

**GENERAL ENDOWMENT FUND**

**DETAIL SCHEDULES OF INVESTMENT SECURITIES**

**April 30, 2010**

## GENERAL ENDOWMENT FUND

SCHEDULE A

## EQUITY SECURITIES

April 30, 2010

| SECURITY                               | SHARES  | VALUE<br>(\$) | COST<br>(\$) |
|--|---------|---------------|--------------|
| <b>DOMESTIC COMMON STOCKS</b>          |         |               |              |
| 3M CO.....                             | 18,690  | 1,657,242     | 1,561,949    |
| A. SCHULMAN INC.....                   | 9,230   | 240,072       | 241,119      |
| ABBOTT LABS.....                       | 45,556  | 2,330,645     | 2,474,602    |
| AES CORP.....                          | 21,886  | 252,564       | 279,521      |
| ALCOA INC.....                         | 59,478  | 799,384       | 741,142      |
| ALEXANDERS INC.....                    | 571     | 181,475       | 154,095      |
| ALLIANCE DATA SYSTEM CORP.....         | 4,600   | 345,276       | 348,234      |
| ALPHA NATURAL RESOURCES INC.....       | 33,639  | 1,583,724     | 1,490,925    |
| AMAZON COM INC.....                    | 4,720   | 646,923       | 462,302      |
| AMB PROPERTIES CORP.....               | 46,414  | 1,293,094     | 1,122,967    |
| AMERICAN ELECTRIC & POWER INC.....     | 108,680 | 3,727,724     | 3,458,738    |
| AMERICAN OIL & GAS INC.....            | 15,432  | 111,110       | 85,209       |
| AMGEN INC.....                         | 43,675  | 2,505,198     | 2,486,418    |
| AON CORP.....                          | 5,100   | 216,546       | 208,821      |
| APACHE CORP.....                       | 11,700  | 1,190,592     | 916,396      |
| APARTMENT INVESTMENT & MANAGEMENT..... | 36,825  | 825,248       | 498,124      |
| APPLE COMPUTER INC.....                | 5,820   | 1,519,718     | 1,018,783    |
| ARCH COAL INC.....                     | 99,400  | 2,683,800     | 3,192,382    |
| ARVINMERITOR INC.....                  | 111,290 | 1,704,963     | 1,235,260    |
| ASSISTED LIVING CONCEPTS INC.....      | 9,600   | 336,960       | 314,330      |
| ATLAS ENERGY INC.....                  | 41,100  | 1,482,888     | 1,101,567    |
| ATP OIL & GAS CORP.....                | 14,500  | 264,770       | 525,007      |
| AVALONE BAY COMMUNITIES INC.....       | 24,163  | 2,513,919     | 2,065,140    |
| BAKER HUGHES INC.....                  | 27,520  | 1,369,395     | 1,259,019    |
| BANK NEW YORK MELLON CORP.....         | 75,345  | 2,345,490     | 2,307,868    |
| BANK OF AMERICA CORP.....              | 156,798 | 2,795,708     | 2,398,176    |
| BAXTER INTERNATIONAL INC.....          | 43,419  | 2,050,245     | 2,487,909    |
| BECTON DICKINSON & CO.....             | 31,766  | 2,425,969     | 2,511,102    |
| BERKSHIRE HATHAWAY INC.....            | 1       | 115,325       | 99,683       |
| BEST BUY CO INC.....                   | 31,165  | 1,421,124     | 1,408,495    |
| BIOMED REALTY TRUST INC.....           | 20,189  | 373,698       | 357,278      |
| BOSTON PROPERTIES INC.....             | 39,894  | 3,146,041     | 2,911,303    |
| BRE PROPERTIES INC.....                | 20,598  | 860,172       | 705,741      |
| BRISTOL MYERS SQUIBB CO.....           | 14,330  | 362,406       | 332,721      |
| BROOKDALE SR LIVING INC.....           | 56,633  | 1,217,610     | 726,819      |
| BRUNSWICK CORP.....                    | 27,090  | 566,181       | 445,514      |
| CABOT OIL & GAS.....                   | 12,000  | 433,560       | 452,476      |
| CALPINE CORP.....                      | 14,325  | 195,250       | 166,975      |
| CAMDEN PROPERTY TRUST.....             | 3,843   | 186,116       | 145,001      |
| CAMERON INTERNATIONAL CORP.....        | 34,500  | 1,361,370     | 1,329,399    |
| CARRIZO OIL & GAS INC.....             | 15,700  | 344,458       | 401,652      |
| CBS CORPORATION.....                   | 24,020  | 389,364       | 351,075      |
| CEMEX SA-SPONS.....                    | 27,416  | 325,702       | 293,996      |
| CENTRAL EUROPEAN DISTR.....            | 56,024  | 1,941,232     | 1,761,103    |
| CHESAPEAKE ENERGY CORP.....            | 50,000  | 1,190,000     | 1,017,058    |
| CHUBB CORP.....                        | 32,632  | 1,725,254     | 1,569,141    |
| CIENA CORP.....                        | 15,970  | 295,285       | 259,983      |
| CINTAS CORP.....                       | 8,920   | 243,070       | 235,341      |
| CISCO SYSTEMS INC.....                 | 160,349 | 4,316,595     | 4,039,748    |
| CITRIX SYSTEMS INC.....                | 10,490  | 493,030       | 502,363      |

**GENERAL ENDOWMENT FUND**  
**EQUITY SECURITIES**  
April 30, 2010

SCHEDULE A  
(CONTINUED)

| SECURITY                                   | SHARES  | VALUE<br>(\$) | COST<br>(\$) |
|--|---------|---------------|--------------|
| CMS ENERGY CORP.....                       | 107,318 | 1,744,991     | 1,394,699    |
| COLONIAL PROPERTIES.....                   | 28,951  | 456,557       | 302,227      |
| COMCAST CORP.....                          | 28,720  | 566,933       | 492,567      |
| COMSTOCK RESOURCES INC.....                | 2,000   | 64,120        | 152,458      |
| CONSOL ENERGY INC.....                     | 70,700  | 3,158,876     | 2,687,405    |
| CONSTELLATION ENERGY GROUP INC.....        | 6,215   | 219,700       | 167,909      |
| CONTANGO OIL & GAS.....                    | 980     | 53,802        | 56,844       |
| CONTINENTAL AIRLINES.....                  | 33,100  | 739,785       | 654,962      |
| CORNING INC.....                           | 12,640  | 243,320       | 198,813      |
| CORPORATE OFFICE PROPERTIES TRUST INC..... | 15,870  | 641,942       | 450,433      |
| COUSINS PROPERTIES INC.....                | 50,967  | 410,794       | 373,910      |
| CSX CORP.....                              | 52,108  | 2,920,653     | 2,519,422    |
| DELL INC.....                              | 12,070  | 195,293       | 172,194      |
| DELTA AIR LINES INC.....                   | 35,470  | 428,478       | 424,073      |
| DENBURY RESOURCE INC.....                  | 40,200  | 769,830       | 541,945      |
| DEVELOPERS DIVERSIFIED REALTY CORP.....    | 77,730  | 955,301       | 695,067      |
| DIAMOND OFFSHORE DRILLING INC.....         | 6,500   | 514,150       | 651,626      |
| DIAMOND ROCK HOSPITALITY CO.....           | 719     | 7,902         | 6,882        |
| DIGITAL REALTY TRUST INC.....              | 4,901   | 287,689       | 187,428      |
| DIRECTV.....                               | 10,120  | 366,648       | 349,971      |
| DISNEY WALT CO.....                        | 79,145  | 2,915,702     | 2,498,608    |
| DOLLAR TREE INC.....                       | 6,080   | 369,178       | 359,645      |
| DOMINION RESOURCE INC.....                 | 8,439   | 352,750       | 280,428      |
| DOUGLAS EMMITT INC.....                    | 42,515  | 711,701       | 822,724      |
| DREAMWORKS ANIMATION SKG INC.....          | 14,550  | 577,490       | 552,027      |
| DRESSER RAND GROUP INC.....                | 12,700  | 448,056       | 384,993      |
| DRIL-QUIP INC.....                         | 13,200  | 764,676       | 723,068      |
| DU PONT (E I) DE NEMOURS & CO.....         | 8,806   | 350,831       | 307,891      |
| DUKE ENERGY CORP.....                      | 11,447  | 192,081       | 193,829      |
| EAST GROUP PROPERTIES INC.....             | 11,083  | 453,073       | 411,872      |
| EASTMAN KODAK CO.....                      | 77,400  | 473,688       | 566,732      |
| EBAY INC.....                              | 31,630  | 753,110       | 753,110      |
| EDISON INTERNATIONAL.....                  | 7,857   | 270,045       | 312,460      |
| EDUCATION REALTY TRUST INC.....            | 31,153  | 220,252       | 178,876      |
| EMC CORP.....                              | 170,619 | 3,243,467     | 2,619,234    |
| ENDEAVOR INTERNATIONAL CORP.....           | 41,600  | 67,392        | 68,026       |
| ENSCO INTERNATIONAL.....                   | 3,400   | 160,412       | 163,510      |
| ENTERGY CORP.....                          | 13,607  | 1,106,113     | 1,054,457    |
| EOG RESOURCES INC.....                     | 22,180  | 2,486,822     | 1,759,654    |
| EQT CORP.....                              | 38,400  | 1,670,016     | 1,534,794    |
| EQUITY RESIDENTIAL PROPERTY.....           | 109,556 | 4,959,600     | 3,461,695    |
| EQUITY LIFESTYLE PROPERTIES INC.....       | 30,455  | 1,690,557     | 1,343,252    |
| ESSEX PROPERTIES TRUST.....                | 19,210  | 2,032,802     | 1,532,493    |
| EXCO RESOURCE INC.....                     | 60,200  | 1,116,710     | 1,157,661    |
| EXELON CORP.....                           | 15,236  | 664,137       | 1,019,646    |
| EXTERRAN HOLDINGS INC.....                 | 15,800  | 460,570       | 459,504      |
| FEDERAL REALTY INVESTMENT TRUST.....       | 10,945  | 847,034       | 780,404      |
| FIRST ENERGY CORP.....                     | 8,621   | 326,477       | 362,303      |
| FMC TECHNOLOGIES INC.....                  | 35,654  | 2,413,419     | 1,496,102    |
| FOREST CITY ENTERPRISES INC.....           | 126,504 | 1,954,487     | 1,947,130    |
| FOREST OIL CORP.....                       | 18,800  | 550,840       | 585,978      |

