MICRO INC JPY50.....	2,261	59,037	69,683
TRIGANO EUR4.2568.....	299	9,568	9,424
TRIMBLE NAVIGATION LTD.....	40,385	974,666	1,600,861
TRINITY INDUSTRIES INC.....	14,919	257,103	520,375
TRINITY MIRROR ORD 10P.....	12,238	32,761	8,154
TRIPLE-S MANAGEMENT CORP.....	276	5,866	5,997
TRUEBLUE INC.....	52,324	743,544	757,652
TRW AUTOMOTIVE HOLDINGS CORP.....	39,725	1,156,495	2,344,967
TRYG A/S.....	697	42,766	40,197
TSANN KUEN ENTERPRISE CO TWD10.....	9,629	7,579	19,443
TSUMURA & CO Y50.....	1,291	39,603	41,083
TT ELECTRONICS ORD GBP0.25.....	2,822	1,937	9,095
TTM TECHNOLOGIES INC.....	47,250	501,061	756,945
TUI AG NPV (REGISTERED).....	10,505	96,522	113,925
TUI TRAVEL PLC ORD GBP0.....	10,840	40,580	39,053
TULLETT PREBON PLC GBP0.25.....	6,491	30,527	36,922
TULLOW OIL PLC ORD GBP0.10.....	34,650	761,166	689,798
TUPPERWARE BRANDS CORP.....	11,627	477,669	784,241
TUPRAS(T PETR REF) TRY1.....	5,464	153,540	133,908
TURK TELEKOMUNIKASYON AS.....	49,026	240,903	259,017
TURK TRAKTOR VE ZIRAAT.....	6,673	138,330	152,854
TW TELECOM INC.....	28,112	366,740	577,139
TYC BROTHER IND TWD10.....	15,000	8,644	7,546
TYCO INTERNATIONAL LTD SHS.....	103,081	3,826,074	5,095,294
TYSON FOODS INC.....	124,681	1,889,821	2,421,305
UBE INDUSTRIES Y50.....	61,741	194,145	184,244
UBI BANCA SCPA EUR2.5.....	21,606	168,195	121,605
UBISOFT ENTERTAINMENT NPV(POST).....	3,108	30,461	31,151
UBS AG CHF0.1 (POST).....	268,258	4,755,526	4,884,080
UCB S A NPV.....	15,203	684,490	682,974
UDR INC.....	35,278	613,768	866,075

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
UFLEX LIMITED.....	34,715	119,609	159,936
UGI CORP.....	37,053	888,970	1,181,620
ULTA SALON COSMETICS & FRAGRAN.....	32,948	1,121,928	2,127,782
ULTRA PETROLEUM CORP.....	31,168	1,464,855	1,427,494
ULTRATECH INC.....	31,500	410,861	956,970
UMICORE NPV.....	8,842	248,869	482,144
UNDER ARMOUR INC.....	8,381	623,180	647,935
UNIBAIL-RODAMCO SE EUR5.....	4,538	866,754	1,049,088
UNICHARM CORP.....	6,649	258,419	288,980
UNICREDIT EUR0.50.....	1,833,351	4,696,335	3,880,803
UNID CO LTD KRW5000.....	430	15,086	27,548
UNILEVER NV CVA EUR0.16.....	228,050	6,598,930	7,474,079
UNILEVER PLC ORD GBP0.031111.....	166,852	5,272,170	5,373,523
UNION BANK OF THE PHILLIPINES.....	20,800	18,483	28,679
UNION BNK OF INDIA INR10.....	26,647	161,344	174,597
UNION PACIFIC CORP.....	119,319	7,503,296	12,456,904
UNIONE DI BANCHE ITALIANE SCPA.....	16	0	1
UNIPRES CORP JPY50.....	5,200	57,994	133,863
UNISOURCE ENERGY CORP COM.....	8,825	246,577	329,437
UNIT CORP.....	26,596	990,483	1,620,494
UNITED BANKSHARES INC W VA.....	15,061	490,621	368,693
UNITED CONTL HLDGS INC.....	63,764	1,250,589	1,442,979
UNITED INTERNET AG NPV REGD.....	2,419	44,538	50,837
UNITED MICRO ELECTRONICS TW\$10.....	2,855,623	1,101,285	1,416,702
UNITED NATL INC.....	22,904	593,323	977,314
UNITED OVERSEAS BANK SG\$1.....	177,827	2,574,283	2,850,795
UNITED PARCEL SERVICE INC.....	153,709	8,903,160	11,209,997
UNITED STATES CELLULAR CORP.....	2,696	109,901	130,540
UNITED STATES STEEL CORP.....	37,392	1,728,705	1,721,528
UNITED TECHNOLOGIES CORP.....	244,717	15,492,787	21,659,902
UNITED THERAPEUTICS CORP.....	26,417	1,496,894	1,455,577
UNITED UTILITIES GROUP PLC.....	26,894	245,002	258,630
UNITEDHEALTH GROUP INC.....	268,474	8,066,738	13,847,889
UNITRIN INC.....	9,323	201,504	276,613
UNIVERSAL HEALTH SERVICES INC.....	16,844	446,828	867,971
UNIVERSAL ROBINA CORP ORP PHP1.....	198,100	115,328	186,512
UNIVERSE CO LTD NPV.....	300	3,432	5,565
UNUM GROUP.....	71,740	1,515,200	1,827,935
UOL GROUP LIMITED SGD1.....	18,738	70,621	76,014
UPC TECHNOLOGY CO TWD10.....	1,019	449	816
UPM-KYMMENE OY NPV.....	45,168	874,956	825,789
URBAN OUTFITTERS INC.....	33,683	922,960	948,176
URS CORP.....	22,725	993,607	1,016,717
US BANCORP.....	473,958	11,983,638	12,090,669
USEN CORP JPY 5000.....	13,000	8,055	8,692
U-SHIN Y50.....	1,400	10,490	11,580
USHIO ELECTRIC NPV.....	2,256	43,661	44,221
USI FAR EAST TWD10.....	387,960	317,936	446,397
USI HOLDINGS LTD HKD0.50.....	22,000	7,198	8,906
USS JPY50.....	2,914	184,388	224,792
UTD MIZRAHI BANK ILS0.01.....	3,354	34,642	35,497
UTI WORLDWIDE INC SHS.....	47,640	869,601	938,032
VALE SA.....	78,944	2,479,564	2,522,261
VALEANT PHARMACEUTICALS INTL.....	19,823	774,008	1,030,073
VALERO ENERGY CORP.....	116,132	2,400,021	2,969,495
VALIDUS HOLDINGS LTD COM SHS.....	46,109	1,142,520	1,427,074
VALLEY NATIONAL BANCORP.....	31,704	445,136	431,491
VALLOUREC (USIN A TUB DE LOR.....	20,791	1,975,012	2,531,780
VALMONT INDUSTRIES INC.....	18,805	949,241	1,812,614
VALSPAR CORP.....	17,894	423,470	645,258

