

# State of Wisconsin Investment Board

## Schedule of Investments

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Fiscal Year 2009





# Schedule of Investments

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The State of Wisconsin Investment Board (SWIB) is a state agency responsible for investing the assets of the Wisconsin Retirement System (WRS), the State Investment Fund (SIF) and five smaller trust funds established by the State. Investments are made according to the purpose and risk profile of each trust. This document includes a complete listing of the investments as of June 30, 2009. The Annual Report for fiscal year ending June 30, 2009, which provides additional financial information, is available on the Internet or by contacting the Investment Board.

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**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**FIXED INCOME**

NAME	COUPON	MATURITY DATE	RATING	COST	FAIR VALUE
3815668 CDA INC SER SUB NT.....	8.000	9/15/2012	B-	1,107,556	349,886
737 PORTFOLIO TR NR 527/23862.....	5.000	9/1/2014	NR	584,540	558,846
AARROWCAST INC.....	18.000	12/31/2009	NR	9,617,304	8,612,111
ABERDEEN EMERGING MKT DEBT LLC.....	N/A	N/A	NR	13,403,108	12,129,359
ABX FING CO SER B ABXFC 144A.....	6.350	10/15/2036	A-	4,736,350	4,991,050
ACCELLENT INC SR SUB NT.....	10.500	12/1/2013	CCC+	1,706,017	1,398,375
AES CORP SR NT.....	7.750	3/1/2014	B-	502,500	473,750
AES CORP SR NT.....	8.000	10/15/2017	BB-	1,882,488	1,818,150
AES CORP SR NT.....	7.750	10/15/2015	BB-	43,500	46,500
AES CORP SR NT.....	8.000	6/1/2020	BB-	3,169,806	3,684,238
AES IRONWOOD LLC SR SECD BD.....	8.857	11/30/2025	B+	756,098	703,252
AES RED OAK LLC SR SUB BD A.....	8.540	11/30/2019	BB-	149,233	140,225
AFFILIATED COMPUTER SVCS INC.....	5.200	6/1/2015	BB	889,431	1,028,500
AHOLD LEASE 2001-A 1 P/T CTF.....	Variable	1/2/2020	BBB	611,079	662,647
AIRPORT CORP NT.....	7.520	11/18/2013	NR	4,021,390	3,915,707
ALABAMA PWR CO SR NT.....	5.500	10/15/2017	A	5,201,222	5,263,201
ALABAMA PWR CO SR NT.....	5.700	2/15/2033	A	4,970,850	5,055,458
ALBERTSONS INC MTN TR 00074.....	6.625	6/1/2028	B+	1,068,018	969,400
ALBERTSONS INC NT.....	7.750	6/15/2026	B+	1,103,536	1,027,263
ALBERTSONS INC SR DEB.....	7.450	8/1/2029	B+	7,187,987	6,683,000
ALBERTSONS INC SR DEB.....	8.700	5/1/2030	B+	246,695	231,213
ALBERTSONS INC SR NT.....	8.000	5/1/2031	B+	976,847	908,950
ALCAN INC NT.....	4.500	5/15/2013	BBB+	4,275,000	4,850,000
ALCAN INC NT.....	6.125	12/15/2033	BBB+	4,840,000	6,240,000
ALCOA INC NT.....	5.900	2/1/2027	BBB-	5,683,750	6,745,000
ALCOA INC NT.....	5.720	2/23/2019	BBB-	21,350,200	21,294,000
ALCOA INC NT.....	6.750	7/15/2018	BBB-	5,503,481	4,902,000
ALCOA INC NT 2013.....	5.375	1/15/2013	BBB-	13,382,799	13,128,950
ALLIANT TECH SYSTEMS INC SR.....	6.750	4/1/2016	BB-	1,050,000	963,375
AMC ENTMT INC.....	11.000	2/1/2016	CCC+	1,488,250	1,354,500
AMEREN UN ELEC 1ST MTG BD.....	5.100	10/1/2019	BBB+	4,997,850	4,578,322
AMEREN UN ELEC SR SECD NT.....	5.400	2/1/2016	BBB	4,972,200	4,779,935
AMERICA MOVIL SA DE CV.....	8.460	12/18/2036	BBB+	1,468,294	885,025
AMERICAN INTL GROUP INC MEDIUM.....	5.850	1/16/2018	A-	7,469,200	3,975,000
AMERICAN INTL GROUP INC MTN.....	5.450	5/18/2017	A-	3,790,000	2,600,000
AMERICAN INTL GROUP INC NT.....	6.250	5/1/2036	A-	4,974,350	2,150,000
AMERICAN INTL GRP MTN #TR00027.....	5.600	10/18/2016	A-	5,002,090	2,700,000
AMERICAN PRESIDENT COS LTD SR.....	8.000	1/15/2024	NR	1,905,000	1,405,000
AMERICAN STORES CO DEB.....	7.900	5/1/2017	B+	519,750	498,188
AMERICAN STORES CO NEW BDS.....	8.000	6/1/2026	B+	792,730	916,125
AMERICAN WTR CAP CORP SR NT.....	6.593	10/15/2037	BBB+	2,279,496	1,963,129
AMH HLDGS INC.....	Variable	3/1/2014	CCC-	470,313	275,000
AMKOR TECHNOLOGY INC.....	7.125	3/15/2011	B+	604,500	641,875
AMKOR TECHNOLOGY INC SR NT.....	7.750	5/15/2013	B+	3,277,663	3,968,188
AMKOR TECHNOLOGY INC SR NT.....	9.250	6/1/2016	B+	523,500	833,625
ANDERSON INC SR GTD NT SER A.....	4.800	3/25/2011	NR	7,000,000	6,612,690
ANHEUSER BUSCH COS INC DEB.....	5.750	4/1/2036	BBB+	9,966,954	12,052,340
ANHEUSER BUSCH COS INC NT.....	5.050	10/15/2016	BBB+	4,591,300	4,687,591
ANHEUSER BUSCH COS INC NT.....	5.000	3/1/2019	A+	9,701,000	9,188,232
ANHEUSER BUSCH COS INC NT.....	5.500	1/15/2018	BBB+	4,157,814	4,377,853
AOL TIME WARNER INC NT.....	6.750	4/15/2011	BBB	10,278,332	10,448,465
AOL TIME WARNER INC NT.....	6.875	5/1/2012	BBB	10,750,650	10,565,273
APC OPERATING PARTNERSHIP LP.....	8.000	12/31/2031	NR	1	1
APPLIED MATERIALS.....	7.125	10/15/2017	A-	5,611,257	5,193,900
AQUA FINANCE INC.....	12.000	2/1/2010	NR	10,000,000	9,500,000
ARAMARK CORP SR NT.....	5.000	6/1/2012	B-	2,478,400	2,624,500
ARAMARK CORP SR NT.....	8.500	2/1/2015	B	1,415,063	1,358,000
ARAMARK CORP SR NT.....	Variable	2/1/2015	B	150,000	121,875
ARCH WESTN FIN LLC GTD SR NT.....	Variable	7/1/2013	BB	1,185,875	1,095,000
ARCO CHEM CO DEB.....	9.800	2/1/2020	D	471,000	126,000

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY DATE</b>	<b>RATING</b>	<b>COST</b>	<b>FAIR VALUE</b>
ARGENTINA (REP OF).....	Variable	3/18/2049	WR	1,817,236	559,823
ARGENTINA (REP OF).....	Variable	12/31/2038	B-	455,216	262,724
ARGENTINA (REP OF).....	Variable	12/31/2038	B	226,645	218,700
ARGENTINA (REP OF).....	Variable	12/15/2035	D	1,116,810	331,401
ARGENTINA (REP OF) BDS.....	8.125	10/4/2049	D	361,779	195,670
ARGENTINA (REP OF) BDS.....	Variable	8/3/2012	B-	1,925,323	881,511
ARGENTINA (REP OF) BDS.....	12.000	6/19/2031	D	697,613	1,054,170
ARGENTINA (REP OF) BDS EUR.....	7.500	5/23/2049	D	288,053	136,415
ARGENTINA (REP OF) BDS EUR1000.....	9.000	4/26/2006	D	877,879	434,822
ARGENTINA (REP OF) BDS EUR1000.....	8.500	7/1/2049	D	516,618	252,477
ARGENTINA (REP OF) EMTN.....	9.250	7/20/2049	B1	430,799	217,411
ARGENTINA (REP OF) EUR1000.....	Variable	3/18/2049	NR	221,801	121,750
ARGENTINA (REP OF) NTS DEM1000.....	8.000	10/30/2009	D	194,436	87,855
ARGENTINA (REPUBLIC OF).....	7.000	10/3/2015	B-	5,834,736	9,688,085
ARGENTINA (REPUBLIC OF).....	7.000	3/28/2011	B-	4,027,140	5,509,885
ARGENTINA MTN.....	8.750	2/4/2003	B1	1,399,272	669,765
ARGENTINA REP BDS.....	8.125	4/21/2008	D	283,114	148,751
ARGENTINA REP BDS.....	9.000	5/26/2009	D	464,825	254,230
ARGENTINA REP GLOBAL BD.....	12.000	2/1/2020	B1	22,500	34,000
ARGENTINA REPUBLIC OF.....	12.250	6/19/2018	D	589,047	306,701
ARGENTINA(REPUBLIC OF).....	8.280	12/31/2033	B-	180,458	199,252
ARTHUR J GALLAGHER & CO AMEND.....	6.260	8/3/2014	NR	5,000,000	4,396,250
ARTHUR J GALLAGHER SER B.....	6.440	8/3/2017	NR	5,000,000	4,022,850
ASSOCIATED BRITISH FOODS.....	6.700	3/5/2014	NR	10,000,000	10,331,100
ASTRAZENECA PLC NT.....	6.450	9/15/2037	AA-	2,771,256	3,085,122
ASTRAZENENCA PLC NT.....	5.400	9/15/2012	AA-	9,980,900	10,833,974
AT&T INC GLOBAL NT.....	5.500	2/1/2018	A	1,995,600	1,989,910
AT&T INC GLOBAL NT.....	5.600	5/15/2018	A	4,995,800	5,008,647
AT&T INC GLOBAL NT.....	6.400	5/15/2038	A	4,980,800	4,831,210
AT&T INC GLOBAL NT.....	5.800	2/15/2019	A	4,984,450	5,082,859
AT&T INC GLOBAL NT.....	6.550	2/15/2039	A	2,983,110	2,974,811
AT&T WIRELESS SVCS INC SR NT.....	8.125	5/1/2012	A	25,025,730	26,818,338
ATLANTIC BROADBAND FIN LLC.....	9.375	1/15/2014	CCC+	782,855	662,625
ATLANTIC RICHFIELD CO DEB.....	9.125	3/1/2011	AA	5,576,850	5,557,287
ATLAS PIPELINE PARTNERS L P.....	8.125	12/15/2015	CCC	1,182,397	822,250
AURORA HEALTH CARE 02 A.....	6.990	12/15/2022	NR	9,073,966	7,880,280
AUSTRALIA COMWLTH BDS.....	4.000	8/20/2020	AAA	33,802,906	34,258,457
AUSTRALIA COMWLTH BDS IDX LKD.....	4.000	8/20/2015	AAA	43,216,635	46,968,645
AUSTRALIA(CMNWLTH) BDS.....	6.000	2/15/2017	AAA	1,089,608	1,114,205
AUSTRIA (REP OF).....	4.650	1/15/2018	AAA	2,619,817	3,072,106
AUSTRIA (REP OF) BDS.....	4.300	7/15/2014	WR	3,012,953	2,951,428
AUSTRIA (REP OF) BDS.....	4.300	7/15/2014	AAA	30,765,135	29,564,355
AUSTRIA (REPUBLIC OF).....	3.800	10/20/2013	AAA	14,095,245	14,554,752
AUSTRIA REPUBLIC OF BDS.....	5.250	1/4/2011	AAA	4,209,761	3,923,080
AUSTRIA(REPUBLIC OF).....	4.150	3/15/2037	AAA	1,025,500	1,095,622
AVIVA BDS PERP EUR.....	Variable	9/29/2049	BBB+	1,209,712	665,517
AVON PRODS INC NT.....	7.150	11/15/2009	A	7,530,321	7,513,931
AVON PRODS INC NT.....	4.200	7/15/2018	A	4,508,900	4,651,836
AVON PRODS INC NT.....	4.800	3/1/2013	A	18,995,650	19,539,591
AVON PRODS INC NT.....	5.625	3/1/2014	A	2,983,650	3,178,137
BA COVERED BD SER 07-3 144A.....	5.500	6/14/2012	AAA	10,134,200	9,837,700
BAKER & TAYLOR ACQ CORP 144A.....	11.500	7/1/2013	CCC	1,400,000	392,000
BANC AMER COML 07-2 CL A-4.....	Variable	3/10/2017	AAA	360,078	375,694
BANCO NAC DE DESEN ECONO.....	6.500	6/10/2019	BBB-	3,388,644	3,409,350
BANK AMER CORP MEDIUM TERM NTS.....	3.125	6/15/2012	AAA	9,994,900	10,317,093
BANK AMER CORP MTN SER L.....	2.100	4/30/2012	AAA	84,976,800	85,312,129
BANK AMER CORP NT.....	5.375	6/15/2014	A	4,866,700	4,752,828
BANK AMER CORP SR NT.....	6.250	4/15/2012	AA-	4,988,000	5,112,474
BANK AMER CORP SR NT.....	4.875	9/15/2012	AA-	5,076,947	4,928,061
BANK AMER CORP SR NT.....	5.375	9/11/2012	A	4,987,650	5,000,760

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY DATE</b>	<b>RATING</b>	<b>COST</b>	<b>FAIR VALUE</b>
BANK AMER NA CHARLOTTE NC MED.....	6.100	6/15/2017	A	4,996,000	4,428,577
BANK NEW YORK INC MEDIUM TERM.....	4.500	4/1/2013	AA-	2,497,425	2,550,963
BANK OF AMERICA CORP.....	7.375	5/15/2014	A	5,235,800	5,146,334
BANK OF NEW YORK MELLON TERM.....	4.950	11/1/2012	AA-	2,976,330	3,162,976
BARRICK GOLD CORP NT.....	6.950	4/1/2019	A-	984,930	1,118,266
BARRICK GOLD FINANCECO LLC GTD.....	6.125	9/15/2013	A-	9,997,800	10,671,263
BARRICK NORTH AMER FIN LLC GTD.....	6.800	9/15/2018	A-	4,988,450	5,531,065
BAYCARE AURORA LLC SR NT.....	9.870	5/19/2010	NR	20,000,000	20,304,400
BE AEROSPACE INC SR NT.....	8.500	7/1/2018	BB+	1,912,850	2,134,763
BEAR STEARNS 06-PWR13 CL A4.....	5.540	9/11/2041	AAA	343,906	437,861
BEAR STEARNS 07-PW15 CL A4.....	5.331	2/11/2044	AAA	527,758	643,971
BEAR STEARNS 07-PWR16 CL A-4.....	Variable	6/11/2040	AAA	716,789	835,512
BEAR STEARNS COS INC GLOBAL NT.....	4.500	10/28/2010	A	4,985,350	5,118,244
BEAR STEARNS COS INC GLOBAL NT.....	5.300	10/30/2015	A+	9,869,400	9,802,587
BEAR STEARNS COS INC SR GLOBAL.....	7.250	2/1/2018	A+	10,667,840	10,605,412
BEAR STEARNS COS INC SR NT.....	6.400	10/2/2017	A+	15,498,250	15,118,490
BELGIUM (KINGDOM OF).....	8.000	3/28/2015	AA+	3,444,219	3,664,577
BELGIUM (KINGDOM OF).....	4.000	3/28/2013	AA+	2,344,859	2,215,757
BELGIUM (KINGDOM OF) BDS.....	5.500	3/28/2028	AA+	1,483,831	1,411,713
BELGIUM (KINGDOM OF) BDS.....	5.750	9/28/2010	AA+	1,451,587	1,483,171
BELGIUM (KINGDOM OF) BDS.....	4.250	9/28/2013	AA+	19,314,440	26,830,352
BELGIUM(KINGDOM OF).....	4.000	3/28/2017	AA+	32,747,783	35,844,861
BELL CANADA.....	6.550	5/1/2029	BAA1	182,762	174,498
BELL CANADA.....	7.300	2/23/2032	BAA1	41,914	39,663
BELL CANADA.....	6.100	3/16/2035	BAA1	390,626	369,061
BELLSOUTH CORP NT.....	6.875	10/15/2031	A	5,565,438	5,005,473
BERKSHIRE HATHAWAY FIN 144A.....	5.400	5/15/2018	NR	2,962,200	3,079,771
BERKSHIRE HATHAWAY FIN CORP.....	4.850	1/15/2015	AAA	4,924,450	5,203,156
BERKSHIRE HATHAWAY FIN CORP.....	5.400	5/15/2018	AAA	6,228,893	6,403,870
BERKSHIRE HATHAWAY FIN CORP.....	5.000	8/15/2013	AAA	12,064,430	12,680,797
BERKSHIRE HATHAWAY FIN CORP SR.....	4.500	1/15/2013	AAA	7,639,350	7,745,301
BGI ALPHACREDIT HIGH YIELD FD.....	N/A	N/A	NR	99,206,483	146,217,156
BGI ALPHACREDIT INV GRADE FD.....	N/A	N/A	NR	953,327,621	1,267,493,562
BGI GOVT/CORP BD INDEX FD.....	N/A	N/A	A	134,232,465	137,644,467
BGI INTERMEDIATE CORP BD INDEX.....	N/A	N/A	NR	1,194,743,023	1,435,108,819
BGI INTERMEDIATE GOVT BOND.....	N/A	N/A	NR	2,314,658,646	2,868,570,766
BGI LONG CORP BD INDEX FD.....	N/A	N/A	NR	344,105,430	369,795,991
BGI LONG GOVT BD INDEX FD.....	N/A	N/A	NR	496,274,322	614,276,719
BHP BILLITON FIN USA LTD GTD.....	5.000	12/15/2010	A+	5,075,200	5,212,692
BHP BILLITON FIN USA LTD GTD.....	5.125	3/29/2012	A+	7,997,920	8,527,713
BHP BILLITON FIN USA LTD GTD.....	5.500	4/1/2014	A+	2,989,980	3,218,351
BHP FIN USA LTD DEB.....	6.750	11/1/2013	A+	4,240,500	5,528,000
BHP FIN USA LTD GTD DEB.....	8.500	12/1/2012	A+	4,983,350	5,901,352
BIOGEN IDEC INC SR NT.....	6.875	3/1/2018	BBB+	1,555,205	1,588,682
BLISS COMMUNICATIONS.....	9.600	8/20/2009	NR	362,735	359,108
BLOUNT INC REORGANIZED.....	8.875	8/1/2012	B	576,125	576,438
BOEING CAP CORP SR NT.....	6.100	3/1/2011	A	3,538,430	3,709,078
BOEING CO NT.....	5.125	2/15/2013	A	15,098,600	15,843,485
BOEING CO SR NT.....	5.000	3/15/2014	A	1,991,160	2,106,044
BOGOTA DISTRITO CAPITAL 144A.....	Variable	7/26/2028	BB+	559,476	436,955
BOGOTA DISTRITO CAPITAL 144A.....	Variable	7/26/2028	BAA3	84,319	75,728
BOGOTA DISTRITO CAPITAL REGS.....	Variable	7/26/2028	BB+	1,405,632	1,483,952
BOMBARDIER INC.....	6.750	5/1/2012	BB+	2,134,750	2,162,000
BOMBARDIER INC NT 144A.....	6.300	5/1/2014	BB	1,864,150	1,999,375
BOMBARDIER INC NT 144A.....	7.450	5/1/2034	BB	1,302,538	1,132,400
BORDEN INC NT.....	7.875	2/15/2023	B-	5,545,916	1,553,240
BOSTON SCIENTIFIC CORP NT.....	5.450	6/15/2014	BB+	141,375	138,000
BOSTON SCIENTIFIC CORP NT.....	Variable	11/15/2035	BB+	1,667,781	1,583,550
BOSTON SCIENTIFIC CORP NT.....	Variable	11/15/2015	BB+	398,563	393,125
BOTTLING GROUP LLC SR NT.....	6.950	3/15/2014	A+	9,979,300	11,203,642

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY DATE</b>	<b>RATING</b>	<b>COST</b>	<b>FAIR VALUE</b>
BP CAP MKTS AMER INC GTD NT.....	4.200	6/15/2018	AA	8,969,550	8,705,700
BP CAP MKTS PLC GTD NT.....	5.250	11/7/2013	AA	20,024,550	21,392,722
BRAZIL (FED REP OF).....	7.875	3/7/2015	BA1	1,640,644	1,672,503
BRAZIL (FED REPUBLIC OF).....	8.750	2/4/2025	BA1	1,755,227	1,806,049
BRAZIL (FEDERATIVE REPUBLIC OF).....	8.500	9/24/2012	BBB-	2,657,614	2,608,761
BRAZIL (FEDERATIVE REPUBLIC OF).....	8.000	1/15/2018	BB-	4,491,646	4,527,705
BRAZIL (REPUBLIC OF).....	6.000	1/17/2017	BA1	581,115	586,530
BRAZIL (REPUBLIC) BDS.....	10.125	5/15/2027	B1	1,056,738	1,108,793
BRAZIL FED REP \$ GLBL BD.....	12.250	3/6/2030	BA1	160,650	169,897
BRAZIL FED REP OF BDS.....	Variable	1/5/2016	BA1	6,776,404	8,264,881
BRAZIL FED REP OF BDS.....	11.000	8/17/2040	BA1	4,344,301	4,404,695
BRAZIL FEDERATIVE (REP OF).....	8.250	1/20/2034	BA1	786,325	849,302
BRAZIL FEDERATIVE REP GBL BD.....	7.875	3/7/2015	BBB-	5,838,709	5,974,125
BRAZIL FEDERATIVE REP GLOBAL.....	5.875	1/15/2019	BBB-	4,906,750	5,057,500
BRAZIL(REP OF).....	7.125	1/20/2037	BB-	3,755,350	4,002,686
BRISTOL MYERS SQUIBB CO NT.....	6.125	5/1/2038	A+	1,500,016	1,609,779
BRISTOW GROUP INC SR NT.....	7.500	9/15/2017	BB	755,500	680,625
BUCKEYE TECHNOLOGIES INC SR NT.....	8.500	10/1/2013	B+	688,188	627,750
BUCKEYE TECHNOLOGIES SUB NTS.....	8.000	10/15/2010	B	391,680	376,320
BUNDESPUBLIK DEUTSCHLAND BDS.....	5.250	1/4/2011	AAA	17,464,835	23,833,672
BURLINGTON NORTHN SANTA FE.....	7.000	2/1/2014	BBB	4,999,150	5,434,917
BURLINGTON NORTHN SER 1996-C.....	6.880	11/25/2009	A	101,754	103,929
BURLINGTON NORTHN TR 1997-A.....	7.420	3/23/2010	A	900,182	921,084
CADMUS COMMUNICATIONS CORP SR.....	8.375	6/15/2014	B	736,925	472,500
CAISSE D'AMORTISSEMENT DETTE.....	2.625	4/25/2012	AAA	6,742,533	6,808,665
CALIRES STORES INC SR SUB NT.....	10.500	6/1/2017	CCC	905,458	323,750
CANADA HOUSING TRUST NO 1.....	4.550	12/15/2012	AAA	9,930,608	9,206,761
CANADA HOUSING TRUST NO 1.....	3.600	6/15/2013	AAA	4,977,763	4,458,975
CANADA HOUSING TRUST NO. 1.....	3.550	9/15/2013	NR	1,491,595	1,600,290
CANADIAN NATIONAL RAILWAY CO.....	6.375	10/15/2011	A-	5,070,384	5,220,135
CANADIAN NATL RY CO NT.....	5.850	11/15/2017	A-	1,495,245	1,583,734
CANADIAN NATL RY CO NT.....	5.550	5/15/2018	A-	2,986,920	3,111,663
CAP GUARD GLOBAL HIGH YIELD.....	N/A	N/A	NR	268,563,796	429,132,142
CAPITAL ONE AUTO 06-C CL A4.....	Variable	5/15/2013	BBB	674,188	736,704
CAPITAL ONE AUTO 07 C CL A-3-B.....	Variable	4/16/2012	BBB	1,804,143	1,945,484
CAPITAL ONE AUTO 07 C CL A-4-A.....	5.230	7/15/2014	BBB	694,800	716,406
CATERPILLAR FINL SVCS #TR00799.....	5.125	10/12/2011	A	9,975,300	10,596,538
CATERPILLAR FINL SVCS CORP.....	4.850	12/7/2012	A	3,498,145	3,672,701
CATERPILLAR FINL SVCS CORP.....	4.250	2/8/2013	A	4,993,550	5,014,946
CATERPILLAR FINL SVCS CORP MTN.....	5.450	4/15/2018	A	7,545,830	7,533,237
CATERPILLAR FINL SVCS CORP MTN.....	7.050	10/1/2018	A	996,730	1,050,127
CATERPILLAR FINL SVCS CORP MTN.....	7.150	2/15/2019	A	4,991,500	5,368,356
CATERPILLAR FINL SVCS CORP MTN.....	6.125	2/17/2014	A	4,993,950	5,323,090
CATERPILLAR INC NT.....	8.250	12/15/2038	A	992,380	1,218,463
CB RICHARD ELLIS SERVICE.....	11.625	6/15/2017	B+	896,075	904,188
CBS CORP.....	8.200	5/15/2014	BBB-	9,879,600	10,100,000
CC HOLDINGS GS V LLC 144A.....	7.750	5/1/2017	BB	655,371	658,125
CCH I HLDGS LLC / CAP CORP.....	10.000	5/15/2014	D	508,000	5,000
CCH I HLDGS LLC / CAP CORP.....	Variable	5/15/2014	D	292,000	2,500
CCH I HLDGS LLC / CAP CORP.....	Variable	1/15/2015	D	590,000	6,250
CCH I LLC / CCH I CAP CORP.....	11.000	10/1/2015	D	43,481	43,481
CCO HLDGS LLC/CCO HLDGS CAP.....	8.750	11/15/2013	D	782,000	1,092,500
CENT BK OF TUNISIA BDS USD1000.....	7.375	4/25/2012	BAA3	812,479	807,518
CENTERLINE HIGH YIELD CMBS III.....	14.000	3/1/2010	NR	30,643,628	8,080,385
CENTERPOINT PPTYS TR SR NT.....	6.030	6/15/2011	NR	6,000,000	5,697,240
CENTERPOINT PPTYS TR SR NT.....	6.160	6/15/2013	NR	6,000,000	5,294,940
CENTEX CORP SR NT.....	5.250	6/15/2015	BB-	1,463,211	1,715,513
CENTURY TEL ENTERPRISES INC.....	6.875	1/15/2028	BBB-	333,625	340,000
CENVEO CORP SR NT 144A.....	10.500	8/15/2016	B-	150,000	112,500
CHAPARRAL ENERGY INC SR NT.....	8.500	12/1/2015	CCC	1,275,232	790,500



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CHAPEL VALLEY HOUSING II LLC.....	8.791	9/15/2017	NR	2,863,074	3,223,821
CHESAPEAKE ENERGY CORP SR NT.....	6.875	1/15/2016	BB	416,500	525,088
CHESAPEAKE ENERGY CORP SR NT.....	6.375	6/15/2015	BB	485,000	445,000
CHESAPEAKE ENERGY CORP SR NT.....	6.625	1/15/2016	BB	226,219	197,438
CHESAPEAKE ENERGY CORP SR NT.....	6.250	1/15/2018	BB	992,500	830,000
CHESAPEAKE ENERGY CORP SR NT.....	6.500	8/15/2017	BB	453,413	474,600
CHESAPEAKE ENERGY CORP SR NT.....	6.875	11/15/2020	BB	1,877,034	1,831,375
CHESAPEAKE ENERGY CORP SR NT.....	7.625	7/15/2013	BB	540,463	522,500
CHESAPEAKE ENERGY CORP SR NT.....	7.250	12/15/2018	BB	49,625	43,500
CHESAPEAKE ENERGY CORP SR NT.....	9.500	2/15/2015	BB	356,516	377,813
CHEVRON CORP.....	3.950	3/3/2014	AA	11,977,920	12,356,397
CHEVRON CORP NT.....	4.950	3/3/2019	AA	9,996,900	10,330,141
CHILE (REPULIC OF).....	5.500	1/15/2013	BAA1	568,575	572,250
CHS INC SER I SR NT D.....	6.180	10/4/2017	NR	15,000,000	14,245,500
CHS/CMNTY HEALTH SYS INC SR NT.....	8.875	7/15/2015	B	1,859,861	1,837,500
CINCINNATI BELL INC SR SUB NTS.....	8.375	1/15/2014	B-	844,538	999,000
CINEMARK USA INC.....	8.625	6/15/2019	B-	902,430	913,438
CISCO SYS INC SR NT.....	5.900	2/15/2039	A+	4,737,050	4,955,301
CISCO SYSTEMS INC.....	5.500	2/22/2016	A+	7,072,241	7,449,677
CIT GROUP FDG CO CDA GTD SR NT.....	5.600	11/2/2011	CC	5,000,150	3,669,550
CIT GROUP INC MTN # SR 00134.....	5.800	10/1/2036	CC	732,207	494,018
CIT GROUP INC MTN #SR00074.....	4.750	12/15/2010	CC	711,563	647,633
CIT GROUP INC NEW GLOBAL NT.....	5.000	2/1/2015	CC	73,408	53,600
CIT GROUP INC NEW GLOBAL SR NT.....	5.000	2/13/2014	CC	269,876	222,698
CIT GROUP INC NEW NT.....	5.400	1/30/2016	CC	4,826,300	2,823,350
CIT GROUP INC NEW SR NT.....	5.600	4/27/2011	CC	4,998,500	3,749,200
CIT GROUP INC NEW SR NT.....	5.850	9/15/2016	CC	56,700	39,519
CIT GROUP INC SR NT.....	5.400	2/13/2012	CC	3,854,300	3,519,518
CIT GROUP NEW SUB NT 144A.....	12.000	12/18/2018	C	1,352,890	825,439
CITGROUP COML MTG 06-C5 CL A4.....	5.431	10/15/2049	AAA	1,219,804	1,285,076
CITIBANK CR CARD 05-C1 NT.....	5.500	3/24/2017	BBB+	92,000	208,086
CITIBANK CR CARD ISS 2006-C1.....	Variable	2/20/2015	BBB+	535,031	1,035,372
CITIBANK CR CARD TR 05-C3.....	Variable	7/15/2014	BBB+	1,820,438	3,296,354
CITIGROUP INC.....	Variable	11/30/2017	A-	2,538,765	1,824,876
CITIGROUP INC FDIC GTD NT.....	2.875	12/9/2011	AAA	4,987,600	5,138,831
CITIGROUP INC FDIC GTD TGLP GT.....	2.125	4/30/2012	AAA	24,946,500	25,081,473
CITIGROUP INC GLOBAL NT.....	4.250	7/29/2009	A	6,541,275	6,503,770
CITIGROUP INC GLOBAL NT.....	5.125	2/14/2011	A	4,998,450	4,924,120
CITIGROUP INC GLOBAL NT.....	5.300	10/17/2012	A	4,990,650	4,771,938
CITIGROUP INC GLOBAL SR NT.....	5.125	5/5/2014	AA-	6,962,690	6,345,179
CITIGROUP INC GLOBAL SR NT.....	5.500	4/11/2013	A	4,974,600	4,674,263
CITIGROUP INC GLOBAL SR NT.....	6.500	8/19/2013	A	9,994,100	9,645,997
CITIGROUP INC NT.....	6.000	2/21/2012	AA-	5,487,732	4,896,484
CITIGROUP INC NT.....	5.100	9/29/2011	A	9,956,000	9,788,347
CITIGROUP INC NTS.....	6.625	1/15/2028	AA-	11,992,800	8,889,841
CITIGROUP INC SR NT.....	6.125	5/15/2018	A	4,912,609	4,361,786
CITIGROUP MTG 06-NC1 CL A2B.....	Variable	8/25/2036	AAA	361,369	359,711
CITIZEN UTILS CO DEL NTS.....	7.000	11/1/2025	BB+	651,125	507,650
CITIZENS COMMUNICATIONS CORP.....	9.000	8/15/2031	BB	3,137,563	2,590,500
CITIZENS COMMUNICATIONS CORP.....	7.875	1/15/2027	BB	2,782,350	2,392,000
CLAIRES STORES INC SR TOGGLE.....	9.625	6/1/2015	CCC+	1,657,665	610,716
CLEVELAND ELEC ILLUM CO SER D.....	7.880	11/1/2017	BBB	14,500,000	15,844,066
COLGATE PALMOLIVE CO MTN.....	5.200	11/7/2016	AA-	4,999,600	5,240,918
COLGATE-PALMOLIVE CO MEDIUM.....	4.200	5/15/2013	AA-	2,999,310	3,096,335
COLNSAKMN.....	0.000	5/17/2014	NR	1,104,224	541,070
COLOMBIA (REP OF).....	Variable	11/16/2015	BA1	641,875	601,569
COLOMBIA (REP OF) NTS.....	7.375	1/27/2017	BA1	2,365,860	2,358,202
COLOMBIA (REPUBLIC OF).....	Variable	10/22/2015	BB+	6,908,785	6,843,109
COLOMBIA (REPUBLIC OF).....	Variable	6/28/2027	BB+	901,602	826,921
COLOMBIA (REPUBLIC OF).....	7.375	9/18/2037	BA1	4,263,215	4,210,985

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COLOMBIA REP BDS.....	11.750	2/25/2020	BA2	1,723,000	1,582,734
COLOMBIA REP NT.....	7.375	3/18/2019	BBB-	1,789,405	1,926,838
COLOMBIA REP OF NTS.....	8.250	12/22/2014	BA1	1,015,224	1,018,724
COLUMBIA HEALTHCARE CORP DEB.....	7.500	12/15/2023	B-	278,938	231,236
COLUMBIA/HCA HEALTH TR 00015.....	7.580	9/15/2025	B-	541,734	390,989
COLUMBIA/HCA HEALTH TR 00017.....	7.750	7/15/2036	BB+	3,053,764	2,015,186
COLUMBIA/HCA HEALTHCARE CORP.....	7.690	6/15/2025	BB+	1,323,302	964,153
COLUMBIA/HCA HEALTHCARE CORP.....	7.050	12/1/2027	B-	1,244,355	867,911
COLUMBIA/HCA HEALTHCARE CORP 3.....	8.360	4/15/2024	B-	285,088	214,565
COMCAST CORP.....	6.550	7/1/2039	BBB+	489,853	485,889
COMCAST CORP NEW GTD NT.....	5.900	3/15/2016	BBB+	5,049,400	5,145,984
COMCAST CORP NEW GTD NT.....	6.450	3/15/2037	BBB+	412,946	422,015
COMCAST CORP NEW NT.....	5.850	1/15/2010	BBB+	5,102,750	5,083,600
COMCAST CORP NEW NT.....	6.500	1/15/2015	BBB+	5,096,300	5,303,303
COMCAST CORP NEW NT.....	5.300	1/15/2014	BBB+	4,995,933	5,140,005
COMCAST CORP NEW NT.....	5.450	11/15/2010	BBB+	5,069,750	5,196,293
COMCAST CORP NEW NT.....	6.950	8/15/2037	BBB+	13,134,842	13,268,736
COMMERCIAL MTG 07 C4 CL A-4.....	Variable	9/15/2039	AAA	323,047	435,498
COMMERCIAL MTG 07-GG9 CL A4.....	5.444	3/10/2039	AAA	1,791,494	2,098,744
COMMONWEALTH BANK AUST.....	2.500	12/10/2012	AAA	6,974,870	7,026,488
COMPLETE PRODTN SVCS INC SR NT.....	8.000	12/15/2016	B+	1,617,938	1,667,250
CONAGRA FOODS INC SR NT.....	5.875	4/15/2014	BBB	1,499,355	1,574,099
CONAGRA INC NT.....	7.875	9/15/2010	BBB	9,882,772	9,845,449
CONNACHER OIL & GAS LTD 144A.....	10.250	12/15/2015	BB-	753,388	913,550
CONNACHER OIL AND GAS.....	11.750	7/15/2014	BB-	1,217,814	1,254,500
CONOCO FDG CO NT.....	6.350	10/15/2011	A	5,339,400	5,452,420
CONOCOPHILLIPS.....	4.600	1/15/2015	A	3,996,440	4,105,925
CONOCOPHILLIPS.....	6.000	1/15/2020	A	9,924,700	10,704,467
CONOCOPHILLIPS AUSTRALIA FDG.....	5.500	4/15/2013	A	5,107,150	5,295,432
CONOCOPHILLIPS CDA FDG CO II.....	5.300	4/15/2012	A	9,977,800	10,688,864
CONOCOPHILLIPS GTD NT.....	4.400	5/15/2013	A	4,991,250	5,150,723
CONOCOPHILLIPS GTD NT.....	5.200	5/15/2018	A	1,999,820	2,024,832
CONOCOPHILLIPS GTD NT.....	6.500	2/1/2039	A	4,967,340	5,333,654
CONSOLIDATED NAT GAS CO 04 A.....	5.000	12/1/2014	A-	9,377,300	10,257,558
CONSTELLATION BRANDS INC SR NT.....	7.250	9/1/2016	BB-	2,304,014	2,104,375
CONSTELLATION BRANDS INC SR NT.....	7.250	5/15/2017	BB-	600,000	555,000
CONTINENTAL AIRLS 99-1 CL C.....	6.954	2/2/2011	BB-	110,268	118,750
CONTINENTAL AIRLS 99-2 CL B.....	7.566	9/15/2021	BB+	1,930,091	1,745,315
CONTINENTAL AIRLS PASSTHRU TR.....	5.983	4/19/2022	A	496,359	462,000
COOPERATIVE REGIONS OF ORGANIC.....	7.360	9/1/2017	NR	7,123,202	6,871,896
CORPORACION NACIONAL DEL COBRE.....	6.375	11/30/2012	A	266,268	270,023
CORRECTIONS CORP AMER NEW SR.....	6.250	3/15/2013	BB	1,736,469	1,681,813
CORRECTIONS CORP AMER NEW SR.....	6.750	1/31/2014	BB	371,625	356,250
COUNTRYWIDE FINL CORP MEDIUM.....	5.800	6/7/2012	A	4,990,350	5,025,000
COUNTRYWIDE FINL MTN #TR00007.....	4.500	6/15/2010	A	6,330,000	7,070,000
COUNTRYWIDE HOME LNS INC MTN.....	5.625	7/15/2009	A	5,227,976	5,382,851
COVIDIEN INTL FIN S A SR NT.....	6.550	10/15/2037	A	867,168	959,356
COX COMMUNICATIONS INC NEW NT.....	7.750	11/1/2010	BBB-	9,747,400	10,400,000
COX COMMUNICATIONS INC NEW NT.....	4.625	6/1/2013	BBB-	9,909,450	9,709,113
COX COMMUNICATIONS INC NEW NT.....	4.625	1/15/2010	BBB-	12,606,850	13,111,857
CREDIT SUISSE FB 08-2R CL 1A1.....	6.000	7/25/2037	AAA	6,405,915	4,660,881
CREDIT SUISSE INTERNATIONAL.....	7.650	9/7/2011	B	2,706,450	2,126,250
CROWN AMERS LLC.....	7.625	11/15/2013	BB-	1,076,250	1,023,750
CROWN CASTLE INTL CORP SR NT.....	9.000	1/15/2015	B+	865,933	966,625
CSC HLDGS INC SR DEB NT.....	7.875	2/15/2018	B+	2,211,650	2,158,056
CSC HLDGS INC SR DEB NT.....	7.625	7/15/2018	B+	3,139,625	3,079,781
CSC HLDGS INC SR NT.....	7.625	4/1/2011	BB	1,523,524	1,509,750
CSC HLDGS INC SR NT.....	Variable	4/15/2012	BB	410,750	410,125
CSC HLDGS INC SR NT 144A.....	8.500	4/15/2014	BB	288,876	322,156
CSC HLDGS INC SR NT 144A.....	8.625	2/15/2019	BB	1,223,269	1,249,663

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CSMC MORTGAGE BKD 07-2 CL 2A1.....	5.000	3/25/2037	BB	1,273,881	1,706,943
CWALT INC 05-S1 MTG P/T 3-A-1.....	6.500	8/25/2032	AAA	618,759	625,964
D R HORTON INC NT.....	5.625	9/15/2014	BB-	536,004	636,975
D R HORTON INC SR NT.....	5.625	1/15/2016	BB-	859,640	766,700
D R HORTON INC SR NT.....	5.250	2/15/2015	BB-	664,675	610,050
DAIMLER CHRYSLER NORTH AMER NT.....	7.200	9/1/2009	BBB+	5,243,600	5,022,400
DAIMLERCHRYSLER N A #TR00043.....	5.750	9/8/2011	BBB+	4,977,750	5,075,000
DAIMLERCHRYSLER N A HLDG CORP.....	4.875	6/15/2010	BBB+	4,974,650	5,000,000
DAIMLERCHRYSLER N A HLDG CORP.....	5.875	3/15/2011	BBB+	10,196,450	10,137,499
DAIMLERCHRYSLER N A HLDG SR NT.....	6.500	11/15/2013	BBB+	12,377,350	13,227,501
DAVITA INC SR SUB NT.....	7.250	3/15/2015	B	2,269,844	2,138,500
DEAN HEALTH SYSTEMS SR SECD NT.....	9.120	12/16/2014	NR	9,230,770	9,553,846
DEL MONTE CORP MERGED SUB.....	6.750	2/15/2015	BB-	431,738	426,375
DEL MONTE CORP SR SUB NT.....	Variable	12/15/2012	BB-	536,719	531,563
DELL INC NT.....	6.500	4/15/2038	A-	941,971	895,384
DELUXE CORP SR NT.....	7.375	6/1/2015	BB-	593,313	480,000
DENMARK(KINGDOM) BDS.....	4.000	11/15/2015	AAA	20,167,167	25,354,677
DEUTSCHE TELECOM INTL FIN BV.....	5.750	3/23/2016	BBB+	4,920,100	5,076,327
DEUTSCHE TELEKOM INT FIN.....	6.000	7/8/2019	BBB+	4,958,510	5,009,393
DEUTSCHE TELEKOM INTL FIN B V.....	5.875	8/20/2013	BBB+	17,012,140	17,866,456
DEUTSCHE TELEKOM INTL FIN BV.....	Variable	6/15/2010	BBB+	5,000,000	5,280,501
DEUTSCHE TELEKOM INTL FIN BV.....	5.375	3/23/2011	BBB+	9,973,955	10,410,432
DEX MEDIA INC DISC NT.....	Variable	11/15/2013	B	639,021	138,750
DEX MEDIA INC DISC NT.....	Variable	11/15/2013	B	163,500	30,000
DEX MEDIA WEST LLC.....	9.875	8/15/2013	D	878,625	119,103
DEXEASTTL.....	0.000	4/20/2014	NR	965,030	728,057
DEXIA CREDIT LOCAL.....	2.375	9/23/2011	AA+	1,698,623	1,705,814
DIAGEO CAP PLC GTD NT.....	5.750	10/23/2017	A-	1,981,480	2,104,442
DIAGEO CAP PLC GTD NT.....	7.375	1/15/2014	A-	2,988,540	3,415,150
DIGITALGLOBE INC SR SECD 144A.....	10.500	5/1/2014	BB	336,942	362,250
DILLARD DEPT STORES INC NT.....	6.625	1/15/2018	BB	6,051,875	3,500,000
DILLARDS INC DEB.....	7.000	12/1/2028	BB	1,168,750	606,250
DOLE FOOD INC SR NT.....	7.250	6/15/2010	B-	1,273,125	1,329,750
DOLE FOOD INC SR NT.....	8.875	3/15/2011	B-	174,063	170,625
DOLE FOOD INC SR SECD NT 144A.....	13.875	3/15/2014	B-	510,857	605,000
DOMINICAN REPUBLIC BNDS REG S.....	8.625	4/20/2027	B	679,500	447,500
DOMINICAN REPUBLIC REG S.....	9.040	1/23/2018	B	1,372,655	1,347,336
DOMINION REPUBLIC REGS.....	8.625	4/20/2027	B	2,022,596	1,353,057
DOMINION RES INC VA NEW SR NT.....	6.400	6/15/2018	A-	2,997,180	3,227,481
DOW CHEM CO NT.....	6.000	10/1/2012	A-	5,453,600	5,050,000
DOW CHEM CO SR NT.....	5.700	5/15/2018	BBB-	9,818,653	8,543,790
DRESSER RAND GROUP INC.....	Variable	11/1/2014	BB-	1,682,328	1,595,408
DRS TECHNOLOGIES INC SR SUB NT.....	6.875	11/1/2013	B	876,563	813,790
DU PONT E I DE NEMOURS & CO.....	5.000	1/15/2013	A	1,496,730	1,566,193
DU PONT E I DE NEMOURS & CO NT.....	5.000	7/15/2013	A	6,930,560	7,349,449
DU PONT E I DE NEMOURS & CO NT.....	5.875	1/15/2014	A	2,985,930	3,249,570
DUKE ENERGY CAROLINAS LLC.....	6.000	1/15/2038	A	2,997,900	3,163,657
DUTCH (GOVT OF).....	4.000	1/15/2037	AAA	6,760,921	6,672,154
DUTCH (GOVT OF) BDS.....	7.500	1/15/2023	AAA	3,486,513	3,966,792
DUTCH (GOVT OF) BDS.....	4.250	7/15/2013	AAA	14,031,622	14,969,277
DUTCH (GOVT OF) BDS.....	3.750	7/15/2014	AAA	2,929,076	2,926,798
DYNEGY HLDGS INC SR NT.....	8.375	5/1/2016	B	531,250	423,750
DYNEGY HLDGS INC SR NT.....	7.750	6/1/2019	B	4,526,475	3,554,994
E. ON INTERNATIONAL FIN 5.125%.....	5.125	10/2/2012	A	2,176,455	2,076,918
ECHOSTAR DBS CORP SR NT.....	6.625	10/1/2014	BB-	1,403,438	1,314,563
ECHOSTAR DBS CORP SR NT.....	7.125	2/1/2016	BB-	743,438	699,375
ECHOSTAR DBS CORP SR NT.....	7.000	10/1/2013	BB-	97,983	95,000
EDF S A NT 144A.....	5.500	1/26/2014	A+	2,988,090	3,229,881
EDF S A NT 144A.....	6.500	1/26/2019	A+	1,993,760	2,190,456
EDISON MISSION ENERGY SR NT.....	7.200	5/15/2019	B	1,898,500	1,452,750

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<b>NAME</b>	<b>COUPON</b>	<b>MATURITY DATE</b>	<b>RATING</b>	<b>COST</b>	<b>FAIR VALUE</b>
EDISON MISSION ENERGY SR NT.....	7.625	5/15/2027	B	3,684,425	3,395,200
EDUCATION MGMT LLC/ED MGMT FIN.....	8.750	6/1/2014	CCC+	1,012,625	994,250
EDUCATION MGMT LLC/ED MGMT FIN.....	10.250	6/1/2016	CCC+	428,216	415,438
EL PASO CORP NT.....	7.000	5/15/2011	BB-	145,906	171,654
EL PASO CORP NT.....	7.750	6/15/2010	BB-	97,250	100,118
EL PASO CORP SR DEB.....	6.950	6/1/2028	BB-	5,904,494	5,308,041
EL PASO CORP SR DEB.....	7.420	2/15/2037	BB-	272,863	319,351
EL PASO CORP SR NT.....	7.250	6/1/2018	BB-	550,000	507,810
EL PASO CORP SR NT.....	8.250	2/15/2016	BB-	477,675	486,250
EL PASO ENERGY MTN #TR 00001.....	8.050	10/15/2030	BB-	170,925	178,882
EL SALVADOR (REP OF REGS.....	8.250	4/10/2032	BB	1,922,418	1,690,734
EL SALVADOR (REPUBLIC OF) REGS.....	7.650	6/15/2035	BB	9,519,585	8,778,190
ELAN FIN PLC / ELAN FIN CORP.....	7.750	11/15/2011	B	6,247,319	6,798,750
ELAN FIN PLC / ELAN FIN CORP.....	8.875	12/1/2013	B	2,284,188	2,465,925
ELI LILLY & CO.....	3.550	3/6/2012	AA	4,994,900	5,146,083
EMBARQ CORP NT.....	7.995	6/1/2036	BBB-	5,435,601	4,493,550
EMBARQ CORP NT.....	7.082	6/1/2016	BBB-	449,973	441,000
EMERSON ELEC CO NT.....	4.875	10/15/2019	A	3,984,760	3,952,283
ESTERLINE TECHNOLOGIES CORP NT.....	6.625	3/1/2017	BB	525,000	479,719
EURO INV BANK MTN.....	4.250	12/7/2010	AAA	1,153,288	1,023,820
EUROPEAN INVESTMENT BANK.....	1.250	9/20/2012	AAA	16,614,462	21,021,485
EUROPEAN INVT BK BDS.....	6.250	4/15/2014	AAA	4,044,189	3,615,783
EUROPEAN INVT BK BRL NT.....	11.250	2/14/2013	AAA	11,235,955	10,085,570
EXCO RES INC SR NT.....	7.250	1/15/2011	B	2,200,834	2,158,250
EXELON GENERATION CO LLC SR NT.....	6.950	6/15/2011	BBB	7,768,376	7,692,569
EXELON GENERATION CO LLC SR NT.....	5.350	1/15/2014	BBB	25,454,396	25,797,229
EXPORT-IMPORT BANK OF KOREA.....	8.125	1/21/2014	NR	1,838,063	1,968,855
FAIRPOINT COMMUNICATIONS INC.....	13.125	4/1/2018	D	2,623,441	783,900
FED REPUBLIC OF BRAZIL BDS.....	11.000	1/11/2012	BA1	1,592,980	1,656,783
FEDERAL HOME LN BK CONS BD.....	5.375	6/13/2014	AAA	19,804,800	21,896,294
FEDERAL HOME LN BK CONS BD.....	3.625	10/18/2013	AAA	19,942,400	20,720,232
FEDERAL HOME LN BKS CONS BD.....	5.250	12/11/2020	AAA	31,670,700	31,753,185
FEDERAL HOME LN BKS CONS BD.....	5.625	3/14/2036	AAA	10,474,400	10,289,125
FEDERAL HOME LN BKS CONS BD.....	5.375	6/14/2013	AAA	19,897,800	22,044,176
FEDERAL HOME LN BKS CONS BD.....	5.250	9/13/2013	AAA	10,197,200	10,863,262
FEDERAL HOME LN BKS CONS BD.....	4.875	12/13/2013	AAA	9,864,700	10,747,901
FEDERAL HOME LN BKS CONS BD.....	4.875	11/27/2013	AAA	9,757,940	10,715,576
FEDERAL HOME LN MTG CORP MTN.....	4.500	4/2/2014	AAA	10,249,000	10,571,445
FEDERAL HOME LN MTG CORP MTN.....	5.000	10/18/2010	AAA	14,811,900	15,805,836
FEDERAL HOME LN MTG CORP MTN.....	4.625	10/25/2012	AAA	4,983,550	5,407,732
FEDERAL HOME LN MTG CORP REF.....	3.750	6/28/2013	AAA	4,999,550	5,264,384
FEDERAL HOME LN MTG NTS.....	5.250	4/18/2016	AAA	15,995,402	16,574,501
FEDERAL NATL MTG ASSN.....	4.000	4/8/2013	AAA	5,836,664	6,210,750
FEDERAL NATL MTG ASSN.....	2.500	5/15/2014	AAA	74,923,695	73,706,588
FEDERAL NATL MTG ASSN DEB.....	6.000	4/18/2036	AAA	2,355,918	2,476,238
FEDERAL NATL MTG ASSN GTD MTG.....	5.375	6/12/2017	AAA	19,996,875	22,325,016
FEDERAL NATL MTG ASSN MTN.....	4.000	1/18/2013	AAA	19,975,400	20,710,134
FEDERATED DEPT STORES SR NT.....	6.625	4/1/2011	BB	5,372,800	4,833,550
FEDERATED RETAIL HLDGS INC GTD.....	5.350	3/15/2012	BB	2,633,913	2,971,836
FEDERATED RETAIL HLDGS INC GTD.....	6.375	3/15/2037	BB	385,763	431,698
FEDERATED RETAIL HLDGS INC NT.....	5.900	12/1/2016	BB	529,838	590,650
FEDERATIVE REPUBLIC OF BRAZIL.....	5.875	1/15/2019	BA1	1,584,880	1,637,529
FIFTH THIRD BANCORP SUB NT.....	8.250	3/1/2038	BBB-	2,204,431	1,691,755
FINLAND (REPUBLIC OF).....	3.125	9/15/2014	AAA	1,379,421	1,513,745
FIRSTAR BK NA CINCINNATI OH NT.....	7.125	12/1/2009	A+	12,624,194	12,473,768
FIRSTBTLN.....	0.000	10/8/2014	NR	1,294,995	1,003,742
FORD MOTOR CR CO NT.....	9.875	8/10/2011	CCC+	2,188,500	1,942,605
FORD MTR CO DEL DEB.....	6.625	10/1/2028	BB-	7,224,263	5,281,200
FORD MTR CO DEL DEBS.....	8.900	1/15/2032	BB-	224,063	142,500
FORD MTR CR CO GLOBAL LAND SEC.....	7.375	10/28/2009	CCC+	663,063	842,716

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

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<b>NAME</b>	<b>COUPON</b>	<b>MATURITY DATE</b>	<b>RATING</b>	<b>COST</b>	<b>FAIR VALUE</b>
FORD MTR CR CO GLOBAL NT.....	7.000	10/1/2013	CCC+	2,469,426	2,090,478
FORD MTR CR CO NT.....	8.000	12/15/2016	CCC+	2,649,676	2,045,118
FORD MTR CR CO SR NT.....	5.700	1/15/2010	CCC+	10,753,017	11,171,611
FORDMTRLN.....	0.000	11/29/2013	NR	2,629,287	1,895,716
FOXCO ACQUISTION SUB 144A.....	13.375	7/15/2016	CCC	518,716	237,563
FRANCE (GOVT OF).....	5.000	10/25/2011	AAA	1,450,431	1,659,822
FRANCE (GOVT OF).....	4.750	4/25/2035	AAA	21,238,688	20,774,127
FRANCE (GOVT OF).....	3.500	4/25/2015	AAA	14,899,577	17,313,711
FRANCE (GOVT OF).....	3.750	4/25/2021	AAA	6,068,692	6,875,061
FRANCE (GOVT OF).....	3.000	1/12/2011	AAA	7,197,512	7,204,782
FRANCE (GOVT OF).....	3.500	7/12/2011	AAA	10,655,193	10,214,886
FRANCE (GOVT OF).....	4.250	10/25/2023	AAA	9,009,159	9,367,876
FRANCE (GOVT OF).....	4.250	10/25/2017	AAA	27,839,747	26,564,696
FRANCE (GOVT OF) BDS.....	5.500	4/25/2029	AAA	20,735,296	22,274,573
FRANCE (GOVT OF) BDS.....	5.750	10/25/2032	AAA	11,469,081	10,928,672
FRANCE (GOVT OF) OAT.....	5.000	10/25/2016	AAA	16,638,438	24,921,657
FRANCE (GOVT OF) OAT BDS.....	4.000	4/25/2014	AAA	5,972,227	6,236,998
FRANCE GOVT OF BDS.....	5.500	10/25/2010	AAA	6,691,427	10,390,117
FREESCALE SEMICONDUCTOR INC SR.....	9.125	12/15/2014	CCC	307,602	116,480
FREESCALE SEMICONDUCTOR INC SR.....	8.875	12/15/2014	CCC	175,000	88,375
GABONESE (REPUBLIC OF) NTS.....	8.200	12/12/2017	BB-	1,168,290	962,725
GABONESE REPUBLIC REGS.....	8.200	12/12/2017	BB-	4,259,340	3,721,024
GCCFC 2007-GG11 A4.....	5.736	12/10/2049	AAA	1,794,207	2,180,177
GE CAPITAL CDA FUNDING CO.....	5.150	6/6/2013	AA2	4,935,652	4,392,258
GENERAL ELEC CAP CORP.....	5.900	5/13/2014	AA+	2,996,670	3,062,099
GENERAL ELEC CAP CORP MEDIUM.....	5.625	9/15/2017	AA+	2,491,575	2,389,198
GENERAL ELEC CAP CORP MEDIUM.....	5.250	10/19/2012	AA+	18,482,200	20,598,006
GENERAL ELEC CAP CORP MEDIUM.....	4.800	5/1/2013	AA+	4,989,550	4,980,890
GENERAL ELEC CAP CORP MEDIUM.....	5.625	5/1/2018	AA+	19,434,200	18,998,085
GENERAL ELEC CAP CORP MTN.....	2.200	6/8/2012	AAA	41,972,700	42,228,577
GENERAL ELEC CAP CORP MTN 0081.....	6.875	1/10/2039	AA+	24,678,800	22,438,427
GENERAL ELEC CAP MTN #TR00685.....	4.875	3/4/2015	AAA	4,978,100	4,819,807
GENERAL ELEC CAP MTN #TR00771.....	5.200	2/1/2011	AA+	10,149,500	10,303,147
GENERAL ELEC CAP MTN TR 00792.....	5.500	6/4/2014	AA+	10,076,600	10,038,541
GENERAL ELECTRIC CAPITAL CORP.....	7.625	12/10/2014	AA+	2,903,354	2,447,775
GENERAL MILLS INC NT.....	5.650	9/10/2012	BBB+	5,112,880	5,350,278
GENERAL MLS INC NT.....	5.200	3/17/2015	BBB+	4,956,634	5,159,278
GENERAL MLS INC NT.....	5.250	8/15/2013	BBB+	2,993,520	3,099,739
GEO GRP INC SR NT.....	8.250	7/15/2013	BB-	516,875	487,500
GEORGIA (REPUBLIC OF).....	7.500	4/15/2013	B	3,539,338	3,645,428
GEORGIA PAC CORP DEB.....	7.250	6/1/2028	B+	753,975	620,425
GEORGIA PAC CORP DEB.....	7.750	11/15/2029	B+	3,240,150	2,676,150
GEORGIA PAC CORP DEBS.....	7.375	12/1/2025	B+	1,464,156	1,224,500
GEORGIA PAC CORP NT.....	8.875	5/15/2031	B+	4,785,529	3,909,800
GEORGIA PAC CORP SR NT.....	8.000	1/15/2024	B+	2,096,644	1,789,250
GEORGIA PAC LLC SR GTD NT 144A.....	8.250	5/1/2016	BB-	673,085	679,000
GERMANY (FED REP).....	4.000	7/4/2016	AAA	3,660,281	3,730,134
GERMANY (FED REP) BDS.....	6.250	1/4/2024	AAA	13,734,912	21,000,784
GERMANY (FED REP) BDS.....	5.500	1/4/2031	AAA	33,184,046	34,112,127
GERMANY (FED REP) BDS.....	5.625	1/4/2028	AAA	16,756,196	29,579,019
GERMANY (FED REP) BDS.....	3.750	7/4/2013	AAA	53,482,926	64,499,659
GERMANY (FED REP) BDS.....	3.250	7/4/2015	AAA	6,012,868	6,216,007
GERMANY (FED REP) BDS EURO.01.....	4.500	1/4/2013	AAA	4,310,366	4,539,410
GERMANY (FED REP) TSY BDS.....	5.000	7/4/2012	AAA	22,790,378	29,013,330
GERMANY (FEDERAL REPUBLIC).....	3.500	10/9/2009	AAA	3,963,759	4,238,584
GERMANY (FEDERAL REPUBLIC).....	4.000	4/13/2012	AAA	397,265	401,892
GERMANY (FEDERAL REPUBLIC).....	4.000	1/4/2018	AAA	4,509,781	4,441,786
GERMANY (FEDERAL REPUBLIC).....	2.250	4/11/2014	AAA	3,903,005	3,968,495
GERMANY FED REP.....	4.750	7/4/2034	AAA	7,925,023	8,214,860
GERMANY FED REP BDS.....	4.000	1/4/2037	AAA	1,318,810	1,348,957

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GERMANY(FED REP) BDS.....	4.250	1/4/2014	AAA	20,644,718	21,688,371
GERMANY(FEDERAL REPUBLIC).....	3.750	1/4/2019	AAA	9,565,233	9,801,134
GERMANY(FEDERAL REPUBLIC) I/L.....	1.500	4/15/2016	AAA	563,789	607,067
GILLETTE CO SR NT.....	3.800	9/15/2009	AA-	4,985,150	5,033,900
GLAXOSMITHKLINE CAP INC GTD NT.....	6.375	5/15/2038	A+	1,692,804	1,830,353
GLENDALE WIS CMNTY DEV AUTH.....	5.500	10/1/2021	NR	4,037,300	4,192,392
GLOBAL CASH.....	8.750	3/15/2012	B	561,094	555,000
GMAC LLC.....	8.000	11/1/2031	CCC	1,171,543	1,379,700
GMAC LLC.....	7.000	2/1/2012	CCC	835,231	887,008
GMAC LLC.....	6.875	8/28/2012	CCC	19,190	20,875
GMAC LLC.....	7.250	3/2/2011	CCC	339,459	361,425
GMAC LLC.....	6.625	5/15/2012	CCC	1,967,492	2,110,880
GMAC LLC SR GTD NT.....	6.750	12/1/2014	CCC	2,408,692	2,752,210
GMAC LLC SR GTD NT.....	5.375	6/6/2011	CCC	457,500	518,500
GMAC LLC SR GTD NT 144A.....	6.875	9/15/2011	CCC	167,948	179,375
GMAC LLC SR GTD NTS 144A.....	6.000	12/15/2011	CCC	355,125	375,345
GMO EMERGING COUNTRY FUND IV.....	N/A	N/A	NR	423,631,717	302,052,148
GOLDEN WEST FINL CORP DEL SR.....	4.750	10/1/2012	AA-	4,860,250	5,019,542
GOLDMAN SACHS GROUP INC.....	6.000	5/1/2014	A	6,060,260	6,239,081
GOLDMAN SACHS GROUP INC BD.....	6.150	4/1/2018	A	8,968,519	8,835,804
GOLDMAN SACHS GROUP INC NT.....	5.000	10/1/2014	A+	5,000,000	4,986,219
GOLDMAN SACHS GROUP INC SR.....	5.950	1/18/2018	A	12,648,600	14,537,328
GOLDMAN SACHS GROUP INC SR NT.....	6.250	9/1/2017	A	14,835,450	14,881,385
GOLDMAN SACHS GROUP INC SR NT.....	5.450	11/1/2012	A	2,996,010	3,147,034
GOLDMAN SACHS GROUP INC SUB NT.....	6.750	10/1/2037	A-	1,595,200	1,420,606
GOLDMAN SACHS GRP.....	5.125	1/15/2015	A+	4,987,850	4,894,147
GOLDMAN SACHS GRP INC.....	4.500	6/15/2010	A+	1,995,900	2,034,301
GOODYEAR TIRE & RUBR CO NT.....	7.857	8/15/2011	B+	332,100	394,875
GOODYEAR TIRE & RUBR CO NTS.....	7.000	3/15/2028	B+	1,410,338	1,320,550
GOODYEAR TIRE & RUBR CO SR NT.....	9.000	7/1/2015	B+	1,093,238	1,366,200
GOVERNMENT OF CANADA.....	5.750	6/1/2029	AA1	7,449,081	8,547,549
GOVERNMENT OF CANADA.....	5.000	6/1/2014	AAA	3,083,580	3,230,501
GOVERNMENT OF CANADA.....	4.250	12/1/2026	AAA	1,954,250	2,094,598
GOVERNMENT OF CANADA.....	6.000	6/1/2011	AA1	5,167,648	5,646,437
GOVERNMENT OF CANADA.....	5.250	6/1/2012	AAA	1,855,655	1,887,548
GOVERNMENT OF CANADA.....	4.250	6/1/2018	AAA	904,848	892,465
GOVERNMENT OF CANADA.....	4.500	6/1/2015	AAA	7,429,831	7,425,672
GOVERNMENT OF CANADA.....	4.000	6/1/2016	AAA	5,061,185	5,523,813
GOVERNMENT OF CANADA.....	3.750	9/1/2011	AAA	2,961,768	2,712,454
GOVERNMENT OF CANADA.....	4.000	6/1/2017	AAA	6,172,911	5,776,677
GOVERNMENT OF CANADA.....	3.750	6/1/2012	AAA	36,792,174	35,393,335
GRAPHIC PACKAGING INTL.....	9.500	6/15/2017	B-	413,491	418,625
GRAPHIC PACKAGING INTL INC SR.....	8.500	8/15/2011	B-	474,859	539,550
GRAPHIC PACKAGING INTL INC SR.....	9.500	8/15/2013	B-	1,089,500	1,050,500
GREAT CDN GAMING CORP 144A.....	7.250	2/15/2015	BB-	961,875	836,000
GREECE (REP OF).....	4.600	5/20/2013	A-	18,297,391	19,131,257
GREECE (REPUBLIC OF).....	4.300	7/20/2017	A-	34,989,429	33,239,102
GREECE (REPUBLIC OF).....	6.000	7/19/2019	A-	1,714,512	2,080,932
GREECE REP BDS.....	6.500	1/11/2014	A-	7,174,477	7,904,915
GREECE REP OF BDS.....	6.000	5/19/2010	A	15,201,695	25,696,219
GREENWICH CAP COML 06-GG7 A4.....	Variable	7/10/2038	AAA	2,706,999	2,969,590
GSAMP 2006 HE4 CTF A-2C.....	Variable	6/25/2036	AAA	560,000	573,762
GTE CORP DEBS.....	6.840	4/15/2018	A	5,112,950	5,309,702
HAWAIIAN TELECOM COMM INC.....	9.750	5/1/2013	D	775,463	9,150
HCA INC NT.....	6.750	7/15/2013	B-	699,500	704,000
HCA INC NT.....	7.500	11/6/2033	BB+	3,822,603	2,698,950
HCA INC NT.....	6.375	1/15/2015	B-	455,100	499,688
HCA INC NT.....	6.500	2/15/2016	B-	1,753,838	1,687,675
HCA INC NTS.....	6.300	10/1/2012	B-	41,500	45,875
HCA INC SR SECD NT.....	9.250	11/15/2016	BB-	1,701,750	1,576,000

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HCA INC TERM LOAN B.....	0.000	11/18/2013	BB	1,647,765	1,811,106
HEALTHSOUTH CORP SR NT.....	10.750	6/15/2016	CCC+	823,500	904,500
HELLENIC (REP OF) BDS.....	5.900	10/22/2022	A	2,891,227	3,138,028
HELLENIC REPUBLIC.....	4.500	9/20/2037	A-	1,163,829	1,000,400
HELLENIC REPUBLIC BDS.....	4.500	5/20/2014	A-	3,762,567	3,647,872
HELLENIC REPUBLIC BDS.....	3.700	7/20/2015	A	12,120,352	13,922,157
HERCULES INC JR SUB DEB.....	6.500	6/30/2029	B	2,717,938	1,787,400
HILCORP ENERGY I L P / HILCORP.....	7.750	11/1/2015	BB-	2,791,050	3,126,500
HILCORP ENERGY I LP 144A.....	9.000	6/1/2016	BB-	655,994	565,500
HOME DEPOT INC SR NT.....	4.625	8/15/2010	BBB+	4,865,700	5,101,705
HOME DEPOT INC SR NT.....	5.400	3/1/2016	BBB+	4,975,550	4,938,035
HOST HOTELS & RES LP SER R.....	6.875	11/1/2014	BB+	972,000	1,215,000
HOST MARRIOTT L P SR NT SER J.....	7.125	11/1/2013	BB+	551,719	493,500
HOST MARRIOTT LP SR NT.....	6.375	3/15/2015	BB+	438,188	389,250
HOUSING HORIZONS LE CLAIRE.....	6.893	11/15/2016	NR	2,527,226	2,575,648
HOUSING HORIZONS MAIN LAKE.....	6.893	11/15/2016	NR	2,303,540	2,347,676
HOUSING HORIZONS NEW GLARUS.....	6.893	11/15/2016	NR	531,781	541,970
HSBC BANK USA.....	Variable	11/28/2011	AA2	2,392,291	2,680,523
HSBC BK USA GBL MTN #SR00013.....	3.875	9/15/2009	AA-	14,535,550	15,071,700
HSBC BK USA NA MTN #SB0001.....	5.875	11/1/2034	AA-	5,007,250	4,723,775
HSBC PRIVATE LABEL USA NT CL B.....	Variable	12/16/2013	A	466,500	561,918
HSBC USA INC GTD NTS.....	3.125	12/16/2011	AAA	4,997,150	5,173,785
HUGHES NETWORK SYS LLC.....	9.500	4/15/2014	B	929,173	950,625
HUNGARY (REP OF) BDS.....	7.500	11/12/2020	BBB-	3,799,789	3,843,200
IBM CORP DEBS.....	6.500	1/15/2028	A+	5,654,950	5,506,160
IDEARC INC SR NT.....	8.000	11/15/2016	D	2,333,563	61,031
IMC GLOBAL INC NOTES.....	7.300	1/15/2028	BBB-	486,850	455,788
INDONESIA (REP OF) BDS.....	6.875	3/9/2017	BB-	2,976,789	3,070,622
INDONESIA (REPUBLIC OF).....	10.750	5/15/2016	BB+	1,795,248	1,877,860
INDONESIA (REPUBLIC OF).....	13.400	2/15/2011	BB+	590,292	517,208
INDONESIA (REPUBLIC OF).....	10.250	7/15/2022	BB+	5,261,573	4,352,076
INDONESIA (REPUBLIC OF).....	7.250	4/20/2015	BB-	1,694,162	1,579,442
INDONESIA (REPUBLIC OF) REG S.....	8.500	10/12/2035	BB-	1,627,834	1,548,507
INDONESIA (REPUBLIC OF) REG S.....	10.375	5/4/2014	BB-	1,947,405	2,223,000
INDONESIA (REPUBLIC OF) REGS.....	7.750	1/17/2038	BB-	5,555,008	5,274,857
INDONESIA (REPUBLIC OF) REGS.....	6.875	1/17/2018	BB-	7,518,719	8,029,750
INDONESIA RECAPITAL BOND.....	13.450	8/15/2011	BB+	1,657,421	1,489,037
INDONESIA REP NT 144A.....	11.625	3/4/2019	BB-	1,662,873	2,120,969
INDONESIA REP OF BDS.....	14.275	12/15/2013	BB+	1,525,070	1,732,124
INERGY L P & INERGY FIN CORP.....	6.875	12/15/2014	B+	90,000	113,750
ING BANK GTD BDS.....	2.625	2/9/2012	AAA	4,536,441	4,599,823
INTELSAT INTERMEDIATE HO.....	Variable	2/1/2015	CCC+	375,844	425,125
INTELSAT JACKSON HLDGS 144A.....	9.500	6/15/2016	BB-	473,000	552,750
INTELSAT LTD GTD SR NT.....	11.250	6/15/2016	CCC+	1,183,538	1,060,800
INTELSAT SUBSIDIARY HLDG CO.....	8.875	1/15/2015	BB-	787,650	854,400
INTEREP NATL RADIO SALES.....	10.000	7/1/2008	D	36,450	5
INTERFACE ACE INC SR SUB NT.....	9.500	2/1/2014	CCC	953,396	874,000
INTERFACE INC.....	11.375	11/1/2013	BB-	96,301	103,500
INTERGRYS ENRGY GRP SR NT.....	7.270	6/1/2014	NR	10,000,000	10,300,000
INTERLINE BRANDS INC SR SUB NT.....	8.125	6/15/2014	B+	873,644	861,875
INTERNATIONAL BUSINESS MACHS.....	7.625	10/15/2018	A+	2,988,840	3,597,926
INTERNATIONAL LEASE FIN CORP.....	5.650	6/1/2014	BBB+	496,125	551,250
INTERNATIONAL PAPER CO NT.....	8.700	6/15/2038	BBB	3,225,225	3,863,200
INTERNATIONAL TRUCK & ENGINE.....	10.450	6/15/2011	NR	4,222,222	3,985,905
INTL BK RECON AND DEVELOP.....	9.500	5/27/2010	AAA	2,528,680	1,475,225
INTL BUSINESS MCHN BDS.....	2.400	9/28/2010	A+	6,496,678	7,320,381
INVERNESS MEDICAL INNOV.....	9.000	5/15/2016	B-	968,650	967,500
IRELAND(REPUBLIC OF).....	4.500	10/18/2018	AA	3,581,989	3,938,077
IRISH TREASURY.....	4.400	6/18/2019	AA	16,511,240	16,587,204
IRON MOUNTAIN INC DEL SR SUB.....	8.750	7/15/2018	B+	1,046,802	985,000

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ISTAR FINL INC SR NT.....	5.150	3/1/2012	BB-	676,650	393,900
ISTAR FINL INC SR NT.....	5.875	3/15/2016	BB-	41,625	20,000
ISTAR FINL INC SR NT.....	5.650	9/15/2011	BB-	248,500	162,400
ISTAR FINL INC SR NT.....	5.950	10/15/2013	BB-	2,214,550	1,128,600
ISTAR FINL INC SR NT.....	5.850	3/15/2017	BB-	419,475	204,000
ITALY (REP OF).....	5.000	2/1/2012	A+	14,683,418	16,787,835
ITALY (REP OF).....	5.250	8/1/2017	A+	41,488,424	44,372,799
ITALY (REP OF).....	5.750	2/1/2033	A+	8,003,004	7,292,924
ITALY (REP OF).....	3.750	8/1/2015	A+	4,078,005	4,267,324
ITALY (REP OF) BTP.....	4.500	2/1/2020	AA-	13,906,081	14,140,129
ITALY (REPUBLIC OF).....	4.250	2/1/2015	A+	34,218,529	35,217,343
ITALY (REPUBLIC OF).....	4.000	2/1/2017	A+	8,434,830	9,033,742
ITALY (REPUBLIC OF).....	3.750	2/1/2011	A+	30,588,988	29,022,764
ITALY (REPUBLIC OF).....	4.500	8/1/2018	A+	14,942,989	14,392,059
ITALY (REPUBLIC OF).....	4.500	3/1/2019	A+	4,505,763	4,929,533
ITALY (REPUBLIC OF) BTP.....	6.000	5/1/2031	AA-	8,744,022	8,879,756
ITALY (REPUBLIC OF) BTP.....	4.500	2/1/2018	A+	14,286,708	14,533,698
ITALY REP BDS.....	5.250	11/1/2029	A+	29,302,911	39,900,349
ITALY REPUBLIC OF BDS.....	5.250	8/1/2011	A+	48,814,297	73,441,075
ITALY(REPUBLIC OF).....	4.000	4/15/2012	A+	4,015,734	4,006,352
J P MORGAN 08-R2 CL A-1 144A.....	6.000	11/25/2036	AAA	5,477,649	3,832,617
J P MORGAN CHASE 07-CB18 CL A4.....	Variable	6/12/2047	AAA	519,285	521,425
J P MORGAN CHASE 07-LDP 11 A4.....	Variable	6/15/2049	AAA	2,266,790	2,712,091
J P MORGAN CHASE 07-LDPX CL A3.....	5.420	1/15/2049	AAA	435,750	496,976
JABIL CIRCUIT INC SR NT.....	8.250	3/15/2018	BB+	62,825	63,000
JANESVILLE SCH APARTMENTS LLC.....	8.291	10/15/2017	NR	1,900,640	2,141,622
JAPAN.....	2.000	12/20/2024	AA	21,455,889	23,961,129
JAPAN.....	2.100	12/20/2024	AA-	7,099,911	8,812,503
JAPAN.....	1.300	6/20/2015	AA	8,921,835	10,647,147
JAPAN.....	2.000	9/20/2025	AA	12,498,133	15,817,588
JAPAN.....	1.000	6/10/2016	AA	34,154,842	36,788,722
JAPAN.....	2.300	6/20/2026	AA	11,294,079	14,210,602
JAPAN.....	1.500	6/20/2011	AA	33,603,697	37,124,992
JAPAN.....	1.100	9/10/2016	AA	8,308,514	9,239,052
JAPAN.....	1.700	12/20/2016	AA	19,118,380	24,988,557
JAPAN.....	2.400	3/20/2037	AA	22,559,452	27,012,229
JAPAN.....	2.300	6/20/2027	AA	2,711,406	2,839,156
JAPAN.....	1.700	9/20/2017	AA	46,492,203	54,083,016
JAPAN.....	1.500	12/20/2017	AA	45,582,261	51,392,927
JAPAN.....	2.400	6/20/2028	AA	4,871,280	5,489,817
JAPAN.....	1.500	9/20/2018	AA	52,506,400	52,848,628
JAPAN.....	1.300	12/20/2018	AA	5,150,235	5,179,976
JAPAN.....	1.900	12/20/2028	AA	15,162,229	15,190,288
JAPAN.....	1.300	3/20/2019	AA	13,482,135	14,046,966
JAPAN (GOVERNMENT OF) BDS JPY.....	1.500	9/20/2015	AA	12,867,932	16,152,614
JAPAN (GOVT OF).....	1.500	3/20/2014	AA	52,865,334	59,151,576
JAPAN (GOVT OF).....	2.500	9/20/2034	AA	8,566,067	11,047,727
JAPAN (GOVT OF).....	1.300	3/20/2015	AA	12,615,240	12,776,825
JAPAN (GOVT OF).....	2.300	6/20/2035	AA	5,553,813	6,363,414
JAPAN (GOVT OF).....	0.800	9/20/2010	AA	8,300,262	9,239,185
JAPAN (GOVT OF) BDS.....	2.000	6/21/2021	AA	4,808,358	5,436,752
JAPAN (GOVT OF) BDS.....	1.100	9/20/2012	AA-	67,380,828	84,596,774
JAPAN (GOVT OF) BDS.....	0.800	12/20/2012	AA	16,984,830	20,940,456
JAPAN (GOVT OF) BDS.....	1.400	12/20/2022	AA-	9,453,633	10,668,724
JAPAN (GOVT OF) BDS.....	2.000	12/20/2033	AA-	5,413,354	6,495,351
JAPAN (GOVT OF) BDS.....	2.100	3/20/2026	AA	8,393,183	10,647,458
JAPAN (GOVT OF) BDS JPY'235'.....	1.400	12/20/2011	AA	31,223,613	36,028,126
JAPAN 1.7% BDS 20-SEP-2016 JPY.....	1.700	9/20/2016	AA	12,981,058	16,322,848
JAPAN -280 10 YR ISSUE.....	1.900	6/20/2016	AA	21,957,243	24,841,762
JAPAN BDS.....	2.100	9/20/2024	AA-	4,281,819	4,855,672