**GENERAL ENDOWMENT FUND**  
**EQUITY SECURITIES**  
April 30, 2010

SCHEDULE A  
(CONTINUED)

| SECURITY                                 | SHARES  | VALUE<br>(\$) | COST<br>(\$) |
|--|---------|---------------|--------------|
| FPL GROUP INC.....                       | 27,759  | 1,444,856     | 1,391,774    |
| FREEMPORT-MCMORAN COPPER & GOLD INC..... | 23,246  | 1,755,770     | 1,615,397    |
| GASTAR EXPLORE LTD.....                  | 16,660  | 88,631        | 117,294      |
| GAYLORD ENTERTAINMENT CO.....            | 1,483   | 50,051        | 31,176       |
| GENWORTH FINANCIAL INC.....              | 62,680  | 1,035,474     | 773,388      |
| GENZYME CORP.....                        | 16,103  | 857,324       | 873,613      |
| GMX RESOURCES INC.....                   | 15,834  | 126,830       | 355,419      |
| GOODRICH PETROLEUM CORP.....             | 51,500  | 871,895       | 1,851,787    |
| GOOGLE INC.....                          | 2,193   | 1,152,290     | 1,190,636    |
| GREEN MOUNTAIN COFFEE INC.....           | 7,590   | 551,489       | 698,962      |
| HALLIBURTON CO.....                      | 99,040  | 3,035,577     | 2,864,779    |
| HANESBRANDS INC.....                     | 13,770  | 392,032       | 359,622      |
| HARMAN INTL INDS INC.....                | 9,660   | 381,377       | 458,887      |
| HCP INC.....                             | 67,097  | 2,155,155     | 1,688,441    |
| HERSHA HOSPITALITY TR.....               | 41,685  | 240,522       | 141,563      |
| HESS CORP.....                           | 6,200   | 394,010       | 276,897      |
| HIMAX TECHNOLOGIES INC.....              | 33,083  | 103,550       | 101,346      |
| HOME PROPERTIES NY INC.....              | 6,642   | 330,041       | 297,389      |
| HONEYWELL INTERNATIONAL INC.....         | 36,428  | 1,729,237     | 1,486,019    |
| HOSPITALITY PROPERTIES TRUST.....        | 22,860  | 605,561       | 441,477      |
| HOST HOTELS & RESORTS INC.....           | 121,164 | 1,970,127     | 1,462,986    |
| HYATT HOTELS CORP.....                   | 11,240  | 462,751       | 341,057      |
| IAC/INTERACTIVECORP.....                 | 14,900  | 334,058       | 345,899      |
| IBM CORP.....                            | 40,028  | 5,163,612     | 4,909,303    |
| INLAND REAL ESTATE CORP.....             | 8,773   | 82,642        | 66,742       |
| INTEL CORPORATION.....                   | 87,917  | 2,007,145     | 1,891,346    |
| INTERNATIONAL SPEEDWAY CORP.....         | 3,750   | 114,600       | 108,012      |
| ITC HOLDINGS CORP.....                   | 6,230   | 347,821       | 343,199      |
| ITT INDUSTRIES INC.....                  | 37,388  | 2,077,651     | 1,974,497    |
| J P MORGAN CHASE.....                    | 66,046  | 2,812,239     | 2,453,000    |
| JAMES RIVER CORP OF VIRGINIA.....        | 4,800   | 90,336        | 30,960       |
| JOHNSON CONTROLS.....                    | 14,940  | 501,835       | 460,440      |
| KELLY SERVICES INC.....                  | 1,510   | 24,281        | 19,395       |
| KEY ENERGY GROUP INC.....                | 53,280  | 578,621       | 579,991      |
| KILROY REALTY CORP.....                  | 6,178   | 216,601       | 200,161      |
| KIMCO REALTY CORP.....                   | 37,922  | 591,204       | 472,135      |
| KRAFT FOODS INC.....                     | 107,765 | 3,189,844     | 3,071,863    |
| KROGER CO.....                           | 111,880 | 2,487,092     | 2,510,587    |
| LAS VEGAS SANDS CORP.....                | 33,720  | 838,279       | 659,716      |
| LEAR CORP.....                           | 6,510   | 528,482       | 473,100      |
| LENNAR CORP.....                         | 29,370  | 584,463       | 589,366      |
| LEXINGTON CORP PROPERTIES TRUST.....     | 10,392  | 73,575        | 42,830       |
| LIBERTY MEDIA HOLDING.....               | 40,200  | 617,874       | 528,310      |
| LIBERTY PROPERTIES TRUST.....            | 26,818  | 906,717       | 880,648      |
| LIZ CLAIBORNE INC.....                   | 49,310  | 430,969       | 326,095      |
| LONGVIEW ENERGY COMPANY.....             | 1,100   | 14,014        | 16,500       |
| LUFKIN INDUSTRIES.....                   | 9,300   | 791,709       | 623,551      |
| MACERICH CO.....                         | 30,091  | 1,345,368     | 1,001,547    |
| MACK CALIFORNIA REALTY CORP.....         | 4,236   | 145,549       | 138,728      |
| MAGNA INTERNATIONAL.....                 | 6,940   | 455,680       | 446,026      |
| MAGNUM HUNTERS RESOURCES.....            | 43,000  | 199,520       | 92,269       |