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
VALUEACT CAPITAL PARTNERS II.....	22,836,316	23,005,814	22,836,316
VANGUARD INTL SEMICONDUCTO.....	53,000	30,597	27,585
VARIAN MEDICAL SYSTEMS INC.....	58,368	3,104,103	4,086,927
VARIAN SEMICONDUCTOR EQUIPMENT.....	15,652	455,138	961,659
VCA ANTECH INC.....	16,109	351,992	341,511
VE WONG TWD10.....	830	584	666
VECTREN CORP.....	15,227	381,644	424,224
VEDAN INTL USD0.01.....	40,000	3,269	3,187
VEDANTA RESOURCES PLC.....	20,034	730,250	673,505
VELAN INC.....	300	4,243	4,663
VENTAS INC.....	33,488	1,307,374	1,765,152
VEOLIA ENVIRONMENT EUR5.0.....	13,780	441,376	388,590
VERBUND AG.....	2,686	116,025	116,829
VERIFONE SYSTEMS INC.....	20,645	853,594	915,606
VERISIGN INC.....	40,311	1,041,738	1,348,806
VERISK ANALYTICS INC.....	40,261	1,287,972	1,393,836
VERIZON COMMUNICATIONS INC.....	632,972	19,336,657	23,565,548
VERMILION ENERGY INC.....	3,303	143,179	174,545
VERTEX PHARMACEUTICALS INC.....	40,806	1,426,927	2,121,504
VESTAS WIND SYSTEM DKK1.....	4,388	160,751	101,926
VESTEL ELECTRONIK TRY1.....	44,764	79,395	73,872
VF CORP.....	16,196	1,069,802	1,758,238
VIACOM INC.....	128,862	3,433,438	6,571,962
VICTORY CITY INTL HKD0.01.....	64,000	11,901	12,337
VIENNA INSURANCE GROUP NPV(BR).....	1,045	58,226	57,422
VIETNAM MANUFACTURING & EXPORT.....	28,000	7,432	5,721
VIJAYA BANK INR10.....	112,458	157,316	174,967
VILLAGE ROADSHOW LIMITED ORD.....	2,254	4,100	9,870
VINCI EUR2.50 (POST SUBDIVISIO.....	20,923	1,233,649	1,339,906
VIRGIN MEDIA INC.....	73,272	1,139,676	2,193,031
VISA INC.....	98,027	6,666,881	8,259,755
VISHAY INTERTECHNOLOGY INC.....	90,449	657,523	1,360,353
VISHAY PRECISION GROUP INC.....	4,421	53,241	74,626
VISTAPRINT NV.....	24,690	978,206	1,181,417
VISTEON CORP W/L.....	9,517	620,864	651,058
VITAMIN SHOPPE INC.....	21,750	443,998	995,280
VITERRA INC.....	8,008	92,591	86,959
VIVENDI SA EUR5.5.....	226,051	5,684,761	6,284,415
VMWARE INC.....	15,800	863,817	1,583,634
VODAFONE GROUP.....	5,272,913	13,535,472	13,993,303
VOESTALPINE AG.....	25,188	857,553	1,390,089
VOLKSWAGEN AG ORD NPV.....	630	94,921	115,728
VOLTERRA SEMICONDUCTOR CORP.....	18,600	414,262	458,676
VOLVO (AB) SER B NPV (POST.....	29,695	507,006	520,011
VORNADO REALTY TRUST.....	38,926	2,716,080	3,627,125
VOYAGEURS DU MONDE SA EUR1.00.....	184	5,051	5,810
VT HOLDINGS CO LTD NPV.....	2,000	7,887	7,107
VULCAN MATERIALS CO.....	24,056	1,362,348	926,878
WABCO HOLDINGS INC.....	15,633	429,128	1,079,615
WABTEC CORP/DE.....	8,989	340,692	590,757
WACKER CHEMIE AG NPV (BR).....	2,092	466,269	452,233
WADDELL & REED FINANCIAL INC.....	18,593	459,293	675,856
WALGREEN CO.....	250,691	8,302,082	10,644,340
WAL-MART STORES INC.....	511,591	27,292,259	27,185,946
WALSIN TECHNOLOGY TWD10.....	75,000	44,753	35,903
WALT DISNEY CO/THE.....	418,646	11,812,834	16,343,940
WALTER ENERGY INC.....	15,816	1,135,149	1,831,493
WALTON ADVANCED ENGINEERING.....	44,896	11,536	22,195
WAN HAI LINES TWD10.....	147,000	116,796	111,311
WARABEYA NICHYO JPY50.....	2,245	25,346	25,547

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
WARNER CHILCOTT PLC CLASS A.....	37,797	889,188	912,042
WARTSILA 'B'EUR3.5.....	3,608	135,779	121,831
WASHINGTON FEDERAL INC.....	20,747	355,997	340,873
WASHINGTON POST CO/THE.....	932	385,647	390,461
WASTE CONNECTIONS INC.....	83,118	1,503,073	2,637,334
WASTE MANAGEMENT INC.....	139,978	4,630,058	5,216,980
WATABE WEDDING COR JPY50.....	948	15,008	7,923
WATERS CORP.....	17,143	877,017	1,641,271
WATSCO INC.....	13,732	487,251	933,639
WATSON PHARMACEUTICALS INC.....	39,993	1,884,791	2,748,719
WATTS WATER TECHNOLOGIES INC.....	21,000	618,534	743,610
WEATHERFORD INTERNATIONAL LTD.....	58,600	1,043,856	1,098,750
WEBMD HEALTH CORP.....	11,731	569,037	534,699
WEIGHT WATCHERS INTERNATIONAL.....	16,808	973,638	1,268,500
WEINGARTEN REALTY INVESTORS.....	22,521	455,064	566,628
WEIQIAO TEXTILE CO 'H'CN¥1.....	47,000	33,616	35,335
WEIR GROUP ORD 12.5P.....	4,539	129,304	154,997
WELLPOINT INC.....	90,515	4,563,236	7,129,867
WELLS FARGO & CO.....	1,273,337	38,213,518	35,729,836
WELLYPOWER OPTROMICS.....	14,000	15,819	14,281
WELSPUN CORP LTD.....	10,050	43,632	38,871
WENDEL EUR4.....	703	85,272	86,422
WENDY'S/ARBY'S GROUP INC.....	58,981	246,997	299,034
WESCO INTERNATIONAL INC.....	12,641	381,164	683,752
WESFARMERS LTD NPV(PARTIALLY.....	3,267	114,804	112,799
WESFARMERS ORD NPV.....	45,762	1,336,927	1,560,421
WEST FRASER TIMBER CO LTD.....	1,500	64,440	81,707
WEST JAPAN RAILWAY CO JPY50000.....	5,100	185,439	198,291
WESTAR ENERGY INC.....	21,140	437,380	568,877
WESTERN DIGITAL CORP.....	66,435	1,875,765	2,416,905
WESTERN FOREST PRODUCTS INC.....	3,000	3,699	2,269
WESTERN UNION CO/THE.....	175,429	2,974,730	3,513,843
WESTFIELD GROUP NPV DFD.....	105,305	1,096,883	976,324
WESTFIELD RETAIL TRUST.....	130,344	351,692	378,170
WESTLAKE CHEMICAL CORP.....	3,720	190,294	193,068
WESTON (GEORGE) LTD.....	1,112	77,236	80,586
WESTPAC BANKING CORP NPV.....	104,149	2,560,302	2,482,033
WEYERHAEUSER CO.....	119,790	2,858,549	2,618,609
WH SMITH PLC GBP0.....	91,064	675,556	716,227
WHARF HOLDINGS HK\$1.....	114,351	758,481	794,303
WHEELOCK & CO LTD HKD0.50.....	24,964	95,258	100,097
WHEELOCK PROPERTIES (S) LTD.....	8,000	11,906	11,730
WHIRLPOOL CORP.....	20,501	1,471,710	1,667,141
WHITBREAD.....	7,445	186,832	193,034
WHITE MOUNTAINS INS GRP INC.....	1,281	377,800	538,225
WHITING PETROLEUM CORP.....	24,933	849,650	1,418,937
WHOLE FOODS MARKET INC.....	38,142	1,336,063	2,420,110
WILD STREAM EXPL INC.....	1,600	19,423	18,982
WILD STREAM EXPLORATION INC.....	12,100	131,090	143,555
WILLIAM DEMANT HOL DKK1.....	502	45,331	45,296
WILLIAMS COS INC/THE.....	119,803	2,183,339	3,624,041
WILLIAMS-SONOMA INC.....	23,709	471,126	865,141
WILLIS GROUP HOLDINGS PUBLIC.....	4,907	188,939	201,727
WILMAR INTERNATIONAL LTD.....	41,356	174,205	182,592
WINBOND ELECTRONIC TWD10.....	952,000	286,454	281,721
WINDSTREAM CORP.....	146,957	1,611,199	1,904,563
WING HANG BANK HK\$1.....	4,833	53,857	52,887
WING ON CO HK\$2.....	12,000	18,966	25,292
WING TAI HOLDINGS SG\$ 0.25.....	52,000	77,355	62,268
WINPAK LTD.....	2,200	12,117	27,697