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JAPAN FINANCE ORGANIZATION.....	5.000	5/16/2017	AA	4,963,900	5,162,700
JAPAN GOVERNMENT OF.....	1.900	3/22/2021	AA-	12,849,559	17,226,802
JAPAN GOVERNMENT OF BDS.....	1.900	12/20/2010	AA	5,163,376	5,841,167
JAPAN GOVT CNV BDS.....	1.500	3/20/2019	AA-	2,273,359	3,161,559
JAPAN GOVT OF BDS.....	1.400	12/20/2013	AA	17,343,611	19,810,923
JAPAN GOVT OF CNV BDS.....	2.500	12/21/2020	AA-	6,156,106	7,687,587
JAPAN IDX LKD.....	1.200	6/10/2017	AA2	14,399,603	13,761,258
JAPAN(GOVT OF).....	0.700	3/20/2013	AA-	15,058,350	17,229,875
JOHNSON & JOHNSON DEB.....	4.950	5/15/2033	AAA	4,997,750	4,722,790
JOHNSON BANK SECOND SUB NT.....	10.000	3/1/2021	NR	10,000,000	7,000,000
JOHNSON BANK SECOND SUB NT.....	10.000	3/1/2021	NR	15,000,000	10,500,000
JOHNSON CTLS INC.....	5.500	1/15/2016	BBB	4,877,000	4,402,107
JOHNSON CTLS INC NT.....	5.250	1/15/2011	BBB	10,035,638	9,975,905
JONES APPAREL GROUP INC.....	6.125	11/15/2034	B+	1,856,362	1,505,700
JOY GLOBAL INC SR NT.....	6.625	11/15/2036	BBB-	158,359	189,278
JP MORGAN CHASE & CO.....	3.800	10/2/2009	A+	4,825,300	5,023,350
JP MORGAN CHASE & CO.....	5.600	6/1/2011	A+	5,053,150	5,286,376
JP MORGAN CHASE & CO 144A.....	0.000	4/12/2012	AA2	995,248	1,025,063
JP MORGAN CHASE 06-LDP6 A-4.....	5.475	4/15/2043	AAA	63,500	82,323
JP MORGAN CHASE BANK NA.....	5.875	6/13/2016	A+	5,152,350	4,916,349
JP MORGAN CHASE NK NA NEW YORK.....	6.000	10/1/2017	A+	6,907,431	7,148,926
JPMORGAN CHASE & CO.....	4.650	6/1/2014	A+	6,985,580	6,966,490
JPMORGAN CHASE & CO FDIC GTD.....	2.125	6/22/2012	AAA	17,991,000	18,064,026
JPMORGAN CHASE & CO FDIC GTD.....	2.125	12/26/2012	AAA	64,938,250	64,845,671
JPMORGAN CHASE & CO NOTES.....	6.300	4/23/2019	A+	2,995,830	3,022,789
KAR HLDGS INC SR SUB NT.....	10.000	5/1/2015	CCC	1,120,000	918,400
KB HOME SR NT.....	5.875	1/15/2015	BB-	651,731	621,075
KB HOME SR NT.....	7.250	6/15/2018	BB-	7,178,472	6,192,000
KELLOGG CO NT SER B.....	6.600	4/1/2011	BBB+	5,339,024	5,355,856
KELLOGG CO SR NT.....	5.125	12/3/2012	BBB+	4,998,250	5,340,176
KELLOGG CO SR NT.....	4.250	3/6/2013	BBB+	5,908,786	6,079,556
KEY ENERGY SVCS INC SR NT.....	8.375	12/1/2014	BB-	93,750	141,200
KFW BANKENGRUPPE.....	4.875	8/2/2010	AAA	3,444,489	3,211,886
KI HLDGS INC SR DISC NT.....	Variable	11/15/2014	B-	350,875	426,313
KINDER MORGAN ENERGY PARTNERS.....	5.125	11/15/2014	BBB	4,166,117	4,900,131
KINDER MORGAN ENERGY PARTNERS.....	5.950	2/15/2018	BBB	7,839,525	7,802,795
KINDER MORGAN FIN CORP ULC.....	5.700	1/5/2016	BB	1,177,919	1,140,475
KINDER MORGAN FIN CORP ULC GTD.....	5.350	1/5/2011	BB	9,617,300	9,800,000
KINDER MORGAN INC REORGANIZED.....	5.150	3/1/2015	BB	1,350,512	1,361,975
KINDER MORGAN INC SR NT.....	6.500	9/1/2012	BBB	12,269,814	11,947,983
KLA-TENCOR CORP SR NT.....	6.900	5/1/2018	BBB	2,061,225	2,464,270
KOHL'S CORP NT.....	6.300	3/1/2011	A-	5,613,000	5,198,152
KOPPERS INC PA SR SECD NT.....	9.875	10/15/2013	B	1,135,705	1,021,445
KRAFT FOODS INC BD.....	7.000	8/11/2037	BBB+	2,359,403	2,474,325
KREDITANST FUR WIE MTN GBP1000.....	4.750	12/7/2010	AAA	4,045,628	3,578,771
KREDITANSTALT FUR WIEDERAUFBAU.....	4.250	6/15/2010	AAA	9,968,000	10,323,183
KREDITANSTALT FUR WIEDERAUFBAU.....	5.000	6/1/2010	AAA	9,990,100	10,381,537
KREDITANSTALT FUR WIEDERAUFBAU.....	3.500	5/16/2013	AAA	9,954,000	10,249,798
KREDITANSTALT FUR WIEDERAUFBAU.....	4.500	7/16/2018	AAA	9,969,700	10,219,865
KREDITANSTALT FUR WIEDERAUFBAU.....	3.500	3/10/2014	AAA	3,998,920	4,075,042
KREDITANSTALT FUR WIEDERAUFBAU.....	5.500	12/7/2015	AAA	3,337,821	3,046,459
KROGER CO NT.....	8.050	2/1/2010	BBB-	5,852,016	5,915,047
KROGER CO NT.....	6.750	4/15/2012	BBB-	5,414,025	5,370,430
KROGER CO NT.....	5.500	2/1/2013	BBB-	5,091,900	5,170,462
KROGER CO NTS.....	6.800	12/15/2018	BBB-	4,822,300	5,407,462
KROGER CO SR NT.....	5.000	4/15/2013	BBB-	9,887,830	10,186,121
KROGER CO SR NT.....	7.500	1/15/2014	BBB-	2,994,240	3,332,089
L3 COMMUNICATIONS CORP SR.....	6.375	10/15/2015	BB+	1,906,906	1,746,938
LAKESIDE FOODS INC.....	6.610	2/1/2016	NR	11,900,000	10,789,611
LAKESIDE FOODS INC 6.91% SR.....	6.910	8/1/2018	NR	15,000,000	13,298,100

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LAMAR MEDIA CORP SR SUB NT.....	6.625	8/15/2015	B	1,129,625	984,375
LAMAR MEDIA CORP SR SUB NT SER.....	6.625	8/15/2015	B	1,201,049	1,056,250
LAMAR MEDIA CORP SR SUB NT SER.....	6.625	8/15/2015	B	47,434	42,250
LANDWIRTSCHAFTLICHE RENTENBANK.....	3.125	10/29/2010	AAA	3,143,385	3,227,522
LAS VEGAS SANDS LLC TERM B.....	0.000	5/23/2014	B-	1,195,600	840,901
LB UBS COML MTG TR 06 C4 A4.....	Variable	6/15/2038	AAA	138,805	171,056
LEGG MASON MTG 02 CTL 1 KOHLS.....	7.330	2/1/2023	NR	3,028,728	2,733,942
LEHMAN BROTHERS HLDGS #TR00468.....	4.375	11/30/2010	NR	4,747,350	737,500
LEHMAN BROTHERS HLDGS INC.....	6.200	9/26/2014	NR	4,838,700	737,500
LEHMAN BROTHERS HLDGS TR 00387.....	6.625	1/18/2012	A+	10,806,263	1,475,000
LEHMAN BROTHERS MTN #TR00522.....	3.950	11/10/2009	A+	4,989,750	737,500
LEHMAN BROTHERS MTN #TR00636.....	5.750	5/17/2013	NR	14,568,750	2,212,500
LENNAR CORP SR NT SER B.....	5.600	5/31/2015	BB-	1,438,105	1,200,938
LEVEL 3 FING INC SR GTD NT.....	9.250	11/1/2014	CCC	2,458,625	2,004,900
LEVEL 3 FING INC SR NT.....	12.250	3/15/2013	CCC	555,423	498,750
LEVI STRAUSS & CO NEW SR NT.....	9.750	1/15/2015	B-	1,865,750	1,768,500
LILLY ELI & CO.....	7.125	6/1/2025	AA	5,973,172	5,702,342
LIMITED BRANDS INC.....	8.500	6/15/2019	BB	459,572	455,093
LIMITED BRANDS INC DEB.....	6.950	3/1/2033	BB	431,250	412,669
LONG BEACH MTG LN 2006-WL2 2A3.....	Variable	1/25/2036	AAA	984,731	998,038
LOWES COMPANIES INC.....	5.500	10/15/2035	A+	4,958,500	4,631,107
LOWES COS INC NT.....	5.600	9/15/2012	A+	4,991,550	5,328,492
LUCENT TECHNOLOGIES BDS.....	6.450	3/15/2029	B	9,125,338	6,265,200
LUCENT TECHNOLOGIES INC DEBS.....	6.500	1/15/2028	B+	220,738	134,400
LYONDELL BASELL DIP ROLLUP TL.....	0.000	12/15/2009	NR	234,654	213,885
LYONDELL CHEMICAL B-3 6.446%.....	0.000	12/20/2014	NR	131,615	62,605
LYONDELL CHEMICAL CO B-2.....	0.000	12/20/2014	NR	30,331	14,428
LYONDELL CHEMICAL CO DIP TERM.....	0.000	12/15/2009	NR	258,115	265,312
LYONDELL CHEMICAL CO REVOLVER.....	0.000	12/20/2012	NR	39,619	18,845
LYONDELL CHEMICAL CO TL B1 LYO.....	0.000	12/20/2014	NR	131,615	62,605
LYONDELL CHEMICAL COMPANY B-1.....	0.000	12/22/2014	NR	30,331	14,428
LYONDELL CHEMICAL COMPANY B-2.....	0.000	12/22/2014	NR	131,615	62,605
LYONDELL CHEMICAL COMPANY B-3.....	0.000	12/22/2014	NR	30,331	14,428
LYONDELL CHEMICAL COMPANY TLA.....	0.000	12/20/2013	NR	75,485	35,906
LYONDELLBASELL DUTCH REVOLVER.....	0.000	12/20/2012	NR	10,565	5,025
LYONDELLBASELL TERM LOAN A.....	0.000	12/20/2013	NR	24,542	11,674
MACDERMID INC SR SUB NT 144A.....	9.500	4/15/2017	CCC	539,500	401,500
MACQUARIE BK LTD SR MEDIUM.....	4.100	12/17/2013	AAA	4,999,350	5,124,150
MACQUARIE BK LTD SR MTN 144A.....	2.600	1/20/2012	AAA	5,000,000	5,029,130
MACYS RETAIL HLDGS INC SR DEB.....	6.790	7/15/2027	BB	236,819	190,509
MACYS RETAIL HLDGS INC SR DEB.....	7.000	2/15/2028	BB	114,031	150,355
MAJAPAHIT HOLD (REGS).....	7.750	10/17/2016	BB-	2,079,000	1,935,318
MALAYSIA.....	3.869	4/13/2010	A3	5,872,859	5,862,418
MALAYSIA.....	3.718	6/15/2012	A3	24,634,432	24,165,390
MALAYSIA BDS.....	3.756	4/28/2011	A3	8,369,879	8,584,525
MARATHON OIL CORP SR NT.....	6.000	10/1/2017	BBB+	4,966,600	4,991,740
MARATHON OIL CORP SR NT.....	6.600	10/1/2037	BBB+	4,262,832	5,287,271
MARATHON OIL CORP SR NT.....	5.900	3/15/2018	BBB+	9,475,178	10,163,797
MARATHON OIL CORP SR NT.....	6.500	2/15/2014	BBB+	1,991,700	2,130,051
MARATHON OIL CORP SR NT.....	7.500	2/15/2019	BBB+	5,005,660	5,456,199
MARCUS CORP SER A SR TR A.....	5.890	4/17/2018	NR	15,000,000	9,045,150
MARCUS CORPORATION SER D.....	7.930	4/1/2012	NR	9,000,000	7,956,630
MARFRIG OVERSEAS LTD 144A.....	9.625	11/16/2016	B+	1,045,013	803,600
MARKWEST ENERGY PARTNERS/LP.....	8.750	4/15/2018	B+	942,750	778,500
MARQUEE HLDGS INC SR DISC NT.....	Variable	8/15/2014	CCC+	528,938	500,500
MARS INC SER B SR NT.....	6.470	10/6/2018	NR	8,000,000	8,117,520
MARS INC SER E SR NT.....	6.720	10/6/2023	NR	12,000,000	12,075,120
MASCO CORP NT.....	6.500	8/15/2032	BBB	275,275	329,718
MASCO CORP NT.....	4.800	6/15/2015	BBB	330,300	373,341
MASCO CORP NT.....	6.125	10/3/2016	BBB	400,125	407,206

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MASCO CORP SR NT.....	7.750	8/1/2029	BBB	80,850	81,269
MASCO CORP SR NT.....	5.850	3/15/2017	BBB	36,000	35,946
MASOC CORP SR NT.....	Variable	3/12/2010	BBB	294,500	299,020
MASTR RESECURITATION 2008-4.....	Variable	6/27/2036	AAA	5,258,309	3,959,507
MAY DEPT STORES CO NT.....	4.800	7/15/2009	BB	28,057,450	28,433,357
MBNA AMER-EURO NO7 NTS EUR1000.....	5.450	4/19/2011	AAA	2,225,647	3,350,216
MBNA CC MSTR NOTE BDS.....	4.150	4/19/2010	AAA	4,958,235	4,847,909
MBNA CORP SR MTN # SR 00053.....	7.500	3/15/2012	A	10,637,800	10,276,177
MBNA CR CARD MASTER NT 06-3 C.....	Variable	10/15/2013	A-	209,625	388,638
MCDONNELL DOUGLAS CORP.....	9.750	4/1/2012	A	5,813,150	5,655,073
MELLON FDG CORP GTS SR NT.....	5.200	5/15/2014	AA-	4,988,400	5,204,861
MERCK & CO INC.....	5.850	6/30/2039	AA-	1,996,040	2,038,743
MERRILL CORP HYBRID TL.....	0.000	11/10/2012	CC	2,025,000	1,002,375
MERRILL LYNCH & CO INC MEDIUM.....	6.050	8/15/2012	A	12,525,950	12,652,130
MERRILL LYNCH & CO INC MEDIUM.....	5.450	2/5/2013	A	4,993,500	4,863,494
MERRILL LYNCH & CO INC MEDIUM.....	6.875	4/25/2018	A	8,997,652	9,164,083
MERRILL LYNCH & CO INC SUB NT.....	6.110	1/29/2037	A-	1,685,016	1,810,290
MERRILL LYNCH INC MTN #TR00528.....	5.770	7/25/2011	A	4,999,800	5,136,828
METROPCS WIRELESS INC SR NT.....	9.250	11/1/2014	B	1,806,375	1,813,594
METROPCS WIRELESS SR NT 144A.....	9.250	11/1/2014	B	156,625	173,250
MEX BONOS DE DESARROLLO GOVT.....	10.000	11/20/2036	BAA1	4,031,352	3,679,696
MEXICO (UNITED MEXICAN STATES).....	7.500	6/3/2027	A+	4,935,624	3,901,369
MEXICO (UNITED MEXICAN STATES).....	8.300	8/15/2031	BAA3	5,250,175	5,007,138
MEXICO (UNITED MEXICAN STATES).....	5.875	1/15/2014	BAA1	460,038	499,857
MEXICO (UNITED MEXICAN STATES).....	5.625	1/15/2017	BAA1	910,515	1,019,231
MEXICO (UNITED MEXICAN STATES).....	5.950	3/19/2019	BAA1	3,888,956	3,857,625
MEXICO (UTD MEX ST) MTN.....	6.750	9/27/2034	BAA1	3,276,428	3,464,377
MEXICO (UTD MEX ST) NTS.....	7.500	4/8/2033	BAA1	3,236,675	3,058,429
MEXICO GOVERNMENT OF BDS.....	8.125	12/30/2019	BAA3	1,653,075	1,626,542
MEXICO(UNITED MEXICAN STATES).....	7.750	12/14/2017	BAA1	10,254,984	9,034,808
MEXICO(UNITED MEXICAN STATES).....	6.050	1/11/2040	BAA1	2,011,075	1,893,964
MGM MIRAGE INC.....	10.375	5/15/2014	B	655,992	700,313
MGM MIRAGE INC.....	11.125	11/15/2017	B	1,586,707	1,727,800
MGM MIRAGE SR NT.....	8.500	9/15/2010	CCC+	1,006,688	952,875
MICHAELS STORES INC SR NT.....	10.000	11/1/2014	CCC	1,095,625	903,000
MICHAELS STORES INC SR SUB NT.....	11.375	11/1/2016	CCC	476,125	294,750
MIDWEST GENERATION CTF SER B.....	8.560	1/2/2016	BB-	393,295	421,324
MIKESTORS TERM LOAN.....	0.000	10/31/2013	B3	472,414	670,961
MIRANT AMERICAS ESC GEN INC.....	7.625	5/1/2006	NR	0	0
MIRANT AMERICAS GENERATION LLC.....	8.300	5/1/2011	B-	47,625	49,875
MIRANT AMERICAS GENERATION SR.....	8.500	10/1/2021	B-	985,795	770,250
MIRANT NORTH AMER LLC.....	7.375	12/31/2013	B-	1,284,969	1,224,000
MOBIL CORP 1996-A.....	6.970	7/2/2017	AAA	6,598,678	7,840,286
MODINE MANUFACTURING CO SR NT.....	4.910	9/29/2015	NR	5,001,807	4,119,800
MORGAN STANLEY 06-HQ10 CL A-4.....	5.328	11/12/2041	AAA	194,156	234,331
MORGAN STANLEY 07-HQ13 CL A-3.....	Variable	12/15/2044	AAA	72,723	71,328
MORGAN STANLEY 08-TOP29 CL A-4.....	Variable	1/11/2043	AA	1,252,567	1,433,523
MORGAN STANLEY CAP 07-TOP7 A-4.....	Variable	6/13/2042	AAA	1,320,910	1,659,159
MORGAN STANLEY GLOBAL MEDIUM.....	6.625	4/1/2018	A	10,146,150	9,933,960
MORGAN STANLEY GLOBAL MTN.....	5.750	8/31/2012	A	4,999,700	5,180,007
MORGAN STANLEY GLOBAL NT.....	5.300	3/1/2013	A	4,980,450	5,039,548
MORGAN STANLEY NT.....	5.450	1/9/2017	A	4,797,450	4,684,647
MORGAN STANLEY SR NT.....	6.000	4/28/2015	A	12,958,500	12,983,564
MOTOROLA INC NTS.....	7.625	11/15/2010	BBB+	1,806,145	1,613,850
NALCO CO SR SUB NT.....	8.875	11/15/2013	B-	1,610,588	1,555,500
NATIONAL AUSTRALIA BK MTN 144A.....	2.550	1/13/2012	AAA	6,990,340	7,049,084
NATIONAL GUARDIAN LIFE.....	9.320	12/15/2020	NR	24,000,000	22,858,320
NATIONAL GUARDIAN LIFE INS CO.....	8.290	9/15/2023	NR	14,000,000	12,335,820
NATIONAL RURAL UTILS.....	6.550	11/1/2018	A+	5,389,555	5,314,250
NATIONAL RURAL UTILS COOP FIN.....	5.450	4/10/2017	A+	14,783,400	15,213,075

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NATIONAL RURAL UTILS COOP FIN.....	5.500	7/1/2013	A+	9,984,400	10,489,599
NATIONAL RURAL UTILS COOP FIN.....	10.375	11/1/2018	A+	2,480,925	3,124,740
NATIONAL RURAL UTILS CORP FIN.....	4.750	3/1/2014	A+	9,644,500	10,141,960
NAVIOS MARITIME HLDGS INC SR.....	9.500	12/15/2014	B+	1,142,134	943,000
NEILFINAN.....	0.000	8/8/2013	NR	1,276,534	1,169,934
NEIMAN MARCUS GROUP INC.....	10.375	10/15/2015	CCC+	365,116	204,750
NELLS AF S A R L SR NT 144A.....	8.375	8/15/2015	D	1,571,813	77,500
NETHERLANDS GOVERNMENT.....	4.500	7/15/2017	AAA	18,456,869	17,559,251
NEW SOUTH WALES TREASURY CORP.....	7.000	12/1/2010	AAA	1,693,296	1,942,824
NEW SOUTH WALES TREASURY CORP.....	5.500	3/1/2017	AAA	14,723,386	15,290,078
NEW STH WALES TSY BDS.....	5.500	8/1/2014	AAA	15,690,851	15,972,062
NEW ZEALAND GOVT.....	6.000	4/15/2015	AAA	1,423,358	1,410,952
NEWMARKET CORP SR NT.....	7.125	12/15/2016	BB-	1,125,000	1,012,500
NEXTEL COMMUNICATIONS INC SR.....	7.375	8/1/2015	BB	3,957,019	4,241,105
NEXTEL COMMUNICATIONS INC SR.....	6.875	10/31/2013	BB	5,984,379	5,738,713
NEXTEL COMMUNICATIONS INC SR.....	5.950	3/15/2014	BB	3,092,394	3,299,625
NGC CORP CAP TR I SER B.....	8.316	6/1/2027	CCC	1,372,750	667,000
NGC CORP SR DEB.....	7.625	10/15/2026	CCC+	2,292,256	1,503,500
NGC CORP SR DEBS.....	7.125	5/15/2018	CCC+	1,761,645	1,428,000
NORCRAFT COS LP.....	9.000	11/1/2011	B-	856,000	792,000
NORCRAFT HLDGS LP/NORCRAFT CAP.....	Variable	9/1/2012	CCC+	380,906	397,375
NORDIC INVESTMENT BANK.....	5.150	7/26/2017	AAA	3,790,550	3,387,769
NORFOLK SOUTHN CORP NT.....	5.257	9/17/2014	BBB+	10,147,100	10,089,037
NORFOLK SOUTHN CORP SR 144A.....	5.750	1/15/2016	BBB+	1,991,140	2,046,481
NORFOLK SOUTHN CORP SR NT.....	6.750	2/15/2011	BBB+	11,147,520	10,504,621
NORFOLK SOUTHN CORP SR NT.....	5.750	4/1/2018	BBB+	4,950,334	5,111,898
NORTEK INC SR SUB NT.....	8.500	9/1/2014	CCC+	450,000	128,250
NORTEL NETWORKS LTD SR NT.....	10.125	7/15/2013	NR	1,854,406	646,000
NORTH AMERN ENERGY.....	8.750	12/1/2011	B+	1,983,013	2,222,850
NORTHERN STS PWR CO MINN 1ST.....	6.250	6/1/2036	A	4,982,450	5,438,450
NORTHERN STS PWR CO MINN 1ST.....	5.250	3/1/2018	A	4,961,718	5,184,944
NORTHERN TELECOM CAP CORP.....	7.875	6/15/2026	B-	1,346,925	467,775
NORTHERN TELECOM LTD NT.....	6.875	9/1/2023	B-	798,656	129,600
NORWAY KINGDOM OF BDS.....	6.000	5/16/2011	AAA	6,393,936	5,845,610
NOTA DO TESOIRO NACIONAL.....	10.000	1/1/2014	BA1	3,201,031	3,834,523
NOTA DO TESOIRO NACIONAL.....	10.000	1/1/2017	BA1	7,891,347	8,344,575
NOTA DO TESOIRO NACIONAL I/L.....	6.000	5/15/2015	BA1	2,021,358	2,009,725
NOVA CHEMICALS CORP SR NT.....	6.500	1/15/2012	B-	1,859,281	1,809,500
NRG ENERGY INC SR NT.....	7.375	2/1/2016	BB-	2,381,494	2,223,688
NRP OPERATING LLC SR NT.....	8.380	3/25/2019	NR	10,000,000	10,447,200
NRP OPERATING LLC SR NT SER E.....	5.820	3/28/2024	NR	6,000,000	5,369,520
NSTAR ELEC CO SR NT.....	5.625	11/15/2017	A+	7,965,040	8,436,622
NTK HLDGS INC.....	Variable	3/1/2014	C	635,563	74,000
NTL CABLE PLC SR NT.....	8.750	4/15/2014	B	304,813	341,250
NTL CABLE PLC SR NT.....	9.125	8/15/2016	B	1,502,063	1,588,125
OCCIDENTAL PETE CORP SR NT.....	7.000	11/1/2013	A	2,478,400	2,842,499
ONTARIO (PROVINCE OF).....	6.250	6/16/2015	AA	2,267,618	2,015,115
ONTARIO PROV CDA BD.....	5.000	10/18/2011	AA	9,975,500	10,675,623
ONTARIO PROV CDA BD DTD 05/24/.....	4.950	6/1/2012	AA	4,996,000	5,362,025
ONTARIO PROV CDA GLOBAL BD.....	2.625	1/20/2012	AA1	4,997,150	5,082,223
OPTION ONE MTG 07-1 CL 2A2.....	Variable	1/25/2037	AA	1,404,156	1,313,537
ORACLE CORP NT.....	6.500	4/15/2038	A	1,678,087	1,761,758
OVERSEAS SHIPHOLDING GRP INC.....	7.500	2/15/2024	BB+	4,000,000	2,905,000
OWENS BROCKWAY GLASS CONTAINER.....	8.250	5/15/2013	BB	696,469	678,375
OWENS BROCKWAY GLASS CONTAINER.....	6.750	12/1/2014	BB	657,813	668,500
OWENS-BROCKWAY 144A.....	7.375	5/15/2016	BB	604,525	606,250
PACCAR FINANCIAL EUROPE BV.....	5.125	5/19/2011	A1	843,994	733,294
PACIFIC BELL.....	6.625	10/15/2034	A	5,157,848	4,725,000
PACKAGING DYNAMICS FIN 144A.....	10.000	5/1/2016	CCC	1,329,563	437,250
PANAMA (REP OF).....	9.375	1/16/2023	BA1	428,175	410,748

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PANAMA (REP OF) BDS.....	8.125	4/28/2034	BA1	727,500	659,964
PANAMA (REP OF) BDS.....	9.375	7/23/2012	BA1	1,449,000	1,598,786
PANAMA (REPUBLIC OF).....	7.250	3/15/2015	BA1	362,250	380,821
PANAMA (REPUBLIC OF).....	6.700	1/26/2036	BB	980,550	970,339
PANAMA REP BDS.....	9.375	4/1/2029	BA1	5,767,210	5,671,344
PANAMA REP GLOBAL BD.....	7.250	3/15/2015	BB+	1,545,300	1,667,700
PANAMA REP OF BDS.....	8.875	9/30/2027	BA1	308,865	312,541
PANAMSAT CORP NEW DEB.....	6.875	1/15/2028	BB+	1,014,000	876,000
PARK CREEK VENTURE SENIOR.....	8.000	5/22/2012	NR	23,700,000	23,700,000
PATTERSON COS SER A- A-1.....	4.630	3/25/2013	NR	3,000,000	2,890,470
PEABODY ENERGY CORP SR NT.....	6.875	3/15/2013	BB+	1,671,125	1,782,000
PEMEX PROJ FDG MASTER TR GTD.....	6.625	6/15/2038	BBB+	1,401,162	1,181,722
PEMEX PROJ FDG MASTER TR GTD.....	5.750	3/1/2018	BBB+	647,875	672,023
PEMEX PROJECT FDG.....	6.375	8/5/2016	BBB	85,385	97,962
PEMEX PROJECT FDG MASTER 144A.....	6.625	6/15/2038	BBB	1,216,415	1,031,416
PEMEX PROJECT FDG MASTER TR.....	5.750	3/1/2018	BBB	857,160	908,221
PENERBANGAN MALAYSIA BERHAD.....	5.625	3/15/2016	A-	609,719	615,376
PENNEY J C & CO DEBS.....	7.400	4/1/2037	BB	346,500	355,145
PENNEY JC CORP INC SR NT.....	6.375	10/15/2036	BB	143,175	170,228
PENTAIR INC SR NT SER D.....	5.870	5/17/2017	NR	10,000,000	8,601,200
PEPCO HLDGS INC NT.....	4.000	5/15/2010	BBB-	6,101,641	6,181,422
PEPSIAMERICAS INC NT.....	4.875	1/15/2015	A	15,506,409	15,983,083
PEPSIAMERICAS INC NT.....	5.625	5/31/2011	A	9,914,700	10,557,334
PEPSIAMERICAS INC NT.....	5.750	7/31/2012	A	10,111,783	10,823,670
PEPSIAMERICAS INC NT.....	4.375	2/15/2014	A	1,987,380	1,968,392
PERTO-CDA SR NT.....	6.050	5/15/2018	BBB+	6,911,529	6,964,352
PERU (REP OF).....	9.875	2/6/2015	BA1	137,287	133,967
PERU (REPUBLIC OF).....	6.550	3/14/2037	BA1	1,897,825	2,397,213
PERU (REPUBLIC OF).....	7.125	3/30/2019	BA1	1,341,023	1,415,040
PETRO CDA SR NT.....	4.000	7/15/2013	BBB	4,976,900	4,826,394
PETRO CDA SR NT.....	5.350	7/15/2033	BBB+	7,706,891	8,873,096
PETROLEOS DE VENEZUELA SA.....	5.250	4/12/2017	B+	4,194,252	2,782,920
PETROLIAM NASIONAL BDS USD REG.....	7.750	8/15/2015	A-	907,256	908,583
PETROLIAM NASIONAL BERHAD.....	7.625	10/15/2026	A-	278,831	264,548
PETRONAS CAPITAL BDS USD1000.....	7.875	5/22/2022	A-	5,154,069	5,170,358
PETROPLUS FIN LTD GTD SR 144A.....	6.750	5/1/2014	BB-	741,000	645,000
PETROPLUS FIN LTD GTD SR 144A.....	7.000	5/1/2017	BB-	1,164,375	954,500
PFIZER INC NT.....	4.450	3/15/2012	AAA	4,993,150	5,264,562
PFIZER INC NT.....	6.200	3/15/2019	AAA	9,989,900	10,926,018
PFIZER INC NTS.....	1.200	2/22/2011	AAA	1,695,982	2,035,149
PHILIPPINES (REP OF BDS).....	8.875	3/17/2015	B1	505,875	542,930
PHILIPPINES (REP OF).....	9.500	2/2/2030	B1	1,660,442	1,886,069
PHILIPPINES (REP OF) BDS.....	9.375	1/18/2017	BA1	8,502,293	8,460,543
PHILIPPINES (REPUBLIC OF).....	8.000	1/15/2016	B1	718,515	693,063
PHILIPPINES (REPUBLIC OF).....	7.750	1/14/2031	B1	3,771,321	4,092,926
PHILIPPINES (REPUBLIC OF).....	7.500	9/25/2024	B1	2,780,389	3,270,481
PHILIPPINES REP GLOBAL BD.....	8.375	6/17/2019	BB-	530,495	615,250
PHILIPPINES(REPUBLIC OF) BDS.....	9.875	1/15/2019	BA1	441,834	491,248
PHILLIPS PETE CO NT.....	8.750	5/25/2010	A	6,651,020	6,356,367
PILGRIMS PRIDE CORP SR SUB NT.....	9.250	11/15/2013	NR	266,250	145,000
PINNACLE ENTMT INC SR SUB NT.....	8.750	10/1/2013	B-	507,500	502,500
PINNACLE ENTMT INC SR SUB NT.....	8.250	3/15/2012	B-	227,940	223,875
PINNACLE ENTMT INC SR SUB NT.....	7.500	6/15/2015	B+	1,428,613	1,239,750
PINNACLE FOODS FIN LLC SR NT.....	9.250	4/1/2015	CCC	595,313	814,500
PINNACLE FOODS FIN LLC SR SUB.....	10.625	4/1/2017	CCC	212,500	211,250
PIONEER NAT RES CO SR NT.....	5.875	7/15/2016	BB+	68,875	81,912
PIONEER NAT RES CO SR NT.....	6.875	5/1/2018	BB+	1,285,318	1,202,228
PIONEER NAT RES CO SR NT.....	6.650	3/15/2017	BB+	1,053,250	962,885
PIONEER NAT RES CO SR NTS.....	7.200	1/15/2028	BB+	2,821,624	2,382,225
POLAND (REPUBLIC OF).....	5.250	10/25/2017	A	12,594,332	9,614,412

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POLAND (REPUBLIC OF).....	4.750	4/25/2012	A	10,174,975	9,252,447
POLAND (REPUBLIC OF).....	5.500	10/25/2019	A	5,541,719	5,904,400
PORTUGAL REP BDS.....	5.450	9/23/2013	A+	4,328,543	4,629,768
PORTUGAL(REPUBLIC OF).....	4.450	6/15/2018	A+	6,344,394	7,142,729
PORTUGAL(REPUBLIC OF).....	4.750	6/14/2019	A+	10,267,156	10,487,453
PPG INDS INC NT.....	5.750	3/15/2013	BBB+	12,071,168	12,378,242
PRAXAIR INC NT.....	5.250	11/15/2014	A	4,988,400	5,235,515
PROCTER & GAMBLE INTL NT 144A.....	5.300	7/6/2009	AA-	9,985,200	10,000,000
PSYCHIATRIC SOLUTIONS IN.....	7.750	7/15/2015	B-	1,704,000	1,756,800
PSYCHIATRIC SOLUTIONS INC SR.....	7.750	7/15/2015	B-	1,462,011	1,326,750
PULTE HOMES INC GTD SR NT.....	6.000	2/15/2035	BB	1,556,566	1,124,500
PULTE HOMES INC NT.....	6.375	5/15/2033	BB	1,431,721	1,036,200
QUAD/GRAPHICS 01-1 TRANCHE A.....	7.460	4/10/2016	NR	2,925,000	2,946,353
QUAD/GRAPHICS 01-1 TRANCHE C.....	7.810	4/10/2021	NR	10,000,000	9,886,600
QUEENSLAND TREASURY CORP.....	6.000	10/14/2015	AAA	5,444,068	5,711,242
QUICKSILVER RES INC SR NT.....	8.250	8/1/2015	B	764,576	689,750
QUICKSILVER RESOURCES IN.....	11.750	1/1/2016	B	120,896	129,375
QUICKSILVER INC ST NT.....	6.875	4/15/2015	CCC	633,875	437,250
QWEST CAP FDG INC GTD NT.....	7.000	8/3/2009	B+	43,000	50,000
QWEST CAP FDG INC NT.....	7.750	2/15/2031	B	5,510,294	4,139,300
QWEST COMMUNICATIONS INTL.....	7.500	2/15/2014	B+	443,313	401,500
QWEST COMMUNICATIONS INTL B.....	7.500	2/15/2014	B+	1,127,750	1,026,563
QWEST CORP.....	8.875	3/15/2012	BB	221,233	225,000
QWEST CORP NT.....	6.500	6/1/2017	BBB-	176,400	157,500
R H DONNELLEY CORP SR NT.....	6.875	1/15/2013	D	1,029,575	60,475
R H DONNELLY CORP SR NT SER A.....	8.875	10/15/2017	D	3,769,888	215,763
RADIO ONE INC SR SUB NT.....	8.875	7/1/2011	B	1,439,625	601,750
RADNOR HLDGS CORP SR NT.....	11.000	3/15/2010	CCC-	612,625	844
RALCORP HLDGS INC NEW NT 144A.....	7.290	8/15/2018	NR	10,000,000	10,054,200
RALCORP HOLDINGS SR SER 09A.....	7.450	5/28/2019	NR	9,000,000	9,097,110
RBS GLOBAL INC REXNORD CORP SR.....	9.500	8/1/2014	B-	1,183,250	1,004,625
RBSGC STRUCTURED 08-A CL A1.....	5.500	11/25/2035	AAA	6,484,081	5,014,766
READERS DIGEST ASSN INC SR SUB.....	9.000	2/15/2017	CC	1,054,625	48,375
REGION BK BIRMINGHAM ALA.....	7.500	5/15/2018	BBB+	4,995,850	4,402,034
REGIONS BK BIRMINGHAM ALA MTN.....	3.250	12/9/2011	AAA	94,911,650	98,518,876
REPUBLIC OF ARGENTINA.....	Variable	2/26/2008	B-	466,797	215,587
REPUBLIC OF ARGENTINA.....	Variable	4/30/2013	B-	3,204,176	1,802,360
REPUBLIC OF ARGENTINA.....	7.000	4/17/2017	B-	2,830,098	1,833,760
REPUBLIC OF AUSTRIA.....	3.400	10/20/2014	AAA	6,669,758	7,082,948
REPUBLIC OF COLOMBIA.....	7.375	3/18/2019	BA1	259,974	278,798
REPUBLIC OF GHANA.....	8.500	10/4/2017	B+	2,525,447	2,618,560
REPUBLIC OF PERU BDS.....	8.750	11/21/2033	WR	2,312,578	2,769,214
REPUBLIC OF PHILIPPINES.....	8.375	6/17/2019	B1	2,382,942	2,423,400
REPUBLIC OF SOUTH AFRICA.....	6.875	5/27/2019	BBB+	1,973,861	2,044,725
REPUBLIC OF SOUTH AFRICA.....	6.875	5/27/2019	BBB+	4,914,000	4,956,672
REPUBLIC OF URUGUAY BDS.....	8.000	11/18/2022	B1	6,269,622	5,893,482
REPUBLICA ORIENTAL DEL URUGUAY.....	Variable	4/5/2027	BB-	6,964,561	1,442,284
REXAM PLC SR NT 144A.....	6.750	6/1/2013	BBB-	441,250	484,390
REYNOLDS AMERN INC SR SECD NT.....	7.625	6/1/2016	BBB	1,841,453	1,822,250
RH DONNELLEY CORP.....	6.875	1/15/2013	D	899,171	52,788
RH DONNELLEY CORP SR DISC NT.....	6.875	1/15/2013	D	324,487	19,731
RH DONNELLEY CORP SR NT.....	8.875	1/15/2016	D	701,139	36,388
RIO TINTO FIN USA LTD GTD NT.....	5.875	7/15/2013	BBB+	8,487,500	10,076,827
RIO TINTO FIN USA LTD NT.....	6.500	7/15/2018	BBB+	22,088,800	23,234,789
ROGERS CABLE INC.....	8.750	5/1/2032	BBB	291,875	296,050
ROHM & HAAS CO DEB.....	7.850	7/15/2029	BBB-	11,671,450	8,257,700
ROYAL BK OF SCOTLAND GROUP PLC.....	5.250	5/15/2013	A	2,459,861	2,246,356
RUSSIA FEDN BDS REG S.....	12.750	6/24/2028	BBB	8,675,475	8,161,378
RUSSIAN FEDERATION BDS REG S.....	Variable	3/31/2030	BBB	23,563,640	24,547,905
RUSSIAN FEDERATION REG S.....	8.250	3/31/2010	BBB	71,264	69,007

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**FIXED INCOME**

NAME	COUPON	MATURITY DATE	RATING	COST	FAIR VALUE
SAFEWAY INC.....	4.950	8/16/2010	BBB	5,343,394	5,374,131
SAFEWAY INC NT.....	6.250	3/15/2014	BBB	1,990,760	2,107,026
SALEM COMM HLDG CORP SR SUB NT.....	7.750	12/15/2010	CCC	1,024,319	359,288
SANDRIDGE ENERGY INC GTD SR NT.....	8.625	4/1/2015	B-	144,000	201,938
SANDRIDGE ENERGY SR NT 144A.....	8.000	6/1/2018	B-	2,123,038	2,122,965
SANTANDER ISSUANCES.....	Variable	7/25/2017	AA-	1,463,963	1,213,860
SARA LEE CORP SR NT.....	3.875	6/15/2013	BBB+	9,503,900	9,494,267
SBARRO INC SR NT.....	10.375	2/1/2015	CCC-	720,125	427,000
SEALED AIR CORP.....	7.875	6/15/2017	BB+	366,889	371,655
SECURITY HEALTH PLAN WISCONSIN.....	7.270	4/28/2019	NR	6,507,887	6,166,874
SENECA GAMING CORP SR NT SER B.....	7.250	5/1/2012	BB	1,292,000	1,146,125
SENSUS METERING SYS INC SR SUB.....	8.625	12/15/2013	B-	969,000	940,000
SERBIA (REPUBLIC OF) REGS.....	Variable	11/1/2024	BB-	3,136,124	3,043,024
SFEF.....	2.250	6/11/2012	AAA	9,969,500	9,967,600
SIGMA FINANCE CORP.....	Variable	3/9/2009	D	12,900,452	1,288
SINCLAIR BROADCAST GROUP INC.....	8.000	3/15/2012	B-	704,007	535,330
SLM COR MTN #TR 00007.....	5.375	1/15/2013	BBB-	508,625	490,100
SLM CORP MTN.....	6.500	6/15/2010	BAA2	267,132	252,201
SLM CORP MTN # TR 00002.....	5.125	8/27/2012	BBB-	43,113	43,250
SLM CORP MTN # TR 00005.....	5.050	11/14/2014	BBB-	1,894,186	1,655,718
SLM CORP MTN # TR 00015.....	5.000	4/15/2015	BBB-	902,652	808,791
SLM CORP MTN # TR 00022.....	5.000	6/15/2018	BBB-	669,847	550,605
SLM CORP MTN # TR 00024.....	5.625	8/1/2033	BBB-	510,350	389,943
SLM CORP MTN # TR 00057.....	5.375	5/15/2014	BBB-	633,276	579,600
SLM CORP MTN # TR 00077.....	4.000	1/15/2010	BBB-	48,606	53,273
SLM CORP MTN # TR 00086.....	4.500	7/26/2010	BBB-	47,575	52,525
SLM CORP MTN # TR 00104.....	8.450	6/15/2018	BBB-	3,492,940	3,058,341
SLM CORP MTN #TR00031.....	5.000	10/1/2013	BBB-	3,377,346	3,101,169
SLM CORP MTN #TR00100.....	5.400	10/25/2011	BBB-	44,000	45,250
SMUCKER J M CO SR NT.....	5.550	4/1/2022	NR	8,000,000	7,292,800
SOCIALIST REP OF VIETNAM REGS.....	6.875	1/15/2016	BB	806,138	811,640
SOCIETE DE FINANCEMENT REGS.....	3.375	5/5/2014	AAA	3,984,520	4,018,000
SOUTH AFRICA (REP OF) NTS.....	7.375	4/25/2012	BBB	2,762,510	2,722,463
SOUTH AFRICA REP OF NTS.....	8.500	6/23/2017	BAA3	606,375	552,247
SOUTH AFRICA(REPUBLIC OF).....	13.000	8/31/2010	A+	6,100,038	5,744,683
SOUTH CAROLINA ELEC & GAS CO.....	5.300	5/15/2033	A-	4,990,350	4,794,513
SOUTH CAROLINA ELEC & GAS CO.....	6.500	11/1/2018	A-	5,025,900	5,663,598
SOUTHERN STAR CENT CORP 144A.....	6.750	3/1/2016	BB+	621,864	601,594
SOUTHERN STAR CENT CORP SR NT.....	6.750	3/1/2016	BB+	348,964	311,938
SOUTHWEST AIRLS CO 95-A CL A-3.....	7.220	7/1/2013	A+	6,409,641	6,675,680
SOUTHWEST AIRLS CO 96-A CL A1.....	7.670	1/2/2014	A+	3,208,059	3,328,874
SOUTHWEST AIRLS CO NT.....	5.125	3/1/2017	BBB+	4,606,350	4,416,829
SOUTHWEST AIRLS CO P/T CTF.....	6.260	9/24/2012	A+	2,893,811	2,989,882
SPAIN (GOVT OF) BDS.....	5.400	7/30/2011	AAA	4,049,930	4,530,700
SPAIN (GOVT OF) BDS.....	6.000	1/31/2029	AAA	2,518,088	2,738,986
SPAIN (GOVT OF) BDS.....	5.750	7/30/2032	AA+	19,664,075	20,612,788
SPAIN (KINGDOM OF).....	4.800	1/31/2024	AA+	2,596,137	2,806,288
SPAIN (KINGDOM OF) BDS.....	4.900	7/30/2040	AA+	990,789	1,056,233
SPAIN KINGDOM BDS.....	6.150	1/31/2013	AA+	6,147,596	6,319,724
SPRINT CAP CORP.....	6.875	11/15/2028	BB	1,815,108	1,618,800
SPRINT CAP CORP NT.....	8.750	3/15/2032	BB	1,910,463	2,205,700
SPRINT CAPITAL CORP.....	6.900	5/1/2019	BB	2,220,450	2,293,830
ST GEORGE BANK LTD.....	6.500	6/24/2013	AA	1,626,752	1,596,029
STARWOOD HOTELS & RESORTS WORL.....	6.250	2/15/2013	BB	526,500	558,000
STEEL DYNAMICS INC SR NT.....	6.750	4/1/2015	BB+	575,875	640,800
STEEL DYNAMICS INC SR NT.....	7.375	11/1/2012	BB+	1,288,075	1,539,688
STEEL DYNAMICS INC SR NT 144A.....	7.750	4/15/2016	BB+	313,431	320,450
STONE CONTAINER FIN CO CDA II.....	7.375	7/15/2014	D	1,241,076	706,838
STONE ENERGY CORP SR SUB NT.....	8.250	12/15/2011	B	516,250	410,000
STRUCTURED ADJ RATE MTG LN TR.....	Variable	8/25/2037	AAA	280,558	277,997

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<b>NAME</b>	<b>COUPON</b>	<b>MATURITY DATE</b>	<b>RATING</b>	<b>COST</b>	<b>FAIR VALUE</b>
SUPERVALU INC.....	8.000	5/1/2016	B+	582,000	582,000
SVENSK EXPORTKREDIT.....	7.625	6/30/2014	AA+	2,318,985	1,948,309
SWEDEBANK FORENINGSSPARBANKEN.....	3.000	12/22/2011	AAA	9,967,900	10,221,740
SWEDEN (KINGDOM OF).....	5.500	10/8/2012	AAA	21,045,228	21,063,115
SWEDEN (KINGDOM OF).....	4.000	12/1/2009	AAA	5,219,093	4,489,979
SWEDEN KINGDOM BDS SER 1041.....	6.750	5/5/2014	AAA	1,610,540	1,558,479
TARGA RES INC/TARGA RES FIN.....	8.500	11/1/2013	CCC+	2,175,438	1,607,125
TARGET CORP NT.....	6.350	1/15/2011	A+	7,029,457	7,418,603
TARGET CORP NT.....	6.350	11/1/2032	A+	5,149,025	4,843,521
TARGET CORP NT.....	6.500	10/15/2037	A+	672,126	668,392
TARGET CORP NT.....	6.000	1/15/2018	A+	5,004,795	5,299,742
TCI COMMUNICATIONS INC DEB.....	7.875	2/15/2026	BBB+	3,704,400	4,417,819
TECK RESOURCES LIMITED.....	9.750	5/15/2014	BB+	238,175	258,750
TECK RESOURCES LIMITED.....	10.750	5/15/2019	BB+	2,747,152	3,112,125
TENET HEALTHCARE CORP SR NT.....	Variable	2/1/2015	CCC+	1,829,150	1,784,250
TENNESSEE GAS PIPELINE CO NT.....	8.375	6/15/2032	BB	1,049,750	924,571
TEREX CORP NEW SR SUB NT.....	8.000	11/15/2017	B	1,475,000	1,133,906
TEXAS COMPETELE 1ST LIEN TERM.....	0.000	10/10/2014	NR	1,805,635	1,557,242
TEXAS COMPETITIVE ELECTRIC HOL.....	10.250	11/1/2015	CCC	3,324,281	2,069,813
TEXTRON FIN CORP SR SER B.....	4.590	9/14/2017	NR	8,947,368	6,484,874
TIME WARNER CABLE INC.....	5.850	5/1/2017	BBB	4,988,450	4,961,192
TIME WARNER CABLE INC.....	6.750	6/15/2039	BBB	4,856,550	4,866,234
TIME WARNER CABLE INC DEB.....	7.300	7/1/2038	BBB	3,094,874	3,233,530
TIME WARNER CABLE INC NT.....	6.200	7/1/2013	BBB	10,041,524	10,519,376
TIME WARNER CABLE INC NT.....	8.750	2/14/2019	BBB	6,939,250	8,126,769
TIME WARNER CABLE INC NT.....	7.500	4/1/2014	BBB	8,045,420	8,708,964
TIME WARNER CABLE INC NT.....	8.250	4/1/2019	BBB	4,967,400	5,653,107
TIME WARNER COS INC 100897.....	7.250	10/15/2017	BBB	5,382,550	5,116,566
TIME WARNER INC BDS.....	6.875	6/15/2018	BBB	8,087,274	7,877,943
TIME WARNER INC NEW NT.....	5.500	11/15/2011	BBB	5,837,532	6,092,365
TOLL BROS FIN CORP GTD SR NT.....	5.150	5/15/2015	BBB-	337,155	323,000
TOYOTA MTR CR CORP GLOBAL NT.....	4.250	3/15/2010	AAA	9,950,400	10,186,385
TOYS R US INC NT.....	7.875	4/15/2013	CCC+	364,700	325,650
TOYS R US INC NT.....	7.375	10/15/2018	CCC	7,555,191	5,741,450
TRANSCONTINENTAL GAS PIPE LINE.....	6.400	4/15/2016	BBB-	150,000	153,945
TRANSDIGM INC SR SUB NT.....	7.750	7/15/2014	B-	633,060	593,750
TREASURY.....	4.750	9/7/2015	AAA	1,771,307	1,940,210
TREASURY.....	4.750	12/7/2038	AAA	24,807,456	27,135,306
TREASURY.....	4.000	1/15/2014	WR	6,830,332	7,009,849
TREASURY.....	5.900	10/18/2019	WR	1,817,354	1,850,076
TREASURY STK (UK).....	4.250	6/7/2032	AAA	56,932,787	55,396,174
TREASURY STK GBP1.....	4.250	3/7/2036	AAA	11,028,166	12,052,587
TREASURY TSY STK.....	5.000	3/7/2012	AAA	816,204	811,564
TRIBECOMP- TRIBINE COMPANY TL.....	0.000	5/14/2009	NR	476,738	173,715
TRUE MOVE CO LTD NT 144A.....	10.750	12/16/2013	B-	573,000	612,000
TURKEY (REP OF).....	7.375	2/5/2025	BA3	2,679,950	2,700,166
TURKEY (REP OF).....	6.875	3/17/2036	BA3	2,024,835	1,945,335
TURKEY (REPUBLIC OF).....	7.000	9/26/2016	BB-	176,500	204,500
TURKEY (REPUBLIC OF).....	10.000	2/15/2012	BB	1,813,022	1,843,774
TURKEY (REPUBLIC OF).....	8.000	2/14/2034	BA3	853,365	841,560
TURKEY (REPUBLIC OF).....	7.000	9/26/2016	BA3	6,130,539	6,269,162
TURKEY (REPUBLIC OF).....	7.500	7/14/2017	NR	104,500	104,600
TURKEY REP OF BDS.....	7.250	3/15/2015	BB-	4,684,843	4,790,663
TURKEY(REPUBLIC OF).....	7.250	3/5/2038	NR	4,623,183	4,907,269
TXU CORP SR NT SER P.....	5.550	11/15/2014	CCC	3,850,113	3,005,559
TXU CORP SR NT SER Q.....	6.500	11/15/2024	CCC	3,056,698	1,771,318
TXU CORP SR NT SER R.....	6.550	11/15/2034	CCC	385,239	228,361
TYCO ELECTRONICS GROUP S A SR.....	6.550	10/1/2017	BBB-	1,487,431	1,298,340
TYCO ELECTRONICS GROUP S A SR.....	7.125	10/1/2037	BBB-	1,618,709	1,244,575
U S TREASURY BOND.....	9.875	11/15/2015	AAA	42,759,375	41,946,300



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U S TREASURY BOND.....	7.250	5/15/2016	AAA	6,032,519	6,123,863
U S TREASURY BOND.....	7.500	11/15/2016	AAA	30,500,000	31,907,499
U S TREASURY BOND.....	7.875	2/15/2021	AAA	24,356,156	24,862,746
U S TREASURY BOND.....	6.000	2/15/2026	AAA	134,117,237	132,234,584
U S TREASURY BOND.....	6.250	5/15/2030	AAA	9,771,365	10,389,235
U S TREASURY BOND.....	5.375	2/15/2031	AAA	6,268,938	5,105,752
U S TREASURY BOND.....	4.750	2/15/2037	AAA	4,580,877	4,821,300
U S TREASURY BOND.....	4.375	2/15/2038	AAA	1,889,125	1,716,915
U S TREASURY BOND.....	4.500	5/15/2038	AAA	39,192,296	37,141,433
U S TREASURY BONDS.....	8.000	11/15/2021	AAA	2,444,522	2,761,460
U S TREASURY BONDS.....	7.125	2/15/2023	AAA	13,578,383	14,377,659
U S TREASURY BONDS.....	6.250	8/15/2023	AAA	176,891,486	181,569,911
U S TREASURY BONDS.....	6.875	8/15/2025	AAA	8,425,730	9,173,990
U S TREASURY BONDS.....	6.375	8/15/2027	AAA	42,591,055	42,781,119
U S TREASURY BONDS.....	6.125	11/15/2027	AAA	29,194,502	30,795,500
U S TREASURY BONDS.....	5.250	2/15/2029	AAA	40,604,689	42,743,920
U S TREASURY NOTE.....	3.625	5/15/2013	AAA	4,912,695	5,288,651
U S TREASURY NOTE.....	4.250	8/15/2013	AAA	3,215,625	3,244,290
U S TREASURY NOTE.....	4.125	5/15/2015	AAA	124,903,125	128,044,794
U S TREASURY NOTE.....	4.625	11/15/2016	AAA	13,020,444	13,070,639
U S TREASURY NOTE.....	4.500	4/30/2012	AAA	1,206,516	1,298,868
U S TREASURY NOTE.....	3.500	2/15/2018	AAA	3,576,268	3,687,726
U S TREASURY NOTE.....	3.750	11/15/2018	AAA	49,612,500	45,773,547
U S TREASURY NOTE.....	1.500	12/31/2013	AAA	7,337,988	7,310,840
U S TREASURY NOTE.....	0.875	1/31/2011	AAA	49,851,730	50,029,499
U S TREASURY NOTE.....	2.750	2/15/2019	AAA	107,656,435	102,551,129
U S TREASURY NOTE.....	0.875	4/30/2011	AAA	29,996,585	29,912,400
U S TREASURY NOTE.....	3.125	5/15/2019	AAA	9,673,438	9,669,500
U S TREASURY NOTE.....	0.875	5/31/2011	AAA	91,083,439	91,510,293
U S TREASURY NOTE.....	3.250	5/31/2016	AAA	32,065,600	32,134,399
U S TREASURY NOTE.....	1.875	6/15/2012	AAA	11,539,531	11,585,330
U S TREASURY NOTES.....	4.875	2/15/2012	AAA	28,299,526	28,798,970
U S WEST CAP FDG INC.....	6.875	7/15/2028	B	3,710,842	3,022,600
U S WEST CAP FDG INC.....	6.500	11/15/2018	B	943,363	870,100
U S WEST COMMUNICATIONS INC.....	7.500	6/15/2023	BBB-	196,500	160,000
U S WEST COMMUNICATIONS INC.....	6.875	9/15/2033	BBB-	3,209,469	2,485,000
U S WEST COMMUNICATIONS INC.....	7.250	9/15/2025	BB	1,226,250	956,250
UB BK NATL ASSN MTN #TR00230.....	4.950	10/30/2014	A+	4,724,330	5,187,137
UK (GOVT) TREAS IDX-LKD STK.....	Variable	7/26/2016	AAA	1,213,691	1,384,639
UK CONVERSION.....	9.000	7/12/2011	AAA	5,723,382	5,671,751
UK TREASURY.....	8.000	9/27/2013	AAA	6,552,347	6,346,565
UKRAINE (REP OF) BDS.....	6.875	3/4/2011	CCC+	1,173,306	1,615,076
UKRAINE (REP OF) BDS.....	6.875	3/4/2011	B1	1,671,250	1,445,068
UKRAINE (REP OF) BDS REG S.....	7.650	6/11/2013	BB-	5,582,480	4,275,472
UKRAINE (REPUBLIC OF).....	6.385	6/26/2012	CCC+	336,000	535,430
UKRAINE GOVERNMENT REGS.....	6.750	11/14/2017	CCC+	3,202,299	2,400,049
UKRAINE MINISTRY OF FINANCE.....	6.580	11/21/2016	CCC+	1,787,750	2,600,919
UNION ELEC CO SR SECD NT.....	6.400	6/15/2017	BBB	4,995,600	5,054,373
UNION ELEC CO SR SECD NT.....	6.000	4/1/2018	BBB	2,990,940	2,954,844
UNION ELEC CO SR SECD NT.....	8.450	3/15/2039	BBB	3,986,680	4,601,139
UNION PAC CORP DB 1.....	7.875	1/15/2019	BBB	2,495,425	2,890,989
UNION PAC CORP NT.....	6.125	1/15/2012	BBB	4,968,600	5,199,240
UNION PAC CORP NT.....	6.125	2/15/2020	BBB	7,436,575	7,736,373
UNION PAC CORP SR NT.....	7.375	9/15/2009	BBB	1,005,000	1,010,240
UNION PAC RR CO 03 1 03-1.....	4.698	1/2/2024	A	3,696,458	3,480,289
UNION PAC RR CO P/T 08-2.....	4.400	1/16/2016	NR	3,481,937	3,412,646
UNION PAC RR CO P/T 2008-3.....	4.200	4/30/2015	NR	2,293,670	2,254,357
UNION PLANTERS CORP SR NT.....	4.375	12/1/2010	A	4,982,900	4,916,217
UNITED KINGDOM (GOVERNMENT OF).....	4.500	3/7/2013	AAA	2,735,265	3,003,925
UNITED KINGDOM (GOVERNMENT OF).....	4.250	12/7/2049	AAA	4,211,686	4,587,824

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UNITED KINGDOM (GOVERNMENT OF).....	2.250	3/7/2014	AAA	37,672,059	37,980,182
UNITED KINGDOM (GOVT OF).....	4.000	9/7/2016	AAA	1,331,831	1,268,814
UNITED KINGDOM (GOVT OF) BDS.....	4.250	12/7/2027	AAA	3,187,852	2,908,017
UNITED KINGDOM(GOVERNMENT OF).....	4.500	3/7/2019	AAA	33,386,599	33,344,348
UNITED KINGDOM(GOVERNMENT OF).....	4.000	3/7/2022	AAA	20,036,924	19,806,072
UNITED MEXICAN STS MTN #00022.....	5.875	2/17/2014	BBB+	4,971,200	5,243,750
UNITED RENTALS N A INC SR SUB.....	7.750	11/15/2013	CCC+	542,060	584,800
UNITED RENTALS NORTH AM.....	10.875	6/15/2016	B	494,904	489,600
UNITED RENTALS NORTH AMER INC.....	7.000	2/15/2014	CCC+	2,753,238	2,992,050
UNITED STATES STL CORP SR NT.....	7.000	2/1/2018	BB	523,625	660,242
UNITED STS STL CORP NEW SR NT.....	6.050	6/1/2017	BB	1,266,025	1,586,375
UNITED SURGICAL PARTNERS INTL.....	8.875	5/1/2017	CCC+	581,844	546,000
UNITED SURGICAL PARTNERS INTL.....	9.250	5/1/2017	CCC+	575,000	468,625
UNITEDHEALTH GROUP INC NT.....	6.625	11/15/2037	A-	2,681,492	2,422,613
UNIVISION COMMUNICATIONS TLB.....	0.000	9/29/2014	B-	1,000,000	746,560
URUGUAY (REP OF).....	7.875	1/15/2033	B	2,096,092	2,040,334
URUGUAY BDS.....	7.625	3/21/2036	B1	2,813,288	2,730,376
URUGUAY INFL LKD BDS.....	Variable	9/14/2018	B1	2,918,000	3,822,417
US TREAS-CPI INFLAT.....	3.625	4/15/2028	AAA	95,802,514	96,983,281
US TREAS-CPI INFLAT.....	3.875	4/15/2029	AAA	135,680,942	136,709,559
US TREAS-CPI INFLAT.....	3.375	4/15/2032	AAA	19,776,369	20,690,417
US TREAS-CPI INFLAT.....	2.375	1/15/2025	AAA	122,046,515	120,959,861
US TREAS-CPI INFLAT.....	2.000	1/15/2026	AAA	80,015,223	80,623,132
US TREAS-CPI INFLAT.....	2.375	1/15/2027	AAA	73,970,035	75,306,886
US TREAS-CPI INFLAT.....	1.750	1/15/2028	AAA	61,011,601	59,933,810
US TREAS-CPI INFLAT.....	3.375	1/15/2012	AAA	22,213,023	21,789,443
US TREAS-CPI INFLAT.....	2.000	7/15/2014	AAA	87,273,305	88,787,197
US TREAS-CPI INFLAT.....	1.625	1/15/2015	AAA	84,044,289	85,189,259
US TREAS-CPI INFLAT.....	2.000	1/15/2016	AAA	80,093,946	82,476,043
US TREAS-CPI INFLAT.....	2.375	4/15/2011	AAA	53,525,389	55,211,340
US TREAS-CPI INFLAT.....	2.500	7/15/2016	AAA	78,707,718	80,899,200
US TREAS-CPI INFLAT.....	2.375	1/15/2017	AAA	68,526,053	70,835,509
US TREAS-CPI INFLAT.....	2.000	4/15/2012	AAA	70,980,111	73,956,501
US TREAS-CPI INFLAT.....	2.625	7/15/2017	AAA	60,683,646	62,586,694
US TREAS-CPI INFLAT.....	0.625	4/15/2013	AAA	76,474,226	78,062,011
US TREAS-CPI INFLAT.....	2.125	1/15/2019	AAA	59,663,232	59,596,324
US TREAS-CPI INFLATION INDEX.....	2.500	1/15/2029	AAA	31,689,983	33,036,084
US TREAS-CPI INFLATION INDEX.....	3.500	1/15/2011	AAA	40,061,563	38,572,529
US TREAS-CPI INFLATION INDEX.....	3.000	7/15/2012	AAA	75,181,912	74,805,867
US TREAS-CPI INFLATION INDEX.....	1.875	7/15/2013	AAA	80,180,536	83,025,940
US TREAS-CPI INFLATION INDEX.....	2.000	1/15/2014	AAA	98,472,914	100,858,299
US TREAS-CPI INFLATION INDEX.....	1.875	7/15/2015	AAA	74,322,432	75,299,270
US TREAS-CPI INFLATION INDEX.....	1.625	1/15/2018	AAA	61,540,468	60,477,303
US TREAS-CPI INFLATION INDEX.....	1.375	7/15/2018	AAA	99,125,512	101,758,740
US TREAS-CPI INFLATION INDEX.....	1.250	4/15/2014	AAA	33,135,276	33,095,197
USG CORP SR NT.....	6.300	11/15/2016	B+	27,675	33,300
USG CORP SR NT.....	Variable	1/15/2018	B+	1,421,094	1,428,000
VANGUARD HEALTH HLDG.....	Variable	10/1/2015	CCC+	426,313	487,500
VANGUARD HEALTH HLDGS.....	9.000	10/1/2014	CCC+	1,207,388	1,101,125
VEGASDEL D SANDS DELAYED DRAW.....	0.000	5/28/2013	NR	301,950	212,370
VENDANTA RES PLC SR 144A.....	9.500	7/18/2018	BB	2,250,000	1,867,500
VENEZUEL (REPUBLIC OF) REG S.....	5.750	2/26/2016	BB-	7,222,627	4,953,211
VENEZUELA (REP OF).....	Variable	4/20/2011	BB-	7,197,858	8,608,848
VENEZUELA (REP OF).....	7.650	4/21/2025	B2	5,246,170	4,245,068
VENEZUELA (REP OF).....	6.000	12/9/2020	BB-	283,650	232,942
VENEZUELA (REPUBLIC OF).....	10.750	9/19/2013	B2	3,495,144	3,190,966
VENEZUELA (REPUBLIC OF).....	8.500	10/8/2014	B2	3,334,304	3,460,819
VENEZUELA (REPUBLIC OF) REGS.....	9.000	5/7/2023	BB-	916,884	876,704
VENEZUELA (REPUBLIC OF) REGS.....	9.250	5/7/2028	BB-	1,311,750	1,592,067
VENEZUELA REP CNV BDS.....	9.250	9/15/2027	B2	1,257,284	1,221,750

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY DATE</b>	<b>RATING</b>	<b>COST</b>	<b>FAIR VALUE</b>
VENEZUELA REP OF.....	9.375	1/13/2034	B2	443,250	582,702
VENEZUELA REP OF WTS.....	Variable	4/15/2020	B2	0	94
VEOLIAN ENVIRONNEMENT NT.....	5.250	6/3/2013	BBB+	6,978,580	7,159,126
VERIZON COMMUNICATIONS INC AQ.....	8.750	11/1/2018	A	12,705,480	13,072,203
VERIZON COMMUNICATIONS INC NT.....	6.400	2/15/2038	A	11,970,120	11,822,239
VERIZON COMMUNICATIONS INC NT.....	5.500	2/15/2018	A	4,913,650	5,008,506
VERIZON COMMUNICATIONS INC NT.....	6.100	4/15/2018	A	2,486,975	2,581,384
VERIZON COMMUNICATIONS INC NT.....	8.950	3/1/2039	A	974,830	1,278,087
VERIZON WIRELESS CAP 144A.....	5.550	2/1/2014	A	11,928,140	12,792,822
VERIZON WIRELESS CAP 144A.....	5.250	2/1/2012	A	2,990,190	3,157,581
VERIZON WIRELESS CAP LLC NT.....	8.500	11/15/2018	A	4,946,750	5,955,398
VIACOM INC SR DEB.....	6.875	4/30/2036	BBB	1,162,295	1,114,600
VIACOM INC SR NT.....	5.625	8/15/2012	BBB-	14,175,853	14,161,000
VIDEOTRON LTEE SR NT.....	6.875	1/15/2014	BB-	2,115,000	1,942,500
VIDEOTRON TLEE.....	6.375	12/15/2015	BB-	175,219	156,844
VIRGIN MEDIA FINANCE PLC.....	9.500	8/15/2016	B	382,296	394,000
VIRGINIA ELE & PWR CO SR NT.....	6.000	1/15/2036	A-	5,031,850	5,124,789
VIRGINIA ELEC & PWR CO SR NT.....	5.950	9/15/2017	A-	4,980,600	5,342,448
VIRGINIA ELEC & PWR CO SR NT.....	5.100	11/30/2012	A-	2,998,980	3,161,320
VODAFONE AIRTOUCH PLC NT.....	7.750	2/15/2010	A-	5,196,450	5,169,050
VODAFONE GROUP EMTN.....	3.625	11/29/2012	A-	2,205,658	2,180,152
VODAFONE GROUP PLC.....	5.000	9/15/2015	A2	9,607,952	10,013,007
VODAFONE GROUP PLC NEW NT.....	5.375	1/30/2015	A-	9,418,250	10,192,895
WACHOVIA BK MTN TR #SB 00004.....	4.875	2/1/2015	AA-	4,781,850	4,799,319
WACHOVIA BK NATL ASSN #SB00005.....	5.600	3/15/2016	AA-	10,024,100	9,272,817
WACHOVIA BK NATL ASSN MTN.....	6.600	1/15/2038	AA-	9,979,200	9,433,209
WACHOVIA BK SER 06-C29 CL A4.....	5.308	11/15/2049	AAA	1,813,038	1,931,224
WACHOVIA CORP GBL MTN #SR00025.....	5.700	8/1/2013	AA-	4,990,000	5,070,720
WACHOVIA CORP GLOBAL MEDIUM.....	5.500	5/1/2013	AA-	4,581,650	5,163,481
WAL MART STORES INC NT.....	6.875	8/10/2009	AA	6,644,147	6,036,588
WAL MART STORES INC NT.....	5.250	9/1/2035	AA	4,716,450	4,751,485
WAL MART STORES INC NT.....	5.800	2/15/2018	AA	5,241,700	5,451,051
WAL MART STORES INC NT.....	6.500	8/15/2037	AA	2,214,008	2,453,658
WALGREEN CO CTL P/T 07F.....	5.970	7/15/2031	NR	4,408,501	4,116,570
WAL-MART STORES INC NT.....	4.125	7/1/2010	AA	9,992,000	10,247,597
WAL-MART STORES INC NT.....	4.250	4/15/2013	AA	2,992,770	3,099,657
WAL-MART STORES INC NT.....	6.200	4/15/2038	AA	494,527	533,477
WASHINGTON MUT BK MTN #SB00001.....	6.875	6/15/2011	NR	10,337,250	5,000
WELLS FARGO & CO NEW SR NT.....	5.250	10/23/2012	AA-	5,060,800	5,173,398
WELLS FARGO & CO NEW SR NT.....	4.375	1/31/2013	A1	4,786,284	5,027,213
WELLS FARGO & CO NEW SUB NT.....	6.375	8/1/2011	A+	4,924,650	5,299,779
WELLS FARGO & CO SR NT.....	5.300	8/26/2011	AA-	4,991,150	5,225,147
WELLS FARGO BK.....	5.950	8/26/2036	AA-	5,041,560	5,328,189
WELLS FARGO BK NA NT.....	6.450	2/1/2011	AA-	10,512,850	10,431,465
WELLS FARGO BK NATL ASSN SUB.....	4.750	2/9/2015	AA-	4,667,200	4,757,483
WELLS FARGO MTG BKD 06-AR2 2A5.....	Variable	3/25/2036	BBB+	1,949,801	1,280,100
WESTVACO CORP DEL DEB.....	7.950	2/15/2031	BBB	223,544	260,456
WESTVACO CORP NT.....	8.200	1/15/2030	BBB	534,144	600,712
WHIRLPOOL CORP.....	8.600	5/1/2014	BBB-	244,878	252,147
WILLIAMS COS INC NT.....	Variable	3/15/2032	B+	2,104,781	1,856,250
WINDSTREAM CORP SR NT.....	8.625	8/1/2016	BB	1,126,462	1,029,313
WISCONSIN ELEC PWR CO DEB.....	6.000	4/1/2014	A-	1,996,120	2,121,703
WISCONSIN ELEC PWR CO DEB.....	6.250	12/1/2015	A-	6,995,870	7,505,051
WISCONSIN ELEC PWR CO DEBS.....	5.700	12/1/2036	A-	4,996,150	4,855,330
WMC FIN USA LTD GTD NT.....	5.125	5/15/2013	A+	6,967,310	7,302,876
XEROX CAP TR I CAP SECS.....	8.000	2/1/2027	B-	4,274,474	3,211,000
ZENECA WILMINGTON INC GTD DEB.....	7.000	11/15/2023	AA+	5,793,288	5,833,910
<b>TOTAL FIXED INCOME</b>				<b>16,291,512,711</b>	<b>17,758,300,013</b>

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**PREFERRED SECURITIES**

<b>NAME</b>	<b>COST</b>	<b>FAIR VALUE</b>
AMBEV CIA DE BEBID PFD NPV.....	3,110,000	3,061,812
CENTRAIS ELECTRICAS BRAS PREF.....	3,062,366	3,548,739
CENTRAIS ELECTRICAS DE SANTA.....	517,167	442,323
CIA DE FERRO LIGAS DA BAHIA.....	210,204	269,063
CIA ENERGETICA MINAS GERAIS-CE.....	521,749	512,264
CIA PARANAENSE DE ENERGIA.....	5,873,171	6,715,650
CITIGROUP INC DEP SHS REPSTG.....	1,948,536	1,880,011
COMPANIA VALE DO RIO DOCE 'A'.....	7,523,712	6,727,597
CONFAB IND SA PRF NPV.....	943,673	1,151,263
DRAGERWERK AG & CO KGAA NPV.....	587,628	289,082
ELETROPAULO METROPOLITANA.....	1,090,965	1,644,527
FEDERAL HOME LN MTG CORP 5.90%.....	143,801	9,000
FEDERAL HOME LN MTG CORP 6.55%.....	176,296	8,897
FEDERAL HOME LN MTG CORP NON.....	274,654	16,798
FEDERAL HOME LN MTG CORP PERP.....	647,420	58,972
FEDERAL HOME LN MTG CORP PERP.....	102,000	7,360
FEDERAL HOME LN MTG CORP PFD.....	42,000	4,020
FEDERAL HOME LN MTG CORP PFD.....	265,640	18,125
FEDERAL HOME LN MTG CORP PFD.....	47,150	3,220
FEDERAL HOME LN MTG CORP PFD 5.....	152,830	8,670
FEDERAL HOME LOAN MORTGAGE.....	249,238	10,598
FEDERAL NATL MTG ASSN NON CUM.....	58,950	5,265
FEDERAL NATL MTG ASSN PFD.....	1,205,343	92,795
FEDERAL NATL MTG ASSN PFD.....	35,063	2,426
FEDERAL NATL MTG ASSN PFD.....	59,450	4,437
FEDERAL NATL MTG ASSN PFD SER.....	157,600	14,972
FEDERAL NATL MTG ASSN PFD SER.....	72,150	5,590
FERTILIZANTES FOSFATADOS PRF.....	519,665	557,631
FREDDIE MAC FXD PFD SHS.....	777,990	54,412
HENKEL AG & CO KGAA NON VTG.....	16,536,963	15,074,473
ITAUSA PRF BZCZ1(REGD).....	4,185,068	5,377,470
JUNGHEINRICH NON VTG PFD SHS.....	318,373	158,595
KSB (KLEIN SCH & BCKR NON V.....	54,729	56,779
METALURGICA GERDAU PRF NPV.....	7,076,066	11,216,247
MITHRIDION INC SER B CON PFD.....	1,150,000	1,150,000
NET SERVICOS DE COMUNICACAO SA.....	407,119	410,093
NEUWAVE MEDICAL SERIES A.....	500,000	500,000
OPGEN PREFERRED STOCK PA1-3.....	988,898	968,563
OPGEN PREFERRED STOCK PA-8.....	158,291	158,291
PETROLEO BRASILEIRO SA.....	15,961,664	24,929,442
PINSTRIPES B CONVERTIBLE PFD.....	290,758	290,758
PINSTRIPES SERIES A PREF STOCK.....	653,056	776,810
PORSCHE AUTOMOBIL HOLDING SE.....	1,137,168	1,040,900
PREFERRED BLOCKER INC PFD 144A.....	550,750	947,428
PROSIEBENSATI MEDIA AG NPV.....	120,676	118,028
SAMSUNG ELECTRONICS CO PFD.....	5,574,390	3,520,546
SANACORP PHARMAHOLDING AG NON.....	4,543	3,720
TELE NORTE LESTE P PRF NPV.....	12,024,736	9,848,320
TELECOMUNICACOES DE SAO.....	1,194,744	1,181,386
TELEMAR NORTE LESTE S A.....	2,407,553	1,682,386
USINAS SID MINAIS GERAIS.....	3,934,083	11,283,618
<b>TOTAL PREFERRED SECURITIES.....</b>	<b>105,606,040</b>	<b>117,819,371</b>

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**CONVERTIBLE SECURITIES**

<b>NAME</b>	<b>COST</b>	<b>FAIR VALUE</b>
AES TRUST III CVT EXCH PFD.....	305,497	282,915
CHESAPEAKE ENERGY CORP.....	371,957	540,100
CMS ENERGY CORP.....	1,460,000	1,518,400
CMS ENERGY TR I QUIPS 7.75%.....	1,992,888	1,547,000
FELCOR LODGING TR INC PFD CONV.....	498,062	114,000
HOLOGIC INC SR NT CONV.....	1,255,210	1,299,300
HOST HOTELS & RESORTS L P.....	838,563	874,213
HUMAN GENOME SCIENCES CON.....	1,450,281	922,250
HUMAN GENOME SCIENCES INC.....	127,600	175,450
INCYTE CORP SUB NT CONV.....	276,019	218,138
INTEL CORP JR SUB DEB CONV.....	62,120	63,000
INVITROGEN CORP SR NT CONV.....	187,016	223,031
ISTAR FINL INC SR NT CONV FLTG.....	30,544	13,237
KENDLE INTL INC SR NT CONV.....	1,020,550	1,145,063
KULICKE & SOFA INDS INC CONV.....	912,407	932,250
KULICKE & SOFFA INDS INC SUB.....	14,397	12,825
LEVEL 3 COMMUNICATIONS CONV.....	934,175	1,049,831
LIBERTY INTERNATL PLC CONV.....	81,134	111,866
LUCENT TECH CAP TR I CONV TR.....	1,757,810	1,335,900
LUCENT TECHNOLOGIES INC SR CVT.....	307,475	412,163
NEKTAR THERAPEUTICS SUB NT.....	1,365,535	1,080,450
NEWELL FINL TR I CUM CONV.....	470,682	728,485
NII HLDGS INC NT CONV.....	1,006,881	873,300
NORTEL NETWORKS CORP NEW GTD.....	99,938	42,900
NORTEL NETWORKS CORP NEW GTD S.....	2,595,669	1,255,650
OMNICARE INC SR DEB CONV.....	1,424,631	1,502,725
PENN VA CORP SR SUB NT CONV.....	500,061	496,100
SLM CORP SR NT.....	69,838	56,248
SOVEREIGN CAP TR IV CONTINGENT.....	1,116,148	805,065
TERA MEDICA SER A CONV PFD STK.....	500,000	500,000
TERAMEDICA IN SER A-1 PFD STK.....	571,430	571,430
TERAMEDICA SERIES A-2 PFD STK.....	820,000	820,000
UNITED RENTALS TR I CVT PFD.....	837,210	464,063
VALEANT PHAR SUB CONV NT.....	3,419,073	3,760,275
ZYSTOR THERAPEUTICS.....	304,239	304,239
ZYSTOR THERAPEUTICS INC.....	152,119	152,119
ZYSTOR THERAPEUTICS SER B CONV.....	1,250,000	1,250,000
<b>TOTAL CONVERTIBLE SECURITIES.....</b>	<b>30,387,154</b>	<b>27,453,980</b>

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
3COM CORP COM.....	83,000	193,768	390,930
3M CO.....	1,191,568	79,416,967	71,613,237
AAREAL BANK AG EUR26.....	65,198	570,382	717,882
AARON'S INC.....	30,602	890,144	912,552
AASTRA TECHNOLOGIES LTD.....	20,900	271,967	531,251
ABBOTT LABS COM.....	2,917,013	146,346,772	137,216,292
ABENGOA SA EUR0.25.....	64,818	1,569,525	1,434,215
ABERCROMBIE & FITCH CO CL A.....	85,207	3,518,837	2,163,406
ABRAXIS BIOSCIENCE INC NEW COM.....	4,429	260,254	163,253
ACADIA RLTY TR COM.....	7,191	151,269	93,843
ACBEL POLYTECH INC TWD10.....	635,000	372,779	365,788
ACCELL GROUP EUR0.02.....	1,564	58,942	59,889
ACCENTURE LTD BERMUDA CL A.....	1,038,568	33,243,680	34,750,485
ACCOR EUR3.....	74,800	2,868,930	2,964,464
ACE LIMITED SHS.....	255,000	13,955,935	11,278,650
ACER INC.....	369,000	670,349	642,179
ACTEL CORP COM.....	88,362	1,381,094	948,124
ACTELION CHF0.5 (REGD)(POST).....	24,771	1,271,617	1,294,866
ACTIVIDENTITY CORP COM.....	67,848	287,541	171,655
ACTIVISION BLIZZARD INC COM.....	405,701	4,609,339	5,124,004
ACUITY BRANDS INC.....	172,493	4,927,914	4,838,429
ACXIOM CORP COM.....	6,581	45,840	58,110
ADAPTEC INC COM.....	308,196	1,603,253	816,719
ADDAX PETROLEUM CORP.....	11,400	272,349	484,231
ADECCO SA CHF1 (REGD).....	235,233	8,519,925	9,789,569
ADEPT TECHNOLOGY INC.....	639,057	4,903,633	1,604,033
ADITYA BIRLA MINERALS NPV.....	114,635	56,536	52,826
ADOBE SYS INC DEL COM.....	645,201	14,301,356	18,259,188
ADORES INC JPY50.....	8,000	18,985	18,904
ADVANCED AUTO PTS INC.....	143,793	5,221,350	5,965,972
ADVANCED MICRO DEVICES INC COM.....	509,288	1,609,172	1,970,945
ADVANCED SEMI ENGR TWD10 (ASE).....	2,233,000	1,110,181	1,289,709
AECOM TECHNOLOGY CORP DELAWARE.....	131,935	3,789,585	4,221,920
AECON GROUP INC.....	14,600	144,180	145,076
AEGON NV EUR0.12.....	1,996,125	29,644,909	12,271,807
AEHR TEST SYS COM.....	545,524	3,579,390	463,695
AEON CO LTD NPV.....	1,663,239	17,945,866	16,462,592
AEON FANTASY CO NPV.....	14,800	141,013	135,905
AEON MALL CO NPV.....	203,600	5,913,760	3,878,497
AEROPOSTALE INC.....	60,058	1,989,185	2,058,188
AES CORP COM.....	474,619	4,393,641	5,510,327
AETNA INC COM NEW.....	741,374	20,243,191	18,571,419
AFFILIATED COMPUTER SVCS INC.....	154,196	6,925,303	6,849,386
AFFILIATED MANAGERS GROUP INC.....	39,959	1,772,238	2,325,214
AFFYMAX INC.....	42,755	541,779	787,975
AFLAC INC COM.....	421,877	18,691,048	13,116,156
AGCO CORP COM.....	59,268	1,525,022	1,722,921
AGFA GEVAERT NV ORD NPV.....	460,082	8,382,100	1,310,028
AGGREKO ORD 20P.....	210,436	1,500,934	1,796,896
AGILENT TECHNOLOGIES INC.....	299,036	6,340,250	6,073,421
AGL RES INC.....	54,901	1,672,265	1,745,852
AGNICO EAGLE MINES LTD COM.....	15,015	680,000	787,987
AGNICO-EAGLE MINES LTD.....	30,301	1,708,269	1,598,607
AGRIUM INC COM.....	7,540	584,625	300,771
AICHI MACHINE IND JPY50.....	213,000	701,934	675,525
AIFUL CORP JPY50.....	111,200	1,567,689	427,581
AIR METHODS CORP NEW.....	105,779	2,556,230	2,894,113
AIR PRODS & CHEMS INC COM.....	162,056	10,390,404	10,467,197
AIR.WATER INC JPY50.....	79,000	732,652	862,994
AIRGAS INC.....	67,175	2,710,668	2,722,603