**GENERAL ENDOWMENT FUND**  
**EQUITY SECURITIES**  
April 30, 2010

SCHEDULE A  
(CONTINUED)

| SECURITY                             | SHARES  | VALUE<br>(\$) | COST<br>(\$) |
|--------------------------------------|---------|---------------|--------------|
| MARSH & MCLENNAN COS INC.....        | 9,710   | 235,176       | 217,463      |
| MASCO CORP.....                      | 22,910  | 371,829       | 387,315      |
| MASSEY ENERGY CORP.....              | 110,990 | 4,065,564     | 4,217,342    |
| MASTERCARD INC.....                  | 4,110   | 1,019,444     | 785,553      |
| MATTEL INC.....                      | 112,450 | 2,591,973     | 2,485,145    |
| MBIA INC.....                        | 44,150  | 422,957       | 305,561      |
| MCDONALDS CORP.....                  | 38,718  | 2,733,104     | 2,478,339    |
| MEDTRONIC INC.....                   | 56,952  | 2,488,233     | 2,503,040    |
| MERCK & CO INC.....                  | 76,600  | 2,684,064     | 2,761,624    |
| METROPCS COMMUNICATIONS INC.....     | 38,700  | 295,281       | 309,488      |
| MGM GRAND INC.....                   | 35,070  | 557,262       | 430,725      |
| MICROSOFT CORP.....                  | 70,515  | 2,153,528     | 2,165,549    |
| MODINE MANUFACTURING CO.....         | 47,100  | 659,871       | 497,242      |
| MONSANTO CO.....                     | 18,120  | 1,142,647     | 1,236,252    |
| NATIONAL OILWELL INC.....            | 36,400  | 1,602,692     | 1,592,500    |
| NATIONWIDE HEALTH.....               | 16,059  | 562,386       | 471,355      |
| NAVISTAR INTERNATIONAL CORP.....     | 10,560  | 510,470       | 479,050      |
| NESTLE SA.....                       | 76,367  | 3,734,346     | 3,714,602    |
| NEWFIELD EXPLORATION CO.....         | 60,346  | 3,511,534     | 2,161,180    |
| NEWMONT MINING CORP.....             | 31,003  | 1,738,648     | 1,420,779    |
| NOBLE ENERGY INC.....                | 8,600   | 657,040       | 420,224      |
| NORTHEAST UTILITIES.....             | 17,008  | 472,652       | 412,834      |
| NOVAVAX INC.....                     | 95,750  | 270,973       | 294,712      |
| NUANCE COMMUNICATIONS INC.....       | 13,720  | 250,664       | 221,781      |
| NV ENERGY INC.....                   | 24,098  | 300,984       | 285,675      |
| OCCIDENTAL PETROLEUM CORP.....       | 14,000  | 1,241,240     | 847,201      |
| OCEANEERING INTERNATIONAL INC.....   | 14,700  | 962,850       | 816,791      |
| OFFICE DEPOT INC.....                | 42,760  | 293,334       | 344,360      |
| OIL STATES INTERNATIONAL INC.....    | 16,100  | 777,791       | 590,171      |
| OMNIVISION TECHNOLOGIES INC.....     | 14,020  | 246,191       | 262,991      |
| ORACLE SYSTEMS CORP.....             | 100,313 | 2,592,088     | 2,484,753    |
| OWENS CORNING.....                   | 58,850  | 2,046,803     | 1,373,323    |
| OWENS ILL INC.....                   | 22,203  | 786,874       | 785,928      |
| PACTIV CORPORATION.....              | 40,280  | 1,023,515     | 959,183      |
| PATRIOT COAL CORP.....               | 8,556   | 168,468       | 78,628       |
| PEABODY ENERGY CORP.....             | 85,876  | 4,012,126     | 3,198,217    |
| PEBBLEBROOK HOTEL TRUST.....         | 3,300   | 65,010        | 66,010       |
| PENN VIRGINIA CORP.....              | 54,500  | 1,390,295     | 1,594,988    |
| PETROHAWK ENERGY CORP.....           | 120,400 | 2,599,436     | 2,696,772    |
| PFIZER INC.....                      | 357,042 | 5,969,743     | 6,105,496    |
| PG&E CORP.....                       | 26,194  | 1,147,297     | 1,070,622    |
| PINNACLE WEST CAPITAL.....           | 1,910   | 71,319        | 72,580       |
| PIONEER NATURAL RESOURCE CO.....     | 15,400  | 987,602       | 716,674      |
| PLAINS EXPLORATION & PRODUCTION..... | 167,098 | 4,897,642     | 5,027,426    |
| PLUM CREEK TIMBER CO INC.....        | 8,919   | 354,976       | 306,535      |
| PMI GROUP INC.....                   | 122,280 | 637,079       | 651,219      |
| POST PROPERTIES INC.....             | 52,765  | 1,359,226     | 1,325,339    |
| PPL CORP.....                        | 101,058 | 2,502,196     | 3,171,306    |
| PRICELINE COM INC.....               | 2,530   | 662,987       | 634,524      |
| PRIDE INTERNATIONAL INC.....         | 18,705  | 567,323       | 605,213      |
| PROCTER & GAMBLE CO.....             | 39,060  | 2,427,970     | 2,481,872    |

**GENERAL ENDOWMENT FUND**  
**EQUITY SECURITIES**  
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SCHEDULE A  
(CONTINUED)

| SECURITY                                 | SHARES  | VALUE<br>(\$) | COST<br>(\$) |
|--|---------|---------------|--------------|
| PROGRESS ENERGY INC.....                 | 12,925  | 515,966       | 490,685      |
| PROGRESSIVE CORP OHIO.....               | 19,010  | 381,911       | 390,567      |
| PROLOGIS TRUST.....                      | 173,667 | 2,287,194     | 1,590,508    |
| PS BUSINESS PARKS INC.....               | 14,057  | 843,420       | 698,335      |
| PUBLIC SERVICE ENTERPRISE GROUP INC..... | 15,291  | 491,300       | 460,382      |
| PUBLIC STORAGE INC.....                  | 34,417  | 3,335,351     | 2,631,173    |
| QUESTAR CORP.....                        | 14,900  | 714,455       | 519,229      |
| RADIAN GROUP INC.....                    | 46,830  | 664,518       | 657,761      |
| RANGE RESOURCES CORP.....                | 19,100  | 912,216       | 688,395      |
| RAYONIER INC.....                        | 9,254   | 453,261       | 356,634      |
| REGENCY CENTERS CORP.....                | 24,902  | 1,022,228     | 845,183      |
| RETAIL OPPORTUNITY INVESTMENT.....       | 20,180  | 199,378       | 207,135      |
| RITE AID CORP.....                       | 577,048 | 854,031       | 969,674      |
| ROSETTA RESOURCE INC.....                | 21,700  | 540,330       | 406,911      |
| ROSS STORES INC.....                     | 9,210   | 515,760       | 478,788      |
| ROVI CORP.....                           | 15,920  | 620,562       | 540,317      |
| ROWAN COMPANIES INC.....                 | 6,900   | 205,620       | 182,893      |
| SANDISK CORP.....                        | 12,440  | 496,232       | 343,482      |
| SARA LEE CORP.....                       | 101,038 | 1,436,760     | 1,265,692    |
| SAUL CENTERS INC.....                    | 15,880  | 627,736       | 509,925      |
| SCHLUMBERGER LTD.....                    | 66,577  | 4,754,929     | 4,427,195    |
| SEMPRA ENERGY.....                       | 16,263  | 799,814       | 813,816      |
| SENIOR HOUSING PROPERTIES TRUST.....     | 14,813  | 332,996       | 301,770      |
| SILICON MOTION TECHNOLOGY CORP.....      | 3,544   | 19,279        | 13,778       |
| SIMON PROPERTY GROUP INC.....            | 79,710  | 7,095,784     | 4,749,470    |
| SIRIUS XM RADIO INC.....                 | 222,250 | 262,255       | 255,432      |
| SL GREEN REALTY CORP.....                | 19,651  | 1,221,702     | 720,372      |
| SONIC SOLUTIONS.....                     | 25,610  | 321,406       | 256,509      |
| SOUTHERN COMPANY.....                    | 17,975  | 621,216       | 554,024      |
| SOUTHERN COPPER CORP.....                | 26,001  | 795,111       | 732,916      |
| SOUTHWESTERN ENERGY CO.....              | 68,300  | 2,710,144     | 1,468,109    |
| SOVRAN SELF STORAGE INC.....             | 12,291  | 453,415       | 342,726      |
| ST MARY LAND & EXPLORATION CO.....       | 5,600   | 225,344       | 198,940      |
| STANLEY BLACK & DECKER INC.....          | 8,150   | 506,523       | 470,951      |
| STARWOOD HOTELS & RESORTS.....           | 74,276  | 4,048,785     | 2,912,063    |
| STONE ENERGY CORP.....                   | 3,184   | 51,899        | 160,474      |
| SUNSTONE HOTEL INVESTMENT INC.....       | 37,509  | 477,490       | 294,726      |
| SUSQUEHANNA BANCSHARES INC.....          | 28,330  | 308,797       | 332,813      |
| T-3 ENERGY SERVICES INC.....             | 7,270   | 216,283       | 178,802      |
| TARGET CORP.....                         | 9,120   | 518,654       | 473,161      |
| TAUBMAN CENTERS INC.....                 | 20,710  | 898,193       | 829,128      |
| TELEFONOS DE MEXICO.....                 | 2,630   | 40,371        | 40,881       |
| TELEPHONE & DATA SYSTEMS INC.....        | 1,360   | 41,181        | 41,772       |
| TELEPHONE & DATA SYSTEMS INC.....        | 900     | 31,194        | 31,204       |
| TENNECO AUTOMOTIVE INC.....              | 31,980  | 824,125       | 609,238      |
| THERMO ELECTRON CORP.....                | 37,590  | 2,077,975     | 1,930,227    |
| TIBCO SOFTWARE INC.....                  | 22,560  | 257,184       | 245,084      |
| TIVO INC.....                            | 21,940  | 384,389       | 244,512      |
| TRANSOCEAN LTD.....                      | 22,500  | 1,630,125     | 1,783,220    |
| TREASURE ISLAND.....                     | 342     | 342           | 233          |
| TRW AUTOMOTIVE HOLDINGS CORP.....        | 25,560  | 823,288       | 598,897      |