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
WISCONSIN ENERGY CORP.....	47,718	1,114,135	1,495,959
WISTRON CORP TWD10.....	269,107	466,344	477,813
WMS INDUSTRIES INC.....	76,671	2,558,198	2,355,333
WOLFORD AG NPV(BR).....	167	3,713	5,930
WOLSELEY ORD GBP0.10.....	42,077	851,031	1,372,667
WOLTERS KLUWERS COM EUR0.12.....	6,429	150,427	142,426
WOLVERINE WORLD WIDE INC.....	30,750	841,455	1,283,813
WOODSIDE PETROLEUM NPV.....	24,338	1,120,360	1,068,307
WOODWARD GOVERNOR CO.....	47,540	821,464	1,657,244
WOOLWORTHS HLDGS ZAR0.0015.....	91,046	257,377	399,560
WOOLWORTHS LIMITED ORD A\$0.25.....	34,072	943,515	1,012,250
WOORI FINANCE KRW5000.....	59,840	715,522	781,875
WORLD ACCEPTANCE CORP.....	51	1,946	3,344
WORLD EX US ALPHA TILTS.....	3,962,709	64,875,359	88,091,941
WORLD PRECISION MACHINERY LTD.....	12,000	5,113	5,621
WORLEYPARSONS LTD NPV.....	40,505	1,046,797	1,224,618
WPP PLC ORD GBP0.10.....	260,663	2,713,563	3,264,155
WR BERKLEY CORP.....	22,097	612,110	716,827
WR GRACE & CO.....	16,683	710,235	761,245
WUSTENROT & WURTTE NPV.....	7	168	185
WW GRAINGER INC.....	20,346	1,775,534	3,126,163
WYNDHAM WORLDWIDE CORP.....	31,727	461,242	1,067,614
WYNN MACAU LTD.....	88,529	226,814	288,413
WYNN RESORTS LTD.....	22,370	1,619,630	3,210,990
XCEL ENERGY INC.....	98,834	1,988,987	2,401,666
XEROX CORP.....	260,828	2,278,193	2,715,219
XILINX INC.....	76,609	1,864,539	2,793,930
XINGQUAN INTERNATIONAL SPORT.....	40,400	17,094	14,985
XINYI GLASS HLDGS HKD0.1.....	196,000	209,523	194,205
XINYUAN REAL ESTATE CO LTD.....	9,712	22,902	21,269
XL GROUP PLC.....	59,609	677,857	1,310,206
X-RITE INC.....	56,177	414,475	279,200
XSTRATA COM STK USD0.50.....	196,302	3,969,895	4,322,324
YACHIYO INDUSTRY JPY50.....	800	7,735	5,755
YAGEO CORP.....	476,000	70,272	216,262
YAGI & CO JPY50.....	400	4,929	5,498
YAHOO JAPAN CORP NPV.....	310	104,470	105,944
YAHOO! INC.....	243,200	3,566,027	3,657,728
YAKULT HONSHA Y50.....	2,081	53,322	59,833
YAMADA DENKI CO NPV.....	1,765	117,655	142,712
YAMAGUCHI FIANCIAL GROUP INC.....	5,769	52,485	53,504
YAMAHA CORP Y50.....	3,396	39,794	38,392
YAMAHA MOTOR CO Y50.....	6,024	105,693	109,799
YAMANA GOLD INC.....	29,101	354,560	339,527
YAMATO HOLDINGS CO LTD NPV.....	8,571	132,884	133,829
YAMATO KOGYO NPV.....	901	27,050	27,824
YAMAZAKI BAKING CO Y50.....	2,605	30,912	34,708
YANGZIJIANG SHIPBUILDING NPV.....	45,338	66,827	53,921
YANZHOU COAL MINING CO LTD.....	44,000	177,504	167,377
YARA INTL NOK1.70.....	4,078	207,245	230,827
YASKAWA ELECTRIC MFG Y50.....	12,868	120,283	143,084
YELLOW HAT JPY50.....	700	6,617	7,359
YELLOW MEDIA INC.....	10,999	55,924	27,352
YESCO CO LTD KRW500.....	580	12,843	13,038
YEUN CHYANG INDUST TWD10.....	479	378	355
YIEH PHUI ENTERPRISE TWD10.....	3,194	1,236	1,290
YOKOGAWA ELECTRIC CORP Y50.....	8,512	60,195	71,987
YOKOHAMA RUBBER CO Y50.....	131,000	596,336	749,406
YONEKYU CORP Y50.....	4,000	48,043	30,263
YOUNGONE CORP.....	40	276	571

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

STOCKS

NAME	NUMBER OF SHARES	COST	FAIR VALUE
YOUNGONE CORP KRW500.....	2,180	50,415	82,287
YTL CEMENT BHD MYR0.50.....	3,800	6,145	6,708
YUANDA CHINA HOLDINGS LTD.....	526,000	102,557	98,694
YUE YUEN INDL HLDG HKD0.25.....	15,985	54,907	50,741
YUM! BRANDS INC.....	142,865	5,737,444	7,891,863
YUTAKA GIKEN CO JPY50.....	300	6,191	7,370
ZAKL AZOT W TARNOWIE-MOSCICACH.....	10,080	55,548	123,370
ZARADOYA-OTIS EUR0.1.....	3,011	46,531	44,353
ZARDOYA OTIS SA.....	3,011	2,283	2,283
ZEBRA TECHNOLOGIES CORP.....	43,236	1,513,450	1,823,262
ZENSAR TECHNOLOGIES LTD INR10.....	4,446	15,939	16,092
ZEON Y50.....	2,000	17,333	18,574
ZEP INC.....	26,525	388,426	501,323
ZIG SHENG INDL TWD10.....	80,000	56,703	45,955
ZIMMER HOLDINGS INC.....	35,745	1,707,620	2,259,084
ZIONS BANCORPORATION.....	34,256	776,871	822,487
ZTE CORP H.....	16,640	55,755	60,305
ZUARI INDUSTRIES LIMITED.....	9,350	118,104	133,706
ZURICH FINANCIAL SERVICES AG.....	27,197	5,924,490	6,867,081
TOTAL STOCKS.....		4,470,574,552	5,469,523,452

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

PREFERRED SECURITIES

NAME	COST	FAIR VALUE
BAYERISCHE MOTOREN WERKE AG.....	64,126	71,435
BRASIL TELECOM SA NEW PRF SHS.....	563,903	555,929
CENTRAIS ELECTRICAS BRAS PREF.....	1,335,655	1,472,180
CIA DE BEBIDAS DAS AMERICAS.....	651,551	804,798
CIA ENERGETICA DO CEARA COELCE.....	236,579	263,825
CIA PARANAENSE DE ENERGIA.....	256,724	340,022
COMGAS CIA GAS SAO PRF'A'NPV.....	292,943	370,082
COMPANHIA DE TECIDOS NORTE DE.....	15,975	15,779
COMPANIA VALE DO RIO DOCE 'A'.....	1,760,808	1,823,032
DRAGERWERK AG & CO KGAA NPV.....	75,815	134,413
ELETROPAULO METROPOLITANA.....	460,939	520,173
EUROKAI KGAA NON VTG PRF NPV.....	3,240	3,157
HENKEL AG & CO KGAA NON VTG.....	243,463	266,235
HORNBACH HOLDINGS AG.....	3,695	10,909
HUGO BOSS AG PFD.....	249,951	319,535
JUNGHEINRICH NON VTG PFD SHS.....	6,789	18,184
KSB (KLEIN SCH & BCKR NON V.....	9,980	12,225
PORSCHE AUTOMOBIL HOLDING SE.....	746,922	913,852
PROSIEBENSATI MEDIA AG NPV.....	44,779	46,712
RWE AG (NEW) NON VTG PRF NPV.....	115,770	78,225
SANACORP PHARMAHOLDING AG NON.....	8,653	5,743
TELE NORTE LESTE PARTICIPACOES.....	221,759	191,360
TELECOMUNICACOES DE SAO.....	152,984	223,767
TELECOMUNICACOES DE SAO PAULO.....	1,103,778	1,615,294
TIM PARTICIPACOES SA.....	1,177,808	1,232,514
TIM PARTICIPACOES SA PRF NPV.....	44,724	57,027
VOLKSWAGEN AG NON VTG PREF NPV.....	2,110,875	3,125,718
WURTTENBERGISCHE METALLWARENFA.....	7,368	7,319
TOTAL PREFERRED SECURITIES.....	11,967,556	14,499,441