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
AISIN SEIKI CO Y50.....	105,200	2,076,341	2,284,231
AIXTRON ORD NPV.....	58,280	695,362	712,012
AJINOMOTO CO INC.....	153,000	1,505,135	1,211,504
AJIS CO LTD JPY50.....	100	2,709	2,177
AK STL HLDG CORP COM.....	93,349	1,874,195	1,791,367
AKAMAI TECHNOLOGIES INC.....	125,186	2,266,577	2,401,067
AKSA TRY1.....	380,286	596,211	371,325
AKZO NOBEL NV EUR2.....	345,324	19,064,146	15,189,803
ALARKO HOLDING TRY1.....	106,550	164,735	199,755
ALBANY INTL CORP CL A.....	99,721	2,958,682	1,134,825
ALBEMARLE CORP.....	79,290	2,004,150	2,027,445
ALBERTO CULVER CO NEW COM.....	64,662	1,564,313	1,644,355
ALCOA INC COM.....	2,094,891	35,829,661	21,640,224
ALCON INC COM SHS.....	17,000	1,504,811	1,974,040
ALEXANDER & BALDWIN INC.....	26,225	710,514	614,714
ALEXANDRIA REAL ESTATE.....	29,444	1,611,234	1,053,801
ALEXION PHARMACEUTICALS INC.....	52,635	2,055,969	2,164,351
ALFRESA HLDGS NPV.....	12,000	478,960	553,454
ALIMENTATION COUCHE-TARD INC.....	632,900	6,671,485	7,667,717
ALLAHABAD BANK INR10.....	502,611	931,094	815,215
ALLEGHANY CORP DEL.....	3,327	969,050	901,617
ALLEGHENY ENERGY INC COM.....	120,595	3,968,969	3,093,262
ALLEGHENY TECHNOLOGIES INC COM.....	84,183	3,038,645	2,940,512
ALLERGAN INC COM.....	335,584	14,869,455	15,967,087
ALLIANCE DATA SYS CORP COM.....	122,443	4,898,590	5,043,427
ALLIANCE ONE INTL INC.....	20,200	83,898	76,760
ALLIANT ENERGY CORP COM.....	78,740	2,355,362	2,057,476
ALLIANT TECHSYSTEMS INC COM.....	118,103	9,101,404	9,726,963
ALLIANZ AG NPV.....	15,600	1,859,141	1,430,821
ALLIANZ SE (SOCIETAS EUROPEAE).....	314,675	56,282,615	28,967,696
ALLIED IRISH BANKS ORD EUR0.32.....	1,075,368	12,600,502	2,594,388
ALLIED IRISH BKS EUR0.32.....	401,518	2,467,271	968,685
ALLIED MATERIAL TECHNOLOGY.....	161,000	33,950	6,330
ALLIED PROPERTIES REIT.....	24,800	456,385	314,978
ALLIED TELESIS KK JPY50.....	88,754	65,025	57,032
ALLIED WORLD ASSURANCE COMPANY.....	31,754	1,197,119	1,296,516
ALLSCRIPTS-MISYS HEALTHCARE.....	40,060	592,592	635,352
ALLSTATE CORP COM.....	1,053,972	47,012,329	25,716,917
ALOKA CO LTD JPY50.....	27,500	376,437	297,844
ALPEN CO LTD NPV.....	31,400	517,021	568,868
ALPHA BANK (REGD)EUR4.7.....	239,600	7,469,692	2,621,385
ALPHA NAT RES INC.....	151,024	5,694,465	3,967,400
ALPHA NETWORKS INC TWD10.....	609,000	491,436	509,511
ALPINE ELECTRONICS Y50.....	11,400	87,169	118,035
ALPS ELECTRIC CO LTD.....	568,800	8,251,767	3,094,989
ALSTOM EUR7 (POST.....	70,500	6,868,441	4,158,685
ALTEK CORP TWD10.....	1,258,137	1,632,198	1,717,907
ALTERA CORP COM.....	740,887	11,982,070	12,061,640
ALTRIA GROUP INC.....	2,313,419	40,442,014	37,916,937
AMAZON.COM INC COM.....	327,898	21,770,920	27,431,947
AMB PPTYS CORP COM.....	204,788	4,921,551	3,852,062
AMCOR LIMITED NPV.....	738,000	2,605,969	2,977,214
AMDOCS LTD COM.....	219,242	4,261,483	4,702,741
AMEC ORD 50P.....	106,301	1,198,265	1,143,154
AMEDISYS INC.....	119,805	4,074,784	3,955,961
AMEREN CORP.....	152,038	4,986,448	3,784,226
AMERICA MOVIL SAB DE CV SER.....	13,842,800	29,970,625	26,791,669
AMERICAN CAMPUS CMNTYS INC.....	158,100	3,650,120	3,506,658
AMERICAN EAGLE OUTFITTERS NEW.....	371,312	4,852,146	5,261,491
AMERICAN ELEC PWR INC COM.....	339,402	10,438,145	9,805,324

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<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
AMERICAN EXPRESS CO COM.....	1,399,150	45,528,444	32,516,246
AMERICAN FINL GROUP INC OHIO.....	60,628	1,327,682	1,308,352
AMERICAN INTL GROUP INC COM.....	1,852,076	13,638,363	2,148,408
AMERICAN ITALIAN PASTA CO CL A.....	38,306	879,911	1,116,237
AMERICAN MED SYS HLDGS INC COM.....	297,212	4,246,726	4,695,950
AMERICAN NATL INS CO.....	10,179	726,281	769,329
AMERICAN TOWER CORP.....	298,356	9,223,356	9,407,165
AMERICAN WTR WKS CO INC NEW.....	44,971	910,254	859,396
AMERICREDIT CORP COM.....	57,618	406,659	780,724
AMERIPRISE FINL INC.....	140,591	3,348,978	3,412,144
AMERISOURCEBERGEN CORP COM.....	343,498	5,938,182	6,093,655
AMERISTAR CASINOS INC.....	8,500	115,269	161,755
AMETEK INC.....	87,721	3,070,847	3,033,392
AMGEN INC.....	1,902,303	105,717,740	100,707,921
AMLIN ORD GBP0.28125.....	709,700	3,791,131	3,532,606
AMMB HOLDINGS BHD MYR1.....	1,595,500	1,466,599	1,534,222
AMP LIMITED AUS0.40.....	3,270,300	17,735,112	12,902,105
AMPHENOL CORP NEW CL A.....	166,074	5,411,215	5,254,581
AMPLIFON EUR0.02.....	45,254	153,810	157,419
AMR CORP DEL COM.....	231,799	1,892,099	931,832
AMSURG CORP COM.....	44,265	1,004,131	949,042
AMTRAN TECHNOLOGY TWD10.....	874,000	506,561	511,454
AMYLIN PHARMACEUTICALS INC COM.....	405,570	5,875,134	5,475,195
ANADARKO PETE CORP COM.....	373,550	16,471,398	16,955,435
ANADOLU HAYAT SIGO CLASS'B'.....	158,718	236,975	253,131
ANADOLU SIGORTA TRY1.....	791,537	757,261	664,681
ANALOG DEVICES INC COM.....	280,211	5,982,195	6,943,629
ANALOGIC CORP COM PAR \$0.05.....	41,352	2,026,743	1,527,956
ANCHOR BANCORP WIS INC.....	60,851	1,500,450	79,106
ANDRITZ AG NPV (POST SPLIT).....	35,424	1,245,517	1,485,655
ANGIOTECH PHARMACEUTICALS INC.....	22,658	120,553	38,745
ANGLO AMERICAN.....	278,787	8,158,734	8,096,588
ANGLO IRISH BANK EUR0.16.....	714,170	5,830,287	217,376
ANGLO IRISH BK CP EURO.16.....	2,113,580	25,296,107	615,157
ANHEUSER-BUSCH INBEV NV.....	918,246	16,528,178	33,152,547
ANIXTER INTL INC COM.....	115,107	4,907,614	4,326,872
ANNALY CAPITAL MANAGEMENT INC.....	349,127	5,355,482	5,285,783
ANN TAYLOR STORES CORP COM.....	283,145	6,593,781	2,259,497
ANSELL LTD NPV.....	53,083	455,565	376,364
ANSYS INC COM.....	275,619	5,611,279	8,588,288
AON CORP COM.....	220,591	9,276,339	8,353,781
AOYAMA TRADING Y50.....	191,900	2,607,972	3,313,524
APAC TELESERVICES INC COM.....	11,400	57,254	58,482
APACHE CORP COM.....	256,107	20,817,641	18,478,120
APARTMENT INVT & MGMT CO CL A.....	107,452	1,288,051	950,950
APLIX CORP NPV.....	4	4,537	2,914
APOLLO GROUP INC CL A.....	252,814	16,839,964	17,980,132
APOLLO TYRES LIMITED.....	390,226	252,059	251,706
APPLE INC.....	886,437	104,742,349	126,255,222
APPLIED ENERGETICS INC COM.....	7,130,284	11,773,719	3,422,536
APPLIED EXTRUSION TECHNOLOGIES.....	3,389	0	8,134
APPLIED MATLS INC COM.....	1,940,776	28,145,072	21,290,313
APRIL GROUP EUR0.4.....	80,477	3,098,399	2,686,569
APTARGROUP INC COM.....	151,865	4,411,120	5,128,481
AQUA AMER INC.....	122,768	2,290,718	2,197,547
ARACRUZ CELULOSE S A SPONS ADR.....	146,095	2,249,204	2,168,050
ARBITRON INC COM.....	87,955	3,357,527	1,397,605
ARCANDOR AG NPV.....	57,732	265,538	49,073
ARCELIK TRY1.....	156,113	222,996	236,781
ARCELORMITTAL.....	1,320,393	56,992,333	43,319,432



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<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
ARCELORMITTAL SA LUXEMBOURG NY.....	6,035	426,980	199,638
ARCELORMITTAL SOUTH AFRICA LTD.....	235,842	4,866,341	2,916,531
ARCH CAPITAL GROUP LTD SHS.....	52,184	3,349,862	3,056,939
ARCH CHEMICAL INC COM.....	98,052	2,617,845	2,411,099
ARCH COAL INC COM.....	162,320	4,437,833	2,494,858
ARCHER DANIELS MIDLAND CO COM.....	711,287	20,413,623	19,041,153
ARCS CO LTD NPV.....	30,900	466,920	441,634
ARCTIC CAT INC.....	22,613	413,179	91,357
ARGO REAL ESTATE OPPORTUNITIES.....	280,000	392,477	37,310
ARISTOCRAT LEISURE NPV.....	892,610	2,085,134	2,734,980
ARKANSAS BEST CORP DEL.....	101,363	3,318,039	2,670,915
ARKEMA EUR10.....	2,020	51,576	47,317
ARMSTRONG WORLD INDS INC NEW.....	21,194	383,431	349,489
ARRAY BIOPHARMA INC COM.....	182,495	1,621,223	573,034
ARROW ELECTRS INC COM.....	76,675	1,447,002	1,628,577
ARROW ENERGY NPV.....	447,701	1,199,745	1,284,901
ARUBA NETWORKS INC COM.....	43,121	474,981	376,878
AS ROMA EUR0.15.....	33,520	56,996	55,433
ASAHI GLASS CO Y50.....	690,000	7,842,579	5,542,312
ASAHI KASEI CORP JPY50.....	1,481,000	7,675,441	7,536,622
ASATSU-DK INC Y50.....	70,200	1,465,759	1,586,112
ASCENDAS REAL ESTATE INV TRUST.....	865,474	930,594	950,775
ASHLAND INC NEW.....	77,648	1,392,398	2,178,026
ASHMORE GRP ORD GBP0.0001 (WI).....	304,202	913,009	948,095
ASIA CEMENT TW\$10.....	634,000	704,699	676,318
ASIA OPTICAL CO IN TWD10.....	78,000	98,693	134,319
ASIA POLYMER.....	629,000	476,695	381,503
ASIA STD INTL GP HKD0.01.....	3,368,000	44,260	43,892
ASIA VITAL COMPONE TWD10.....	466,000	241,615	256,364
ASICS CORP JPY50.....	371,000	3,364,261	3,383,738
ASKA PHARMACEUTICAL CO LTD NPV.....	1,000	8,954	8,468
ASML HLDG NV EUR0.09.....	514,277	11,560,259	11,116,013
ASPEN INSURANCE HOLDINGS.....	53,174	1,149,036	1,187,907
ASSA ABLOY SER B NPV.....	106,100	1,085,965	1,472,118
ASSET ACCEP CAP CORP.....	52,624	783,483	404,679
ASSOCIATED BANC CORP COM.....	81,971	1,502,609	1,024,638
ASSOCIATED BRITISH FOODS ORD.....	1,004,400	18,140,164	12,612,483
ASSURANT INC.....	157,316	5,667,456	3,789,742
ASSYSTEM BRIME EUR1.....	4,059	36,845	27,954
ASTELLAS PHARMA INC Y50.....	1,252,611	49,823,166	44,399,953
ASTRA INTERNATIONAL TBK PT.....	1,000	2,105	2,332
ASTRAZENECA ORD USD0.25.....	1,036,310	45,097,839	45,576,011
ASX LTD NPV.....	170,186	3,677,216	5,089,338
ASYA KATILIM BANKASI A S COM.....	1,138,914	1,164,342	1,586,562
AT & T INC COM.....	5,934,162	176,111,158	147,404,584
ATCO LTD.....	160,900	4,531,591	5,451,772
ATEA ASA NOK10.....	29,000	108,651	120,297
ATHEROS COMMUNICATIONS INC.....	142,106	2,401,797	2,734,119
ATMEL CORP COM.....	289,073	949,215	1,078,242
ATMI INC COM.....	115,676	2,843,860	1,796,448
ATMOS ENERGY CORP.....	222,906	5,792,907	5,581,566
ATTIJARIWafa BANK MAD10.....	26,611	750,023	968,379
ATWOOD OCEANIC INC.....	87,835	1,640,011	2,187,970
AU OPTRONICS CORP.....	18,745,180	23,034,566	18,282,407
AURUBIS AG ORD NPV.....	17,844	709,152	523,104
AUSGROUP LTD SGD0.05.....	801,000	352,070	290,548
AUSTRALIA & NEW ZEALAND BANK.....	1,641,499	16,627,001	21,883,382
AUSTRALIAN WORLDWIDE EXPL NPV.....	863,504	2,419,665	1,794,117
AUTODESK INC COM.....	146,358	2,999,838	2,777,875
AUTOLIV INC COM.....	84,729	2,892,095	2,437,653

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<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
AUTOMATIC DATA PROCESSING INC.....	1,039,300	41,389,789	36,832,792
AUTONATION INC COM.....	68,577	858,575	1,189,811
AUTOZONE INC COM.....	69,189	9,001,815	10,455,150
AVALONBAY CMNTYS INC COM.....	135,581	11,243,167	7,584,401
AVENG ZAR0.05.....	1,070,530	5,084,932	4,851,868
AVERY DENNISON CORP COM.....	85,252	2,958,870	2,189,271
AVEVA GROUP ORD GBP0.0333.....	17,326	334,389	204,441
AVID TECHNOLOGY INC COM.....	15,943	548,614	213,796
AVIVA PLC GBP0.25.....	5,188,514	51,063,484	29,180,165
AVNET INC COM.....	96,912	1,771,501	2,038,059
AVOCET MINING ORD GBP0.05.....	49,100	66,514	67,923
AVON PRODS INC COM.....	400,825	11,147,058	10,333,269
AVX CORP.....	31,244	262,364	310,253
AXA EUR2.29.....	260,000	4,406,454	4,883,186
AXIS CAPITAL HLDGS LTD SHS.....	118,643	3,235,304	3,106,074
AXT INC COM.....	70,524	257,337	97,323
AYGAZ TRY1.....	180,769	436,348	425,976
BABCOCK INTL GROUP ORD GBP0.60.....	55,797	601,028	441,987
BAE SYSTEMS ORD GBP0.025.....	2,009,904	13,211,340	11,204,385
BAKER HUGHES INC COM.....	300,147	12,332,438	10,937,357
BALDOR ELEC CO.....	122,486	2,626,928	2,913,942
BALFOUR BEATTY ORD GBP0.50.....	115,236	553,701	586,409
BALL CORP COM.....	82,399	3,425,635	3,721,139
BALOISE-HLDGDS CHF0.1.....	157,943	13,219,679	11,712,660
BANCO BILBAO VIZCAYA.....	872,900	13,162,664	10,945,896
BANCO DO BRASIL SA COM NPV.....	283,858	2,381,548	3,067,717
BANCO ESPIRITO SANTO SA.....	428,470	3,286,489	2,307,815
BANCO NOSSA CAIXA SA NPV.....	56,213	1,576,862	2,103,040
BANCO SANTANDER CHILE NEW.....	33,600	1,411,698	1,568,784
BANCO SANTANDER SA EUR0.50.....	6,910,588	91,561,047	82,973,246
BANCO SANTANDER SA EUR0.50.....	157,366	7,563,865	1,894,446
BANCORPSOUTH INC.....	53,472	1,105,843	1,097,780
BANGCHAK PETROLEUM THB1.....	1,175,700	496,242	486,568
BANGKOK BK PUB CO (LOCAL).....	1,882,300	4,544,654	5,966,786
BANK CENTRAL ASIA IDR125.....	2,195,000	454,125	758,007
BANK NEW YORK MELLON CORP COM.....	1,312,424	41,734,225	38,467,147
BANK OF AMERICA CORP.....	8,823,823	207,567,146	116,474,464
BANK OF BARODA INR10 (DEMAT).....	769,307	4,363,242	7,153,487
BANK OF CHINA LTD CNY1.....	44,715,000	14,870,080	21,289,972
BANK OF HAWAII CORP.....	30,638	1,260,883	1,097,760
BANK OF MONTREAL.....	64,010	2,613,655	2,701,830
BANK OF NOVA SCOTIA.....	74,070	2,372,374	2,769,294
BANK OF PIRAEUS EUR4.77.....	247,653	2,399,616	2,466,330
BANK OF SAGA Y50.....	23,000	81,007	78,427
BARCLAYS ORD GBP0.25.....	11,955,986	59,464,664	55,721,895
BARCLAYS R2000 INDEX FUND.....	11,965,501	247,914,177	179,160,050
BARCO (NEW) NPV.....	8,441	265,843	288,772
BARD C R INC.....	112,877	8,932,138	8,403,693
BARLOWORLD LTD ZAR0.05.....	31,236	511,434	156,938
BARNES & NOBLE INC COM.....	23,804	429,356	491,077
BARRICK GOLD CORP.....	135,680	5,148,828	4,552,064
BARRICK GOLD CORP.....	57,990	2,127,201	1,954,887
BASF SE NPV.....	713,800	27,816,841	28,364,324
BASIC ENERGY SVCS INC NEW COM.....	9,945	210,308	67,924
BASIC NET SPA EUR0.5165.....	143,987	366,348	311,024
BASTIDE LE CONFORT MEDICAL.....	170	4,178	1,953
BAXTER INTL INC COM.....	886,587	48,035,009	46,953,648
BAYER AG ORD NPV.....	1,422,121	85,156,440	76,238,887
BAYERISCHE MOTOREN WERKE (BMW).....	67,300	2,562,547	2,533,652
BAYTEX ENERGY TRUST.....	31,500	405,515	531,351

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BB&T CORP COM.....	683,062	18,846,295	15,013,703
BCE INC.....	792,095	17,275,771	16,369,122
BE AEROSPACE INC.....	79,457	931,839	1,141,003
BEACH PETROLEUM LTD.....	662,374	375,375	423,042
BEAZLEY PLC.....	443,378	1,209,888	710,097
BECHTLE AG NPV.....	64,572	2,208,751	1,213,664
BECKMAN COULTER INC COM.....	53,332	2,600,292	3,047,390
BECTON DICKINSON & CO COM.....	252,041	18,063,550	17,973,044
BED BATH & BEYOND INC COM.....	293,115	8,441,468	9,013,286
BEKAERT SA NEW NPV.....	13,963	1,272,426	1,433,833
BELDEN INC.....	80,826	2,354,314	1,349,794
BELL AG BASEL CHF5-REGISTERED.....	1	1,669	1,425
BELL MICROPRODUCTS INC COM.....	2,288,105	10,633,745	2,539,797
BELLEVUE GROUP AG CHF0.10.....	190	14,273	6,988
BEMIS INC COM.....	369,084	10,882,916	9,300,917
BENETTON GROUP SPA EUR1.30.....	428,900	3,155,632	3,765,995
BENI STABILI SPA EUR0.1.....	80,894	53,062	63,371
BERKLEY W R CORP COM.....	146,907	3,967,122	3,154,093
BEST BUY INC COM.....	834,478	31,826,917	27,946,668
BEZEQ-ISRAELI TELECOMMUNICATNS.....	3,059,126	5,154,141	5,663,387
BG GROUP PLC ORD GBP0.10.....	2,891,570	40,690,801	48,476,977
BGI RUSSELL 1000 ALPHA TILTS.....	11,546,610	776,958,287	623,549,215
BHARAT PETE CORP INR10.....	85,774	678,941	770,095
BHP BILLITON LIMITED.....	750,980	18,622,237	21,079,546
BHP BILLITON PLC USD0.50.....	2,091,981	56,569,175	46,992,240
BIDVEST GROUP ORD RO.05.....	364,600	4,217,042	4,567,356
BIG LOTS INC COM.....	110,332	2,278,226	2,320,282
BIG YELLOW GROUP ORD GBP0.10.....	67,000	343,005	377,359
BILFINGER BERGER AG NPV.....	12,336	511,587	572,732
BILLABONG INTERNATIONAL NPV.....	64,972	446,756	459,608
BILLERUD NPV.....	15,265	87,298	73,883
BINCKBANK NV EUR0.10.....	303,700	2,224,682	3,842,383
BINGGRAE KRW5000.....	4,630	141,054	159,912
BIO RAD LABS INC CL A.....	12,385	930,037	934,820
BIOGEN IDEC INC COM.....	321,381	16,715,206	14,510,352
BIOMARIN PHARMACEUTICAL COM.....	64,087	1,180,335	1,000,398
BIOMED RLTY TR INC.....	136,150	1,916,173	1,392,815
BIOTA HOLDINGS LTD NPV.....	89,233	92,074	86,208
BIOVAIL CORP.....	615,300	11,376,957	8,275,702
BJ SVCS CO COM.....	286,565	4,594,003	3,905,881
BJS WHSL CLUB INC COM.....	41,544	1,491,201	1,338,963
BK MANDIRI IDR500.....	697,000	155,835	216,799
BK OF INDIA INR10(DEMAT).....	721,557	3,851,012	5,311,702
BK OF IRELAND ORD STK EUR0.64.....	1,702,087	13,213,967	4,022,823
BK OF IRELAND ORD STK EUR0.64.....	1,049,586	8,337,779	2,480,660
BLACK & DECKER CORP COM.....	264,130	16,984,493	7,569,966
BLACK BOX CORP DEL COM.....	52,485	1,872,573	1,756,673
BLACKROCK INC COM.....	12,957	1,838,050	2,272,917
BLOCK H & R INC COM.....	711,044	14,482,512	12,251,288
BLUESCOPE STEEL LTD.....	1,867,336	8,481,798	3,819,409
BM&F BOVESPA SA BOLSA DE.....	1,242,200	5,671,229	7,466,637
BMC SOFTWARE INC COM.....	139,718	3,967,215	4,721,071
BML INC JPY 50.....	6,900	138,487	153,039
BNP PARIBAS EUR2.....	1,275,589	100,328,051	82,750,727
BOARDWALK REAL ESTATE INVT.....	26,450	690,908	744,750
BOBST AG CHF1 REGD.....	4,017	328,097	112,656
BOC HONG KONG HLDG HKD5.....	1,882,500	2,685,347	3,298,605
BOEING CO COM.....	877,099	43,792,966	37,276,708
BOK FINL CORP NEW.....	12,920	531,527	486,696
BOMBARDIER INC.....	1,591,000	3,919,044	4,726,353

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
BONDUELLE EUR7.....	2,808	340,058	219,579
BOOKER GROUP PLC GBP0.01.....	423,234	246,183	230,011
BORG WARNER INC COM.....	135,718	4,381,841	4,634,770
BOSTON BEER INC CL A.....	19,805	408,230	586,030
BOSTON PPTYS INC COM.....	240,834	16,618,283	11,487,782
BOSTON SCIENTIFIC CORP COM.....	2,716,391	30,939,598	27,544,205
BOUYGUES EUR1.....	138,023	10,044,437	5,188,425
BOW ENERGY LIMITED.....	103,699	73,832	69,583
BOYD GAMING CORP.....	35,370	201,871	300,645
BP PLC ORD USD.25.....	7,913,734	78,265,136	62,270,398
BRANDYWINE RLTY TR SH BEN INT.....	114,923	1,186,018	856,176
BRE PPTYS INC CL A.....	32,846	1,025,346	780,421
BRIDGESTONE CO Y50.....	217,100	3,516,776	3,408,887
BRIGGS & STRATTON CORP.....	173,864	5,060,792	2,319,346
BRILLIANCE CHINA AUTOMATED.....	1,110,000	69,129	128,902
BRINKER INTL INC COM.....	65,475	719,835	1,115,039
BRINKS CO.....	36,225	962,878	1,051,612
BRINKS HOME SEC HLDGS INC COM.....	38,543	915,276	1,091,152
BRISTOL MYERS SQUIBB CO COM.....	3,100,695	71,071,722	62,975,115
BRISTOW GROUP INC COM.....	115,940	3,647,366	3,435,302
BRIT INSURANCE HOLDINGS ORD.....	240,154	1,059,470	746,502
BRITISH AMERICAN TOBACCO ORD.....	1,110,710	29,549,414	30,602,060
BRITISH LAND ORD GBP0.25.....	1,747,565	14,243,672	10,993,874
BRITISH SKY BRDCSTG.....	2,067,344	20,338,272	15,490,955
BRITVIC ORD GBP0.2(WI).....	142,678	627,495	655,564
BROADCOM CORP CL A COM.....	1,119,685	24,259,402	27,756,991
BROADRIDGE FINL SOLUTIONS INC.....	109,734	1,649,040	1,819,390
BROCADE COMMUNICATIONS SYS INC.....	1,270,793	7,850,670	9,937,601
BROOKDALE SR LIVING INC COM.....	24,985	155,701	243,354
BROTHER INDS NPV.....	313,000	2,914,495	2,776,888
BROWN & BROWN INC COM.....	153,322	2,929,593	3,055,707
BROWN FORMAN CORP CL B.....	235,732	11,537,857	10,131,761
BROWN SHOE INC NEW COM.....	149,212	2,555,061	1,080,295
BT GROUP ORD GBP0.05.....	5,431,600	18,724,954	9,079,206
BUCYRUS INTERNATIONAL INC.....	470,680	8,979,403	13,442,621
BULL SA NEW ORD EUR10.....	5,094	13,443	13,433
BUMI RESOURCES IDR500.....	34,657,500	6,912,382	6,315,242
BUMIPUTRA COMMERCE HLDGS.....	566,800	1,349,076	1,459,329
BUNGE LIMITED COM.....	92,700	5,218,743	5,585,175
BURE FORVALTNING AB SEK.75.....	30,399	156,072	136,932
BURGER KING HLDG INC COM.....	68,146	1,374,730	1,176,881
BURLINGTON NORTH SANTA FE CORP.....	353,831	28,421,697	26,020,732
C & D TECHNOLOGIES INC COM.....	1,691,554	12,030,222	3,383,108
C H ROBINSON WORLDWIDE INC.....	227,574	11,668,438	11,867,984
CA INC COM.....	251,922	4,700,476	4,391,000
CABLEVISION NY GRP CL A COM.....	177,693	2,804,283	3,449,021
CABOT CORP COM.....	41,927	641,327	527,442
CABOT OIL & GAS CORP COM.....	96,161	3,045,904	2,946,373
CAC CORP NPV.....	27,100	278,571	196,049
CACHE INC COM NEW.....	313,669	2,640,452	1,217,036
CACI INTL INC CL A.....	165,743	7,072,665	7,078,884
CADBURY PLC ORD GBP0.10.....	766,604	8,394,974	6,539,656
CADENCE DESIGN SYS INC COM.....	168,942	727,493	996,758
CAIRN ENERGY PLC ORD.....	99,700	2,698,744	3,845,352
CALAMP CORP.....	1,461,107	5,349,625	1,168,886
CALIPER LIFE SCIENCES INC.....	85,000	309,376	150,450
CALLAN FUND.....	23,983,717	214,366,533	175,490,083
CALPINE CORP COM NEW.....	332,518	3,550,742	3,707,576
CALSONIC KANSEI JPY50.....	311,642	415,977	616,921
CALUMET SPECIALTY PRODS.....	28,000	421,082	434,000

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
CAMDEN PPTY TR SHS BEN INT.....	126,642	4,674,304	3,495,319
CAMECO CORP.....	47,200	1,210,016	1,212,768
CAMERON INTL CORP COM.....	198,819	6,099,215	5,626,578
CAMPBELL SOUP CO COM.....	546,538	15,713,778	16,079,148
CAMPER & NICHOLSONS MARINA INV.....	500,000	705,935	222,325
CAN DO CO LTD NPV.....	141	133,786	140,876
CANADIAN IMPERIAL BK OF COMM.....	324,760	19,022,125	16,305,813
CANADIAN NAT RES LTD.....	24,800	1,795,270	1,301,752
CANADIAN NATIONAL RAILWAY CO.....	88,530	4,209,632	3,809,226
CANADIAN NATL RY CO COM.....	21,800	1,081,167	936,528
CANADIAN NATURAL RESOURCES LTD.....	63,830	3,501,452	3,363,119
CANARA BANK INR10.....	699,162	2,603,087	3,831,125
CANON INC NPV.....	555,250	19,604,034	18,185,106
CANON MARKETING JAPAN INC NPV.....	2,500	35,814	34,980
CANTELL MEDICAL CORP.....	20,245	295,693	328,576
CAP GEMINI EUR8.....	465,527	17,317,542	17,133,971
CAPE ORD 25P.....	148,839	277,647	482,265
CAPITA PLC.....	245,255	2,156,094	2,885,853
CAPITACOMMERCIAL T REIT UNITS.....	2,696,000	1,283,459	1,527,426
CAPITAL & REG PROPS ORD 10P.....	240,000	1,113,612	128,454
CAPITAL ONE FINL CORP.....	357,676	10,893,358	7,825,951
CAPITAL SOURCE INC.....	146,462	730,048	714,735
CAPITLAND SGD1.....	3,290,800	9,312,277	8,435,325
CAPITAMALL TRUST SGD1 UNITS.....	344,900	497,837	333,617
CAPITOL FED FINL COM.....	41,497	1,714,844	1,590,580
CARBO CERAMICS INC.....	95,795	3,475,490	3,276,189
CARDINAL HEALTH INC COM.....	618,414	31,108,865	18,892,548
CAREER ED CORP COM.....	55,726	1,030,352	1,387,020
CARLISLE COS INC COM.....	50,778	1,103,959	1,220,703
CARLSBERG 'B' DKK20.....	61,300	3,646,507	3,931,412
CARMAX INC.....	141,317	1,314,582	2,077,360
CARNIVAL CORP PAIRED CTF 1 COM.....	892,935	22,099,346	23,010,935
CARPENTER TECHNOLOGY CORP COM.....	28,243	612,909	587,737
CARPHONE WAREHOUSE ORD GBP0.10.....	1,437,923	3,368,064	3,741,509
CARREFOUR EUR2.5.....	28,530	1,075,553	1,217,336
CARTER HLDGS INC.....	14,500	299,028	356,845
CASCADE MICROTECH INC.....	429,930	3,377,118	1,569,245
CASCADES INC.....	13,300	47,209	53,024
CASEYS GEN STORES INC.....	154,747	2,975,215	3,975,450
CASTELLUM AB NPV.....	46,300	456,602	293,414
CATCHER TECHNOLOGY TWD10.....	454,000	1,177,201	1,082,073
CATERPILLAR INC.....	1,068,340	52,830,078	35,297,954
CATHAY FINANCIAL HOLDING CO.....	1,605,000	2,309,523	2,374,970
CATLIN GROUP COM STK USD0.01.....	94,904	771,157	502,090
CATO CORP CL A.....	15,300	277,044	266,832
CB RICHARD ELLIS GROUP INC.....	183,007	1,112,241	1,712,946
CBS CORP NEW CL B.....	622,566	6,315,659	4,308,157
CEC ENTMT INC COM.....	128,995	4,015,331	3,802,773
CELANESE CORP DEL COM SER A.....	96,745	1,670,299	2,297,694
CELESTICA INC.....	1,252,001	7,440,650	8,495,086
CELGENE CORP.....	646,311	34,968,223	30,919,518
CEMEX SA DE CV PTG CERT NPV.....	4,270,745	3,116,220	4,004,761
CENT PATTANA PUB THB1(NVDR).....	3,750,000	2,901,248	2,157,323
CENTENNIAL COAL CO NPV.....	702,396	1,094,001	1,396,916
CENTERPOINT ENERGY INC.....	248,643	3,158,743	2,754,964
CENTEX CORP COM.....	79,796	911,171	675,074
CENTRAL BNK OF INDIA ORD INR10.....	260,893	396,306	512,746
CENTRAL EUROPEAN DISTR CORP.....	33,570	962,607	891,955
CENTRAL EUROPEAN MEDIA ENT-A.....	21,945	613,795	432,097
CENTRAL GARDEN & PET CO CL A.....	89,388	650,806	880,472

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
CENTRAL GLASS CO Y50.....	1,115,000	6,152,406	4,437,581
CENTRAL VT PUB SVC CORP.....	50,691	1,215,744	917,507
CENTRICA ORD GBP0.061728395.....	7,470,300	32,095,986	27,434,494
CENTROTEC SUSTAINABLE AG NVP.....	5,970	68,553	63,474
CENTURYTEL INC COM.....	90,789	2,537,221	2,787,222
CEPHALON INC COM.....	253,793	16,363,367	14,377,373
CERNER CORP.....	455,182	18,971,619	28,353,287
CEWE COLOR HLDG AG NPV.....	2,627	54,897	88,029
CEZ CZK100.....	111,000	3,477,808	4,988,798
CF INDS HLDGS INC.....	31,029	2,164,173	2,300,490
CFS RETAIL PROPERTY TRUST UNIT.....	528,322	772,825	704,751
CGI GROUP INC.....	189,971	1,617,264	1,691,394
CH ENERGY GROUP INC COM.....	26,932	1,236,131	1,257,724
CHALLENGER FIN SER NPV.....	2,210,142	4,446,240	4,002,408
CHAMPION TECHNLOGY HKD0.10.....	4,982,000	177,147	176,780
CHANNELL COML CORP.....	744,855	4,576,179	67,037
CHAODA MODERN AGRI HKD0.10.....	5,573,880	3,397,970	3,272,386
CHARLES RIV LABORATORIES INTL.....	42,363	1,265,413	1,429,751
CHARLES VOGELE HLDG AG CHF6.....	1,356	42,905	44,886
CHAROEN POKPHAND FOODS THB1.....	6,605,400	896,175	926,734
CHART INDS INC COM PAR \$0.01.....	6,800	75,190	123,624
CHARTER HALL GROUP NPV.....	67,911	23,125	28,549
CHAUCER HOLDINGS ORD GBP0.25.....	446,045	835,210	317,701
CHECKPOINT SOFTWARE TECH.....	405,769	9,234,202	9,523,398
CHEMTRADE LOGISTIC INCOME FD.....	79,900	799,644	510,490
CHENG LOONG TWD10.....	899,000	258,364	264,412
CHENG SHIN IND TWD10.....	141,000	212,167	220,030
CHENNAI PETRO CP INR10.....	491,976	3,835,829	1,764,870
CHESAPEAKE ENERGY CORP COM.....	485,038	11,030,776	9,618,304
CHEUNG KONG(HLDGS) HK\$0.50.....	1,693,358	21,861,152	19,468,029
CHEVRON CORPORATION COM.....	2,271,224	175,014,688	150,468,590
CHIA HSIN CEMENT TWD10.....	1,971,214	1,742,189	907,203
CHIBA BANK Y50.....	1,439,000	10,191,536	9,410,882
CHICAGO BRIDGE & IRON NY.....	17,595	675,247	218,178
CHICOS FAS INC COM.....	268,926	3,961,604	2,616,650
CHIMERA INVT CORP COM.....	429,908	1,422,157	1,500,379
CHINA AVIATION OIL (SINGAPORE).....	173,000	217,931	133,872
CHINA BILLS FIN TWD10.....	898,000	224,800	273,150
CHINA CITIC BANK CORPORATION H.....	21,866,000	11,690,223	14,191,648
CHINA CONSTRUCTION BANK 'H'.....	27,076,000	17,611,998	20,996,866
CHINA GEN PLASTICS TWD10.....	1,474,000	514,576	521,134
CHINA LIFE INS TWD10.....	3,315,430	2,119,056	1,566,265
CHINA LIFE INSURANCE CO-H.....	1,796,000	6,594,126	6,604,603
CHINA MOBILE LTD.....	1,816,100	18,989,176	18,184,316
CHINA OVERSEAS LAND & INVEST.....	2,785,240	5,794,124	6,468,903
CHINA PETROCHEMICAL CORP TWD10.....	3,164,520	1,537,352	978,966
CHINA PETROLEUM AND CHEMICAL.....	5,292,000	4,128,348	4,035,551
CHINA PHARMECEUTICAL GRP LTD.....	2,604,000	1,396,688	1,340,631
CHINA RAILWAY CONSTRUCTION.....	1,975,500	2,765,909	3,048,623
CHINA RENJI MEDICAL GROUP LTD.....	4,146,000	43,079	36,378
CHINA RESOURCES LAND LTD.....	575,000	1,068,446	1,274,637
CHINA STATE CONSTR HKD0.1.....	8,000	2,540	2,766
CHINA TELECOM CORP 'HCNY1.....	28,682,666	11,167,356	14,285,726
CHIN-POON INDUSTRIAL TWD10.....	129,000	63,721	55,634
CHIPOTLE MEXICAN GRILL INC CL.....	20,451	1,316,193	1,636,080
CHOICE HOTELS INTL INC COM.....	52,362	1,414,142	1,393,353
CHONG HONG CONSTRUCTION CO.....	31,000	64,957	68,406
CHONGQING IRON & STEEL CO LTD.....	6,000	2,858	2,330
CHORI CO LTD JPY50.....	738,000	1,407,225	933,161
CHUBB CORP COM.....	398,331	19,461,304	15,885,440

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
CHUBU ELECTRIC PWR Y500.....	203,500	4,724,874	4,703,373
CHUBU SHIRYO CO JPY50.....	1,000	7,665	7,245
CHUETSU PULP & PAPER Y50.....	26,000	61,496	63,595
CHUN WO DEVELOPMENT HOLDINGS.....	2,096,224	511,915	148,763
CHUNGHWA PICTURE TUBES TWD10.....	34,939,000	10,046,466	4,579,022
CHUNGHWA TELECOM CO LTD.....	14,198	250,904	281,546
CHUNGHWA TELECOM TWD10.....	3,086,879	6,010,497	6,162,468
CHUO DENKI KOGYO NPV.....	48,000	431,845	397,492
CHURCH & DWIGHT INC.....	76,456	4,129,747	4,152,325
CHURCHILL CORP.....	89,800	1,400,335	926,339
CI FINANCIAL INC.....	41,400	422,976	682,306
CIA BRASILEIRA DISTR PAO DE.....	26,000	473,609	504,133
CIA SANEAMENTO BASICO DE SAO P.....	187,420	2,943,660	2,776,203
CIA SANEAMENTO MINAS GERAIS.....	58,300	743,980	760,060
CIBER INC COM.....	246,178	1,709,096	763,152
CIENA CORP COM NEW.....	799,496	16,116,656	8,274,784
CIGNA CORP COM.....	314,266	8,423,603	7,570,668
CIMAREX ENERGY CO.....	217,922	7,179,063	6,175,909
CINCINNATI FINL CORP COM.....	92,806	2,663,982	2,074,214
CINTAS CORP.....	88,282	2,214,615	2,016,361
CIPUTRA DEVELOPMENT IDR500.....	3,281,000	244,547	231,429
CIRCLE K SUNKUS CO NPV.....	363,400	5,957,389	5,672,181
CISCO SYS INC COM.....	10,418,315	213,791,576	194,197,392
CIT GROUP INC.....	249,347	1,015,013	536,096
CITIC PACIFIC LTD HK\$0.40.....	1,889,000	5,175,754	3,904,721
CITIGROUP INC COM.....	7,067,283	160,640,543	20,989,831
CITRIX SYS INC COM.....	167,285	4,382,046	5,334,719
CITY DEVELOPMENTS SGD0.50.....	400,000	4,084,159	2,371,230
CITY NATL CORP COM.....	30,427	1,213,789	1,120,626
CJ CORP KSWN5000.....	11,620	425,759	395,862
CLARCOR INC.....	109,956	2,956,594	3,209,616
CLARIANT CHF4.00(REGD).....	10,560	52,689	66,610
CLARKSON ORD GBP0.25.....	4,596	95,585	47,003
CLEAR CHANNEL OUTDOOR.....	26,003	163,091	137,816
CLEARWIRE CORP NEW CL A.....	44,702	253,779	247,202
CLIFFS NAT RES INC COM.....	175,674	6,484,890	4,298,743
CLOROX CO COM.....	234,937	12,747,197	13,116,533
CLOSE BROS GROUP ORD 25P.....	47,511	458,056	514,060
CME GROUP INC COM.....	58,458	15,731,453	18,186,868
CMS ENERGY CORP COM.....	161,399	1,748,134	1,949,700
CNA FINL CORP.....	17,196	267,252	266,022
CNOOC LTD HKD0.02.....	8,802,000	12,161,045	10,914,410
CNPC HONG KONG LTD ORD HK#0.01.....	4,890,000	3,343,307	4,038,168
CNX GAS CORP COM.....	18,130	523,916	476,275
COACH INC COM.....	364,793	8,185,704	9,805,636
COCA COLA CO COM.....	3,651,244	178,865,589	175,223,200
COCA COLA ENTERPRISES INC COM.....	263,531	3,444,747	4,387,791
COGDELL SPENCER INC.....	47,000	164,500	201,630
COGENT INC.....	330,851	4,312,769	3,550,031
COGNEX CORP COM.....	260,448	4,944,490	3,680,130
COGNIZANT TECH SOLUTIONS CL A.....	256,287	5,141,186	6,842,863
COHERENT INC COM.....	98,565	2,721,515	2,038,324
COLDWATER CREEK INC.....	417,656	4,198,644	2,530,995
COLGATE PALMOLIVE CO.....	958,980	61,271,522	67,838,245
COLONIAL PPTYS TR COM SHS BEN.....	73,025	2,715,153	540,385
COLRUYT SA NPV.....	3,321	753,232	757,423
COLT TELECOM GROUP ORD EURO0.50.....	121,549	116,001	217,188
COMCAST CORP NEW CL A.....	3,165,672	51,017,035	45,870,587
COMERICA INC COM.....	119,889	2,272,319	2,535,652
COMMERCE BANCSHARES INC.....	41,650	1,701,191	1,325,720

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COMMERCIAL METALS CO.....	92,546	1,693,700	1,483,512
COMMONWEALTH BANK OF AUSTRALIA.....	511,992	17,440,037	16,142,877
COMMONWEALTH PROPERTY OFFICE.....	106,692	80,766	71,592
COMMSCOPE INC COM.....	82,943	1,742,809	2,178,083
COMMUNITY HEALTH SYS INC NEW.....	59,275	977,993	1,496,694
COMPAL ELECTRONIC INC TW\$10.....	6,779,898	6,899,588	5,506,988
COMPASS MINERALS INTL INC.....	20,918	1,108,623	1,148,607
COMPEQ MANUFACTURING TW\$10.....	188,000	51,806	45,037
COMPUTACENTER ORD GBP0.06.....	40,179	125,579	135,646
COMPUTER SCIENCES CORP COM.....	180,847	6,606,388	8,011,522
COMPUTERSHARE NPV (DFD 1 POST.....	442,700	2,856,691	3,228,265
COMPUWARE CORP.....	278,223	1,850,493	1,908,610
COMSTOCK RES INC NEW.....	34,526	1,120,216	1,141,084
CONAGRA FOODS INC COM.....	339,733	5,641,360	6,475,311
CONCHO RES INC COM.....	56,607	1,583,470	1,624,055
CONCORD CAMERA CORP COM NEW.....	22,624	435,574	65,610
CONMED CORP COM.....	231,378	3,804,565	3,590,987
CONNACHER OIL AND GAS LIMITED.....	401,800	376,386	318,299
CONOCOPHILLIPS.....	1,447,874	85,596,965	60,897,580
CONSECO INC.....	89,504	235,306	212,124
CONSOL ENERGY INC COM.....	175,796	6,771,424	5,970,032
CONSOLIDATED EDISON INC COM.....	238,327	9,271,830	8,918,196
CONSOLIDATED GRAPHICS INC.....	197,963	5,029,006	3,448,515
CONSTELLATION BRANDS INC CL A.....	169,603	2,672,525	2,150,566
CONSTELLATION ENGY GRP INC COM.....	129,748	4,157,016	3,448,702
CONSTRUCCIONES Y AUXILIAR DE.....	3,263	1,336,712	1,460,472
CONTINENTAL AIRLS INC CL B.....	99,263	1,480,456	879,470
CONTINENTAL RES INC OKLA COM.....	22,629	649,158	627,955
CONVERGYS CORP COM.....	62,755	470,929	582,366
CON-WAY INC.....	36,321	974,300	1,282,495
COOKSON GROUP ORD GBP1.....	17,206	213,107	74,027
COOPER COS INC COM NEW.....	125,445	5,111,586	3,102,255
COOPER INDUSTRIES LTD.....	272,450	7,516,007	8,459,573
COPA HOLDINGS S A CL A.....	19,370	559,572	790,683
COPART INC.....	60,595	2,056,455	2,100,829
CORETRONICS CORP TWD10.....	2,228,000	2,263,232	2,244,298
CORIO NV EUR10.....	64,532	3,071,101	3,137,278
CORN PRODS INTL INC COM.....	334,915	8,846,168	8,972,373
CORNING INC COM.....	1,321,777	15,731,957	21,227,739
CORPORACION FINANCIERA ALBA.....	4,275	144,639	205,794
CORPORACION GEO SAB DE CV.....	112,600	201,185	217,929
CORPORATE OFFICE PPTYS TR COM.....	73,185	2,319,112	2,146,516
CORPORATION BK INR10 DEMAT.....	24,306	164,053	168,145
CORRECTIONS CORP AMER NEW COM.....	128,427	2,696,509	2,181,975
CORUS ENTERTAINMENT INC.....	266,400	4,714,845	3,406,415
COSMO OIL.....	1,503,000	7,306,732	5,109,437
COST PLUS INC CALIF.....	75,046	1,483,923	111,068
COSTCO WHSL CORP NEW COM.....	536,514	29,506,159	24,518,690
COVANCE INC COM.....	93,735	4,956,935	4,611,762
COVANTA HLDG CORP.....	82,699	1,755,778	1,402,575
COVENTRY HEALTH CARE INC COM.....	235,963	6,850,583	4,414,868
COVIDIEN PLC SHS.....	68,000	2,801,030	2,545,920
CP ALL PCL THB1(ALIEN MARKET).....	445,300	140,389	223,500
CRANE CO.....	31,662	593,358	706,379
CREDIT AGRICOLE SA EUR3.....	1,894,798	49,683,983	23,590,086
CREDIT SAISON CO NPV.....	142,300	1,758,550	1,811,104
CREDIT SUISSE GROUP AG CHF0.04.....	1,198,430	43,926,757	54,656,915
CREE INC COM.....	112,698	2,523,924	3,312,194
CRESCENT POINT ENERGY TRUST.....	42,700	937,311	1,261,862
CRH ORD EUR0.32.....	510,685	13,577,954	11,640,075



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
CRH ORD EUR0.32 DUBLIN LIST.....	1,408,991	35,825,915	32,214,036
CROWN CASTLE INTL CORP COM.....	243,652	5,401,562	5,852,521
CROWN HOLDINGS INC.....	131,160	2,851,326	3,166,202
CSE SYS & ENGR SGD0.05.....	113,000	43,273	42,160
CSK HOLDINGS CORP Y50.....	28,107	145,143	132,546
CSL ORD NPV.....	109,214	2,171,842	2,838,654
CSM NV CVA PART EXCH EUR0.25.....	538,445	17,261,054	7,945,229
CSP INTL IND CLZ SPA EUR0.52.....	27,587	85,783	29,795
CSX CORP COM.....	595,855	24,390,930	20,634,459
CT LARGE LOAN FUND.....	3,504,461,524	35,051,997	15,826,148
CT MP III (CT MEZZANINE).....	5,395	2,697,500	755,984
CTC MEDIA INC COM.....	21,719	169,381	256,719
CTCI CORP ORD TWD10.....	692,440	543,109	612,032
CUBIC CORP COM.....	104,715	2,200,607	3,747,750
CULLEN FROST BANKERS INC COM.....	167,513	7,602,593	7,725,700
CUMMINS INC COM.....	241,546	8,707,709	8,504,835
CURTISS WRIGHT CORP.....	116,561	3,476,421	3,465,359
CUSTOMERS LTD NPV.....	29,107	51,311	49,652
CVB FINL CORP.....	27,175	188,546	162,235
CVS CAREMARK CORP.....	1,375,092	42,439,013	43,824,182
CYMER INC COM.....	58,262	1,807,691	1,732,129
CYPRESS BIOSCIENCES INC.....	170,000	1,477,980	1,601,400
CYPRESS SEMICONDUCTOR CORP.....	293,563	1,893,870	2,700,780
CYTEC INDS INC COM.....	37,128	1,174,262	691,323
D R HORTON INC.....	177,917	1,494,412	1,665,303
D/S NORDEN DKK1 (POST SUBD).....	6,254	353,528	213,799
DABUR INDIA INR1 (DEMAT T5).....	1,742	4,627	4,571
DAESANG CORP KRW1000.....	83,670	500,887	364,511
DAETWYLER HLDGS CHF5 (POST.....	89	4,742	3,486
DAEWOO SECS KSWN5000.....	51,880	880,170	773,751
DAH CHONG HONG HLDGS HKD0.15.....	1,020,000	151,093	285,598
DAIBIRU CORP Y50.....	4,800	40,424	41,341
DAICEL CHEML INDS Y50.....	251,000	993,826	1,521,843
DAI-ICHI JITSUGYO CO Y50.....	12,000	56,063	42,411
DAIICHI KOSHO CO.....	30,400	347,440	330,829
DAIICHI SANKYO COMPANY LIMITED.....	46,900	1,334,683	839,956
DAIKIN INDUSTRIES Y50.....	62,200	2,213,791	2,004,892
DAIKOKU DENKI CO NPV.....	3,700	49,670	49,277
DAIKYO INC Y50.....	150,000	285,484	258,071
DAIMLER AG ORD NPV.....	181,800	8,765,799	6,573,946
DAISHI BANK NPV.....	64,000	228,621	262,010
DAIWA HOUSE INDUSTRY CO Y50.....	330,000	4,137,315	3,557,029
DAIWA INDUSTRIES NPV.....	134,000	1,301,083	618,024
DAKTRONICS INC.....	99,948	1,860,548	769,600
DANA PETROLEUM ORD GBP0.15.....	13,378	280,194	308,882
DANAHER CORP COM.....	440,892	29,594,161	27,220,672
DANIELI & C EUR1.....	27,830	391,814	468,429
DANISCO A/S DKK20.....	97,550	6,993,065	3,821,743
DANONE.....	283,474	20,164,990	13,988,089
DANSKE BANK AS DKK10.....	1,041,139	29,138,803	17,943,234
DAOU TECHNOLOGY INC KRW500.....	36,590	239,344	208,519
DARDEN RESTAURANTS INC.....	160,269	4,380,145	5,285,672
DATA COMMUNICATIONS SYS CO.....	39,900	326,933	415,190
DAVIS SERVICE GROUP ORD.....	268,696	2,339,735	1,475,744
DAVITA INC COM.....	177,248	8,454,071	8,766,686
DBS HLDGS SGD1.....	2,707,873	22,674,312	22,076,831
DCP MIDSTREAM PARTNERS LP COM.....	2,600	50,279	56,290
DCT INDL TR INC COM.....	228,900	1,799,768	933,912
DE LA RUE.....	150,478	3,972,552	2,257,592
DEAN FOODS CO.....	190,236	3,500,191	3,650,629

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
DEARBORN BANCORP INC CMT CAP.....	478,185	2,976,048	860,733
DEBENHAMS ORD GBP0.01 (WI).....	47,811	38,641	63,777
DEERE & CO COM.....	344,456	15,749,553	13,761,017
DEL MONTE FOODS CO COM.....	167,863	1,209,552	1,574,555
DELHAIZE GROUP.....	132,900	7,955,117	9,345,775
DELL INC COM.....	3,266,317	60,484,405	44,846,532
DELPHI FINL GROUP INC CL A COM.....	121,621	3,504,738	2,363,096
DELTA AIR LINES INC DEL COM.....	640,645	5,572,324	3,709,335
DELTA PLC ORD 25P.....	25,716	49,838	49,126
DELTA-GALIL IND ORD ILS1.....	993	5,195	3,342
DEMAG CRANES AG NPV (REGD).....	52,409	1,741,608	1,185,005
DENA BANK INR10(DEMAT T5).....	646,232	798,612	751,386
DENBURY RES INC COM NEW.....	332,449	5,118,181	4,896,974
DENDREON CORPORATION COM.....	74,005	1,778,075	1,839,024
DENKI KAGAKU KOGYO Y50.....	1,160,000	3,672,465	3,234,078
DENTSPLY INTL INC NEW COM.....	180,982	5,675,424	5,523,571
DERWENT LONDON PLC GBP0.05.....	40,000	952,502	615,922
DESIGN STUDIO FURNITURE MFG.....	45,211	19,880	6,872
DEUTSCHE BANK AG ORD NPV REGD.....	656,272	69,242,945	39,761,858
DEUTSCHE BOERSE AG NPV.....	132,618	9,873,107	10,283,000
DEUTSCHE LUFTHANSA AG ORD NPV.....	750,100	16,669,901	9,395,501
DEUTSCHE POST AG NPV (REGD).....	1,113,960	12,988,051	14,507,775
DEUTSCHE TELEKOM AG NPV (REGD).....	1,234,400	18,711,531	14,544,022
DEVON ENERGY CORP NEW COM.....	330,035	23,939,408	17,986,908
DEVRY INC DEL COM.....	39,904	2,142,380	1,996,796
DEXUS PROPERTY GROUP NPV.....	1,238,555	946,471	750,982
DIAGEO ORD 28 101/108P.....	810,286	9,512,940	11,629,466
DIAMOND OFFSHORE DRILLING INC.....	56,269	4,692,117	4,673,140
DIAMOND ROCK HOSPITALITY CO.....	41,700	255,683	261,042
DIC ASSET AG NPV.....	110,000	3,332,371	779,172
DICKS SPORTING GOODS INC OC.....	746,025	13,870,733	12,831,630
DICKSONS CONCEPT INTERNATIONAL.....	126,000	48,522	53,651
DIEBOLD INC.....	147,976	3,876,337	3,900,647
DIGIRAD CORP.....	184,480	664,898	236,134
DIGITAL GLOBE INC.....	42,725	797,466	820,320
DIGITAL RLTY TR INC.....	167,150	5,539,754	5,992,328
DIME CMNTY BANCORP INC COM.....	155,731	2,309,537	1,418,709
DIMENSION DATA HLDGS PLC ORD.....	806,683	776,982	798,065
DIPLOMA PLC NEW ORD GBP0.05.....	722	2,476	1,581
DIRECTTV GROUP INC.....	1,002,688	24,327,978	24,776,420
DISCOVER FINL SVCS COM.....	308,940	2,887,810	3,172,814
DISCOVERY COMMUNICATIONS INC.....	4,600	103,112	103,730
DISCOVERY COMMUNICATIONS INC.....	180,365	2,499,466	3,702,893
DISH NETWORK CORP CL A.....	153,061	2,002,297	2,481,119
DISNEY WALT CO COM.....	2,610,232	64,959,473	60,896,713
DNB NOR ASA NOK10.....	2,500,023	12,873,331	19,032,110
DOGAN HOLDINGS TRY1.....	3,477,012	3,067,585	2,534,991
DOLBY LABORATORIES INC CL A.....	180,611	4,876,798	6,733,178
DOLLAR TREE INC COM.....	244,705	8,678,064	10,302,081
DOMINION MINING LIMITED.....	56,196	206,583	209,440
DOMINION RES INC VA NEW COM.....	419,992	15,099,667	14,036,133
DOMTAR CORP COM NEW.....	81,722	1,831,952	1,354,951
DONALDSON INC.....	68,931	2,502,865	2,387,770
DONGBU INSURANCE KRW500.....	8,530	183,682	175,428
DONGBU STEEL KRW5000.....	43,910	586,362	356,740
DONGFENG MOTOR GROUP CIE LTD.....	8,550,000	6,563,721	7,215,050
DONNELLEY R R & SONS CO COM.....	131,560	1,813,577	1,528,727
DOREL INDUSTRIES INC.....	46,300	1,322,762	1,071,636
DOUGLAS EMMETT INC COM.....	210,359	2,564,956	1,891,127
DOVER CORP COM.....	706,803	26,867,426	23,388,111

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<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
DOW CHEM CO COM.....	1,727,962	43,023,877	27,889,307
DOWNER EDI LTD NPV.....	1,191,772	3,187,011	5,385,898
DPL INC COM.....	82,523	1,863,366	1,912,058
DR PEPPER SNAPPLE INC.....	1,463,856	31,611,969	31,019,109
DRAKA HOLDINGS NV EUR0.05.....	29,485	1,291,062	393,720
DRAX GROUP ORD GBP0.1155172.....	612,161	7,555,085	4,425,723
DRB-HICOM BERHAD ORD MYR1.....	966,600	273,847	285,993
DREAMWORKS ANIMATION SKG INC.....	193,494	4,692,009	5,338,499
DRESSER RAND GROUP INC.....	224,674	5,572,053	5,863,991
DS SMITH PLC GBP0.10.....	161,055	184,096	176,380
DST SYS INC DEL.....	24,683	981,202	912,037
DSV DKK1 (POST SUBDIVISION).....	125,186	2,438,816	1,550,324
DTE ENERGY CO COM.....	116,662	4,124,338	3,733,184
DU PONT E I DE NEMOURS & CO.....	1,297,457	49,654,561	33,240,848
DUERR BETEILIGUNGS AG DEM5.....	17,629	471,693	279,913
DUKE ENERGY CORP NEW COM.....	916,272	14,052,858	13,368,408
DUKE REALTY CORPORATION.....	233,246	2,307,211	2,045,567
DUN & BRADSTREET CORP DEL NEW.....	110,370	8,594,475	8,963,148
DUPONT FABROS TECHNOLOGY INC.....	46,700	737,571	439,914
DUSA PHARMACEUTICALS INC.....	1,882	10,285	2,070
DYDO DRINCO INC JPY50.....	12,800	347,010	348,904
DYNEGY INC DEL CL A.....	354,409	973,647	804,508
E.ON AG NPV.....	2,549,864	106,888,793	90,201,013
EAGLE MATLS INC.....	60,673	1,417,852	1,531,387
EARTHLINK INC COM.....	4,700	43,062	34,827
EAST ASIATIC COMPANY LTD DKK70.....	2,942	98,840	98,081
EAST JAPAN RAILWAY CO Y50000.....	443,066	32,707,727	26,679,933
EAST WEST BANCORP INC COM.....	152,088	4,464,479	987,051
EASTGROUP PPTYS INC COM.....	15,300	465,349	505,206
EASTMAN CHEM CO COM.....	46,564	1,639,967	1,764,776
EATON CORP.....	106,211	4,863,906	4,738,073
EATON VANCE CORP NON VTG COM.....	109,724	2,736,735	2,935,117
EBARA Y50.....	470,000	1,041,614	1,622,117
EBAY INC COM.....	1,271,390	27,522,503	21,778,911
ECHOSTAR CORPORATION.....	24,212	396,115	385,939
ECOLAB INC COM.....	343,867	12,772,104	13,407,374
ECZACIBASI ILAC TRY1.....	1,148,233	1,078,311	1,053,905
EDCI HLDGS INC COM.....	49,434	2,289,205	259,529
EDF EUR0.5.....	432,111	32,302,803	21,016,535
EDISON INTL COM.....	231,937	8,023,648	7,296,738
EDP ENERGIAS PORTUGAL.....	1,530,122	7,927,506	5,994,408
EDP RENOVAVEIS SA EUR5.....	269,493	2,418,249	2,759,432
EDWARDS LIFE SCIENCES CORP COM.....	203,207	11,545,260	13,824,172
EL PASO CORP COM.....	549,364	5,069,116	5,070,630
EL PASO ELEC CO COM NEW.....	121,758	2,302,704	1,699,742
ELBIT SYSTEMS ILS1.....	14,190	790,178	857,577
ELDORADO GOLD CORP.....	80,580	700,598	727,152
ELECTRICITY GENERATING ALIEN.....	102,800	247,573	226,299
ELECTRICITY GENERATING THBH10.....	89,800	202,751	196,363
ELECTROGLAS INC.....	2,200,046	3,487,118	48,401
ELECTROLUX AB SER 'B' NPV.....	825,784	10,513,404	11,484,247
ELECTRONIC ARTS.....	356,892	7,099,586	7,751,694
ELEMENTIS PLC ORD GBP0.05.....	110,134	69,938	49,878
E-LIFE MALL CORPORATION TWD10.....	54,000	62,702	55,959
ELITEGROUP COMPUT TWD10.....	19,297	5,550	6,058
EMAK EUR0.26.....	772	5,664	3,703
EMBARQ CORP.....	175,391	6,069,435	7,376,945
EMBRAER EMPRESA BRASILEIRA.....	18,870	712,589	312,487
EMBRAER-EMPRESA BRAG DE COM.....	517,498	1,995,936	2,152,061
EMC CORP MASS.....	3,933,129	50,538,241	51,523,990

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<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
EMCOR GROUP INC COM.....	337,862	6,265,555	6,797,783
EMECO HOLDINGS LIMITED NPV.....	732,669	422,679	239,892
EMERGENCY MED SVCS CORP CL A.....	178,092	4,296,143	6,557,347
EMERSON ELEC CO COM.....	1,256,320	46,239,634	40,704,768
EMPIRE CO LTD.....	25,800	998,928	939,717
EMPRESA NACIONAL ELECTRIC ADR.....	38,700	1,758,901	1,926,873
ENBRIDGE INC.....	89,560	3,242,303	3,112,448
ENCANA CORP.....	27,000	2,007,963	1,335,690
ENCANA CORPORATION.....	737,330	33,255,499	36,614,131
ENCORE ACQUISITION CO COM.....	64,226	2,128,996	1,981,372
ENDO PHARMACEUTICALS HLDGS INC.....	75,105	1,718,485	1,345,882
ENDOCARE INC COM NEW.....	8,500	67,287	11,220
ENDURANCE SPECIALTY HLDGS LTD.....	31,693	902,256	928,605
ENEL EUR1.....	5,040,953	29,190,480	24,535,304
ENERGEN CORP.....	164,904	5,791,485	6,579,670
ENERGIAS DO BRASIL SA NPV.....	56,100	604,654	774,316
ENERGIZER HLDGS INC COM.....	76,629	3,992,719	4,003,099
ENERSIS SA SPON ADR.....	14,604	198,764	269,736
ENGINEERING INGEGNERIA.....	1,681	46,625	49,633
ENI EUR1.....	4,101,554	101,602,703	96,938,804
ENIRO AB SEKL.....	61,006	61,303	55,905
ENPORIS GREENZ LTD SGD0.10.....	46,000	16,482	1,271
ENSCO INTL INC COM.....	128,640	5,093,560	4,485,677
ENSIGN ENERGY SERVICES INC.....	34,130	448,983	499,600
ENTERGY CORP NEW COM.....	143,817	12,222,052	11,148,694
ENTERTAINMENT PPTYS TR COM SH.....	14,300	252,266	294,580
EOG RES INC COM.....	199,402	15,321,590	13,543,384
EPIX PHARMACEUTICALS INC COM.....	369,510	641,850	49,884
EPIX PHARMACEUTICALS INC NEW.....	1,090	0	0
EQT CORP COM.....	101,009	3,628,996	3,526,224
EQUEST BALKAN PROPERTIES ORD.....	225,000	397,091	58,360
EQUIFAX INC COM.....	97,084	2,622,735	2,533,892
EQUINIX INC.....	42,059	2,467,258	3,059,372
EQUITY LIFESTYLE PPTYS INC.....	37,100	1,417,589	1,379,378
EQUITY ONE INC COM.....	42,800	1,003,604	567,528
EQUITY RESIDENTIAL SH.....	357,714	11,962,284	7,951,982
ERICSSON (L.M.).....	1,567,000	15,565,055	15,310,299
ERIE INDEMNITY CO CL A.....	18,945	730,574	677,473
ESPRINET EURO0.15 (POST SUBDIV).....	35,268	307,294	317,589
ESPRIT HLDGS ORD HKD0.10.....	1,419,000	8,109,285	7,918,884
ESSEX PPTY TR.....	87,456	7,582,686	5,442,387
ESTEE LAUDER COS INC CL A.....	173,750	5,930,267	5,676,413
ESTERLINE TECHNOLOGIES CORP.....	212,213	6,043,642	5,744,606
ESUN HOLDINGS LTD HKD0.50.....	562,000	87,631	72,516
ETERNAL CHEMICAL CO TWD10.....	84,000	64,891	59,909
ETHAN ALLEN INTERIORS INC COM.....	112,234	3,525,493	1,162,744
EULER HERMES SA.....	47,547	4,248,680	2,899,759
EV ENERGY PARTNERS LP COM.....	2,000	44,911	37,740
EVANS & SUTHERLAND COMPUTER.....	1,735,912	17,115,356	867,956
EVEREST RE GROUP INC COM.....	39,477	3,055,170	2,825,369
EVERLIGHT ELECTRON TWD10.....	821,000	2,121,249	2,096,916
EXCEL CO LTD JPY50.....	17,000	382,632	165,269
EXCO RES INC COM.....	103,387	1,070,978	1,335,760
EXEDY CORPORATION Y50.....	56,500	1,364,461	1,115,536
EXELON CORP COM.....	543,050	32,988,127	27,809,591
EXPEDIA INC DEL.....	117,691	1,188,341	1,778,311
EXPEDITORS INTL WASH INC COM.....	145,091	4,846,977	4,837,334
EXPERIAN PLC ORD USD0.10.....	1,012,430	6,997,748	7,573,803
EXPRESS SCRIPTS INC COM STK.....	402,840	22,503,576	27,695,250
EXTENDICARE REIT.....	55,600	303,666	299,221

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**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
EXTERRAN HLDGS INC COM.....	46,398	1,228,437	744,224
EXTRA SPACE STORAGE INC.....	100,800	1,278,516	841,680
EXXON MOBIL CORP.....	5,706,902	422,197,185	398,969,519
EZRA HOLDINGS SGD0.20.....	590,000	294,319	472,864
F5 NETWORK INC COM.....	166,217	3,555,976	5,749,446
FACTSET RESH SYS INC.....	46,469	2,141,422	2,317,409
FAIRCHILD SEMICONDUCTOR INTL.....	79,379	462,813	554,859
FAIRFAX FINANCIAL HOLDINGS LTD.....	51,700	12,571,547	12,999,010
FAMILY DLR STORES INC.....	169,762	4,642,360	4,804,265
FANUC CO NPV.....	32,300	2,159,125	2,597,792
FAR EASTERN TEXTILE TWD10.....	128,000	136,292	148,247
FAR EASTONE TELECOM TWD10.....	1,311,253	1,528,096	1,536,656
FASTENAL CO.....	310,804	11,330,109	10,309,369
FEDERAL BANK INR10.....	240,724	761,081	1,261,533
FEDERAL CORP TWD10.....	219,601	144,316	103,743
FEDERAL MOGUL CORP CL A.....	13,306	81,163	125,742
FEDERAL RLTY INVT TR SHS BEN.....	145,826	10,041,978	7,512,956
FEDERATED INVS INC PA CL B.....	68,665	1,498,392	1,654,140
FEDEX CORP COM.....	494,059	43,301,258	27,479,562
FEI COMPANY.....	123,309	2,987,736	2,823,776
FELCOR LODGING TR INC COM.....	2,475,282	11,253,873	6,089,194
FENG TAY ENTERPRISE TWD10.....	63,000	47,509	40,899
FIDELITY NATL FINANCIAL INC.....	189,948	2,967,202	2,569,996
FIDELITY NATL INFORMATION SVCS.....	183,570	3,202,256	3,664,057
FIFTH THIRD BANCORP.....	370,063	2,856,577	2,627,447
FINISAR CORP COM.....	62,249	155,231	35,482
FINISH LINE INC CL A.....	30,926	247,759	229,471
FINMECCICA SPA EUR 4.40.....	175,300	3,580,796	2,466,222
FIRST AMERICAN CORP COM.....	69,162	1,849,911	1,791,987
FIRST BANCORP PR COM.....	92,135	1,555,687	363,933
FIRST CITIZENS BANCSHARES INC.....	3,869	547,267	517,092
FIRST FINL BANKSHARES INC.....	1,900	93,364	95,684
FIRST HOLDING CO TWD10.....	215,000	127,138	128,436
FIRST HORIZON NATIONAL CORP.....	137,795	1,313,054	1,653,537
FIRST INTL BK OF ISRAEL.....	632	8,160	5,898
FIRST MIDWEST BANCORP INC DEL.....	109,762	3,476,774	802,360
FIRST NIAGARA FINL GROUP INC.....	96,039	1,099,112	1,096,765
FIRST POTOMAC RLTY TR.....	37,400	782,996	364,650
FIRST QUANTUM MINERALS LTD.....	109,990	4,181,214	5,327,367
FIRST SOLAR INC COM.....	58,695	10,144,875	9,515,633
FIRSTENERGY CORP COM.....	216,988	12,107,253	8,408,285
FIRSTSTRAND ZAR0.01.....	493,362	638,215	898,241
FISCHER(GEORG) AG SZF100(REGD).....	20,918	4,241,734	3,571,765
FISERV INC COM.....	376,054	17,193,183	17,185,668
FISHER & PAYKEL APPLIANCES.....	1,024,370	1,640,826	444,603
FLIR SYS INC.....	536,799	9,716,126	12,110,185
FLOWERS FOOD INC COM.....	228,314	4,961,221	4,986,378
FLOWERVE CORP COM.....	108,813	7,881,445	7,596,236
FLSMIDTH & CO A/S COM SHS.....	57,988	2,230,925	2,058,830
FLUOR CORP NEW COM.....	459,366	25,940,827	23,560,882
FMC CORP NEW COM.....	80,175	4,175,029	3,792,278
FMC TECHNOLOGIES INC COM.....	124,889	5,138,397	4,693,329
FONCIERE DES REGIO EUR2.....	3,250	265,453	244,273
FOOT LOCKER INC COM.....	99,823	859,942	1,045,147
FORBO HLDGS AG CHF0.1 (REGD).....	319	156,138	61,011
FORD MTR CO DEL COM PAR \$0.01.....	2,004,384	8,250,029	12,166,611
FORD OTOMOTIV SANAYI AS.....	118,854	859,547	464,213
FOREST CITY ENTERPRISES INC.....	70,296	566,714	463,954
FOREST LABS INC CL A COM.....	405,141	11,742,442	10,173,091
FOREST OIL CORP.....	82,852	2,072,780	1,236,152

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
FORTIS FORTIS-RIGHTS COUPON 42.....	1,780,200	0	0
FORTIS INC.....	46,800	1,011,993	1,023,970
FORTIS NPV.....	771,383	4,910,820	2,629,212
FORTIS VVPR STRIP.....	156,268	0	219
FORTUM OYJ FIM20.....	105,730	2,188,596	2,405,461
FORTUNE BRANDS INC COM.....	96,331	3,885,206	3,346,539
FORZANI GROUP LTD.....	339,400	5,395,417	4,199,576
FOSCHINI ORD R0.0125.....	45,554	209,494	296,418
FOSSIL INC COM.....	222,704	5,030,663	5,362,712
FOSTER WHEELER AG COM.....	5,270	316,446	125,163
FOSTERS GROUP ORD NPV.....	1,517,860	7,076,451	6,319,637
FOUNDATION COAL HLDGS INC.....	42,923	1,108,325	1,206,566
FPL GROUP INC COM.....	292,448	14,878,084	16,628,593
FRANCE TELECOM EUR4.....	966,062	26,798,983	21,897,557
FRANCO-NEVADA CORP.....	58,100	1,245,410	1,398,782
FRANKLIN RES INC COM.....	221,823	17,444,038	15,973,474
FREDS INC CL A.....	142,906	2,211,921	1,800,616
FREEHOLD ROYALTY TRUST.....	29,200	261,524	348,233
FREEPORT MCMORAN COPPER & GOLD.....	574,170	30,505,774	28,771,659
FRESENIUS MEDICAL CARE AG & CO.....	105,721	4,107,345	4,728,954
FRESENIUS SE NPV.....	161,604	13,070,034	7,564,106
FRONTIER COMMUNICATIONS CORP.....	436,893	3,704,384	3,119,416
FRONTIER OIL CORP COM.....	196,256	2,844,882	2,572,916
FRONTLINE LTD SHS.....	104,897	3,666,080	2,555,291
FSI INTL INC.....	2,662,475	24,417,834	1,091,615
FTI CONSULTING INC COM.....	58,435	2,847,258	2,963,823
FUBON GROUP CO LTD TWD10.....	11,549,000	7,324,810	10,806,288
FUGRO NV CVZ EURO0.05.....	21,605	887,069	894,582
FUJI FIRE & MARINE INSURANCE.....	100,000	80,150	127,481
FUJI HEAVY LTD Y50.....	1,654,900	9,499,696	6,706,388
FUJI MACHINE MFG CO LTD.....	42,300	790,449	510,748
FUJI OIL CO Y50.....	111,000	1,123,535	1,293,092
FUJI SOFT INC JPY50.....	33,000	629,575	652,920
FUJIFILM HOLDINGS CORP NPV.....	87,800	2,174,803	2,784,557
FUJIMORI KOGYO CO JPY50.....	10,889	140,446	126,738
FUJISHOJI CO LTD NPV.....	49	50,746	60,028
FUJITSU KIDEN JPY50.....	4,900	69,959	49,262
FUJITSU NPV.....	2,812,500	18,776,060	15,332,694
FULLER H B CO COM.....	262,385	4,654,292	4,924,966
FULTON FINL CORP PA.....	112,578	1,090,141	586,531
FUNAI ELECTRIC CO NPV.....	37,500	1,047,079	1,542,986
FURUKAWA ELECTRIC CO LTD.....	653,000	2,547,239	2,950,801
FURUNO ELECTRIC CO Y50.....	600	7,336	3,980
FUTABA CORP Y50.....	34,474	528,078	632,777
G & K SVCS INC CL A.....	85,035	2,871,064	1,798,490
G4S PLC ORD GBP0.25.....	334,654	1,066,904	1,149,096
GAIL INDIA LTD INR10 (DEMAT).....	836,030	4,228,807	5,032,236
GALAXY ENTERTAINMENT GROUP LTD.....	493,000	133,404	129,769
GALLAGHER ARTHUR J & CO.....	82,661	1,899,320	1,763,986
GALP ENERGIA SGPS EUR1.....	192,006	4,098,656	2,693,172
GAMANIA DIGITAL EN TWD10.....	1,022,607	1,145,591	1,779,667
GAME GROUP PLC ORD 5P.....	366,697	1,454,277	993,407
GAMESTOP CORP NEW.....	105,579	2,906,836	2,323,794
GAMMA HLDG NV EUR2.5.....	3,323	261,370	19,157
GANNETT INC COM.....	149,017	1,192,074	531,991
GAP INC COM.....	745,077	11,780,000	12,219,263
GARDA WORLD SECURITY CORP.....	9,600	41,362	40,505
GARDNER DENVER INC COM.....	53,088	1,592,638	1,336,225
GARMIN LTD REG SHS.....	256,080	6,084,263	6,099,826
GATX CORP COM.....	30,261	883,055	778,313

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**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
GAZPROM OAO-SPON ADR.....	541,151	11,916,546	10,958,308
GDF SUEZ EUR1.....	555,614	19,934,637	20,683,471
GEA GROUP AG NPV.....	1,281,977	33,274,293	19,402,201
GEBERIT CHF0.10 (REGD) (POST.....	18,573	2,014,898	2,281,599
GECINA EUR7.50.....	2,709	106,521	167,570
GEELY AUTOMOBILE HLDGS LTD.....	3,990,000	678,010	720,770
GEN PROBE INC NEW.....	83,411	3,573,042	3,585,005
GENERAL CABLE CORP DEL COM NEW.....	101,068	2,325,027	3,798,135
GENERAL DYNAMICS CORP COM.....	359,870	24,021,190	19,933,199
GENERAL ELEC CO COM.....	12,632,548	289,777,148	148,053,463
GENERAL GROWTH PPTYS INC.....	87,100	3,645,925	159,393
GENERAL MLS INC COM.....	431,832	26,309,144	24,191,229
GENESCO INC COM.....	90,982	2,738,814	1,707,732
GENIVAR INCOME FUND.....	8,700	152,552	194,624
GENPACT LTD.....	40,064	353,225	470,752
GENTEX CORP COM.....	224,205	3,148,629	2,600,778
GENTING MALAYSIA BERHAD.....	871,500	539,078	669,431
GENTIVA HEALTH SVCS INC.....	10,798	178,689	177,735
GENUINE PARTS CO COM.....	111,873	4,004,376	3,754,458
GENWORTH FINL INC.....	277,724	1,369,070	1,941,291
GENZYME CORP COM.....	289,925	20,343,624	16,140,125
GEO GROUP INC.....	16,490	391,493	306,384
GEOKINETICS INC COM PAR \$0.01.....	3,200	38,232	43,680
GERRESHEIMER GROUP NPV (BR).....	17,156	382,992	382,856
GESCO AG NPV.....	5,740	458,529	293,869
GET SA EUR0.40 (POST.....	128,850	1,447,418	730,155
GETTY RLTY CORP NEW.....	16,100	299,256	303,807
GIGA-BYTE TECHNOLOGY CO TWD10.....	2,028,000	1,412,162	1,183,670
GILDAN ACTIVEWARE INC.....	70,130	1,161,405	1,037,924
GILDAN ACTIVEWEAR INC.....	16,900	233,365	250,731
GILDEMEISTER AG NPV.....	121,721	1,638,811	1,169,514
GILEAD SCIENCES INC COM.....	1,289,986	60,257,666	60,422,944
GKN ORD GBP0.50.....	1,216,800	6,296,683	2,484,820
GLACIER BANCORP INC NEW COM.....	10,092	138,952	149,059
GLAXOSMITHKLINE ORD GBP0.25.....	3,426,985	70,177,516	60,303,258
GLG PARTNERS INC COM.....	121,872	468,851	498,456
GLOBAL & YUASA BATTERY CO.....	39,780	546,736	830,604
GLOBAL ENTERPRISES KRW500.....	4,220	42,274	37,928
GLOBAL GREEN TECH GROUP CO.....	3,275,240	482,274	181,722
GLOBAL PARTNERS LP.....	3,800	71,816	70,490
GLOBAL PMTS INC COM.....	362,580	11,338,761	13,582,247
GLOBE TELECOM INC.....	30,520	585,699	602,473
GMP CAPITAL INC.....	43,700	308,343	385,693
GODO STEEL LTD JPY50.....	27,000	73,530	80,593
GOLD FIELDS ORD ZAR0.50.....	133,485	1,518,676	1,616,512
GOLDCORP INC.....	134,180	4,028,307	4,671,199
GOLDCORP INC NEW COM.....	6,970	226,682	242,208
GOLDCREST CO JPY50.....	4,570	100,066	120,544
GOLDEN AGRI RES USD0.025.....	11,493,227	2,131,073	3,017,533
GOLDEN AGRI-RESOURCES-RIGHT.....	1,953,848	0	183,593
GOLDMAN SACHS GROUP INC COM.....	635,422	84,043,730	93,686,620
GOLDWIN INC JPY50.....	16,000	44,494	41,291
GOODMAN FIELDER NPV.....	6,721,200	9,385,545	7,091,049
GOODMAN LTD.....	607,639	635,348	181,761
GOODRICH CORP.....	120,204	5,116,561	6,006,594
GOODYEAR TIRE & RUBR CO COM.....	227,433	2,118,098	2,560,896
GOOGLE INC CL A.....	297,972	112,720,011	125,622,015
GOVERNMENT PPTYS INCOME TR.....	9,000	180,000	184,770
GPO SIMEC SA SER'B'NPV.....	121,200	678,255	263,101
GPT GROUP.....	2,295,595	1,027,029	909,378