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April 30, 2010

SCHEDULE A  
(CONTINUED)

| SECURITY                             | SHARES  | VALUE<br>(\$)      | COST<br>(\$)       |
|--------------------------------------|---------|--------------------|--------------------|
| U S AWYS GROUP INC.....              | 95,210  | 673,135            | 500,244            |
| UAL CORP.....                        | 41,120  | 887,370            | 688,020            |
| UDR INC.....                         | 29,611  | 601,400            | 500,449            |
| UGI CORP.....                        | 23,912  | 657,341            | 585,364            |
| ULTRA PETROLEUM CORP.....            | 22,100  | 1,055,717          | 1,046,210          |
| UNION PACIFIC CORP.....              | 36,695  | 2,776,344          | 2,485,352          |
| UNITED STATES CELLULAR CORP.....     | 3,760   | 158,221            | 155,914            |
| UNITED TECHNOLOGIES CORP.....        | 36,012  | 2,699,099          | 2,508,956          |
| V F CORP.....                        | 31,937  | 2,759,996          | 2,490,767          |
| VALUECLICK INC.....                  | 24,210  | 248,879            | 236,864            |
| VENTAS INC.....                      | 21,174  | 1,000,048          | 915,969            |
| VERIZON COMMUNICATIONS.....          | 85,470  | 2,469,228          | 2,480,339          |
| VMWARE INC.....                      | 9,780   | 602,839            | 484,201            |
| VORNADO REALTY.....                  | 42,126  | 3,512,045          | 2,419,719          |
| WAL-MART STORES INC.....             | 108,761 | 5,835,028          | 5,650,047          |
| WARREN RESOURCE INC.....             | 8,374   | 29,979             | 111,906            |
| WASHINGTON POST.....                 | 420     | 213,007            | 184,234            |
| WEINGARTEN REALTY INVESTMENT.....    | 16,198  | 374,498            | 301,813            |
| WELLS FARGO & CO.....                | 91,301  | 3,022,977          | 2,443,443          |
| WEYERHAEUSER CO.....                 | 6,579   | 325,792            | 270,722            |
| WHITING PETROLEUM CORP.....          | 14,600  | 1,318,818          | 444,490            |
| WILLIAMS CLAYTON ENERGY INC.....     | 20,905  | 971,246            | 798,873            |
| WILLIAMS COS INC.....                | 109,796 | 2,592,283          | 2,265,134          |
| WYNN RESORTS LTD.....                | 4,450   | 392,668            | 379,460            |
| XCEL ENERGY INC.....                 | 3,077   | 66,925             | 65,131             |
| XTO ENERGY INC.....                  | 50,520  | 2,400,710          | 2,371,434          |
| <b>TOTAL DOMESTIC COMMON STOCKS</b>  |         | <b>319,878,786</b> | <b>286,263,655</b> |
| <b>FOREIGN COMMON STOCKS</b>         |         |                    |                    |
| ABB LTD.....                         | 64,853  | 1,242,583          | 1,285,341          |
| ABER DIAMOND CORP.....               | 64,413  | 709,831            | 481,614            |
| ACER INC.....                        | 204,000 | 561,133            | 586,582            |
| ADCOCK INGRAM HOLDINGS LTD.....      | 37,834  | 301,823            | 262,053            |
| ADVANCED SEMICONDUCTOR ENGINEER..... | 171,308 | 832,557            | 701,674            |
| AEGEAN MARINE PETROLEUM.....         | 15,080  | 395,699            | 491,171            |
| AEON MALL CO NPV.....                | 80,300  | 1,698,934          | 1,949,676          |
| AFFICHAGE HOLDING.....               | 410     | 44,499             | 42,615             |
| AFFIN HOLDINGS BERHAD.....           | 136,900 | 129,398            | 97,781             |
| AFRICAN BANK INVESTMENTS.....        | 76,975  | 371,895            | 354,725            |
| AFRICAN BARRICK GOLD LTD.....        | 25,100  | 227,827            | 216,711            |
| AFRICAN RAINBOW MINNERALS.....       | 31,233  | 847,875            | 590,193            |
| AGNICO EAGLE MINES LTD.....          | 11,800  | 745,288            | 590,991            |
| AGRIUM INC.....                      | 9,978   | 622,727            | 658,629            |
| AIR LIQUIDE.....                     | 11,715  | 1,368,115          | 1,228,722          |
| AL EZZ STEEL REBAR.....              | 137,819 | 584,597            | 224,148            |
| ALEXCO RESOURCE CORP.....            | 4,300   | 16,770             | 19,971             |
| ALEXCO RESOURCE CORP.....            | 13,300  | 51,870             | 20,110             |
| ALFA SAB.....                        | 89,100  | 698,364            | 576,957            |
| ALIANSCE SHOPPING CENTERS.....       | 19,364  | 107,407            | 93,346             |
| ALLIANZ AG.....                      | 13,238  | 1,519,045          | 1,410,289          |
| ALLIED BANK OF PAKISTAN LTD.....     | 31,137  | 23,694             | 23,955             |