FOREIGN CURRENCY CONTRACTS

CURRENCY NAME	NET RECEIVABLE	NET PAYABLE	NET RECEIVABLE/ (PAYABLE)
AUSTRALIAN DOLLAR.....	301,820	(10,298)	291,521
BRITISH POUND STERLING.....	(30,010)	165,647	135,637
CANADIAN DOLLAR.....	414,674	(0)	414,674
CZECH KORUNA.....	0	(210)	(210)
DANISH KRONE.....	19,928	(9,026)	10,902
EURO CURRENCY UNIT.....	145,788	(193,156)	(47,368)
HONG KONG DOLLAR.....	4,224	(1,857)	2,366
INDIAN RUPEE.....	(323)	1,482	1,159
INDONESIAN RUPIAH.....	(726)	0	(726)
ISRAELI NEW SHEKEL.....	6,436	(18,120)	(11,684)
JAPANESE YEN.....	(57,530)	107,244	49,714
MALAYSIAN RINGGIT.....	4	0	4
MEXICAN NEW PESO.....	0	(274)	(274)
NEW TURKISH LIRA.....	(422)	0	(422)
NEW ZEALAND DOLLAR.....	6,802	0	6,802
NORWEGIAN KRONE.....	17,726	(90)	17,637
PHILLIPPINE PESO.....	0	(23)	(23)
SINGAPORE DOLLAR.....	13,267	(1,625)	11,642
SOUTH KOREAN WON.....	119	0	119
SWEDISH KRONA.....	162,856	(4,272)	158,584
SWISS FRANC.....	(11,438)	85,971	74,534
THAI BAHT.....	0	(223)	(223)
TOTAL FOREIGN CURRENCY CONTRACTS.....	993,195	121,171	1,114,366

VARIABLE RETIREMENT INVESTMENT FUND AS OF JUNE 30, 2011

OPTION CONTRACTS

NAME	CONTRACT		COST/ (PROCEEDS)	FAIR VALUE
	TYPE	MATURITY		
ALERE INC.....	PUT	JUL 11	(1,716)	(975)
CEPHALON INC.....	PUT	AUG 11	(1,612)	(260)
CLIFFS NATURAL RESOURCES INC.....	CALL	JUL 11	(601)	(126)
FREEPORT-MCMORAN COPPER & GOLD.....	PUT	JUL 11	(1,045)	(132)
INTUITIVE SURGICAL INC.....	CALL	OCT 11	(5,172)	(8,519)
ITT CORP.....	PUT	OCT 11	(5,730)	(2,940)
ITT CORP.....	PUT	JUL 11	(21,366)	(1,690)
MONSANTO CO.....	CALL	AUG 11	(1,398)	(1,776)
NEWMONT MINING CORP.....	PUT	JUL 11	(539)	(105)
RALCORP HOLDING INC.....	PUT	JUL 11	(3,714)	(1,920)
RIO TINTO PLC.....	PUT	JUL 11	(792)	(80)
THORATEC CORP.....	PUT	JUL 11	(2,291)	(363)
TOTAL OPTION CONTRACTS.....			(45,976)	(18,886)

FINANCIAL FUTURES CONTRACTS

NAME	MATURITY	FAIR VALUE
DOW JONES EURO STOXX 50 INDEX.....	SEP 11	520,917
DOW JONES E-MINI GLOBEX.....	SEP 11	11,802
FTSE 100 INDEX.....	SEP 11	282,181
MSCI EAFE INDEX.....	SEP 11	8,235
RUSSELL 2000 E-MINI INDEX	SEP 11	2,778,130
S&P 500 E-MINI INDEX	SEP 11	3,539,208
S&P MID 400 E-MINI INDEX.....	SEP 11	414,115
S&P/TSE 60 INDEX	SEP 11	57,354
SPI 200 INDEX	SEP 11	62,550
TOPIX INDEX	SEP 11	467,311
TOTAL FINANCIAL FUTURES CONTRACTS.....		8,141,803

GRAND TOTAL VARIABLE RETIREMENT INVESTMENT TRUST FUND..... 4,482,496,132 5,493,260,176

Note: Values may not add due to rounding

N/A = Not Applicable

STATE INVESTMENT FUND AS OF JUNE 30, 2011

BANK DEMAND DEPOSITS

SECURITY NAME	TYPE	RATE or YIELD	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
USBANK.....	DEMAND	0.26	DEMAND	NR	700,000,000	700,000,000
TOTAL BANK DEMAND DEPOSITS.....					700,000,000	700,000,000

REPURCHASE AGREEMENTS

SECURITY NAME	TYPE	RATE or YIELD	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
JEFFERIES TRI GOVT.....	TRIPARTY	0.01	07/01/11	NR	250,000,000	250,000,000
SOC GEN TRI GOVT.....	TRIPARTY	0.01	07/01/11	NR	129,000,000	129,000,000
SOC GEN TRI AGCY.....	TRIPARTY	0.02	07/01/11	NR	43,000,000	43,000,000
RBS TRI GOVT.....	TRIPARTY	0.01	07/01/11	NR	225,000,000	225,000,000
RBS TRI AGCY.....	TRIPARTY	0.02	07/01/11	NR	75,000,000	75,000,000
MIZUHO TRI GOVT.....	TRIPARTY	0.01	07/01/11	NR	237,000,000	237,000,000
MIZUHO TRI AGCY.....	TRIPARTY	0.02	07/01/11	NR	79,000,000	79,000,000
MITSUBISHI TRI GOVT.....	TRIPARTY	0.01	07/01/11	NR	228,000,000	228,000,000
MITSUBISHI TRI AGCY.....	TRIPARTY	0.01	07/01/11	NR	76,000,000	76,000,000
TOTAL REPURCHASE AGREEMENTS.....					1,342,000,000	1,342,000,000

GOVERNMENTS AND AGENCIES

SECURITY NAME	TYPE	RATE or YIELD	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
US T-NOTE 0.875% 01/31/12.....	NOTE	0.15	01/31/12	UST	25,106,075	25,106,075
FHLB DN 0.200.....	DN	0.20	07/20/11	A-1+	109,988,389	109,988,389
FHLB DN 0.200.....	DN	0.20	07/27/11	A-1+	99,985,556	99,985,556
FHLB DN 0.140.....	DN	0.14	10/19/11	A-1+	119,948,667	119,948,667
FHLB DN 0.100.....	DN	0.10	11/04/11	A-1+	246,152,536	246,152,536
FHLB DN 0.100.....	DN	0.10	11/16/11	A-1+	306,961,711	306,961,711
FHLB DN 0.105.....	DN	0.11	11/18/11	A-1+	214,911,450	214,911,450
FHLB DN 0.114.....	DN	0.11	11/23/11	A-1+	99,954,083	99,954,083
FHLB 0.13% 11/09/11.....	NOTE	0.14	11/09/11	AAA	49,997,651	49,997,651
FHLB 0.13% 11/09/11.....	NOTE	0.14	11/09/11	AAA	49,997,651	49,997,651
FHLB 0.10% 12/01/11.....	NOTE	0.12	12/01/11	AAA	199,981,618	199,981,618
FHLMC DN 0.200.....	DN	0.20	07/05/11	A-1+	159,696,451	159,696,451
FHLMC DN 0.200.....	DN	0.20	07/06/11	A-1+	10,091,720	10,091,720
FHLMC DN 0.200.....	DN	0.20	07/11/11	A-1+	171,990,444	171,990,444
FHLMC DN 0.205.....	DN	0.21	07/27/11	A-1+	88,986,823	88,986,823
FHLMC DN 0.235.....	DN	0.24	08/02/11	A-1+	15,496,762	15,496,762
FHLMC DN 0.120.....	DN	0.12	09/19/11	A-1+	216,942,133	216,942,133
FHLMC DN 0.180.....	DN	0.18	09/26/11	A-1+	116,433,329	116,433,329
FHLMC DN 0.140.....	DN	0.14	10/03/11	A-1+	8,097,039	8,097,039
FHLMC DN 0.140.....	DN	0.14	10/04/11	A-1+	33,987,439	33,987,439
FHLMC DN 0.140.....	DN	0.14	10/12/11	A-1+	28,920,411	28,920,411
FHLMC DN 0.140.....	DN	0.14	10/17/11	A-1+	124,947,500	124,947,500
FHLMC DN 0.145.....	DN	0.15	10/17/11	A-1+	39,925,625	39,925,625
FHLMC DN 0.150.....	DN	0.15	10/28/11	A-1+	14,992,562	14,992,562
FHLMC DN 0.100.....	DN	0.10	11/01/11	A-1+	14,994,875	14,994,875
FHLMC DN 0.100.....	DN	0.10	11/14/11	A-1+	26,989,800	26,989,800
FHLMC DN 0.105.....	DN	0.11	11/14/11	A-1+	44,982,150	44,982,150
FHLMC DN 0.115.....	DN	0.12	11/21/11	A-1+	49,977,155	49,977,155
FHLMC DN 0.108.....	DN	0.11	12/01/11	A-1+	9,995,410	9,995,410
FHLMC DN 0.140.....	DN	0.14	12/01/11	A-1+	24,985,125	24,985,125
FHLMC DN 0.105.....	DN	0.11	12/02/11	A-1+	13,493,936	13,493,936
FHLMC DN 0.130.....	DN	0.13	12/05/11	A-1+	131,277,531	131,277,531
FHLMC DN 0.113.....	DN	0.11	12/27/11	A-1+	49,971,907	49,971,907
FHLMC DN 0.118.....	DN	0.12	12/27/11	A-1+	24,985,332	24,985,332
FHLMC DN 0.120.....	DN	0.12	12/27/11	A-1+	49,970,167	49,970,167
FHLMC DN 0.124.....	DN	0.12	12/31/11	A-1+	31,331,871	31,331,871