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
GRACO INC COM.....	251,086	6,839,342	5,528,914
GRAFTECH INTERNATIONAL LTD.....	69,190	653,344	782,539
GRAINGER W W INC COM.....	202,124	15,050,997	16,549,913
GRAND PACIF PETROC TWD10.....	2,349,000	898,321	733,839
GRASIM IND INR10 DEMAT.....	10,369	379,762	500,301
GREAT EAGLE HLDGS HK0.50.....	470,000	1,006,242	986,084
GREAT EASTERN SHIPPING INR10.....	511,984	4,126,216	2,682,025
GREAT PLAINS ENERGY INC COM.....	96,092	1,799,448	1,494,231
GREAT PORTLAND ESTATES.....	4	7	6
GREAT PORTLAND ESTATES ORD.....	777,303	5,224,450	2,816,223
GREAT WOLF RESORTS INC.....	1,584,162	14,298,621	3,231,690
GREEN MTN COFFEE ROASTERS INC.....	22,730	1,289,020	1,343,798
GREENE KING ORD GBP0.125.....	528,000	6,463,436	3,362,934
GREENHILL & CO INC.....	14,397	1,047,126	1,039,607
GREIF INC CL A COM.....	21,297	794,594	941,753
GRIFFON CORP COM.....	110,848	2,094,424	922,255
GROUPE STERIA EUR1.....	9,887	207,962	181,255
GRUMA SAB DE CV SER 'B' NPV.....	163,900	174,679	174,475
GRUPO MEXICO SAB DE CV.....	5,386,881	7,591,626	5,893,962
GRUPO TELEVIS SA DE CV PTG.....	93,600	332,744	318,248
GS HOLDINGS CORP KRW5000.....	111,700	2,783,259	2,621,633
GUANGDONG INVT LTD ORD HK\$0.50.....	1,694,000	775,338	834,973
GUESS INC COM.....	357,674	6,335,593	9,220,836
GUJARAT AMBUJA CEMENTS.....	657,940	961,161	1,201,748
GVT HOLDING SA COM NPV.....	101,600	1,760,524	1,690,050
GYMBOREE CORP COM.....	85,027	1,923,465	3,016,758
H & E EQUIP SVCS INC COM.....	46,534	904,638	435,093
H.I.S.CO JPY50.....	48,100	792,817	1,059,362
HAEMONETICS CORP MASS COM.....	79,710	3,409,517	4,543,470
HAI KWANG ENTERPRISE.....	212,000	139,262	136,336
HALFORDS GROUP ORD GBP0.01.....	268,721	1,531,785	1,377,416
HALLIBURTON CO COM.....	769,725	18,101,501	15,933,308
HAMMERSON ORD 25P REITS.....	170,000	791,774	859,491
HAMWORTHY ORD GBP0.05.....	47,320	167,566	192,290
HANESBRANDS INC COM.....	60,699	814,530	911,092
HANG FUNG GOLD TEC HKD0.10.....	1,342,076	229,677	112,560
HANG LUNG PROPERTIES LTD.....	1,551,600	6,086,961	5,135,262
HANG SENG BANK HK\$5.....	59,800	884,909	841,053
HANNOVER RUECKVERSICHERUNG AG.....	2,371	78,649	87,665
HANNSTAR DISPLAY C TWD10.....	14,907,334	4,850,458	3,021,450
HANOVER INS GROUP INC COM.....	32,765	1,320,627	1,248,674
HANSEN MED INC COM.....	97,876	1,476,903	483,507
HANSEN NAT CORP.....	91,581	2,998,967	2,822,526
HANWA CO Y50.....	62,000	294,975	232,616
HARBIN POWER EQUIPMENT CO 'H'.....	208,000	143,565	196,190
HARDY UNDERWRITING BERMUDA LTD.....	504	2,545	2,345
HARLEY DAVIDSON INC COM.....	223,514	3,876,912	3,623,162
HARMAN INTL INDS INC NEW COM.....	196,897	11,380,557	3,701,664
HARRIS CORP DEL COM.....	84,921	3,193,153	2,408,360
HARSCO CORP.....	75,097	2,569,621	2,125,245
HARTFORD FINL SVCS GROUP INC.....	346,374	15,273,946	4,111,459
HARVEY NORMAN HLDGS NPV.....	632,876	1,174,392	1,688,440
HASBRO INC COM.....	152,178	4,629,675	3,688,795
HAVAS EUR0.4.....	203,569	470,649	499,688
HAWAIIAN ELEC INDS INC COM.....	71,238	1,579,605	1,357,796
HAWAIIAN HLDGS INC.....	9,800	51,024	58,996
HAYS ORD 1P.....	18,970,758	32,267,075	26,790,009
HCC INS HLDGS INC COM.....	100,367	2,504,192	2,409,812
HCP INC COM.....	462,368	11,525,998	9,797,578
HEALTH CARE REIT INC COM.....	177,402	7,223,457	6,049,408



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**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
HEALTH MGMT ASSOC INC NEW CL A.....	158,270	390,934	781,854
HEALTH NET INC COM STK.....	138,819	3,667,471	2,158,635
HEALTHCARE LOCUMS ORD GBP0.1.....	86,970	142,514	273,563
HEALTHCARE SVCS GROUP INC.....	102,921	1,937,411	1,840,227
HEALTHSPRING INC COM.....	16,562	335,660	179,863
HEIDELBERGER DRUCKMASCHINEN.....	234,808	7,213,315	1,324,001
HEIJMANS CVA EUR0.03.....	149,674	1,296,790	312,601
HEIJMANS NV -CVA-RTS.....	149,674	2,812,152	566,839
HEINEKEN NV EUR1.60.....	673,020	30,476,369	24,959,664
HEINZ H J CO COM.....	538,105	21,534,682	19,210,349
HELICAL BAR ORD GBP0.01(POST.....	75,000	445,147	406,051
HELIX ENERGY SOLUTIONS GROUP.....	148,427	2,463,089	1,613,401
HELMERICH & PAYNE INC COM.....	92,565	2,863,133	2,857,482
HELVETIA HOLDING AG CHF0.1.....	319	70,235	84,329
HENDERSON INVESTMENT HK\$0.20.....	2,935,000	203,976	219,650
HENDERSON LAND DEVELOPMENT CO.....	237,000	1,725,511	1,359,301
HENNES & MAURITZ AB 'B' NPV.....	167,985	7,875,640	8,347,377
HERBALIFE LTD USD COM SHS.....	46,758	1,083,036	1,474,747
HERSHEY COMPANY COM.....	682,451	27,551,921	24,568,236
HERTZ GLOBAL HLDGS INC COM.....	119,786	558,013	957,090
HESKA CORP COM.....	7,914,010	17,447,844	2,928,184
HESS CORP.....	259,533	16,877,913	13,949,899
HEWITT ASSOCS INC.....	64,217	1,916,305	1,912,382
HEWLETT PACKARD CO COM.....	2,931,937	117,208,281	113,319,365
HHGREGG INC COM.....	134,096	1,420,271	2,032,895
HIGHWOODS PPTYS INC COM.....	113,400	2,389,599	2,536,758
HILL ROM HLDGS COM.....	40,119	733,701	650,730
HILL(WILLIAM) ORD GBP0.10.....	1,433,881	3,310,552	4,640,125
HILLENBRAND INC COM.....	103,134	1,727,609	1,716,150
HINDUSTAN LEVER INR1 DEMAT.....	1,208,594	5,909,200	6,748,751
HINDUSTAN PETE INR10 DEMAT.....	336,230	2,205,402	2,098,586
HI-P INTERNATIONAL LTD ORD SHS.....	93,000	45,177	38,553
HITACHI CABLE Y50.....	30,000	47,443	96,077
HITACHI CAPITAL JPY50.....	484,700	6,585,127	6,565,817
HITACHI INFORMATION SYSTEMS Y5.....	62,767	1,134,119	1,323,841
HITACHI MEDICAL CORP NPV.....	5,000	56,243	55,915
HITACHI SOFTWARE ENGINEERING.....	81,400	1,174,972	1,392,873
HITE HOLDINGS CO LTD KSWN5000.....	37,600	902,100	928,231
HKSCAN OYJ EUR1.7 SER 'A'.....	5,270	58,810	65,123
HLTH CORP COM.....	115,230	1,184,702	1,509,513
HMV GROUP ORD GBP0.01.....	687,904	1,539,775	1,277,316
HO TUNG CHEMICAL C TWD10.....	1,002,000	342,427	345,096
HOKKAIDO GAS JPY50.....	7,000	17,052	17,847
HOLCIM CHF2 (REGD).....	109,094	3,387,182	6,189,232
HOLLY CORP PAR \$0.01.....	79,217	1,762,427	1,424,322
HOLOGIC INC COM.....	636,265	9,623,052	9,054,051
HOME CAPITAL GROUP INC.....	33,500	768,439	871,430
HOME DEPOT INC COM.....	2,960,030	85,659,359	69,945,509
HOME DIAGNOSTICS INC DEL COM.....	100,949	880,235	619,827
HOME INTERIORS & GIFTS INC.....	1,655,879	671,625	166
HON HAI PRECISION INDUSTRY.....	68,000	206,415	210,363
HONAM PETROCHEMICAL CORP.....	57,681	4,872,490	3,472,767
HONDA MOTOR CO NPV.....	284,500	9,468,121	7,843,395
HONEYWELL INTL INC COM.....	797,248	31,433,100	25,033,587
HONG KONG AND SHANGHAI HOTELS.....	224,000	391,101	224,866
HONG KONG EXCHANGES & CLEARING.....	225,700	2,973,373	3,515,073
HONG LEONG ASIA SGD0.20.....	216,000	480,149	223,857
HONG LEONG SING SGD1.....	2,000	5,080	3,648
HONGKONG LAND HLDGS LTD ORD.....	1,237,000	5,448,981	4,378,980
HOOPER HOLMES INC COM.....	271,408	1,142,457	119,420

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<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
HORMEL FOODS CORP COM.....	52,924	1,691,120	1,827,995
HORNBECK OFFSHORE SVCS INC.....	94,265	1,498,123	2,016,328
HOSHIZAKI ELECTRIC CO LTD NPV.....	5,500	49,237	61,906
HOSPIRA INC.....	196,429	6,505,273	7,566,445
HOSPITALITY PPTYS TR COM SHS.....	86,448	1,191,842	1,027,867
HOST HOTELS & RESORTS INC.....	785,754	8,997,811	6,592,476
HOT TOPIC INC.....	177,677	2,460,175	1,298,819
HOUSING DEVELOPMENT &.....	467,940	2,445,951	2,282,801
HOYA PENTAX HD CORPORATION.....	414,800	10,621,727	8,323,084
HRPT PPTYS TR COM SBI.....	219,505	1,335,611	891,190
HSBC HLDGS ORD USD0.50 (UK).....	3,586,562	34,371,405	29,680,311
HSN INC DEL COM.....	10,400	102,745	109,928
HUABAO INTERNATIONAL HOLDINGS.....	1,345,000	1,033,384	1,301,605
HUBBELL INC CL B.....	81,565	2,387,334	2,614,974
HUDSON CITY BANCORP INC COM.....	451,791	7,348,177	6,004,302
HUFVUDSTADEN FAST SER'A'FREE.....	10,656	63,773	65,879
HUMAN GENOME SCIENCES INC COM.....	382,500	1,586,428	1,093,950
HUMANA INC COM.....	141,087	4,578,733	4,551,467
HUNT J B TRANS SVCS INC.....	179,820	5,337,909	5,489,905
HUNTINGTON BANCSHARES INC.....	278,560	1,759,377	1,164,381
HUNTSMAN CORP.....	103,956	441,293	522,899
HUTCHISON TELECOMMUNICATIONS.....	902,000	273,539	211,823
HUTCHISON TELECOMMUNICATIONS.....	902,000	84,961	123,370
HUTCHISON WHAMPOA HK\$0.25.....	218,000	2,088,095	1,424,726
HWA SUNG INDUSTRIAL CO KRW5000.....	24,770	570,230	112,772
HYFLUX SGD0.05.....	584,000	680,617	887,691
HYSAN DEVELOPMENT HK\$5.....	1,385,344	3,821,126	3,557,183
HYUNDAI FIRE & MARINE.....	257,850	3,770,651	3,218,191
HYUNDAI HEAVY IND CO KRW5000.....	31,830	4,572,390	4,759,695
HYUNDAI MIPO DOCK KRW5000.....	23,325	2,706,933	2,316,113
HYUNDAI MTR CO.....	4,199	238,722	244,237
I FLOW CORP NEW.....	58,368	746,268	405,074
I2 TECHNOLOGIES INC.....	15,500	189,000	194,525
IAC / INTERACTIVECORP COM PAR.....	85,949	1,388,698	1,379,481
IAMGOLD CORP.....	421,000	3,181,681	4,270,358
IBERDROLA SA EUR0.75 (POST.....	2,123,972	18,621,348	17,219,714
IBERIA LINEAS AEREAS DE ESPANA.....	584	1,971	1,238
IBJ LEASING CO LIMITED NPV.....	17,600	298,601	243,520
IBM CORP COM.....	1,611,262	167,362,991	168,247,978
ICADE NPV (POST MERGER).....	25,900	3,050,876	2,126,497
ICAP ORD GBP0.10.....	28,336	194,239	210,460
ICHIYOSHI SECURITIES Y50.....	8,000	72,302	66,414
ICICI BANK INR10 (DEMAT).....	284,004	2,320,559	4,281,551
IDB HOLDING CORP ORD SHK5.....	15,009	393,590	261,176
IDEX CORP.....	486,127	12,070,183	11,944,140
IDEXX LABS INC COM.....	296,059	10,376,627	13,677,926
IFI ISTIT FIN INDUSTR SPA.....	86,169	1,883,229	725,190
IGM FINANCIAL INC.....	23,300	672,706	825,587
IHS INC CL A.....	30,629	1,271,908	1,527,468
ILIAD NPV.....	51,956	5,382,304	5,038,652
ILLINOIS TOOL WKS INC COM.....	724,349	30,958,576	27,047,192
ILLUMINA INC COM.....	209,352	6,652,459	8,152,167
ILUKA RESOURCES LIMITED.....	44,994	115,350	104,034
IMAGINEER CO LTD JPY50.....	35,100	693,078	253,196
IMF(AUSTRALIA)LT NPV.....	74,058	110,170	110,165
IMI ORD GBP0.25.....	811,500	7,473,545	4,166,286
IMMOBILIARE GRANDE DISTRIBUZIO.....	1,025,000	4,090,353	1,787,081
IMMUCOR INC.....	385,142	7,402,342	5,299,554
IMMULOGIC PHARMACEUTICAL CORP.....	2,211,500	114,998	0
IMPALA PLATINUM ZAR0.025.....	27,824	626,425	614,128

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
IMPERIAL OIL LTD.....	11,540	575,594	448,344
IMPERIAL TOBACCO GROUP ORD 10P.....	1,627,053	53,368,528	42,282,703
IMS HEALTH INC COM.....	212,931	3,134,099	2,704,224
INABATA & CO Y50.....	53,400	432,198	217,507
INCHCAPE ORD GBP0.01.....	644,539	165,543	201,677
INCITEC PIVOT NPV.....	1,385,020	3,059,656	2,664,932
IND & COMM BK OF CHINA -H.....	39,488,000	22,726,569	27,514,042
INDAH KIAT PULP & PAPER.....	1,757,000	260,214	299,503
INDESIT COMPANY EUR0.90.....	287,556	5,676,098	1,468,159
INDIA CEMENTS INR10 DEMAT.....	114,179	333,516	312,231
INDIA FD INC.....	24,640	716,287	766,550
INDIAN BANK INR10.....	410,632	1,547,057	1,254,054
INDIAN OIL CORP INR10.....	171,483	1,761,860	1,903,835
INDIAN OVERSEAS BK INR10.....	336,201	505,169	607,415
INDUS-HLDG AG DEM5.....	17,373	279,990	263,421
INDUSTRIAL FINANCE CORP (IFCI).....	2,549,815	1,340,904	2,786,407
INDUSTRIAS CH SAB DE CV SER B.....	275,150	1,287,454	849,460
INDUSTRIAS PENOLES SAB DE CV.....	31,460	755,776	503,422
INES CORP Y50.....	67,000	309,636	456,226
INFINEON TECHNOLOGIES ORD NPV.....	599,107	1,839,645	2,163,869
ING GROEP N.V. CVA EUR0.24.....	1,474,280	37,036,022	14,830,971
ING OFFICE FD.....	275,276	99,886	102,372
ING OFFICE FD UNITS NPV.....	458,829	170,683	170,633
INGRAM MICRO INC CL A COM.....	103,769	1,385,401	1,815,958
INMARSAT ORD EUR0.000667.....	201,621	1,552,162	1,811,276
INNOPHOS HLDGS INC COM.....	1,449	53,386	24,474
INNOVEX INC COM.....	1,606,500	2,026,783	130,127
INPEX CORPORATION.....	1,000	9,464,605	8,001,243
INSMED INCORPORATED COM NEW.....	127,400	138,769	127,400
INTACT FINANCIAL CORP.....	261,300	6,872,943	7,661,140
INTEC TELECOM SYST ORD SHS GBP.....	99,845	108,703	115,512
INTEGRATED DEVICE TECH INC.....	163,482	939,709	987,431
INTEGRYS ENERGY GROUP INC COM.....	57,995	2,348,356	1,739,270
INTEL CORP.....	7,677,495	148,519,135	127,062,542
INTERACTIVE BROKERS GROUP INC.....	25,951	395,700	403,019
INTERACTIVE DATA CORP COM.....	23,218	515,186	537,265
INTERCONTINENTAL EXCHANGE INC.....	53,624	4,631,027	6,126,006
INTERCONTINENTAL HOTELS GROUP.....	1,084,959	14,374,976	11,131,544
INTERNATIONAL GAME TECHNOLOGY.....	206,588	2,767,812	3,284,749
INTERNATIONAL PAPER CO COM.....	438,707	8,379,652	6,637,637
INTERNATIONAL RECTIFIER CORP.....	64,503	858,656	955,289
INTERNATIONAL SHIPHOLDING CORP.....	4,800	109,215	129,408
INTERNATIONAL SPEEDWAY CORP CL.....	19,216	534,783	492,122
INTERPUBLIC GROUP COS INC COM.....	327,306	1,514,205	1,652,895
INTERSERVE PLC ORD GBP0.10.....	45,315	135,331	130,784
INTERSIL CORP CL A.....	78,356	966,951	984,935
INTERVEST OFFICES NPV.....	511	21,828	13,439
INTESA SANPAOLO EUR0.52.....	3,664,100	9,742,609	11,795,037
INTESA SANPAOLO EUR0.52.....	3,974,836	11,175,386	9,790,233
INTL FLAVORS & FRAGRANCES INC.....	307,917	12,856,778	10,075,044
INTREPID POTASH INC COM.....	37,626	970,926	1,056,538
INTUIT COM.....	482,886	12,057,556	13,598,070
INTUITIVE SURGICAL INC.....	47,238	7,154,298	7,730,971
INUI STEAMSHIP CO LTD NPV.....	10,100	71,555	74,322
INVENSYS ORD GBP0.10.....	776,047	2,438,709	2,856,404
INVENTEC APPLIANCES CORP TWD10.....	2,323,100	2,014,315	2,294,070
INVENTEC CORP TWD10.....	10,900,000	5,157,178	6,295,489
INVERNESS MEDICAL INNOVATIONS.....	96,292	2,427,873	3,426,069
INVESCO LTD SHS.....	372,137	5,248,406	6,631,481
INVESTEC LIMITED ZAR0.0002.....	62,992	230,834	345,854

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<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
INVESTEC ORD GBP0.0002.....	34,173	186,241	183,888
INVESTEC ORD GBP0.0002.....	74,365	313,325	401,075
INVESTMENT TECH GRP COM NEW.....	27,820	607,394	567,250
IPC HOLDINGS LTD COM.....	49,656	1,357,816	1,357,595
IRISH LIFE & PERMANENT ORD.....	276,600	6,501,083	1,406,790
IRON MTN INC PA COM.....	155,434	3,548,530	4,468,728
ISHARES TR DOW JONES US.....	1,360	26,486	24,194
ISHARES TR DOW JONES US REAL.....	2,071,450	95,320,461	67,156,409
ISHARES TR RUSSELL 2000 INDEX.....	1,700,000	88,198,243	86,836,000
ISHARES TR S&P SMALL CAP 600.....	3,009,633	141,703,649	133,717,994
ISRAEL CORP ORD SHK1.....	1,912	1,016,049	1,028,756
ISUZU MOTORS LTD Y50.....	1,788,000	2,195,535	2,872,363
IT HOLDINGS CORPORATION NPV.....	70,600	1,093,934	1,254,168
ITAU UNIBANCO HOLDING SA.....	284,629	1,103,447	4,505,677
ITC HLDGS CORP.....	35,426	1,571,207	1,606,923
ITOCHU CORP Y50.....	3,148,133	27,254,663	21,926,158
ITOCHU FUEL CORP Y50.....	138,500	1,031,868	856,967
ITOHAM FOOD Y50.....	229,800	1,061,126	864,563
ITOKI CREBIO CORP Y50.....	13,300	83,189	37,632
ITRON INC.....	54,264	3,117,124	2,988,318
ITT CORP.....	462,025	24,884,865	20,560,113
ITT EDL SVCS INC COM.....	90,051	8,561,452	9,064,534
J & J SNACK FOODS CORP.....	47,302	1,823,913	1,698,142
JABIL CIRCUIT INC COM.....	245,902	1,698,644	1,824,593
JACCS CO Y50.....	20,000	41,807	44,567
JACK IN THE BOX INC COM.....	346,840	7,149,121	7,786,558
JACOBS ENGR GROUP INC COM.....	126,634	7,037,196	5,330,025
JAMES HARDIE INDUSTRIES NPV.....	798,663	2,419,913	2,711,852
JANUS CAP GROUP INC.....	103,368	1,021,369	1,178,395
JAPAN AVIATION ELECTRONICS Y50.....	31,031	151,007	192,647
JAPAN REAL ESTATE INVST CO JPY.....	126	1,424,585	1,046,028
JAPAN RETAIL FUND JAPAN RETAIL.....	449	2,129,764	2,075,494
JAPAN SECURITIES FINANCE.....	24,400	121,532	205,852
JAPAN STEEL WORKS Y50.....	217,263	2,594,702	2,684,122
JAPAN TOBACCO INC Y50000.....	3,320	11,173,598	10,391,667
JARDEN CORP.....	56,327	796,468	1,056,131
JARDINE CYCLE & CARRIAGE LTD.....	26,000	179,797	344,906
JARDINE MATHESON HLDGS ORD.....	100	2,972	2,742
JC PENNEY CO INC COM.....	159,466	3,495,172	4,578,269
JDA SOFTWARE GROUP INC.....	108,077	1,592,476	1,616,832
JDS UNIPHASE CORP COM PAR.....	239,640	1,230,246	1,370,741
JEFFERIES GROUP INC NEW COM.....	347,610	6,303,146	7,414,521
JENSEN GROUP NB NPV.....	422	5,348	3,025
JFE HOLDINGS INC NPV.....	744,622	31,874,060	25,081,841
JFE SHOIJ HOLDINGS INC NPV.....	544,000	2,695,125	2,012,831
JGC CORP Y50.....	135,000	2,195,683	2,182,723
JINHEUNG MUTUAL SA KRW5000.....	760	4,211	2,365
JM AB NPV.....	95,005	1,147,119	652,957
JM SMUCKER COMPANY.....	148,477	6,163,401	7,224,891
JO ANN STORES INC.....	47,246	1,172,266	976,575
JOHNSON & JOHNSON COM.....	4,845,341	294,380,141	275,215,369
JOHNSON CTLS INC COM.....	929,852	17,505,254	20,196,385
JOHNSON MATTHEY ORD GBP1.....	32,524	596,517	616,500
JONES LANG LASALLE INC COM.....	22,287	689,954	729,454
JOURNAL COMMUNICATIONS INC.....	194,857	2,703,373	204,600
JOY GLOBAL INC.....	88,937	3,069,373	3,176,830
JPMORGAN CHASE & CO COM.....	4,594,037	167,808,800	156,702,602
JS GROUP CORPORATION.....	63,900	982,015	986,796
JSR CORP JPY50.....	1,533,960	29,958,287	26,280,104
JULIUS BAER HLDGS AG CHF0.05.....	61,555	4,111,361	2,387,375

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<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
JUNIPER NETWORKS INC COM.....	1,174,118	22,239,285	27,709,185
JUPITER TELECOMUNICATIONS NPV.....	6,701	5,079,372	5,083,828
JVC KENWOOD HOLDINGS INC NPV.....	164,500	111,196	117,640
K SWISS INC CL A.....	126,470	2,788,566	1,074,995
K1 VENTURES SGD0.10.....	293,000	30,214	30,366
K12 INC COM.....	36,257	774,685	781,338
KAGA ELECTRONICS CO Y50.....	12,000	134,354	160,439
KAGARA LTD NPV.....	111,326	70,092	61,201
KAGAWA BANK Y50.....	21,462	116,676	89,420
KAKEN PHARMACEUTICAL Y50.....	97,000	925,067	864,590
KAMAN CORP COMMON.....	58,650	1,036,133	979,455
KANAMOTO CO Y50.....	42,000	366,570	219,392
KANEKA CORP NPV.....	543,000	3,030,529	3,866,311
KANEMATSU CORP Y50.....	926,000	1,463,545	969,332
KANSAS CITY SOUTHERN COM NEW.....	478,577	9,265,604	7,709,875
KANTO AUTO WORKS Y50.....	93,900	1,197,300	910,923
KAO CORP Y50.....	515,000	13,183,362	11,235,684
KAS BANK NV CVA EUR1.....	179	5,722	2,983
KASIKORNBANK PCL.....	860,000	1,345,502	1,830,056
KATO SANGYO CO Y50.....	17,409	249,202	280,211
KAWASAKI KINKAI JPY50.....	25,000	161,989	71,773
KB FINANCIAL GROUP INC KRW5000.....	72,800	3,090,839	2,445,810
KB HOME COM.....	49,005	721,978	670,388
KBR INC COM.....	199,661	3,661,684	3,681,749
KDDI CORP Y5000.....	9,460	56,187,862	50,199,719
KEIYO CO Y50.....	32,800	177,397	165,215
KELLOGG CO COM.....	467,740	20,469,569	21,782,652
KENEDIX INC JAP NPV.....	608	284,799	327,048
KENNAMETAL INC COM.....	85,410	1,586,538	1,638,164
KENNEDIX REALTY INVESTMENT.....	142	295,931	491,558
KEPPEL CORP NPV.....	611,000	2,552,155	2,912,841
KEPPEL LD STK SG\$0.50.....	22,785	87,099	34,791
KERRY PROPERTIES LTD ORD HKD1.....	1,040,786	6,269,110	4,565,999
KESKO OYJ EUR2 SER'B'.....	142,718	3,791,620	3,775,459
KEYCORP NEW COM.....	331,096	2,755,234	1,734,943
KEYENCE CORP NPV.....	83,460	16,184,090	17,040,596
KEYERA FACILITIES INCOME FUND.....	36,900	568,172	631,655
KGHM POLSKA MIEDZ PLN 10 BR.....	254,092	7,839,981	6,505,866
KGI SECURITIES TWD10.....	87,000	42,364	39,774
KIA MOTORS CORP KSWN5000.....	185,400	1,713,001	1,833,698
KILROY RLTY CORP COM.....	122,200	3,625,699	2,509,988
KIMBERLY CLARK CORP COM.....	808,352	47,590,151	42,381,895
KIMBERLY CLARK DE MEXICO SAB.....	118,940	415,053	455,883
KIMCO RLTY CORP COM.....	460,987	6,218,441	4,632,919
KINDOM CONSTRUCTI TWD10.....	502,000	299,833	287,644
KINDRED HEALTHCARE INC COM.....	17,598	237,902	217,687
KINETIC CONCEPTS INC.....	39,429	893,067	1,074,440
KING PHARMACEUTICALS INC COM.....	169,674	1,656,730	1,633,961
KINGBOARD CHEM HLDG HK\$0.10.....	1,333,000	1,986,066	3,285,179
KINGBOARD COPPER USD0.10.....	8,000	1,806	1,271
KINROSS GOLD CORP.....	57,120	884,638	1,042,704
KINSUS INTERCONNE TWD10.....	25,000	43,030	41,679
KIRBY CORP COM.....	224,940	6,089,515	7,150,843
KIRKLANDS INC.....	4,800	45,565	57,648
KITE RLTY GROUP TR.....	118,700	887,069	346,604
KLA TENCOR CORP.....	108,976	2,609,128	2,751,644
KLEPIERRE EUR1.4.....	133,385	4,394,737	3,439,695
KLOECKNER & CO SE NPV (REGD).....	21,383	451,028	454,392
KME GROUP NPV.....	151,866	426,317	107,679
KNIGHT TRANSN INC COM.....	344,254	5,014,456	5,697,404

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<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
KOBAYASHI PHARMACEUTICALS.....	74,200	2,618,761	2,806,965
KOC HLDG TRY1.....	2,139,016	4,115,456	3,703,803
KOENIG & BAUER AG NPV.....	1,784	64,674	22,521
KOHL'S CORP COM.....	900,355	40,732,694	38,490,176
KOLON INDUSTRIES KRW5000.....	8,900	231,166	235,433
KOMATSU Y50.....	144,100	1,694,529	2,228,297
KONE CORPORATION NPV ORD B.....	49,922	1,259,555	1,528,604
KONECRANES OYJ EUR0.50.....	51,483	1,147,355	1,209,562
KONICA MINOLTA HLDGS INC Y50.....	112,500	1,474,515	1,175,312
KONINKLIJKE AHOLD NV EUR0.30.....	1,695,879	20,918,596	19,467,483
KONINKLIJKE DSM NV EUR1.5.....	324,600	11,492,501	10,166,853
KONINKLIJKE KPN NV EUR0.24.....	896,751	16,001,828	12,325,455
KONINKLIJKE PHILIPS ELECTRONIC.....	255,580	4,911,831	4,705,172
KOREA ELEC PWR CORP KSWN5000.....	191,870	4,424,529	4,465,595
KOREA ZINC KSWN5000.....	6,663	385,184	724,381
KP CHEMICAL KRW500.....	111,290	794,591	767,879
KRAFT FOODS INC CL A.....	1,869,152	52,556,696	47,364,312
KRATOS DEFENSE & SECURITY.....	8,158,286	22,579,706	7,260,875
KROGER CO COM.....	919,782	22,967,848	20,281,193
KRUNGTHAI BANK PUBLIC CO LTD.....	18,424,400	3,703,252	4,731,831
KT CORP KRW5000.....	456,301	16,069,400	13,163,043
KUBOTA CORPORATION Y50.....	651,000	5,168,255	5,377,489
KUKA AG NPV.....	12,893	306,214	199,832
KULICKE & SOFFA INDS INC.....	487,475	2,198,646	1,672,039
KULIM (MALAYSIA )M BERHAD ORD.....	404,700	965,838	719,595
KUONI REISEN HLDG CHF1(REGD).....	166	45,978	51,515
KURODA ELECTRIC NPV.....	25,700	370,885	345,472
KVH INDS INC.....	75,437	711,078	515,235
KYERYONG CONST IND KRW5000.....	15,347	292,639	269,848
KYODO SHIRYO CO JPY50.....	311,000	464,138	406,136
KYOEI STEEL LTD NPV.....	5,900	113,339	167,549
KYOKUYO CO Y50.....	148,000	322,557	308,317
KYUDENKO CORP Y50.....	20,000	134,499	138,467
L G CORP KRW5000.....	287,441	11,717,967	13,740,848
L-3 COMMUNICATIONS HLDGS INC.....	139,851	10,959,174	9,702,862
LA BARGE INC.....	199,133	2,490,751	1,845,963
LA Z BOY INC.....	89,340	1,242,185	421,685
LABORATORY CORP AMER HLDGS.....	75,061	4,792,671	5,088,385
LAGARDERE S.C.A. EUR6.1(REG).....	228,200	19,542,499	7,576,406
LAM RESH CORP COM.....	140,682	3,456,485	3,657,732
LAMAR ADVERTISING CO CL A.....	36,542	573,380	557,996
LANCASHIRE HLDGS COM SHS.....	169,682	984,777	1,303,591
LANCE INC.....	59,573	1,039,281	1,377,923
LAND SECS GP ORD GBP0.10 REITS.....	1,057,118	13,658,458	8,204,061
LANDRYS RESTAURANTS INC.....	40,038	970,768	344,327
LANDSTAR SYS INC COM.....	265,459	9,022,608	9,532,633
LANXESS AG NPV.....	45,610	1,089,405	1,129,796
LAS VEGAS SANDS CORP.....	191,878	1,601,776	1,508,161
LASALLE HOTEL PPTYS CUM SH BEN.....	52,400	607,685	646,616
LAWSON INC NPV.....	11,500	558,552	505,364
LAWSON SOFTWARE INC NEW COM.....	197,500	995,413	1,102,050
LAZARD LTD SHS -A-.....	81,654	2,369,193	2,198,126
LC DEVELOPMENT SGD0.10.....	457,972	162,905	56,956
LEADER UNVL HLDGS BHD MY\$1.....	428,400	163,734	87,752
LEAP WIRELESS INTL INC.....	49,604	1,521,305	1,633,460
LECROY CORP COM.....	939,298	11,545,600	3,522,368
LEE CHANG TUNG CHE TWD10.....	48,000	43,123	41,475
LEGG MASON INC.....	90,303	2,003,971	2,201,587
LEGGETT & PLATT INC COM.....	133,720	2,048,408	2,036,556
LEGRAND SA EUR4.....	533,691	15,918,802	11,629,216

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LEND LEASE CORP NPV.....	784,856	6,394,527	4,447,963
LENDER PROCESSING SVCS INC COM.....	163,850	4,495,316	4,550,115
LENNAR CORP CL A.....	87,108	858,373	844,077
LENNOX INTL INC COM.....	162,521	4,070,108	5,218,549
LEOPALACE 21 CORP.....	43,800	397,007	391,311
LEUCADIA NATL CORP COM.....	120,094	2,657,342	2,532,782
LEVEL 3 COMMUNICATIONS INC.....	1,130,099	1,328,855	1,706,449
LEXMARK INTERNATIONAL INC COM.....	50,064	1,280,068	793,514
LG CHEMICAL KRW5000.....	36,021	3,595,804	3,944,369
LG DISPLAY CO LTD.....	384,550	7,456,410	9,599,033
LG ELECTRONICS INC.....	216,715	28,324,584	19,903,175
LG TELECOM CO KRW5000.....	300,911	2,563,560	1,894,349
LI & FUNG HKD0.025.....	1,374,000	3,609,431	3,687,615
LIBERTY GLOBAL INC COM SER A.....	170,702	2,586,640	2,712,455
LIBERTY HLDGS ORD ZAR0.25.....	12,269	80,228	95,340
LIBERTY MEDIA CORP NEW.....	395,492	7,495,177	10,579,411
LIBERTY MEDIA HLDG CORP.....	382,338	1,692,869	1,915,513
LIBERTY MEDIA HLDG CORP CAP.....	51,460	305,068	697,798
LIBERTY PPTY TR SHS BEN INT.....	129,280	3,919,281	2,978,611
LIFE TECHNOLOGIES CORP COM.....	112,090	2,975,695	4,676,395
LIFEPOINT HOSPS INC COM.....	72,055	2,289,829	1,891,444
LIFESTYLE INTERNAT HKD0.01.....	1,900,000	4,513,808	2,637,918
LIFEWATCH AG CHF2 (REGD).....	2,401	43,142	49,453
LIGHT S A COM NPA.....	72,800	744,606	1,001,102
LILLY ELI & CO COM.....	939,072	38,441,074	32,529,454
LIMCO PIEDMONT INC COM.....	23,932	244,798	72,753
LIMITED BRANDS INC.....	430,792	3,741,404	5,156,580
LINCARE HLDGS INC COM.....	167,005	3,735,415	3,927,958
LINCOLN EDL SVCS CORP.....	34,400	637,552	719,992
LINCOLN ELEC HLDGS INC COM.....	99,814	4,895,621	3,597,297
LINCOLN NATL CORP IND COM.....	203,307	5,092,155	3,498,913
LINDE AG NPV.....	72,490	7,934,856	5,941,051
LINEAR TECHNOLOGY CORP COM.....	541,481	12,752,518	12,643,581
LINTEC CORP Y50.....	390,400	6,540,519	6,781,473
LION IND CORP MYR1(AFTER.....	681,400	576,416	242,319
LION NATHAN LTD ORD NZ\$0.25.....	530,888	3,724,596	4,965,802
LISI (EX-GFI INDUSTRIES SA).....	1,055	114,460	45,578
LITE-ON IT CORP TWD10.....	375,000	217,418	220,017
LITE-ON TECHNOLOGY CORP TWD10.....	731,000	626,205	634,974
LKQ CORP.....	370,169	4,652,901	6,089,280
LLOYDS BANKING GROUP PLC.....	12,987,588	100,310,944	14,957,054
LOCKHEED MARTIN CORP COM.....	452,026	39,884,804	36,455,897
LOEWS CORP COM.....	210,155	6,273,900	5,758,247
LONDON & STAMFORD PROPERTY LTD.....	160,000	332,896	311,268
LONDON CAPITAL GROUP ORD.....	1,921	13,576	5,489
LONDON SCOTTISH BANK ORD 10P.....	5,721	3,298	247
LONMIN ORD USD1.....	188,379	3,987,459	3,639,021
LONZA GROUP AG CHF1(REGISTERED.....	109,274	9,871,033	10,841,492
LORILLARD INC COM.....	148,361	9,026,095	10,054,425
LOTTE SAM KANG KRW5000.....	973	107,815	137,478
LOWES COS INC COM.....	1,487,125	33,084,207	28,865,096
LPN DEVELOPMENT THB1 (ALIEN.....	1,117,800	179,658	167,326
LSI CORP COM.....	416,046	1,649,959	1,897,170
LSV ENHANCED INDEX (CORE).....	25,222,773	2,808,931,272	2,071,785,950
LTC PPTYS INC COM.....	11,000	257,877	224,950
LTX-CREDENCE CORP COM.....	7,399,088	28,196,483	3,477,571
LUBRIZOL CORP.....	52,610	2,154,957	2,488,979
LUFKIN INDS INC COM.....	8,500	266,405	357,425
LUK FOOK HLDGS HKD0.10.....	368,000	234,485	163,818
LUKOIL OAO-SPON ADR.....	298,687	16,080,874	13,252,742

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
LUNDBECK (H) A/S DKK5.....	396,900	10,664,919	7,550,460
M & T BK CORP COM.....	46,040	2,632,205	2,344,817
M D C HLDGS INC.....	23,872	779,719	718,786
MACERICH CO COM.....	107,362	3,635,847	1,890,650
MACK CALI RLTY CORP COM.....	76,148	1,841,032	1,736,174
MACMAHON HLDGS NPV.....	820,034	235,728	225,405
MACQUARIE AIRPORTS NPV STAPLED.....	1,863,268	4,628,711	3,479,689
MACQUARIE COUNTRYW NPV.....	371,230	84,297	163,566
MACQUARIE DDR TST UNITS NPV.....	490,835	60,429	51,586
MACQUARIE GROUP LIMITED NPV.....	535,430	18,682,596	16,925,154
MACQUARIE INFRA GR NPV(STAPLE).....	2,726,500	2,567,890	3,152,062
MACQUARIE INTL INFRASTRUCTURE.....	1,746,000	465,036	440,315
MACQUARIE LEISURE NPV.....	32,596	92,777	37,288
MACQUARIE LEISURE TRUST.....	7,151	6,636	6,648
MACQUARIE OFFICE TR UNITS NPV.....	1,237,082	185,763	210,025
MACRONIX INTERNATIONAL TW\$10.....	3,122,861	1,092,629	1,418,184
MACROVISION SOLUTIONS CORP COM.....	64,860	1,428,227	1,414,597
MACYS INC COM.....	269,787	2,624,153	3,172,695
MAEDA CORP Y50.....	19,000	65,142	72,270
MAGNA INTERNATIONAL INC.....	146,500	4,810,251	6,225,320
MAGNA INTL INC CL A.....	257,703	9,888,450	10,885,375
MAGYAR TELEKOM HUF100 REGD.....	399,847	1,023,489	1,175,310
MAHANAGAR TELEPHONE NIGAM.....	192,672	321,703	391,940
MAN GROUP.....	2,654,579	20,324,302	12,131,449
MAN SE ORD NPV.....	73,800	7,039,371	4,523,630
MANITOWOC INC COM.....	1,350,649	12,694,352	7,104,414
MANPOWER INC WIS.....	56,314	2,110,331	2,384,335
MANULIFE FINANCIAL CORP.....	222,020	5,083,023	3,859,804
MARATHON OIL CORP.....	526,233	15,645,737	15,855,400
MARFIN POPULAR BANK PUBLIC CO.....	1	12	3
MARINER ENERGY INC COM.....	66,845	866,432	785,429
MARKEL HOLDINGS.....	6,369	1,944,759	1,794,147
MAROC TELECOM MAD10.....	49,685	877,843	932,578
MARRIOTT INTL INC NEW CL A.....	190,885	3,631,974	4,212,833
MARSH & MCLENNAN COS INC COM.....	537,392	13,140,426	10,817,701
MARSHALL & ILSLEY CORP NEW COM.....	1,140,060	21,023,602	5,472,288
MARTEN TRANS LTD COM.....	22,228	477,436	461,453
MARTIN MARIETTA MATLS INC COM.....	38,247	3,460,214	3,016,923
MARUBENI CORP Y50.....	2,634,064	7,821,453	11,684,504
MARUDAI FOOD CO Y50.....	98,000	335,454	285,412
MARUTI SUZUKI INDIA LTD INR5.....	48,758	831,596	1,087,984
MARVEL ENTMT INC.....	32,149	1,101,084	1,144,183
MARVELL TECHNOLOGY GROUP LTD.....	759,704	6,780,748	8,842,955
MASCO CORP COM.....	257,367	3,201,814	2,465,576
MASIMO CORP COM.....	38,250	903,867	922,208
MASSEY ENERGY CORP COM.....	159,621	4,726,737	3,118,994
MASSMART ZAR0.01.....	88,131	730,100	912,979
MASTERCARD INC CL A.....	124,119	20,979,586	20,766,350
MATERIAL SCIENCES CORP.....	175,886	1,360,275	167,092
MATSUMOTOKIYOSHI HOLDINGS CO.....	106,300	2,119,220	2,189,129
MATTEL INC COM.....	237,776	3,534,852	3,816,305
MATTSON TECHNOLOGY INC COM.....	601,630	2,381,534	709,923
MAX PROPERTY GROUP PLC ORD NPV.....	160,000	251,464	314,878
MAXIM INTEGRATED PRODS INC COM.....	195,490	3,145,864	3,067,238
MBIA INC COM.....	84,488	482,805	365,833
MCAFFEE INC.....	148,758	4,937,673	6,276,100
MCBRIDE ORD GBP0.10.....	19,100	46,260	45,610
MCCORMICK & CO NON VOTING.....	151,790	4,949,772	4,937,729
MCDERMOTT INTL INC COM.....	217,903	3,395,756	4,425,610
MCDONALDS CO JAPAN JPY50.....	37,700	708,069	699,024



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**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
MCDONALDS CORP COM.....	1,540,362	88,240,919	88,555,411
MCGRAW HILL COS INC COM.....	274,298	7,023,353	8,259,113
MCKESSON CORP COM.....	616,195	27,640,489	27,112,580
MDU RESOURCES GROUP INC.....	147,057	3,342,620	2,789,671
MEAD JOHNSON NUTRITION CO COM.....	26,182	757,662	831,802
MEADWESTVACO CORP.....	109,696	1,475,386	1,800,111
MEDCO ENERGI INTL IDR100.....	1,265,500	391,271	378,131
MEDCO HEALTH SOLUTIONS INC.....	677,591	28,687,364	30,904,926
MEDICAL PPTYS TR INC.....	55,697	513,995	338,081
MEDICEO PALTAC HOLDINGS CO LTD.....	9,900	100,627	113,380
MEDICIS PHARMACEUTICAL CORP.....	96,335	2,805,094	1,572,187
MEDIDATA SOLUTIONS INC.....	34,850	547,658	570,843
MEDION AG NPV.....	64,133	1,307,638	690,863
MEDIQ NV EUR0.25.....	5,424	70,450	68,852
MEDNAX INC COM.....	54,857	1,903,962	2,311,125
MEDTRONIC INC COM.....	2,096,942	90,285,571	73,162,306
MEGA FINANCIAL HOLDING CO LTD.....	1,769,000	759,050	814,139
MEGAWORLD CORP PHP1.....	8,802,000	221,203	179,241
MEGGITT ORD5P.....	107,311	275,990	280,109
MEIBAN GROUP SGD0.10.....	83,000	30,205	13,190
MELCO CROWN ENTERTAINMENT LTD.....	883,413	4,695,780	3,975,359
MEMC ELECTRONICS MATERIALS.....	680,082	12,547,504	12,112,260
MERCK & CO INC COM.....	3,456,402	120,761,485	96,641,000
MERCURY GEN CORP NEW.....	17,070	704,846	570,650
MEREDITH CORP COM.....	21,655	385,347	553,285
MERIDIAN BIOSCIENCE INC COM.....	93,041	1,973,005	2,100,866
MERMAID MARITIME PUBLIC.....	109,000	44,680	42,550
METAVANTE HLDG CO COM.....	165,510	3,102,395	4,280,089
METHODE ELECTRS INC COM.....	111,770	1,277,339	784,625
METLIFE INC COM.....	795,757	37,041,048	23,880,675
METRO AG ORD NPV.....	654,847	41,488,555	31,248,089
METRO INC.....	35,300	1,120,563	1,155,643
METROPCS COMMUNICATIONS INC.....	238,502	3,702,383	3,174,462
METROPOLITAN HOLDINGS LTD.....	107,759	198,113	162,563
METTLER-TOLEDO INTL INC.....	21,621	1,534,584	1,668,060
MGIC INVT CORP WIS COM.....	717,400	17,017,127	3,156,560
MGM MIRAGE.....	125,535	1,411,427	802,169
MICHELIN CIE GLE DES ETABL.....	137,900	7,348,401	7,854,040
MICRO FOCUS ORD GBP0.10.....	268,901	1,263,563	1,658,434
MICRO STAR INTL TWD10.....	5,014,816	3,097,571	3,140,947
MICROCHIP TECHNOLOGY INC COM.....	707,161	19,328,724	15,946,481
MICRON TECHNOLOGY INC COM.....	710,476	2,452,683	3,595,009
MICROSYS INC COM.....	51,554	1,253,022	1,305,347
MICROSEMI CORP.....	222,537	3,375,053	3,071,011
MICROSOFT CORP COM.....	12,994,997	322,149,628	308,891,079
MID REIT INC REIT.....	85	121,455	189,672
MILLICOM INTL CELLULAR SA.....	33,462	1,750,021	1,882,572
MILLIPORE CORP COM.....	35,559	1,947,233	2,496,597
MIMASU SEMICONDUCTOR INDUSTRY.....	73,600	748,695	884,100
MINCOR RESOURCES NPV.....	116,744	138,775	146,292
MINERVA ORD 25P.....	155,000	109,149	33,822
MINISTOP CO Y50.....	35,800	660,547	575,857
MIRACA HOLDING INC JPY50.....	27,100	554,560	662,859
MIRANT CORP NEW.....	102,660	2,051,324	1,615,868
MIRVAC GROUP STAPLED SHS.....	828,307	761,493	723,216
MITAC INTERNATIONAL CORP TWD10.....	3,697,000	1,358,103	1,476,096
MITIE GROUP ORD GBP0.025.....	195,602	864,508	690,963
MITSUBISHI CHEMICAL HOLDINGS.....	1,306,000	10,836,757	5,536,135
MITSUBISHI CORP NPV.....	1,360,800	31,703,059	25,217,498
MITSUBISHI ELECTRIC CORP Y50.....	755,000	5,686,151	4,781,106

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<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
MITSUBISHI ESTATE CO NPV.....	1,547,000	29,666,312	25,830,097
MITSUBISHI GAS & CHEML CO Y50.....	397,000	2,184,267	2,172,524
MITSUBISHI MATERIAL CORP Y50.....	397,000	1,361,901	1,238,503
MITSUBISHI RAYON Y50.....	456,000	1,072,777	1,328,041
MITSUBISHI STEEL JPY50.....	187,000	450,554	439,954
MITSUBISHI UFJ FINANCIAL GROUP.....	1,841,800	14,271,812	11,415,208
mitsui & CO Y50.....	1,143,300	17,167,524	13,579,538
MITSUI FUDOSAN CO Y50.....	1,289,229	22,005,310	22,488,183
MITSUI HIGH-TEC Y50.....	12,000	98,595	131,585
MITSUI MINING & SMELT CO Y50.....	3,248,000	11,314,919	8,415,816
MITSUI SUGAR CO Y50.....	66,000	261,151	223,682
MITSUI SUMITOMO INSURANCE.....	972,991	33,109,769	25,563,892
MITSUMI ELECTRIC CO Y50.....	74,200	1,237,023	1,588,050
MKS INSTRS INC.....	119,000	1,651,079	1,569,610
MMX MINERACAD E METALICOS.....	248,400	761,657	793,440
MOBILEONE SGD0.20 (POST.....	3,200,177	2,684,884	3,382,921
MODERN TIMES GRP (MTG) SER B.....	52,154	1,402,744	1,443,889
MOHAWK INDS INC COM.....	35,652	1,411,987	1,272,063
MOLEX INC COM.....	143,222	2,281,515	2,227,102
MOLSON COORS BREWING CO CL B.....	97,139	4,425,114	4,111,894
MOMENTA PHARMACEUTICALS INC.....	182,221	2,356,958	2,192,119
MONDI PLC ORD EUR0.20.....	134,647	1,160,468	459,009
MONOLITHIC PWR SYS INC.....	8,500	162,842	190,485
MONSANTO CO NEW COM.....	671,040	60,249,325	49,885,114
MONSTER WORLDWIDE INC COM.....	80,799	942,607	954,236
MOODYS CORP COM.....	155,468	3,611,232	4,096,582
MOOG INC CL A.....	122,711	4,153,003	3,167,171
MORGAN CRUCIBLE CO. ORD 25P.....	2,064,500	8,313,825	3,229,926
MORGAN SINDALL ORD 5P.....	17,638	220,054	200,716
MORGAN STANLEY.....	1,706,693	58,484,947	48,657,817
MORNINGSTAR INC.....	12,500	458,090	515,375
MORTONS RESTAURANT GROUP INC.....	580,606	6,527,813	1,741,818
MOSAIC CO.....	144,640	8,823,299	6,407,552
MOSAID TECHNOLOGIES INC.....	3,700	47,957	48,745
MOTOROLA INC COM.....	2,972,742	29,663,063	19,709,279
MSC INDL DIRECT INC CL A.....	95,346	3,308,652	3,382,876
MSCI EMF (EMERGING MKTS FREE).....	20,127,862	535,468,371	592,280,782
MSCI EQ INDEX FD-WORLD EX-US.....	197,730,266	1,471,157,453	2,057,029,875
MSCI INC CL A.....	64,198	1,414,572	1,568,999
MTU AERO ENGINES INVEST NPV.....	109,911	4,354,055	4,008,333
MUELLER INDS INC COM.....	90,689	2,700,030	1,886,331
MUENCHENER RUECKVERSICHERUNGS.....	299,421	46,076,241	40,398,152
MURPHY OIL CORP COM.....	154,780	8,229,857	8,407,650
MURRAY & ROBERTS HLDGS ZAR0.10.....	54,055	352,340	349,984
MUSASHI SEIMITSU IND JPY50.....	15,900	173,424	246,530
MYLAN INC COM.....	239,080	2,595,011	3,119,994
MYRIAD GENETICS INC.....	71,457	2,527,636	2,547,442
MYRIAD PHARMACEUTICALS INC.....	2,550	18,349	11,858
N.G.K. SPARK PLUG CO NPV.....	925,000	12,934,761	8,829,611
NABORS INDUSTRIES LTD SHS.....	267,657	5,212,133	4,170,096
NALCO HLDG CO COM.....	100,623	1,434,682	1,694,491
NAM TAI ELECTRS INC COM PAR.....	24,500	299,548	104,370
NAMCO BANDAI HOLDINGS INC NPV.....	479,300	4,990,070	5,265,668
NAMURA SHIPBUILDING CO Y50.....	66,300	451,366	412,979
NASDAQ OMX GROUP/THE COM STK.....	101,920	2,485,587	2,171,915
NASH FINCH CO COM.....	1,500	51,547	40,590
NATIONAL BANK OF CANADA.....	904,118	33,423,229	41,844,700
NATIONAL FUEL GAS CO N J.....	50,371	1,753,492	1,817,386
NATIONAL GRID PLC NEW ORD.....	438,301	4,416,907	3,951,943
NATIONAL INSTRS CORP COM.....	162,265	3,353,955	3,660,698

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<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
NATIONAL OILWELL VARCO INC.....	377,511	14,696,191	12,329,509
NATIONAL RETAIL PPTYS INC COM.....	70,894	1,292,338	1,230,011
NATIONAL SEMICONDUCTOR CORP.....	374,405	4,180,534	4,698,783
NATIONWIDE HEALTH PPTYS INC.....	180,344	4,691,134	4,642,055
NATL AUSTRALIA BK NPV.....	806,588	14,209,579	14,632,811
NATURA COSMETICOS COM NPV.....	67,200	882,463	886,719
NATURAL GAS SVCS GROUP INC.....	115,387	1,610,581	1,534,647
NAVIGATORS GROUP INC.....	51,850	2,359,575	2,303,696
NAVISTAR INTL CORP NEW COM.....	40,233	1,814,882	1,754,159
NBT BANCORP INC.....	2,000	43,714	43,420
NBTY INC.....	328,105	8,284,880	9,226,313
NCC SER B SEK8.....	50,839	1,211,898	439,633
NCR CORP NEW.....	165,933	2,340,518	1,962,987
NEC ELECTRONICS CP NPV.....	15,100	114,306	137,251
NEC FIELDING. LTD NPV.....	3,500	37,481	48,210
NEC SYS INT & CONS Y50.....	38,100	350,650	468,328
NELNET INC CL A.....	5,300	43,526	72,027
NEOWIZ CORPORATION KRW500.....	16,300	270,057	236,705
NEPTUNE ORIENT LINES.....	2,484,750	0	300,433
NEPTUNE ORIENT LNS SG\$1.....	3,313,000	7,921,431	3,387,736
NESTLE SA CHF0.1 (REGD).....	1,551,416	59,267,091	58,373,355
NET ONE SYSTEMS CO JPY5000.....	449	746,174	790,177
NETAPP INC COM.....	1,067,286	24,644,824	21,046,880
NETFLIX COM INC.....	34,902	1,422,303	1,442,849
NETWORK EQUIP TECHNOLOGIES.....	82,198	614,085	350,163
NEUSTAR INC CL A.....	195,668	3,874,303	4,336,003
NEW JERSEY RES CORP.....	127,918	3,831,284	4,738,083
NEW WORLD CHINA LD HKD0.10.....	1,358,800	885,710	755,663
NEW WORLD DEVELOPMENT CO HK\$1.....	617,438	1,486,996	1,116,958
NEW YORK CMNTY BANCORP INC.....	221,451	2,809,191	2,367,311
NEW YORK TIMES CO CL A.....	66,603	495,029	366,983
NEW ZEALAND OIL & GAS LIMITED.....	104,833	138,461	107,299
NEWALLIANCE BANCSHARES INC.....	9,100	119,885	104,650
NEWELL RUBBERMAID INC.....	177,990	2,241,682	1,852,876
NEWFIELD EXPL CO COM.....	380,186	11,388,086	12,420,677
NEWMONT MINING CORP HOLDING CO.....	331,599	13,871,752	13,552,451
NEWS CORPORATION CL A.....	3,280,296	45,189,164	29,883,497
NEXANS EUR1.....	10,947	644,897	581,410
NEXEN INC.....	543,184	17,633,550	11,819,227
NEXT GROUP ORD GBP0.10.....	700,979	17,196,743	16,958,243
NGK INSULATORS Y50.....	100,000	1,492,700	2,041,768
NHN CORP.....	8,175	1,079,941	1,132,609
NICHIIKO PHARM JPY50.....	35,800	1,197,975	1,116,837
NICHIREI Y50.....	133,000	659,262	522,434
NIDEC CORP NPV.....	58,700	4,136,040	3,559,051
NIEN HSING TEXTILE TWD10.....	306,000	202,445	107,254
NIGERIA CENTRAL BK C/WTS.....	1,000	0	0
NII HLDGS INC CL B NEW.....	262,847	5,015,071	5,012,492
NIKE INC CL B COM.....	513,616	28,112,975	26,595,036
NIKO RESOURCES LTD.....	11,400	715,783	785,293
NIKON CORP NPV.....	87,000	2,344,787	1,509,437
NINE DRAGONS PAPER HOLDINGS.....	1,652,000	1,042,651	1,091,379
NINTENDO CO.....	32,400	12,102,868	8,942,447
NIPPO CORP NPV.....	126,000	955,979	1,170,089
NIPPON SEIKI CO Y50.....	13,000	207,320	135,005
NIPPON BUILDING FUND INC.....	169	2,083,947	1,446,795
NIPPON CHEMICAL INDUSTRIAL CO.....	157,000	496,584	385,645
NIPPON ELECTRIC GLASS Y50.....	397,000	5,014,758	4,452,029
NIPPON EXPRESS CO Y50.....	299,000	1,289,406	1,360,429
NIPPON FLOUR MILLS CO Y50.....	93,000	425,519	447,240

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
NIPPON MINING HLDG NPV.....	1,135,200	9,830,170	5,906,311
NIPPON OIL CORP JPY50.....	1,380,300	10,749,517	8,154,335
NIPPON ROAD CO Y50.....	5,000	7,054	14,562
NIPPON SHINYAKU CO Y50.....	122,391	1,321,905	1,401,690
NIPPON SHOKUBAI CO Y50.....	959,000	9,126,870	7,345,193
NIPPON SIGNAL CO Y50.....	9,200	49,439	76,567
NIPPON SODA CO Y50.....	159,000	669,487	715,199
NIPPON STEEL TRADING CO NPV.....	167,000	545,643	290,781
NIPPON SYSTEM DEV Y50.....	48,800	386,435	494,651
NIPPON TEL & TEL CORP Y50000.....	612,100	28,510,001	24,868,445
NIS GROUP CO LTD.....	348,600	313,727	169,811
NISHIMATSU CONSTRUCTION CO Y50.....	280,000	278,552	435,301
NISOURCE INC COM.....	195,393	2,430,384	2,278,282
NISSAN MOTOR CO Y50.....	7,742,234	70,329,838	47,022,324
NISSAN SHATAI CO Y50.....	103,677	723,907	854,259
NISSHA PRINTING Y50.....	16,600	496,806	798,300
NISSIN SUGAR MFG JPY50.....	1,449	3,025	3,304
NITTETSU MINING CO Y50.....	151,000	564,928	644,784
NITTO DENKO CORP NPV.....	265,700	9,445,681	8,096,160
NKT HOLDING DKK20.....	80,715	3,551,618	2,717,510
NOBLE ENERGY INC.....	150,589	8,418,029	8,880,233
NOBLE GROUP HKD0.25.....	4,779,000	3,463,980	6,009,452
NOJIMA CORP JPY50.....	6,900	43,273	53,635
NOKIA (AB) OY EUR0.06.....	3,248,972	73,309,448	47,576,861
NOMURA HOLDING NPV.....	1,032,100	12,983,654	8,707,357
NORDEA BANK AB EUR0.39632.....	1,737,400	9,986,539	13,701,238
NORDSTROM INC WASH COM.....	119,859	1,925,276	2,383,996
NORFOLK SOUTHN CORP COM.....	528,530	25,240,735	19,909,725
NORSK HYDRO ASA NOK3.6666.....	432,300	5,391,555	2,216,389
NORSKE SKOGSINDUSTRIER NOK10.....	123,513	378,660	180,763
NORTHEAST UTILS COM.....	124,690	2,882,000	2,781,834
NORTHERN FOODS ORD 25P.....	1,936,900	5,422,870	1,658,688
NORTHERN TR CORP COM.....	233,657	13,944,739	12,542,708
NORTHROP GRUMMAN CORP COM.....	243,485	11,972,339	11,122,395
NORTHUMBRIAN WATER ORD GBP0.10.....	278,444	946,162	1,134,925
NOVA CHEMICALS CORP.....	283,100	10,130,086	1,686,875
NOVARTIS AG CHF0.50 (REGD).....	1,113,624	53,538,521	45,095,859
NOVELL INC.....	493,028	2,017,343	2,233,417
NOVELLUS SYS INC.....	78,806	1,195,419	1,316,060
NOVEN PHARMACEUTICALS INC COM.....	86,310	1,451,166	1,234,233
NOVO-NORDISK AS DKK1.....	237,143	13,513,580	12,819,265
NR NORDIC AND RUSSIA.....	325,000	387,393	72,938
NRG ENERGY INC.....	194,848	4,685,954	5,058,254
NRW HOLDINGS LIMITED NPV.....	363,391	255,567	279,094
NSK LTD ORD.....	407,000	1,999,195	2,066,953
NSTAR COM.....	84,642	2,915,757	2,717,855
NTT DOCOMO INC NPV.....	12,326	19,203,604	18,038,360
NUANCE COMMUNICATIONS INC.....	139,302	1,476,477	1,684,161
NUCOR CORP.....	257,254	12,603,641	11,429,795
NUFARM NPV.....	223,683	1,843,122	1,660,079
NV ENERGY INC COM.....	198,986	1,964,164	2,147,059
NVIDIA CORP COM.....	513,762	4,974,744	5,800,373
NVR INC.....	4,779	2,232,973	2,400,922
NYRSTAR NV.....	105,995	558,931	897,990
NYSE EURONEXT COM.....	178,650	5,306,290	4,868,213
O M GROUP INC COM.....	3,500	90,558	101,570
OBIC JPY50.....	26,890	4,519,648	4,367,169
OCCIDENTAL PETE CORP COM.....	929,657	59,777,369	61,180,727
OCE NV EUR0.50.....	531,762	9,491,928	2,848,500
OCEANAGOLD CORPORATION CDI NPV.....	114,781	109,387	101,610

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
OCEANEERING INTL INC COM.....	287,645	8,435,055	13,001,554
OCTAVIAR LTD NPV.....	433,405	1,772,676	346,882
OCWEN FINL CORP COM NEW.....	15,200	176,494	197,144
ODYSSEY RE HLDGS CORP COM.....	21,251	837,708	849,615
OFFICE DEPOT INC COM.....	176,127	541,427	803,139
OGE ENERGY CORP COM.....	68,325	1,842,813	1,934,964
OIL & NATURAL GAS INR10.....	605,282	11,528,228	13,485,387
OIL CO LUKOIL SPON ADR.....	59,800	4,647,983	2,786,680
OIL SEARCH LTD ORD PGK 0.10.....	809,511	2,717,819	3,573,292
OIL STS INTL INC COM.....	55,236	1,369,495	1,337,264
OKABE Y50.....	14,000	52,140	57,315
OKINAWA ELECTRIC POWER Y500.....	26,600	1,289,835	1,433,591
OLAM INTERNATIONAL LIMITED ORD.....	1,191,000	1,299,734	1,999,606
OLD DOMINION FGHT LINES INC.....	34,000	932,810	1,141,380
OLD MUTUAL ORD GBP0.10.....	6,298,800	15,568,895	8,395,014
OLD REP INTL CORP COM.....	185,001	2,031,894	1,822,260
OM HOLDINGS LTD AUD0.10.....	392,899	677,487	435,166
OMEGA HEALTHCARE INVS INC.....	71,900	1,034,309	1,115,888
OMNICARE INC COM.....	122,453	2,983,435	3,154,389
OMNICOM GROUP INC USD0.15 COM.....	203,346	6,227,606	6,421,667
OMRON CORP Y50.....	1,355,850	27,618,842	19,603,158
ON ASSIGNMENT INC COM.....	108,573	898,399	424,520
ON SEMICONDUCTOR CORP COM.....	399,862	1,912,624	2,743,053
ONEBEACON INSURANCE GROUP LTD.....	14,803	142,790	173,047
ONEOK INC NEW COM.....	74,955	2,278,683	2,210,423
ONWARD HOLDINGS CO Y50.....	109,000	837,694	702,679
OPAP SA GRD100 (CR).....	184,172	6,467,075	4,908,248
OPEN TEXT CORP.....	28,100	955,214	1,028,329
OPGEN COMMON SHARES C-56.....	203,802	888,913	203,802
OPGEN INC.....	249,238	0	0
OPGEN INC.....	158,291	0	0
OPNEXT INC COM.....	67,997	885,351	145,514
ORACLE CORPORATION COM.....	7,466,777	133,172,997	159,938,363
ORDINA NV EUR0.10.....	41,947	173,872	163,979
O'REILLY AUTOMOTIVE INC.....	549,203	14,908,903	20,913,650
ORICA LIMITED.....	164,695	2,801,921	2,891,967
ORIENT OVERSEAS INT USD0.10.....	1,877,700	5,347,018	8,019,544
ORIENTAL BK OF COM INR10.....	86,885	328,877	325,558
ORIENTAL PRESS GROUP HK\$0.25.....	870,000	94,596	102,154
ORIX CORP Y50.....	83,330	5,596,647	5,017,850
ORMAT TECHNOLOGIES INC.....	13,900	548,279	560,309
OSAKA STEEL CO Y50.....	8,900	160,022	161,332
OSHKOSH CORP COM.....	368,413	9,556,761	5,356,725
OSI PHARMACEUTICALS INC COM.....	37,168	1,025,267	1,049,253
OTP BANK HUF100.....	317,145	4,886,556	5,697,782
OTSUKA SHOKAI JPY50.....	48,700	2,265,933	2,599,420
OUTOTEC OYJ NPV.....	4,319	196,055	102,381
OVERSEAS SHIPHOLDING GRP INC.....	17,366	742,979	591,139
OWENS & MINOR INC NEW.....	128,721	3,741,741	5,640,554
OWENS CORNING NEW COM.....	54,778	847,826	700,063
OWENS ILL INC NEW.....	177,161	5,384,498	4,962,280
OZ MINERALS LTD AUD0.4.....	12,389,571	13,266,217	9,215,041
PACCAR INC.....	264,033	8,091,580	8,583,713
PACE PLC ORD5P.....	182,727	400,192	598,086
PACIFIC ANDES INTL HKD0.10.....	36,000	6,926	3,530
PACIFIC BASIN SHIP USD0.1.....	1,265,794	1,952,696	808,470
PACIFIC BRANDS NPV.....	2,425,900	4,316,427	1,676,842
PACIFIC RUBIALES ENERGY CORP.....	54,200	432,870	447,564
PACIFIC SUNWEAR CALIF INC COM.....	237,109	3,738,383	799,057
PACKAGING CORP AMER COM.....	93,881	1,325,702	1,520,872

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
PACTIV CORP COM.....	311,871	6,770,974	6,767,601
PALL CORP COM.....	134,731	4,054,689	3,578,455
PANALPINA WELTTRANSPORT (HLDG).....	34,580	2,244,891	2,510,313
PANERA BREAD CO CL A COM.....	168,941	7,734,637	8,423,398
PANTRY INC.....	13,500	273,303	224,100
PAPERLINX NPV.....	1,318,310	3,475,099	452,960
PARKER HANNIFIN CORP COM.....	115,144	5,144,303	4,946,586
PARMALAT S P A EUR1.....	540,964	1,176,909	1,304,348
PARTNERRE HLDGS LTD BERMUDA.....	55,871	3,946,276	3,628,821
PATTERSON COS INC.....	291,217	9,513,039	6,319,409
PATTERSON UTI ENERGY INC COM.....	231,582	3,815,471	2,978,145
PAYCHEX INC COM.....	333,108	8,772,671	8,394,322
PC-TEL INC COM.....	89,782	781,665	480,334
PDL BIOPHARMA INC COM.....	21,900	138,358	173,010
PEABODY ENERGY CORP COM.....	252,655	8,424,695	7,620,075
PEACE MARK(HLDGS) HKD0.10.....	510,000	124,291	98,709
PEARSON ORD GBP0.25.....	446,236	5,233,017	4,479,117
PENN NATL GAMING INC COM.....	109,908	3,043,531	3,199,422
PENSKE AUTOMOTIVE GROUP INC.....	24,293	213,511	404,236
PENTAIR INC COM.....	63,005	1,602,295	1,614,188
PEOPLES UTD FINL INC COM.....	424,109	6,931,231	6,378,599
PEPCO HLDGS INC.....	156,609	2,726,449	2,104,825
PEPSI BOTTLING GROUP INC COM.....	120,863	2,888,362	4,090,004
PEPSIAMERICAS INC COM.....	43,003	845,294	1,152,910
PEPSICO INC COM.....	2,790,514	168,126,516	153,366,649
PERKINELMER INC COM.....	81,343	1,259,563	1,415,368
PERMASTEELISA EUR0.25.....	12,037	205,841	204,799
PERRIGO CO COM.....	119,083	3,159,212	3,308,126
PESANOVA SA EUR6.....	2,787	114,720	91,866
PETROBANK ENERGY & RESOURCES.....	44,300	1,287,876	1,288,547
PETRO-CANADA.....	627,400	29,583,035	24,267,282
PETROCHINA CO 'H'CN1.....	3,556,000	3,167,503	3,945,987
PETROHAWK ENERGY CORP.....	366,521	8,100,819	8,173,418
PETROL OFISI TRY1'A'.....	186,198	418,122	624,215
PETRONET LNG INR10.....	241,327	228,924	353,893
PETSMART INC.....	368,065	7,218,380	7,898,675
PEUGEOT SA EUR1.....	900,963	36,354,220	23,657,133
PFIZER INC COM STK USD0.05.....	12,296,558	271,912,228	184,448,370
PG&E CORP COM.....	343,133	13,099,672	13,190,033
PHARMACEUTICAL PROD DEV INC.....	548,115	13,491,754	12,727,230
PHH CORP.....	6,200	99,389	112,716
PHIHONG TECHNOLOGY TWD10.....	367,000	171,773	172,818
PHILIP MORRIS INTL INC COM.....	2,383,874	105,797,248	103,984,584
PHILIPPINE LONG DISTANCE.....	83,336	2,474,925	4,147,319
PHILLIPS VAN HEUSEN CORP COM.....	41,838	909,975	1,200,332
PHOTRONICS INC COM.....	126,726	1,791,368	513,240
PIEDMONT NAT GAS INC.....	202,469	4,694,799	4,881,528
PILOT GROUP HLDGS NPV.....	95	168,918	116,676
PINNACLE ENTMT INC COM.....	212,306	1,989,105	1,972,323
PINNACLE WEST CAP CORP COM.....	79,137	2,425,046	2,385,981
PIONEER CORP Y50.....	37,000	37,989	110,059
PIONEER NAT RES CO.....	105,520	2,970,661	2,690,760
PIRELLI E C SPA EUR0.29.....	1,756,784	482,824	614,560
PITNEY BOWES INC COM.....	232,079	6,099,755	5,089,492
PLAINS EXPLORATION & PRODTN.....	89,254	2,451,994	2,441,989
PLANAR SYS INC.....	823,860	5,278,725	996,871
PLUM CREEK TIMBER CO INC COM.....	194,531	7,112,772	5,793,133
PMC SIERRA INC.....	142,838	1,125,754	1,136,990
PMP COMMUNICATIONS AUD 0.50.....	78,337	80,110	24,699
PNC FINANCIAL SERVICES GROUP.....	670,572	34,792,987	26,024,899

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
POLARIS INDS PARTNERS INC COM.....	150,872	6,668,017	4,846,009
POLARIS SOFTWARE LAB INR5.....	986,514	1,558,201	2,116,974
POLO RALPH LAUREN CORP CL A.....	124,733	6,043,038	6,678,205
POLSKI KONCERN NAFTOWY ORLEN.....	155,484	1,889,089	1,288,597
POLYONE CORP COM.....	2,202,606	13,535,749	5,969,062
POLYTEC ASSET HLDG.....	1,200,000	70,819	125,419
POOL CORP COM.....	176,991	4,643,903	2,930,971
POPULAR INC COM.....	180,814	958,667	397,791
POSCO KRW5000.....	14,297	3,399,806	4,752,760
POST PTYS INC COM.....	35,500	524,390	477,120
POTASH CORP OF SASKATCHEWAN.....	3,080	286,876	287,725
POTASH CORP SASK INC COM.....	37,100	3,514,353	3,452,155
POU CHEN TW\$10.....	4,475,992	2,739,069	2,742,074
POWER CORP CANADA.....	75,000	2,053,079	1,733,328
POWER INTEGRATIONS INC.....	59,119	1,316,510	1,406,441
PPG INDS INC COM.....	158,526	7,367,359	6,959,291
PPL CORP COM.....	376,720	13,903,863	12,416,691
PRAKTIKER BAU HLDG NPV.....	25,775	186,923	251,265
PRAXAIR INC COM.....	270,162	19,174,186	19,200,413
PRE PAID LEGAL SVCS INC COM.....	1,200	52,114	52,308
PRECIOUS SHIPPING THB1(ALIEN.....	600,600	304,717	292,632
PRECISION CASTPARTS CORP.....	108,834	7,366,715	7,948,147
PRECISION DRILLING TR UNIT.....	798,052	4,261,340	3,894,494
PREMIER OIL ORD GBP0.50.....	62,061	1,024,443	1,116,080
PRESS KOGYO CO JPY50.....	39,000	124,025	69,524
PRESTIGE BRANDS HLDGS INC.....	104,745	1,503,422	644,182
PRICE T ROWE GROUP INC COM.....	183,061	6,869,316	7,628,152
PRICELINE COM INC.....	26,733	2,069,376	2,982,066
PRIDE INTL INC DEL COM.....	173,293	3,610,424	4,342,723
PRIMA MEAT PACKERS Y50.....	138,000	257,732	167,342
PRINCIPAL FINANCIAL GROUP INC.....	199,223	4,215,888	3,753,361
PROCTER & GAMBLE CO COM.....	3,995,028	236,547,374	204,145,931
PROFFICE AB SEK0.25.....	18,872	42,173	42,626
PROGRESS ENERGY INC COM.....	208,213	8,235,587	7,876,698
PROGRESS SOFTWARE CORP.....	100,847	2,409,437	2,134,931
PROGRESSIVE CORP OHIO COM.....	511,714	8,046,544	7,731,999
PROLOGIS EUROPEAN PROPERTIES.....	79,000	632,788	299,185
PROLOGIS INT.....	507,133	5,110,761	4,087,492
PROSPERITY BANCSHARES INC COM.....	2,054	56,348	61,271
PROTECTIVE LIFE CORP COM.....	54,853	703,246	627,518
PROTO CORPORATION JPY50.....	100	2,394	2,850
PRUDENTIAL FINL INC.....	407,401	15,577,615	15,163,465
PRUDENTIAL PLC GBP0.05.....	2,461,406	26,362,815	16,761,497
PS BUSINESS PKS INC CALIF.....	30,123	1,305,375	1,459,158
PSP SWISS PROPERTY CHF5.6.....	6,420	251,652	306,375
PSS WORLD MED INC.....	85,000	1,425,080	1,573,350
PTT PUB CO THB10 (ALIEN MKT).....	1,566,700	9,214,672	10,760,428
PUBLIC BK BHD MYR1.....	389,137	832,511	1,001,903
PUBLIC POWER CORP EUR4.60 (CR).....	50,374	1,051,007	1,038,659
PUBLIC STORAGE COM.....	321,406	24,480,810	21,045,665
PUBLIC SVC ENTERPRISE GROUP.....	399,209	12,980,673	13,026,190
PUBLICIS GROUPE SA EUR.4.....	80,799	2,209,577	2,462,720
PULTE HOMES INC COM.....	238,565	2,501,384	2,106,529
PUNJAH NATIONAL BA INR10.....	687,237	5,461,611	9,722,887
PZ CUSSONS.....	8,371	28,031	27,261
Q P CORP Y50.....	43,600	512,659	453,691
QANTAS AIRWAYS NPV.....	7,472,485	21,910,879	12,142,672
QBE INS GROUP A\$1.....	372,941	6,350,356	5,999,933
QIAGEN NV EUR0.01.....	48,772	912,910	903,013
QLOGIC CORP COM.....	76,174	989,029	965,886

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
QUALCOMM INC.....	2,332,740	94,402,824	105,439,848
QUANEX BLDG PRODS CORP COM.....	78,267	1,149,443	878,156
QUANTA COMPUTER TWD10.....	3,759,680	5,703,111	6,073,241
QUANTA STORAGE TWD10.....	100,000	129,527	136,544
QUANTA SVCS INC COM.....	324,925	7,012,944	7,515,515
QUEST DIAGNOSTICS INC COM.....	421,430	21,162,232	23,781,295
QUESTAR CORP.....	133,312	4,912,265	4,140,671
QUESTCOR PHARMACEUTICALS INC.....	14,243	123,296	71,215
QUICKSILVER RES INC COM.....	118,358	1,178,742	1,099,546
QUIKSILVER INC COM.....	167,756	1,764,405	310,349
QWEST COMMUNICATIONS INTL INC.....	1,363,861	4,677,833	5,660,023
RABA RT HUF1000.....	11,163	132,523	36,835
RACKSPACE HOSTING INC COM.....	29,693	352,492	411,545
RADIO SHACK CORP COM.....	80,220	937,918	1,119,871
RAFFLES EDUCATION CORP NPV.....	4,465,276	3,763,927	1,696,826
RAITO KOGYO CO Y50.....	38,400	101,474	100,691
RALCORP HLDGS INC NEW COM.....	151,904	7,682,779	9,253,992
RALLYE EUR3.OO(REGD).....	153,806	6,551,483	4,068,781
RAMBUS INC DEL COM.....	120,555	1,503,265	1,867,397
RANDSTAD HLDGS EUR0.1.....	183,000	5,567,466	5,060,544
RANGE RES CORP COM.....	123,578	4,927,246	5,117,365
RATCHABURI ELECT GENERATING.....	3,100	4,138	3,458
RAUTARUUKKI OY 'K'NPV.....	239,200	2,215,771	4,781,073
RAYMOND JAMES FINL INC COM.....	503,796	9,491,141	8,670,329
RAYONIER INC COM.....	60,865	2,101,939	2,212,443
RAYTHEON CO COM NEW.....	455,653	24,038,749	20,244,663
RCG HOLDINGS GROUP HKD0.01.....	379,409	326,679	390,519
REALTY INCOME CORP MD COM.....	102,699	2,284,736	2,251,162
RECKITT BENCKISER GROUP PLC.....	779,376	32,918,149	35,502,035
RECORDATI EUR0.125.....	749,400	7,043,307	4,630,298
RECYLEX SA FF50.....	4,622	43,656	43,047
RED ELECTRICA CORPORATION SA.....	58,000	3,552,342	2,620,403
RED HAT INC COM.....	202,042	2,735,513	4,067,105
RED ROBIN GOURMET BURGERS INC.....	170,890	3,238,016	3,204,188
REDECARD SA COMMON STOCK NPV.....	96,800	980,139	1,489,193
REED ELSEVIER.....	2,351,531	26,464,617	17,523,600
REGAL ENTMT GROUP CL A.....	255,982	4,508,035	3,402,001
REGENCY CTRS CORP COM.....	161,654	8,101,240	5,643,341
REGENERON PHARMACEUTICALS INC.....	51,000	1,120,251	913,920
REGIONS FINL CORP.....	2,258,084	11,066,643	9,122,659
REGIS CORP MINN.....	153,785	5,159,399	2,677,397
REGUS PLC ORD GBP0.....	1,134,463	1,615,999	1,214,389
REHABCARE GROUP INC COM.....	6,800	106,675	162,724
REINSURANCE GROUP AMER INC COM.....	46,666	1,764,274	1,629,110
REJESH EXPORTS INR2(POST).....	528,726	536,896	465,760
RELIANCE STL & ALUM CO.....	51,645	1,849,593	1,982,652
RENAISSANCE RE HOLDINGS LTD.....	62,488	2,931,990	2,908,192
RENAULT REGIE NATIONALE DES.....	346,600	29,270,384	12,722,768
RENEW HLDGS PLC ORD GBP0.10.....	2,350	4,438	1,302
RENEWABLE ENERGY CORP AS.....	489,893	0	1,750,556
RENEWABLE ENERGY CORP AS NOK1.....	1,420,692	12,766,484	11,014,057
RENT A CTR INC NEW COM.....	2,923	53,800	52,117
REPLY SPA EUR0.52.....	148	3,955	2,979
REPSOL YPF SA EUR1.....	469,800	9,824,130	10,503,902
REPUBLIC SVCS INC COM.....	277,899	6,965,072	6,783,515
RESEARCH IN MOTION LTD.....	24,800	1,357,514	1,765,587
RESEARCH IN MOTION LTD COM.....	51,040	4,809,744	3,626,392
RESMED INC.....	58,729	2,186,764	2,392,032
RESMED INC NPV CDI-10CDI/1 SHS.....	463,093	1,753,126	1,943,071
REYNOLDS AMERN INC.....	128,152	5,333,189	4,949,230



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
RHEINMETAL AG NPV.....	156,398	7,541,039	6,723,741
RICKMERS MARITIME NPV.....	1,157,000	1,176,560	419,681
RICOH LEASING CO LTD JPY50.....	43,617	1,074,507	857,558
RICOH Y50.....	2,111,306	33,509,556	27,243,363
RIETER HOLDINGS AG CHF10.....	21,200	5,637,927	3,547,791
RIGHT-ON CO JPY50.....	9,900	116,002	90,704
RINNAI CORP Y50.....	82,800	2,616,248	3,664,362
RIO TINTO LIMITED NPV.....	290,283	20,354,677	12,250,259
RIO TINTO LTD-RIGHTS.....	32,925	1,482,158	636,442
RIO TINTO ORD GBP0.10.....	509,705	17,629,834	17,669,532
RIO TINTO ORD GBP0.10 (N/P.....	267,594	3,702,264	3,075,997
RIOCAN REAL ESTATE INVT TR.....	1,150	15,198	15,131
RIOCAN REIT.....	90,400	1,101,720	1,189,402
RISANAMENTO SPA EUR1.03.....	986,700	7,259,674	498,238
RITE AID CORP COM.....	444,559	335,644	671,284
RLI CORP.....	72,058	3,132,500	3,228,198
ROBERT HALF INTL INC COM.....	124,161	2,437,544	2,932,683
ROCHE HLDG AG GENUSSSCHEINE NPV.....	271,073	42,886,657	36,814,383
ROCK-TENN CO CL A.....	110,585	2,834,694	4,219,924
ROCKWELL AUTOMATION INC.....	411,068	22,345,827	13,203,504
ROCKWELL COLLINS INC COM.....	110,700	4,328,285	4,619,511
ROGERS COMMUNICATIONS INC.....	88,970	2,827,793	2,290,613
ROHM CO Y50.....	37,000	2,031,469	2,695,859
ROLLS ROYCE GROUP ORD GBP0.20.....	705,500	4,057,533	4,200,097
ROPER INDS INC NEW COM.....	212,036	8,679,422	9,607,351
ROSS STORES INC COM.....	290,817	9,432,012	11,225,536
ROTARY ENGINEERING SGD0.10.....	338,000	260,877	163,471
ROWAN COS INC COM.....	84,044	1,726,727	1,623,730
ROYAL BANK OF CANADA.....	560,821	20,520,050	22,971,761
ROYAL BANK OF SCOTLAND GRP ORD.....	15,096,112	62,377,123	9,606,303
ROYAL CARIBBEAN CRUISES LTD.....	83,855	1,012,033	1,135,397
ROYAL DUTCH SHELL A SHS.....	2,989,431	106,006,921	74,637,632
ROYAL DUTCH SHELL 'B' SHS.....	867,979	22,933,830	21,813,120
ROYAL DUTCH SHELL PLC.....	736,675	49,879,308	36,973,718
ROYAL GOLD INC.....	23,181	974,518	966,648
RPM INTERNATIONAL INC.....	82,336	1,172,275	1,155,997
RREEF AMERICA REIT II.....	961,668	100,004,232	93,674,414
RRI ENERGY INC.....	249,387	1,702,739	1,249,429
RSA INSURANCE GROUP PLC.....	4,835,399	6,923,495	9,571,739
RUSH ENTERPRISES INC CL A.....	119,977	1,306,459	1,397,732
RWE AG (NEU) NPV 'A'.....	240,147	20,812,490	18,893,478
RYDER SYS INC COM.....	35,828	1,334,762	1,000,318
RYOSAN CO Y50.....	8,900	171,004	209,390
RYOYO ELECTRIC.....	13,200	101,468	110,268
SA SA INTL HKD0.10.....	166,000	72,377	62,330
SABANCI HOLDINGS AS TRY1.....	884,281	2,062,898	2,383,103
SAFESTORE HLDGS ORD GBP0.01.....	210,000	510,411	328,547
SAFEWAY INC NEW COM.....	323,522	7,645,994	6,590,143
SAIC INC COM.....	184,012	3,395,826	3,413,423
SALESFORCE COM INC.....	69,443	2,598,824	2,650,639
SAM YANG GENEX CO KRW5000.....	28	1,839	1,182
SAMPO CORP TWD10.....	721,000	111,992	112,952
SAMSUNG ELECTRONICS CO LTD.....	75,841	35,414,266	35,243,034
SAMSUNG FIRE & MARINE INS.....	14,775	2,153,976	2,180,383
SAMSUNG SDI KRW5000.....	76,770	5,916,929	6,237,053
SAMSUNG SECURITIES CO KSWN5000.....	11,916	676,066	634,173
SAMYOUNG CORP KRW500.....	30,900	346,893	274,084
SAN-AI OIL CO Y50.....	4,000	12,528	18,697
SANDEN Y50.....	1,525,000	6,698,002	3,824,947
SANDISK CORP.....	251,645	2,827,661	3,696,665