**GENERAL ENDOWMENT FUND**  
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SCHEDULE A  
(CONTINUED)

| SECURITY                              | SHARES    | VALUE<br>(\$) | COST<br>(\$) |
|---------------------------------------|-----------|---------------|--------------|
| AMADA.....                            | 9,000     | 74,290        | 59,924       |
| AMDOCS LTD.....                       | 3,160     | 100,930       | 90,964       |
| AMERICA MOVIL S A DE C V SPONS.....   | 35,537    | 1,829,445     | 1,696,181    |
| AMERICA MOVIL SAB DE CV.....          | 576,500   | 1,495,844     | 968,551      |
| ANGLE ENERGY INC.....                 | 20,600    | 169,218       | 69,230       |
| ANGLO AMERICAN.....                   | 32,105    | 1,378,665     | 1,133,180    |
| ANGLO AMERICAN PLC ADR.....           | 19,280    | 405,844       | 288,887      |
| ANGLOGOLD ASHANTI LTD.....            | 6,000     | 253,996       | 236,033      |
| ANGLOGOLD ASHANTI LTD.....            | 32,680    | 1,367,985     | 1,244,624    |
| ANTOFAGASTA PLC.....                  | 56,630    | 865,940       | 748,202      |
| APM AUTOMOTIVE HOLDINGS.....          | 16,400    | 22,711        | 20,939       |
| AQUARIUS PLATINUM LTD.....            | 30,471    | 203,072       | 201,164      |
| ARAB COTTON GINNING CO.....           | 217,433   | 160,757       | 195,413      |
| ARCAN RESOURCES LTD.....              | 13,900    | 65,187        | 35,091       |
| ARCELIK.....                          | 168,611   | 749,433       | 546,649      |
| ARCELORMITTAL SOUTH AFRICA LTD.....   | 59,195    | 684,614       | 803,371      |
| ARCTIC PAPER SA.....                  | 2,918     | 16,123        | 16,908       |
| ASML HOLDING N V.....                 | 11,010    | 359,587       | 284,140      |
| ASML HOLDING N V.....                 | 63,236    | 2,089,431     | 1,846,499    |
| ASPEN PHARMACARE HOLDINGS.....        | 31,320    | 355,418       | 286,997      |
| ASTRA INTERNATIONAL.....              | 116,500   | 609,385       | 504,685      |
| ATRIUM EUROPEAN REAL ESTATE.....      | 35,704    | 212,208       | 216,603      |
| ATTIJARIWABA BANK.....                | 4,043     | 149,388       | 112,421      |
| AU OPTRONICS CORP.....                | 76,302    | 884,340       | 854,627      |
| AXIATA GROUP BERHAD.....              | 265,300   | 325,741       | 300,175      |
| BANCO BRADESCO S A.....               | 23,120    | 430,494       | 416,653      |
| BANCO DO BRASIL SA.....               | 67,922    | 1,176,543     | 623,836      |
| BANCO MACRO SA.....                   | 11,500    | 322,000       | 235,531      |
| BANCO SANTANDER CHILE.....            | 13,049    | 859,799       | 601,607      |
| BANGCHAK PETROLEUM.....               | 196,000   | 84,203        | 83,210       |
| BANGKOK BANK PUBLIC CO.....           | 185,400   | 667,566       | 409,741      |
| BANGKOK BANK PUBLIC CO.....           | 28,770    | 103,592       | 95,973       |
| BANK BNI TBK LKD.....                 | 510,500   | 147,249       | 136,578      |
| BANK HAPOALIM.....                    | 169,483   | 686,277       | 573,706      |
| BANK OF CHINA LTD.....                | 5,330,741 | 2,801,317     | 2,371,902    |
| BANK OF COMMUNICATIONS.....           | 508,000   | 590,835       | 590,050      |
| BANK OF IRELAND.....                  | 585,712   | 1,300,583     | 1,496,020    |
| BANK OF MANDIRI.....                  | 846,450   | 544,645       | 408,278      |
| BANK RAKYAT INDONESIA.....            | 17,000    | 16,879        | 16,164       |
| BANK ZACHODNI WBK.....                | 2,882     | 213,239       | 177,688      |
| BAOYE GROUP CO LTD.....               | 8,000     | 5,781         | 5,946        |
| BARLOWORLD LTD.....                   | 96,660    | 650,254       | 562,660      |
| BARRICK GOLD CORP.....                | 16,570    | 721,624       | 615,438      |
| BARRICK GOLD CORP.....                | 16,717    | 728,025       | 636,369      |
| BASIL READ HOLDINGS.....              | 8,955     | 16,418        | 15,422       |
| BAYTEX ENERGY TRUST.....              | 1,000     | 33,810        | 9,153        |
| BEIJING CAPITAL LAND.....             | 182,000   | 55,791        | 56,561       |
| BELLATRIX EXPLORATION LTD.....        | 925       | 3,553         | 1,394        |
| BEZEQ-ISRAELI TELECOMMUNICATIONS..... | 134,369   | 329,347       | 326,541      |
| BGP HOLDINGS.....                     | 1,332,129 | 0             | 12,105       |
| BHP BILLITON PLC.....                 | 106,718   | 3,308,612     | 3,101,905    |

**GENERAL ENDOWMENT FUND**  
**EQUITY SECURITIES**  
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SCHEDULE A  
(CONTINUED)

| SECURITY                                   | SHARES    | VALUE<br>(\$) | COST<br>(\$) |
|--|-----------|---------------|--------------|
| BIG YELLOW GROUP.....                      | 136,743   | 682,337       | 734,732      |
| BOARDWALK REAL ESTATE INVESTMENT.....      | 16,119    | 652,441       | 612,067      |
| BOLLORE.....                               | 980       | 171,026       | 162,535      |
| BORYSZEW.....                              | 15,973    | 11,439        | 5,664        |
| BP AMOCO PLC.....                          | 17,088    | 891,139       | 896,866      |
| BR MALLS PARTICIPACOES SA.....             | 8,444     | 107,529       | 77,743       |
| BR PROPERTIES.....                         | 56,334    | 405,233       | 411,895      |
| BRISA.....                                 | 391       | 24,620        | 24,567       |
| BRITISH LAND COMPANY PLC.....              | 197,003   | 1,412,426     | 1,933,782    |
| BROOKFIELD PROPERTIES CORP.....            | 92,568    | 1,479,237     | 1,257,432    |
| BUREAU VERITAS.....                        | 6,680     | 377,887       | 342,918      |
| BYD CO.....                                | 41,920    | 380,919       | 204,238      |
| C&C GROUP.....                             | 169,215   | 809,988       | 702,264      |
| CALFRAC WELL SERVICES LTD.....             | 3,100     | 66,141        | 54,580       |
| CAMECO CORP.....                           | 33,830    | 832,556       | 865,104      |
| CANADIAN SUPERIOR ENERGY INC.....          | 60,000    | 35,400        | 42,944       |
| CANADIAN SUPERIOR ENERGY INC.....          | 93,500    | 55,165        | 296,826      |
| CANON INC.....                             | 1,500     | 69,487        | 65,343       |
| CAPITACOMMERCIAL TRUST.....                | 547,000   | 482,958       | 397,718      |
| CAPITAL & REGIONAL PLC.....                | 150,255   | 80,496        | 344,035      |
| CAPITALAND.....                            | 883,750   | 2,424,678     | 2,525,679    |
| CAPITALMALL TRUST.....                     | 33,000    | 47,196        | 45,603       |
| CAPITAMALLS ASIA LTD.....                  | 23,000    | 36,754        | 36,358       |
| CARREFOUR.....                             | 1,510     | 73,966        | 74,038       |
| CASA GRANDE SAA.....                       | 11,850    | 30,598        | 29,967       |
| CENOVUS ENERGY INC.....                    | 15,680    | 459,424       | 394,331      |
| CENT PATTANA PUB.....                      | 1,356,100 | 825,689       | 1,011,534    |
| CENTRAIS ELETR BRAS-ELETRORBRAS.....       | 56,298    | 801,818       | 888,079      |
| CENTRAL EUROPEAN MEDIA.....                | 16,070    | 546,380       | 431,401      |
| CENTURY OILFIELD SERVICES INC.....         | 140,800   | 121,923       | 216,594      |
| CEZ.....                                   | 3,848     | 184,629       | 176,103      |
| CFS GANDEL RETAIL.....                     | 365,166   | 652,636       | 516,368      |
| CGA MINING LTD.....                        | 140,260   | 302,962       | 289,372      |
| CHAROEN POKPHAND FOODS.....                | 1,912,800 | 916,347       | 230,719      |
| CHECKPOINT SOFTWARE.....                   | 4,877     | 173,719       | 174,031      |
| CHEMICAL WORKS OF GEDEON.....              | 1,781     | 380,238       | 385,132      |
| CHINA CITIC BANK CORPORATION.....          | 21,000    | 14,092        | 15,269       |
| CHINA CONSTRUCTION BANK H.....             | 702,400   | 580,810       | 566,222      |
| CHINA INTERNATIONAL MARINE CONTAINERS..... | 49,700    | 63,245        | 71,954       |
| CHINA LIFE INSURANCE CO LTD.....           | 185,700   | 855,071       | 869,890      |
| CHINA MERCHANTS BANK.....                  | 215,321   | 538,025       | 493,937      |
| CHINA MOBILE.....                          | 171,500   | 1,706,385     | 1,656,408    |
| CHINA OVERSEAS LAND & INVESTMENT.....      | 1,509,436 | 2,990,098     | 2,880,201    |
| CHINA PETE & CHEMICAL CORP.....            | 5,520     | 443,035       | 458,081      |
| CHINA RESOURCES LAND LTD.....              | 436,000   | 813,148       | 871,679      |
| CHINA SHENHUA ENERGY CO LTD.....           | 355,250   | 1,555,706     | 1,582,433    |
| CHINA SHIPPING.....                        | 392,600   | 597,699       | 611,134      |
| CHINA TELECOM CORP.....                    | 48,000    | 22,380        | 24,248       |
| CHINA UNICOM (HONG KONG) LTD.....          | 84,429    | 106,787       | 106,681      |
| CHINA YUCHAI INTERNATIONAL LTD.....        | 1,708     | 36,039        | 33,147       |
| CIA SANEAMENTO BASICO.....                 | 3,600     | 69,764        | 48,886       |