STATE INVESTMENT FUND AS OF JUNE 30, 2011

GOVERNMENTS AND AGENCIES

SECURITY NAME	TYPE	RATE or YIELD	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
FNMA DN 0.215.....	DN	0.22	07/01/11	A-1+	12,629,000	12,629,000
FNMA DN 0.200.....	DN	0.20	07/08/11	A-1+	5,999,767	5,999,767
FNMA DN 0.200.....	DN	0.20	07/13/11	A-1+	289,014,731	289,014,731
FNMA DN 0.200.....	DN	0.20	08/01/11	A-1+	168,470,981	168,470,981
FNMA DN 0.210.....	DN	0.21	08/01/11	A-1+	30,044,566	30,044,566
FNMA DN 0.220.....	DN	0.22	08/01/11	A-1+	12,397,651	12,397,651
FNMA DN 0.290.....	FM	0.29	08/01/11	A-1+	16,118,974	16,118,974
FNMA DN 0.140.....	DN	0.14	10/05/11	A-1+	149,944,000	149,944,000
FNMA DN 0.150.....	DN	0.15	10/12/11	A-1+	310,595,645	310,595,645
FNMA DN 0.150.....	DN	0.15	11/01/11	A-1+	99,948,750	99,948,750
FNMA DN 0.150.....	DN	0.15	11/01/11	A-1+	99,948,750	99,948,750
FNMA DN 0.123.....	DN	0.12	11/30/11	A-1+	65,201,121	65,201,121
FNMA DN 0.190.....	DN	0.19	12/01/11	A-1+	48,510,796	48,510,796
FNMA DN 0.110.....	DN	0.11	12/05/11	A-1+	10,395,011	10,395,011
FNMA DN 0.120.....	DN	0.12	12/05/11	A-1+	5,497,098	5,497,098
FNMA DN 0.125.....	DN	0.13	12/28/11	A-1+	24,984,375	24,984,375
FNMA DN 0.125.....	DN	0.13	12/28/11	A-1+	77,351,625	77,351,625
FNMA DN 0.120.....	DN	0.12	01/03/12	A-1+	49,969,000	49,969,000
FNMA FLOAT 11/23/12.....	NOTE	0.27	11/23/12	AAA	49,985,691	49,985,691
TOTAL GOVERNMENTS AND AGENCIES.....					4,553,456,416	4,553,456,416

CERTIFICATES OF DEPOSIT (CDs)

SECURITY NAME	TYPE	RATE or YIELD	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
BANKERS BANK.....	CD	0.20	08/15/11	NR	1,000,000	1,000,000
BANKERS BANK.....	CD	0.20	09/15/11	NR	13,500,000	13,500,000
BANKERS BANK.....	CD	0.40	09/15/11	NR	1,000,000	1,000,000
BANKERS BANK.....	CD	0.40	10/17/11	NR	2,000,000	2,000,000
BANKERS BANK.....	CD	0.30	12/15/11	NR	8,080,000	8,080,000
BANKERS BANK.....	CD	1.00	12/15/11	NR	9,300,000	9,300,000
BANKERS BANK.....	CD	1.00	01/17/12	NR	500,000	500,000
BANKERS BANK.....	CD	1.00	03/15/12	NR	400,000	400,000
BANKERS BANK.....	CD	1.00	06/15/12	NR	4,000,000	4,000,000
BANKERS BANK.....	CD	2.00	12/17/12	NR	250,000	250,000
TOTAL CERTIFICATES OF DEPOSIT.....					40,030,000	40,030,000

STATE INVESTMENT FUND AS OF JUNE 30, 2011

BANKER'S ACCEPTANCES (BAs)

SECURITY NAME	TYPE	RATE or YIELD	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
US BANK NA.....	BA	0.21	07/06/11	A-1+	1,742,338	1,742,338
US BANK NA.....	BA	0.24	07/07/11	A-1+	4,775,878	4,775,878
US BANK NA.....	BA	0.22	07/11/11	A-1+	2,177,636	2,177,636
US BANK NA.....	BA	0.21	07/18/11	A-1+	1,633,793	1,633,793
US BANK NA.....	BA	0.20	07/18/11	A-1+	2,059,199	2,059,199
US BANK NA.....	BA	0.13	08/02/11	A-1+	1,407,702	1,407,702
US BANK NA.....	BA	0.18	08/17/11	A-1+	2,899,319	2,899,319
US BANK NA.....	BA	0.18	08/22/11	A-1+	2,863,441	2,863,441
US BANK NA.....	BA	0.23	08/29/11	A-1+	9,996,389	9,996,389
US BANK NA.....	BA	0.18	08/29/11	A-1+	2,399,133	2,399,133
US BANK NA.....	BA	0.16	09/13/11	A-1+	2,209,461	2,209,461
US BANK NA.....	BA	0.33	09/15/11	A-1+	1,528,934	1,528,934
US BANK NA.....	BA	0.33	10/25/11	A-1+	1,198,724	1,198,724
US BANK NA.....	BA	0.26	10/27/11	A-1+	1,833,434	1,833,434
US BANK NA.....	BA	0.36	11/07/11	A-1+	2,920,488	2,920,488
US BANK NA.....	BA	0.25	11/21/11	A-1+	3,144,560	3,144,560
US BANK NA.....	BA	0.26	12/06/11	A-1+	1,087,860	1,087,860
US BANK NA.....	BA	0.28	12/12/11	A-1+	1,036,887	1,036,887
TOTAL BANKER'S ACCEPTANCES.....					46,915,176	46,915,176
GRAND TOTAL STATE INVESTMENT FUND.....					6,682,401,592	6,682,401,592

LOCAL GOVERNMENT PROPERTY INSURANCE FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON	MATURITY	RATING	BOOK VALUE	FAIR
	RATE	DATE		(AMORT COST)	VALUE
U S TREASURY NOTE.....	2.500	03/31/13	AAA	1,006,349	1,036,640
U S TREASURY NOTE.....	4.250	09/30/12	AAA	1,029,464	1,049,410
FEDERAL HOME LN MTG CORP.....	4.500	01/15/13	AAA	530,460	531,034
FEDERAL HOME LN MTG CORP.....	0.625	12/28/12	AAA	1,001,896	1,003,377
FEDERAL NATL MTG ASSN.....	4.750	11/19/12	AAA	1,059,174	1,060,391
FEDERAL NATL MTG ASSN.....	0.500	10/30/12	AAA	1,000,979	1,001,872
BANK OF AMERICA CORP.....	2.100	04/30/12	AAA	1,504,178	1,523,520
CITIBANK NA.....	1.875	05/07/12	AAA	1,501,296	1,521,000
GENERAL ELECTRIC CAPITAL CORP.....	2.200	06/08/12	AAA	1,505,047	1,526,799
GOLDMAN SACHS GROUP INC/THE.....	1.625	07/15/11	AAA	1,500,188	1,500,585
JPMORGAN CHASE & CO.....	3.125	12/01/11	AAA	1,509,419	1,518,390
MORGAN STANLEY.....	2.000	09/22/11	AAA	1,501,960	1,506,495
WELLS FARGO & CO.....	2.125	06/15/12	AAA	1,505,208	1,526,274
TOTAL FIXED INCOME.....				16,155,618	16,305,787