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
SANDRIDGE ENERGY INC COM.....	92,341	1,181,889	786,745
SAN-IN GODO BANK Y50.....	40,000	293,708	345,339
SANIX INC JPY50.....	139,421	386,173	190,740
SANKEN ELECTRIC CO Y50.....	985,000	5,271,453	3,889,568
SANKI ENGINEERING Y50.....	89,000	579,138	683,516
SANLAM ZAR0.01.....	2,039,077	3,522,796	4,562,674
SANOFI-AVENTIS EUR2.....	1,314,744	100,120,924	77,213,542
SANSHIN ELECTRONICS CO Y50.....	36,466	360,787	280,813
SANTOS LIMITED NPV.....	793,467	8,699,944	9,391,244
SANWA HOLDINGS CORP.....	1,414,000	5,971,209	5,056,019
SANYO ELECTRIC CO NPV.....	171,000	440,321	443,074
SARA LEE CORP.....	528,445	5,466,703	5,157,623
SARANTIS EUR1.54 (CR).....	15,671	95,296	79,131
SASOL NVP.....	173,752	8,259,363	6,074,401
SATO SHOJI CORP JPY50.....	5,600	76,391	30,181
SAVILLS ORD GBP0.025.....	9,582	73,609	45,249
SAW PIPES INR10 (DEMAT).....	41,460	210,763	335,886
SBA COMMUNICATIONS CORP COM.....	147,211	3,202,054	3,612,558
SBI VERITRANS CO NPV.....	70	44,774	41,499
SCANA CORP NEW COM.....	86,729	2,991,559	2,816,091
SCHEIN HENRY INC COM.....	125,835	5,437,973	6,033,788
SCHERING PLOUGH CORP COM.....	1,994,969	39,420,303	50,113,621
SCHINDLER-HLDG AG CHF0.1.....	77,725	3,707,093	4,813,368
SCHLUMBERGER LTD COM.....	1,285,904	77,401,415	69,580,265
SCHNEIDER ELECTRIC EUR8.....	80,304	5,053,799	6,116,265
SCHNITZER STL INDS INC CL A.....	13,664	586,642	722,279
SCHULMAN A INC COM.....	248,884	3,865,393	3,760,637
SCHWAB CHARLES CORP NEW COM.....	1,556,152	27,266,972	27,294,906
SCHWEITZER MAUDUIT INTL INC.....	4,200	108,574	114,282
SCHWEIZERISCHE NATIONAL.....	1,380	36,589	30,834
SCIENTIFIC GAMES CORP CL A.....	138,247	2,113,279	2,180,155
SCOR SE EUR7.876972 (POST.....	220,900	6,116,655	4,526,841
SCOTTISH & SOUTHN ENERGY ORD.....	588,811	12,721,763	11,044,694
SCOTTS MIRACLE-GRO COMPANY.....	192,049	6,583,417	6,731,317
SCRIPPS NETWORKS INTERACTIVE.....	365,821	13,280,259	10,180,798
SEACOR HOLDINGS INC COM.....	15,083	1,027,011	1,134,845
SEADRILL LTD USD2.....	696,588	9,337,985	9,934,946
SEAGATE TECHNOLOGY.....	543,374	4,005,723	5,683,692
SEAGATE TECHNOLOGY ESCROW.....	171,136	0	0
SEAH STEEL KRW5000.....	14,759	368,707	468,622
SEALED AIR CORP NEW COM.....	108,179	1,666,834	1,995,903
SEARS HLDGS CORP.....	44,204	2,009,881	2,940,450
SEAT PAGINE GIALLE EUR0.03.....	1,314,999	403,179	301,204
SEB SA FF1.....	166,800	4,744,315	6,901,880
SECOM CO Y50.....	34,000	1,369,560	1,381,355
SECTOR SPDR TR SBI FINL.....	866,065	17,840,810	10,349,477
SECTOR SPDR TR SHS BEN INT.....	2,890	71,857	66,441
SECTOR SPDR TR SHS BEN INT.....	5,081,725	314,427,724	244,176,886
SECTOR SPDR TR SHS BEN INT.....	3,325,157	117,097,373	92,738,629
SEGA SAMMY HLDGS INC NPV.....	391,500	7,947,555	4,962,476
SEGRO PLC ORD GBP0.01.....	2,300,000	570,798	918,531
SEI INVESTMENT CO COM.....	85,556	1,382,487	1,543,430
SEIKO EPSON CORP NPV.....	141,300	2,032,171	2,306,550
SEINO HOLDINGS CO LTD.....	726,000	3,698,549	6,042,162
SEKISUI HOUSE NPV.....	1,293,000	11,482,616	13,133,025
SEMPRA ENERGY COM.....	173,917	7,761,308	8,631,501
SENIOR 10P.....	42,415	49,154	26,718
SENIOR HSG PPTYS TR SH BEN INT.....	157,350	2,728,282	2,567,952
SEPRACOR INC.....	70,066	930,174	1,213,543
SERCO GROUP ORD 2P.....	1,205,915	10,119,992	8,380,756

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
SERIA CO LTD NPV.....	1	705	902
SERVICE CORP INTL COM.....	160,899	919,052	881,727
SEVEN & I HLDG CO LTD NPV.....	114,400	3,184,511	2,691,486
SHAFTESBURY.....	11,289	52,631	55,030
SHAFTESBURY ORD 25P.....	37,546	181,206	186,580
SHANDA INTERACTIVE ENTM ADR.....	46,060	1,963,277	2,408,477
SHANDONG CHENMING PAPER HLDGS.....	242,000	133,736	161,436
SHANGHAI FRIENDSHIP GROUP INC.....	184,400	205,629	205,053
SHANGHAI JINJIANG INTL HOTELS.....	221,900	292,040	292,908
SHANGHAI LUJIAZHUI FINANCE!.....	136,000	212,915	233,104
SHANGRI-LA ASIA ORD HK\$1.....	1,325,000	3,301,580	1,966,116
SHARP CORP Y50.....	955,000	16,964,191	9,927,605
SHAW COMMUNICATIONS INC.....	71,600	1,348,499	1,207,154
SHAW GROUP INC COM.....	106,452	2,928,888	2,917,849
SHERWIN WILLIAMS CO COM.....	222,279	12,188,152	11,947,496
SHIMANO INC NPV.....	46,400	2,147,096	1,774,535
SHIMAO PROPERTY HLDGS LTD.....	454,000	643,074	882,219
SHIN KONG FINANCIAL TWD10.....	1,715,000	702,610	716,108
SHIN MAYWA INDUSTRIES Y50.....	52,000	121,585	188,630
SHIN-ETSU CHEMICALS CO NPV.....	87,300	4,510,765	4,053,521
SHINKO ELECTRIC INDUSTRIES CO.....	153,200	1,717,303	1,899,023
SHINKO SHOJI CO Y50.....	19,500	297,393	163,906
SHINKONG SYNTHETIC TWD10.....	722,000	174,628	194,749
SHINSHO CORP JPY50.....	96,000	334,623	168,150
SHIONOGI & CO JPY50.....	685,000	13,621,750	13,254,858
SHIRE PLC ORD GBP0.05.....	319,871	6,348,146	4,401,243
SHIZUOKAGAS CO NPV.....	131,500	748,066	671,913
SHOPPERS DRUG MART CORP.....	47,040	2,169,634	2,024,824
SHOPRITE HLDGS LTD SHS.....	359,452	1,836,335	2,560,034
SHORETEL INC COM.....	139,136	1,238,892	1,113,088
SHUFFLE MASTER INC.....	145,801	2,439,178	963,745
SIAM CITY BANK PUBLIC CO THB10.....	774,900	322,109	370,733
SIAM COMM BK PUBLIC (FOREIGN).....	3,308,500	5,436,909	7,283,167
SIEMENS AG NPV REGD.....	602,058	58,941,022	41,514,472
SIGMA ALDRICH CORP.....	141,704	6,314,326	7,022,850
SIGMA PHARMACEUTICALS LTD NPV.....	3,505,820	2,575,993	3,457,822
SIGNET JEWELERS LIMITED SHS.....	54,664	639,468	1,138,104
SIGURD MICROELECTR TWD10.....	1,253,000	438,232	460,184
SIIX CORPORATION JPY50.....	27,800	230,599	133,403
SILICON LABORATORIES INC.....	28,659	718,588	1,087,322
SILICONWARE PRECISION INDS.....	764,000	869,804	886,016
SILICONWARE PRECISION INDS LTD.....	197,450	1,431,517	1,224,190
SILVER WHEATON CORP.....	94,900	852,645	789,369
SIMON PPTY GROUP INC NEW COM.....	499,359	33,501,037	25,682,047
SIMPSON MFG INC.....	168,073	4,434,649	3,633,738
SINGAPORE PETROL SGD0.50.....	900,000	3,730,249	3,861,540
SINO LAND CO ORD HK\$1.00.....	560,000	781,311	927,788
SINO-FOREST CORP.....	91,610	1,149,001	978,141
SINON CORP TWD10.....	2,541,000	1,409,143	1,119,093
SINO-OCEAN LAND HLDGS HKD0.80.....	109,500	116,735	125,324
SIPEF(PLANT FIN)NPV.....	130	7,843	6,225
SJM HOLDINGS LIMITED HKD1.00.....	884,000	312,175	326,222
SK HOLDINGS CO LTD KRW5000.....	119,285	10,698,723	9,972,016
SKF AB SER B NPV (POST SPLIT).....	344,600	2,522,519	4,225,301
SKYWEST INC COM.....	63,464	1,191,452	647,333
SKYWORKS SOLUTIONS INC.....	373,794	2,516,963	3,655,705
SL GREEN REALTY CORP.....	69,849	1,976,039	1,602,336
SLM CORP.....	436,297	4,018,405	4,480,770
SM INVESTMENTS CORPORATION.....	31,000	179,233	196,468
SMITH & NEPHEW ORD USD0.20.....	727,795	8,592,634	5,387,569

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
SMITH A O CORP.....	118,701	3,712,211	3,866,092
SMITH INTL INC COM.....	309,954	14,554,597	7,981,316
SMITHFIELD FOODS INC COM.....	92,213	1,120,238	1,288,216
SMITHS GROUP PLC ORD GBP0.375.....	752,955	15,383,757	8,698,628
SNAP ON INC COM.....	36,926	1,393,940	1,061,253
SNC-LAVALIN GROUP INC.....	38,261	1,325,936	1,411,705
SOCIETE GENERALE EUR1.25.....	451,691	36,857,125	24,636,151
SOFINA NPV.....	3,653	262,790	297,185
SOFTBANK CORPORATION NPV.....	148,300	2,730,022	2,892,684
SOFT-WORLD INTL CO TWD10.....	12,000	64,744	66,199
SOHU.COM INC COM.....	67,824	3,657,821	4,261,382
SOL MELIA SA-EURO.2.....	360,000	6,560,304	2,120,807
SOLARWORLD AG NPV.....	58,975	1,715,035	1,387,236
SONIC CORP.....	577,977	8,128,650	5,797,109
SONOCO PRODS CO.....	68,179	1,717,610	1,632,887
SONOSITE INC COM.....	138,534	3,546,378	2,778,992
SONY CORP NPV.....	1,281,780	35,160,177	33,544,016
SONY FINANCIAL HOLDINGS INC.....	335	961,882	925,994
SORUN CORP Y50.....	21,727	134,294	132,859
SOUTH AFRICAN PROPERTY.....	400,000	908,117	444,650
SOUTHERN CO COM.....	597,106	21,391,697	18,605,823
SOUTHERN COPPER CORP DEL.....	187,289	3,524,772	3,828,187
SOUTHERN UN CO NEW.....	82,690	1,300,235	1,520,669
SOUTHWEST AIRLS CO COM.....	564,312	4,813,454	3,797,820
SOUTHWESTERN ENERGY CO (DEL).....	1,417,518	23,237,679	55,070,574
SP SETIA BERHAD ORD MY0.75.....	1,575,000	2,504,605	1,783,357
SP SETIA BERHAD WTS.....	300,000	27,616	53,343
SPAREBANK 1 NORD-NORGE.....	400	7,866	4,925
SPDR KBW REGIONAL BANKING ETF.....	637,500	13,286,817	11,628,000
SPDR SER TR KBW INS ETF.....	256,785	6,284,390	6,809,938
SPECTRA ENERGY CORP COM.....	507,647	9,157,578	8,589,387
SPERIAN PROTECTION SA FF10.....	1,515	173,731	85,319
SPI ELECTRONIC TWD10.....	83,000	71,304	65,014
SPIRIT AEROSYSTEMS HLDGS INC.....	87,318	1,255,572	1,199,749
SPORTINGBET PLC ORD.....	158,303	331,214	148,600
SPRINT NEXTEL CORP COM SER 1.....	2,685,746	16,962,050	12,918,438
SPX CORP.....	164,174	7,274,031	8,039,601
SQUARE ENIX HOLDINGS CO LTD.....	84,700	1,604,415	1,988,345
SRA INTERNATIONAL INC CL A.....	276,250	5,723,314	4,850,950
SRF LIMITED INR10.....	224,525	903,220	523,759
SSAB AB.....	150,054	1,714,761	1,738,204
SSL INTERNATIONAL ORD 10P.....	67,160	708,104	572,921
ST JAMES PLACE PLC.....	22,805	56,489	74,268
ST JOE COMPANY COM.....	63,999	1,714,092	1,695,334
ST JUDE MED INC COM.....	651,401	25,386,563	26,772,581
ST MARY LD & EXPL CO.....	67,150	1,571,743	1,401,421
ST. MODWEN PROPS ORD 10P.....	38,054	82,117	114,058
STAGECOACH GROUP PLC ORD.....	62,128	259,882	129,685
STANCORP FINL GROUP INC COM.....	31,431	1,150,910	901,441
STANDARD BK GR LTD ZAR0.1.....	323,470	3,226,809	3,715,350
STANDARD MICROSYSTEMS CORP.....	101,974	2,330,279	2,085,368
STANLEY ELECTRIC CO NPV.....	66,400	1,181,733	1,347,476
STANLEY INC COM.....	22,433	438,273	737,597
STANLEY WKS.....	50,719	1,672,329	1,716,331
STAPLES INC COM.....	638,504	12,485,734	12,878,626
STARBUCKS CORP COM.....	571,258	6,166,498	7,934,774
STARWOOD HOTELS & RESORTS COM.....	138,930	3,257,434	3,084,246
STATE BANK OF INDIA GDR EACH.....	103,550	2,134,100	7,352,050
STATE BK OF INDIA.....	189,725	4,776,906	6,912,160
STATE STREET CORP.....	539,715	23,498,855	25,474,548

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**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
STATOILHYDRO ASA NOK2.50.....	1,051,629	36,873,016	20,684,409
STEEL AUTH INDIA INR10 DEMAT.....	1,339,895	4,471,746	4,227,641
STEEL DYNAMICS INC COM.....	134,130	2,025,374	1,975,735
STEPAN CHEM CO COM.....	6,700	310,131	295,872
STERICYCLE INC COM.....	104,096	5,623,617	5,364,067
STERIS CORP COM.....	93,160	2,192,814	2,429,613
STERLING BANCSHARES INC.....	365,691	3,024,393	2,314,824
STMICROELECTRONICS EUR1.04.....	764,638	9,195,052	5,719,746
STOCKLAND TRUST GROUP NPV.....	1,039,684	3,485,204	2,698,109
STONE ENERGY CORP COM.....	55,989	2,037,132	415,438
STRAUMANN HLDG CHF0.3 (REGD).....	2,550	474,764	464,020
STRAYER ED INC.....	22,298	4,302,744	4,863,417
STRYKER CORP.....	445,420	22,614,430	17,700,991
STUDENT LN CORP.....	2,521	110,322	93,781
STUDIO ALICE NPV.....	17,200	123,387	133,343
STX OFFSHORE & SHIPBUILDING CO.....	47,230	622,072	596,886
SUEDZUCKER AG NPV.....	126,489	1,985,955	2,567,264
SULZER AG CHF0.01(REGD).....	38	1,406	2,404
SUMIKIN BUSSAN CP JPY50.....	191,000	787,294	449,365
SUMITOMO BAKELITE CO Y50.....	979,000	5,691,186	4,921,127
SUMITOMO CORP NPV.....	690,500	11,911,741	7,027,735
SUMITOMO DENSETSU CO Y50.....	1,100	4,935	5,552
SUMITOMO ELECTRIC IND Y50.....	526,800	6,890,617	5,929,469
SUMITOMO HEAVY INDUSTRIES Y50.....	922,000	3,715,035	4,118,588
SUMITOMO METAL INDUSTRIES NPV.....	1,574,000	7,066,031	4,192,548
SUMITOMO METAL MNG NPV.....	76,000	786,233	1,073,618
SUMITOMO MITSUI GR NPV.....	1,369,995	89,199,489	55,802,251
SUMITOMO PIPE & TUBE NPV.....	1,000	7,148	5,493
SUMITOMO REALTY & DEV CO NPV.....	117,000	2,765,437	2,147,557
SUMITOMO RUBBER INDUSTRIES Y50.....	151,600	1,253,177	1,219,273
SUMITOMO TRUST & BKG CO Y50.....	1,654,000	8,707,036	8,914,131
SUN HUNG KAI PROPERTIES.....	998,148	12,598,100	12,467,110
SUN LIFE FINANCIAL INC.....	404,840	11,096,520	10,945,861
SUN MICROSYSTEMS INC COM NEW.....	564,620	3,421,502	5,205,796
SUNCOR ENERGY INC.....	57,800	1,374,205	1,760,353
SUNCOR ENERGY INC COM.....	93,200	4,167,921	2,827,688
SUNOCO INC COM.....	125,417	4,684,421	2,909,674
SUNPLUS TECHNOLOGY TWD10.....	498,000	214,406	241,335
SUNPOWER CORP COM CL A.....	110,329	3,732,235	2,939,165
SUNSTONE HOTEL INVS INC NEW.....	61,050	313,947	326,618
SUNTEC REAL ESTATE INVESTMENT.....	239,000	122,443	142,011
SUNTECH PWR HLDGS CO LTD ADR.....	51,410	779,203	918,183
SUNTRUST BKS INC.....	700,471	28,561,587	11,522,748
SUNVIC CHEMICALS.....	617,000	178,454	63,944
SUPALI PUBLIC CO THB1(ALIEN.....	735,000	65,625	69,897
SUPERGEN INC.....	1,625,218	7,435,418	3,266,688
SUPERIOR ENERGY SERVICES INC.....	99,272	2,105,062	1,714,427
SUPERVALU INC COM.....	191,419	3,416,447	2,478,876
SUSQUEHANNA BANCSHARES INC PA.....	40,332	887,293	197,223
SVENSKA CELLULOSA AB-SCA SER B.....	829,600	14,813,571	8,673,064
SVENSKA HANDELSBANKEN SER A.....	385,179	4,804,023	7,245,860
SWEDISH MATCH AB NPV.....	81,480	1,164,904	1,317,187
SWIRE PACIFIC A HKD0.60.....	544,500	5,433,878	5,494,145
SWISS REINSURANCE LTD CHF0.1.....	146,400	12,855,713	4,838,045
SWISSCO INTERNATIONAL LIMITED.....	267,467	203,936	97,019
SWISSCOM AG CHF1.00.....	44,300	14,931,780	13,584,709
SYBASE INC COM.....	53,333	1,644,045	1,671,456
SYMANTEC CORP COM.....	1,485,680	22,964,573	23,117,181
SYNDICATE BANK INR10.....	199,115	335,916	297,810
SYNERGY HEALTH PLC.....	6,765	50,994	56,429

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
SYNGENTA AG CHF0.1.....	109,898	18,344,213	25,490,111
SYNOPSYS INC COM.....	92,401	1,747,443	1,802,744
SYNOVUS FINL CORP.....	167,131	1,204,259	499,722
SYSCO CORP COM.....	1,284,953	35,203,647	28,885,743
T IS BANKASI SER'CTRY1.....	1,472,753	4,411,303	4,352,492
T ROWE PRICE EMERGING EQUITY.....	2,814,347	494,672,964	828,909,519
T SINAI KALKINMA B TRY1.....	346	268	203
T SISE VE CAM FABR TRY1.....	823,952	855,382	675,810
T&D HOLDINGS INC NPV.....	542,700	28,219,015	15,580,442
TAB CORP HLDGS LIMITED NPV.....	1,701,312	9,096,812	9,848,048
TACHI-S CO Y50.....	85,755	862,120	690,591
TACK FAT GROUP INT HKD0.10.....	304,000	55,825	15,690
TAESAN LCD CO LTD KRW500.....	16,063	157,891	21,057
TAIHEI KOGYO CO Y50.....	221,000	887,661	707,768
TAIKISHA Y50.....	51,942	727,501	611,557
TAISHIN FINANCIAL TWD10.....	2,337,000	799,432	876,108
TAIWAN ACCEPTANCE CO TWD1.....	150,000	130,961	133,953
TAIWAN BUSINESS BANK TWD10.....	8,124,000	2,058,611	1,975,907
TAIWAN COOPERATIVE BANK TWD10.....	3,512,000	2,025,374	2,023,066
TAIWAN HON CHUAN E TWD10.....	68,000	97,122	102,591
TAIWAN SEMICONDUCTOR MFG.....	9,659,000	16,012,459	16,103,240
TAIWAN SURFACE MOUNTING.....	288,583	478,532	478,480
TAIWAN SYNTH RUBBR TWD10.....	966,000	1,295,177	1,177,690
TAIYO NIPPON SANZO CORP NPV.....	1,224,000	10,475,816	11,721,780
TAKEDA PHARMACEUTICAL CO LTD.....	273,400	11,822,976	10,654,340
TAKE-TWO INTERACTIVE SOFTWARE.....	184,825	3,392,959	1,750,293
TAKEUCHI MFG CO NPV.....	4,800	37,538	47,410
TAKISAWA MACH TOOL JPY50.....	106,000	314,871	97,777
TALISMAN ENERGY INC.....	362,200	5,120,904	5,211,488
TAMBANG BATUBARA B IDR500.....	180,500	204,166	205,123
TANGER FACTORY OUTLET CTR INC.....	39,400	1,213,391	1,277,742
TAP OIL AUD0.20.....	190,532	415,657	174,060
TARGET CORP COM.....	1,589,853	73,173,730	62,751,498
TASER INTL INC COM.....	234,600	1,428,769	1,069,776
TATA MOTORS LTD.....	887,238	4,506,010	5,384,917
TATA STEEL LIMITED.....	1,610,445	15,083,707	13,132,666
TATA TEA INR10 (DEMAT).....	15,785	258,247	237,623
TATE & LYLE ORD 25P.....	1,213,000	9,129,754	6,362,449
TATUNG TWD10.....	15,688,000	5,131,958	3,872,990
TAUBMAN CENTERS INC.....	107,738	3,952,498	2,893,843
TBC EMERGING MARKET FUND.....	21,220,238	782,674,829	928,290,496
TCF FINL CORP.....	82,139	1,064,235	1,098,198
TD AMERITRADE HLDG CORP COM.....	195,598	2,950,664	3,430,789
TECH DATA CORP COM.....	43,503	949,924	1,422,983
TECHNE CORP COM.....	31,702	2,149,307	2,022,905
TECHNITROL INC.....	82,608	1,509,921	534,474
TECHNOPOLIS OYJ NPV.....	85,000	619,190	352,907
TECHTRONIC INDUSTR ORD HKD0.1.....	1,515,500	1,041,894	1,050,088
TECK RESOURCES LTD.....	335,300	10,159,580	5,355,677
TECO ELECTRIC & MACHINERY CO.....	1,292,000	439,272	515,855
TECO ENERGY INC COM.....	177,991	2,431,492	2,123,433
TEEKAY CORPORATION COM.....	31,127	619,457	654,601
TELECOM ITALIA DI RISP EUR0.55.....	5,216,100	5,363,763	5,117,796
TELECOM ITALIA EUR0.55.....	6,634,500	13,125,804	9,166,293
TELEFLEX INC COM.....	48,198	2,539,018	2,160,716
TELEFONICA O2 CZECH REPUBLIC.....	151,749	3,301,885	3,453,072
TELEFONICA SA EUR1.....	3,086,270	65,350,840	69,782,781
TELEFONOS DE MEXICO SAB DE CV.....	7,452,705	6,438,226	6,077,489
TELEKOM AUSTRIA (TA) NPV.....	464,735	8,586,670	7,261,727
TELEKOM MALAYSIA BHD.....	4,790,200	3,624,830	3,992,969

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
TELEKOMUNIKACJA POLSKA PNL3.....	675,066	5,060,081	3,259,693
TELENOR AS ORD NOK6.....	2,579,994	24,084,981	19,821,287
TELEPHONE & DATA SYS INC COM.....	85,614	2,664,662	2,422,876
TELKOM GROUP LTD ZAR10.....	494,719	3,262,013	2,433,076
TELLABS INC COM.....	253,751	1,078,181	1,453,993
TELUS CORP.....	221,400	5,966,667	5,719,206
TEMPLE INLAND INC COM.....	68,321	427,979	896,372
TENAGA NASIONAL BERHAD MY\$1.....	2,728,600	5,564,011	5,938,489
TENARIS SA SPONSORED ADR.....	4,420	201,601	119,517
TENCENT HLDGS LIMI ORD.....	394,600	2,461,737	4,605,334
TENET HEALTHCARE CORP COM.....	307,705	576,164	867,728
TERADATA CORP DEL COM.....	124,919	2,084,322	2,926,852
TERADYNE INC COM.....	543,308	3,357,641	3,727,093
TEREX CORP NEW.....	67,581	1,302,346	815,703
TERRA INDS INC.....	96,312	2,319,775	2,332,677
TERRACE HILL GROUP ORD GBP0.02.....	600,000	773,419	148,217
TERUMO CORP Y50.....	89,800	3,993,655	3,964,844
TESCO ORD 5P.....	1,948,197	14,420,225	11,344,861
TESORO CORP.....	160,925	2,081,982	2,048,575
TESSENDERLO CHEMIE NPV.....	18,200	845,755	578,214
TETRA TECHNOLOGIES INC DEL COM.....	556,978	6,016,481	4,433,545
TEVA PHARMACEUTICAL INDS ADR.....	59,500	2,585,759	2,935,730
TEXAS INSTRS INC COM.....	2,178,661	51,201,559	46,405,479
TEXTRON INC COM.....	237,304	4,778,934	2,292,357
TEXWINCA HLDGS HKD0.05.....	194,000	176,601	154,949
TFS FINL CORP COM.....	86,143	1,034,752	914,839
TGS-NOPEC GEOPHYSICAL COMPANY.....	18,200	128,273	179,553
THAI AIRWAY INTL PUBLIC CO LTD.....	3,641,100	1,602,920	1,517,570
THALES EUR3.....	130,400	6,916,614	5,830,115
THANACHART CAPITAL PCL THB10.....	493,300	182,804	198,362
THE LINK REAL ESTATE INVT.....	907,234	1,956,443	1,936,200
THERMO FISHER SCIENTIFIC.....	681,130	26,769,270	27,769,670
THERMOGENESIS CORP COM NEW.....	24,223	54,769	15,260
THESSALONIKI PORT EUR3(CR).....	2,720	142,421	56,427
THOMAS & BETTS CORP COM.....	33,864	845,258	977,315
THOMAS COOK GROUP PLC ORD.....	1,026,100	3,485,479	3,472,606
THOMPSON CREEK METALS CO INC.....	158,000	752,677	1,618,978
THOR INDS INC COM.....	22,725	338,252	417,458
THORATEC CORP COM NEW.....	42,500	890,972	1,138,150
THORESEN THAI AGEN THB1(ALIEN.....	1,205,930	870,956	778,704
THYSSENKRUPP AG NPV.....	410,800	7,547,711	10,193,130
TIDEWATER INC COM.....	38,427	1,675,873	1,647,365
TIETO OYJ ORD NPV.....	401,942	9,135,936	5,339,034
TIFFANY & CO NEW COM.....	113,241	3,310,672	2,871,792
TIGER BRANDS ZAR0.1.....	34,829	490,940	649,901
TIM HORTONS INC COM.....	170,700	4,511,105	4,188,978
TIME WARNER CABLE INC COM.....	289,852	11,284,058	9,179,613
TIME WARNER INC NEW COM NEW.....	1,933,556	63,103,005	48,706,276
TIMKEN CO.....	426,863	9,656,743	7,290,820
TIPP24 SE NPV (REGD).....	3,090	64,643	71,601
TISCO FINANCIAL GROUP PUBLIC.....	550,400	102,108	297,252
TITAN CHEMICALS CORP BHD MYR1.....	9,400	4,552	2,393
TITANIUM METALS CORP.....	66,284	798,335	609,150
TJX COS INC NEW COM.....	509,647	13,360,976	16,033,495
TK DEVELOPMENT DKK20.....	74,964	1,331,242	374,171
TKC Y50.....	5,800	109,809	111,269
TNT NV EUR0.48.....	1,554,412	46,925,076	30,186,198
TOA CORP Y50.....	400,000	536,562	588,693
TOA DORO KOGYO CO JPY50.....	88,000	191,921	192,444
TOAGOSEI CO LTD.....	384,000	1,394,813	1,058,652

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TODA CONSTRUCTION CO Y50.....	31,000	78,877	126,590
TOGNUM AG NPV (BR).....	226,000	2,598,067	2,967,110
TOKAI TOKYO FINANCIAL HOLDINGS.....	29,000	55,252	105,799
TOKIO MARINE HOLDINGS INC NPV.....	330,800	11,065,105	9,154,127
TOKYO ELECTRIC PWR CO NPV.....	402,000	10,735,121	10,332,798
TOKYO ENERGY & SYSTEMS INC Y50.....	24,000	173,510	208,447
TOKYO GAS CO NPV.....	5,541,768	20,572,739	19,815,618
TOKYO NISSAN AUTO JPY50.....	155,000	942,446	215,267
TOKYO STEEL MFG CO NPV.....	183,000	2,252,106	2,226,688
TOKYO TATEMONO CO Y50.....	134,000	763,561	748,572
TOKYO TEKKO CO JPY50.....	100,000	825,795	375,188
TOLL BROS INC COM.....	92,815	1,905,073	1,575,071
TOMKINS ORD USD0.09.....	1,423,400	4,730,077	3,469,307
TOMOTHERAPY INC COM.....	1,720,025	10,371,253	4,730,069
TONG YANG INDUSTRY TWD10.....	48,000	43,559	46,010
TOPY INDUSTRIES Y50.....	204,000	320,144	386,920
TORCHMARK CORP.....	68,182	2,947,483	2,525,461
TORO CO.....	233,124	7,835,426	6,970,408
TORONTO-DOMINION BANK.....	639,501	27,260,468	33,088,746
TOSHIBA CORP NPV.....	2,912,000	20,124,983	10,563,300
TOSHIBA TEC CORP NPV.....	51,000	170,004	207,732
TOTAL PRODUCE PLC.....	319,600	354,660	138,969
TOTAL SA EUR2.5.....	1,976,110	124,222,935	106,658,506
TOTAL SYS SVCS INC.....	103,774	1,533,444	1,389,534
TOUEI HOUSING CORP JPY50.....	2,200	11,980	13,635
TOYO ENGINEERING CORP Y50.....	257,806	778,393	873,737
TOYO KOHAN CO Y50.....	180,000	1,017,158	837,643
TOYO SECURITIES CO JPY50.....	200,000	747,982	563,818
TOYOTA AUTO BODY CO Y50.....	14,423	256,549	263,541
TOYOTA MOTOR CORP NPV.....	780,200	32,401,979	29,676,467
TOYOTA TSUSHU CORP Y50.....	75,500	1,040,255	1,122,112
TPV TECHNOLOGY USD0.01.....	5,970,000	3,865,217	2,673,002
TRACTOR SUPPLY CO.....	42,500	1,366,862	1,756,100
TRAKYA CAM TRY1.....	71,354	75,922	58,060
TRANSATLANTIC HLDGS INC COM.....	18,748	741,389	812,351
TRANSDIGM GROUP INC.....	38,752	1,259,699	1,402,822
TRANSFORCE INC NEW.....	9,900	56,633	50,295
TRANSPORT INTL HLDG HKD1.....	24,800	65,263	66,240
TRAVELERS COS INC COM.....	1,063,230	46,038,811	43,634,959
TREDEGAR CORP COM.....	3,500	62,648	46,620
TRELLEBORG AB 'B' NPV.....	427,500	3,209,721	1,418,039
TREND MICRO INC JPY50.....	28,500	908,565	912,733
TRIMBLE NAV LTD.....	326,187	6,025,382	6,403,051
TRINITY INDS INC.....	50,393	826,035	686,353
TRIPOD TECHNOLOGY TWD10.....	567	1,319	950
TRUEBLUE INC COM.....	544,185	6,112,549	4,571,154
TRULY INTL HLDGS HKD0.10.....	2,000	3,171	1,507
TRUWORTHS INTL ZAR0.00015.....	156,015	562,330	747,498
TRW AUTOMOTIVE HLDGS CORP.....	31,952	174,455	361,058
TS TECH CO LTD NPV.....	103,900	1,633,977	1,516,207
TSANN KUEN ENTERPRISE CO TWD10.....	1,080,835	583,378	772,496
TSUBAKIMOTO CHAIN CO Y50.....	44,000	110,989	154,138
TSUDAKOMA CORP Y50.....	20,000	45,266	39,384
TTET UNION CORP TWD10.....	39,000	41,997	42,554
TTM TECHNOLOGIES INC COM.....	10,082	84,671	80,253
TUI TRAVEL PLC ORD GBP0.....	1,136,600	3,675,448	4,337,919
TULLETT PREBON PLC GBP0.25.....	179,925	752,001	877,076
TULLOW OIL PLC ORD GBP0.10.....	360,771	4,641,596	5,570,022
TUPRAS(T PETR REF) TRY1.....	228,117	3,609,269	2,791,694
TURK HAVA YOLLARI TRY1.....	1,906,073	1,682,277	2,878,590



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<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
TURK TELEKOMUNIKASYON AS.....	587,989	1,722,035	1,844,882
TURKIYE VAKIFLAR BANKASI.....	3,143,052	3,859,646	4,767,160
TW TELECOM INC COM.....	103,509	1,023,584	1,063,037
TYC BROTHER IND TWD10.....	316,000	180,325	181,067
TYCO INTERNATIONAL LTD SHS.....	81,510	2,902,513	2,117,630
TYSON FOODS INC CL A.....	247,950	2,365,643	3,126,650
UBE INDUSTRIES Y50.....	562,000	2,034,443	1,572,680
UBI BANCA SCPA EUR2.5.....	292,000	6,124,856	3,796,749
UBS AG CHF0.1 (POST.....	444,018	10,861,894	5,425,957
UCBH HLDGS INC COM.....	264,201	4,087,052	332,893
UCHIDA YOKO CO Y50.....	18,000	77,051	61,004
UCO BANK INR10.....	617,457	369,732	516,212
UDR INC COM REIT.....	96,584	1,440,733	997,713
UEX LTD JPY50.....	14,700	171,400	50,734
UGI CORP NEW COM.....	220,281	5,109,702	5,614,963
ULTA SALON COSMETICS &.....	71,060	474,615	790,187
ULTRA CLEAN HLDGS INC.....	300,333	785,352	720,799
ULTRATECH INC COM.....	77,040	974,458	948,362
UMICORE NPV.....	148,300	2,680,535	3,363,570
UNIBAIL-RODAMCO SE EUR5.....	49,700	10,939,757	7,400,595
UNICREDIT EUR0.50.....	2,598,226	13,264,704	6,541,701
UNILEVER NV CVA EUR0.16.....	2,097,492	51,146,630	50,500,239
UNION BNK OF INDIA INR10.....	570,454	2,031,384	2,882,933
UNION PAC CORP COM.....	667,601	37,365,520	34,755,308
UNIONE DI BANCHE I C/W 2009-20.....	292,000	52,238	22,527
UNIPETROL SHS CZK100.....	54,068	350,722	329,447
UNIPRES CORP JPY50.....	75,637	697,414	837,232
UNI-PRESIDENT ENTERPRISES CORP.....	105,000	110,883	108,168
UNISOURCE ENERGY CORP COM.....	50,011	1,398,464	1,327,292
UNIT 4 AGRESSO NV ERU0.05.....	1,239	12,476	20,246
UNIT CORP COM.....	142,056	5,249,495	3,916,484
UNITE GROUP ORD GBP0.25.....	230,000	916,812	515,135
UNITED BANKSHARES INC W VA.....	85,346	2,733,815	1,667,661
UNITED INTERNET AG NPV REGD.....	196,298	1,984,720	2,296,314
UNITED MICRO ELECTRONICS TW\$10.....	38,886,468	13,015,417	13,037,219
UNITED NATURAL FOODS INC.....	117,042	2,457,659	3,072,353
UNITED OVERSEAS BANK SG\$1.....	401,000	5,612,706	4,067,212
UNITED PARCEL SVC INC CL B.....	1,052,530	64,738,592	52,615,975
UNITED STATES CELLULAR CORP.....	10,782	446,042	414,568
UNITED STATES STEEL CORP.....	337,899	19,728,390	12,076,510
UNITED TECHNOLOGIES CORP COM.....	1,272,526	76,183,446	66,120,451
UNITED THERAPEUTICS CORP DEL.....	14,997	1,234,339	1,249,700
UNITED TRACTORS TBK PT.....	558,000	562,566	543,923
UNITED URBAN INVES UNITED.....	124	504,852	532,062
UNITEDHEALTH GROUP INC COM.....	2,758,005	94,476,353	68,894,965
UNITRIN INC COM.....	26,892	473,093	323,242
UNIVERSAL CORP VA.....	8,500	394,477	281,435
UNIVERSAL HEALTH SVCS INC CL B.....	29,345	1,145,672	1,433,503
UNIVERSAL SCIENTIFIC INDL.....	638,000	170,750	228,482
UNUM GROUP.....	217,862	3,781,146	3,455,291
UOL GROUP LIMITED SGD1.....	155,000	535,209	353,405
UPC TECHNOLOGY CO TWD10.....	40,000	11,087	16,946
URBAN OUTFITTERS INC COM.....	107,099	2,135,107	2,235,156
URS CORP NEW.....	95,175	3,905,228	4,713,066
US BANCORP DEL COM NEW.....	2,563,840	70,788,803	45,944,013
US CONCRETE INC COM.....	703,322	3,387,953	1,392,578
USA TRUCK INC.....	819	10,586	11,081
USC CORP JPY50.....	500	6,490	5,866
USEN CORP JPY 5000.....	221,340	773,432	291,342
USG CORP NEW COM.....	26,326	279,315	265,103

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USG PEOPLE NV.....	48,575	454,840	556,653
U-SHIN Y50.....	20,100	160,058	101,870
USHIO ELECTRIC NPV.....	825,730	13,013,105	13,196,617
USI FAR EAST TWD10.....	2,727,000	1,373,882	1,213,478
UTI WORLDWIDE INC SHS.....	81,147	1,132,667	925,076
UYEMURA C & CO.....	1,400	42,809	45,271
V F CORP COM.....	134,961	7,848,170	7,470,091
VALE S A ADR.....	12,325	418,993	217,290
VALEANT PHARMACEUTICALS INTL.....	43,629	1,077,812	1,122,138
VALEO EUR3.....	62,598	1,045,475	1,151,098
VALERO ENERGY CORP COM NEW.....	541,128	16,118,311	9,139,652
VALHI INC NEW.....	3,517	41,898	26,131
VALIDUS HOLDINGS LTD COM SHS.....	25,464	555,119	559,699
VALLEY NATL BANCORP.....	112,788	1,744,395	1,319,620
VALLOUREC (USIN A TUB DE LOR.....	113,424	24,881,878	13,766,419
VALMONT INDS INC COM.....	89,944	3,914,862	6,483,164
VALORA HOLDING AG BERN CHF1.....	824	169,468	148,806
VALSPAR CORP.....	82,533	1,598,612	1,859,468
VAN DER MOOLEN NV EUR0.08.....	22,030	155,980	51,913
VARIAN MED SYS INC COM.....	162,830	6,536,281	5,721,846
VARIAN SEMICONDUCTOR EQUIPMENT.....	362,536	8,169,555	8,697,239
VASTNED RETAIL EUR5.....	1,225	50,150	60,826
VCA ANTECH INC.....	82,011	1,599,357	2,189,694
VE WONG TWD10.....	242,000	173,565	188,820
VECTREN CORP COM.....	57,663	1,487,965	1,351,044
VEDANTA RESOURCES PLC.....	235,744	4,074,675	5,000,467
VENTAS INC.....	266,107	9,244,005	7,945,955
VENTURE CORP LTD ORD.....	42,000	171,599	202,549
VERISIGN INC COM.....	414,557	8,460,971	7,661,013
VERIZON COMMUNICATIONS COM.....	3,010,832	101,487,812	92,522,867
VERTEX PHARMACEUTICALS INC COM.....	264,735	6,569,826	9,435,155
VESTAS WIND SYSTEM DKK1.....	32,500	1,869,862	2,329,212
VESTEL ELECTRONIK TRY1.....	208,835	447,693	205,273
VIACOM INC NEW CL B.....	1,168,164	34,798,498	26,517,323
VIANINI LAVORI EUR1.....	7,615	47,066	44,647
VIJAYA BANK INR10.....	639,957	598,094	610,501
VIRGIN MEDIA INC.....	197,184	1,295,347	1,843,670
VISA INC COM CL A.....	403,286	24,509,375	25,108,586
VISCOFAN SA.....	27,788	457,544	592,448
VISHAY INTERTECHNOLOGY INC.....	119,593	543,096	812,036
VISTAPRINT LIMITED.....	49,721	1,001,073	2,120,601
VITERRA INC.....	62,200	542,867	540,939
VIVENDI UNIVERSAL EUR5.5.....	246,200	7,296,768	5,882,738
VMWARE INC CL A COM.....	116,727	2,876,751	3,183,145
VODAFONE GROUP.....	65,993,520	165,839,459	127,374,634
VOESTALPINE AG.....	164,300	5,049,388	4,505,403
VOLVO (AB) SER B NPV (POST.....	653,050	3,212,206	4,012,104
VOPAK (KONINKLIJKE) EUR1.....	38,641	1,720,615	1,928,429
VORNADO RLTY TR COM.....	253,826	19,542,840	11,429,785
VOSSLOH AG DEM5.....	1,539	151,703	184,653
VTECH HLDGS USD0.05.....	44,843	244,708	306,088
VULCAN MATLS CO COM.....	106,024	6,798,460	4,569,634
WABCO HLDGS INC COM.....	41,068	802,948	726,904
WABTEC COM.....	30,619	1,005,923	985,013
WACKER CHEMIE AG NPV (BR).....	32,738	3,807,433	3,758,089
WADDELL & REED FINL INC CL A.....	85,559	1,671,729	2,256,191
WAL MART STORES INC COM.....	3,928,924	205,115,263	190,317,079
WALGREEN CO.....	1,947,369	63,607,445	57,252,649
WALLENSTAM SER'B' SEK2.....	3,823	75,605	39,227
WALSIN TECHNOLOGY TWD10.....	154,551	84,859	49,460

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
WALTER ENERGY INC.....	89,485	3,320,036	3,242,936
WALTER INVESTMENT MGMT CORP.....	3,024	59,571	40,159
WARABEYA NICHYO JPY50.....	34,744	454,549	416,273
WARNER CHILCOTT LIMITED SHS A.....	57,532	815,404	756,546
WARNER MUSIC GROUP CORP.....	28,473	104,252	166,567
WASHINGTON FEDERAL INC.....	56,438	897,713	733,694
WASHINGTON POST CO CL B DEL.....	3,941	1,603,595	1,387,941
WASHINGTON REAL ESTATE INVT TR.....	29,400	747,270	657,678
WASTE CONNECTIONS INC COM.....	264,841	6,664,875	6,862,030
WASTE MGMT INC DEL COM.....	703,349	21,382,520	19,806,308
WATABE WEDDING COR JPY50.....	25,800	405,345	418,480
WATERS CORP COM.....	61,851	2,485,309	3,183,471
WATSCO INC CL A.....	77,815	2,759,588	3,807,488
WATSON PHARMACEUTICALS INC COM.....	79,083	2,038,866	2,664,306
WATSON WYATT WORLDWIDE INC.....	135,950	4,488,865	5,102,204
WATTS WATER TECHNOLOGIES INC.....	101,048	2,782,380	2,176,574
WAVIN NV EUR0.05.....	17,130	48,715	68,478
WEBMD HEALTH CORP CL A.....	5,167	123,654	154,597
WEIGHT WATCHERS INTL INC.....	21,301	597,652	548,927
WEINGARTEN RLTY INVS SH BEN.....	66,941	1,268,706	971,314
WELLPOINT INC.....	1,047,507	49,047,280	53,307,631
WELLS FARGO & CO NEW COM.....	5,502,980	182,293,413	133,502,295
WENDYS / ARBYS GROUP INC COM.....	234,624	855,775	938,496
WERELDHAVE NV EUR10.....	13,162	1,024,971	978,469
WESCO FINL CORP.....	938	270,882	272,958
WESCO INTL INC COM.....	27,020	561,544	676,581
WESFARMERS LTD NPV(PARTIALLY.....	31,274	1,119,165	594,161
WESFARMERS ORD NPV.....	312,443	5,966,021	5,721,266
WESSANEN(KON) CVA EUR1(POST.....	39,752	139,819	152,220
WESTAR ENERGY INC.....	77,337	1,426,024	1,451,615
WESTERN DIGITAL CORP DEL COM.....	177,499	3,369,882	4,703,724
WESTERN REFG INC COM.....	105,600	969,452	745,536
WESTERN UN CO COM.....	868,501	15,604,524	14,243,416
WESTFIELD GROUP NPV DFD.....	468,325	5,479,243	4,308,665
WETHERSPOON JD ORD2P.....	254	1,723	1,622
WEYERHAEUSER CO COM.....	151,010	6,396,383	4,595,234
WH SMITH PLC GBP0.....	1,247,262	9,270,105	8,591,078
WHIRLPOOL CORP COM.....	50,220	2,098,969	2,137,363
WHITE ELECTR DESIGNS CORP COM.....	5,832	34,138	27,002
WHITE MOUNTAINS INS GRP INC.....	5,084	1,360,167	1,163,778
WHITING PETE CORP NEW.....	108,279	5,783,930	3,807,090
WHITNEY HLDG CO.....	116,745	2,624,660	1,069,384
WHOLE FOODS MKT INC.....	108,266	1,687,889	2,054,889
WILEY JOHN & SONS INC CL A.....	43,310	1,599,162	1,440,058
WILLIAMS COS INC COM.....	431,253	7,622,716	6,731,859
WILLIAMS SONOMA INC COM.....	83,821	882,991	994,955
WILMINGTON TR CORP.....	44,426	948,939	606,859
WINBOND ELECTRONIC TWD10.....	7,758,000	661,542	1,196,449
WINDSTREAM CORP COM.....	370,222	3,397,031	3,095,056
WING HANG BANK HK\$1.....	570,500	4,492,979	4,998,284
WING TAI HOLDINGS SG\$ 0.25.....	2,670,000	5,705,156	2,490,414
WINNEBAGO INDS INC.....	121,530	2,668,370	902,968
WISCONSIN ENERGY CORP COM.....	83,225	3,566,627	3,388,090
WISTRON CORP TWD10.....	2,844,000	4,005,650	4,724,109
WMS INDS INC COM.....	49,257	1,538,294	1,552,088
WOLSELEY GBP0.10.....	2,363,282	58,854,476	45,069,024
WOODWARD GOVERNOR CO.....	292,342	4,470,357	5,788,372
WOOLWORTHS LIMITED ORD A\$0.25.....	292,488	5,291,454	6,233,136
WOORI FINANCE KRW5000.....	236,020	1,978,794	1,889,716
WORLD ACCEP CORP.....	3,000	52,363	59,730

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
WORLD EX US ALPHA TILTS.....	107,708,738	1,144,476,100	1,693,277,119
WORLD EX-US INDEX FUND A2.....	355,905,163	2,383,317,919	2,262,007,226
WORLD FUEL SVC CORP.....	15,584	735,576	642,528
WOWOW INC JPY5000.....	122	211,826	208,633
WPP PLC ORD GBP0.10.....	2,049,961	12,074,655	13,613,632
WUSTENROT & WURTTE NPV.....	483	11,612	10,467
WYETH COM.....	1,620,320	63,071,758	73,546,325
WYNDHAM WORLDWIDE CORP COM.....	114,161	875,257	1,383,631
WYNN RESORTS LTD.....	42,936	1,855,682	1,515,641
XCEL ENERGY INC.....	329,857	6,183,132	6,072,667
XEROX CORP COM.....	554,688	4,526,409	3,594,378
XILINX INC COM.....	408,231	7,694,899	8,352,406
XL CAP LTD CL A COM.....	219,335	1,380,460	2,513,579
X-RITE INC.....	512,138	3,636,936	768,207
XTO ENERGY INC COM.....	437,816	17,570,889	16,698,302
YAGEO CORP TW\$10.....	5,475,000	655,660	1,106,347
YAHOO INC.....	1,153,949	20,609,005	18,070,841
YAMABIKO CORPORATION NPV.....	4,848	110,486	61,401
YAMADA DENKI CO NPV.....	56,460	3,742,595	3,294,500
YAMANA GOLD INC.....	27,900	327,799	248,406
YAMANASHI CHUO BK Y50.....	20,000	95,195	110,069
YAMAZAKI BAKING CO Y50.....	78,000	919,001	879,556
YAMAZAWA CO LTD.....	200	2,929	2,550
YAMAZEN CO Y50.....	17,500	63,813	75,815
YANLORD LAND GROUP LTD NPV.....	1,890,000	2,293,238	2,990,362
YAPI VE KREDI BANKASI TRY1.....	694,132	966,167	1,030,218
YELL GROUP ORD GBP0.01.....	313,543	98,733	135,544
YEUN CHYANG INDUST TWD10.....	217,000	168,412	162,700
YIEH PHUI ENTERPRISE TWD10.....	3,089,250	1,535,851	1,092,207
YODOGAWA STEEL WORKS LTD.....	618,000	2,641,073	3,138,519
YOKOHAMA RUBBER CO Y50.....	318,900	1,247,969	1,579,875
YONEKYU CORP Y50.....	69,000	842,904	717,998
YOROZU CORP Y50.....	7,900	112,470	87,364
YOUNG FAST OPTOELECTRONICS CO.....	62,063	667,606	576,934
YRC WORLDWIDE INC.....	89,767	3,126,392	155,297
YUANTA FINANCIAL HLDG CO LTD.....	562,000	372,287	378,549
YUASA TRADING CO Y50.....	124,000	207,021	143,939
YUM BRANDS INC.....	656,097	20,768,765	21,874,274
ZALE CORP NEW COM.....	79,923	1,848,135	274,935
ZEBRA TECHNOLOGIES CORP CL A.....	194,028	6,615,532	4,590,702
ZEON Y50.....	480,000	1,515,454	1,875,525
ZEP INC COM.....	91,147	916,421	1,098,321
ZHEJIANG EXPWY CO H SHS CNY1.....	2,936,000	2,258,211	2,329,843
ZIG SHENG INDL TWD10.....	531,746	153,127	83,951
ZIMMER HLDGS INC COM.....	575,155	35,434,890	24,501,603
ZIONS BANCORPORATION.....	73,930	1,765,409	854,631
ZURICH FINANCIAL SERVICES AG.....	227,512	40,525,844	40,040,271
ZYSTOR THERAPEUTICS INC.....	152,119	0	0
ZYSTOR THERAPEUTICS INC WTS.....	304,239	0	0
<b>TOTAL STOCKS.....</b>		<b>34,357,297,406</b>	<b>31,663,015,752</b>

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**LIMITED PARTNERSHIPS**

<b>NAME</b>	<b>COST</b>	<b>FAIR VALUE</b>
3I EUROPE II LP.....	3,369,871	656,033
3I EUROPE PARTNERS III LP.....	564,473	2,496,702
A/F/A B-NOTE VALUE FUND LP MMA.....	1,356,385	1,471,386
ACI CAPITAL INVESTORS II LP.....	10,195,260	4,060,590
ADVENT INT'L GPE VI.....	10,137,282	8,804,124
ALCHEMY PARTNERS LIMITED LP.....	65,099,808	60,115,027
ALTA COMMUNICATIONS IX LP.....	40,232,951	32,775,316
AMERICAN SECURITIES FD V.....	4,565,314	4,565,314
AMERICAN SECURITIES OPPTYS FD.....	31,042,697	33,614,610
AMPERSAND 1999 LTD PARTNERSHIP.....	14,984,724	20,146,940
AMPERSAND 2001 LTD PARTNERSHIP.....	27,715,197	43,714,992
APOLLO EUROPEAN PRINCIPAL.....	50,120,459	43,067,970
APOLLO INVESTMENT FUND IV L P.....	4,603,171	8,360,162
APOLLO INVESTMENT FUND V LLP.....	11,788,010	17,067,511
APOLLO INVESTMENT VII.....	42,656,505	25,733,053
APOLLO INVT FD III LP.....	2,354,229	385,259
APOLLO REAL ESTATE INV FD IV.....	14,519,743	12,266,148
APOLLO VI LP.....	140,361,091	75,179,714
ARCHSTONE SMITH JOINT VENTURE.....	103,363,242	43,732,988
ARES CORP OPPORTUNITIES FND II.....	42,073,952	36,770,897
ARES CORP OPPORTUNITIES III.....	23,830,380	25,602,811
ARES OPPORTUNITIES FUND LP.....	25,200,620	22,027,809
ASIA RECOVERY CO INVEST.....	7,851,779	2,332,580
ASIA RECOVERY FUND.....	17,876,370	3,082,979
AVENUE EUROPE SPECIAL SITUATIO.....	37,924,898	37,513,863
AVENUE SPECIAL SITUATIONS V.....	61,293,470	41,813,205
BAIRD VENTURE PARTNER I B.....	19,868,724	19,423,216
BAIRD VENTURE PARTNERS III.....	2,090,451	1,489,427
BC EUROPEAN CAPITAL VII.....	18,549,737	24,288,287
BC EUROPEAN CAPITAL VII TOP-UP.....	2,847,377	4,047,487
BERKSHIRE MULTIFAMILY VALUE.....	49,255,424	40,161,641
BERKSHIRE MULTIFAMILY VALUE FD II.....	11,786,374	5,186,146
BIRCH HILL EQUITY PARTNERS II.....	11,206,057	24,176,094
BLACKSTONE CAPITAL PARTNERS V.....	119,063,125	80,395,026
BLACKSTONE CAPITAL PARTNERS VI.....	9,000	9,000
BLACKSTONE REAL ESTATE.....	62,005,052	38,303,807
BOSTON MILLENIA PARTNERS L P.....	19,560,424	1,600,779
BOSTON MILLENNIA FUND II LP.....	21,775,330	14,071,069
BRIDGEPOINT EUROPE III 'A' LP.....	87,972,426	76,366,849
BRIDGEPOINT EUROPEAN EQUITY IV.....	4,361,253	4,262,061
CALTUS PARTNERS IV LP.....	9,371,699	9,803,341
CAP INTL EMERGING PRIV EQ FD.....	2,319,835	5,285,029
CAPITAL RES PARTNERS IV LP.....	23,441,519	8,737,142
CAPITAL RESOURCE LENDERS III.....	8,061,172	875,809
CARLYLE FUND IV LP.....	48,937,735	42,373,491
CARLYLE PARTNERS V.....	30,927,992	26,134,084
CARLYLE RIVERSTONE MLP II LP.....	1	1
CARYLE ASIA LTD LP.....	9,850,930	30,039,919
CASA PARTNERS III LP.....	100,213,504	108,939,194
CASA PARTNERS IV LP.....	24,650,481	24,700,225
CCP DENVER LP.....	113,822,485	48,036,617
CCP VI AUXILIARY FD LTD.....	858,367	72,771
CENTERLINE HIGH YIELD CMBS.....	50,011,269	0
CERBERUS INSTITUTIONAL.....	77,506,472	60,880,699
CHARTERHOUSE CAP PARTNERS V.....	2,260,981	1,534
CHARTERHOUSE CAP VI LP.....	2,307,189	89,533
CHARTERHOUSE IX.....	156,156	167,111
CHARTERHOUSE VII.....	27,968,142	15,328,180
CHARTERHOUSE VIII LP.....	72,072,395	36,616,115
CLESSIDRA LP.....	7,356,722	7,885,362

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**LIMITED PARTNERSHIPS**

<b>NAME</b>	<b>COST</b>	<b>FAIR VALUE</b>
COLLER INTERNATIONAL III LP.....	0	2,421,216
COLLER INTL PARTNERS IV LP.....	14,996,899	10,979,628
COLLER V.....	20,256,973	20,363,024
CORNERSTONE APARTMENT FUND I.....	1,926,253	18,046,640
CORNERSTONE APARTMENT VENTURE.....	23,556,507	18,329,648
CORNERSTONE EQUITY IV L P.....	21,505,507	1,833,868
CORNERSTONE HOTEL INCOME.....	26,011,755	17,999,770
CORNERSTONE ROTATIONAL VENTURE.....	1	1,138
CT OPPORTUNITY PARTNERS I.....	23,161,330	10,487,334
CVC EUROPEAN E P TANDEM FUND.....	35,991,699	24,959,481
CVC EUROPEAN EQUITY IV.....	62,569,947	68,000,651
CVC EUROPEAN EQUITY V.....	15,767,561	14,848,641
CYPRESS MERCHANT BKG II LP.....	26,435,205	8,964,870
DAG VENTURES IV LP.....	9,911,875	9,449,322
DAVIS TUTTLE VENTURE PRNLS LP.....	7,664,617	1,970,730
DOLL TECHNOLOGY INVT FD II LP.....	667,972	734,934
DUKE INDUSTRIAL L P.....	32,141,320	33,727,976
EL DORADO VENTURES IV L P.....	8,082,613	1,058,830
EL DORADO VENTURES V LP.....	23,875,094	2,123,098
EL DORADO VENTURES VI LP.....	36,900,000	22,968,503
EQT V FUND LP.....	26,936,677	23,890,952
EQUITABLE DEAL FLOW FUND LP.....	16,480,757	64,496
ESSEX APARTMENT VALUE FUND II.....	50,500,000	42,957,320
ESSEX WOODLANDS HLTH VENTURE.....	14,351,865	14,907,121
EXCELSIOR II, LLC.....	144,701,681	97,311,881
FFC PARTNERS II LP.....	17,165,591	19,642,728
FORTRESS FLORIDA COINVEST FUND.....	99,442,964	86,459,591
FORTRESS HOLIDAY INVESTMENT.....	50,889,914	32,517,434
FORTRESS INV FUND III LLC.....	87,548,810	49,092,557
FORTRESS INVEST FUND II LLC.....	36,660,074	28,525,197
FORTRESS INVESTMENT FUND IV.....	29,303,773	18,947,494
FORTRESS INVESTMENT FUND IV LP.....	114,585,644	75,515,886
FORTRESS INVESTMENT FUND LLC.....	421,666	10,689,329
FORTRESS INVESTMENT FUND V.....	17,858,704	7,561,417
FORTRESS INVESTMENTS FUND V LP.....	123,827,941	40,072,937
FORTRESS IW CO-INVESTMENT FUND.....	74,811,178	2,496,599
FORTRESS RESIDENTIAL INVT.....	36,254,253	11,458,157
FORTRESS RIC COINVESTMENT FUND.....	28,388,961	4,538,293
FRAZIER HEALTHCARE IV L P.....	7,696,418	6,398,226
FRAZIER TECH VENTURES II LP.....	36,321,389	34,547,557
FRIEDMAN FLEISCHER & LOWE III.....	5,035,051	4,886,737
FRONTENAC VII LP.....	13,008,884	254,198
GOLDER THOMA CRESSY FD III LP.....	2,878,901	93,623
GOES CAPITAL PARTNERS II.....	40,386,064	38,908,154
GOES CAPITAL PARTNERS III.....	10,086	10,086
GRAPHITE CAP PARTNERS V 'A'.....	2,282,071	781,924
GRAPHITE CAP PARTNERS V 'E'.....	1,785,122	788,512
GRAPHITE CAP PARTNERS VI 'C'.....	38,742,151	26,692,506
GRAPHITE PARTNERS VII (A).....	5,257,509	4,429,121
GRAPHITE PARTNERS VII (C).....	5,268,669	4,431,756
GREEN CREDIT INVESTORS.....	26,577,106	15,179,369
GREEN EQUITY INVESTORS V L P.....	27,319,365	22,783,418
GS SPECIAL OPPTYS ASIA FD LP.....	490,000	1,759,726
GTCR FUND IX.....	19,275,863	17,077,211
GUGGENHEIM STRUCTURED RE II.....	50,000,000	0
GUGGENHEIM STRUCTURED RE LP.....	49,169,375	34,864,529
HAMILTON LANE CO-INVESTMENTS.....	7,992,524	7,547,743
HARBOURVEST INTL PRIV EQ II.....	7,019,409	1,033,868
HARBOURVEST INTL PRIV EQ III.....	27,781,530	2,626,390
HARBOURVEST INTL PRIVATE EQTY.....	17,748,373	17,126,034

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**LIMITED PARTNERSHIPS**

<b>NAME</b>	<b>COST</b>	<b>FAIR VALUE</b>
HARBOURVEST PARTNERS IV-DIRECT.....	6,735,886	3,583,302
HAWKEYE SCOUT FUND I.....	6,214,709	3,869,178
HEITMAN VALUE PARTNERS II LP.....	26,603,165	17,287,641
HELLMAN & FRIEDMAN VI L P.....	45,834,529	40,029,450
HELLMAN & FRIEDMAN VII LP.....	14,276	14,276
HOLLYWOOD SHOWROOM PORTFOLIO.....	20,178,753	12,796,578
HORIZON CAP PARTNERS I LP.....	781,964	268,014
HORIZON CAP PARTNERS IA L P.....	1,355,579	1,080,171
IDI CANADA LP.....	3,210,356	0
IDI INDUSTRIAL INVESTORS LLC.....	60,724,343	41,247,192
INDUSTRIAL GROWTH PARTNERS L P.....	3,681,288	1
INDUSTRIAL GROWTH PRTRNS II LP.....	4,912,622	1,929,743
INSIGHT EQUITY FUND II.....	119,905	119,905
INSIGHT EQUITY MEZZANINE I LP.....	1,833,798	1,833,798
IRVING PLACE CAPITAL II.....	31,668,102	22,645,108
IRVING PLACE CAPITAL III.....	30,892,974	26,878,619
JPMCB MGT STRATEGIC PROPERTY.....	137,077,695	126,145,927
K B OPPORTUNITY FUND IV L P.....	9,995,879	11,282,229
KELSO ASSOC V LP SWIB.....	8,856,863	1
KELSO FUND VIII.....	6,214,799	6,579,598
KELSO INVESTMENT ASSOC VI.....	12,275,241	2,818,277
KELSO INVESTMENT ASSOCIATES VII.....	40,169,134	39,620,501
KEYSTONE INDUSTRIAL FUND.....	40,103,014	37,623,325
KKR 2006 LP.....	145,704,894	107,240,169
KKR ASSOCIATES 1996 LP.....	30,653,944	6,231,428
KKR ASSOCIATES II 1987 FD.....	83,256,971	1,585,623
KKR EUROPEAN FUND LP.....	10,474,820	10,498,980
KKR EUROPEAN II ANNEX FUND.....	7,914	7,914
KKR EUROPEAN II LP.....	96,079,338	44,549,465
KKR EUROPEAN III.....	3,132,177	1,921,490
KKR MILLENNIUM FUND.....	63,169,376	47,398,172
KOHLBERG INVESTORS VI.....	29,993,713	30,446,627
KRG CAPITAL FUND IV LP.....	3,735,375	3,839,106
KRG CAPITAL FUNDS IV-A.....	356,245	356,245
KTR INDUSTRIAL FUND II.....	7,448	7,448
LAKE PACIFIC I GLADSON.....	12,754,094	27,926,527
LAKE PACIFIC I MAXI LP.....	29,740,100	19,312,060
LAKE PACIFIC I TEEPAC LLC.....	1	2,539,461
LANDMARK EQUITY FUND VII L P.....	152,302	1,809,704
LANDMARK PARTNERS IV.....	111,398	1,236,663
LF STRATEGIC REALTY INV II.....	28,513,288	27,330,870
LINCOLN-VALENCIA L P.....	15,931,865	30,757,294
LINDSAY GOLDBERG & BESSEMER II.....	114,419,872	119,392,985
LINDSAY GOLDBERG BESSEMER III.....	3,368,955	3,541,093
LONE STAR FUND III LP.....	1	11,950,231
LONE STAR FUND IV LP.....	24,744,845	83,826,506
LONE STAR FUND V LP.....	103,849,459	100,940,635
LONE STAR FUND VI.....	77,349,606	83,285,860
LONE STAR FUND VII LP.....	9,088	9,088
LONE STAR OPPORTUNITY FUND.....	1	38,627
LONE STAR REAL ESTATE FUND.....	38,309,299	37,353,980
LONE STAR S/B FUND II L P.....	3,524,549	94,768
LOWE STRUCTURED INVESTMENT FD.....	15,917,144	17,484,234
MASON WELLS BIO-MEDICAL FUND I.....	17,943,539	11,208,725
MASON WELLS FUND I L P.....	4,142,618	5,159,238
MAYFIELD XI LP.....	5,470,892	2,589,783
MERIT MEZZANINE FUND V.....	1,025	1,025
MESA WEST REAL ESTATE INCOME.....	36,893,032	28,878,685
MESA WEST REAL ESTATE INCOME FUND II.....	15,564	15,564
MILESTONE JOINT VENTURE.....	64,621,763	75,145,094

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**LIMITED PARTNERSHIPS**

<b>NAME</b>	<b>COST</b>	<b>FAIR VALUE</b>
MONTREUX EQUITY PARTNERS IV.....	6,539,388	5,488,594
MS RE FUND VI INTERNATIONAL-T.....	27,516,573	7,713,006
MS RE MEZZANINE PARTNERS A.....	18,818,208	10,837,763
MSREF III INTL TE.....	15,493,765	636,530
MSREF III SPECIAL FUND.....	19,654,090	12,099,903
MSREF IV INTERNATIONAL-TE.....	8,310,257	8,738,750
MSREF VII-GLOBAL.....	6,465,126	6,445,200
NEW MOUNTAIN PARTNERS III.....	21,798,489	22,334,436
NORTHWESTERN MUTUAL CAPITAL MEZZANINE FUND I.....	2,394	2,394
NORTHWESTERN MUTUAL CAPITAL MEZZANINE FUND II.....	131,358,981	91,409,344
NORTHWESTERN MUTUAL CAPITAL STRATEGIC EQUITY FUND I.....	43,563,593	35,029,468
NORTHWESTERN MUTUAL CAPITAL STRATEGIC EQUITY FUND II.....	2,394	2,394
OAK INVESTMENT PARTNERS XII LP.....	23,286,368	23,402,684
OAK INVESTMENT PARTNERS XIII.....	2,311	2,311
OCM OPPORTUNITIES FUND VII LP.....	37,507,324	22,999,928
OCM OPPORTUNITIES FUND VIIB.....	46,875,000	40,314,681
OLD LANE INDIA OPPORTUNITIES.....	13,672,395	15,443,977
PENINSULA FUND II LP.....	4,237,016	102,567
PENINSULA FUND III LP.....	20,752,850	19,621,018
PENINSULA FUND IV LP.....	36,239,249	41,127,943
PLACE/BV STUDENT HOUSING, LLC.....	77,317,301	68,872,706
POMONA CAPITAL VI LP.....	39,779,392	33,958,346
POMONA CAPITAL VII LP.....	16,070,826	15,099,809
PROVIDENCE EQUITY PARTNERS V.....	45,724,139	42,269,536
PROVIDENCE EQUITY PARTNERS VI.....	48,383,327	36,669,179
PROVIDENCE TMT SPEC SITUATION.....	36,031,179	29,998,481
RIVERSTONE/CARLYLE GLOBAL.....	27,735,478	29,218,679
ROCKPOINT RE FUND III.....	9,241,545	5,772,519
ROCKPOINT REAL ESTATE FD I LP.....	9,444,268	3,457,622
ROCKPOINT REAL ESTATE FD II LP.....	21,992,082	13,173,565
SEAPORT CAPITAL PARTNERS II.....	11,680,121	13,089,518
SECURITY CAP PREFERRED GROWTH.....	217,287,211	41,260,669
SEGULAH IV LP.....	3,163,277	947,027
SENIOR HOUSING III.....	45,168,094	44,432,576
SENTINEL MULTIFAMILY VALUE.....	8,971,890	7,188,117
SKM EQUITY FUND III LP.....	12,173,296	16,602,172
SPROUT CAPITAL VIII LP.....	21,888,466	2,299,795
SPROUT GROWTH II LP.....	4,777,551	294,982
STONINGTON CAP APPREC 1994 FD.....	30,648,458	14,200,312
TA X LP.....	10,820,087	7,225,848
TA XI.....	6,842	6,842
TAC 2007 LP.....	49,948,371	26,579,540
TCV VII LP.....	3,829,139	3,278,229
TCW SPECIAL PLACEMENT III SWIB.....	1,000	28,017
THOMAS H LEE EQUITY FUND V LP.....	14,270,163	13,165,220
THOMAS H. LEE EQUITY FUND VI.....	50,349,337	44,475,469
TOWERBROOK INVESTORS III.....	7,786,280	7,964,633
TPG PARTNERS V LP.....	139,051,064	77,479,573
TPG PARTNERS VI.....	10,495,932	3,205,480
TRANSEUROPEAN IV LP.....	46,274,375	37,933,430
TRANSEUROPEAN L P II.....	2,064,786	16,710,369
TRIDENT CAPITAL FUND IV LP.....	39,042,541	40,111,173
VENTURE INVESTORS EARLY STAGE FUND III.....	11,291,796	8,255,758
VENTURE INVESTORS EARLY STAGE FUND IV.....	12,213,545	9,576,548
VENTURE INVESTORS OF WISCONSIN.....	747,505	783,307
VISTA EQUITY PARTNERS FUND III.....	22,395,893	25,838,083
WARBURG PINCUS PRIVATE EQUITY.....	142,894,914	127,601,437
WARBURG PINCUS X.....	55,881,588	37,875,551
WATERLAND PRIVATE EQUITY FUND.....	2,609,199	2,735,967
WAYZATA OPPORTUNITIES FUND II.....	89,509,248	74,084,118



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**LIMITED PARTNERSHIPS**

<b>NAME</b>	<b>COST</b>	<b>FAIR VALUE</b>
WESTBROOK IV.....	532,363	1,762,317
WESTBROOK RE FUND II LP.....	5,032,045	2,633,672
WESTBROOK RE FUND III L P.....	9,355,158	4,458,276
WESTBROOK REAL ESTATE FUND V.....	1,831,325	1,898,469
WESTBROOK REAL ESTATE PARTNERS.....	33,810,875	20,937,553
WESTBROOK VII.....	32,118,418	22,051,350
WESTBROOK VIII.....	9,959	9,959
WHITEHALL ST RE IX & X-5.....	831,355	2,512,524
WHITEHALL ST RE VII & VIII-4.....	704,816	1,566,616
WHITEHALL ST RE XI & XII-6.....	1,628,692	5,128,857
WHITEHALL ST RE XIII & XIV.....	663,505	14,681,666
WILSON - AMIGO GP LLC.....	200	200
WILSON - AMIGO LP LLC.....	718,458	718,458
WIND POINT PARTNERS IV LP.....	14,580,570	28,646,188
WIND POINT PARTNERS V LP.....	22,815,330	5,986,126
WINDPOINT PARTNERS III LP.....	4,901,688	2,142,611
WINDPOINT PARTNERS VI LP.....	46,404,960	44,617,160
WINDPOINT PARTNERS VII.....	4,433,730	4,433,730
WINDWARD CAP PARTNERS II LP.....	6,417,987	571,427
WKB VALUE PARTNERS.....	1	1,230,529
WLR RECOVERY FUND L P.....	8,778,702	843,937
ZELL/CHILMARK FUND LP SWIB.....	1,343,773	18,112
<b>TOTAL LIMITED PARTNERSHIPS.....</b>	<b>7,232,909,694</b>	<b>5,323,131,440</b>

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**COMMERCIAL MORTGAGES**

<b>NAME</b>	<b>COST</b>	<b>FAIR VALUE</b>
COPT GREENS I LLC PROM NT.....	6,350,168	6,498,659
COSTA VERDE DEV LLC PROM NT.....	19,291,192	19,945,748
DALLAS SWIB PROMISSORY NOTE.....	9,309,386	9,649,341
ENGLEWOOD SWIB PROMISSORY NOTE.....	14,872,264	15,430,011
<b>TOTAL COMMERCIAL MORTGAGES.....</b>	<b>49,823,009</b>	<b>51,523,759</b>

**REAL ESTATE**

<b>NAME</b>	<b>COST</b>	<b>FAIR VALUE</b>
WILSON PLAZA EAST I LLC.....	4,037,123	48,846,049
VANTAGE POINT OFFICE PARK.....	360,865	1,130,921
669 NORTH MIGHIGAN AVENUE.....	48,573,445	107,815,514
WILSON INDUSTRY I LLC (LINCOLN.....	10,431,047	26,784,321
WILSON FONTANA I LLC (BIG 5).....	1	0
WILSON PARK PLACE I LLC.....	19,759,600	22,070,625
WILSON RANCHO VIZCAYA/ENCLAVE.....	22,417,989	41,818,965
OLD POST DISTRIBUTION CTR.....	40,147,017	46,765,332
WILSON BRASELTON I LLC.....	1	17,258
LAKE TERRACE BUILDING.....	7,250,374	9,857,593
CABOT ADVISORS PORTFOLIO.....	37,516,382	24,018,626
SOUTHER CAL BUSINESS PARK.....	93,598,125	61,762,688
<b>TOTAL REAL ESTATE.....</b>	<b>284,091,970</b>	<b>390,887,893</b>

**MULTI ASSET CLASS INVESTMENTS**

<b>NAME</b>	<b>COST</b>	<b>FAIR VALUE</b>
SYNTHETIC BETA TACTICAL CREDIT.....	523,407,770	696,337,456
UBS MULTI ASSET PORTFOLIO.....	499,465,634	596,804,130
<b>TOTAL MULTI ASSET CLASS INVESTMENTS.....</b>	<b>1,022,873,404</b>	<b>1,293,141,586</b>

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**FINANCIAL FUTURES CONTRACTS**

<b>NAME</b>	<b>MATURITY DATE</b>	<b>NUMBER OF CONTRACTS</b>	<b>FAIR VALUE</b>
3MO EURO EURIBOR FUTURE (LIF).....	3/15/2010	118	88,630
3MO EURO EURIBOR FUTURE (LIF).....	3/14/2011	78	88
3MO EURO EURIBOR FUTURE (LIF).....	6/14/2010	59	15,938
3MO EURO EURIBOR FUTURE (LIF).....	6/13/2011	44	(15,903)
3MO EURO EURIBOR FUTURE (LIF).....	9/14/2009	52	45,814
3MO EURO EURIBOR FUTURE (LIF).....	12/13/2010	35	16,130
3MO EURO EURIBOR FUTURE (LIF).....	12/14/2009	129	101,096
3MO EUROYEN TIFF FUTURE (TFX).....	3/15/2010	(104)	1,101
3MO EUROYEN TIFF FUTURE (TFX).....	6/14/2010	(41)	1,257
3MO EUROYEN TIFF FUTURE (TFX).....	9/14/2009	(39)	(492)
3MO EUROYEN TIFF FUTURE (TFX).....	12/14/2009	(106)	(4,884)
90 DAY AUSTRALIAN BK BILL FUT.....	3/11/2010	126	(46,164)
90 DAY AUSTRALIAN BK BILL FUT.....	12/10/2009	213	(71,154)
90DAY AUSTRALIAN BK BILL FUT.....	6/10/2010	60	(16,487)
90DAY AUSTRALIAN BK BILL FUT.....	9/10/2009	91	(36,223)
90DAY BANK ACCEPT FUTURE (MSE).....	3/15/2010	55	7,254
90DAY BANK ACCEPT FUTURE (MSE).....	6/14/2010	4	215
90DAY BANK ACCEPT FUTURE (MSE).....	9/14/2009	33	(2,153)
90DAY BANK ACCEPT FUTURE (MSE).....	12/14/2009	113	4,198
90DAY EURODOLLAR FUTURE CME.....	12/14/2009	(127)	(17,450)
90DAY EURODOLLAR FUTURE (CME).....	3/15/2010	(110)	22,200
90DAY EURODOLLAR FUTURE (CME).....	3/14/2011	33	(13,200)
90DAY EURODOLLAR FUTURE (CME).....	3/19/2012	13	(18,150)
90DAY EURODOLLAR FUTURE (CME).....	6/14/2010	(54)	6,088
90DAY EURODOLLAR FUTURE (CME).....	6/13/2011	41	(31,688)
90DAY EURODOLLAR FUTURE (CME).....	9/13/2010	19	5,638
90DAY EURODOLLAR FUTURE (CME).....	9/19/2011	25	(29,825)
90DAY EURODOLLAR FUTURE (CME).....	9/14/2009	(49)	(9,788)
90DAY EURODOLLAR FUTURE (CME).....	12/13/2010	39	1,363
90DAY EURODOLLAR FUTURE (CME).....	12/19/2011	20	(24,863)
90DAY STERLING LIBOR FUT (LIF).....	3/17/2010	350	150,193
90DAY STERLING LIBOR FUT (LIF).....	3/16/2011	28	(27,235)
90DAY STERLING LIBOR FUT (LIF).....	6/16/2010	173	(14,945)
90DAY STERLING LIBOR FUT (LIF).....	9/16/2009	95	49,056
90DAY STERLING LIBOR FUT (LIF).....	12/15/2010	38	(24,353)
90DAY STERLING LIBOR FUT (LIF).....	12/16/2009	259	138,912
AUSTRALIAN 10YR BOND FUT (SFE).....	9/15/2009	331	291,107
AUSTRALIAN 3YR BOND FUT (SFE).....	9/15/2009	9	(1,040)
AUSTRALIAN DOLLAR CCY FUT(CME).....	9/14/2009	219	127,140
BRITISH POUND CURRENCY FUT CME.....	9/14/2009	69	47,838
CANADA 10YR BOND FUTURE (MSE).....	9/21/2009	80	(1,705)
CANADIAN DOLLAR FUTURES (CME).....	9/15/2009	2	(12,680)
DJ EURO STOXX 50 FUTURE (EUX).....	9/18/2009	324	(143,166)
EURO FX CURR FUTURE (CME).....	9/14/2009	7	8,275
EURO-BOBL FUTURE (EUX).....	9/8/2009	28	22,050
EURO-BUND FUTURE (EUX).....	9/8/2009	249	819,077
EURO-SCHATZ FUTURE (EUX).....	9/8/2009	535	99,799
JAPAN 10YR BOND FUTURE (TSE).....	9/10/2009	7	166,140
JAPAN 10YR MINI BD FUTURE(SGX).....	9/9/2009	129	293,538
JAPANESE YEN CCY FUTURE (CME).....	9/14/2009	95	16,038
RUSSELL 2000 MINI INDX FUT NYF.....	9/18/2009	7,358	(8,293,191)
S & P 500 EMINI INDEX FUT (CME.....	9/18/2009	24,783	(17,045,258)
S&P MID 400 EMINI (CME).....	9/18/2009	2,004	(3,587,999)
UK LONG GILT FUTURE (LIF).....	9/28/2009	221	181,928
US 10 YR TREAS NTS FUTURE(CBT).....	9/21/2009	(166)	(49,430)
US 2YR TREAS NTS FUT (CBT).....	9/30/2009	45	(19,875)

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**FINANCIAL FUTURES CONTRACTS**

<b>NAME</b>	<b>MATURITY DATE</b>	<b>NUMBER OF CONTRACTS</b>	<b>FAIR VALUE</b>
US 5YR TREAS NTS FUTURE (CBT).....	9/30/2009	44	(22,984)
US TREAS BOND (CBT).....	9/21/2009	(46)	(90,711)
VARIATION MARGIN RECEIVABLE.....	N/A	N/A	20,442,992
<b>TOTAL FINANCIAL FUTURES CONTRACTS.....</b>			<b>(6,501,904)</b>
<b>GRAND TOTAL CORE RETIREMENT INVESTMENT TRUST FUND.....</b>		<b>COST</b>	<b>FAIR VALUE</b>
		<b>59,374,501,387</b>	<b>56,618,771,890</b>

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

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**FIXED INCOME**

NAME	COUPON	MATURITY DATE	RATING	COST	FAIR VALUE
SIGMA FINANCE CORP.....	VARIABLE	N/A*	N/A	692,877	69
<b>TOTAL FIXED INCOME</b>				<b>692,877</b>	<b>69</b>

\* The Variable Retirement Investment Trust Fund held one defaulted fixed income investment as of 6/30/09.