**GENERAL ENDOWMENT FUND**  
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SCHEDULE A  
(CONTINUED)

| SECURITY                                 | SHARES  | VALUE<br>(\$) | COST<br>(\$) |
|--|---------|---------------|--------------|
| CIMENTS FRANCAIS.....                    | 650     | 65,996        | 69,830       |
| CITY DEVELOPMENTS STOCK.....             | 202,000 | 1,574,198     | 1,826,184    |
| CLEAR MEDIA.....                         | 198,650 | 133,047       | 115,721      |
| CNOOC LTD.....                           | 732,000 | 1,304,853     | 929,961      |
| COCA COLA FEMSA SAB DE CV.....           | 65,200  | 459,241       | 304,294      |
| COCA COLA FEMSA SAB DE CV.....           | 5,824   | 407,680       | 381,766      |
| COMMERCE ASSET HOLDINGS BHD MYR1.....    | 337,500 | 1,502,826     | 1,264,135    |
| COMMONWEALTH PROPERTY OFFICE.....        | 414,004 | 358,399       | 298,671      |
| COMPANHIA DE CONCE.....                  | 12,900  | 298,137       | 284,672      |
| COMPANHIA DE SANEAMENTO BASICO.....      | 1,826   | 71,853        | 65,757       |
| COMPANIA DE MINAS BUENAVEN.....          | 46,728  | 1,536,883     | 1,394,310    |
| COMPTON PETROLEUM CORP.....              | 1,700   | 1,614         | 18,569       |
| COMPTON PETROLEUM CORP.....              | 300     | 285           | 2,896        |
| CORE LABORATORIES.....                   | 16,500  | 2,473,185     | 1,669,057    |
| CORIO.....                               | 15,871  | 0             | 0            |
| CORIO.....                               | 15,871  | 922,090       | 863,290      |
| CORPORACION DURANGO SA.....              | 23,900  | 23,650        | 28,590       |
| CORRIDOR RESOURCES INC.....              | 24,300  | 141,311       | 26,535       |
| COSAN LTD.....                           | 11,886  | 126,229       | 115,455      |
| COSEL CO.....                            | 4,600   | 64,882        | 65,235       |
| COVIDIEN PLC.....                        | 4,700   | 225,553       | 246,712      |
| CP ALL PCL.....                          | 306,000 | 264,812       | 240,897      |
| CREMER SA.....                           | 2,500   | 26,881        | 26,592       |
| CRESCENT POINT ENERGY TRUST.....         | 20,300  | 863,948       | 551,918      |
| CREW ENERGY INC.....                     | 28,521  | 513,905       | 173,097      |
| CROCOTTA ENERGY INC.....                 | 15,800  | 28,235        | 25,436       |
| CROSSHAIR EXPLORATION & MINING CORP..... | 19,700  | 3,782         | 42,092       |
| CSC STEEL HOLDINGS BERHAD.....           | 28,800  | 17,545        | 14,551       |
| CSM NV CVA.....                          | 154,844 | 5,023,675     | 2,386,257    |
| D G KHAN CEMENT CO.....                  | 651,313 | 209,040       | 273,696      |
| DA OFFICE INVESTMENT.....                | 56      | 141,653       | 160,829      |
| DAEKYO.....                              | 3,580   | 18,928        | 17,710       |
| DAESANG HOLDINGS CO LTD.....             | 6,790   | 20,002        | 19,853       |
| DAEWOO SHIPBUILDING & MARINE.....        | 9,900   | 189,809       | 185,973      |
| DAEWOOD PRECISION I.....                 | 980     | 23,431        | 23,203       |
| DAIWA HOUSE INDUSTRY CO.....             | 140,600 | 1,515,028     | 1,825,138    |
| DAOU DATA SYSTEM C.....                  | 11,007  | 37,787        | 33,929       |
| DAOU TECHNOLOGY INC.....                 | 35,810  | 297,245       | 148,055      |
| DATATEC.....                             | 17,925  | 82,680        | 65,977       |
| DAYLIGHT RESOURCES TRUST.....            | 41,045  | 453,527       | 468,560      |
| DDI CORP.....                            | 43      | 208,345       | 233,051      |
| DELPHI ENERGY CORP.....                  | 33,900  | 95,055        | 66,735       |
| DELTA ELECTRONIC.....                    | 135,000 | 450,172       | 410,586      |
| DERWENT VALLEY HOLDINGS.....             | 117,128 | 2,605,654     | 2,398,304    |
| DEUTSCHE BANK.....                       | 13,700  | 210,781       | 208,539      |
| DEUTSCHE BANK.....                       | 1,030   | 63,348        | 65,715       |
| DEUTSCHE POST AG.....                    | 286,714 | 4,673,871     | 4,487,825    |
| DEUTSCHE WOHNEN AG.....                  | 25,111  | 225,275       | 295,260      |
| DEXUS PROPERTY GROUP.....                | 677,721 | 510,994       | 459,738      |
| DIC ASSET.....                           | 101,585 | 877,971       | 2,335,786    |
| DIGI.COM.BERHAD.....                     | 25,800  | 183,910       | 170,754      |

**GENERAL ENDOWMENT FUND**  
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SCHEDULE A  
(CONTINUED)

| SECURITY                           | SHARES    | VALUE<br>(\$) | COST<br>(\$) |
|------------------------------------|-----------|---------------|--------------|
| DONG-A PHARMACEUTICAL CO.....      | 3,024     | 297,393       | 309,648      |
| DONGFENG MOTOR GROUP CIE LTD.....  | 502,000   | 730,629       | 179,363      |
| DOOSAN CO.....                     | 3,910     | 432,151       | 458,194      |
| DRB-HICOM BERHAD.....              | 216,761   | 76,236        | 72,415       |
| E1 CORPORATION.....                | 372       | 20,675        | 20,344       |
| EACCESS LTD.....                   | 422       | 336,666       | 322,816      |
| ECZACIBASI ILAC.....               | 85,756    | 157,086       | 116,755      |
| EFG HERMES HOLDINGS.....           | 125,347   | 815,128       | 657,121      |
| ELDORADO GOLD CORP.....            | 73,900    | 1,129,192     | 758,186      |
| EMGP.....                          | 17,122    | 1,669,223     | 1,923,511    |
| ENCANA CORP.....                   | 17,680    | 584,678       | 521,705      |
| ENEA SA.....                       | 2,705     | 16,764        | 18,142       |
| ENERGY XXI BERMUDA LTD.....        | 10,320    | 180,703       | 247,326      |
| ENERSIS SA SPON.....               | 71,403    | 1,420,206     | 1,151,811    |
| EON CAPITAL BERHAD.....            | 7,200     | 15,985        | 11,571       |
| EQUATORIAL ENERGIA.....            | 7,400     | 66,699        | 64,666       |
| EQUINOX MINERALS LTD.....          | 172,618   | 685,121       | 558,088      |
| ERAMET.....                        | 2,932     | 1,070,148     | 821,947      |
| EURASIAN NATURAL RESOURCES.....    | 69,051    | 1,295,795     | 1,062,864    |
| EVRAZ GROUP SA.....                | 13,049    | 477,593       | 507,962      |
| FABEGE.....                        | 68,852    | 431,239       | 412,144      |
| FABER GROUP BERHAD.....            | 96,395    | 69,621        | 36,785       |
| FAIRBORNE ENERGY LTD.....          | 31,004    | 135,605       | 131,553      |
| FANTASIA HOLDINGS GROUP CO.....    | 597,150   | 112,293       | 146,633      |
| FANUC CO.....                      | 1,300     | 154,462       | 126,263      |
| FIBRIA CELULOSE SA.....            | 27,178    | 539,483       | 325,693      |
| FINACIERE DE L'ODET.....           | 240       | 79,779        | 76,805       |
| FIRST QUANTUM MINERALS LTD.....    | 11,390    | 876,474       | 784,086      |
| FIRST TRACTOR CO.....              | 494,000   | 345,495       | 202,505      |
| FKP.....                           | 204,034   | 162,386       | 139,087      |
| FOCUS MEDIA HOLDING LTD.....       | 20,970    | 351,877       | 311,009      |
| FORMULA SYSTEM 1985.....           | 3,731     | 47,562        | 38,899       |
| FOSCHINI ORD.....                  | 45,561    | 424,146       | 346,198      |
| FRESNILLO.....                     | 111,744   | 1,370,893     | 1,259,507    |
| GAJAH TUNGGAL TBK PT.....          | 439,000   | 50,650        | 45,290       |
| GALLEON ENERGY INC.....            | 113,843   | 792,411       | 733,567      |
| GALLEON ENERGY INC.....            | 29,130    | 202,761       | 182,768      |
| GAZPROM O A O LOAN SERVICE.....    | 114,765   | 2,672,877     | 2,546,717    |
| GENERAL PROPERTY TRUST.....        | 1,881,893 | 1,024,780     | 1,092,615    |
| GIVAUDAN AG CHF 10.....            | 2,478     | 2,165,377     | 1,722,879    |
| GLOBAL & YUASA BATTERY CO.....     | 6,150     | 158,140       | 144,381      |
| GLOBAL ENTERPRISES.....            | 968       | 13,363        | 11,121       |
| GLOBAL MEDIACOM.....               | 1,049,000 | 47,714        | 27,203       |
| GLOMAC.....                        | 32,000    | 13,867        | 11,929       |
| GLORIOUS PROPERTY HOLDINGS.....    | 817,343   | 284,238       | 435,741      |
| GOLD FIELDS ORD.....               | 21,372    | 286,619       | 276,669      |
| GOLDCORP INC.....                  | 11,236    | 485,732       | 442,778      |
| GOLDCORP INC.....                  | 36,678    | 1,585,590     | 1,274,791    |
| GOLDCREST CO.....                  | 8,226     | 225,053       | 226,869      |
| GOLDEN EAGLE RETAIL GROUP LTD..... | 137,950   | 269,717       | 209,635      |
| GOME ELECTRICAL.....               | 1,276,900 | 419,384       | 443,878      |