STATE LIFE INSURANCE FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
U S TREASURY BOND.....	6.125	11/15/27	AAA	7,785,267	9,481,950
U S TREASURY BOND.....	6.000	02/15/26	AAA	11,219,244	13,692,140
U S TREASURY BOND.....	6.250	08/15/23	AAA	5,621,376	6,979,501
U S TREASURY BOND.....	4.250	05/15/39	AAA	560,177	588,804
U S TREASURY BOND.....	5.250	11/15/28	AAA	2,026,948	2,308,500
U S TREASURY BONDS.....	3.875	08/15/40	AAA	888,748	915,900
US TREAS-CPI INFLATION INDEX.....	2.125	02/15/40	AAA	1,067,386	1,135,437
US TREAS-CPI INFLATION INDEX.....	1.750	01/15/28	AAA	1,020,344	1,124,646
FEDERAL HOME LN MTG CORP.....	4.750	11/17/15	AAA	997,299	1,128,853
FEDERAL HOME LN MTG CORP.....	4.500	01/15/13	AAA	1,002,029	1,062,067
GNMA POOL #0222010.....	8.000	06/15/17	AAA	1,537	1,790
ALABAMA POWER CO.....	5.875	12/01/22	A	607,829	672,474
ALCATEL-LUCENT USA INC.....	6.450	03/15/29	B	996,819	900,000
ALCOA INC.....	6.500	06/15/18	BBB	533,972	543,650
ANHEUSER-BUSCH COS INC.....	6.500	05/01/42	BBB	546,353	564,226
APPLIED MATERIALS INC.....	5.850	02/15/41	A	497,964	504,354
BANK OF AMERICA CORP.....	5.125	11/15/14	A	1,000,248	1,083,633
BANK OF NEW YORK MELLON CORP/T.....	4.600	01/15/20	AA	499,180	521,215
BARRICK NORTH AMERICA FINANCE.....	7.500	09/15/38	BBB	498,382	593,211
BEAR STEARNS COS LLC/THE.....	4.650	07/02/18	AA	958,556	1,032,689
BELLSOUTH CORP.....	6.875	10/15/31	A	571,441	554,137
BERKSHIRE HATHAWAY FINANCE CORP.....	5.750	01/15/40	A	494,302	516,560
BHP BILLITON FIN USA LTD GTD.....	4.800	04/15/13	A	500,647	534,117
BOEING CO/THE.....	5.875	02/15/40	A	540,583	536,819
BP CAPITAL MARKETS AMERICA INC.....	4.200	06/15/18	A	471,236	518,305
BURLINGTON NORTHERN SANTA FE L.....	7.000	12/15/25	BBB	508,310	608,531
CANADIAN NATIONAL RAILWAY CO.....	6.375	11/15/37	A	508,939	574,441
CATERPILLAR INC.....	6.625	07/15/28	A	598,913	691,068
CHEVRON CORP.....	4.950	03/03/19	AA	499,881	557,716
CIGNA CORP.....	8.300	01/15/33	BBB	494,756	598,435
CISCO SYSTEMS INC.....	5.500	02/22/16	A	500,040	567,526
CITIGROUP INC.....	6.625	01/15/28	A	1,127,054	1,057,602
COMCAST CORP.....	6.400	03/01/40	BBB	510,369	533,019
CONOCOPHILLIPS.....	5.900	10/15/32	A	974,954	1,080,218
DAIMLER FINANCE NORTH AMERICA.....	6.500	11/15/13	BBB	505,220	556,626
DEUTSCHE TELEKOM INTERNATIONAL.....	5.750	03/23/16	BBB	489,730	564,709
DOW CHEMICAL CO/THE.....	7.375	11/01/29	BBB	492,170	554,689
DUKE ENERGY CAROLINAS LLC.....	6.050	04/15/38	A	498,772	551,904
DUKE ENERGY CAROLINAS LLC.....	6.100	06/01/37	A	499,944	543,483
EI DU PONT DE NEMOURS & CO.....	6.500	01/15/28	A	487,595	570,424
ELI LILLY & CO.....	6.770	01/01/36	A	553,653	598,782
EMERSON ELECTRIC CO.....	6.000	08/15/32	A	524,083	542,923
EXELON GENERATION CO LLC.....	6.200	10/01/17	BBB	467,801	565,968
GENERAL ELECTRIC CAPITAL CORP.....	6.750	03/15/32	AA	1,036,933	1,110,000
GENERAL MILLS INC.....	5.400	06/15/40	BBB	491,271	495,070
GOLDMAN SACHS GROUP INC/THE.....	5.125	01/15/15	A	494,756	534,432
HISTORIC TW INC.....	6.625	05/15/29	BBB	347,314	379,059
HOME DEPOT INC.....	5.875	12/16/36	BBB	529,432	510,444
HSBC HOLDINGS PLC.....	7.350	11/27/32	A	837,084	749,679
INTERNATIONAL BUSINESS MACHINE.....	5.875	11/29/32	A	975,793	1,100,487
JOHNSON & JOHNSON.....	4.950	05/15/33	AAA	968,799	1,004,200
KELLOGG CO.....	7.450	04/01/31	BBB	571,307	629,296
KIMBERLY-CLARK CORP.....	6.625	08/01/37	A	495,419	607,793
KINDER MORGAN ENERGY PARTNERS.....	6.950	01/15/38	BBB	500,412	540,398
KOHL'S CORP.....	6.000	01/15/33	BBB	537,788	518,583
KROGER CO/THE.....	8.000	09/15/29	BBB	545,905	621,441
LOCKHEED MARTIN CORP.....	5.500	11/15/39	BBB	497,311	498,681
LOWE'S COS INC.....	5.500	10/15/35	A	750,570	805,697
MACY'S RETAIL HOLDINGS INC.....	6.650	07/15/24	BB	553,847	622,764
MARATHON OIL CORP.....	6.800	03/15/32	BBB	1,057,306	1,117,188