**PREFERRED SECURITIES**

NAME	COST	FAIR VALUE
AMBEV CIA DE BEBID PFD NPV.....	59,427	58,506
CENTRAIS ELECTRICAS BRAS PREF.....	263,818	302,961
CIA DE FERRO LIGAS DA BAHIA.....	6,717	7,853
CIA PARANAENSE DE ENERGIA.....	309,009	296,709
CITIGROUP INC DEP SHS REPSTG.....	303,463	292,790
COMPANIA VALE DO RIO DOCE 'A'.....	286,163	255,883
CONFAB IND SA PRF NPV.....	55,273	94,787
DRAGERWERK AG & CO KGAA NPV.....	37,243	19,885
ELETROPAULO METROPOLITANA.....	71,982	109,871
FERTILIZANTES FOSFATADOS PRF.....	17,507	28,988
HENKEL AG & CO KGAA NON VTG.....	3,516,243	3,059,159
HORNBAACH HOLDINGS AG.....	10,093	13,835
ITAUSA PRF BZCZ1(REGD).....	200,617	254,419
JUNGHEINRICH NON VTG PFD SHS.....	15,610	13,094
L G ELECTRONICS INC NON VTG.....	24,904	21,578
METALURGICA GERDAU PRF NPV.....	339,712	592,407
PETROLEO BRASILEIRO SA.....	788,420	1,223,622
PORSCHE AUTOMOBIL HOLDING SE.....	231,381	211,197
SAMSUNG ELECTRONICS CO PFD.....	290,838	183,681
SANACORP PHARMAHOLDING AG NON.....	11,995	8,835
TELE NORTE LESTE P PRF NPV.....	572,989	456,132
TELECOMUNICACOES DE SAO.....	9,116	8,950
TELEMAR NORTE LESTE S A.....	167,790	102,893
UNIVERSO ONLINE SA PRF NPV.....	8,317	8,509
USINAS SID MINAIS GERAIS.....	108,077	308,922
VILLEROY & BOCH AG NON VTG PFD.....	24,245	15,133
<b>TOTAL PREFERRED SECURITIES.....</b>	<b>7,730,948</b>	<b>7,950,599</b>

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
3COM CORP COM.....	5,900	14,993	27,789
3I GROUP ORD GBP0.738636.....	301	1,448	1,200
3M CO.....	203,474	13,722,575	12,228,787
AAREAL BANK AG EUR26.....	3,798	33,285	41,819
AARON'S INC.....	5,038	146,743	150,233
AASTRA TECHNOLOGIES LTD.....	1,893	28,225	48,118
ABBOTT LABS COM.....	499,562	24,847,804	23,499,396
ABENGOA SA EUR0.25.....	3,130	76,543	69,257
ABERCROMBIE & FITCH CO CL A.....	14,689	561,328	372,954
ABILITY ENTERPRISE TWD10.....	7,359	14,467	9,017
ABRAXIS BIOSCIENCE INC NEW COM.....	737	43,273	27,166
ACANDO AB SER B NPV (POST.....	3,103	4,348	5,146
ACCENTURE LTD BERMUDA CL A.....	178,386	5,685,882	5,968,796
ACCOR EUR3.....	4,700	180,226	186,270
ACE LIMITED SHS.....	45,000	2,467,547	1,990,350
ACER INC.....	18,000	33,234	31,326
ACTEL CORP COM.....	15,593	247,260	167,313
ACTELION CHF0.5 (REGD)(POST.....	1,170	61,512	61,160
ACTIVIDENTITY CORP COM.....	11,972	52,426	30,289
ACTIVISION BLIZZARD INC COM.....	66,594	701,501	841,082
ACUITY BRANDS INC.....	30,439	867,951	853,814
ACXIOM CORP COM.....	171	1,191	1,510
ADAPTEC INC COM.....	54,387	289,339	144,126
ADDAX PETROLEUM CORP.....	700	16,654	29,734
ADECCO SA CHF1 (REGD).....	25,250	936,764	1,050,816
ADEPT TECHNOLOGY INC.....	112,775	892,177	283,065
ADITYA BIRLA MINERALS NPV.....	10,621	5,104	4,894
ADOBE SYS INC DEL COM.....	108,571	2,286,258	3,072,559
ADVANCED AUTO PTS INC.....	24,745	885,551	1,026,670
ADVANCED DIGITAL BROAD CAST.....	193	5,807	5,839
ADVANCED MICRO DEVICES INC COM.....	83,566	246,983	323,400
AECOM TECHNOLOGY CORP DELAWARE.....	21,553	624,570	689,696
AECON GROUP INC.....	900	8,663	8,943
AEGON NV EUR0.12.....	351,075	5,631,207	2,158,344
AEHR TEST SYS COM.....	96,269	659,329	81,829
AEON CO LTD NPV.....	175,161	2,321,460	1,733,728
AEON FANTASY CO NPV.....	1,000	8,981	9,183
AEROPOSTALE INC.....	10,082	333,835	345,510
AES CORP COM.....	78,575	682,459	912,256
AETNA INC COM NEW.....	127,401	3,451,594	3,191,395
AFFILIATED COMPUTER SVCS INC.....	26,939	1,194,341	1,196,630
AFFILIATED MANAGERS GROUP INC.....	6,557	270,595	381,552
AFFYMAX INC.....	7,545	95,607	139,054
AFLAC INC COM.....	70,225	3,150,669	2,183,295
AGCO CORP COM.....	9,770	226,819	284,014
AGFA GEVAERT NV ORD NPV.....	41,746	766,838	118,867
AGGREKO ORD 20P.....	16,467	110,551	140,610
AGILENT TECHNOLOGIES INC.....	51,635	1,031,300	1,048,707
AGL RES INC.....	9,109	278,038	289,666
AGNICO EAGLE MINES LTD COM.....	795	39,427	41,722
AGNICO-EAGLE MINES LTD.....	2,139	116,239	112,848
AGRIUM INC.....	500	17,789	19,998
AICHI MACHINE IND JPY50.....	21,000	53,652	66,601
AICHI TOYOTA MOTOR CO Y50.....	3,000	25,389	23,351
AIFUL CORP JPY50.....	6,300	88,680	24,224
AIR METHODS CORP NEW.....	18,667	457,104	510,729
AIR PRODS & CHEMS INC COM.....	26,863	1,609,026	1,735,081
AIR.WATER INC JPY50.....	5,000	46,374	54,620
AIRGAS INC.....	10,963	427,704	444,330
AIRPORT FACILITIES CO Y50.....	5,400	27,104	28,375

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
AISIN SEIKI CO Y50.....	5,000	94,403	108,566
AIXTRON ORD NPV.....	2,770	32,836	33,841
AIZAWA SECURITIES CO LTD.....	2,200	5,944	5,769
AJINOMOTO CO INC.....	9,000	88,481	71,265
AK STL HLDG CORP COM.....	14,756	234,532	283,168
AKAMAI TECHNOLOGIES INC.....	20,580	332,100	394,724
AKKA TECHNOLOGIES EUR1.53.....	763	11,560	10,210
AKSA TRY1.....	26,181	37,757	25,564
AKZO NOBEL NV EUR2.....	28,378	1,565,354	1,248,266
ALARKO HOLDING TRY1.....	6,068	10,197	11,376
ALBANY INTL CORP CL A.....	17,598	541,879	200,265
ALBEMARLE CORP.....	13,106	312,466	335,120
ALBERTO CULVER CO NEW COM.....	10,776	260,350	274,034
ALCOA INC COM.....	363,956	6,197,292	3,759,665
ALCON INC COM SHS.....	3,000	265,555	348,360
ALEXANDER & BALDWIN INC.....	4,313	108,766	101,097
ALEXANDRIA REAL ESTATE.....	4,176	202,675	149,459
ALEXION PHARMACEUTICALS INC.....	8,665	339,425	356,305
ALFRESA HLDGS NPV.....	700	27,932	32,285
ALIMENTATION COUCHE-TARD INC.....	40,800	468,126	494,301
ALLAHABAD BANK INR10.....	11,387	25,994	18,469
ALLEGHANY CORP DEL.....	556	162,746	150,676
ALLEGHENY ENERGY INC COM.....	19,962	639,080	512,025
ALLEGHENY TECHNOLOGIES INC COM.....	13,916	485,691	486,086
ALLERGAN INC COM.....	56,460	2,473,900	2,686,367
ALLGIER HOLDING NPV.....	389	3,866	3,759
ALLIANCE DATA SYS CORP COM.....	20,528	816,878	845,548
ALLIANCE ONE INTL INC.....	1,200	4,685	4,560
ALLIANT ENERGY CORP COM.....	13,078	394,880	341,728
ALLIANT TECHSYSTEMS INC COM.....	20,458	1,571,479	1,684,921
ALLIANZ AG NPV.....	1,725	205,578	158,216
ALLIANZ SE (SOCIETAS EUROPEAE).....	18,764	3,117,498	1,727,337
ALLIED IRISH BANKS ORD EUR0.32.....	218,230	2,643,178	526,493
ALLIED IRISH BKS EUR0.32.....	81,482	403,879	196,580
ALLIED MATERIAL TECHNOLOGY.....	14,000	3,046	550
ALLIED TELESIS KK JPY50.....	7,620	5,583	4,897
ALLIED WORLD ASSURANCE COMPANY.....	5,241	198,430	213,990
ALLSCRIPTS-MISYS HEALTHCARE.....	6,600	98,017	104,676
ALLSTATE CORP COM.....	183,703	8,344,456	4,482,353
ALOKA CO LTD JPY50.....	1,200	17,803	12,997
ALPEN CO LTD NPV.....	1,400	23,800	25,364
ALPHA BANK (REGD)EUR4.7.....	30,600	985,656	334,785
ALPHA NAT RES INC.....	24,728	858,961	649,605
ALPS ELECTRIC CO LTD.....	44,200	619,412	240,504
ALPS LOGISTICS JPY50.....	500	4,063	4,125
ALSTOM EUR7 (POST).....	4,400	427,948	259,549
ALTEK CORP TWD10.....	36,000	46,381	49,156
ALTERA CORP COM.....	122,665	1,965,918	1,996,986
ALTERNATIFBANK TRY1.....	34,762	16,281	26,249
ALTRIA GROUP INC.....	396,514	6,750,148	6,498,864
AMAZON.COM INC COM.....	54,787	3,569,328	4,583,480
AMB PPTYS CORP COM.....	15,440	325,212	290,426
AMCOR LIMITED NPV.....	76,500	279,545	308,614
AMDOCS LTD COM.....	36,202	682,532	776,533
AMEC ORD 50P.....	8,732	98,432	93,903
AMEDISYS INC.....	21,142	717,686	698,109
AMEREN CORP.....	25,178	823,825	626,680
AMERICA MOVIL SAB DE CV SER.....	844,900	1,831,200	1,635,239
AMERICAN EAGLE OUTFITTERS NEW.....	64,469	838,526	913,526
AMERICAN ELEC PWR INC COM.....	56,223	1,695,903	1,624,282

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
AMERICAN EXPRESS CO COM.....	238,358	7,823,449	5,539,440
AMERICAN FINL GROUP INC OHIO.....	10,088	223,943	217,699
AMERICAN INTL GROUP INC COM.....	308,136	1,742,486	357,438
AMERICAN ITALIAN PASTA CO CL A.....	5,677	134,289	165,428
AMERICAN MED SYS HLDGS INC COM.....	52,449	759,543	828,694
AMERICAN NATL INS CO.....	1,676	118,117	126,672
AMERICAN TOWER CORP.....	49,269	1,458,754	1,553,452
AMERICAN WTR WKS CO INC NEW.....	7,477	153,723	142,885
AMERICREDIT CORP COM.....	9,539	72,029	129,253
AMERIPRISE FINL INC.....	23,074	508,814	560,006
AMERISOURCEBERGEN CORP COM.....	59,218	1,040,529	1,050,527
AMERISTAR CASINOS INC.....	1,500	20,889	28,545
AMETEK INC.....	15,307	524,857	529,316
AMGEN INC.....	333,616	18,712,790	17,661,631
AMLIN ORD GBP0.28125.....	78,608	419,339	391,280
AMMB HOLDINGS BHD MYR1.....	19,700	18,312	18,943
AMP LIMITED AUS0.40.....	261,808	1,477,249	1,032,894
AMPHENOL CORP NEW CL A.....	26,745	812,080	846,212
AMPLIFON EUR0.02.....	5,135	5,293	17,862
AMR CORP DEL COM.....	38,399	339,337	154,364
AMSURG CORP COM.....	7,811	177,522	167,468
AMYLIN PHARMACEUTICALS INC COM.....	72,946	1,033,214	984,771
ANADARKO PETE CORP COM.....	62,054	2,599,702	2,816,631
ANADOLU HAYAT SIGO CLASS'B'.....	8,873	13,248	14,151
ANADOLU SIGORTA TRY1.....	77,145	60,088	64,781
ANALOG DEVICES INC COM.....	45,723	941,612	1,133,016
ANALOGIC CORP COM PAR \$0.05.....	7,298	367,606	269,661
ANCHOR BANCORP WIS INC.....	10,738	279,630	13,959
ANDES ENERGIA PLC ORD GBP0.10.....	501	967	142
ANDRITZ AG NPV (POST SPLIT).....	1,680	50,660	70,458
ANGIOTECH PHARMACEUTICALS INC.....	3,999	22,520	6,838
ANGLO AMERICAN.....	17,238	504,439	500,629
ANGLO IRISH BANK EUR0.16.....	144,930	640,836	44,113
ANGLO IRISH BK CP EURO.16.....	428,920	5,328,215	124,837
ANGLO-EASTN PLANT ORD GBP0.25.....	1,281	7,472	7,542
ANHEUSER-BUSCH INBEV NV.....	142,976	2,295,716	5,162,036
ANITE.....	15,742	9,092	9,138
ANIXTER INTL INC COM.....	20,313	883,475	763,566
ANNALY CAPITAL MANAGEMENT INC.....	57,414	903,708	869,248
ANNTAYLOR STORES CORP COM.....	49,967	1,220,719	398,737
ANSELL LTD NPV.....	2,373	21,154	16,825
ANSYS INC COM.....	47,994	944,875	1,495,493
AON CORP COM.....	36,937	1,545,121	1,398,804
AOYAMA TRADING Y50.....	19,200	258,479	331,525
APAC TELESERVICES INC COM.....	600	3,536	3,078
APACHE CORP COM.....	42,688	3,338,541	3,079,939
APARTMENT INVT & MGMT CO CL A.....	12,359	144,230	109,377
APOLLO GROUP INC CL A.....	44,497	2,992,087	3,164,627
APOLLO TYRES LIMITED.....	19,248	12,660	12,415
APPLE INC.....	147,577	16,961,800	21,019,392
APPLIED ENERGETICS INC COM.....	1,258,286	2,179,710	603,977
APPLIED MATLS INC COM.....	331,883	4,799,546	3,640,757
APRIL GROUP EUR0.4.....	5,000	198,490	166,915
APTARGROUP INC COM.....	26,251	751,047	886,496
AQUA AMER INC.....	20,787	393,301	372,087
ARACRUZ CELULOSE S A SPONS ADR.....	6,947	99,981	103,093
ARBITRON INC COM.....	15,521	615,234	246,629
ARCANDOR AG NPV.....	3,732	14,905	3,172
ARCELORMITTAL.....	169,121	8,801,315	5,548,519
ARCELORMITTAL SA LUXEMBOURG NY.....	1,065	75,732	35,230



**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
ARCELORMITTAL SOUTH AFRICA LTD.....	10,380	238,111	128,364
ARCH CAPITAL GROUP LTD SHS.....	8,797	572,657	515,328
ARCH CHEMICAL INC COM.....	17,303	465,076	425,481
ARCH COAL INC COM.....	26,759	656,129	411,286
ARCHER DANIELS MIDLAND CO COM.....	120,737	3,482,293	3,232,129
ARCS CO LTD NPV.....	400	5,383	5,717
ARCTIC CAT INC.....	3,991	76,094	16,124
ARDENTEC CORPORATION TWD10.....	9,000	6,618	4,087
ARGO GRAPHICS JPY50.....	700	8,148	7,574
ARISTOCRAT LEISURE NPV.....	57,100	133,795	174,956
ARKANSAS BEST CORP DEL.....	17,888	594,735	471,349
ARKEMA EUR10.....	230	5,873	5,388
ARMSTRONG INDUSTRIAL CORP ORD.....	1,000	278	121
ARMSTRONG WORLD INDS INC NEW.....	2,550	45,320	42,050
ARONKASEI CO JPY50.....	1,000	3,303	3,213
ARRAY BIOPHARMA INC COM.....	32,205	290,857	101,124
ARROW ELECTRS INC COM.....	12,638	220,976	268,431
ARROW ENERGY NPV.....	21,210	51,803	60,873
ARTNATURE INC NPV.....	1,300	11,891	12,126
ARUBA NETWORKS INC COM.....	7,610	87,916	66,511
AS ROMA EUR0.15.....	3,419	5,989	5,654
ASAHI GLASS CO Y50.....	43,000	490,911	345,390
ASAHI KASEI CORP JPY50.....	137,000	709,917	697,176
ASATSU-DK INC Y50.....	9,500	195,408	214,645
ASCOPIAVE EUR1.....	5,285	11,628	11,246
ASELSAN TRY1.....	812	1,997	2,326
ASHLAND INC NEW.....	10,743	165,608	301,341
ASHMORE GRP ORD GBP0.0001 (WI).....	14,430	39,714	44,973
ASIA CEMENT TW\$10.....	31,000	34,751	33,069
ASIA ENVIRONMENT H SGD0.05.....	825	472	111
ASIA POLYMER.....	44,000	33,914	26,687
ASIA STD INTL GP HKD0.01.....	416,000	5,537	5,421
ASICS CORP JPY50.....	23,000	209,578	209,774
ASKA PHARMACEUTICAL CO LTD NPV.....	6,000	48,757	50,806
ASML HLDG NV EUR0.09.....	89,619	2,092,143	1,937,100
ASPEN INSURANCE HOLDINGS.....	8,746	189,332	195,386
ASSA ABLOY SER B NPV.....	5,000	41,668	69,374
ASSET ACCEP CAP CORP.....	9,287	143,995	71,417
ASSOCIATED BANC CORP COM.....	13,524	258,486	169,050
ASSOCIATED BRITISH FOODS ORD.....	57,100	1,038,060	717,018
ASSORE ZAR0.025.....	167	17,431	10,383
ASSURANT INC.....	27,011	923,282	650,695
ASSYSTEM BRIME EUR1.....	1,107	16,654	7,624
ASTELLAS PHARMA INC Y50.....	187,289	7,843,660	6,638,631
ASTRA INTERNATIONAL TBK PT.....	4,700	6,559	10,959
ASTRAZENECA ORD USD0.25.....	89,000	4,061,143	3,914,143
ASX LTD NPV.....	10,505	228,111	314,147
ASYA KATILIM BANKASI A S COM.....	54,150	49,591	75,434
AT & T INC COM.....	1,004,340	29,818,656	24,947,806
ATCO LTD.....	15,700	481,563	531,963
ATHEROS COMMUNICATIONS INC.....	25,077	429,018	482,481
ATMEL CORP COM.....	47,634	153,455	177,675
ATMI INC COM.....	20,414	516,983	317,029
ATMOS ENERGY CORP.....	38,674	1,009,712	968,397
ATTIJARIWafa BANK MAD10.....	1,901	51,601	69,178
ATWOOD OCEANIC INC.....	15,080	258,091	375,643
AU OPTRONICS CORP.....	1,016,498	1,288,178	991,403
AUROBINDO PHARMA INR5.....	624	1,762	6,065
AURUBIS AG ORD NPV.....	1,171	47,058	34,328
AUSGROUP LTD SGD0.05.....	53,000	23,296	19,225

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
AUSTRALIA & NEW ZEALAND BANK.....	112,779	1,159,236	1,503,495
AUSTRALIAN WORLDWIDE EXPL NPV.....	64,131	182,531	133,246
AUTODESK INC COM.....	24,046	460,869	456,393
AUTOLIV INC COM.....	14,310	484,821	411,699
AUTOMATIC DATA PROCESSING INC.....	175,864	7,027,555	6,232,620
AUTONATION INC COM.....	11,794	152,428	204,626
AUTOZONE INC COM.....	12,149	1,574,605	1,835,835
AVALONBAY CMNTYS INC COM.....	8,421	550,498	471,071
AVENG ZAR0.05.....	44,847	270,427	203,256
AVERY DENNISON CORP COM.....	14,181	493,086	364,168
AVEVA GROUP ORD GBP0.0333.....	1,280	23,384	15,104
AVID TECHNOLOGY INC COM.....	2,814	100,970	37,736
AVIVA PLC GBP0.25.....	700,760	7,341,591	3,941,069
AVNET INC COM.....	15,906	276,691	334,503
AVOCET MINING ORD GBP0.05.....	5,111	5,598	7,070
AVON PRODS INC COM.....	67,833	1,846,083	1,748,735
AVX CORP.....	5,139	40,891	51,030
AXA EUR2.29.....	16,000	270,961	300,504
AXIS CAPITAL HLDGS LTD SHS.....	19,382	535,621	507,421
AXT INC COM.....	12,445	47,198	17,174
AYGAZ TRY1.....	5,178	8,814	12,202
BABCOCK INTL GROUP ORD GBP0.60.....	4,017	43,234	31,820
BAE SYSTEMS ORD GBP0.025.....	137,397	899,640	765,932
BAKER HUGHES INC COM.....	50,144	1,880,413	1,827,247
BAKER MICHAEL CORP.....	127	2,984	5,380
BALDOR ELEC CO.....	21,615	472,957	514,221
BALFOUR BEATTY ORD GBP0.50.....	11,881	55,748	60,460
BALL CORP COM.....	13,691	565,881	618,286
BALOISE-HLDGDS CHF0.1.....	15,235	1,320,317	1,129,790
BANCO BILBAO VIZCAYA.....	94,600	1,380,721	1,186,255
BANCO DO BRASIL SA COM NPV.....	13,682	114,007	147,864
BANCO ESPIRITO SANTO SA.....	44,700	342,643	240,762
BANCO NOSSA CAIXA SA NPV.....	3,501	102,087	130,979
BANCO SANTANDER CHILE NEW.....	1,900	68,634	88,711
BANCO SANTANDER SA EUR0.50.....	1,010,150	12,274,146	12,128,552
BANCO SANTANDER SA EUR0.50.....	17,499	841,134	210,661
BANCORPSOUTH INC.....	8,753	186,422	179,699
BANGKOK BK PUB CO (LOCAL).....	82,000	169,406	259,935
BANK BNI TBK LKD SHS(IDR7500 &.....	177,000	11,920	29,825
BANK CENTRAL ASIA IDR125.....	138,000	35,719	47,656
BANK NEW YORK MELLON CORP COM.....	222,424	7,048,650	6,519,247
BANK OF AMERICA CORP.....	1,499,080	36,207,919	19,787,856
BANK OF BARODA INR10 (DEMAT).....	42,528	255,247	395,451
BANK OF CHINA LTD CNY1.....	2,396,000	766,625	1,140,798
BANK OF HAWAII CORP.....	5,053	210,529	181,049
BANK OF MONTREAL.....	4,000	142,341	168,838
BANK OF NOVA SCOTIA.....	4,600	128,234	171,983
BANK OF PIRAEUS EUR4.77.....	11,741	107,330	116,926
BANK PPH.....	351	11,777	4,411
BANQUE CENTRALE POPULAIRE.....	442	14,407	14,445
BARCLAYS ORD GBP0.25.....	1,451,614	6,297,728	6,765,371
BARCLAYS R2000 INDEX FUND.....	1,243,169	25,512,603	18,614,038
BARCO (NEW) NPV.....	295	8,845	10,092
BARD C R INC.....	19,087	1,499,235	1,421,027
BARNES & NOBLE INC COM.....	3,911	65,547	80,684
BARRICK GOLD CORP.....	24,320	930,396	815,936
BASF SE NPV.....	56,800	1,990,634	2,257,066
BASIC ENERGY SVCS INC NEW COM.....	1,755	38,328	11,987
BASIC NET SPA EUR0.5165.....	10,465	28,287	22,605
BASTIDE LE CONFORT MEDICAL.....	126	3,213	1,447

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**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
BAVARIA INDUSTRIEKAPITAL AG.....	680	11,299	9,166
BAXTER INTL INC COM.....	146,685	7,756,892	7,768,438
BAYER AG ORD NPV.....	200,485	12,923,600	10,747,857
BAYERISCHE MOTOREN WERKE (BMW).....	4,100	156,094	154,353
BAYTEX ENERGY TRUST.....	1,900	24,485	32,050
BB&T CORP COM.....	116,696	3,303,991	2,564,978
BCA FINNAT EUR0.20.....	9,690	6,762	7,027
BCE INC.....	64,038	1,393,461	1,323,384
BE AEROSPACE INC.....	13,061	134,462	187,556
BEACH PETROLEUM LTD.....	43,331	24,654	27,674
BEAZLEY PLC.....	22,705	69,421	36,363
BECHTLE AG NPV.....	4,826	163,723	90,707
BECKMAN COULTER INC COM.....	8,266	374,679	472,319
BECTON DICKINSON & CO COM.....	42,484	3,016,219	3,029,534
BED BATH & BEYOND INC COM.....	50,401	1,435,444	1,549,831
BEKAERT SA NEW NPV.....	770	66,049	79,070
BELDEN INC.....	14,263	426,311	238,192
BELL AG BASEL CHF5-REGISTERED.....	5	4,942	7,126
BELL MICROPRODUCTS INC COM.....	403,784	1,970,716	448,200
BEMIS INC COM.....	65,020	1,943,452	1,638,504
BENETTON GROUP SPA EUR1.30.....	41,600	306,072	365,273
BENGANG STEEL PLATES 'B' CNY1.....	67,000	22,928	40,546
BENI STABILI SPA EUR0.1.....	22,866	13,146	17,913
BERKLEY W R CORP COM.....	25,252	703,406	542,160
BERTRANDT AG NPV.....	390	7,885	7,877
BEST BRIDAL INC NPV.....	5	8,482	14,614
BEST BUY INC COM.....	145,048	5,585,613	4,857,658
BEZEQ-ISRAELI TELECOMMUNICATNS.....	129,500	209,687	239,744
BG GROUP PLC ORD GBP0.10.....	409,043	5,629,875	6,857,578
BGI RUSSELL 1000 ALPHA TILTS.....	3,123,170	181,502,823	168,659,922
BHARAT PETE CORP INR10.....	3,582	35,809	32,160
BHP BILLITON LIMITED.....	45,400	1,154,660	1,274,350
BHP BILLITON PLC USD0.50.....	281,157	8,116,587	6,315,639
BIG LOTS INC COM.....	18,637	369,529	391,936
BIGBEN INTERACTIVE EUR2.....	553	5,804	5,119
BILFINGER BERGER AG NPV.....	701	29,071	32,546
BILIA AB SER 'A' SEK10.00.....	2,694	15,234	14,604
BILLABONG INTERNATIONAL NPV.....	4,010	27,314	28,366
BINCKBANK NV EUR0.10.....	44,700	327,506	565,540
BIO RAD LABS INC CL A.....	2,035	152,857	153,602
BIOGEN IDEC INC COM.....	54,533	2,768,913	2,462,165
BIOMARIN PHARMACEUTICAL COM.....	10,572	184,079	165,029
BIOTA HOLDINGS LTD NPV.....	5,299	5,451	5,119
BIOVAIL CORP.....	60,400	1,115,383	812,372
BJ SVCS CO COM.....	48,937	728,092	667,011
BJS WHSL CLUB INC COM.....	6,913	245,755	222,806
BK OF INDIA INR10(DEMAT).....	45,489	254,470	334,865
BK OF IRELAND ORD STK EUR0.64.....	345,413	2,770,775	816,372
BK OF IRELAND ORD STK EUR0.64.....	157,314	1,024,070	371,806
BLACK & DECKER CORP COM.....	46,155	3,032,540	1,322,802
BLACK BOX CORP DEL COM.....	9,262	336,812	309,999
BLACKROCK INC COM.....	2,144	300,488	376,100
BLOCK H & R INC COM.....	117,533	2,392,651	2,025,094
BLUESCOPE STEEL LTD.....	152,557	738,627	312,037
BM&F BOVESPA SA BOLSA DE.....	58,900	186,135	354,037
BMC SOFTWARE INC COM.....	23,192	630,754	783,658
BML INC JPY 50.....	500	8,671	11,090
BMTC GROUP INC.....	500	10,217	8,395
BNP PARIBAS EUR2.....	165,403	12,937,182	10,730,116
BOBST AG CHF1 REGD.....	224	18,607	6,282

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**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
BOC HONG KONG HLDG HKD5.....	116,000	165,562	203,261
BOEING CO COM.....	147,280	7,246,289	6,259,400
BOK FINL CORP NEW.....	2,118	88,482	79,785
BOMBARDIER INC.....	91,200	222,451	270,926
BONDUELLE EUR7.....	243	29,354	19,002
BOOKER GROUP PLC GBP0.01.....	33,833	19,824	18,387
BORG WARNER INC COM.....	23,018	739,779	786,065
BOSSARD HLDGS AG CHF10(BR).....	114	8,823	5,084
BOSTON BEER INC CL A.....	3,495	72,041	103,417
BOSTON PTYS INC COM.....	12,794	755,172	610,274
BOSTON SCIENTIFIC CORP COM.....	468,108	5,375,043	4,746,615
BOUSTEAD SINGAPORE SGD0.25.....	2,000	1,787	981
BOUYGUES EUR1.....	8,600	628,621	323,283
BOW ENERGY LIMITED.....	4,627	3,706	3,105
BOYD GAMING CORP.....	5,787	31,523	49,190
BP PLC ORD USD.25.....	608,949	6,433,289	4,791,606
BRAEMAR SHIPPING SERVICES PLC.....	1,525	15,171	8,250
BRANDYWINE RLTY TR SH BEN INT.....	13,579	92,387	101,164
BRE PTYS INC CL A.....	5,420	166,357	128,779
BREITBURN ENERGY PARTNERS LP.....	700	5,925	5,376
BRIDGESTONE CO Y50.....	13,400	217,220	210,406
BRIGGS & STRATTON CORP.....	30,682	919,172	409,298
BRILLIANCE CHINA AUTOMATED.....	50,000	3,118	5,806
BRINKER INTL INC COM.....	10,790	104,579	183,754
BRINKS CO.....	6,014	153,308	174,586
BRINKS HOME SEC HLDGS INC COM.....	6,342	146,993	179,542
BRISTOL MYERS SQUIBB CO COM.....	527,479	12,182,536	10,713,098
BRISTOW GROUP INC COM.....	20,460	649,163	606,230
BRIT INSURANCE HOLDINGS ORD.....	13,690	58,047	42,554
BRITISH AMERICAN TOBACCO ORD.....	96,869	2,700,275	2,668,915
BRITISH LAND ORD GBP0.25.....	128,215	1,004,200	806,596
BRITISH SKY BRDCSTG.....	419,537	4,376,924	3,143,661
BRITVIC ORD GBP0.2(WI).....	9,127	38,822	41,936
BROADCOM CORP CL A COM.....	190,948	4,139,443	4,733,601
BROADRIDGE FINL SOLUTIONS INC.....	18,022	251,384	298,805
BROCADE COMMUNICATIONS SYS INC.....	220,711	1,392,043	1,725,960
BROOKDALE SR LIVING INC COM.....	4,151	22,773	40,431
BROOKFIELD PROPERTIES CORP.....	32,700	145,793	259,043
BROTHER INDS NPV.....	25,000	230,768	221,796
BROWN & BROWN INC COM.....	25,889	498,868	515,968
BROWN FORMAN CORP CL B.....	38,460	1,886,777	1,653,011
BROWN SHOE INC NEW COM.....	26,332	468,372	190,644
BT GROUP ORD GBP0.05.....	604,900	2,082,959	1,011,122
BUCYRUS INTERNATIONAL INC.....	82,124	1,513,641	2,345,461
BULL SA NEW ORD EUR10.....	677	1,787	1,785
BUMI RESOURCES IDR500.....	1,595,500	309,752	290,730
BUNGE LIMITED COM.....	15,416	783,128	928,814
BURE FORVALTING AB SEK.75.....	5,500	34,841	24,775
BURGER KING HLDG INC COM.....	11,230	215,362	193,942
BURLINGTON NORTH SANTA FE CORP.....	59,219	4,746,102	4,354,965
BWIN INTERACTIVE ENTERTAINMENT.....	110	3,332	4,797
C & D TECHNOLOGIES INC COM.....	298,509	2,202,843	597,018
C H ROBINSON WORLDWIDE INC.....	37,382	1,918,947	1,949,471
CA INC COM.....	41,413	762,818	721,829
CABLEVISION NY GRP CL A COM.....	30,393	477,639	589,928
CABOT CORP COM.....	6,909	102,103	86,915
CABOT OIL & GAS CORP COM.....	16,086	474,527	492,875
CAC CORP NPV.....	3,900	33,216	28,214
CACHE INC COM NEW.....	55,353	487,952	214,770
CACI INTL INC CL A.....	29,249	1,247,202	1,249,225

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
CADBURY PLC ORD GBP0.10.....	66,757	754,949	569,483
CADENCE DESIGN SYS INC COM.....	27,843	97,327	164,274
CAIRN ENERGY PLC ORD.....	6,200	167,202	239,129
CAL DIVE INTL INC DEL COM.....	400	3,612	3,452
CALAMP CORP.....	257,843	993,132	206,274
CALIPER LIFE SCIENCES INC.....	15,000	56,956	26,550
CALLAN FUND.....	2,982,804	29,005,862	21,825,328
CALPINE CORP COM NEW.....	54,860	552,747	611,689
CALSONIC KANSEI JPY50.....	25,404	34,174	50,289
CALUMET SPECIALTY PRODS.....	2,000	30,118	31,000
CAMDEN PPTY TR SHS BEN INT.....	9,054	261,415	249,890
CAMECO CORP.....	2,900	74,276	74,513
CAMERON INTL CORP COM.....	34,097	956,298	964,945
CAMPBELL SOUP CO COM.....	92,476	2,653,967	2,720,644
CAN DO CO LTD NPV.....	20	20,533	19,982
CANADIAN IMPERIAL BK OF COMM.....	40,659	2,632,899	2,041,440
CANADIAN NAT RES LTD.....	3,300	151,279	173,217
CANADIAN NATIONAL RAILWAY CO.....	6,800	289,522	292,587
CANADIAN NATURAL RESOURCES LTD.....	2,200	135,359	115,915
CANARA BANK INR10.....	44,312	171,564	242,812
CANGENE CORP.....	1,100	4,931	4,641
CANON INC NPV.....	32,750	1,175,027	1,072,602
CANTELL MEDICAL CORP.....	1,643	17,661	26,666
CAP GEMINI EUR8.....	94,473	3,514,382	3,477,129
CAPE ORD 25P.....	7,989	18,110	25,886
CAPITA PLC.....	15,283	137,946	179,831
CAPITACOMMERCIAL T REIT UNITS.....	170,000	81,163	96,314
CAPITAL ONE FINL CORP.....	59,648	1,846,081	1,305,098
CAPITAL SOURCE INC.....	24,151	112,363	117,857
CAPITALAND SGD1.....	78,500	160,221	201,219
CAPITOL FED FINL COM.....	7,300	303,152	279,809
CARBO CERAMICS INC.....	16,905	613,322	578,151
CARDINAL FINL CORP COM.....	1,200	7,349	9,396
CARDINAL HEALTH INC COM.....	106,999	5,426,375	3,268,819
CAREER ED CORP COM.....	9,342	175,400	232,522
CARLISLE COS INC COM.....	8,271	178,129	198,835
CARLSBERG 'B' DKK20.....	3,700	219,974	237,296
CARMAX INC.....	23,320	204,457	342,804
CARNIVAL CORP PAIRED CTF 1 COM.....	170,379	4,178,914	4,390,667
CARPENTER TECHNOLOGY CORP COM.....	4,659	91,459	96,954
CARPHONE WAREHOUSE ORD GBP0.10.....	77,890	166,752	202,672
CARREFOUR EUR2.5.....	1,808	68,146	77,145
CARTER HLDGS INC.....	1,630	33,866	40,114
CASCADE MICROTECH INC.....	75,870	618,882	276,926
CASEYS GEN STORES INC.....	27,308	520,400	701,543
CASINO GUICH-PERR EUR1.53.....	3,200	223,874	215,671
CATCHER TECHNOLOGY TWD10.....	21,000	54,654	50,052
CATERING INTL SERVICES CIS.....	88	9,062	6,459
CATERPILLAR INC.....	180,085	8,853,064	5,950,008
CATHAY FINANCIAL HOLDING CO.....	8,000	11,876	11,838
CATLIN GROUP COM STK USD0.01.....	5,255	43,422	27,802
CATO CORP CL A.....	700	12,444	12,208
CB RICHARD ELLIS GROUP INC.....	30,024	160,055	281,025
CBS CORP NEW CL B.....	108,204	1,046,924	748,772
CEC ENTMT INC COM.....	22,764	723,406	671,083
CELANESE CORP DEL COM SER A.....	15,939	224,855	378,551
CELESTICA INC.....	151,494	832,010	1,027,918
CELGENE CORP.....	107,865	5,726,869	5,160,262
CEMEX SA DE CV PTG CERT NPV.....	125,216	99,680	117,417
CENTENNIAL COAL CO NPV.....	44,046	60,355	87,598

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
CENTERPOINT ENERGY INC.....	41,155	517,811	455,997
CENTEX CORP COM.....	13,177	153,300	111,477
CENTRAL BNK OF INDIA ORD INR10.....	14,774	24,765	29,036
CENTRAL EUROPEAN DISTR CORP.....	5,596	142,418	148,686
CENTRAL EUROPEAN MEDIA ENT-A.....	3,623	80,788	71,337
CENTRAL GARDEN & PET CO CL A.....	5,129	33,590	50,521
CENTRAL GARDEN & PET CO COM.....	557	3,773	6,121
CENTRAL GLASS CO Y50.....	116,000	640,768	461,668
CENTRAL VT PUB SVC CORP.....	8,946	215,480	161,923
CENTRICA ORD GBP0.061728395.....	537,500	2,389,966	1,973,956
CENTROTEC SUSTAINABLE AG NPV.....	960	11,024	10,207
CENTURYTEL INC COM.....	15,423	420,815	473,486
CEPHALON INC COM.....	43,926	2,801,684	2,488,408
CERNER CORP.....	80,367	3,362,691	5,006,060
CERTO CORP NPV.....	2,700	30,618	40,576
CEWE COLOR HLDG AG NPV.....	625	19,672	20,943
CEZ CZK100.....	8,200	246,605	368,542
CF INDS HLDGS INC.....	5,110	286,582	378,855
CGI GROUP INC.....	15,862	135,324	141,226
CH ENERGY GROUP INC COM.....	4,753	217,880	221,965
CHALLENGER FIN SER NPV.....	215,983	437,313	391,130
CHANNELL COML CORP.....	131,445	856,726	11,830
CHAODA MODERN AGRI HKD0.10.....	378,000	202,007	221,921
CHARACTER GROUP ORD5P.....	781	2,718	457
CHARLES RIV LABORATORIES INTL.....	6,981	174,835	235,609
CHAROEN POKPHAND FOODS THB1.....	411,500	38,629	57,733
CHART INDS INC COM PAR \$0.01.....	600	6,634	10,908
CHAUCER HOLDINGS ORD GBP0.25.....	13,387	25,377	9,535
CHECKPOINT SOFTWARE TECH.....	17,666	403,327	414,621
CHEMOIL ENERGY LTD HKD1.....	17,000	4,941	7,820
CHEMTRADE LOGISTIC INCOME FD.....	5,500	62,131	35,140
CHENNAI PETRO CP INR10.....	28,446	217,903	102,045
CHESAPEAKE ENERGY CORP COM.....	80,445	1,532,931	1,595,224
CHEUNG KONG(HLDGS) HK\$0.50.....	343,642	4,633,914	3,950,749
CHEVRON CORPORATION COM.....	390,537	30,117,095	25,873,076
CHIA HSIN CEMENT TWD10.....	108,435	95,478	49,905
CHIBA BANK Y50.....	120,000	867,110	784,785
CHICAGO BRIDGE & IRON NY.....	3,105	122,474	38,502
CHICOS FAS INC COM.....	46,094	712,952	448,495
CHIME COMMUNICATIONS.....	2,135	4,175	4,307
CHIMERA INVT CORP COM.....	70,732	234,672	246,855
CHINA AVIATION OIL (SINGAPORE).....	26,000	18,402	20,120
CHINA CITIC BANK CORPORATION H.....	907,000	469,386	588,668
CHINA CONSTRUCTION BANK 'H'.....	1,526,000	1,015,252	1,183,381
CHINA GEN PLASTICS TWD10.....	54,000	16,345	19,092
CHINA LIFE INS TWD10.....	293,190	187,862	138,508
CHINA LIFE INSURANCE CO-H.....	73,000	265,592	268,450
CHINA MANMADE FBRS TWD10.....	12,000	1,955	2,121
CHINA MOBILE LTD.....	93,900	986,462	940,206
CHINA PETROCHEMICAL CORP TWD10.....	153,100	76,947	47,363
CHINA PETROLEUM AND CHEMICAL.....	280,000	216,756	213,521
CHINA PHARMECEUTICAL GRP LTD.....	196,000	79,961	100,908
CHINA RAILWAY CONSTRUCTION.....	63,000	89,545	97,223
CHINA TELECOM CORP 'H'CN1.....	1,470,786	558,584	732,542
CHIPOTLE MEXICAN GRILL INC CL.....	3,385	214,454	270,800
CHOICE HOTELS INTL INC COM.....	9,029	245,354	240,262
CHOONGWAE PHARM KRW5000.....	24	332	258
CHORI CO LTD JPY50.....	66,000	123,463	83,453
CHUBB CORP COM.....	68,829	3,417,426	2,744,901
CHUBU ELECTRIC PWR Y500.....	12,600	292,306	291,216

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
CHUBU STEEL PLATE CO NPV.....	1,300	7,811	10,604
CHUN WO DEVELOPMENT HOLDINGS.....	162,842	40,475	11,556
CHUNGHWA PICTURE TUBES TWD10.....	1,781,000	523,067	233,414
CHUNGHWA TELECOM TWD10.....	110,575	219,733	220,746
CHUO DENKI KOGYO NPV.....	2,000	23,319	16,562
CHURCH & DWIGHT INC.....	12,679	688,219	688,596
CHURCHILL CORP.....	6,400	111,895	66,020
CI FINANCIAL INC.....	2,600	26,593	42,850
CIA SANEAMENTO BASICO DE SAO P.....	15,200	256,759	225,154
CIA SANEAMENTO MINAS GERAIS.....	5,887	65,739	76,749
CIBER INC COM.....	43,443	308,113	134,673
CIENA CORP COM NEW.....	140,419	2,937,113	1,453,337
CIGNA CORP COM.....	53,354	1,399,386	1,285,298
CIMAREX ENERGY CO.....	37,766	1,222,873	1,070,288
CIMB THAI BANK PCL.....	182,800	8,607	8,853
CINCINNATI FINL CORP COM.....	15,228	464,386	340,346
CINTAS CORP.....	14,547	364,297	332,253
CIRCLE K SUNKUS CO NPV.....	40,100	658,675	625,907
CISCO SYS INC COM.....	1,784,096	36,859,625	33,255,549
CIT GROUP INC.....	41,097	161,209	88,359
CITIC PACIFIC LTD HK\$0.40.....	208,500	569,130	430,987
CITIGROUP INC COM.....	1,220,092	28,841,691	3,623,673
CITRIX SYS INC COM.....	27,869	734,936	888,742
CITY NATL CORP COM.....	5,042	204,933	185,697
CLARCOR INC.....	19,404	515,106	566,403
CLARKSON ORD GBP0.25.....	1,493	23,854	15,269
CLEAR CHANNEL OUTDOOR.....	4,262	24,087	22,589
CLEARWATER PAPER CORP COM.....	600	13,757	15,174
CLEARWIRE CORP NEW CL A.....	7,407	37,519	40,961
CLICKS GROUP LTD ZAR0.01.....	24,661	45,879	58,599
CLIFFS NAT RES INC COM.....	28,729	932,421	702,999
CLOROX CO COM.....	39,473	2,155,902	2,203,778
CLOSE BROS GROUP ORD 25P.....	3,063	30,418	33,141
CLOUGH NPV.....	16,632	9,814	9,547
CLS HOLDINGS ORD 25P.....	1,251	6,373	6,284
CME GROUP INC COM.....	9,775	2,581,832	3,041,100
CMS ENERGY CORP COM.....	26,812	276,665	323,889
CNA FINL CORP.....	2,814	42,685	43,533
CNOOC LTD HKD0.02.....	340,000	478,762	421,597
CNPC HONG KONG LTD ORD HK#0.01.....	230,000	136,961	189,934
CNX GAS CORP COM.....	3,022	86,503	79,388
COACH INC COM.....	64,478	1,464,400	1,733,169
COCA COLA CO COM.....	623,675	30,678,634	29,930,163
COCA COLA ENTERPRISES INC COM.....	44,402	565,714	739,293
COGENT INC.....	58,385	766,394	626,471
COGNEX CORP COM.....	45,961	888,406	649,429
COGNIZANT TECH SOLUTIONS CL A.....	42,384	815,263	1,131,653
COHERENT INC COM.....	17,394	488,262	359,708
COLDWATER CREEK INC.....	73,704	772,650	446,646
COLGATE PALMOLIVE CO.....	164,392	10,467,318	11,629,090
COLONIAL PPTYS TR COM SHS BEN.....	12,887	503,127	95,364
COLRUYT SA NPV.....	160	35,622	36,491
COLT TELECOM GROUP ORD EUR0.50.....	9,167	8,749	16,380
COMBI CORP Y50.....	1,000	8,006	7,006
COMCAST CORP NEW CL A.....	531,011	8,556,842	7,694,349
COMERICA INC COM.....	19,978	373,801	422,535
COMMERCE BANCSHARES INC.....	6,952	289,257	221,282
COMMERCIAL METALS CO.....	15,503	262,842	248,513
COMMONWEALTH BANK OF AUSTRALIA.....	41,167	1,328,336	1,297,977
COMMSCOPE INC COM.....	13,879	267,069	364,463

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
COMMUNITY HEALTH SYS INC NEW.....	9,782	139,776	246,996
COMPAL ELECTRONIC INC TW\$10.....	495,466	512,836	402,443
COMPASS MINERALS INTL INC.....	3,442	182,773	189,000
COMPUTACENTER ORD GBP0.06.....	3,773	11,734	12,738
COMPUTER SCIENCES CORP COM.....	30,789	1,106,961	1,363,953
COMPUTERLINKS COMP NPV.....	15	355	418
COMPUTERSHARE NPV (DFD 1 POST.....	27,326	175,940	199,267
COMPUWARE CORP.....	42,973	276,748	294,795
COMSTOCK RES INC NEW.....	5,734	186,198	189,509
CONAGRA FOODS INC COM.....	56,520	913,113	1,077,271
CONCHO RES INC COM.....	9,413	263,619	270,059
CONCORD CAMERA CORP COM NEW.....	3,992	81,072	11,577
CONMED CORP COM.....	40,832	676,803	633,713
CONNACHER OIL AND GAS LIMITED.....	24,800	23,235	19,646
CONOCOPHILLIPS.....	247,285	14,299,788	10,400,807
CONSECO INC.....	8,521	26,134	20,195
CONSOL ENERGY INC COM.....	29,001	986,727	984,874
CONSOLIDATED EDISON INC COM.....	40,380	1,578,335	1,511,020
CONSOLIDATED GRAPHICS INC.....	34,935	901,772	608,568
CONSTELLATION BRANDS INC CL A.....	28,586	438,885	362,470
CONSTELLATION ENGY GRP INC COM.....	21,495	594,262	571,337
CONSTRUCCIONES Y AUXILIAR DE.....	248	103,342	111,001
CONTINENTAL AIRLS INC CL B.....	16,590	264,052	146,987
CONTINENTAL RES INC OKLA COM.....	3,771	89,034	104,645
CONVERGYS CORP COM.....	10,353	68,588	96,076
CON-WAY INC.....	6,057	152,487	213,873
COOKSON GROUP ORD GBP1.....	2,230	26,767	9,594
COOPER COS INC COM NEW.....	21,812	909,614	539,411
COOPER INDUSTRIES LTD.....	45,371	1,246,622	1,408,770
COPA HOLDINGS S A CL A.....	3,154	93,823	128,746
COPART INC.....	10,462	341,978	362,718
CORETRONICS CORP TWD10.....	65,787	67,972	66,268
CORIO NV EUR10.....	230	10,054	11,182
CORN PRODS INTL INC COM.....	58,548	1,534,003	1,568,501
CORNING INC COM.....	220,670	2,407,474	3,543,960
CORPORATE OFFICE PPTYS TR COM.....	6,055	176,981	177,593
CORPORATION BK INR10 DEMAT.....	7,356	35,745	50,888
CORRECTIONS CORP AMER NEW COM.....	21,689	447,273	368,496
CORUS ENTERTAINMENT INC.....	27,000	512,302	345,245
COSMO OIL.....	171,000	827,499	581,313
COST PLUS INC CALIF.....	13,243	277,358	19,600
COSTAIN GROUP ORD 5P.....	28,050	10,547	11,664
COSTCO WHSL CORP NEW COM.....	90,046	4,862,095	4,115,102
COVANCE INC COM.....	15,701	810,902	772,489
COVANTA HLDG CORP.....	13,626	286,752	231,097
COVENTRY HEALTH CARE INC COM.....	41,085	1,229,339	768,700
COVIDIEN PLC SHS.....	12,000	483,292	449,280
CP ALL PCL THB1 (ALIEN MARKET).....	35,400	10,877	17,768
CPI INTL INC COM.....	100	656	869
CRAMO OJY SER 'B' NPV.....	158	3,523	1,585
CRANE CO.....	5,224	86,177	116,547
CREDIT AGRICOLE SA EUR3.....	135,917	3,890,171	1,692,156
CREDIT SAISON CO NPV.....	6,800	80,309	86,546
CREDIT SUISSE GROUP AG CHF0.04.....	132,034	4,778,830	6,021,688
CREE INC COM.....	18,596	412,305	546,536
CRESCENDO INVESTMENT CORP.....	3	3,611	5,727
CRESCENT POINT ENERGY TRUST.....	2,600	53,342	76,835
CRH ORD EUR0.32.....	102,672	2,738,063	2,340,209
CRH ORD EUR0.32 DUBLIN LIST.....	169,567	4,354,659	3,876,843
CRODA INTL ORD 10P.....	1,516	13,786	13,319



**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
CROWN CASTLE INTL CORP COM.....	40,078	824,107	962,674
CROWN HOLDINGS INC.....	21,797	458,852	526,180
CSK HOLDINGS CORP Y50.....	2,547	10,455	12,011
CSL ORD NPV.....	5,177	87,571	134,559
CSM NV CVA PART EXCH EUR0.25.....	50,373	1,654,150	743,298
CSP INTL IND CLZ SPA EUR0.52.....	1,339	4,697	1,446
CSX CORP COM.....	98,020	3,977,195	3,394,433
CTC MEDIA INC COM.....	3,547	21,878	41,926
CUBIC CORP COM.....	18,479	380,759	661,363
CULLEN FROST BANKERS INC COM.....	29,192	1,325,702	1,346,335
CUMMINS INC COM.....	38,479	1,283,651	1,354,846
CURTISS WRIGHT CORP.....	20,570	608,064	611,546
CUSTOMERS LTD NPV.....	1,900	3,349	3,241
CVB FINL CORP.....	1,966	13,713	11,737
CVS CAREMARK CORP.....	230,480	6,958,932	7,345,398
CYMER INC COM.....	10,282	326,298	305,684
CYPRESS BIOSCIENCES INC.....	30,000	265,063	282,600
CYPRESS SEMICONDUCTOR CORP.....	47,881	307,422	440,505
CYTEC INDS INC COM.....	6,216	182,136	115,742
D IETEREN NPV.....	44	8,014	9,041
D R HORTON INC.....	29,193	233,735	273,246
D/S NORDEN DKK1 (POST SUBD).....	336	18,251	11,486
DAESANG CORP KRW1000.....	1,390	9,463	6,056
DAEWOO SECS KSWN5000.....	1,780	30,199	26,547
DAH CHONG HONG HLDGS HKD0.15.....	31,000	4,117	8,680
DAI DAN CO Y50.....	1,000	3,930	4,933
DAICEL CHEML INDS Y50.....	16,000	63,501	97,010
DAI-ICHI JITSUGYO CO Y50.....	6,000	16,602	21,205
DAIICHI KOSHO CO.....	3,100	35,225	33,736
DAIICHI SANKYO COMPANY LIMITED.....	2,900	82,903	51,938
DAIKIN INDUSTRIES Y50.....	3,800	134,425	122,485
DAIMLER AG ORD NPV.....	20,500	998,688	741,287
DAIRY CREST GROUP ORD 25P.....	460	5,575	2,432
DAISHINKU CORP Y50.....	5,000	12,078	19,278
DAISYO CORP JPY50.....	1,000	13,385	13,681
DAIWA INDUSTRIES NPV.....	11,000	102,381	50,733
DAKTRONICS INC.....	17,638	338,490	135,813
DANA PETROLEUM ORD GBP0.15.....	1,289	26,999	29,762
DANAHER CORP COM.....	75,065	5,057,449	4,634,513
DANIELI & C EUR1.....	1,637	30,958	27,554
DANISCO A/S DKK20.....	9,000	650,123	352,595
DANONE.....	57,526	4,400,056	2,838,634
DANSKE BANK AS DKK10.....	189,300	5,970,164	3,262,441
DANVERS BANCORP INC COM.....	700	9,718	9,415
DARDEN RESTAURANTS INC.....	26,334	703,417	868,495
DART GROUP ORD GBP0.0125.....	7,061	6,498	6,715
DATA COMMUNICATIONS SYS CO.....	3,700	31,064	38,501
DAVIS SERVICE GROUP ORD.....	18,893	193,040	103,765
DAVITA INC COM.....	30,104	1,440,729	1,488,944
DBS HLDGS SGD1.....	506,306	4,426,503	4,127,827
DE LA RUE.....	10,717	277,625	160,785
DEAN FOODS CO.....	30,768	557,334	590,438
DEARBORN BANCORP INC CMT CAP.....	84,387	547,996	151,897
DEBENHAMS ORD GBP0.01 (WI).....	3,528	2,851	4,706
DEERE & CO COM.....	57,228	2,535,581	2,286,259
DEL MONTE FOODS CO COM.....	25,629	184,629	240,400
DELHAIZE GROUP.....	8,000	473,290	562,575
DELL INC COM.....	561,704	10,499,702	7,712,196
DELPHI FINL GROUP INC CL A COM.....	21,462	635,787	417,007
DELTA AIR LINES INC DEL COM.....	106,741	998,445	618,030

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
DELTA PLC ORD 25P.....	4,262	9,457	8,142
DELTA-GALIL IND ORD ILS1.....	3,733	26,708	12,565
DEMAG CRANES AG NPV (REGD).....	3,614	128,293	81,715
DENA BANK INR10(DEMAT T5).....	24,606	36,151	28,610
DENBURY RES INC COM NEW.....	54,699	758,296	805,716
DENDREON CORPORATION COM.....	12,175	293,056	302,549
DENKI KAGAKU KOGYO Y50.....	129,000	408,412	359,652
DENTSPLY INTL INC NEW COM.....	29,933	920,511	913,555
DERMET DE MEXICO SA DE CV SER'.....	1,179	525	206
DESCARTES SYS GROUP INC COM.....	1,200	4,770	4,596
DEUTSCHE BANK AG ORD NPV REGD.....	81,128	8,177,840	4,915,340
DEUTSCHE BOERSE AG NPV.....	8,211	622,064	636,669
DEUTSCHE LUFTHANSA AG ORD NPV.....	67,200	1,614,001	841,725
DEUTSCHE POST AG NPV (REGD).....	60,120	723,498	782,979
DEUTSCHE TELEKOM AG NPV (REGD).....	71,500	1,094,944	842,432
DEVON ENERGY CORP NEW COM.....	54,829	3,882,688	2,988,181
DEVRY INC DEL COM.....	6,550	356,824	327,762
DIAGEO ORD 28 101/108P.....	64,973	753,991	932,512
DIAMOND OFFSHORE DRILLING INC.....	9,312	735,127	773,362
DICKS SPORTING GOODS INC OC.....	129,829	2,431,656	2,233,059
DICKSONS CONCEPT INTERNATIONAL.....	21,500	6,107	9,155
DIEBOLD INC.....	23,991	625,328	632,403
DIGIRAD CORP.....	32,555	123,456	41,670
DIGITAL GLOBE INC.....	8,387	155,551	161,030
DIGITAL RLTY TR INC.....	11,253	382,828	403,420
DIME CMNTY BANCORP INC COM.....	27,482	411,662	250,361
DIMENSION DATA HLDGS PLC ORD.....	60,146	58,398	59,503
DIRECTCASH INCOME FUND.....	700	5,304	5,413
DIRECTTV GROUP INC.....	171,778	4,160,372	4,244,634
DISCOUNT INVESTMENT CORP ORD.....	1,172	9,567	21,384
DISCOVER FINL SVCS COM.....	50,759	462,299	521,295
DISCOVERY COMMUNICATIONS INC.....	900	20,174	20,295
DISCOVERY COMMUNICATIONS INC.....	29,695	395,247	609,638
DISH NETWORK CORP CL A.....	25,158	293,548	407,811
DISNEY WALT CO COM.....	445,428	11,126,634	10,391,835
DNB NOR ASA NOK10.....	456,077	1,985,600	3,472,011
DOGAN HOLDINGS TRY1.....	236,349	220,124	172,315
DOLBY LABORATORIES INC CL A.....	31,316	828,534	1,167,460
DOLLAR THRIFTY AUTOMOTIVE.....	300	4,185	4,185
DOLLAR TREE INC COM.....	42,632	1,513,623	1,794,807
DOMINION MINING LIMITED.....	5,015	17,986	18,691
DOMINION RES INC VA NEW COM.....	69,569	2,450,174	2,324,996
DOMTAR CORP COM NEW.....	15,068	336,147	249,827
DONALDSON INC.....	11,503	417,472	398,464
DONGFENG MOTOR GROUP CIE LTD.....	334,000	214,882	281,851
DONNELLEY R R & SONS CO COM.....	21,696	270,444	252,108
DOREL INDUSTRIES INC.....	2,500	80,148	57,864
DOSHISHA CO JPY50.....	50	1,403	729
DOUGLAS EMMETT INC COM.....	12,830	168,162	115,342
DOVER CORP COM.....	119,214	4,601,545	3,944,791
DOW CHEM CO COM.....	297,308	7,500,661	4,798,551
DOWNER EDI LTD NPV.....	109,089	275,583	492,999
DPL INC COM.....	13,687	301,485	317,128
DR PEPPER SNAPPLE INC.....	242,453	5,219,005	5,137,579
DRAKA HOLDINGS NV EUR0.05.....	2,702	106,244	36,080
DRAX GROUP ORD GBP0.1155172.....	75,410	938,523	545,190
DRB-HICOM BERHAD ORD MYR1.....	71,300	19,601	21,096
DREAMWORKS ANIMATION SKG INC.....	32,075	781,187	884,949
DRESSER RAND GROUP INC.....	38,560	942,117	1,006,416
DS SMITH PLC GBP0.10.....	12,740	14,342	13,952

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**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
DSP GROUP INC COM.....	600	4,298	4,056
DST SYS INC DEL.....	4,070	155,950	150,387
DSV DKK1 (POST SUBDIVISION).....	8,000	156,537	99,073
DTE ENERGY CO COM.....	19,320	681,071	618,240
DU PONT E I DE NEMOURS & CO.....	222,001	8,610,443	5,687,666
DUERR BETEILIGUNGS AG DEM5.....	1,559	42,230	24,754
DUKE ENERGY CORP NEW COM.....	151,787	2,302,975	2,214,572
DUKE REALTY CORPORATION.....	23,662	244,894	207,516
DUN & BRADSTREET CORP DEL NEW.....	18,264	1,409,883	1,483,219
DUSA PHARMACEUTICALS INC.....	333	1,908	366
DYDO DRINCO INC JPY50.....	500	14,055	13,629
DYNEGY INC DEL CL A.....	58,874	128,924	133,644
E.ON AG NPV.....	292,643	13,723,059	10,352,197
EAGLE MATLS INC.....	9,912	230,492	250,179
EAST ASIATIC COMPANY LTD DKK70.....	175	16,150	5,834
EAST JAPAN RAILWAY CO Y50000.....	74,534	5,753,955	4,488,185
EAST WEST BANCORP INC COM.....	26,839	820,939	174,185
EASTMAN CHEM CO COM.....	7,685	244,432	291,262
EATON CORP.....	17,468	752,999	779,247
EATON VANCE CORP NON VTG COM.....	18,923	417,863	506,190
EBARA Y50.....	36,000	79,135	124,247
EBAY INC COM.....	218,446	4,728,433	3,741,980
EHOSTAR CORPORATION.....	4,007	57,582	63,872
ECOLAB INC COM.....	58,560	2,168,962	2,283,254
ECONOCOM GROUP NPV.....	1,300	9,829	13,566
ECZACIBASI ILAC TRY1.....	99,032	76,953	90,896
ECZACIBASI YATIRIM TRY1.....	26,985	56,752	43,037
EDCI HLDGS INC COM.....	8,725	427,004	45,806
EDF EUR0.5.....	36,086	2,768,018	1,755,111
EDISON INTL COM.....	38,421	1,269,115	1,208,725
EDP ENERGIAS PORTUGAL.....	94,700	493,801	370,997
EDP RENOVAVEIS SA EUR5.....	13,100	110,569	134,135
EDUCATION DEVELOPMENT.....	3,336	6,551	6,181
EDWARDS LIFE SCIENCES CORP COM.....	33,813	1,911,783	2,300,298
EGIS NYRT HUF01000.....	102	5,240	9,186
EL PASO CORP COM.....	90,996	751,981	839,893
EL PASO ELEC CO COM NEW.....	21,487	407,781	299,959
EL.EN. SPA EUR0.52.....	460	11,041	6,323
ELBIT SYSTEMS ILS1.....	797	36,585	48,167
ELDORADO GOLD CORP.....	3,820	31,958	34,472
ELECTRICITY GENERATING ALIEN.....	24,400	57,598	53,713
ELECTROGLAS INC.....	388,244	650,062	8,541
ELECTROLUX AB SER 'B' NPV.....	63,900	830,235	888,663
ELECTRONIC ARTS.....	60,508	1,078,962	1,314,234
ELITEGROUP COMPUT TWD10.....	17,266	4,959	5,420
EMBARQ CORP.....	28,782	975,251	1,210,571
EMBRAER EMPRESA BRASILEIRA.....	3,330	127,742	55,145
EMBRAER-EMPRESA BRAG DE COM.....	20,300	83,211	84,419
EMC CORP MASS.....	677,323	8,777,401	8,872,931
EMCOR GROUP INC COM.....	59,623	1,098,923	1,199,615
EMECO HOLDINGS LIMITED NPV.....	48,756	20,260	15,964
EMERGENCY MED SVCS CORP CL A.....	30,899	717,890	1,137,701
EMERSON ELEC CO COM.....	215,307	7,875,603	6,975,947
EMMI AG CHF10 (REGD).....	112	11,278	11,122
EMPIRE CO LTD.....	1,200	47,334	43,708
ENBRIDGE INC.....	5,500	187,701	191,140
ENCANA CORPORATION.....	118,758	4,872,613	5,897,252
ENCORE ACQUISITION CO COM.....	10,522	323,202	324,604
ENDO PHARMACEUTICALS HLDGS INC.....	12,387	288,493	221,975
ENDOCARE INC COM NEW.....	1,500	12,546	1,980

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<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
ENDURANCE SPECIALTY HLDGS LTD.....	5,228	152,926	153,180
ENEL EUR1.....	978,847	5,146,493	4,764,240
ENERFLEX SYSTEMS INCOME FUND.....	700	6,691	6,178
ENERGEN CORP.....	28,557	978,178	1,139,424
ENERGIAS DO BRASIL SA NPV.....	1,800	17,879	24,844
ENERGIZER HLDGS INC COM.....	12,652	644,563	660,940
ENERSIS SA SPON ADR.....	13,821	204,321	255,274
ENGINEERING INGEGNERIA.....	199	4,359	5,876
ENI EUR1.....	490,779	12,965,498	11,599,391
ENSCO INTL INC COM.....	21,509	784,034	750,019
ENSIGN ENERGY SERVICES INC.....	1,610	18,310	23,567
ENTERGY CORP NEW COM.....	23,835	1,972,507	1,847,689
EOG RES INC COM.....	33,110	2,455,320	2,248,831
EPISIL TECHNOLOGIES INC TWD10.....	2,029	1,077	476
EQT CORP COM.....	16,615	549,348	580,030
EQUIFAX INC COM.....	16,198	427,357	422,768
EQUINIX INC.....	6,920	394,762	503,361
EQUITY RESIDENTIAL SH.....	28,910	916,518	642,669
ERGYCAPITAL SPA NPV.....	262	402	226
ERICSSON (L.M.).....	71,000	744,004	693,702
ERIE INDEMNITY CO CL A.....	3,116	119,778	111,428
ESPRINET EUR0.15 (POST SUBDIV).....	1,834	11,577	16,515
ESPRIT HLDGS ORD HKD0.10.....	105,200	605,503	587,080
ESSEX PPTY TR.....	2,886	223,609	179,596
ESTEE LAUDER COS INC CL A.....	29,343	1,007,710	958,636
ESTERLINE TECHNOLOGIES CORP.....	37,449	1,063,062	1,013,744
ESUN HOLDINGS LTD HKD0.50.....	34,000	5,393	4,387
ETERNAL CHEMICAL CO TWD10.....	4,000	2,978	2,853
ETHAN ALLEN INTERIORS INC COM.....	19,806	644,419	205,190
EULER HERMES SA.....	3,007	275,089	183,389
EVANS & SUTHERLAND COMPUTER.....	306,338	3,197,365	153,169
EVEREST RE GROUP INC COM.....	6,481	509,701	463,845
EVERLIGHT ELECTRON TWD10.....	38,000	100,435	97,056
EVOLUTION GROUP ORD GBP0.01.....	5,573	8,086	13,216
EXCEL CO LTD JPY50.....	1,400	31,678	13,610
EXCO RES INC COM.....	17,173	179,850	221,875
EXEDY CORPORATION Y50.....	3,500	85,332	69,104
EXELON CORP COM.....	90,395	5,327,334	4,629,128
EXPEDIA INC DEL.....	19,432	175,928	293,618
EXPEDITORS INTL WASH INC COM.....	23,808	783,767	793,759
EXPERIAN PLC ORD USD0.10.....	57,960	393,348	433,588
EXPRESS SCRIPTS INC COM STK.....	69,146	3,884,335	4,753,788
EXTERRAN HLDGS INC COM.....	7,739	173,076	124,134
EXXON MOBIL CORP.....	973,456	72,449,086	68,054,309
EZRA HOLDINGS SGD0.20.....	13,000	6,449	10,419
F5 NETWORK INC COM.....	26,858	571,900	929,018
FABEGE AB NPV (POST SPLIT).....	400	5,239	1,347
FABER GROUP BERHAD MYR1 (POST.....	1,100	444	307
FACTSET RESH SYS INC.....	7,214	326,045	359,762
FAIRCHILD SEMICONDUCTOR INTL.....	13,089	68,411	91,492
FAIRFAX FINANCIAL HOLDINGS LTD.....	4,100	1,069,011	1,030,869
FAIRWOOD HOLDINGS HKD1.00.....	15,000	13,185	14,497
FAMILY DLR STORES INC.....	30,176	827,930	853,981
FANUC CO NPV.....	2,000	133,541	160,854
FAR EASTONE TELECOM TWD10.....	756	1,126	886
FASTENAL CO.....	54,736	1,963,078	1,815,593
FEDERAL BANK INR10.....	13,105	40,597	68,678
FEDERAL MOGUL CORP CL A.....	2,223	12,087	21,007
FEDERAL RLTY INVT TR SHS BEN.....	6,232	401,334	321,073
FEDERATED INVS INC PA CL B.....	11,230	231,246	270,531

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<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
FEDEX CORP COM.....	84,789	7,602,400	4,715,964
FEI COMPANY.....	21,760	533,976	498,304
FELCOR LODGING TR INC COM.....	436,814	2,061,358	1,074,562
FENG TAY ENTERPRISE TWD10.....	27,000	18,996	17,528
FIBERWEB ORD GBP0.05.....	4,412	4,930	5,104
FIDELITY NATL FINANCIAL INC.....	34,613	530,152	468,314
FIDELITY NATL INFORMATION SVCS.....	30,261	519,479	604,010
FIFTH THIRD BANCORP.....	60,807	473,427	431,730
FINISAR CORP COM.....	10,985	28,739	6,261
FINISH LINE INC CL A.....	5,458	44,630	40,498
FINMECCICA SPA EUR 4.40.....	19,300	384,065	271,524
FIRST AMERICAN CORP COM.....	11,560	315,641	299,520
FIRST BANCORP PR COM.....	16,259	282,649	64,223
FIRST CITIZENS BANCSHARES INC.....	636	92,412	85,001
FIRST FINL BANKSHARES INC.....	100	5,035	5,036
FIRST HORIZON NATIONAL CORP.....	22,728	226,930	272,740
FIRST INTL BK OF ISRAEL.....	1,542	14,722	14,392
FIRST MIDWEST BANCORP INC DEL.....	19,370	634,969	141,595
FIRST NIAGARA FINL GROUP INC.....	15,801	180,813	180,447
FIRST QUANTUM MINERALS LTD.....	5,430	178,438	263,002
FIRST SOLAR INC COM.....	9,472	1,578,696	1,535,601
FIRSTENERGY CORP COM.....	35,971	1,936,093	1,393,876
FISCHER(GEORG) AG SZF100(REGD).....	2,083	401,412	355,674
FISERV INC COM.....	65,154	3,020,847	2,977,538
FISHER & PAYKEL APPLIANCES.....	227,700	364,729	98,828
FLIR SYS INC.....	93,545	1,597,460	2,110,375
FLOWERS FOOD INC COM.....	39,706	863,024	867,179
FLOWERVE CORP COM.....	18,641	1,292,880	1,301,328
FLSMIDTH & CO A/S COM SHS.....	2,750	105,443	97,637
FLUOR CORP NEW COM.....	77,951	4,394,086	3,998,107
FMC CORP NEW COM.....	13,211	667,899	624,880
FMC TECHNOLOGIES INC COM.....	20,442	737,376	768,210
FOOT LOCKER INC COM.....	16,453	129,578	172,263
FORBO HLDGS AG CHF0.1 (REGD).....	63	30,336	12,049
FORD MTR CO DEL COM PAR \$0.01.....	329,554	1,336,546	2,000,393
FORD OTOMOTIV SANAYI AS.....	6,244	44,920	24,387
FOREST CITY ENTERPRISES INC.....	11,585	74,176	76,461
FOREST LABS INC CL A COM.....	71,120	2,043,834	1,785,823
FOREST OIL CORP.....	13,787	297,334	205,702
FORTIS FORTIS-RIGHTS COUPON 42.....	134,666	0	0
FORTIS INC.....	2,900	62,727	63,451
FORTIS NPV.....	47,700	304,687	162,583
FORTIS VVPR STRIP.....	38,730	0	54
FORTUM OYJ FIM20.....	6,612	138,949	150,430
FORTUNE BRANDS INC COM.....	15,834	637,592	550,073
FOSCHINI ORD R0.0125.....	1,525	6,742	9,923
FOSSIL INC COM.....	39,301	910,273	946,368
FOSTER WHEELER AG COM.....	930	57,074	22,088
FOSTERS GROUP ORD NPV.....	117,935	557,707	491,024
FOUNDATION COAL HLDGS INC.....	7,025	149,638	197,473
FPL GROUP INC COM.....	48,449	2,380,603	2,754,810
FRANCE TELECOM EUR4.....	60,212	1,509,950	1,364,815
FRANCO-NEVADA CORP.....	3,600	76,709	86,672
FRANKLIN RES INC COM.....	37,396	2,967,624	2,692,886
FREDS INC CL A.....	25,219	398,270	317,759
FREEHOLD ROYALTY TRUST.....	1,800	16,993	21,466
FREEPORT MCMORAN COPPER & GOLD.....	98,155	5,023,253	4,918,547
FRESENIUS MEDICAL CARE AG & CO.....	13,400	536,646	599,389
FRESENIUS SE NPV.....	9,905	800,381	463,618
FRONTIER COMMUNICATIONS CORP.....	72,559	611,798	518,071

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<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
FRONTIER OIL CORP COM.....	32,180	458,430	421,880
FRONTLINE LTD SHS.....	17,175	585,689	418,383
FSI INTL INC.....	469,848	4,566,759	192,638
FTI CONSULTING INC COM.....	9,909	464,353	502,584
FUBON GROUP CO LTD TWD10.....	771,000	466,086	721,417
FUGRO NV CVZ EURO0.05.....	1,030	40,771	42,648
FUJI HEAVY LTD Y50.....	173,000	992,909	701,073
FUJI MACHINE MFG CO LTD.....	3,000	57,615	36,223
FUJI OIL CO Y50.....	6,600	72,211	76,887
FUJI SOFT INC JPY50.....	1,700	32,353	33,635
FUJIFILM HOLDINGS CORP NPV.....	5,400	133,765	171,260
FUJITSU KIDEN JPY50.....	2,100	19,912	21,112
FUJITSU NPV.....	161,000	1,054,103	877,712
FUKUDA DENSHI Y50.....	800	19,669	19,485
FULLER H B CO COM.....	46,303	830,700	869,107
FULTON FINL CORP PA.....	18,547	188,038	96,630
FUNAI ELECTRIC CO NPV.....	2,300	64,340	94,636
FURUNO ELECTRIC CO Y50.....	100	1,304	663
FURUSATO INDUSTRIES NPV.....	900	6,699	6,623
FUTABA CORP Y50.....	604	8,752	11,087
G & K SVCS INC CL A.....	15,006	520,528	317,377
G4S PLC ORD GBP0.25.....	15,830	47,879	54,355
GAIL INDIA LTD INR10 (DEMAT).....	45,782	235,266	275,571
GALAXY ENTERTAINMENT GROUP LTD.....	14,000	3,788	3,685
GALLAGHER ARTHUR J & CO.....	14,588	334,873	311,308
GALP ENERGIA SGPS EUR1.....	11,900	254,862	166,915
GAMANIA DIGITAL EN TWD10.....	83,031	92,732	144,501
GAME GROUP PLC ORD 5P.....	26,063	101,077	70,606
GAMESTOP CORP NEW.....	17,368	440,158	382,270
GAMMA HLDG NV EUR2.5.....	265	21,149	1,528
GANNETT INC COM.....	24,570	180,253	87,715
GAP INC COM.....	128,311	2,040,054	2,104,300
GARDNER DENVER INC COM.....	8,980	255,514	226,027
GARMIN LTD REG SHS.....	43,685	1,006,420	1,040,577
GATX CORP COM.....	4,992	140,762	128,394
GAZPROM OAO-SPON ADR.....	19,009	430,891	384,932
GDF SUEZ EUR1.....	111,280	3,980,219	4,142,546
GEA GROUP AG NPV.....	231,432	6,465,087	3,502,629
GEBERIT CHF0.10 (REGD) (POST).....	880	86,059	108,104
GEELY AUTOMOBILE HLDGS LTD.....	155,000	27,834	28,000
GEMALTO EUR 1.....	269	6,480	9,305
GEN PROBE INC NEW.....	13,678	577,065	587,880
GENERAL CABLE CORP DEL COM NEW.....	16,725	369,436	628,526
GENERAL DYNAMICS CORP COM.....	61,464	4,085,561	3,404,491
GENERAL ELEC CO COM.....	2,148,080	49,805,866	25,175,498
GENERAL MLS INC COM.....	73,667	4,527,649	4,126,825
GENESCO INC COM.....	16,056	498,308	301,371
GENIVAR INCOME FUND.....	400	7,309	8,948
GENPACT LTD.....	6,624	54,931	77,832
GENTEX CORP COM.....	37,909	529,495	439,744
GENTING MALAYSIA BERHAD.....	49,000	30,100	37,639
GENTIVA HEALTH SVCS INC.....	589	8,717	9,695
GENUINE PARTS CO COM.....	18,520	674,952	621,531
GENWORTH FINL INC.....	45,819	177,793	320,275
GENZYME CORP COM.....	48,342	3,410,941	2,691,199
GEO GROUP INC.....	2,910	69,299	54,068
GEOKINETICS INC COM PAR \$0.01.....	300	3,584	4,095
GEOMAXIMA ENERGY HOLDINGS LTD.....	110,000	4,560	4,045
GERRESHEIMER GROUP NPV (BR).....	1,130	25,226	25,217
GESCO AG NPV.....	484	32,228	24,779

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
GET SA EUR0.40 (POST).....	10,079	107,604	57,115
GETTY RLTY CORP NEW.....	800	14,807	15,096
GIGA-BYTE TECHNOLOGY CO TWD10.....	97,000	93,409	56,615
GILDAN ACTIVEWARE INC.....	3,320	54,985	49,136
GILDAN ACTIVEWEAR INC.....	1,000	13,831	14,836
GILDEMEISTER AG NPV.....	8,895	116,227	85,465
GILEAD SCIENCES INC COM.....	218,979	10,101,286	10,256,976
GKN ORD GBP0.50.....	135,200	698,909	276,091
GLACIER BANCORP INC NEW COM.....	1,781	24,526	26,305
GLATFELTER.....	2,400	21,470	21,360
GLAXOSMITHKLINE ORD GBP0.25.....	485,115	8,910,118	8,536,371
GLG PARTNERS INC COM.....	20,118	74,890	82,283
GLOBAL & YUASA BATTERY CO.....	1,810	22,726	37,793
GLOBAL GREEN TECH GROUP CO.....	245,680	33,266	13,631
GLOBAL PMTS INC COM.....	63,028	1,936,058	2,361,029
GMP CAPITAL INC.....	2,700	19,050	23,830
GOLD FIELDS ORD ZAR0.50.....	10,249	117,524	124,116
GOLDCORP INC.....	8,300	290,925	288,947
GOLDCORP INC NEW COM.....	1,230	40,072	42,743
GOLDEN AGRI RES USD0.025.....	891,188	165,301	233,980
GOLDEN AGRI-RESOURCES-RIGHT.....	151,501	0	14,236
GOLDMAN SACHS GROUP INC COM.....	108,422	14,305,977	15,985,740
GOODMAN FIELDER NPV.....	698,100	981,060	736,515
GOODRICH CORP.....	19,781	841,496	988,457
GOODYEAR TIRE & RUBR CO COM.....	37,270	319,179	419,660
GOOGLE INC CL A.....	50,237	18,545,092	21,179,417
GPO SIMEC SA SER'B/NPV.....	9,500	52,448	20,623
GRACO INC COM.....	42,867	1,177,728	943,931
GRAFTECH INTERNATIONAL LTD.....	12,210	116,548	138,095
GRAINCORP 'N'NPV.....	1,841	11,205	10,761
GRAINGER W W INC COM.....	33,711	2,513,125	2,760,257
GRAND PACIF PETROC TWD10.....	76,000	29,121	23,743
GREAT EAGLE HLDGS HK0.50.....	31,000	65,100	65,040
GREAT EASTERN SHIPPING INR10.....	31,243	284,739	163,666
GREAT OFFSHORE LTD INR10.....	366	4,641	3,218
GREAT PLAINS ENERGY INC COM.....	15,947	294,947	247,976
GREAT WOLF RESORTS INC.....	279,558	2,646,158	570,298
GREEN MTN COFFEE ROASTERS INC.....	3,790	215,349	224,065
GREENE KING ORD GBP0.125.....	58,400	716,142	371,961
GREENHILL & CO INC.....	2,363	171,826	170,632
GREGGS ORD GBP0.02.....	3,442	22,619	21,129
GREIF INC CL A COM.....	3,509	124,049	155,168
GRIFFON CORP COM.....	19,662	382,569	163,588
GROUPE STERIA EUR1.....	1,327	23,690	24,327
GRUPO MEXICO SAB DE CV.....	288,401	443,957	315,549
GS HOLDINGS CORP KRW5000.....	4,110	100,765	96,463
GS GROUP INC.....	900	4,521	882
GUANGDONG INVT LTD ORD HK\$0.50.....	102,000	42,810	50,276
GUESS INC COM.....	62,687	1,101,221	1,616,071
GUJARAT AMBUJA CEMENTS.....	26,933	42,923	49,194
GUJARAT NARMADA VA INR10.....	33,020	38,611	60,691
GURIT HOLDING AG CHF100 (BR).....	21	11,840	9,655
GVT HOLDING SA COM NPV.....	4,900	92,253	81,508
GYMBOREE CORP COM.....	15,005	336,847	532,377
H & E EQUIP SVCS INC COM.....	8,212	165,988	76,782
H S SECURITIES CO NPV.....	800	2,120	3,358
H.I.S.CO JPY50.....	3,500	57,620	77,085
HAEMONETICS CORP MASS COM.....	14,067	591,320	801,819
HAI KWANG ENTERPRISE.....	34,000	24,969	21,865
HAIER ELECTRONICS GROUP CO LTD.....	9,000	823	1,277