**GENERAL ENDOWMENT FUND**  
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SCHEDULE A  
(CONTINUED)

| SECURITY                            | SHARES    | VALUE<br>(\$) | COST<br>(\$) |
|-------------------------------------|-----------|---------------|--------------|
| GRAN TIERRA ENERGY INC.....         | 21,200    | 128,472       | 126,432      |
| GRANDE CACHE COAL CORP.....         | 12,700    | 83,212        | 35,237       |
| GREAT EAGLE HOLDINGS.....           | 44,233    | 125,338       | 122,055      |
| GREAT PORTLAND ESTATES.....         | 421,334   | 2,026,967     | 2,446,805    |
| GREAT WALL TECHNOLOGY CO.....       | 714,000   | 389,923       | 182,521      |
| GROUP 4 SECURICOR ORD.....          | 326,040   | 1,334,468     | 1,164,375    |
| GROUP COMERCIAL CHEDRAUI SA.....    | 31,300    | 91,871        | 86,887       |
| GROUP FIVE.....                     | 4,530     | 22,914        | 19,734       |
| GRUMA SAB DE.....                   | 21,000    | 38,920        | 45,755       |
| GRUPA LOTOS S A.....                | 15,600    | 174,725       | 170,686      |
| GRUPO AEROPORTUARIO.....            | 106,000   | 378,978       | 348,375      |
| GRUPO FINANCIERO BANORTE SAB.....   | 39,600    | 160,042       | 152,699      |
| GRUPO MEXICO SAB.....               | 123,330   | 327,153       | 287,721      |
| GUANGZHOU R&F PROPERTIES.....       | 1,123,000 | 1,501,383     | 2,128,010    |
| GUDANG GARAM PERSUSAHAAN ROKOK..... | 260,000   | 796,098       | 404,568      |
| GUYENNE & GASCOGNE EUR4.....        | 680       | 70,018        | 63,249       |
| HABIB BANK.....                     | 30,910    | 40,198        | 41,291       |
| HAMMERSON.....                      | 351,652   | 2,067,980     | 2,236,250    |
| HAN WHA.....                        | 18,445    | 688,141       | 350,408      |
| HANA FINANCIAL HOLDINGS.....        | 30,610    | 962,474       | 913,052      |
| HANG LUNG PROPERTIES.....           | 721,300   | 2,647,739     | 2,654,111    |
| HANMI PHARM IND CO.....             | 2,838     | 218,672       | 289,310      |
| HENDERSON LAND DEVELOPMENT CO.....  | 44,000    | 282,509       | 258,217      |
| HENGAN INTERNATIONAL.....           | 38,000    | 294,642       | 288,610      |
| HERITAGE OIL CORP.....              | 89,000    | 623,924       | 495,525      |
| HIAP TECK VENTURE.....              | 37,900    | 16,543        | 16,385       |
| HIKMA PHARMACEUTICALS.....          | 31,197    | 300,836       | 271,025      |
| HON HAI PRECISION GDR.....          | 3,234     | 32,631        | 30,119       |
| HON HAI PRECISION INDUSTRY.....     | 323,000   | 1,530,586     | 1,396,909    |
| HONAM PETROCHEMICAL CORP.....       | 4,467     | 584,396       | 532,271      |
| HONG KONG LAND HOLDINGS.....        | 1,609,800 | 8,612,430     | 6,399,069    |
| HONG LEONG BANK.....                | 36,300    | 99,171        | 58,221       |
| HONG LEONG FINANCE.....             | 17,400    | 47,427        | 38,671       |
| HUABAO INTERNATIONAL HOLDINGS.....  | 253,880   | 295,932       | 252,877      |
| HUFVUDSTADEN FAST.....              | 63,574    | 486,764       | 483,896      |
| HURRIYET.....                       | 191,807   | 213,133       | 242,021      |
| HYPERMARCAS SA.....                 | 28,100    | 386,573       | 365,164      |
| HYSAN DEVELOPMENT.....              | 1,214,601 | 3,605,944     | 3,261,100    |
| HYUNDAI FIRE & MARINE.....          | 1,180     | 21,985        | 11,617       |
| HYUNDAI MOTORS CO.....              | 11,751    | 1,452,508     | 1,059,619    |
| IAMGOLD CORP.....                   | 28,560    | 510,367       | 502,997      |
| ICICI BANK LTD SPON.....            | 16,945    | 720,501       | 703,487      |
| ICOM INCORPORATED.....              | 7,100     | 195,229       | 168,212      |
| ILUKA RESOURCES LIMITED.....        | 203,632   | 881,411       | 598,377      |
| IMPALA PLATINUM.....                | 53,698    | 1,538,367     | 1,274,258    |
| IMPERIAL HOLDING.....               | 39,004    | 522,128       | 421,563      |
| INDOCEMENT TUNGGAL.....             | 9,500     | 16,652        | 4,133        |
| INDUSTRIAL & COMMERCIAL BANK.....   | 1,355,000 | 1,007,001     | 955,151      |
| INDUSTRY MOTOR CO LTD.....          | 22,500    | 63,798        | 54,487       |
| ING OFFICE FUND.....                | 223,283   | 127,823       | 88,644       |
| INGERSOLL RAND CO.....              | 102,058   | 3,774,104     | 3,246,466    |