STATE LIFE INSURANCE FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
MERCK & CO INC.....	6.400	03/01/28	A	968,214	1,183,576
MORGAN STANLEY.....	6.625	04/01/18	A	470,625	548,772
NATIONAL RURAL UTILITIES COOP.....	10.375	11/01/18	A	497,202	692,773
NORFOLK SOUTHERN CORP.....	5.640	05/17/29	BBB	449,380	530,301
NORTHERN STATES POWER CO/MN.....	7.125	07/01/25	A	1,066,809	1,239,740
NORTHROP GRUMMAN SYSTEMS CORP.....	7.750	02/15/31	BBB	570,602	639,774
PACIFIC BELL TELEPHONE CO.....	6.625	10/15/34	A	1,023,130	1,030,000
PARKER HANNIFIN CORP.....	6.550	07/15/18	A	1,000,000	1,208,420
PEPSICO INC/DE.....	7.000	03/01/29	A	556,596	615,162
PETRO-CANADA.....	7.000	11/15/28	BBB	498,136	566,980
PETRO-CANADA.....	7.875	06/15/26	BBB	496,075	610,271
PHARMACIA CORP.....	6.600	12/01/28	A	1,060,686	1,184,806
PPG INDUSTRIES INC.....	5.500	11/15/40	BBB	248,150	244,006
PPG INDUSTRIES INC.....	6.875	02/15/12	BBB	343,990	356,460
PRAXAIR INC.....	3.950	06/01/13	A	499,670	529,761
PROCTER & GAMBLE ESOP DEB SR-A.....	9.360	01/01/21	AA	605,782	785,808
RIO TINTO ALCAN INC.....	6.125	12/15/33	A	860,878	931,005
SAFEWAY INC.....	7.450	09/15/27	BBB	516,845	570,965
SARA LEE CORP.....	6.125	11/01/32	BBB	893,880	750,839
SOUTH CAROLINA ELECTRIC & GAS.....	5.800	01/15/33	A	993,952	1,061,200
SOUTHWEST AIRLINES CO.....	5.750	12/15/16	BBB	491,694	549,776
TARGET CORP.....	7.000	07/15/31	A	586,655	593,909
TIME WARNER CABLE INC.....	8.750	02/14/19	BBB	542,028	632,498
TRANSCANADA PIPELINES LTD.....	6.200	10/15/37	A	521,996	533,939
UNILEVER CAPITAL CORP.....	5.900	11/15/32	A	1,001,627	1,128,914
UNION ELECTRIC CO.....	5.300	08/01/37	BBB	436,814	488,374
UNION PACIFIC CORP.....	6.250	05/01/34	BBB	576,505	550,595
VERIZON GLOBAL FUNDING CORP.....	7.750	12/01/30	A	1,042,273	1,233,666
VIRGINIA ELECTRIC AND POWER CO.....	6.350	11/30/37	A	499,009	572,742
VODAFONE GROUP PLC.....	4.625	07/15/18	BBB	487,237	523,747
WAL-MART STORES INC.....	5.625	04/15/41	AA	522,975	514,423
WAL-MART STORES INC.....	5.875	04/05/27	AA	499,263	557,852
WELLS FARGO & CO.....	5.625	12/11/17	A	520,864	553,016
WELLS FARGO & CO.....	5.375	02/07/35	A	477,788	503,777
WEYERHAEUSER CO.....	7.375	03/15/32	BB	534,837	520,315
WISCONSIN ELECTRIC POWER CO.....	5.625	05/15/33	A	832,843	829,366
WYETH.....	6.500	02/01/34	A	420,643	459,975
ZENECA WILMINGTON INC.....	7.000	11/15/23	A	520,398	614,455
TOTAL FIXED INCOME.....				86,477,349	97,300,212

INJURED PATIENTS AND FAMILIES COMPENSATION FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
U S TREASURY BOND.....	7.500	11/15/16	AAA	11,534,463	13,676,544
U S TREASURY BOND.....	3.500	02/15/39	AAA	13,499,231	12,887,250
U S TREASURY BOND.....	5.250	11/15/28	AAA	4,803,777	5,771,250
U S TREASURY BOND.....	6.125	11/15/27	AAA	9,588,227	12,642,600
U S TREASURY BOND.....	6.250	08/15/23	AAA	9,701,884	12,690,001
U S TREASURY BOND.....	8.125	08/15/19	AAA	8,214,415	11,197,679
U S TREASURY NOTE.....	5.000	08/15/11	AAA	14,011,941	14,085,260
U S TREASURY NOTE.....	4.750	05/15/14	AAA	11,344,683	12,578,256
U S TREASURY NOTE.....	4.250	08/15/13	AAA	3,494,216	3,778,005
U S TREASURY NOTE.....	3.125	05/15/21	AAA	7,573,405	7,478,925
U S TREASURY NOTE.....	2.625	08/15/20	AAA	5,651,049	5,468,974
U S TREASURY NOTE.....	4.875	08/15/16	AAA	10,114,600	11,525,800
U S TREASURY NOTE.....	4.000	02/15/15	AAA	10,104,525	11,242,745
U S TREASURY NOTE.....	4.250	08/15/14	AAA	10,002,336	11,052,500
FEDERAL HOME LN BK CONS BD.....	4.875	09/08/17	AAA	4,929,767	5,666,550
FEDERAL HOME LN BK CONS BD.....	5.375	06/13/14	AAA	4,983,484	5,627,244
FEDERAL HOME LN BK CONS BD.....	5.125	08/14/13	AAA	10,000,000	10,948,591
FEDERAL HOME LN BK CONS BD.....	4.500	11/15/12	AAA	12,071,409	12,678,329
FEDERAL HOME LN MTG CORP.....	5.500	08/23/17	AAA	9,994,678	11,712,115
FEDERAL HOME LN MTG CORP.....	4.500	01/15/13	AAA	4,991,357	5,310,337
ALCATEL-LUCENT USA INC.....	6.500	01/15/28	B	4,734,404	4,487,500
ALCOA INC.....	5.870	02/23/22	BBB	1,288,952	1,270,002
ALCOA INC.....	5.720	02/23/19	BBB	3,816,992	3,892,669
AMERICAN EXPRESS CREDIT CORP.....	2.750	09/15/15	BBB	5,062,691	4,998,564
ANHEUSER-BUSCH COS INC.....	4.375	01/15/13	BBB	5,007,321	5,237,895
APPLIED MATERIALS INC.....	4.300	06/15/21	A	4,989,504	4,996,585
AT&T INC.....	5.800	02/15/19	A	4,652,818	4,516,995
AVON PRODUCTS INC.....	4.200	07/15/18	BBB	4,986,271	5,088,995
BANK OF AMERICA CORP.....	6.250	04/15/12	A	5,014,629	5,198,750
BAXTER INTERNATIONAL INC.....	5.375	06/01/18	A	5,697,909	5,591,511
BHP FIN USA LTD GTD DEB.....	8.500	12/01/12	A	5,005,821	5,540,174
BOEING CO/THE.....	4.875	02/15/20	A	5,350,409	5,400,196
BOTTLING GROUP LLC.....	4.625	11/15/12	A	4,993,890	5,273,618
BP CAPITAL MARKETS PLC.....	4.500	10/01/20	A	5,003,254	5,102,905
BURLINGTON NORTHERN SANTA FE L.....	5.900	07/01/12	BBB	4,996,287	5,257,937
CAMPBELL SOUP CO.....	5.000	12/03/12	A	5,014,487	5,308,590
CANADIAN NATIONAL RAILWAY CO.....	5.850	11/15/17	A	1,496,786	1,717,386
CATERPILLAR INC.....	3.900	05/27/21	A	5,022,840	4,996,565
CISCO SYSTEMS INC.....	4.450	01/15/20	A	5,446,965	5,195,046
CITIGROUP INC.....	4.700	05/29/15	A	5,001,081	5,294,922
COMCAST CORP.....	5.300	01/15/14	BBB	4,945,187	5,466,113
COUNTRYWIDE FINANCIAL CORP.....	5.800	06/07/12	A	4,998,083	5,209,743
ELI LILLY & CO.....	5.200	03/15/17	A	4,997,808	5,588,318
EMERSON ELECTRIC CO.....	5.250	10/15/18	A	5,717,944	5,521,782
EXELON GENERATION CO LLC.....	6.200	10/01/17	BBB	2,994,963	3,395,807
GENERAL ELECTRIC CAPITAL CORP.....	6.750	03/15/32	AA	4,955,456	5,550,000
GENERAL ELECTRIC CO.....	5.000	02/01/13	AA	4,996,608	5,304,087
GENERAL MILLS INC.....	5.700	02/15/17	BBB	3,950,724	4,509,192
GEORGIA POWER CO.....	5.700	06/01/17	A	4,992,991	5,681,274
GOLDMAN SACHS GROUP INC/THE.....	5.350	01/15/16	A	4,925,066	5,372,698
HOME DEPOT INC.....	5.400	03/01/16	BBB	4,897,478	5,563,249
INTERNATIONAL BUSINESS MACHINE.....	6.500	01/15/28	A	5,100,441	5,982,972
JOHNSON & JOHNSON.....	2.950	09/01/20	AAA	4,839,217	4,794,128
JOHNSON CONTROLS INC.....	5.500	01/15/16	BBB	4,928,033	5,581,381
JPMORGAN CHASE & CO.....	4.750	03/01/15	A	4,985,469	5,336,133
KELLOGG CO.....	7.450	04/01/31	BBB	5,724,374	6,292,964
KIMBERLY-CLARK CORP.....	6.250	07/15/18	A	4,979,780	5,899,679
KINDER MORGAN INC.....	6.500	09/01/12	BB	4,091,503	4,278,750
KREDITANSTALT FUER WIEDERAUFBAU.....	4.875	01/17/17	AAA	4,980,235	5,673,146
KROGER CO/THE.....	6.200	06/15/12	BBB	6,037,778	6,306,969