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
HALFORDS GROUP ORD GBP0.01.....	18,892	106,257	96,837
HALLIBURTON CO COM.....	128,068	2,720,797	2,651,008
HAMWORTHY ORD GBP0.05.....	3,123	9,707	12,691
HANESBRANDS INC COM.....	10,002	122,242	150,130
HANG FUNG GOLD TEC HKD0.10.....	42,635	7,434	3,576
HANG SENG BANK HK\$5.....	3,700	55,433	52,038
HANNOVER RUECKVERSICHERUNG AG.....	264	8,757	9,761
HANNSTAR DISPLAY C TWD10.....	854,030	282,039	173,097
HANOVER INS GROUP INC COM.....	5,414	226,512	206,328
HANSEN MED INC COM.....	17,272	270,928	85,324
HANSEN NAT CORP.....	15,425	506,719	475,399
HAPPINET CORP NPV.....	200	2,504	2,382
HARDY UNDERWRITING BERMUDA LTD.....	1,188	7,161	5,527
HARLEY DAVIDSON INC COM.....	36,679	591,673	594,567
HARMAN INTL INDS INC NEW COM.....	34,037	2,064,772	639,896
HARRIS CORP DEL COM.....	13,955	508,545	395,764
HARSCO CORP.....	12,668	415,474	358,504
HARTFORD FINL SVCS GROUP INC.....	58,649	2,578,917	696,164
HARVEY NORMAN HLDGS NPV.....	39,056	72,449	104,197
HASBRO INC COM.....	25,181	760,756	610,387
HASTIE GROUP LIMITED NPV.....	297	867	305
HAVAS EUR0.4.....	9,685	22,685	23,773
HAWAIIAN ELEC INDS INC COM.....	11,685	266,127	222,716
HAWAIIAN HLDGS INC.....	1,853	10,979	11,155
HAYS ORD 1P.....	3,049,898	5,305,057	4,306,986
HAZAMA CORP(NEW) NPV.....	5,300	5,888	6,592
HCC INS HLDGS INC COM.....	17,108	437,158	410,763
HCP INC COM.....	29,004	733,809	614,595
HEALTH CARE REIT INC COM.....	11,705	445,651	399,141
HEALTH MGMT ASSOC INC NEW CL A.....	26,902	59,100	132,896
HEALTH NET INC COM STK.....	23,722	628,428	368,877
HEALTHCARE LOCUMS ORD GBP0.1.....	12,282	22,366	38,633
HEALTHCARE SVCS GROUP INC.....	18,162	345,624	324,737
HEALTHSPRING INC COM.....	2,923	59,863	31,744
HEIDELBERGER DRUCKMASCHINEN.....	21,553	755,381	121,530
HEIJMANS CVA EUR0.03.....	11,070	120,955	23,120
HEIJMANS NV -CVA-RTS.....	11,070	262,298	41,924
HEINEKEN NV EUR1.60.....	136,580	6,667,553	5,065,215
HEINZ H J CO COM.....	88,865	3,529,739	3,172,481
HELIX ENERGY SOLUTIONS GROUP.....	25,463	409,382	276,783
HELMERICH & PAYNE INC COM.....	15,646	434,518	482,992
HENDERSON INVESTMENT HK\$0.20.....	250,000	17,008	18,710
HENNES & MAURITZ AB 'B' NPV.....	10,450	497,687	519,273
HERBALIFE LTD USD COM SHS.....	7,755	169,845	244,593
HERSHEY COMPANY COM.....	117,199	4,787,663	4,219,164
HERTZ GLOBAL HLDGS INC COM.....	19,790	89,307	158,122
HESKA CORP COM.....	1,396,590	3,244,034	516,738
HESS CORP.....	42,981	2,580,708	2,310,229
HEWITT ASSOCS INC.....	11,482	338,406	341,934
HEWLETT PACKARD CO COM.....	483,572	19,534,570	18,690,058
HHGREGG INC COM.....	23,664	252,601	358,746
HIGHVELD STEEL & VANADIUM CORP.....	266	4,327	2,204
HI-LEX CORPORATION Y50.....	800	5,942	6,882
HILL ROM HLDGS COM.....	6,623	119,655	107,425
HILL(WILLIAM) ORD GBP0.10.....	93,395	229,013	302,232
HILLENBRAND INC COM.....	16,928	277,465	281,682
HILTON FOOD GROUP PLC ORD GBP0.....	1,464	4,025	3,809
HINDUSTAN LEVER INR1 DEMAT.....	48,528	239,008	270,979
HINDUSTAN PETE INR10 DEMAT.....	12,669	88,644	79,074
HINDUSTAN ZINC INR10.....	1,767	26,994	22,224



**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

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<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
HI-P INTERNATIONAL LTD ORD SHS.....	28,000	7,817	11,607
HIRATA TECHNICAL JPY50.....	1,600	6,158	6,285
HITACHI CABLE Y50.....	4,000	6,326	12,810
HITACHI CAPITAL JPY50.....	46,100	639,664	624,477
HITACHI INFORMATION SYSTEMS Y5.....	2,136	38,207	45,051
HITACHI MEDICAL CORP NPV.....	2,000	15,402	22,366
HITACHI SOFTWARE ENGINEERING.....	5,100	73,228	87,268
HITE HOLDINGS CO LTD KSWN5000.....	3,490	74,033	86,158
HKSCAN OYJ EUR1.7 SER 'A'.....	862	9,067	10,652
HLTH CORP COM.....	18,841	193,824	246,817
HMV GROUP ORD GBP0.01.....	49,691	111,486	92,267
HOJGAARD HOLDING SER'B'DKK20.....	120	3,362	3,413
HOKKAIDO GAS JPY50.....	30,000	71,361	76,489
HOKKAN HOLDINGS LIMITED Y50.....	10,000	20,748	25,185
HOLCIM CHF2 (REGD).....	11,445	355,088	649,309
HOLLY CORP PAR \$0.01.....	12,962	282,627	233,057
HOLOGIC INC COM.....	110,345	1,643,555	1,570,209
HOME BANCSHARES INC COM.....	300	4,810	5,712
HOME CAPITAL GROUP INC.....	2,400	48,894	62,431
HOME DEPOT INC COM.....	515,823	15,169,394	12,188,897
HOME DIAGNOSTICS INC DEL COM.....	17,815	158,369	109,384
HON KWOK LAND INV HKD1.....	74,000	19,030	18,906
HONAM PETROCHEMICAL CORP.....	3,452	305,708	207,833
HONDA MOTOR CO NPV.....	17,600	586,237	485,215
HONEYWELL INTL INC COM.....	133,714	5,206,709	4,198,620
HONG KONG AND SHANGHAI HOTELS.....	17,000	29,109	17,066
HONG KONG EXCHANGES & CLEARING.....	13,900	184,219	216,480
HONG LEONG ASIA SGD0.20.....	8,000	7,648	8,291
HONG LEONG BANK MYR1.....	25,400	49,355	41,189
HONG LEONG SING SGD1.....	6,000	15,012	10,944
HOOPER HOLMES INC COM.....	47,895	213,395	21,074
HORMEL FOODS CORP COM.....	8,813	277,786	304,401
HORNBECK OFFSHORE SVCS INC.....	16,635	263,473	355,823
HOSPIRA INC.....	33,421	1,100,589	1,287,377
HOSPITALITY PPTYS TR COM SHS.....	9,934	140,854	118,115
HOST HOTELS & RESORTS INC.....	63,417	506,307	532,069
HOT TOPIC INC.....	31,355	444,221	229,205
HOUSING DEVELOPMENT &.....	22,180	111,029	108,203
HOYA PENTAX HD CORPORATION.....	36,200	937,750	726,364
HRPT PPTYS TR COM SBL.....	23,636	78,785	95,962
HSBC HLDGS ORD USD0.50 (UK).....	218,920	2,119,855	1,811,655
HSN INC DEL COM.....	2,689	10,692	28,423
HUABAO INTERNATIONAL HOLDINGS.....	85,000	64,433	82,258
HUBBELL INC CL B.....	13,254	388,441	424,923
HUDSON CITY BANCORP INC COM.....	74,879	1,230,040	995,142
HUFVUDSTADEN FAST SER'A'FREE.....	1,068	6,411	6,603
HUHTAMAKI OYJ.....	700	6,603	7,217
HUMAN GENOME SCIENCES INC COM.....	67,500	282,059	193,050
HUMANA INC COM.....	23,581	775,153	760,723
HUNT J B TRANS SVCS INC.....	29,224	857,097	892,209
HUNTINGTON BANCSHARES INC.....	45,773	318,152	191,331
HUNTSMAN CORP.....	17,151	55,290	86,270
HUTCHINSON TECHNOLOGY INC COM.....	500	3,049	975
HUTCHISON WHAMPOA HK\$0.25.....	15,000	144,044	98,032
HWA SUNG INDUSTRIAL CO KRW5000.....	1,560	36,230	7,102
HYFLUX SGD0.05.....	36,000	41,956	54,721
HYOSUNG T&CKSWN5000.....	4	37	293
HYUNDAI FIRE & MARINE.....	12,340	184,050	154,014
HYUNDAI HEAVY IND CO KRW5000.....	968	135,485	144,750
HYUNDAI MIPO DOCK KRW5000.....	1,291	149,742	128,193

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**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
IFLOW CORP NEW.....	10,301	137,212	71,489
I.O.DATA DEVICE INC Y50.....	511	4,832	2,325
I2 TECHNOLOGIES INC.....	600	7,209	7,530
IAC / INTERACTIVECORP COM PAR.....	14,139	231,130	226,931
IAMGOLD CORP.....	24,100	182,669	244,455
IBERDROLA SA EUR0.75 (POST).....	431,028	3,859,815	3,494,481
IBJ LEASING CO LIMITED NPV.....	1,000	15,828	13,836
IBM CORP COM.....	268,735	27,190,741	28,061,309
ICAP ORD GBP0.10.....	2,352	16,123	17,469
ICICI BANK INR10 (DEMAT).....	14,169	115,773	213,607
IDBI BANK LTD INR10.....	1,779	3,375	4,081
IDEX CORP.....	83,417	2,073,685	2,049,556
IDEXX LABS INC COM.....	51,671	1,801,695	2,387,200
IFI ISTIT FIN INDUSTR SPA.....	5,531	108,175	46,548
IGM FINANCIAL INC.....	1,400	38,520	49,606
IHS INC CL A.....	5,055	195,298	252,093
ILIAD NPV.....	3,160	325,975	306,454
ILLINOIS TOOL WKS INC COM.....	124,324	5,373,418	4,642,258
ILLUMINA INC COM.....	36,239	1,115,377	1,411,147
ILUKA RESOURCES LIMITED.....	3,792	10,325	8,768
IMAGINEER CO LTD JPY50.....	2,400	48,095	17,313
IMI ORD GBP0.25.....	89,300	823,107	458,471
IMMOBILIERE DE BELGIQUE NPV.....	406	15,754	11,241
IMMUCOR INC.....	67,966	1,310,127	935,212
IMPERIAL OIL LTD.....	700	23,915	27,196
IMPERIAL TOBACCO GROUP ORD 10P.....	127,938	4,254,068	3,324,762
IMS HEALTH INC COM.....	34,822	501,275	442,239
INABATA & CO Y50.....	4,600	21,136	18,737
INCHCAPE ORD GBP0.01.....	78,657	20,313	24,612
INCITEC PIVOT NPV.....	65,700	144,242	126,414
IND & COMM BK OF CHINA -H.....	2,052,000	1,169,040	1,429,771
INDAH KIAT PULP & PAPER.....	183,400	12,987	31,263
INDESIT COMPANY EURO.90.....	21,186	392,479	108,168
INDIA FD INC.....	1,480	42,278	46,043
INDIAN BANK INR10.....	29,688	114,489	90,666
INDIAN OIL CORP INR10.....	4,562	55,000	50,648
INDIAN OVERSEAS BK INR10.....	16,625	30,351	30,036
INDOSAT IDR100.....	1,800	831	877
INDUSTRIAL FINANCE CORP (IFCI).....	151,939	81,087	166,037
INDUSTRIAS CH SAB DE CV SER B.....	30,545	133,375	94,300
INDUSTRIVARDEN AB SER A NPV.....	870	6,414	7,776
INES CORP Y50.....	11,000	44,108	74,903
INFINEON TECHNOLOGIES ORD NPV.....	30,378	84,811	109,720
INFORMATION SERVICES INTL.....	3,300	19,521	20,350
ING GROEP N.V. CVA EUR0.24.....	132,895	3,019,132	1,336,898
INGRAM MICRO INC CL A COM.....	17,119	225,914	299,583
INMARSAT ORD EUR0.000667.....	9,590	69,540	86,152
INNOPHOS HLDGS INC COM.....	257	9,469	4,341
INNOTECH CORP Y50.....	1,200	7,325	5,535
INNOVEX INC COM.....	283,500	378,206	22,964
INPEX CORPORATION.....	79	734,445	632,098
INSMED INCORPORATED COM NEW.....	4,800	5,228	4,800
INTACT FINANCIAL CORP.....	9,700	238,327	284,397
INTEC TELECOM SYST ORD SHS GBP.....	7,192	4,794	8,321
INTEGRATED DEVICE TECH INC.....	26,780	147,166	161,751
INTEGRYS ENERGY GROUP INC COM.....	9,712	392,531	291,263
INTEL CORP.....	1,295,117	25,108,995	21,434,186
INTERACTIVE BROKERS GROUP INC.....	4,269	65,158	66,298
INTERACTIVE DATA CORP COM.....	3,822	85,002	88,441
INTERCONTINENTAL EXCHANGE INC.....	8,876	776,455	1,013,994

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<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
INTERCONTINENTAL HOTELS GROUP.....	86,543	1,200,473	887,920
INTERNATIONAL GAME TECHNOLOGY.....	34,010	422,529	540,759
INTERNATIONAL PAPER CO COM.....	74,080	1,439,070	1,120,830
INTERNATIONAL RECTIFIER CORP.....	10,573	136,359	156,586
INTERNATIONAL SPEEDWAY CORP CL.....	3,172	86,718	81,235
INTERPUBLIC GROUP COS INC COM.....	54,182	232,552	273,619
INTERSERVE PLC ORD GBP0.10.....	2,963	8,901	8,552
INTERSIL CORP CL A.....	12,926	135,276	162,480
INTERVEST OFFICES NPV.....	1,177	41,248	30,955
INTESA SANPAOLO EURO.52.....	187,500	524,607	603,578
INTESA SANPAOLO EURO.52.....	245,800	691,069	605,419
INTL FLAVORS & FRAGRANCES INC.....	53,154	2,260,527	1,739,199
INTREPID POTASH INC COM.....	6,138	143,436	172,355
INTUIT COM.....	80,897	2,010,962	2,278,060
INTUITIVE SURGICAL INC.....	8,056	1,174,541	1,318,445
INVENSYS ORD GBP0.10.....	36,540	98,968	134,493
INVENTEC APPLIANCES CORP TWD10.....	135,200	122,135	133,511
INVENTEC CORP TWD10.....	340,000	164,141	196,373
INVERNESS MEDICAL INNOVATIONS.....	16,033	395,323	570,454
INVESCO LTD SHS.....	62,334	847,095	1,110,792
INVESTEC ORD GBP0.0002.....	1,081	6,207	5,817
INVESTEC ORD GBP0.0002.....	4,150	17,431	22,382
INVESTMENT TECH GRP COM NEW.....	4,593	94,988	93,651
IPC HOLDINGS LTD COM.....	8,763	238,537	239,580
IRISH LIFE & PERMANENT ORD.....	31,800	791,920	161,735
IRON MTN INC PA COM.....	25,728	580,162	739,680
ISHARES TR DOW JONES US.....	240	4,674	4,270
ISHARES TR DOW JONES US REAL.....	365,550	16,925,132	11,851,131
ISHARES TR RUSSELL 2000 INDEX.....	300,000	15,624,565	15,324,000
ISHARES TR S&P SMALL CAP 600.....	531,112	25,233,476	23,597,306
ISRAEL CORP ORD SHK1.....	42	20,906	22,598
ISUZU MOTORS LTD Y50.....	102,000	125,249	163,860
IT HOLDINGS CORPORATION NPV.....	4,400	68,219	78,163
ITAU UNIBANCO HOLDING SA.....	23,000	86,958	364,090
ITC HLDGS CORP.....	5,874	260,806	266,445
ITC NETWORKS CORPORATION NPV.....	12	13,954	23,170
ITOCHU CORP Y50.....	638,867	5,999,425	4,449,589
ITOCHU FUEL CORP Y50.....	8,100	62,299	50,119
ITOHAM FOOD Y50.....	16,360	65,479	61,550
ITOKI CREBIO CORP Y50.....	2,300	8,733	6,508
ITRON INC.....	8,894	506,327	489,793
ITT CORP.....	79,206	4,301,853	3,524,667
ITT EDL SVCS INC COM.....	15,606	1,480,056	1,570,900
IWATSU ELECTRIC CO LTD JPY50.....	4,000	4,446	4,726
J & J SNACK FOODS CORP.....	8,448	327,374	303,283
J.K. LAKSHMI CEMENT LIMITED.....	3,689	8,808	8,186
JABIL CIRCUIT INC COM.....	41,964	273,206	311,373
JACCS CO Y50.....	2,000	3,987	4,457
JACK IN THE BOX INC COM.....	61,207	1,259,860	1,374,097
JACOBS ENGR GROUP INC COM.....	20,949	1,137,195	881,743
JAMES HARDIE INDUSTRIES NPV.....	49,302	149,487	167,404
JANUS CAP GROUP INC.....	17,045	145,093	194,313
JAPAN AUTOMOBILE A NPV.....	13	16,701	12,261
JAPAN BUSINESS COMPUTER CO Y50.....	2,300	16,128	15,971
JAPAN RETAIL FUND JAPAN RETAIL.....	19	85,800	87,827
JAPAN SECURITIES FINANCE.....	3,300	16,437	27,841
JAPAN STEEL WORKS Y50.....	9,737	106,892	120,293
JAPAN TOBACCO INC Y50000.....	496	1,542,916	1,552,490
JARDEN CORP.....	9,281	125,780	174,019
JARDINE CYCLE & CARRIAGE LTD.....	3,000	19,475	39,797

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<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
JC PENNEY CO INC COM.....	26,551	571,817	762,279
JD SPORTS FASHION PLC GBP0.05.....	221	1,440	1,740
JDA SOFTWARE GROUP INC.....	19,072	282,830	285,317
JDS UNIPHASE CORP COM PAR.....	39,241	185,905	224,459
JEFFERIES GROUP INC NEW COM.....	60,467	1,119,104	1,289,761
JENSEN GROUP NB NPV.....	1,662	21,530	11,912
JFE HOLDINGS INC NPV.....	138,978	6,313,387	4,681,334
JFE SHOJI HOLDINGS INC NPV.....	42,000	209,110	155,402
JGC CORP Y50.....	7,000	114,060	113,178
JM AB NPV.....	5,673	64,468	38,990
JM SMUCKER COMPANY.....	24,685	1,036,255	1,201,172
JMS CO LTD JPY50.....	14,000	39,123	53,252
JO ANN STORES INC.....	8,638	220,163	178,547
JOHNSON & JOHNSON COM.....	831,863	50,437,824	47,249,818
JOHNSON CTLS INC COM.....	159,968	2,957,102	3,474,505
JOHNSON MATTHEY ORD GBP1.....	1,889	34,289	35,806
JONES LANG LASALLE INC COM.....	3,677	106,946	120,348
JOURNAL COMMUNICATIONS INC.....	34,386	502,412	36,105
JOY GLOBAL INC.....	14,793	452,055	528,406
JPMORGAN CHASE & CO COM.....	782,200	29,029,343	26,680,842
JS GROUP CORPORATION.....	4,000	61,485	61,771
JSP COPR Y50.....	1,000	6,333	7,618
JSR CORP JPY50.....	268,940	5,617,524	4,607,533
JULIUS BAER HLDGS AG CHF0.05.....	3,806	256,634	147,614
JUNIPER NETWORKS INC COM.....	202,406	3,854,721	4,776,782
JUPITER TELECOMUNICATIONS NPV.....	414	313,710	314,088
JVC KENWOOD HOLDINGS INC NPV.....	13,900	9,548	9,940
K SWISS INC CL A.....	22,318	508,153	189,703
K.R.S. CORP JPY50.....	1,200	11,727	11,281
K1 VENTURES SGD0.10.....	92,000	9,478	9,535
K12 INC COM.....	6,398	138,201	137,877
KAGARA LTD NPV.....	10,459	6,228	5,750
KAGAWA BANK Y50.....	1,000	5,219	4,166
KAKEN PHARMACEUTICAL Y50.....	2,000	21,341	17,827
KAMAN CORP COMMON.....	10,350	182,847	172,845
KAMEI Y50.....	1,000	4,776	5,172
KANADEN CORP Y50.....	1,000	4,734	5,037
KANAMOTO CO Y50.....	5,000	38,394	26,118
KANEKA CORP NPV.....	60,000	334,182	427,217
KANEMATSU CORP Y50.....	51,000	82,608	53,387
KANSAS CITY SOUTHERN COM NEW.....	84,506	1,607,634	1,361,392
KANTO AUTO WORKS Y50.....	6,800	67,898	65,967
KAO CORP Y50.....	44,700	1,153,774	975,214
KARDEX AG-REG.....	341	9,296	10,034
KASIKORNBANK PCL.....	58,800	92,821	125,125
KATO SANGYO CO Y50.....	2,100	28,590	33,801
KAWASAKI KINKAI JPY50.....	3,000	11,488	8,613
KAWASUMI LABORATORIES INC Y50.....	4,000	24,139	26,160
KB FINANCIAL GROUP INC KRW5000.....	3,100	85,176	104,148
KB HOME COM.....	8,079	119,655	110,521
KBR INC COM.....	32,881	583,511	606,326
KCOM GROUP PLC (HULL).....	3,698	5,379	1,568
KDDI CORP Y5000.....	1,555	9,811,005	8,251,645
KECK SENG INVESTMENTS (HONG.....	10,000	4,218	4,103
KEIHANSHIN REAL ESTATE CO Y50.....	4,000	15,611	17,910
KELLOGG CO COM.....	78,130	3,417,703	3,638,514
KENNAMETAL INC COM.....	13,832	251,481	265,298
KENNEDIX REALTY INVESTMENT.....	1	1,608	3,462
KEPPEL CORP NPV.....	37,000	154,886	176,391
KESKO OYJ EUR2 SER'B'.....	15,800	411,890	417,973

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
KESORAM INDUSTRIES INR10.....	4,670	55,158	26,399
KEYCORP NEW COM.....	54,396	442,904	285,035
KEYENCE CORP NPV.....	6,880	1,351,804	1,404,736
KEYERA FACILITIES INCOME FUND.....	2,200	33,510	37,660
KGHM POLSKA MIEDZ PLN 10 BR.....	14,477	480,844	370,675
KIA MOTORS CORP KSWN5000.....	8,790	77,562	86,937
KIMBERLY CLARK CORP COM.....	139,793	8,336,088	7,329,347
KIMBERLY CLARK DE MEXICO SAB.....	5,740	18,584	22,001
KIMCO RLTY CORP COM.....	39,710	567,235	399,086
KINDRED HEALTHCARE INC COM.....	2,500	35,602	30,925
KINETIC CONCEPTS INC.....	6,506	134,411	177,289
KING PHARMACEUTICALS INC COM.....	29,127	292,856	280,493
KINGBOARD CHEM HLDG HK\$0.10.....	181,500	267,879	447,307
KINGBOARD COPPER USD0.10.....	196,000	34,971	31,147
KINROSS GOLD CORP.....	3,500	63,473	63,891
KINUGAWA RUBBER JPY50.....	354	653	550
KIRBY CORP COM.....	39,294	1,048,629	1,249,156
KIRKLANDS INC.....	600	3,842	7,206
KLA TENCOR CORP.....	17,891	399,412	451,748
KLOECKNER & CO SE NPV (REGD).....	802	16,564	17,043
KME GROUP NPV.....	17,588	33,316	12,471
KNIGHT TRANSN INC COM.....	60,751	887,671	1,005,429
KOBAYASHI PHARMACEUTICALS.....	4,600	162,675	174,017
KOC HLDG TRY1.....	64,754	130,566	112,124
KOEKISHA CO LTD JPY50.....	1,700	30,460	30,129
KOENIG & BAUER AG NPV.....	1,367	37,326	17,257
KOHL'S CORP COM.....	156,544	7,137,267	6,692,256
KOMATSU Y50.....	12,600	148,043	194,841
KOMERCNI BANKA ORD CZK500.....	20	2,214	2,761
KONE CORPORATION NPV ORD B.....	2,360	51,870	72,263
KONECRANES OYJ EUR0.50.....	4,285	84,415	100,673
KONICA MINOLTA HLDGS INC Y50.....	7,000	91,700	73,131
KONINKLIJKE AHOLD NV EUR0.30.....	100,500	1,219,530	1,153,668
KONINKLIJKE DSM NV EUR1.5.....	29,100	1,145,542	911,446
KONINKLIJKE KPN NV EUR0.24.....	55,500	991,662	762,823
KONINKLIJKE PHILIPS ELECTRONIC.....	16,690	311,951	307,259
KORDSA TRY1.....	6,617	11,981	8,744
KOREA ELEC PWR CORP KSWN5000.....	640	14,815	14,895
KOREA LINE CORP KRW5000.....	9	1,530	437
KOREA ZINC KSWN5000.....	493	28,500	53,597
KOWA SPINNING CO JPY50.....	2,000	6,630	6,903
KP CHEMICAL KRW500.....	3,200	27,317	22,079
KRAFT FOODS INC CL A.....	318,989	9,014,085	8,083,181
KRATOS DEFENSE & SECURITY.....	1,439,698	4,122,341	1,281,331
KROGER CO COM.....	156,431	3,904,355	3,449,304
KRUNGTHAI BANK PUBLIC CO LTD.....	126,000	30,488	32,360
KRUNGTHAI BANK PUBLIC CO LTD.....	600,300	92,608	154,172
KT CORP KRW5000.....	27,913	1,024,590	805,214
KUBOTA CORPORATION Y50.....	40,000	316,621	330,414
KUKA AG NPV.....	1,400	33,235	21,699
KULICKE & SOFFA INDS INC.....	86,025	403,544	295,066
KULIM (MALAYSIA )M BERHAD ORD.....	32,400	87,884	57,610
KURODA ELECTRIC NPV.....	1,500	23,024	20,164
KVH INDS INC.....	13,313	129,626	90,928
KYERYONG CONST IND KRW5000.....	760	10,326	13,363
KYODO PRINTING CO Y50.....	9,000	17,180	28,637
KYODO SHIRYO CO JPY50.....	12,000	18,496	15,671
KYOEI STEEL LTD NPV.....	500	8,930	14,199
KYOKUYO CO Y50.....	6,000	7,993	12,499
L G CORP KRW5000.....	15,278	614,611	730,350

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**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
L-3 COMMUNICATIONS HLDGS INC.....	23,219	1,814,969	1,610,934
LA BARGE INC.....	35,141	444,310	325,757
LA Z BOY INC.....	15,766	231,262	74,416
LABORATORY CORP AMER HLDGS.....	12,316	791,469	834,902
LACIE SA EUR0.1.....	1,043	3,153	3,584
LAGARDERE S.C.A. EUR6.1(REG).....	12,900	1,104,825	428,289
LAI SUN DEVELOPMENT CO.....	252,000	3,076	4,130
LAM RESH CORP COM.....	22,914	547,733	595,764
LAMAR ADVERTISING CO CL A.....	6,035	83,616	92,154
LANCASHIRE HLDGS COM SHS.....	13,129	75,974	100,864
LANCE INC.....	10,513	181,420	243,166
LAND SECS GP ORD GBP0.10 REITS.....	152,631	2,426,584	1,184,536
LANDRYS RESTAURANTS INC.....	7,066	179,059	60,768
LANDSTAR SYS INC COM.....	46,195	1,552,062	1,658,862
LANNA RESOURCES THB1.....	33,600	10,253	10,158
LANXESS AG NPV.....	2,160	51,592	53,505
LAS VEGAS SANDS CORP.....	31,603	232,263	248,400
LAWSON INC NPV.....	700	33,995	30,761
LAWSON SOFTWARE INC NEW COM.....	34,700	175,149	193,626
LAZARD LTD SHS -A.....	13,386	379,437	360,351
LC DEVELOPMENT SGD0.10.....	44,491	16,138	5,533
LEADER UNVL HLDGS BHD MY\$1.....	18,600	7,292	3,810
LEAP WIRELESS INTL INC.....	8,193	240,547	269,795
LEAR CORP COM.....	78	2,642	37
LECROY CORP COM.....	165,759	2,133,397	621,596
LEE CHANG TUNG CHE TWD10.....	11,473	12,343	9,913
LEGG MASON INC.....	14,848	321,261	361,994
LEGGETT & PLATT INC COM.....	23,167	359,348	352,833
LEGRAND SA EUR4.....	46,757	1,403,620	1,018,843
LENDER PROCESSING SVCS INC COM.....	28,216	764,392	783,558
LENNAR CORP CL A.....	14,383	140,927	139,371
LENNOX INTL INC COM.....	28,039	693,202	900,332
LEOPALACE 21 CORP.....	3,100	28,416	27,696
LEUCADIA NATL CORP COM.....	19,717	402,080	415,832
LEUMI INS HLDGS SHS ILS0.01.....	29,850	28,517	42,778
LEVEL 3 COMMUNICATIONS INC.....	186,772	182,399	282,026
LEXMARK INTERNATIONAL INC COM.....	8,262	210,260	130,953
LG CHEMICAL KRW5000.....	2,075	190,529	227,216
LG DISPLAY CO LTD.....	23,620	399,656	589,596
LG ELECTRONICS INC.....	12,865	1,795,057	1,181,526
LG TELECOM CO KRW5000.....	6,770	49,797	42,620
LI & FUNG HKD0.025.....	84,000	220,450	225,444
LIBERTY GLOBAL INC COM SER A.....	28,038	368,436	445,524
LIBERTY HLDGS ORD ZAR0.25.....	1,908	11,297	14,827
LIBERTY MEDIA CORP NEW.....	64,908	1,206,174	1,736,289
LIBERTY MEDIA HLDG CORP.....	62,887	199,407	315,064
LIBERTY MEDIA HLDG CORP CAP.....	8,483	41,971	115,029
LIBERTY PPTY TR SHS BEN INT.....	11,150	256,226	256,896
LIFE TECHNOLOGIES CORP COM.....	18,364	451,508	766,146
LIFEPOINT HOSPS INC COM.....	12,311	398,494	323,164
LIGHT S A COM NPA.....	1,500	19,255	20,627
LILLY ELI & CO COM.....	159,532	6,484,781	5,526,188
LIMCO PIEDMONT INC COM.....	4,223	45,072	12,838
LIMITED BRANDS INC.....	71,928	605,193	860,978
LINCARE HLDGS INC COM.....	27,170	605,381	639,038
LINCOLN EDL SVCS CORP.....	2,500	45,555	52,325
LINCOLN ELEC HLDGS INC COM.....	16,537	810,712	595,993
LINCOLN NATL CORP IND COM.....	33,937	802,532	584,056
LINDE AG NPV.....	4,500	497,318	368,806
LINEAR TECHNOLOGY CORP COM.....	89,425	2,080,923	2,088,074

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<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
LINEDATA SERVICES EUR1.....	572	6,391	4,605
LINTEC CORP Y50.....	57,800	948,450	1,004,019
LION IND CORP MYR1(AFTER.....	56,000	47,507	19,915
LION NATHAN LTD ORD NZ\$0.25.....	33,255	231,397	311,060
LIVERMORE INVESTMENTS GRP LTD.....	86	111	25
LKQ CORP.....	64,293	796,055	1,057,620
LLOYDS BANKING GROUP PLC.....	1,115,628	7,887,706	1,284,804
LOCKHEED MARTIN CORP COM.....	76,066	6,669,633	6,134,723
LOEWE AG NPV.....	1,889	20,491	21,488
LOEWS CORP COM.....	34,599	994,453	948,013
LONDON CAPITAL GROUP ORD.....	3,697	26,024	10,563
LONDON SCOTTISH BANK ORD 10P.....	13,477	9,598	582
LONG BON INTERNATIONAL CO LTD.....	10,000	3,124	3,109
LONMIN ORD USD1.....	16,696	353,982	322,526
LONZA GROUP AG CHF1(REGISTERED.....	5,967	511,941	592,009
LORILLARD INC COM.....	24,956	1,490,829	1,691,268
LOWES COS INC COM.....	253,156	5,771,164	4,913,758
LSI CORP COM.....	68,592	258,398	312,780
LSV ENHANCED INDEX (CORE).....	4,430,477	488,332,699	363,917,153
LTX-CREDENCE CORP COM.....	1,305,722	5,262,562	613,689
LUBRIZOL CORP.....	8,774	362,906	415,098
LUFKIN INDS INC COM.....	1,500	47,013	63,075
LUK FOOK HLDGS HKD0.10.....	22,000	11,754	9,793
LUKOIL OAO-SPON ADR.....	17,934	927,608	795,732
LUNDBECK (H) A/S DKK5.....	43,800	1,182,078	833,233
M & T BK CORP COM.....	7,553	441,617	384,674
M D C HLDGS INC.....	3,924	126,002	118,152
MACERICH CO COM.....	8,363	148,112	147,267
MACK CALI RLTY CORP COM.....	8,270	193,076	188,556
MACMAHON HLDGS NPV.....	12,029	3,492	3,306
MACQUARIE AIRPORTS NPV STAPLED.....	104,806	260,466	195,727
MACQUARIE GROUP LIMITED NPV.....	39,339	1,319,402	1,243,521
MACQUARIE INFRA GR NPV(STAPLE).....	156,100	147,019	180,465
MACQUARIE INTL INFRASTRUCTURE.....	170,000	50,484	42,871
MACRONIX INTERNATIONAL TW\$10.....	157,707	34,798	71,619
MACROVISION SOLUTIONS CORP COM.....	10,680	235,054	232,931
MACYS INC COM.....	44,334	391,680	521,368
MADECO SA SPONS ADR NEW.....	600	3,914	4,158
MAEZAWA KAISEI INDUSTRIES CO.....	700	6,832	6,769
MAGNA INTERNATIONAL INC.....	1,700	66,456	72,239
MAGNA INTL INC CL A.....	52,297	2,006,712	2,209,025
MALAYSIA AIRPORTS HLDGS BHD.....	105,600	69,324	97,939
MAN GROUP.....	150,597	1,186,657	688,230
MAN SE ORD NPV.....	8,600	815,402	527,144
MANILA WATER CO PHP1.....	6,767	1,336	2,039
MANITOWOC INC COM.....	237,399	2,254,722	1,248,719
MANPOWER INC WIS.....	9,586	365,215	405,871
MANULIFE FINANCIAL CORP.....	13,700	351,548	238,174
MARATHON OIL CORP.....	87,417	2,480,036	2,633,874
MARFIN POPULAR BANK PUBLIC CO.....	1	12	3
MARINER ENERGY INC COM.....	11,139	123,587	130,883
MARKEL HOLDINGS.....	1,046	320,836	294,658
MAROC TELECOM MAD10.....	760	15,315	14,265
MARRIOTT INTL INC NEW CL A.....	31,340	588,730	691,678
MARSH & MCLENNAN COS INC COM.....	91,980	2,226,999	1,851,557
MARSHALL & ILSLEY CORP NEW COM.....	199,076	3,766,167	955,565
MARTEN TRANS LTD COM.....	1,717	36,721	35,645
MARTIN MARIETTA MATLS INC COM.....	6,303	576,504	497,181
MARUBENI CORP Y50.....	239,500	626,000	1,062,403
MARUDAI FOOD CO Y50.....	6,000	18,291	17,474

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<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
MARUTI SUZUKI INDIA LTD INR5.....	2,306	39,322	51,456
MARVEL ENTMT INC.....	5,291	182,936	188,307
MARVELL TECHNOLOGY GROUP LTD.....	127,810	1,097,131	1,487,708
MASCO CORP COM.....	42,476	516,818	406,920
MASIMO CORP COM.....	6,750	159,506	162,743
MASSEY ENERGY CORP COM.....	26,584	721,221	519,451
MASTERCARD INC CL A.....	21,194	3,508,787	3,545,968
MATERIAL SCIENCES CORP.....	31,038	252,127	29,486
MATRIX INITIATIVES INC.....	200	3,655	1,118
MATSUDA SANGYO JPY50.....	38	976	607
MATSUMOTOKIYOSHI HOLDINGS CO.....	6,600	131,669	135,920
MATTEL INC COM.....	39,094	588,370	627,459
MATTSON TECHNOLOGY INC COM.....	106,170	438,419	125,281
MAXIM INTEGRATED PRODS INC COM.....	32,170	516,993	504,747
MAXVALU TOKAI CO LTD.....	700	7,529	8,525
MBIA INC COM.....	13,930	83,251	60,317
MCAFFEE INC.....	25,277	847,168	1,066,437
MCCORMICK & CO NON VOTING.....	25,762	827,239	838,038
MCDERMOTT INTL INC COM.....	35,663	427,187	724,316
MCDONALDS CO JAPAN JPY50.....	2,300	43,221	42,646
MCDONALDS CORP COM.....	260,813	14,988,905	14,994,139
MCGRAW HILL COS INC COM.....	44,795	1,121,630	1,348,777
MCKESSON CORP COM.....	107,924	4,885,265	4,748,656
MDU RESOURCES GROUP INC.....	24,296	543,522	460,895
MEAD JOHNSON NUTRITION CO COM.....	4,358	126,662	138,454
MEADWESTVACO CORP.....	18,086	224,159	296,791
MEDCO ENERGI INTL IDR100.....	50,500	8,683	15,089
MEDCO HEALTH SOLUTIONS INC.....	112,583	4,724,896	5,134,911
MEDICIS PHARMACEUTICAL CORP.....	17,000	510,747	277,440
MEDIDATA SOLUTIONS INC.....	6,150	96,646	100,737
MEDION AG NPV.....	5,427	104,413	58,462
MEDNAX INC COM.....	9,340	317,428	393,494
MEDTRONIC INC COM.....	359,342	15,364,054	12,537,442
MEGA FINANCIAL HOLDING CO LTD.....	9,000	3,823	4,142
MEGGITT ORD5P.....	1,260	3,241	3,289
MEIBAN GROUP SGD0.10.....	7,000	2,525	1,112
MELCO CROWN ENTERTAINMENT LTD.....	41,915	202,410	188,618
MEMC ELECTRONICS MATERIALS.....	118,016	2,074,690	2,101,865
MERCK & CO INC COM.....	597,503	21,194,972	16,706,184
MERCURIES & ASSOC TWD10.....	17,000	7,766	7,591
MERCURY GEN CORP NEW.....	2,819	119,217	94,239
MEREDITH CORP COM.....	3,575	61,942	91,341
MERIDIAN BIOSCIENCE INC COM.....	16,419	346,130	370,741
METAVANTE HLDG CO COM.....	26,984	505,290	697,806
METHODE ELECTRS INC COM.....	19,724	232,282	138,462
METLIFE INC COM.....	135,986	6,455,560	4,080,932
METRO AG ORD NPV.....	114,753	8,071,020	5,475,801
METRO INC.....	2,200	70,023	72,023
METROPCS COMMUNICATIONS INC.....	39,462	607,096	525,239
METROPOLITAN HOLDINGS LTD.....	4,586	7,562	6,918
METTLER-TOLEDO INTL INC.....	3,572	252,794	275,580
MGIC INVT CORP WIS COM.....	126,600	3,166,108	557,040
MGM MIRAGE.....	20,694	223,159	132,235
MICHELIN CIE GLE DES ETABL.....	15,300	815,272	871,405
MICRO FOCUS ORD GBP0.10.....	21,492	102,531	132,551
MICRO STAR INTL TWD10.....	219,181	135,181	137,280
MICROCHIP TECHNOLOGY INC COM.....	122,518	3,408,822	2,762,781
MICRON TECHNOLOGY INC COM.....	116,635	367,809	590,173
MICROS SYS INC COM.....	8,486	206,716	214,866
MICROSEMI CORP.....	39,271	604,234	541,940



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MICROSOFT CORP COM.....	2,232,019	55,782,478	53,055,092
MID REIT INC REIT.....	7	10,002	15,620
MILLICOM INTL CELLULAR SA.....	1,587	75,052	89,285
MILLIPORE CORP COM.....	5,843	309,412	410,237
MIMASU SEMICONDUCTOR INDUSTRY.....	5,300	52,024	63,665
MINCOR RESOURCES NPV.....	6,282	7,375	7,872
MIRACA HOLDING INC JPY50.....	1,000	20,285	24,460
MIRANT CORP NEW.....	16,986	321,697	267,360
MIRATO SPA EUR0.6.....	756	4,925	4,570
MITAC INTERNATIONAL CORP TWD10.....	241,000	99,778	96,224
MITANI CORP JPY50.....	1,800	14,196	10,820
MITIE GROUP ORD GBP0.025.....	9,924	47,250	35,056
MITSUBISHI CHEMICAL HOLDINGS.....	59,000	501,430	250,101
MITSUBISHI CORP NPV.....	102,000	2,410,889	1,890,200
MITSUBISHI ELECTRIC CORP Y50.....	65,000	516,061	411,618
MITSUBISHI ESTATE CO NPV.....	89,000	1,603,371	1,486,024
MITSUBISHI GAS & CHEML CO Y50.....	20,000	108,755	109,447
MITSUBISHI MATERIAL CORP Y50.....	19,000	65,534	59,273
MITSUBISHI RAYON Y50.....	28,000	65,857	81,546
MITSUBISHI STEEL JPY50.....	7,000	20,694	16,469
MITSUBISHI UFJ FINANCIAL GROUP.....	113,800	883,619	705,316
mitsui & CO Y50.....	72,300	811,953	858,743
mitsui FUDOSAN CO Y50.....	164,771	2,212,333	2,874,121
mitsui MINING & SMELT CO Y50.....	285,000	980,587	738,457
mitsui SUGAR CO Y50.....	5,000	21,910	16,946
mitsui SUMITOMO INSURANCE.....	138,109	4,851,966	3,628,609
mitsumi ELECTRIC CO Y50.....	4,600	76,708	98,451
MKS INSTRS INC.....	21,000	291,367	276,990
MMX MINERACAD E METALICOS.....	11,800	29,421	37,692
MOBILEONE SGD0.20 (POST.....	460,188	432,435	486,467
MODERN TIMES GRP (MTG) SER B.....	2,470	65,943	68,382
MOHAWK INDS INC COM.....	5,857	220,665	208,978
MOLEX INC COM.....	23,428	359,659	364,305
MOLSON COORS BREWING CO CL B.....	16,160	734,757	684,053
MOMENTA PHARMACEUTICALS INC.....	36,979	494,438	444,857
MONBERG & THORSEN 'A' DKK20.....	192	6,273	6,057
MONDI PLC ORD EUR0.20.....	5,898	34,035	20,106
MONOLITHIC PWR SYS INC.....	1,500	29,431	33,615
MONSANTO CO NEW COM.....	113,284	9,899,300	8,421,533
MONSTER WORLDWIDE INC COM.....	13,325	149,453	157,368
MOODYS CORP COM.....	26,363	597,593	694,665
MOOG INC CL A.....	21,655	740,609	558,916
MORGAN CRUCIBLE CO. ORD 25P.....	199,200	802,199	311,650
MORGAN SINDALL ORD 5P.....	1,626	21,373	18,503
MORGAN STANLEY.....	290,703	10,136,883	8,287,943
MORNINGSTAR INC.....	2,065	70,750	85,140
MORTONS RESTAURANT GROUP INC.....	102,460	1,209,101	307,380
MOSAIC CO.....	24,013	1,264,653	1,063,776
MOTOROLA INC COM.....	507,899	5,288,763	3,367,370
MR BRICOLAGE SA EUR3.20.....	208	3,936	3,469
MSC INDL DIRECT INC CL A.....	15,476	534,518	549,088
MSCI EMF (EMERGING MKTS FREE).....	1,665,786	45,039,644	49,017,285
MSCI EQ INDEX FD-WORLD EX-US.....	25,319,788	226,610,301	263,407,117
MSCI INC CL A.....	10,570	225,901	258,331
MTU AERO ENGINES INVEST NPV.....	8,593	301,368	313,377
MUELLER INDS INC COM.....	16,004	482,897	332,883
MUENCHENER RUECKVERSICHERUNGS.....	40,979	6,899,095	5,528,924
MURPHY OIL CORP COM.....	25,642	1,278,394	1,392,873
MUSASHI SEIMITSU IND JPY50.....	1,100	11,045	17,056
MYLAN INC COM.....	40,044	419,556	522,574

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
MYRIAD GENETICS INC.....	11,983	425,525	427,194
MYRIAD PHARMACEUTICALS INC.....	475	3,424	2,209
N.G.K. SPARK PLUG CO NPV.....	82,000	1,153,051	782,733
N.I.C. CORP Y50.....	1,761	7,192	8,177
NABORS INDUSTRIES LTD SHS.....	45,614	785,506	710,666
NALCO HLDG CO COM.....	16,543	222,415	278,584
NAM TAI ELECTRS INC COM PAR.....	3,772	34,789	16,069
NAMCO BANDAI HOLDINGS INC NPV.....	27,900	291,845	306,514
NAMURA SHIPBUILDING CO Y50.....	7,100	38,971	44,226
NASDAQ OMX GROUP/THE COM STK.....	16,701	410,557	355,898
NATIONAL BANK OF CANADA.....	130,212	5,139,644	6,026,517
NATIONAL BANKSHARES INC VA.....	300	5,563	7,200
NATIONAL FUEL GAS CO N J.....	8,369	273,216	301,954
NATIONAL GRID PLC NEW ORD.....	38,192	397,896	344,358
NATIONAL INSTRS CORP COM.....	26,816	555,707	604,969
NATIONAL OILWELL VARCO INC.....	62,451	2,127,574	2,039,650
NATIONAL SEMICONDUCTOR CORP.....	60,982	655,572	765,324
NATIONWIDE HEALTH PPTYS INC.....	10,850	280,249	279,279
NATL AUSTRALIA BK NPV.....	40,472	780,632	734,228
NATURAL GAS SVCS GROUP INC.....	20,363	289,142	270,828
NAVIGATORS GROUP INC.....	9,150	416,073	406,535
NAVISTAR INTL CORP NEW COM.....	6,627	298,395	288,937
NBTY INC.....	56,991	1,471,226	1,602,587
NCC SER B SEK8.....	2,430	56,884	21,014
NCR CORP NEW.....	27,108	364,933	320,688
NEC ELECTRONICS CP NPV.....	1,500	11,355	13,634
NEC MOBILING LTD NPV.....	1,300	21,877	25,101
NEC SYS INT & CONS Y50.....	900	8,641	11,063
NEO MATERIAL TECHNOLOGIES INC.....	691	2,474	1,226
NEOWIZ CORPORATION KRW500.....	898	14,396	13,041
NEPTUNE ORIENT LINES.....	141,750	0	17,139
NEPTUNE ORIENT LNS SG\$1.....	189,000	451,785	193,264
NESTLE SA CHF0.1 (REGD).....	116,763	4,496,448	4,393,308
NET ONE SYSTEMS CO JPY5000.....	14	22,364	24,638
NETAPP INC COM.....	185,341	4,380,058	3,654,925
NETFLIX COM INC.....	5,958	242,112	246,304
NETIA SA PLN1.....	14,726	15,277	16,424
NETWORK EQUIP TECHNOLOGIES.....	14,505	112,367	61,791
NEUSTAR INC CL A.....	34,006	678,244	753,573
NEW JERSEY RES CORP.....	22,574	666,080	836,141
NEW YORK CMNTY BANCORP INC.....	36,380	446,642	388,902
NEW YORK TIMES CO CL A.....	10,999	76,658	60,604
NEWELL RUBBERMAID INC.....	29,352	376,848	305,554
NEWFIELD EXPL CO COM.....	66,032	1,960,559	2,157,265
NEWMONT MINING CORP HOLDING CO.....	54,700	2,213,941	2,235,589
NEWS CORPORATION CL A.....	562,252	7,882,683	5,122,116
NEXANS EUR1.....	588	37,614	31,229
NEXEN INC.....	36,365	952,116	791,272
NEXT GROUP ORD GBP0.10.....	132,813	3,283,305	3,213,042
NGK INSULATORS Y50.....	5,000	63,215	102,088
NHN CORP.....	390	48,607	54,033
NIB HOLDINGS LTD NPV.....	3,030	1,690	2,254
NICHIBAN CO LTD JPY50.....	11,000	33,653	34,088
NICHIKO PHARM JPY50.....	2,200	73,910	68,632
NICHIREI Y50.....	6,000	29,367	23,568
NICHIREKI CO Y50.....	7,000	25,467	26,046
NIDEC CORP NPV.....	3,600	254,584	218,272
NIEN HSING TEXTILE TWD10.....	3,000	1,771	1,052
NIFTY CORP NPV.....	4	3,308	3,503
NIHON SHOKUHN KAK JPY50.....	5,285	20,106	19,007

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**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
NII HLDGS INC CL B NEW.....	42,969	774,606	819,419
NIIT TECHNOLOGIES INR10.....	4,143	36,155	8,648
NIKE INC CL B COM.....	86,735	4,740,155	4,491,138
NIKO RESOURCES LTD.....	700	43,955	48,220
NIKON CORP NPV.....	5,000	133,088	86,749
NINE DRAGONS PAPER HOLDINGS.....	78,000	51,715	51,530
NINTENDO CO.....	2,500	921,343	690,004
NIPPO CORP NPV.....	8,000	63,312	74,291
NIPPON SEIKI CO Y50.....	1,000	9,628	10,385
NIPPON CHEMICAL INDUSTRIAL CO.....	5,000	15,530	12,282
NIPPON ELECTRIC GLASS Y50.....	23,000	285,188	257,926
NIPPON EXPRESS CO Y50.....	32,000	138,363	145,598
NIPPON GAME CARD CORPORATION.....	1	1,348	1,346
NIPPON MINING HLDG NPV.....	227,200	1,441,002	1,182,095
NIPPON OIL CORP JPY50.....	147,800	1,186,016	873,151
NIPPON ROAD CO Y50.....	9,000	12,560	26,211
NIPPON SHINYAKU CO Y50.....	6,487	74,015	74,293
NIPPON SHOKUBAI CO Y50.....	89,000	845,626	681,671
NIPPON SODA CO Y50.....	11,000	45,982	49,479
NIPPON STEEL TRADING CO NPV.....	15,000	50,663	26,118
NIPPON SYSTEM DEV Y50.....	2,200	17,037	22,300
NIPPON TEL & TEL CORP Y50000.....	50,800	2,340,971	2,063,906
NIS GROUP CO LTD.....	53,789	45,997	26,202
NISHIMATSU CONSTRUCTION CO Y50.....	23,000	21,218	35,757
NISHIO RENT ALL CO Y50.....	900	5,433	6,390
NISOURCE INC COM.....	32,443	392,451	378,285
NISSAN MOTOR CO Y50.....	1,154,466	10,494,661	7,011,629
NISSAN SHATAI CO Y50.....	5,622	38,055	46,323
NISSHA PRINTING Y50.....	1,000	29,909	48,090
NISSIN SUGAR MFG JPY50.....	6,379	15,155	14,545
NITTETSU MINING CO Y50.....	8,000	40,081	34,161
NITTO DENKO CORP NPV.....	20,800	767,383	633,798
NITTO CONSTRUCTION Y50.....	6,000	5,297	4,913
NKT HOLDING DKK20.....	8,700	374,628	292,911
NOBLE ENERGY INC.....	25,105	1,333,023	1,480,442
NOBLE GROUP HKD0.25.....	617,000	511,950	775,859
NOEVIR CO LTD NPV.....	3,200	29,352	30,877
NOKIA (AB) OY EUR0.06.....	407,260	9,938,648	5,963,779
NOLATO AB SER'B'SEK5.....	1,000	6,322	6,195
NOMURA HOLDING NPV.....	63,800	805,120	538,252
NORDEA BANK AB EUR0.39632.....	193,100	1,109,926	1,522,798
NORDSTROM INC WASH COM.....	19,743	287,103	392,688
NORFOLK SOUTHN CORP COM.....	88,587	4,203,014	3,337,072
NORSK HYDRO ASA NOK3.6666.....	48,000	598,679	246,095
NORSKE SKOGSINDUSTRIER NOK10.....	7,579	24,090	11,092
NORTH AMERN GALVANIZING &.....	766	5,282	4,642
NORTHEAST UTILS COM.....	20,620	476,073	460,032
NORTHERN FOODS ORD 25P.....	215,200	602,513	184,289
NORTHERN TR CORP COM.....	38,706	2,224,869	2,077,738
NORTHROP GRUMMAN CORP COM.....	40,485	1,922,443	1,849,355
NORTHUMBRIAN WATER ORD GBP0.10.....	24,186	79,426	98,581
NOVA CHEMICALS CORP.....	31,500	1,107,275	187,695
NOVARTIS AG CHF0.50 (REGD).....	90,946	4,255,736	3,682,830
NOVELL INC.....	86,699	345,458	392,746
NOVELLUS SYS INC.....	12,924	186,472	215,831
NOVEN PHARMACEUTICALS INC COM.....	15,231	261,758	217,803
NOVO-NORDISK AS DKK1.....	15,635	883,811	845,183
NRG ENERGY INC.....	32,259	749,184	837,444
NRW HOLDINGS LIMITED NPV.....	19,210	12,734	14,754
NSK LTD ORD.....	18,000	87,772	91,413

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**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
NSTAR COM.....	14,689	513,107	471,664
NTT DOCOMO INC NPV.....	1,109	1,720,408	1,622,955
NUANCE COMMUNICATIONS INC.....	22,957	228,678	277,550
NUCOR CORP.....	42,959	2,053,550	1,908,668
NUFARM NPV.....	9,586	71,985	71,143
NV ENERGY INC COM.....	32,806	316,512	353,977
NVIDIA CORP COM.....	84,769	808,771	957,042
NVR INC.....	784	368,119	393,874
NYRSTAR NV.....	8,131	47,324	68,886
NYSE EURONEXT COM.....	29,327	853,607	799,161
O CHARLEYS INC.....	500	3,634	4,625
O M GROUP INC COM.....	200	5,686	5,804
OBIC JPY50.....	1,660	280,131	269,598
OCCIDENTAL PETE CORP COM.....	156,038	9,830,178	10,268,861
OCE NV EUR0.50.....	66,085	1,127,147	353,999
OCEANAGOLD CORPORATION CDI NPV.....	7,008	6,292	6,204
OCEANEERING INTL INC COM.....	50,024	1,425,572	2,261,085
OCTAVIAR LTD NPV.....	29,792	124,174	23,844
OCWEN FINL CORP COM NEW.....	700	7,517	9,079
ODYSSEY RE HLDGS CORP COM.....	3,789	149,594	151,484
OFFICE DEPOT INC COM.....	29,040	83,953	132,422
OGE ENERGY CORP COM.....	11,343	303,658	321,234
OIL & NATURAL GAS INR10.....	29,429	508,642	655,664
OIL CO LUKOIL SPON ADR.....	2,903	203,411	135,280
OIL SEARCH LTD ORD PGK 0.10.....	50,042	169,900	220,892
OIL STS INTL INC COM.....	9,642	221,078	233,433
OKINAWA ELECTRIC POWER Y500.....	1,600	84,189	86,231
OLAM INTERNATIONAL LIMITED ORD.....	73,000	79,616	122,562
OLD DOMINION FGHT LINES INC.....	6,000	164,613	201,420
OLD MUTUAL ORD GBP0.10.....	689,000	1,425,138	918,296
OLD REP INTL CORP COM.....	30,915	333,466	304,513
OM HOLDINGS LTD AUD0.10.....	27,145	48,398	30,065
OMEGA PROTEIN CORP COM.....	200	2,798	812
OMNICARE INC COM.....	20,825	507,518	536,452
OMNICOM GROUP INC USD0.15 COM.....	33,515	997,828	1,058,404
OMRON CORP Y50.....	275,150	5,948,844	3,978,175
ON ASSIGNMENT INC COM.....	19,160	162,221	74,916
ON SEMICONDUCTOR CORP COM.....	65,478	292,728	449,179
ONA(OMNIUM NORD AFRICAIN).....	256	36,102	47,367
ONEBEACON INSURANCE GROUP LTD.....	2,451	21,843	28,652
ONEOK INC NEW COM.....	12,445	363,967	367,003
ONEX CORP.....	200	3,592	3,444
ONWARD HOLDINGS CO Y50.....	10,000	77,639	64,466
OPAP SA GRD100 (CR).....	16,063	570,308	428,085
OPEN TEXT CORP.....	2,100	71,587	76,850
OPNEXT INC COM.....	11,999	164,279	25,678
ORACLE CORPORATION COM.....	1,295,188	22,892,392	27,742,927
ORDINA NV EUR0.10.....	2,358	9,458	9,218
O'REILLY AUTOMOTIVE INC.....	95,875	2,597,701	3,650,920
ORICA LIMITED.....	14,568	262,231	255,807
ORIENT OVERSEAS INT USD0.10.....	206,800	588,784	883,230
ORIENTAL BK OF COM INR10.....	1,693	6,111	6,344
ORIENTAL PRESS GROUP HK\$0.25.....	216,000	20,028	25,362
ORIENTAL YEAST CO JPY50.....	3,000	13,577	15,329
ORIX CORP Y50.....	3,671	222,090	221,055
ORMAT TECHNOLOGIES INC.....	2,300	90,814	92,713
OSHKOSH CORP COM.....	64,162	1,733,411	932,915
OSI PHARMACEUTICALS INC COM.....	6,112	168,806	172,542
OTP BANK HUF100.....	10,692	188,533	192,091
OTSUKA KAGU SHS Y50.....	800	5,136	6,525

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**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
OUTOTEC OYJ NPV.....	465	21,176	11,023
OVERSEAS SHIPHOLDING GRP INC.....	2,894	117,874	98,512
OWENS & MINOR INC NEW.....	22,715	647,438	995,371
OWENS CORNING NEW COM.....	9,014	139,534	115,199
OWENS ILL INC NEW.....	21,100	569,656	591,011
OZ MINERALS LTD AUD0.4.....	1,061,467	1,171,348	789,492
PACCAR INC.....	43,298	1,280,138	1,407,618
PACE PLC ORD5P.....	15,324	28,669	50,157
PACIFIC BASIN SHIP USD0.1.....	82,674	127,462	52,804
PACIFIC BRANDS NPV.....	275,900	490,929	190,709
PACIFIC RUBIALES ENERGY CORP.....	3,400	27,150	28,076
PACIFIC SUNWEAR CALIF INC COM.....	41,843	697,704	141,011
PACKAGING CORP AMER COM.....	17,837	237,576	288,959
PACTIV CORP COM.....	51,377	1,122,021	1,114,881
PAL CO LTD NPV.....	250	3,847	4,236
PALABORA MINING CO ORD R1.....	471	7,123	4,553
PALL CORP COM.....	22,566	673,826	599,353
PAN PACIFIC PETROL NPV.....	72,899	15,456	27,700
PANALPINA WELTTRANSPORT (HLDG).....	2,130	138,309	154,626
PANERA BREAD CO CL A COM.....	29,197	1,331,997	1,455,762
PANTRY INC.....	1,000	19,972	16,600
PAPERLIX NPV.....	146,800	386,250	50,439
PARKER HANNIFIN CORP COM.....	19,041	810,520	818,001
PARLUX FRAGRANCES INC.....	643	3,966	1,132
PARMALAT S P A EUR1.....	42,721	99,313	103,007
PARROT EUR0.1524.....	1,633	14,641	16,057
PARTNERRE HLDGS LTD BERMUDA.....	9,398	674,671	610,400
PATNI COMPUTER SYS INR2.....	12,942	35,577	70,336
PATTERSON COS INC.....	50,923	1,695,840	1,105,029
PATTERSON UTI ENERGY INC COM.....	39,980	617,928	514,143
PAYCHEX INC COM.....	54,472	1,423,768	1,372,694
PC-TEL INC COM.....	15,844	140,611	84,765
PDL BIOPHARMA INC COM.....	1,300	8,213	10,270
PEABODY ENERGY CORP COM.....	41,730	1,234,899	1,258,577
PEACE MARK(HLDGS) HKD0.10.....	80,000	19,497	15,484
PEARSON ORD GBP0.25.....	27,592	323,625	276,956
PENN NATL GAMING INC COM.....	18,066	499,035	525,901
PENSKE AUTOMOTIVE GROUP INC.....	3,980	33,611	66,227
PENTAIR INC COM.....	10,386	258,708	266,089
PEOPLES UTD FINL INC COM.....	73,039	1,194,536	1,098,507
PEPCO HLDGS INC.....	25,944	441,162	348,687
PEPSI BOTTLING GROUP INC COM.....	20,399	488,297	690,302
PEPSIAMERICAS INC COM.....	7,155	144,412	191,826
PEPSICO INC COM.....	475,617	28,498,382	26,139,910
PERKINELMER INC COM.....	13,430	191,294	233,682
PERRIGO CO COM.....	20,381	539,856	566,184
PESANOVA SA EUR6.....	210	12,378	6,922
PETROBANK ENERGY & RESOURCES.....	2,700	78,266	78,534
PETROBRAS ENERGIA.....	3,700	22,116	21,978
PETRO-CANADA.....	43,500	1,994,565	1,682,542
PETROCHINA CO 'HCNY1.....	200,000	169,300	221,934
PETROHAWK ENERGY CORP.....	60,885	1,261,398	1,357,736
PETROL OFISI TRY1'A'.....	9,022	26,743	30,246
PETSMART INC.....	63,151	1,243,600	1,355,220
PEUGEOT SA EUR1.....	182,837	8,067,840	4,800,862
PFIZER INC COM STK USD0.05.....	2,142,961	48,382,280	32,144,415
PG&E CORP COM.....	58,448	2,231,580	2,246,741
PHARMACEUTICAL PROD DEV INC.....	95,892	2,333,250	2,226,612
PHILIP MORRIS INTL INC COM.....	400,698	17,654,774	17,478,447
PHILIPPINE LONG DISTANCE.....	2,500	62,291	124,416

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**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
PHILLIPS VAN HEUSEN CORP COM.....	6,855	141,999	196,670
PHOTRONICS INC COM.....	22,363	333,309	90,570
PICO FAR EAST HLDGS HKD0.05.....	44,000	5,118	5,223
PIEDMONT NAT GAS INC.....	35,536	816,039	856,773
PINNACLE ENTMT INC COM.....	37,466	357,153	348,059
PINNACLE WEST CAP CORP COM.....	13,344	414,177	402,322
PIONEER CORP Y50.....	2,800	2,873	8,329
PIONEER NAT RES CO.....	17,997	447,358	458,924
PIRELLI E C SPA EURO.29.....	174,056	54,474	60,888
PITNEY BOWES INC COM.....	38,459	1,001,702	843,406
PLAINS EXPLORATION & PRODTN.....	14,864	354,589	406,679
PLANAR SYS INC.....	145,387	983,264	175,918
PLUM CREEK TIMBER CO INC COM.....	18,777	682,789	559,179
PMC SIERRA INC.....	23,502	185,326	187,076
PMI GROUP INC.....	5,479	10,840	10,848
PNC FINANCIAL SERVICES GROUP.....	114,905	6,009,186	4,459,463
POLARIS INDS PARTNERS INC COM.....	26,625	1,210,601	855,195
POLARIS SOFTWARE LAB INR5.....	21,896	31,863	46,987
POLO RALPH LAUREN CORP CL A.....	20,766	1,006,940	1,111,812
POLSKI KONCERN NAFTOWY ORLEN.....	4,917	56,755	40,750
POLYONE CORP COM.....	388,695	2,469,575	1,053,363
POLYTEC ASSET HLDG.....	105,000	6,241	10,974
POOL CORP COM.....	31,234	839,483	517,235
POONGSAN CORPORATION KRW5000.....	40	298	636
POPULAR INC COM.....	29,834	164,916	65,635
POSCO KRW5000.....	395	90,354	131,310
POTASH CORP OF SASKATCHEWAN.....	100	9,132	9,342
POTASH CORP SASK INC COM.....	2,400	116,100	223,320
POU CHEN TW\$10.....	114,099	75,199	69,899
POWER CORP CANADA.....	4,600	82,155	106,311
POWER INTEGRATIONS INC.....	10,433	235,015	248,201
PPG INDS INC COM.....	26,134	1,213,274	1,147,283
PPL CORP COM.....	62,049	2,209,378	2,045,135
PRAKTIKER BAU HLDG NPV.....	1,476	9,381	14,389
PRAXAIR INC COM.....	44,575	3,039,863	3,167,945
PRECISION CASTPARTS CORP.....	17,878	1,150,898	1,305,630
PRECISION DRILLING TR UNIT.....	37,844	188,980	184,679
PREMIER OIL ORD GBP0.50.....	3,265	50,401	58,716
PRESTIGE BRANDS HLDGS INC.....	18,485	274,723	113,683
PRG SCHULTZ INTL INC COM NEW.....	398	4,329	1,075
PRICE T ROWE GROUP INC COM.....	29,940	1,097,454	1,247,600
PRICELINE COM INC.....	4,397	323,035	490,485
PRIDE INTL INC DEL COM.....	28,669	549,189	718,445
PRIMA MEAT PACKERS Y50.....	9,000	6,768	10,914
PRINCIPAL FINANCIAL GROUP INC.....	32,803	672,647	618,009
PROCTER & GAMBLE CO COM.....	679,580	40,494,673	34,726,538
PROGRESS ENERGY INC COM.....	34,615	1,380,553	1,309,485
PROGRESS SOFTWARE CORP.....	17,797	432,803	376,762
PROGRESSIVE CORP OHIO COM.....	85,716	1,327,991	1,295,169
PROLOGIS INT.....	46,721	393,665	376,571
PROSPERITY BANCSHARES INC COM.....	183	5,020	5,459
PROTECTIVE LIFE CORP COM.....	9,054	99,059	103,578
PROTON HLDGS BERHAD.....	9,100	7,791	7,378
PROVIDENCE SVC CORP.....	300	3,232	3,285
PRUDENTIAL FINL INC.....	67,478	2,529,586	2,511,531
PRUDENTIAL PLC GBP0.05.....	425,185	5,102,873	2,895,393
PS BUSINESS PKS INC CALIF.....	1,100	46,792	53,284
PSS WORLD MED INC.....	15,000	251,485	277,650
PTT PUB CO THB10 (ALIEN MKT).....	98,600	593,489	677,206
PUBLIC BK BHD MYR1.....	14,900	30,930	38,363

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
PUBLIC POWER CORP EUR4.60 (CR).....	2,390	45,898	49,279
PUBLIC STORAGE COM.....	28,987	2,336,616	1,898,069
PUBLIC SVC ENTERPRISE GROUP.....	66,283	2,092,252	2,162,814
PUBLICIS GROUPE SA EUR.4.....	3,790	96,390	115,518
PULTE HOMES INC COM.....	39,819	420,414	351,602
PUNJAH NATIONAL BA INR10.....	39,887	318,380	564,313
QANTAS AIRWAYS NPV.....	663,490	1,918,234	1,078,161
QBE INS GROUP AS1.....	23,018	400,296	370,317
QIAGEN NV EUR0.01.....	2,309	46,239	42,751
QLOGIC CORP COM.....	12,557	159,232	159,223
QLT INC.....	13,600	31,325	29,159
QUALCOMM INC.....	403,668	16,032,406	18,245,794
QUANEX BLDG PRODS CORP COM.....	13,812	207,581	154,971
QUANTA COMPUTER TWD10.....	86,970	133,464	140,488
QUANTA SVCS INC COM.....	53,421	1,128,940	1,235,628
QUEST DIAGNOSTICS INC COM.....	70,884	3,585,481	3,999,984
QUESTAR CORP.....	22,025	744,709	684,097
QUESTCOR PHARMACEUTICALS INC.....	800	3,971	4,000
QUICKSILVER RES INC COM.....	19,515	159,311	181,294
QUIKSILVER INC COM.....	29,604	327,626	54,767
QWEST COMMUNICATIONS INTL INC.....	224,299	761,356	930,841
RABA RT HUF1000.....	4,578	47,239	15,106
RACKSPACE HOSTING INC COM.....	5,240	64,265	72,626
RADIO SHACK CORP COM.....	13,218	159,330	184,523
RAFFLES EDUCATION CORP NPV.....	275,000	235,336	104,501
RAFFLES MED GROUP SGD0.10.....	1,000	1,031	656
RAITO KOGYO CO Y50.....	4,700	12,420	12,324
RALCORP HLDGS INC NEW COM.....	26,398	1,318,802	1,608,166
RALLYE EUR3.00(REGD).....	19,580	673,176	517,969
RAMBUS INC DEL COM.....	19,742	250,796	305,804
RANDSTAD HLDGS EURO.1.....	8,400	255,651	232,287
RANGE RES CORP COM.....	20,439	755,630	846,379
RANHILL BHD MYR1.....	6,000	5,200	1,553
RATCHABURI ELECT GENERATING.....	24,100	27,148	26,880
RAUTARUUKKI OY 'K'NPV.....	26,400	253,711	527,677
RAYMOND JAMES FINL INC COM.....	88,186	1,665,009	1,517,681
RAYONIER INC COM.....	9,117	304,060	331,403
RAYTHEON CO COM NEW.....	77,368	4,135,347	3,437,460
RCG HOLDINGS GROUP HKD0.01.....	30,877	26,045	31,781
REALTY INCOME CORP MD COM.....	11,001	239,759	241,142
RECKITT BENCKISER GROUP PLC.....	63,804	2,794,790	2,906,392
RECORDATI EUR0.125.....	115,600	1,094,427	714,255
RECYLEX SA FF50.....	537	4,651	5,001
RED ELECTRICA CORPORATION SA.....	3,600	220,527	162,646
RED HAT INC COM.....	32,967	427,363	663,626
RED ROBIN GOURMET BURGERS INC.....	30,157	581,588	565,444
REDECARD SA COMMON STOCK NPV.....	4,200	42,527	64,614
REED ELSEVIER.....	191,766	2,184,418	1,429,040
REGAL ENTMT GROUP CL A.....	44,580	788,129	592,468
REGENCY CTRS CORP COM.....	8,465	342,633	295,513
REGENERON PHARMACEUTICALS INC.....	9,000	198,398	161,280
REGIONS FINL CORP.....	389,569	1,921,979	1,573,859
REGIS CORP MINN.....	27,138	948,563	472,473
REGUS PLC ORD GBP0.....	87,909	122,775	94,102
REHABCARE GROUP INC COM.....	200	2,851	4,786
REINSURANCE GROUP AMER INC COM.....	7,690	291,567	268,458
REJESH EXPORTS INR2(POST).....	7,399	8,215	6,518
RELIANCE STL & ALUM CO.....	8,756	284,266	336,143
RELO HOLDINGS INC JPY50.....	900	6,717	10,643
RENAISSANCE RE HOLDINGS LTD.....	10,554	495,206	491,183

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
RENAULT REGIE NATIONALE DES.....	19,500	1,632,532	715,793
RENEW HLDGS PLC ORD GBP0.10.....	5,519	12,412	3,058
RENEWABLE ENERGY CORP AS.....	99,416	0	355,247
RENEWABLE ENERGY CORP AS NOK1.....	288,308	2,560,906	2,235,137
RENHE COMMERCIAL HOLDINGS CO.....	22,000	4,581	4,542
REPSOL YPF SA EUR1.....	51,700	1,081,104	1,155,921
REPUBLIC SVCS INC COM.....	46,187	1,163,440	1,127,425
RESEARCH IN MOTION LTD.....	4,700	241,265	334,607
RESMED INC.....	9,861	375,686	401,639
RESMED INC NPV CDI-10CDI/1 SHS.....	28,587	108,441	119,947
REYNOLDS AMERN INC.....	21,322	868,522	823,456
RHEINMETAL AG NPV.....	15,786	761,208	678,659
RHODIA EUR12 POST.....	418	3,166	3,157
RICKMERS MARITIME NPV.....	72,000	71,681	26,117
RICOH LEASING CO LTD JPY50.....	1,714	42,482	33,699
RICOH Y50.....	363,494	6,094,276	4,690,367
RIETER HOLDINGS AG CHF10.....	2,400	638,321	401,637
RIGHT-ON CO JPY50.....	237	3,431	2,171
RINNAI CORP Y50.....	5,100	161,946	225,703
RIO TINTO LIMITED NPV.....	50,094	3,639,829	2,114,021
RIO TINTO LTD-RIGHTS.....	2,053	92,504	39,685
RIO TINTO ORD GBP0.10.....	71,738	2,576,433	2,486,883
RIO TINTO ORD GBP0.10 (N/P.....	37,662	541,051	432,925
RITE AID CORP COM.....	73,484	52,771	110,961
RLI CORP.....	12,716	543,331	569,677
ROBERT HALF INTL INC COM.....	19,557	385,087	461,936
ROCHE HLDG AG GENUSSSCHEINE NPV.....	19,770	3,206,198	2,684,961
ROCK-TENN CO CL A.....	19,515	493,624	744,692
ROCKWELL AUTOMATION INC.....	71,261	4,007,411	2,288,903
ROCKWELL COLLINS INC COM.....	18,190	711,237	759,069
ROGERS COMMUNICATIONS INC.....	5,500	168,671	141,602
ROHM CO Y50.....	2,300	126,350	167,580
ROLLS ROYCE GROUP ORD GBP0.20.....	41,800	238,933	248,851
ROPER INDS INC NEW COM.....	36,242	1,455,103	1,642,125
ROSS STORES INC COM.....	49,256	1,572,661	1,901,282
ROTARY ENGINEERING SGD0.10.....	21,442	15,376	10,370
ROWAN COS INC COM.....	13,998	256,888	270,441
ROYAL BANK OF CANADA.....	24,978	970,290	1,023,123
ROYAL BANK OF SCOTLAND GRP ORD.....	2,763,777	15,037,451	1,758,710
ROYAL CARIBBEAN CRUISES LTD.....	13,838	153,588	187,367
ROYAL DUTCH SHELL A SHS.....	210,526	7,296,023	5,256,238
ROYAL DUTCH SHELL 'B' SHS.....	91,772	2,400,329	2,306,316
ROYAL DUTCH SHELL PLC.....	149,498	10,833,579	7,503,305
ROYAL GOLD INC.....	3,819	160,478	159,252
RPM INTERNATIONAL INC.....	13,578	184,132	190,635
RRI ENERGY INC.....	41,395	229,843	207,389
RSA INSURANCE GROUP PLC.....	2,717	6,851	5,378
RUSH ENTERPRISES INC CL A.....	21,173	233,642	246,665
RWE AG (NEU) NPV 'A'.....	15,884	1,450,653	1,249,668
RYDER SYS INC COM.....	5,902	199,773	164,784
RYODEN TRADING CO Y50.....	5,000	19,785	28,035
SABANCI HOLDINGS AS TRY1.....	36,758	75,742	99,061
SAFEWAY INC NEW COM.....	53,847	1,249,890	1,096,863
SAHA-UNION THBH10 (LOCAL).....	23,400	9,657	9,616
SAIC INC COM.....	30,398	564,549	563,883
SAISON INFO SYSTEM JPY50.....	400	2,826	2,512
SALESFORCE COM INC.....	11,442	381,425	436,741
SAM WHAN CORP KRW5000.....	590	13,026	5,882
SAMMY NETWORKS CO LTD NPV.....	2	4,570	6,675
SAMPO CORP TWD10.....	12,000	1,862	1,880



**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
SAMSUNG ELECTRONICS CO LTD.....	4,333	1,975,939	2,013,529
SAMSUNG SDI KRW5000.....	3,648	284,278	296,376
SAMYOUNG CORP KRW500.....	1,730	20,943	15,345
SANDEN Y50.....	208,000	911,631	521,698
SANDERSON FARMS INC.....	100	4,743	4,500
SANDISK CORP.....	41,478	447,502	609,312
SANDRIDGE ENERGY INC COM.....	15,378	131,858	131,021
SANIX INC JPY50.....	10,293	28,530	14,082
SANKEN ELECTRIC CO Y50.....	82,000	439,252	323,802
SANKI ENGINEERING Y50.....	2,000	12,747	15,360
SANLAM ZAR0.01.....	79,530	123,586	177,958
SANOFI-AVENTIS EUR2.....	157,366	12,092,117	9,241,941
SANOYAS HISHINO MEISHO CORP.....	4,700	19,871	19,680
SANSHIN ELECTRONICS CO Y50.....	3,200	21,103	24,642
SANTOS LIMITED NPV.....	69,141	758,751	818,333
SANWA HOLDINGS CORP.....	119,000	497,147	425,507
SANYO ELECTRIC CO NPV.....	11,000	28,325	28,502
SARA LEE CORP.....	87,902	896,888	857,924
SASOL NVP.....	9,095	402,767	317,963
SAVILLS ORD GBP0.025.....	1,813	6,709	8,562
SBA COMMUNICATIONS CORP COM.....	22,407	456,485	549,868
SBI HOLDINGS INC.....	21	2,338	4,286
SCANA CORP NEW COM.....	14,345	498,865	465,782
SCHEIN HENRY INC COM.....	21,512	913,739	1,031,500
SCHERING PLOUGH CORP COM.....	338,994	6,574,125	8,515,529
SCHINDLER-HLDG AG CHF0.1.....	4,810	232,011	297,875
SCHLUMBERGER LTD COM.....	212,387	12,089,544	11,492,261
SCHNEIDER ELECTRIC EUR8.....	4,896	306,739	372,898
SCHNITZER STL INDS INC CL A.....	2,257	84,983	119,305
SCHULMAN A INC COM.....	42,739	664,758	645,786
SCHWAB CHARLES CORP NEW COM.....	264,994	4,602,247	4,647,995
SCHWEITZER MAUDUIT INTL INC.....	600	12,846	16,326
SCHWEIZERISCHE NATIONAL.....	226	5,926	5,050
SCIENTIFIC GAMES CORP CL A.....	22,448	335,277	354,005
SCOR SE EUR7.876972 (POST.....	20,500	567,614	420,101
SCOTTISH & SOUTHN ENERGY ORD.....	51,384	1,127,925	963,842
SCOTT'S MIRACLE-GRO COMPANY.....	33,324	1,158,464	1,168,006
SCRIPPS NETWORKS INTERACTIVE.....	63,913	2,358,622	1,778,699
SDL ORD GBP0.01.....	283	1,926	1,519
SEACOR HOLDINGS INC COM.....	2,501	168,479	188,175
SEADRILL LTD USD2.....	36,249	454,116	516,994
SEAGATE TECHNOLOGY.....	91,465	630,876	956,724
SEAGATE TECHNOLOGY ESCROW.....	42,564	0	0
SEAH STEEL KRW5000.....	1,405	44,173	44,611
SEALED AIR CORP NEW COM.....	17,871	272,895	329,720
SEARS HLDGS CORP.....	7,363	321,704	489,787
SEAT PAGINE GIALLE EUR0.03.....	64,380	19,739	14,746
SEB SA FF1.....	17,500	508,655	724,118
SECOM CO Y50.....	2,100	84,590	85,319
SECTOR SPDR TR SBI FINL.....	152,835	3,141,408	1,826,378
SECTOR SPDR TR SHS BEN INT.....	510	12,681	11,725
SECTOR SPDR TR SHS BEN INT.....	896,775	56,468,179	43,090,039
SECTOR SPDR TR SHS BEN INT.....	586,793	20,915,236	16,365,657
SEGA SAMMY HLDGS INC NPV.....	35,500	672,840	449,982
SEI INVESTMENT CO COM.....	14,830	234,799	267,533
SEIKO EPSON CORP NPV.....	14,300	207,427	233,430
SEINO HOLDINGS CO LTD.....	68,000	349,836	565,933
SEKISUI HOUSE NPV.....	110,000	977,719	1,117,272
SEMAPA SOC INVEST E GESTAO.....	298	4,826	2,420
SEMPRA ENERGY COM.....	28,801	1,251,736	1,429,394