INJURED PATIENTS AND FAMILIES COMPENSATION FUND AS OF JUNE 30, 2011

FIXED INCOME

NAME	COUPON RATE	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
LOWE'S COS INC.....	6.100	09/15/17	A	4,997,222	5,884,835
MACY'S RETAIL HOLDINGS INC.....	6.700	09/15/28	BB	5,055,098	5,417,150
MERCK & CO INC.....	6.400	03/01/28	A	5,532,896	5,917,882
MOBIL CORP 1996-A.....	6.970	07/02/17	AAA	2,661,457	2,950,305
MORGAN STANLEY.....	5.450	01/09/17	A	4,990,181	5,240,697
NORTHERN STATES POWER CO/MN.....	7.125	07/01/25	A	9,809,949	11,157,660
PEPSIAMERICAS INC.....	4.875	01/15/15	A	4,813,697	5,514,556
PHARMACIA CORP.....	6.750	12/15/27	A	2,990,687	3,535,680
PRAXAIR INC.....	3.950	06/01/13	A	4,951,238	5,297,609
PROCTER & GAMBLE CO/THE.....	4.850	12/15/15	AA	4,976,726	5,625,721
RIO TINTO ALCAN INC.....	5.200	01/15/14	A	4,964,200	5,431,522
SOUTH CAROLINA ELECTRIC & GAS.....	7.125	06/15/13	A	3,117,715	3,321,990
SOUTH CAROLINA ELECTRIC & GAS.....	5.300	05/15/33	A	2,731,273	2,954,749
SOUTHWEST AIRLINES CO.....	5.750	12/15/16	BBB	4,940,567	5,497,756
TARGET CORP.....	4.000	06/15/13	A	4,907,587	5,306,441
TRANSCANADA PIPELINES LTD.....	7.625	01/15/39	A	6,224,825	6,208,472
UNION ELECTRIC CO.....	6.400	06/15/17	BBB	4,997,076	5,771,367
VERIZON GLOBAL FUNDING CORP.....	7.750	12/01/30	A	9,492,269	11,102,995
VODAFONE GROUP PLC.....	5.000	09/15/15	BBB	4,824,133	5,494,474
WACHOVIA CORP.....	5.750	02/01/18	A	5,273,235	5,529,865
WAL-MART STORES INC.....	5.000	10/25/40	AA	4,652,872	4,701,305
WASHINGTON MUTUAL BANK / DEBT.....	6.875	06/15/11	NR	5,000,000	6,250
WEYERHAEUSER CO.....	7.125	07/15/23	BB	4,613,649	5,297,300
ZENECA WILMINGTON INC.....	7.000	11/15/23	A	4,380,862	6,144,550
TOTAL FIXED INCOME.....				488,131,308	529,005,277

EQUITY FUNDS

NAME	NO. OF SHARES	COST	FAIR VALUE
BLACKROCK EQ INDEX FD B LENDABLE	2,083,149	75,311,995	81,734,020
BLACKROCK MID CAP EQ INDEX FUND B LENDABLE	111,231	4,577,065	8,192,452
BLACKROCK RUSSELL 2000 INDEX FUND B	378,351	5,080,719	9,811,913
BLACKROCK MSCI WORLD EX - US INDEX FUND B	1,033,678	10,419,230	17,346,003
TOTAL EQUITY FUNDS.....		95,389,009	117,084,388

FIXED INCOME

NAME	COUPON RATE	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
RESOLUTION FDG CORP STRIP.....	0.000	10/15/11	AAA	394,848	399,632
RESOLUTION FDG CORP STRIP.....	0.000	01/15/19	AAA	359,219	396,310
RESOLUTION FDG CORP STRIP.....	0.000	07/15/17	AAA	77,393	85,559
RESOLUTION FDG CORP STRIP.....	0.000	07/15/15	AAA	84,063	93,319
RESOLUTION FDG CORP STRIP.....	0.000	07/15/13	AAA	91,695	98,174
RESOLUTION FDG CORP STRIP.....	0.000	07/15/12	AAA	478,653	496,745
RESOLUTION FDG CORP STRIP.....	0.000	07/15/11	AAA	99,832	99,981
RESOLUTION FDG CORP STRIP.....	0.000	10/15/18	AAA	438,607	481,836
RESOLUTION FDG CORP STRIP.....	0.000	10/15/17	AAA	764,565	845,630
RESOLUTION FDG CORP STRIP.....	0.000	10/15/16	AAA	612,991	687,479
RESOLUTION FDG CORP STRIP.....	0.000	10/15/14	AAA	735,826	812,149
RESOLUTION FDG CORP STRIP.....	0.000	04/15/14	AAA	265,302	290,496
RESOLUTION FDG CORP STRIP.....	0.000	10/15/13	AAA	468,967	508,113
RESOLUTION FDG CORP STRIP.....	0.000	10/15/12	AAA	447,743	470,882
ALLTEL CORP.....	7.000	03/15/16	A	151,748	176,451
ASSOCIATES CORP OF NORTH AMERICA.....	6.950	11/01/18	A	102,057	113,759
CONOCOPHILLIPS.....	6.650	07/15/18	A	100,633	119,445
MACY'S RETAIL HOLDINGS INC.....	7.450	10/15/16	BB	102,240	117,986
MEAD CORP/THE.....	7.350	03/01/17	BB	102,918	108,894
ONTARIO HYDRO.....	7.450	03/31/13	AA	101,160	110,841
TOTAL FIXED INCOME.....				5,980,460	6,513,681

HISTORICAL SOCIETY TRUST FUND AS OF JUNE 30, 2011

FIXED INCOME & EQUITY FUNDS

NAME	NO. OF SHARES	COST	FAIR VALUE
BLACKROCK GOV/CREDIT BOND FD B.....	65,190	1,693,892	2,481,374
BLACKROCK RUSSELL 3000 EQUITY INDEX FD B	575,838	5,387,334	8,544,298
TOTAL FIXED INCOME & EQUITY FUNDS.....		7,081,226	11,025,672

KEY TO BOND RATINGS

STANDARD & POOR'S DEBT RATINGS

AAA

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

AA

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

A

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

BBB

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

BB

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

B

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

CCC

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

CC

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

C

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

CI

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

D

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

Plus (+) or minus (-): The ratings from 'AA' to 'CCC' may be modified by the addition of a plus or minus sign to show relative standing within the major rating categories.

NR

The security is not rated.

STANDARD & POOR'S COMMERCIAL PAPER RATINGS

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

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

A-1

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

A-3

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

B

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

C

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

D

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

A commercial paper rating is not a recommendation to

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

KEY TO BOND TYPE OF CLASSIFICATION

ABS

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

AGY

Agency Securities - securities issued by federally related institutions and U.S. government-sponsored entities.

BA

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

BILL

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

BOND

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

CD

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

CBO

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

CMO

Collateralized Mortgage Obligation - Bonds which are secured by a pool of residential mortgages or mortgage pass-through securities. The cash flows generated by the mortgages in the collateral pool are used to pay principal and interest to bondholders.

CP

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

CONV

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

DEB

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

DEMAND

Demand - an account from which deposited funds can be withdrawn at any time without any notice to the depository institution.

DN

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

FRN

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

GA

Government Agency - See AGY (Agency Securities).

GOVT

Government - Direct obligations of the federal government.

I/O

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

MBS

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

NOTE

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

OPTION

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

REPO

Repurchase Agreement - A repurchase agreement consists of two simultaneous transactions. One is the purchase of securities (collateral) by an investor from a bank or dealer. The other is the commitment by the bank or dealer to repurchase the securities at the same price at some mutually agreed future date. The collateral most frequently used is Treasury, GNMA or other agency securities, but may include any of the better-known money market instruments.

STEPPED RATE

Stepped Rate - an interest rate that increases to predetermined levels on specific dates as stated in the bond indenture.

STRIP

Zero Coupon Bond - see Zero Coupon Bond.

SWAP

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

TRIPARTY

Triparty - a repurchase agreement (See REPO) in which a custodian bank acts as an intermediary between the two parties to the repo.

UST

United States Treasury obligation.

VARIABLE RATE

Variable Rate - a floating interest rate that is reset at specified intervals according to a predetermined formula.

VRN

See FRN (floating rate note).

ZERO COUPON BOND

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

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