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
SENIOR HSG PPTYS TR SH BEN INT.....	12,715	201,684	207,509
SENSHU ELECTRIC CO JPY50.....	500	4,856	4,773
SEPRACOR INC.....	11,564	141,224	200,288
SERCO GROUP ORD 2P.....	70,518	606,149	490,079
SERIA CO LTD NPV.....	1	1,937	902
SERVICE CORP INTL COM.....	26,528	144,820	145,373
SESA GOA INR1(DEMAT).....	1,557	6,966	5,935
SEVEN & I HLDG CO LTD NPV.....	7,100	197,563	167,042
SHANDA INTERACTIVE ENTM ADR.....	2,190	68,354	114,515
SHANDONG MOLONG PE ORD CNY0.1.....	6,000	294	859
SHARP CORP Y50.....	47,000	826,042	488,584
SHAW COMMUNICATIONS INC.....	4,400	77,245	74,183
SHAW GROUP INC COM.....	17,425	432,395	477,619
SHENYIN WANGUO(HK) HKD0.50.....	5,000	1,938	2,645
SHERWIN WILLIAMS CO COM.....	38,002	2,108,782	2,042,608
SHIDAX CORP JPY50000.....	3,800	13,267	14,612
SHIKOKU COCA BOTTLING Y50.....	3,400	30,882	33,864
SHIMANO INC NPV.....	2,900	134,380	110,908
SHIN KONG FINANCIAL TWD10.....	44,000	18,719	18,372
SHIN MAYWA INDUSTRIES Y50.....	2,000	4,145	7,255
SHIN-ETSU CHEMICALS CO NPV.....	5,400	279,001	250,733
SHINKO ELECTRIC INDUSTRIES CO.....	7,200	78,305	89,249
SHINKO SHOJI CO Y50.....	1,100	17,174	9,246
SHINSHO CORP JPY50.....	11,000	35,297	19,267
SHINWON CORP KSWN5000.....	12,610	20,697	13,363
SHIONOGI & CO JPY50.....	41,000	818,627	793,356
SHIRE PLC ORD GBP0.05.....	20,300	404,508	279,316
SHIROKI CORP JPY50.....	5,333	14,682	10,225
SHIZUOKAGAS CO NPV.....	6,500	31,392	33,212
SHOPPERS DRUG MART CORP.....	2,900	130,137	124,830
SHOPRITE HLDGS LTD SHS.....	15,975	85,116	113,775
SHORETEL INC COM.....	24,554	225,761	196,432
SHREE CEMENT INR10.....	50	940	1,248
SHUFFLE MASTER INC.....	25,730	450,132	170,075
SIAM COMM BK PUBLIC (FOREIGN).....	175,100	282,081	385,456
SIEMENS AG NPV REGD.....	106,179	11,336,796	7,321,496
SIGMA ALDRICH CORP.....	24,185	1,071,398	1,198,609
SIGMA PHARMACEUTICALS LTD NPV.....	372,350	272,651	367,252
SIGNET JEWELERS LIMITED SHS.....	9,007	93,338	187,526
SIIX CORPORATION JPY50.....	1,600	13,542	7,678
SILICON LABORATORIES INC.....	4,723	114,169	179,191
SILICONWARE PRECISION INDS.....	42,000	46,734	48,708
SILICONWARE PRECISION INDS LTD.....	9,370	69,219	58,094
SILVER GRANT INTERNATIONAL.....	32,000	2,976	4,748
SILVER WHEATON CORP.....	5,900	53,021	49,076
SIM TECHNOLOGY GROUP LIMITED.....	28,000	2,448	3,541
SIMON PPTY GROUP INC NEW COM.....	30,453	1,752,760	1,566,199
SIMPSON MFG INC.....	29,660	789,795	641,249
SINGAPORE PETROL SGD0.50.....	70,000	291,902	300,342
SINO-FOREST CORP.....	4,350	54,627	46,446
SINON CORP TWD10.....	126,000	72,106	55,492
SIPEF(PLANT FIN)NPV.....	180	4,268	8,620
SJM HOLDINGS LIMITED HKD1.00.....	57,000	21,363	21,035
SK HOLDINGS CO LTD KRW5000.....	6,006	526,804	502,091
SKF AB SER B NPV (POST SPLIT).....	39,500	288,963	484,328
SKYFAME REALTY HLD HKD0.01.....	52,000	4,167	3,757
SKYWEST INC COM.....	11,199	211,205	114,230
SKYWORKS SOLUTIONS INC.....	65,964	453,566	645,128
SKYWORTH DIGITAL HLDGS LTD.....	18,000	1,829	4,134
SL GREEN REALTY CORP.....	8,116	195,836	186,181

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<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
SLM CORP.....	71,429	641,638	733,576
SMITH & NEPHEW ORD USD0.20.....	45,100	531,901	333,857
SMITH A O CORP.....	20,947	654,716	682,244
SMITH INTL INC COM.....	52,061	2,351,497	1,340,571
SMITHFIELD FOODS INC COM.....	15,376	176,081	214,803
SMITHS GROUP PLC ORD GBP0.375.....	65,663	1,344,348	758,582
SNAP ON INC COM.....	6,087	226,539	174,940
SNC-LAVALIN GROUP INC.....	1,821	56,806	67,189
SOCIETE GENERALE EUR1.25.....	25,314	2,379,257	1,380,677
SOFTBANK CORPORATION NPV.....	9,200	169,359	179,452
SOFT-WORLD INTL CO TWD10.....	1,005	2,594	5,544
SOHU.COM INC COM.....	11,460	628,977	720,032
SOLARWORLD AG NPV.....	2,800	81,773	65,863
SOLOMON MUTUAL SAVINGS BANK.....	760	13,323	2,637
SOLOMON TECHNOLOGY CORP TWD10.....	15,055	7,895	4,189
SONIC CORP.....	101,996	1,460,684	1,023,020
SONOCO PRODS CO.....	11,245	280,445	269,318
SONOSITE INC COM.....	24,447	627,091	490,407
SONY CORP NPV.....	192,020	5,850,847	5,025,138
SONY FINANCIAL HOLDINGS INC.....	21	60,380	58,047
SOUL PATTINSON (WASHINGTON H.).....	2,580	25,052	22,422
SOUTH INDIA BANK INR10.....	10,068	16,297	19,136
SOUTHERN CO COM.....	100,279	3,640,108	3,124,694
SOUTHERN COPPER CORP DEL.....	30,714	544,837	627,794
SOUTHERN UN CO NEW.....	13,772	200,151	253,267
SOUTHWEST AIRLS CO COM.....	95,780	767,000	644,599
SOUTHWESTERN ENERGY CO (DEL).....	246,949	3,768,016	9,593,969
SPDR KBW REGIONAL BANKING ETF.....	112,500	2,347,573	2,052,000
SPDR SER TR KBW INS ETF.....	45,315	1,109,009	1,201,754
SPECTRA ENERGY CORP COM.....	85,550	1,483,133	1,447,506
SPERIAN PROTECTION SA FF10.....	59	6,283	3,323
SPI ELECTRONIC TWD10.....	66,000	30,328	51,698
SPIRENT COMMUNICATIONS PLC.....	10,753	6,880	11,201
SPIRIT AEROSYSTEMS HLDGS INC.....	14,645	200,239	201,222
SPORT SUPPLY GROUP INC DEL.....	200	2,124	1,718
SPORTINGBET PLC ORD.....	14,291	44,900	13,415
SPRINT NEXTEL CORP COM SER 1.....	452,323	2,767,063	2,175,674
SPX CORP.....	28,620	1,209,955	1,401,521
SQUARE ENIX HOLDINGS CO LTD.....	5,200	98,547	122,071
SRA INTERNATIONAL INC CL A.....	48,750	1,022,358	856,050
SRF LIMITED INR10.....	10,185	53,544	23,759
SSAB AB.....	13,074	149,835	151,447
SSL INTERNATIONAL ORD 10P.....	5,559	58,653	47,422
ST JOE COMPANY COM.....	10,577	287,438	280,185
ST JUDE MED INC COM.....	112,288	4,354,601	4,615,037
ST MARY LD & EXPL CO.....	10,807	235,707	225,542
STAGECOACH GROUP PLC ORD.....	4,197	17,485	8,761
STANCORP FINL GROUP INC COM.....	5,190	191,687	148,849
STANDARD BK GR LTD ZAR0.1.....	18,400	183,554	211,341
STANDARD MICROSYSTEMS CORP.....	17,995	420,464	367,998
STANDARD REGISTER CO COM.....	947	5,372	3,087
STANLEY ELECTRIC CO NPV.....	4,100	74,569	83,203
STANLEY INC COM.....	3,959	74,854	130,172
STANLEY WKS.....	8,321	268,390	281,583
STAPLES INC COM.....	106,260	2,065,928	2,143,264
STAR GAS PARTNERS L P.....	200	963	714
STARBUCKS CORP COM.....	93,760	972,254	1,302,326
STARK TECHNOLOGY TWD10.....	4,200	2,630	1,997
STARWOOD HOTELS & RESORTS COM.....	19,659	346,655	436,430
STARZEN JPY50.....	13,000	23,901	28,699

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
STATE BANK OF INDIA GDR EACH.....	5,000	106,212	355,000
STATE BK OF INDIA.....	9,563	246,494	348,404
STATE STREET CORP.....	91,189	3,909,659	4,304,121
STATOILHYDRO ASA NOK2.50.....	80,085	2,812,465	1,575,186
STATS CHIPPAC LTD SGD0.25.....	12,000	3,471	5,223
STEAK N SHAKE CO.....	600	5,942	5,244
STEEL AUTH INDIA INR10 DEMAT.....	45,390	147,025	143,215
STEEL DYNAMICS INC COM.....	22,051	298,205	324,811
STEPAN CHEM CO COM.....	594	33,146	26,231
STERICYCLE INC COM.....	17,190	932,551	885,801
STERIS CORP COM.....	16,440	386,967	428,755
STERLING BANCSHARES INC.....	64,534	546,007	408,500
STMICROELECTRONICS EUR1.04.....	54,390	714,931	406,855
STONE ENERGY CORP COM.....	9,880	375,592	73,310
STRAITS RESOURCES NPV.....	4,807	3,304	8,200
STRAUMANN HLDG CHF0.3 (REGD).....	450	83,782	81,886
STRAYER ED INC.....	3,711	722,059	809,406
STRYKER CORP.....	75,101	3,750,917	2,984,514
STUDENT LN CORP.....	418	14,937	15,550
SUEDZUCKER AG NPV.....	14,300	223,396	290,238
SUMIKIN BUSSAN CP JPY50.....	14,000	59,942	32,938
SUMITOMO BAKELITE CO Y50.....	96,000	566,722	482,562
SUMITOMO CORP NPV.....	82,000	1,448,479	834,575
SUMITOMO DENSETSU CO Y50.....	2,100	10,013	10,600
SUMITOMO ELECTRIC IND Y50.....	32,600	431,447	366,934
SUMITOMO HEAVY INDUSTRIES Y50.....	49,000	192,261	218,884
SUMITOMO METAL INDUSTRIES NPV.....	97,000	433,994	258,372
SUMITOMO METAL MNG NPV.....	5,000	51,726	70,633
SUMITOMO MITSUI GR NPV.....	184,293	13,257,677	7,506,571
SUMITOMO PIPE & TUBE NPV.....	1,900	13,497	10,437
SUMITOMO RUBBER INDUSTRIES Y50.....	7,100	58,695	57,103
SUMITOMO TRUST & BKG CO Y50.....	127,000	675,882	684,459
SUN HUNG KAI PROPERTIES.....	28,000	265,759	349,727
SUN LIFE FINANCIAL INC.....	44,300	1,217,720	1,197,761
SUN MICROSYSTEMS INC COM NEW.....	94,102	512,475	867,620
SUN WAVE CORP JPY50.....	1,000	2,178	2,394
SUNCOR ENERGY INC.....	9,300	220,135	283,240
SUNOCO INC COM.....	21,621	835,327	501,607
SUNPOWER CORP COM CL A.....	18,031	580,980	480,346
SUNTECH PWR HLDGS CO LTD ADR.....	2,430	33,428	43,400
SUNTRUST BKS INC.....	120,975	5,065,889	1,990,039
SUNVIC CHEMICALS.....	108,000	30,913	11,193
SUPERGEN INC.....	286,803	1,352,545	576,474
SUPERIOR ENERGY SERVICES INC.....	16,376	316,612	282,814
SUPERVALU INC COM.....	32,492	542,987	420,771
SURGUTNEFTEGAZ ADR EACH REPR.....	1,345	9,024	9,348
SUSQUEHANNA BANCSHARES INC PA.....	7,118	160,979	34,807
SVENSKA CELLULOSA AB-SCA SER B.....	70,300	1,173,039	734,952
SVENSKA HANDELSBANKEN SER A.....	51,600	645,443	970,682
SWEDISH MATCH AB NPV.....	3,870	51,732	62,562
SWIRE PACIFIC A HKD0.60.....	33,000	331,667	332,979
SWISS REINSURANCE LTD CHF0.1.....	17,600	1,545,732	581,623
SWISSCO INTERNATIONAL LIMITED.....	20,746	16,177	7,525
SWISSCOM AG CHF1.00.....	4,900	1,651,327	1,502,598
SYBASE INC COM.....	8,767	270,489	274,758
SYMANTEC CORP COM.....	256,789	3,938,480	3,995,637
SYNDICATE BANK INR10.....	7,164	17,398	10,715
SYNGENTA AG CHF0.1.....	22,302	3,473,213	5,172,801
SYNOPSYS INC COM.....	15,231	274,695	297,157
SYNOVUS FINL CORP.....	27,561	204,559	82,407

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
SYSCO CORP COM.....	218,615	6,034,245	4,914,465
T IS BANKASI SER'CTRY1.....	38,640	166,807	114,195
T ROWE PRICE EMERGING EQUITY.....	249,795	47,983,051	73,572,184
T SINAI KALKINMA B TRY1.....	4,909	2,856	2,876
T SISE VE CAM FABR TRY1.....	84,104	84,308	68,983
T&D HOLDINGS INC NPV.....	47,300	2,450,005	1,357,942
TAB CORP HLDGS LIMITED NPV.....	123,900	780,747	717,195
TACHI-S CO Y50.....	7,650	77,973	61,606
TAI CHEUNG HLDGS HK\$0.1.....	19,000	10,362	10,738
TAIHEI KOGYO CO Y50.....	18,000	72,737	57,646
TAIHO KOGYO JPY50.....	2,900	13,725	22,633
TAIKISHA Y50.....	3,683	50,640	43,363
TAINAN BUSINESS BK TWD10.....	16,000	3,548	3,526
TAISEI ROTEC CORP Y50.....	8,000	14,206	13,432
TAISHIN FINANCIAL TWD10.....	205,000	63,503	76,852
TAIWAN BUSINESS BANK TWD10.....	529,000	147,707	128,663
TAIWAN COOPERATIVE BANK TWD10.....	272,000	151,587	156,684
TAIWAN SEMICONDUCTOR MFG.....	273,000	446,056	455,139
TAIWAN SEMICONDUCTOR MFG CO.....	56	468	527
TAIWAN SURFACE MOUNTING.....	14,556	25,858	24,134
TAIYO NIPPON SANJO CORP NPV.....	109,000	944,314	1,043,851
TAKACHIHO ELECTRIC NPV.....	1,100	10,424	11,800
TAKEDA PHARMACEUTICAL CO LTD.....	31,800	1,377,793	1,239,239
TAKE-TWO INTERACTIVE SOFTWARE.....	32,616	622,011	308,874
TAKEUCHI MFG CO NPV.....	1,034	8,473	10,213
TAKISAWA MACH TOOL JPY50.....	8,000	18,465	7,379
TALISMAN ENERGY INC.....	41,400	588,138	595,681
TAN CHONG MOTOR HLDGS BERHAD.....	2,347	1,545	1,115
TAP OIL AUD0.20.....	23,288	28,381	21,275
TARGET CORP COM.....	271,701	12,704,835	10,724,038
TASER INTL INC COM.....	41,400	254,975	188,784
TATA MOTORS LTD.....	26,657	127,059	161,789
TATA STEEL LIMITED.....	81,159	834,997	661,826
TATE & LYLE ORD 25P.....	133,500	886,383	700,237
TATUNG TWD10.....	897,000	284,438	221,448
TAUBMAN CENTERS INC.....	5,622	167,054	151,007
TBC EMERGING MARKET FUND.....	2,046,784	77,850,313	89,537,665
TCF FINL CORP.....	13,538	178,698	181,003
TD AMERITRADE HLDG CORP COM.....	32,124	475,114	563,455
TDM BERHAD MYR1.....	34,400	17,039	14,974
TECH DATA CORP COM.....	6,101	123,834	199,564
TECHNE CORP COM.....	5,233	356,045	333,918
TECHNITROL INC.....	14,578	280,173	94,320
TECHNO RYOWA LTD JPY50.....	2,800	15,096	15,410
TECHTRONICIndustr ORD HKD0.1.....	93,500	64,281	64,786
TECK RESOURCES LTD.....	21,900	674,918	349,804
TECO ELECTRIC & MACHINERY CO.....	15,000	5,908	5,989
TECO ENERGY INC COM.....	30,652	399,391	365,678
TEEKAY CORPORATION COM.....	5,195	92,117	109,251
TELECOM ARGENTINA SA ADR.....	441	3,701	5,658
TELECOM CORP OF NEW ZEALAND.....	6,373	9,620	11,271
TELECOM ITALIA DI RISP EUR0.55.....	305,700	316,378	299,939
TELECOM ITALIA EUR0.55.....	384,900	766,853	531,782
TELECOM PLUS ORD GBP0.05.....	114	686	540
TELEFLEX INC COM.....	8,209	432,275	368,009
TELEFONICA O2 CZECH REPUBLIC.....	4,889	98,036	111,250
TELEFONICA SA EUR1.....	237,385	4,986,536	5,367,445
TELEFONOS DE MEXICO SAB DE CV.....	300,639	256,701	245,163
TELEGATE AG EUR NPV.....	526	4,911	5,430
TELEKOM AUSTRIA (TA) NPV.....	40,786	804,830	637,303

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
TELEKOM MALAYSIA BHD.....	275,500	209,394	229,649
TELEKOMUNIKACJA POLSKA PNL3.....	39,538	312,978	190,917
TELENOR AS ORD NOK6.....	480,306	3,941,075	3,690,041
TELEPHONE & DATA SYS INC COM.....	13,802	418,012	390,597
TELKOM GROUP LTD ZAR10.....	20,196	113,794	99,326
TELLABS INC COM.....	41,814	179,812	239,594
TELUS CORP.....	12,700	342,532	328,066
TEL VENT GIT S A SHS.....	244	4,609	5,287
TEMPLE INLAND INC COM.....	11,206	64,370	147,023
TENAGA NASIONAL BERHAD MY\$1.....	98,000	189,935	213,286
TENARIS SA SPONSORED ADR.....	780	35,431	21,091
TENCENT HLDGS LIMI ORD.....	23,600	142,933	275,433
TENET HEALTHCARE CORP COM.....	50,752	70,488	143,121
TERADATA CORP DEL COM.....	20,565	331,161	481,838
TERADYNE INC COM.....	94,583	574,816	648,839
TEREX CORP NEW.....	11,147	182,382	134,544
TERRA INDS INC.....	15,737	337,419	381,150
TERUMO CORP Y50.....	5,300	234,378	234,005
TESCO ORD 5P.....	120,420	878,638	701,237
TESORO CORP.....	26,523	326,697	337,638
TESSENDERLO CHEMIE NPV.....	1,104	58,541	35,074
TETRA TECHNOLOGIES INC DEL COM.....	98,291	1,098,581	782,396
TEVA PHARMACEUTICAL INDS ADR.....	10,500	456,317	518,070
TEXAS INSTRS INC COM.....	373,642	8,845,978	7,958,575
TEXTRON INC COM.....	39,202	730,612	378,691
TEXWINCA HLDGS HKD0.05.....	16,000	14,304	12,779
TFS FINL CORP COM.....	14,950	180,940	158,769
TGS-NOPEC GEOPHYSICAL COMPANY.....	2,000	14,096	19,731
THAI AIRWAY INTL PUBLIC CO LTD.....	60,100	29,279	25,049
THALES EUR3.....	15,000	807,069	670,642
THANACHART CAPITAL PCL THB10.....	123,100	29,614	49,500
THE LINK REAL ESTATE INVT.....	24,266	54,528	51,788
THERMADYNE HLDGS CORP NEW.....	400	7,369	1,404
THERMO FISHER SCIENTIFIC.....	116,906	4,475,100	4,766,258
THERMOGENESIS CORP COM NEW.....	4,275	10,131	2,693
THESSALONIKI PORT EUR3(CR).....	308	16,218	6,390
THOMAS & BETTS CORP COM.....	5,593	132,755	161,414
THOMAS COOK GROUP PLC ORD.....	58,700	199,395	198,657
THOMPSON CREEK METALS CO INC.....	11,200	51,902	114,763
THOR INDS INC COM.....	3,747	52,235	68,832
THORATEC CORP COM NEW.....	7,500	156,664	200,850
THYSSENKRUPP AG NPV.....	57,700	1,054,079	1,431,703
TIANDA OIL PIPE CO LTD H SHS.....	67,000	14,736	28,702
TIDEWATER INC COM.....	6,395	270,164	274,154
TIETO OYJ ORD NPV.....	36,118	829,834	479,759
TIFFANY & CO NEW COM.....	18,510	522,297	469,414
TIGER BRANDS ZAR0.1.....	741	9,201	13,827
TIM HORTONS INC COM.....	27,863	737,523	683,758
TIME WARNER CABLE INC COM.....	48,588	1,886,050	1,538,782
TIME WARNER INC NEW COM NEW.....	332,037	11,070,225	8,364,012
TIMKEN CO.....	74,596	1,705,606	1,274,100
TISZAI VEGYI KOMBINAT RT.....	537	21,750	6,068
TITANIUM METALS CORP.....	11,073	138,188	101,761
TJX COS INC NEW COM.....	86,318	2,196,396	2,715,564
TK DEVELOPMENT DKK20.....	5,706	100,952	28,481
TNT NV EUR0.48.....	315,445	10,361,725	6,125,844
TOA CORP Y50.....	37,000	49,413	54,454
TOA DORO KOGYO CO JPY50.....	5,000	10,985	10,934
TOAGOSEI CO LTD.....	21,000	76,676	57,895
TODA CONSTRUCTION CO Y50.....	2,000	7,915	8,167

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
TOGNUM AG NPV (BR).....	25,600	294,446	336,097
TOKIO MARINE HOLDINGS INC NPV.....	20,400	682,714	564,523
TOKYO ELECTRIC PWR CO NPV.....	24,100	615,622	619,454
TOKYO GAS CO NPV.....	913,232	3,217,134	3,265,430
TOKYO NISSAN AUTO JPY50.....	8,000	49,706	11,111
TOKYO RAKUTENCHI CO LTD JPY20.....	2,000	6,728	8,229
TOKYO STEEL MFG CO NPV.....	8,600	103,002	104,642
TOKYO TATEMONO CO Y50.....	6,000	34,289	33,518
TOKYO TEKKO CO JPY50.....	8,000	57,755	30,015
TOLL BROS INC COM.....	15,330	325,153	260,150
TOMKINS ORD USD0.09.....	141,900	825,592	345,858
TOMOE ENGINEERING JPY50.....	600	6,917	7,158
TOMOKU Y50.....	10,000	16,392	19,899
TOMOTHERAPY INC COM.....	218,897	1,612,642	601,967
TOPY INDUSTRIES Y50.....	15,000	23,290	28,450
TORCHMARK CORP.....	11,662	509,766	431,960
TORO CO.....	39,969	1,355,867	1,195,073
TORONTO-DOMINION BANK.....	112,069	4,564,434	5,798,619
TOSEI CORP NPV.....	3	897	1,275
TOSHIBA CORP NPV.....	152,000	1,126,410	551,381
TOTAL PRODUCE PLC.....	49,800	55,295	21,654
TOTAL SA EUR2.5.....	250,464	16,468,189	13,518,537
TOTAL SYS SVCS INC.....	17,105	235,786	229,036
TOYO ENGINEERING CORP Y50.....	20,085	60,021	68,071
TOYO KOHAN CO Y50.....	13,000	77,974	60,496
TOYO SECURITIES CO JPY50.....	19,000	63,561	53,563
TOYOTA MOTOR CORP NPV.....	64,600	2,698,020	2,457,190
TOYOTA TSUSHU CORP Y50.....	3,600	47,063	53,505
TOYS R US (JAPAN) NPV.....	1,700	7,543	7,471
TPV TECHNOLOGY USD0.01.....	662,000	428,605	296,403
TRACTOR SUPPLY CO.....	7,500	240,918	309,900
TRANSATLANTIC HLDGS INC COM.....	3,373	128,369	146,152
TRANSDIGM GROUP INC.....	6,540	211,098	236,748
TRANSFORCE INC NEW.....	600	3,442	3,048
TRANSPORT INTL HLDG HKD1.....	11,200	25,009	29,915
TRAVELERS COS INC COM.....	185,319	8,075,968	7,605,492
TRELLEBORG AB 'B' NPV.....	47,000	353,949	155,901
TREND MICRO INC JPY50.....	1,000	29,494	32,026
TRIBAL GROUP ORD GBP0.05.....	1,647	4,319	2,278
TRIMBLE NAV LTD.....	55,042	1,011,658	1,080,474
TRINITY INDS INC.....	8,311	122,349	113,196
TRUEBLUE INC COM.....	96,033	1,091,486	806,677
TRUWORTHS INTL ZAR0.00015.....	3,662	13,200	17,545
TRW AUTOMOTIVE HLDGS CORP.....	5,324	24,546	60,161
TS TECH CO LTD NPV.....	7,900	119,918	115,284
TSANN KUEN ENTERPRISE CO TWD10.....	149,645	93,702	106,954
TTM TECHNOLOGIES INC COM.....	1,779	15,274	14,161
TUI TRAVEL PLC ORD GBP0.....	106,400	446,359	406,084
TULLETT PREBON PLC GBP0.25.....	13,713	49,910	66,846
TULLOW OIL PLC ORD GBP0.10.....	17,600	194,398	271,730
TUPRAS(T PETR REF) TRY1.....	15,879	258,896	194,327
TURK HAVA YOLLARI TRY1.....	157,283	139,943	237,532
TURK TELEKOMUNIKASYON AS.....	29,958	90,712	93,997
TURKIYE VAKIFLAR BANKASI.....	127,195	156,195	192,920
TW TELECOM INC COM.....	17,131	169,725	175,935
TYC BROTHER IND TWD10.....	6,000	3,193	3,438
TYCO INTERNATIONAL LTD SHS.....	14,590	519,161	379,048
TYSON FOODS INC CL A.....	41,141	363,215	518,788
UBE INDUSTRIES Y50.....	35,000	126,479	97,943
UBI BANCA SCPA EUR2.5.....	31,400	658,623	408,281

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
UBS AG CHF0.1 (POST.....	28,984	719,100	354,188
UCBH HLDGS INC COM.....	46,624	755,647	58,746
UCHIDA YOKO CO Y50.....	3,000	10,642	10,167
UCO BANK INR10.....	50,907	34,296	42,560
UDR INC COM REIT.....	15,773	233,752	162,935
UGI CORP NEW COM.....	38,011	877,298	968,900
ULTA SALON COSMETICS &.....	12,540	84,230	139,445
ULTRA CLEAN HLDGS INC.....	53,000	141,670	127,200
ULTRATECH INC COM.....	13,595	172,084	167,354
UMICORE NPV.....	9,100	164,479	206,396
UNICREDIT EUR0.50.....	527,271	3,055,611	1,327,540
UNILEVER NV CVA EUR0.16.....	285,922	7,057,859	6,883,997
UNION BANK OF TAIWAN TWD10.....	67,000	12,628	11,824
UNION BNK OF INDIA INR10.....	29,845	98,048	150,829
UNION PAC CORP COM.....	111,113	6,057,762	5,784,543
UNIONE DI BANCHE I C/W 2009-20.....	31,400	5,617	2,422
UNIPRES CORP JPY50.....	6,200	69,147	68,628
UNISOURCE ENERGY CORP COM.....	8,825	246,577	234,216
UNISYS CORP.....	1,504	2,034	2,271
UNIT 4 AGRESSO NV ERU0.05.....	401	8,394	6,553
UNIT CORP COM.....	24,715	904,089	681,393
UNITED BANKSHARES INC W VA.....	15,061	490,621	294,292
UNITED INTERNET AG NPV REGD.....	9,320	80,389	109,026
UNITED MICRO ELECTRONICS TW\$10.....	2,523,017	840,038	845,876
UNITED NATURAL FOODS INC.....	20,654	439,392	542,168
UNITED OVERSEAS BANK SG\$1.....	25,000	355,537	253,567
UNITED PARCEL SVC INC CL B.....	180,764	11,228,694	9,036,392
UNITED STATES CELLULAR CORP.....	1,779	71,598	68,403
UNITED STATES STEEL CORP.....	58,242	3,325,963	2,081,569
UNITED TECHNOLOGIES CORP COM.....	217,783	13,213,744	11,316,005
UNITED THERAPEUTICS CORP DEL.....	2,463	202,849	205,242
UNITED URBAN INVES UNITED.....	7	29,666	30,036
UNITEDHEALTH GROUP INC COM.....	487,070	17,635,019	12,167,009
UNITRIN INC COM.....	4,434	74,065	53,297
UNIVERSAL AMERICAN CORP.....	125	1,074	1,090
UNIVERSAL CORP VA.....	200	7,507	6,622
UNIVERSAL HEALTH SVCS INC CL B.....	4,844	176,166	236,629
UNIVERSAL SCIENTIFIC INDL.....	117,000	29,315	41,900
UNIVERSE CO LTD NPV.....	2,600	29,748	32,202
UNUM GROUP.....	35,824	627,310	568,169
UOB-KAY HIAN HOLDINGS SGD0.10.....	10,000	7,190	9,258
UOL GROUP LIMITED SGD1.....	5,000	17,515	11,400
URBAN OUTFITTERS INC COM.....	18,972	361,069	395,946
URS CORP NEW.....	15,757	653,447	780,287
US BANCORP DEL COM NEW.....	438,212	12,348,836	7,852,759
US CONCRETE INC COM.....	124,116	610,358	245,750
USC CORP JPY50.....	1,300	19,465	15,252
USEN CORP JPY 5000.....	17,374	60,566	22,869
USG CORP NEW COM.....	4,340	38,689	43,704
USG PEOPLE NV.....	2,812	27,857	32,225
U-SHIN Y50.....	1,408	6,313	7,136
USHIO ELECTRIC NPV.....	167,570	2,659,255	2,678,063
USI FAR EAST TWD10.....	118,000	60,704	52,508
UTI WORLDWIDE INC SHS.....	14,369	193,625	163,807
UYEMURA C & CO.....	300	4,576	9,701
V F CORP COM.....	23,126	1,324,860	1,280,024
VALE S A ADR.....	2,175	75,331	38,345
VALEANT PHARMACEUTICALS INTL.....	7,171	177,535	184,438
VALEO EUR3.....	3,955	58,915	72,727
VALERO ENERGY CORP COM NEW.....	92,961	2,836,642	1,570,111



**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
VALHI INC NEW.....	457	5,021	3,396
VALIDUS HOLDINGS LTD COM SHS.....	4,196	91,515	92,228
VALLEY NATL BANCORP.....	19,008	301,335	222,394
VALLOUREC (USIN A TUB DE LOR.....	10,453	1,813,758	1,268,694
VALMONT INDS INC COM.....	16,207	733,859	1,168,201
VALSPAR CORP.....	13,834	267,396	311,680
VAN DER MOOLEN NV EUR0.08.....	2,406	16,548	5,670
VANGUARD INTL SEMICONDUCTO.....	401	307	159
VARIAN MED SYS INC COM.....	27,489	1,082,675	965,963
VARIAN SEMICONDUCTOR EQUIPMENT.....	62,871	1,423,076	1,508,275
VARITRONIX INTL HK\$0.25.....	29,000	16,965	7,409
VCA ANTECH INC.....	13,452	252,296	359,168
VE WONG TWD10.....	12,000	8,474	9,363
VECTREN CORP COM.....	9,571	248,201	224,249
VEDANTA RESOURCES PLC.....	11,180	119,931	237,144
VENTAS INC.....	16,531	489,686	493,616
VENTURE PRODUCTION ORD.....	377	4,951	5,041
VERISIGN INC COM.....	71,646	1,425,077	1,324,018
VERIZON COMMUNICATIONS COM.....	512,586	17,365,011	15,751,768
VERTEX PHARMACEUTICALS INC COM.....	31,290	925,887	1,115,176
VESTAS WIND SYSTEM DKK1.....	2,000	115,068	143,336
VIACOM INC NEW CL B.....	201,722	6,159,850	4,579,089
VIJAYA BANK INR10.....	58,920	55,457	56,208
VIRBAC EUR1.25.....	19	1,141	1,532
VIRGIN MEDIA INC.....	30,489	157,586	285,072
VISA INC COM CL A.....	66,417	3,958,931	4,135,122
VISCOFAN SA.....	2,277	33,703	48,546
VISHAY INTERTECHNOLOGY INC.....	19,722	84,039	133,912
VISTAPRINT LIMITED.....	8,774	178,291	374,211
VITERRA INC.....	3,800	33,165	33,048
VIVENDI UNIVERSAL EUR5.5.....	40,300	1,245,463	962,934
VMWARE INC CL A COM.....	19,031	464,439	518,975
VODAFONE GROUP.....	8,192,934	20,294,335	15,813,249
VOESTALPINE AG.....	18,200	648,256	499,077
VOLVO (AB) SER B NPV (POST.....	45,100	184,757	277,078
VOPAK (KONINKLIJKE) EUR1.....	1,830	75,120	91,329
VORNADO RLTY TR COM.....	16,086	958,919	724,353
VOSSLOH AG DEM5.....	70	6,900	8,399
VTECH HLDGS USD0.05.....	3,513	20,259	23,979
VULCAN MATLS CO COM.....	17,988	1,192,046	775,283
WABCO HLDGS INC COM.....	6,716	111,329	118,873
WABTEC COM.....	5,041	165,425	162,169
WACKER CHEMIE AG NPV (BR).....	1,550	173,286	177,929
WADDELL & REED FINL INC CL A.....	14,008	255,240	369,391
WAL MART STORES INC COM.....	674,259	34,779,402	32,661,106
WALGREEN CO.....	337,519	11,132,887	9,923,059
WALTER ENERGY INC.....	14,599	491,367	529,068
WALTER INVESTMENT MGMT CORP.....	457	8,921	6,069
WARABEYA NICHYO JPY50.....	2,245	25,346	26,898
WARNACO GROUP INC.....	200	3,812	6,480
WARNER CHILCOTT LIMITED SHS A.....	9,485	134,455	124,728
WARNER MUSIC GROUP CORP.....	4,756	16,559	27,823
WASHINGTON FEDERAL INC.....	9,315	152,419	121,095
WASHINGTON POST CO CL B DEL.....	643	249,567	226,452
WASTE CONNECTIONS INC COM.....	46,130	1,156,863	1,195,228
WASTE MGMT INC DEL COM.....	114,205	3,470,493	3,216,013
WATABE WEDDING COR JPY50.....	1,100	17,415	17,842
WATERS CORP COM.....	10,145	384,912	522,163
WATSCO INC CL A.....	13,732	487,251	671,907
WATSON PHARMACEUTICALS INC COM.....	12,152	313,151	409,401

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
WATSON WYATT WORLDWIDE INC.....	23,991	773,146	900,382
WATTS WATER TECHNOLOGIES INC.....	17,832	494,986	384,101
WAVIN NV EUR0.05.....	2,676	7,610	10,697
WEBMD HEALTH CORP CL A.....	859	20,507	25,701
WEIGHT WATCHERS INTL INC.....	3,512	99,501	90,504
WEINGARTEN RLTY INVS SH BEN.....	11,024	208,727	159,958
WELLPOINT INC.....	183,059	8,731,968	9,315,873
WELLS FARGO & CO NEW COM.....	935,385	32,027,125	22,692,440
WENDYS / ARBYS GROUP INC COM.....	38,596	141,500	154,384
WERELDHAVE NV EUR10.....	226	19,257	16,801
WESCO FINL CORP.....	158	44,283	45,978
WESCO INTL INC COM.....	4,456	86,481	111,578
WESFARMERS LTD NPV(PARTIALLY.....	1,807	64,680	34,330
WESFARMERS ORD NPV.....	19,211	369,660	351,780
WEST ENERGY LTD.....	3,000	5,800	5,425
WESTAMERICA BANCORPORATION COM.....	100	5,195	4,961
WESTAR ENERGY INC.....	12,823	236,648	240,688
WESTERN DIGITAL CORP DEL COM.....	29,761	518,477	788,667
WESTERN REFG INC COM.....	8,200	74,803	57,892
WESTERN UN CO COM.....	146,167	2,551,246	2,397,139
WEYERHAEUSER CO COM.....	25,036	1,065,174	761,845
WH SMITH PLC GBPO.....	130,555	968,296	899,256
WHIRLPOOL CORP COM.....	8,296	338,113	353,078
WHITE ELECTR DESIGNS CORP COM.....	1,029	6,138	4,764
WHITE MOUNTAINS INS GRP INC.....	836	217,107	191,369
WHITING PETE CORP NEW.....	17,683	919,779	621,734
WHITNEY HLDG CO.....	20,104	466,574	184,153
WHOLE FOODS MKT INC.....	18,150	267,073	344,487
WILEY JOHN & SONS INC CL A.....	7,076	257,006	235,277
WILLIAMS CLAYTON ENERGY INC.....	42	3,999	793
WILLIAMS COS INC COM.....	71,683	1,140,973	1,118,972
WILLIAMS SONOMA INC COM.....	13,776	129,533	163,521
WILMINGTON TR CORP.....	7,322	163,200	100,019
WILSON BAYLY HOLME ZAR0.01.....	5,017	61,904	68,994
WINBOND ELECTRONIC TWD10.....	514,000	40,930	79,270
WINDSTREAM CORP COM.....	60,677	544,185	507,260
WING HANG BANK HK\$1.....	30,500	224,635	267,218
WING TAI HOLDINGS SG\$ 0.25.....	60,000	124,337	55,964
WINNEBAGO INDS INC.....	21,446	491,655	159,344
WINPAK LTD.....	2,200	12,117	12,730
WISCONSIN ENERGY CORP COM.....	13,784	592,297	561,147
WISTRON CORP TWD10.....	109,000	138,709	181,058
WMS INDS INC COM.....	8,363	261,564	263,518
WOLSELEY GBPO.10.....	288,377	9,202,330	5,499,500
WOODWARD GOVERNOR CO.....	51,590	775,500	1,021,482
WOOLWORTHS LIMITED ORD A\$0.25.....	18,056	337,661	384,787
WOORI FINANCE KRW5000.....	3,380	28,338	27,062
WORLD ACCEP CORP.....	500	8,725	9,955
WORLD EX US ALPHA TILTS.....	507,150	5,228,189	7,972,848
WORLD EX-US INDEX FUND A2.....	4,457,516	33,137,815	28,330,392
WORLD FUEL SVC CORP.....	1,225	57,821	50,507
WOWOW INC JPY5000.....	10	17,401	17,101
WPP PLC ORD GBPO.10.....	416,009	2,348,629	2,762,684
WUSTENROT & WURTTE NPV.....	20	481	433
WYETH COM.....	277,992	10,596,312	12,618,057
WYNDHAM WORLDWIDE CORP COM.....	18,829	131,195	228,207
WYNN RESORTS LTD.....	7,077	294,524	249,818
XCEL ENERGY INC.....	54,754	1,020,794	1,008,021
XEROX CORP COM.....	91,195	712,794	590,944
XILINX INC COM.....	67,696	1,250,576	1,385,060

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**STOCKS**

<b>NAME</b>	<b>NUMBER OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
XL CAP LTD CL A COM.....	36,158	175,163	414,371
X-RITE INC.....	90,377	673,762	135,566
XTO ENERGY INC COM.....	72,705	2,811,003	2,772,969
YAGEO CORP TW\$10.....	406,000	46,405	82,041
YAHOO INC.....	195,804	3,445,912	3,066,291
YAMADA DENKI CO NPV.....	3,060	207,903	178,554
YAMAGUCHI FIANCIAL GROUP INC.....	190	2,894	2,507
YAMANA GOLD INC.....	1,700	19,973	15,136
YAMATO KOGYO NPV.....	7,000	182,078	207,131
YAMAZAKI BAKING CO Y50.....	4,000	47,886	45,105
YANLORD LAND GROUP LTD NPV.....	89,000	85,446	140,816
YAPI VE KREDI BANKASI TRY1.....	5,847	8,138	8,678
YELL GROUP ORD GBP0.01.....	14,868	7,392	6,427
YIEH PHUI ENTERPRISE TWD10.....	249,100	121,320	88,069
YODOGAWA STEEL WORKS LTD.....	70,000	297,920	355,496
YOKOHAMA RUBBER CO Y50.....	39,400	154,215	195,193
YONEKYU CORP Y50.....	4,000	48,043	41,623
YOROZU CORP Y50.....	2,200	29,269	24,329
YOUNG FAST OPTOELECTRONICS CO.....	2,937	31,593	27,302
YOUNGONE CORP KRW500.....	50	429	451
YRC WORLDWIDE INC.....	15,841	582,481	27,405
YTL CORP MYR 0.50.....	1,800	4,225	3,559
YUANTA FINANCIAL HLDG CO LTD.....	48,000	31,864	32,332
YUASA TRADING CO Y50.....	4,000	6,796	4,643
YULE CATTO & CO ORD 10P.....	5,752	7,496	10,112
YUM BRANDS INC.....	112,130	3,539,400	3,738,414
ZAKL AZOT W TARNOWIE-MOSCICACH.....	1,452	7,396	7,276
ZALE CORP NEW COM.....	14,104	343,777	48,518
ZEBRA TECHNOLOGIES CORP CL A.....	33,735	1,181,303	798,170
ZEON Y50.....	45,000	141,377	175,830
ZEP INC COM.....	16,085	160,775	193,824
ZHEJIANG EXPWY CO H SHS CNY1.....	58,000	44,863	46,026
ZIMMER HLDGS INC COM.....	101,087	6,250,036	4,306,306
ZIONS BANCORPORATION.....	12,169	307,361	140,674
ZURICH FINANCIAL SERVICES.....	9,100	1,231,502	1,601,526
ZURICH FINANCIAL SERVICES AG.....	19,190	4,425,620	3,377,285
<b>TOTAL STOCKS.....</b>		<b>4,558,634,730</b>	<b>4,002,457,191</b>

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF JUNE 30, 2009**

**FINANCIAL FUTURES CONTRACTS**

<b>NAME</b>	<b>MATURITY DATE</b>	<b>NUMBER OF CONTRACTS</b>	<b>FAIR VALUE</b>
DJ EURO STOXX 50 FUTURE (EUX).....	9/18/2009	18	(7,954)
RUSSELL 2000 MINI INDX FUT NYF.....	9/18/2009	82	(81,544)
S & P 500 EMINI INDEX FUT (CME).....	9/18/2009	1,046	(718,562)
S&P MID 400 EMINI (CME).....	9/18/2009	85	(151,380)
VARIATION MARGIN RECEIVABLE.....	N/A		894,257
 TOTAL FINANCIAL FUTURES CONTRACTS.....			 <b>(65,182)</b>

	<b>COST</b>	<b>FAIR VALUE</b>
<b>GRAND TOTAL VARIABLE RETIREMENT INVESTMENT TRUST FUND.....</b>	<b>4,567,058,555</b>	<b>4,010,342,677</b>

Note: Values may not add due to rounding

N/A = Not Applicable

**STATE INVESTMENT FUND AS OF JUNE 30, 2009**

**BANK NOW ACCOUNT DEPOSITS**

<b>SECURITY NAME</b>	<b>TYPE</b>	<b>RATE or YIELD</b>	<b>MATURITY DATE</b>	<b>RATING</b>	<b>BOOK VALUE (AMORT COST)</b>	<b>FAIR VALUE</b>
BANKERS BANK.....	NOW	0.35	DEMAND	NR	267,905,000	267,905,000
BB&T.....	NOW	0.40	DEMAND	NR	600,000,000	600,000,000
<b>TOTAL BANK NOW ACCOUNT DEPOSITS.....</b>					<b>867,905,000</b>	<b>867,905,000</b>

**REPURCHASE AGREEMENTS**

<b>SECURITY NAME</b>	<b>TYPE</b>	<b>RATE or YIELD</b>	<b>MATURITY DATE</b>	<b>RATING</b>	<b>BOOK VALUE (AMORT COST)</b>	<b>FAIR VALUE</b>
DEUTSCHE AGCY.....	TRIPARTY	0.08	07/01/09	NR	59,000,000	59,000,000
DEUTSCHE GOVT.....	TRIPARTY	0.01	07/01/09	NR	177,000,000	177,000,000
HSBC AGCY.....	TRIPARTY	0.05	07/01/09	NR	60,000,000	60,000,000
HSBC GOVT.....	TRIPARTY	0.01	07/01/09	NR	180,000,000	180,000,000
RBS AGCY.....	TRIPARTY	0.10	07/01/09	NR	106,000,000	106,000,000
RBS GOVT.....	TRIPARTY	0.01	07/01/09	NR	319,000,000	319,000,000
<b>TOTAL REPURCHASE AGREEMENTS.....</b>					<b>901,000,000</b>	<b>901,000,000</b>

**GOVERNMENTS AND AGENCIES**

<b>SECURITY NAME</b>	<b>TYPE</b>	<b>RATE or YIELD</b>	<b>MATURITY DATE</b>	<b>RATING</b>	<b>BOOK VALUE (AMORT COST)</b>	<b>FAIR VALUE</b>
FHLB.....	DN	0.12	07/01/09	A-1+/P-1	100,000,000	100,000,000
FHLB.....	DN	0.13	07/01/09	A-1+/P-1	112,196,000	112,196,000
FHLB.....	DN	0.40	07/02/09	A-1+/P-1	99,998,889	99,998,889
FHLB.....	DN	0.17	07/02/09	A-1+/P-1	15,099,929	15,099,929
FHLB.....	DN	0.52	07/06/09	A-1+/P-1	47,496,569	47,496,569
FHLB.....	DN	0.15	07/06/09	A-1+/P-1	67,798,588	67,798,588
FHLB.....	DN	0.17	07/06/09	A-1+/P-1	15,999,622	15,999,622
FHLB.....	DN	0.17	07/06/09	A-1+/P-1	9,999,764	9,999,764
FHLB.....	DN	0.41	07/10/09	A-1+/P-1	49,994,875	49,994,875
FHLB.....	DN	0.17	07/15/09	A-1+/P-1	20,798,625	20,798,625
FHLB.....	DN	0.17	07/17/09	A-1+/P-1	99,992,444	99,992,444
FHLB.....	DN	0.55	08/04/09	A-1+/P-1	49,974,028	49,974,028
FHLB.....	DN	0.55	08/05/09	A-1+/P-1	49,973,264	49,973,264
FHLB.....	DN	0.23	10/01/09	A-1+/P-1	49,970,611	49,970,611
FHLB.....	DN	0.37	10/14/09	A-1+/P-1	145,108,235	145,108,235
FHLB.....	DN	0.30	11/18/09	A-1+/P-1	12,984,833	12,984,833
FHLB.....	DN	0.39	12/01/09	A-1+/P-1	37,560,640	37,560,640
FHLB.....	DN	0.33	12/01/09	A-1+/P-1	99,859,750	99,859,750
FHLB.....	DN	0.30	12/01/09	A-1+/P-1	99,872,500	99,872,500
FHLB.....	DN	0.30	12/07/09	A-1+/P-1	99,867,500	99,867,500
FHLB.....	DN	0.38	03/11/10	A-1+/P-1	25,257,368	25,257,368
FHLB.....	DN	0.42	04/01/10	A-1+/P-1	31,592,685	31,592,685
FHLB.....	DN	0.48	05/05/10	A-1+/P-1	69,114,997	69,114,997
FHLMC.....	DN	0.37	07/01/09	A-1+/P-1	50,000,000	50,000,000
FHLMC.....	DN	0.50	07/01/09	A-1+/P-1	150,000,000	150,000,000
FHLMC.....	DN	0.50	07/02/09	A-1+/P-1	49,999,306	49,999,306
FHLMC.....	DN	0.40	07/06/09	A-1+/P-1	149,991,667	149,991,667
FHLMC.....	DN	0.36	07/13/09	A-1+/P-1	74,991,000	74,991,000
FHLMC.....	DN	0.45	07/13/09	A-1+/P-1	48,251,761	48,251,761
FHLMC.....	DN	0.51	08/03/09	A-1+/P-1	19,330,959	19,330,959
FHLMC.....	DN	0.51	08/10/09	A-1+/P-1	74,957,500	74,957,500
FHLMC.....	DN	0.57	08/10/09	A-1+/P-1	34,978,028	34,978,028
FHLMC.....	DN	0.54	09/01/09	A-1+/P-1	43,959,080	43,959,080
FHLMC.....	DN	0.25	09/01/09	A-1+/P-1	99,956,944	99,956,944
FHLMC.....	DN	0.42	09/08/09	A-1+/P-1	35,826,137	35,826,137
FHLMC.....	DN	0.32	11/02/09	A-1+/P-1	349,614,222	349,614,222
FHLMC.....	DN	0.28	11/16/09	A-1+/P-1	100,292,237	100,292,237
FHLMC.....	DN	0.28	11/16/09	A-1+/P-1	124,865,833	124,865,833
FHLMC.....	DN	0.31	12/07/09	A-1+/P-1	97,948,708	97,948,708
FHLMC.....	DN	0.48	05/05/10	A-1+/P-1	99,589,333	99,589,333

**STATE INVESTMENT FUND AS OF JUNE 30, 2009**

**GOVERNMENTS AND AGENCIES**

SECURITY NAME	TYPE	RATE or MATURITY		RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
		YIELD	DATE			
FHLMC.....	DN	0.48	05/05/10	A-1+/P-1	45,811,093	45,811,093
FNMA.....	DN	0.40	07/01/09	A-1+/P-1	75,000,000	75,000,000
FNMA.....	DN	0.40	07/01/09	A-1+/P-1	100,000,000	100,000,000
FNMA.....	DN	0.35	07/01/09	A-1+/P-1	25,000,000	25,000,000
FNMA.....	DN	0.30	07/01/09	A-1+/P-1	50,000,000	50,000,000
FNMA.....	DN	0.40	07/01/09	A-1+/P-1	25,000,000	25,000,000
FNMA.....	DN	0.35	07/02/09	A-1+/P-1	9,999,903	9,999,903
FNMA.....	DN	0.40	07/08/09	A-1+/P-1	17,368,649	17,368,649
FNMA.....	DN	0.38	07/08/09	A-1+/P-1	85,510,681	85,510,681
FNMA.....	DN	0.50	08/03/09	A-1+/P-1	99,954,167	99,954,167
FNMA.....	DN	0.57	09/01/09	A-1+/P-1	74,926,375	74,926,375
FNMA.....	DN	0.25	09/01/09	A-1+/P-1	99,956,944	99,956,944
FNMA.....	DN	0.41	09/02/09	A-1+/P-1	46,098,900	46,098,900
FNMA.....	DN	0.46	10/01/09	A-1+/P-1	99,882,445	99,882,445
FNMA.....	DN	0.33	10/21/09	A-1+/P-1	74,373,565	74,373,565
FNMA.....	DN	0.40	11/16/09	A-1+/P-1	99,846,667	99,846,667
FNMA.....	DN	0.33	11/16/09	A-1+/P-1	199,747,000	199,747,000
FNMA.....	DN	0.38	02/22/10	A-1+/P-1	74,813,167	74,813,167
FNMA.....	DN	0.37	02/22/10	A-1+/P-1	74,818,083	74,818,083
FNMA.....	DN	0.44	04/01/10	A-1+/P-1	14,949,767	14,949,767
FNMA.....	DN	0.40	04/01/10	A-1+/P-1	149,543,333	149,543,333
<b>TOTAL GOVERNMENTS AND AGENCIES.....</b>					<b>4,557,665,170</b>	<b>4,557,665,170</b>

**CERTIFICATES OF DEPOSIT**

SECURITY NAME	TYPE	RATE or MATURITY		RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
		YIELD	DATE			
BANKERS BANK.....	CD	0.90	07/15/09	NR	24,340,000	24,340,000
BANKERS BANK.....	CD	3.25	07/15/09	NR	43,720,000	43,720,000
BANKERS BANK.....	CD	1.50	07/15/09	NR	6,400,000	6,400,000
BANKERS BANK.....	CD	3.35	08/17/09	NR	15,340,000	15,340,000
BANKERS BANK.....	CD	1.50	08/17/09	NR	26,705,000	26,705,000
BANKERS BANK.....	CD	3.35	09/15/09	NR	13,070,000	13,070,000
BANKERS BANK.....	CD	2.00	09/15/09	NR	7,015,000	7,015,000
BANKERS BANK.....	CD	3.70	10/15/09	NR	4,280,000	4,280,000
BANKERS BANK.....	CD	1.60	10/15/09	NR	1,230,000	1,230,000
BANKERS BANK.....	CD	4.99	11/16/09	NR	100,000	100,000
BANKERS BANK.....	CD	3.75	11/16/09	NR	10,360,000	10,360,000
BANKERS BANK.....	CD	2.55	12/15/09	NR	18,885,000	18,885,000
BANKERS BANK.....	CD	1.97	01/15/10	NR	7,425,000	7,425,000
BANKERS BANK.....	CD	2.00	02/16/10	NR	16,040,000	16,040,000
BANKERS BANK.....	CD	4.47	03/15/10	NR	1,460,000	1,460,000
BANKERS BANK.....	CD	2.50	03/15/10	NR	940,000	940,000
BANKERS BANK.....	CD	2.50	04/15/10	NR	1,300,000	1,300,000
BANKERS BANK.....	CD	5.68	07/15/10	NR	290,000	290,000
<b>TOTAL CERTIFICATES OF DEPOSIT.....</b>					<b>198,900,000</b>	<b>198,900,000</b>

**MORTGAGED BACKED SECURITIES**

SECURITY NAME	TYPE	RATE or MATURITY		RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
		YIELD	DATE			
WISC DEPT VETS AFFAIRS.....	VRN	1.31	05/27/10	NR	84,259	84,259
<b>TOTAL MORTGAGE BACKED SECURITIES.....</b>					<b>84,259</b>	<b>84,259</b>

**GRAND TOTAL STATE INVESTMENT FUND..... 6,525,554,429 6,525,554,429**

**LOCAL GOVERNMENT PROPERTY INSURANCE FUND AS OF JUNE 30, 2009**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON RATE</b>	<b>MATURITY DATE</b>	<b>RATING</b>	<b>BOOK VALUE (AMORT COST)</b>	<b>FAIR VALUE</b>
BANK AMER CORP MTN SER L.....	2.100	04/30/12	AAA	1,514,210	1,505,508
CITIGROUP INC.....	1.875	05/07/12	AAA	1,504,336	1,495,086
FEDERAL HOME LN MTG CORP DEB.....	5.625	03/15/11	AAA	1,074,640	1,074,877
FEDERAL HOME LN MTG CORP DEBS.....	6.875	09/15/10	AAA	2,677,443	2,683,655
GENERAL ELEC CAP CORP MTN.....	2.200	06/08/12	AAA	1,515,788	1,508,164
GOLDMAN SACHS GROUP INC FDIC.....	1.625	07/15/11	AAA	1,510,014	1,509,037
JPMORGAN CHASE & CO FDIC GTD.....	3.125	12/01/11	AAA	1,554,358	1,551,776
MORGAN STANLEY FDIC GTD TLGP.....	2.000	09/22/11	AAA	1,519,200	1,517,844
U S TREASURY NOTE.....	0.875	05/31/11	AAA	2,484,881	2,491,025
U S TREASURY NOTE.....	4.250	09/30/12	AAA	1,076,528	1,079,280
U S TREASURY NOTE.....	2.500	03/31/13	AAA	1,013,603	1,018,220
WELLS FARGO & CO FDIC GTD TLGP.....	2.125	06/15/12	AAA	1,516,070	1,505,418
<b>TOTAL FIXED INCOME.....</b>				<b>18,961,071</b>	<b>18,939,890</b>

## STATE LIFE INSURANCE FUND AS OF JUNE 30, 2009

## FIXED INCOME

NAME	COUPON RATE	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
ALABAMA PWR CO SR NT SER S.....	5.875	12/01/22	A	609,200	652,578
ALCAN INC NT.....	6.125	12/15/33	BBB	861,846	663,000
ALUMINUM CO AMER BDS SER B.....	6.500	06/15/18	BBB	543,731	425,000
ANHEUSER BUSCH COS INC SR NT.....	6.500	05/01/42	BBB	549,357	438,443
ASSOC CORP NA BDS.....	6.950	11/01/18	A	484,809	449,955
BANK AMER CORP SR GLOBAL NT.....	5.125	11/15/14	A	1,000,394	933,732
BANK AMER N A CHARLOTE N C.....	6.000	10/15/36	A	507,063	405,310
BARRICK NORTH AMER FIN LLC GTD.....	7.500	09/15/38	BBB	498,263	578,555
BEAR STEARNS COS INC NT.....	4.650	07/02/18	AA	946,729	899,142
BELLSOUTH CORP NT.....	6.875	10/15/31	A	1,156,957	1,001,095
BHP BILLITON FIN USA LTD GTD.....	4.800	04/15/13	A	501,369	520,891
BOEING CAP CORP SR NT.....	6.100	03/01/11	A	1,000,000	1,059,737
BP CAP MKTS AMER INC GTD NT.....	4.200	06/15/18	AA	462,972	435,285
BURLINGTON NORTH SANTA FE.....	7.000	12/15/25	BBB	509,459	534,765
CANADIAN NATL RY CO DEB.....	6.375	11/15/37	A	509,617	531,466
CATERPILLAR INC SR DLB.....	6.625	07/15/28	A	601,717	581,879
CHEVRON CORP NT.....	4.950	03/03/19	AA	499,850	516,507
CIGNA CORP NTS.....	8.300	01/15/33	BBB	494,270	415,345
CISCO SYSTEMS INC.....	5.500	02/22/16	A	500,057	532,120
CIT GROUP INC NEW GLOBAL NT.....	5.000	02/01/15	BB	500,405	294,505
CIT GROUP INC NEW GLOBAL SR NT.....	5.000	02/13/14	BB	500,474	296,930
CITIGROUP INC NTS.....	6.625	01/15/28	A	1,142,404	888,984
COMCAST CORP NEW NT.....	4.950	06/15/16	BBB	494,051	490,657
CONOCOPHILLIPS NT.....	5.900	10/15/32	A	972,604	985,695
DAIMLERCHRYSLER N A HLDG SR NT.....	6.500	11/15/13	BBB	509,611	508,750
DEUTSCHE TELECOM INTL FIN BV.....	5.750	03/23/16	BBB	485,389	507,633
DOW CHEM CO NT.....	7.375	11/01/29	BBB	495,676	397,815
DU PONT EI DE NEMOURS & CO.....	6.500	01/15/28	A	486,097	526,913
DUKE ENERGY CAROLINAS LLC 1ST.....	6.050	04/15/38	A	498,680	530,886
DUKE ENERGY CAROLINAS LLC NT.....	6.100	06/01/37	A	499,939	519,593
ELI LILLY DEBS.....	6.770	01/01/36	A	558,029	571,634
EXELON GENERATION CO LLC SR NT.....	6.200	10/01/17	BBB	457,509	496,002
FEDERAL HOME LN MTG CORP.....	4.500	01/15/13	AAA	1,004,656	1,081,134
FEDERAL HOME LN MTG CORP DEBS.....	4.750	11/17/15	AAA	996,067	1,078,048
GENERAL ELEC CAP MTN #TR 00528.....	6.750	03/15/32	AA	1,040,498	897,278
GNMA POOL #0061680.....	9.000	04/15/11	AAA	338	355
GNMA POOL #0222010.....	8.000	06/15/17	AAA	3,092	3,466
GOLDMAN SACHS GROUP INC SR NT.....	5.125	01/15/15	A	491,797	489,415
HSBC HLDGS PLC SUB NT.....	7.350	11/27/32	A	849,881	695,737
INTERNATIONAL BUSINESS MACHS.....	5.875	11/29/32	A	973,534	1,040,357
JOHNSON & JOHNSON DEB.....	4.950	05/15/33	AAA	965,948	944,558
JP MORGAN CHASE BK N A NEW.....	6.000	07/05/17	A	440,842	440,942
KELLOGG CO DEB SER B.....	7.450	04/01/31	BBB	578,523	600,171
KIMBERLY CLARK CORP NT.....	6.625	08/01/37	A	495,068	559,506
KINDER MORGAN ENERGY PARTNERS.....	6.950	01/15/38	BBB	500,443	490,014
KOHL'S CORP DEB.....	6.000	01/15/33	BBB	541,294	444,580
KROGER CO SR DEB.....	8.000	09/15/29	BBB	550,943	576,557
LEHMAN BROTHERS MTN # TR 00476.....	4.800	03/13/14	NR	499,502	73,750
LOWES COMPANIES INC.....	5.500	10/15/35	A	746,750	738,198
LUCENT TECHNOLOGIES BDS.....	6.450	03/15/29	B	996,460	567,500
MARATHON OIL CORP NT.....	6.800	03/15/32	BBB	1,062,837	975,715
MAY DEPT STORES CO SR NT.....	6.650	07/15/24	BB	553,517	368,222
MERCK & CO INC DEBS.....	6.400	03/01/28	AA	964,402	1,090,089
MORGAN STANLEY GLOBAL MEDIUM.....	6.625	04/01/18	A	461,930	496,698
NATIONAL RURAL UTILS COOP FIN.....	10.375	11/01/18	A	496,440	624,948
NORFOLK SOUTHN CORP NT.....	5.640	05/17/29	BBB	443,721	451,628
NORTHERN STS PWR CO MINN SHF 8.....	7.125	07/01/25	A	1,076,345	1,163,980
NORTHROP GRUMMAN CORP DEB.....	7.750	02/15/31	BBB	577,791	611,145
PACIFIC BELL.....	6.625	10/15/34	A	1,025,115	945,000
PARKER-HANNIFIN MTN # 00005.....	6.550	07/15/18	A	1,000,000	1,098,450



**STATE LIFE INSURANCE FUND AS OF JUNE 30, 2009**

**FIXED INCOME**

NAME	COUPON RATE	MATURITY DATE	RATING	BOOK VALUE (AMORT COST)	FAIR VALUE
PEPSI BOTTLING GRP INC GTD SR.....	7.000	03/01/29	A	562,998	559,448
PETRO-CANADA.....	7.875	06/15/26	BBB	495,550	534,546
PETRO-CANADA.....	7.000	11/15/28	BBB	497,922	491,418
PHARMACIA CORP DEB.....	6.600	12/01/28	AA	1,067,649	1,096,844
PPG INDUSTRIES INC NTS.....	6.875	02/15/12	BBB	343,960	354,169
PRAXAIR INC NT.....	3.950	06/01/13	A	499,327	501,631
PROCTER & GAMBLE CO GLOBAL NT.....	6.875	09/15/09	AA	999,874	1,012,820
PROCTER & GAMBLE ESOP DEB SR-A.....	9.360	01/01/21	AA	671,797	815,175
SAFEWAY INC SR DEBS.....	7.450	09/15/27	BBB	518,922	527,645
SARA LEE CORP NT.....	6.125	11/01/32	BBB	902,672	727,298
SOUTH CAROLINA ELEC & GAS CO.....	5.800	01/15/33	A	993,391	1,030,870
SOUTHWEST AIRLS CO NT.....	5.750	12/15/16	BBB	488,654	460,770
TARGET CORP DEB.....	7.000	07/15/31	A	595,298	522,200
TIME WARNER CABLE INC NT.....	8.750	02/14/19	BBB	553,045	580,484
TIME WARNER INC BNDS.....	6.625	05/15/29	BBB	347,013	309,910
U S TREASURY BOND.....	6.250	08/15/23	AAA	5,641,386	6,702,245
U S TREASURY BOND.....	6.000	02/15/26	AAA	11,249,199	13,271,719
U S TREASURY BOND.....	6.125	11/15/27	AAA	7,820,085	9,238,650
U S TREASURY BOND.....	5.250	11/15/28	AAA	2,030,047	2,247,720
UNILEVER CAP CORP SR NT.....	5.900	11/15/32	A	1,001,779	1,030,282
VERIZON GLOBAL FDG CORP NT.....	7.750	12/01/30	A	1,046,624	1,104,556
VIRGINIA ELEC & PWR CO SR NT.....	6.350	11/30/37	BBB	498,934	537,011
VODAFONE GROUP PLC.....	4.625	07/15/18	BBB	483,614	470,038
WACHOVIA BK NATL ASSN #SB00005.....	5.600	03/15/16	AA	501,925	463,641
WAL MART STORES INC NT.....	5.875	04/05/27	AA	499,170	517,348
WELLS FARGO BK NATL ASSN SUB.....	5.750	05/16/16	AA	493,922	484,156
WEYERHAUSER CO NTS.....	7.375	03/15/32	BB	538,199	390,000
WISCONSIN ELEC PWR CO DEB.....	5.625	05/15/33	A	835,844	770,559
WYETH SR NT.....	6.500	02/01/34	A	422,470	435,630
ZENECA WILMINGTON INC GTD DEB.....	7.000	11/15/23	A	523,692	583,391
<b>TOTAL FIXED INCOME.....</b>				<b>82,301,224</b>	<b>84,910,417</b>

**INJURED PATIENTS AND FAMILIES COMPENSATION FUND AS OF JUNE 30, 2009**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON RATE</b>	<b>MATURITY DATE</b>	<b>RATING</b>	<b>BOOK VALUE (AMORT COST)</b>	<b>FAIR VALUE</b>
ALCAN INC NT.....	5.200	01/15/14	BBB	4,938,254	4,750,000
ALCOA INC NT.....	5.720	02/23/19	BBB	3,832,894	2,917,200
ALCOA INC NT.....	5.870	02/23/22	BBB	1,292,842	932,400
AMERICAN GENL CORP NTS.....	7.500	08/11/10	BBB	5,107,708	4,850,000
ANHEUSER BUSCH COS INC DEB.....	4.375	01/15/13	BBB	5,016,764	4,938,092
AVON PRODS INC NT.....	4.200	07/15/18	A	4,982,937	4,651,836
BANK AMER CORP SR NT.....	6.250	04/15/12	A	5,056,938	5,112,474
BEAR STEARNS COS INC GLOBAL NT.....	7.625	12/07/09	AA	4,560,476	4,613,985
BHP FIN USA LTD GTD DEB.....	8.500	12/01/12	A	5,021,737	5,901,352
BOEING CAP CORP SR NT.....	6.100	03/01/11	A	5,000,000	5,298,683
BOTTLING GROUP LLC SR NT.....	4.625	11/15/12	A	4,985,650	5,321,934
BURLINGTON NORTHN SANTA FE NT.....	5.900	07/01/12	BBB	4,988,090	5,206,242
CAMPBELL SOUP CO NT.....	5.000	12/03/12	A	5,035,353	5,286,615
CANADIAN NATL RY CO NT.....	5.850	11/15/17	A	1,495,925	1,583,734
CITIGROUP INC GLOBAL SR NT.....	4.700	05/29/15	A	5,001,748	4,363,981
COMCAST CORP NEW NT.....	5.300	01/15/14	BBB	4,905,553	5,140,005
COUNTRYWIDE FINL CORP MEDIUM.....	5.800	06/07/12	A	4,994,050	5,025,000
DAIMLER CHRYSLER HLDG GTD NT.....	8.000	06/15/10	BBB	5,014,996	5,150,000
DEUTSCHE TELEKOM INTL FIN BV.....	8.500	06/15/10	BBB	5,146,023	5,280,501
DUKE ENERGY CORP SR NT.....	7.375	03/01/10	A	5,032,145	5,185,900
EXELON GENERATION CO LLC SR NT.....	6.200	10/01/17	BBB	2,993,681	2,976,014
FEDERAL HOME LN BK CONS BD.....	5.375	06/13/14	AAA	4,973,486	5,474,073
FEDERAL HOME LN BK CONS BD.....	4.875	09/08/17	AAA	4,911,119	5,208,880
FEDERAL HOME LN BKS CONS BD.....	4.875	03/12/10	AAA	5,010,025	5,155,475
FEDERAL HOME LN BKS CONS BD.....	4.500	11/15/12	AAA	12,176,127	12,933,017
FEDERAL HOME LN BKS CONS BD.....	5.125	08/14/13	AAA	9,999,680	10,998,848
FEDERAL HOME LN BKS TR 00585.....	4.375	03/17/10	AAA	6,001,787	6,167,820
FEDERAL HOME LN MTG CORP.....	4.500	01/15/13	AAA	4,980,300	5,405,671
FEDERAL HOME LN MTG CORP MTN.....	4.125	09/01/09	AAA	2,998,319	3,018,390
FEDERAL HOME LN MTG CORP REF.....	5.500	08/23/17	AAA	9,993,032	11,248,352
FEDERAL NATL MTG ASSN DEBS.....	4.625	06/01/10	AAA	5,001,375	5,182,471
FEDERAL NATL MTG ASSN DEBS.....	6.000	05/15/11	AAA	7,908,910	8,530,200
GENERAL ELEC CAP MTN #TR 00528.....	6.750	03/15/32	AA	4,953,674	4,486,390
GENERAL ELEC CO NT.....	5.000	02/01/13	AA	4,992,365	5,189,108
GENERAL MLS INC NT.....	5.700	02/15/17	BBB	3,936,655	4,182,115
GEORGIA PWR CO SR NT SER 2007B.....	5.700	06/01/17	A	4,991,010	5,318,997
GOLDMAN SACHS GROUP INC.....	5.350	01/15/16	A	4,897,249	4,885,760
HOME DEPOT INC SR NT.....	5.400	03/01/16	BBB	4,860,799	4,938,035
HSBC FIN CORP NT.....	5.250	01/14/11	A	4,999,141	5,009,453
IBM CORP DEBS.....	6.500	01/15/28	A	5,107,420	5,506,160
JOHNSON CTLS INC.....	5.500	01/15/16	BBB	4,901,428	4,402,107
JPMORGAN CHASE & CO GLOBAL SR.....	4.750	03/01/15	A	4,978,433	4,813,531
KELLOGG CO DEB SER B.....	7.450	04/01/31	BBB	5,760,826	6,001,712
KIMBERLY CLARK CORP BDS.....	6.250	07/15/18	A	9,950,479	11,111,914
KINDER MORGAN INC SR NT.....	6.500	09/01/12	BB	4,121,767	3,983,312
KREDITANSTALT FUR WIEDERAUFBAU.....	4.875	01/17/17	AAA	4,974,214	5,279,005
KROGER CO SR NT.....	6.200	06/15/12	BBB	6,120,008	6,378,689
LILLY ELI & CO NT.....	5.200	03/15/17	A	4,997,163	5,184,567
LOWES COS INC NT.....	6.100	09/15/17	A	4,996,489	5,427,697
LUCENT TECHNOLOGIES INC DEBS.....	6.500	01/15/28	B	4,718,079	2,800,000
MAY DEPT STORES CO GUARNT.....	6.700	09/15/28	BB	5,058,592	3,560,150
MERCK & CO INC DEBS.....	6.400	03/01/28	AA	5,571,157	5,450,444
MERRILL LYNCH & CO INC MEDIUM.....	6.050	08/15/12	A	5,004,885	5,060,852
MOBIL CORP 1996-A.....	6.970	07/02/17	AAA	3,299,339	3,920,143
MORGAN STANLEY NT.....	5.450	01/09/17	A	4,987,230	4,684,647
NORTHERN STS PWR CO MINN SHF 8.....	7.125	07/01/25	A	9,881,724	10,475,820
NSTAR NT.....	8.000	02/15/10	A	10,035,175	10,353,100
PEPSIAMERICAS INC NT.....	4.875	01/15/15	BBB	4,722,238	4,955,995
PHARMACIA CORP DEB.....	6.750	12/15/27	AA	2,990,240	3,159,330
PRAXAIR INC NT.....	3.950	06/01/13	A	4,902,545	5,016,312

**INJURED PATIENTS AND FAMILIES COMPENSATION FUND AS OF JUNE 30, 2009**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON RATE</b>	<b>MATURITY DATE</b>	<b>RATING</b>	<b>BOOK VALUE (AMORT COST)</b>	<b>FAIR VALUE</b>
PROCTER & GAMBLE CO SR NT.....	4.850	12/15/15	AA	4,967,546	5,280,751
ROHM & HAAS CO DEB.....	7.850	07/15/29	BB	5,919,722	4,128,850
SARA LEE CORP NT.....	6.250	09/15/11	BBB	6,202,946	6,298,826
SBC COMMUNICATIONS INC GL NT.....	6.250	03/15/11	A	5,091,194	5,287,754
SOUTH CAROLINA ELEC & GAS CO.....	7.125	06/15/13	A	3,233,484	3,331,950
SOUTH CAROLINA ELEC & GAS CO.....	5.300	05/15/33	A	2,719,848	2,876,708
SOUTHWEST AIRLS CO NT.....	5.750	12/15/16	BBB	4,923,020	4,607,698
SPRINT CAP CORP.....	6.875	11/15/28	BB	5,180,515	3,550,000
TARGET CORP SR NT.....	4.000	06/15/13	A	4,817,597	4,989,288
U S TREASURY BOND.....	7.500	11/15/16	AAA	11,829,229	13,528,780
U S TREASURY BOND.....	8.125	08/15/19	AAA	8,252,826	10,971,680
U S TREASURY BOND.....	6.250	08/15/23	AAA	9,670,531	12,185,900
U S TREASURY BOND.....	6.125	11/15/27	AAA	9,561,022	12,318,200
U S TREASURY BOND.....	5.250	11/15/28	AAA	4,790,901	5,619,300
U S TREASURY NOTE.....	4.000	04/15/10	AAA	10,488,548	10,792,320
U S TREASURY NOTE.....	5.000	02/15/11	AAA	6,808,529	7,145,215
U S TREASURY NOTE.....	4.750	03/31/11	AAA	4,964,302	5,330,100
U S TREASURY NOTE.....	5.000	08/15/11	AAA	14,342,292	15,146,740
U S TREASURY NOTE.....	4.250	08/15/13	AAA	3,489,271	3,785,005
U S TREASURY NOTE.....	4.750	05/15/14	AAA	11,373,897	12,461,301
U S TREASURY NOTE.....	4.250	08/15/14	AAA	10,004,130	10,789,200
U S TREASURY NOTE.....	4.000	02/15/15	AAA	10,056,751	10,840,866
U S TREASURY NOTE.....	4.875	08/15/16	AAA	10,153,443	11,056,000
UNION ELEC CO SR SECD NT.....	6.400	06/15/17	BBB	4,996,298	5,054,373
VERIZON GLOBAL FDG CORP NT.....	7.750	12/01/30	A	9,515,416	9,941,000
VODAFONE GROUP PLC.....	5.000	09/15/15	BBB	4,752,746	5,006,503
WACHOVIA BK NATL ASSN #SB00005.....	5.600	03/15/16	AA	5,062,300	4,636,409
WAL MART STORES INC NT.....	6.875	08/10/09	AA	4,999,268	5,030,500
WASHINGTON MUT BK MTN #SB00001.....	6.875	06/15/11	NR	5,069,487	2,500
WEYERHAEUSER CO DEB.....	7.125	07/15/23	BB	4,576,699	3,949,700
ZENECA WILMINGTON INC GTD DEB.....	7.000	11/15/23	A	4,326,445	5,833,910
<b>TOTAL FIXED INCOME.....</b>				<b>531,208,451</b>	<b>547,121,817</b>

**STOCK FUNDS**

<b>NAME</b>	<b>NO. OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
BGI EQUITY INDEX FUND B LENDABLE NON-ERISA.....	2,401,363	86,819,468	62,810,148
BGI MIDCAP B EQUITY INDEX FUND NON-ERISA.....	134,673	5,540,431	5,692,979
BGI RUSSELL 2000 INDEX FUND B.....	384,950	5,165,334	5,962,906
BGI MSCI WORLD EX - US INDEX FD B.....	1,187,088	11,958,824	14,243,680
<b>TOTAL STOCK FUNDS.....</b>		<b>109,484,057</b>	<b>88,709,713</b>

**FIXED INCOME**

<b>NAME</b>	<b>COUPON RATE</b>	<b>MATURITY DATE</b>	<b>RATING</b>	<b>BOOK VALUE (AMORT COST)</b>	<b>FAIR VALUE</b>
ALLTEL CORP DEBS.....	7.000	03/15/16	BBB	152,490	164,006
ASSOC CORP NA BDS.....	6.950	11/01/18	A	102,617	89,991
GENERAL ELEC CAP MTN #TR 00443.....	7.375	01/19/10	AA	130,233	133,919
GENERAL MTRS CORP DEBS.....	7.700	04/15/16	D	104,334	12,000
MACYS RERTAIL HLDGS INC.....	7.450	10/15/16	BB	103,087	84,657
MEAD CORP DEBS.....	7.350	03/01/17	BB	103,948	86,030
ONTARIO HYDRO.....	7.450	03/31/13	AA	102,486	113,700
PHILLIPS PETE CO DEB.....	6.650	07/15/18	A	100,813	107,925
REFCO CPN STRIPS-A PMT ON 2030.....	0.000	07/15/09	AAA	99,823	99,979
REFCO CPN STRIPS-A PMT ON 2030.....	0.000	01/15/19	AAA	321,916	331,945
REFCO CPN STRPS GENERIC INT PM.....	0.000	07/15/11	AAA	91,055	97,038
REFCO FED BK CPN STRPS INT PMT.....	0.000	07/15/13	AAA	83,556	89,413
REFCO STRIP SER A-INT PMT 2030.....	0.000	07/15/10	AAA	95,356	99,115
REFCO STRIP SER-A INT 2030 BD.....	0.000	07/15/12	AAA	437,643	469,165
REFCO STRIPS GENERIC INT PMT.....	0.000	10/15/09	AAA	562,032	569,025
REFCO STRIPS GENERIC INT PMT.....	0.000	10/15/10	AAA	376,534	394,276
REFCO STRIPS GENERIC INT PMT.....	0.000	10/15/11	AAA	359,365	387,564
REFCO STRIPS GENERIC INT PMT.....	0.000	10/15/12	AAA	405,587	440,106
REFCO STRIPS GENERIC INT PMT.....	0.000	04/15/14	AAA	240,445	257,691
REFCO STRIPS GENERIC INT PMT.....	0.000	10/15/16	AAA	551,808	582,320
REFCO STRIPS GENERIC INT PMT.....	0.000	10/15/17	AAA	689,775	706,130
REFCO STRIPS SER A-INT 2019 BD.....	0.000	10/15/13	AAA	424,458	458,624
REFCO STRIPS SER A-INT 2019BD.....	0.000	10/15/14	AAA	666,486	713,601
REFCO STRIPS SER A-INT 2019BD.....	0.000	10/15/18	AAA	394,365	403,494
RESOLUTION FDG CORP FED STRIPS.....	0.000	07/15/15	AAA	76,176	81,111
RESOLUTION FDG CORP FED STRIPS.....	0.000	07/15/17	AAA	69,912	71,927
U S TREASURY NOTE.....	6.500	02/15/10	AAA	149,979	155,663
UNION PACIFIC RAILROAD CERTS.....	6.910	08/27/17	A	56,041	58,864
<b>TOTAL FIXED INCOME.....</b>				<b>7,052,320</b>	<b>7,259,279</b>

*HISTORICAL SOCIETY TRUST FUND AS OF JUNE 30, 2009*

**FIXED INCOME & STOCK FUNDS**

<b>NAME</b>	<b>NO. OF SHARES</b>	<b>COST</b>	<b>FAIR VALUE</b>
BGI GOV/CORP BOND FD.....	56,767	1,304,496	1,898,830
BGI RUSSELL 3000 INDEX FD B .....	679,122	6,352,558	6,561,750
<b>TOTAL FIXED INCOME &amp; STOCK FUNDS.....</b>		<b>7,657,054</b>	<b>8,460,580</b>

## KEY TO BOND RATINGS

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### MOODY'S LONG TERM DEBT RATINGS

#### **Aaa**

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

#### **Aa**

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

#### **A**

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

#### **Baa**

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

#### **Ba**

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

#### **B**

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

#### **Caa**

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

#### **Ca**

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

#### **C**

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

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

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

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

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

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### STANDARD & POOR'S DEBT RATINGS

#### **AAA**

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

#### **AA**

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

#### **A**

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

## **BBB**

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

## **BB**

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

## **B**

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

## **CCC**

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

## **CC**

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

## **C**

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

## **CI**

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

## **D**

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

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

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

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## **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.

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## **KEY TO BOND TYPE OF CLASSIFICATION**

### **ABS**

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

### **AGVN**

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

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

#### **BA**

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

#### **BILL**

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

#### **BOAT**

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

#### **BOND**

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

#### **CAN AGCY**

Canadian Government Agency

#### **CARD**

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

#### **CAR**

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

#### **CD**

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

#### **CBO**

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

#### **CMO**

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

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

#### **CP**

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

#### **CONV**

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

#### **DEB**

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

#### **DLFP**

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

#### **DN**

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

#### **EQTC**

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

#### **FARM**

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

#### **FRN**

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

#### **GA**

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



**GOVT**

Government - Direct obligations of the federal government.

**HMEQ**

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

**I/O**

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

**MBS**

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

**MPT**

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

**NOTE**

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

**OPTION**

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

**PC**

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

**PRL**

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

**REMIC**

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

**REPO**

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

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

**RV**

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

**STRP**

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

**SWAP**

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

**UST**

United States Treasury obligation.

**VCD**

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

**VRN**

See FRN (floating rate note).

**V-Bond**

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

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*<http://www.swib.state.wi.us/publications.aspx>*

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