**GENERAL ENDOWMENT FUND**  
**EQUITY SECURITIES**  
April 30, 2010

SCHEDULE A  
(CONTINUED)

| SECURITY                             | SHARES    | VALUE<br>(\$) | COST<br>(\$) |
|--------------------------------------|-----------|---------------|--------------|
| INTERBREW NPV.....                   | 64,467    | 3,137,299     | 3,209,284    |
| INTESABCI SPA.....                   | 768,237   | 2,551,162     | 2,731,782    |
| INVESTEC LIMITED.....                | 116,195   | 985,379       | 659,061      |
| IRPC.....                            | 2,857,230 | 390,325       | 375,525      |
| IS YATIRIM MENKUL DEGERLER.....      | 30,600    | 71,302        | 35,082       |
| ITAU UNIBANCO HOLDING S A.....       | 43,643    | 946,180       | 912,498      |
| ITHACA ENERGY INC.....               | 9,900     | 28,932        | 19,074       |
| ITM POWER.....                       | 13,100    | 5,514         | 46,677       |
| IVG IMMOBILIEN.....                  | 29,189    | 232,091       | 302,855      |
| IZMIR DEMIR CELIK.....               | 132,477   | 217,687       | 190,428      |
| JAPAN PRIME REALTY.....              | 71        | 169,853       | 157,929      |
| JAPAN REAL ESTATE INVESTMENT CO..... | 2         | 16,700        | 16,666       |
| JC DECAUX.....                       | 41,555    | 1,196,517     | 676,579      |
| JEIL PHARMACEUTICAL.....             | 240       | 2,360         | 1,886        |
| JIANGLING MOTORS.....                | 50,700    | 103,242       | 86,952       |
| JOHNSON MATTHEY.....                 | 22,845    | 609,487       | 536,472      |
| JSC MMC NORILSK NICKEL.....          | 11,210    | 215,232       | 181,578      |
| JULIO SIMOES LOGISTICA SA.....       | 30,900    | 148,720       | 141,331      |
| KANAMOTO CO.....                     | 10,000    | 49,144        | 44,499       |
| KANG YONG ELECTRIC PC.....           | 2,500     | 15,685        | 16,315       |
| KANGWON LAND INC.....                | 6,531     | 101,646       | 97,460       |
| KAROON GAS AUSTRAL.....              | 56,621    | 395,292       | 192,539      |
| KASIKORNBANK.....                    | 6,100     | 17,015        | 18,620       |
| KAZAKHMYS.....                       | 25,203    | 541,621       | 431,786      |
| KBC BANK VERZEKERIN.....             | 11,352    | 517,882       | 498,482      |
| KENNEDIX REALTY INVESTMENT.....      | 42        | 138,273       | 139,108      |
| KEPPEL LAND.....                     | 288,007   | 788,081       | 727,571      |
| KERRY PROPERTIES LTD.....            | 1,217,039 | 5,705,850     | 6,002,222    |
| KGHM POLSKA MIEDZ PLN.....           | 25,563    | 958,716       | 679,552      |
| KIATNAKIN BANK.....                  | 505,200   | 417,682       | 317,014      |
| KINGBOARD CHEMICAL HOLD-CW.....      | 1,050     | 311           | 80           |
| KINGBOARD CHEMICAL HOLDING.....      | 10,500    | 57,206        | 43,545       |
| KINGBOARD LAMINATES HOLDINGS.....    | 104,000   | 111,448       | 86,041       |
| KINROSS GOLD CORP.....               | 47,659    | 904,091       | 958,261      |
| KLEPIERRE.....                       | 31,405    | 1,087,161     | 1,071,414    |
| KOLON INDUSTRIES.....                | 2,070     | 58,551        | 54,559       |
| KOMERCNI BANKA ORD.....              | 4,289     | 889,018       | 827,778      |
| KONE CORP.....                       | 21,827    | 963,539       | 763,234      |
| KOREA AIR TERMINAL SERVICE CO.....   | 420       | 16,048        | 16,251       |
| KOREA IRON & STEEL.....              | 539       | 28,546        | 31,855       |
| KOSE.....                            | 8,200     | 191,371       | 170,836      |
| KRUNGTHAI BANK PUBLIC CO LTD.....    | 2,342,600 | 890,557       | 284,961      |
| KT CORP.....                         | 23,270    | 1,029,813     | 720,339      |
| KT&G CORP.....                       | 3,363     | 169,917       | 181,592      |
| KUMBA IRON ORE.....                  | 21,643    | 1,034,772     | 755,286      |
| KWG PROPERTY HOLDINGS LTD.....       | 302,436   | 179,187       | 234,036      |
| KYOCERA CORP.....                    | 400       | 40,379        | 36,898       |
| L G CORP.....                        | 17,870    | 1,225,353     | 647,881      |
| L G ELECTRONICS INC.....             | 5,463     | 601,332       | 528,310      |
| L OREAL.....                         | 490       | 51,021        | 53,932       |
| LAND SECURITIES GROUP.....           | 249,798   | 2,519,709     | 3,186,235    |

**GENERAL ENDOWMENT FUND**  
**EQUITY SECURITIES**  
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SCHEDULE A  
(CONTINUED)

| SECURITY  | SHARES    | VALUE<br>(\$) | COST<br>(\$) |
|---|-----------|---------------|--------------|
| LEGRAND SA.....                                     | 2,870     | 93,571        | 84,497       |
| LENOVO GROUP LTD.....                               | 656,000   | 495,126       | 446,064      |
| LG DISPLAY CO LTD.....                              | 27,960    | 1,208,358     | 903,401      |
| LIFESTYLE INTERNATIONAL HOLDINGS.....               | 1,009,700 | 1,997,552     | 2,273,809    |
| LIGHT S A.....                                      | 9,800     | 133,064       | 132,658      |
| LIHIR GOLD LTD.....                                 | 268,661   | 952,817       | 701,514      |
| LINDE AG NPV.....                                   | 9,478     | 1,134,092     | 1,007,827    |
| LOJAS RENNER.....                                   | 25,700    | 639,994       | 513,014      |
| LOTTE CHILSUNG BEVERAGE.....                        | 180       | 139,017       | 133,433      |
| LOTTE CONFECT.....                                  | 215       | 237,046       | 242,272      |
| LUKOIL OIL COMPANY.....                             | 11,474    | 656,313       | 625,079      |
| LYNDEN ENERGY CORP.....                             | 7,500     | 5,480         | 5,848        |
| MACQUARIE GOODMAN GROUP.....                        | 1,187,553 | 790,385       | 490,445      |
| MAGYAR OLAJ ES GAZIPARE.....                        | 3,673     | 374,849       | 343,163      |
| MALAYAN BANKING BERHAD MYRI.....                    | 99,300    | 238,856       | 211,228      |
| MANDARIN ORIENTAL INTERNATIONAL.....                | 1,155,600 | 2,010,744     | 1,494,291    |
| MARISA SA.....                                      | 5,500     | 56,088        | 46,710       |
| MAROC TELECOM.....                                  | 6,266     | 121,403       | 110,795      |
| MEDIKIT CO LTD.....                                 | 160       | 41,698        | 39,664       |
| MEITEC Y50.....                                     | 3,100     | 65,060        | 43,669       |
| METALURGICA GERDAU.....                             | 1,000     | 17,045        | 9,616        |
| METHANEX CORP.....                                  | 9,490     | 219,978       | 224,190      |
| METRIC PROPERTY INVESTMENT.....                     | 125,960   | 199,549       | 189,135      |
| MICHELIN COMPAGNIE GENERALE DES ETABLISSEMENTS..... | 3,785     | 276,146       | 236,104      |
| MIDNIGHT OIL EXPLORATION LTD.....                   | 64,200    | 70,992        | 94,307       |
| MIDWAY ENERGY LTD.....                              | 406       | 1,499         | 1,545        |
| MILBON CO.....                                      | 4,900     | 113,626       | 108,235      |
| MINERVA.....  | 81,794    | 143,352       | 442,694      |
| MINING & METALLURGICAL COMPANY NORILSK NICKEL.....  | 81,234    | 1,559,693     | 1,208,336    |
| MIRVAC GROUP.....                                   | 280,048   | 366,259       | 323,628      |
| MINITUBISHI ESTATE.....                             | 424,600   | 7,696,185     | 8,549,473    |
| MITSUI FUDOSAN CO.....                              | 284,505   | 5,293,046     | 5,645,856    |
| MIURA KOGYO CO.....                                 | 5,390     | 132,098       | 140,367      |
| MMC NORILSK NICKEL JSC.....                         | 14,063    | 270,010       | 254,619      |
| MONTEREY EXPLORATION LTD.....                       | 19,000    | 74,848        | 69,334       |
| MOR STA-CW10 TATA CONSULTANCY.....                  | 38,600    | 666,015       | 606,260      |
| MOR STA-CW14 PIRAMAL HEALT.....                     | 57,000    | 686,480       | 485,945      |
| MUNCHENER RUCKVERSICHERUNGS.....                    | 20,746    | 2,935,035     | 2,873,604    |
| NATURAL OIL & GAS TRUST.....                        | 192       | 2,411         | 1,624        |
| NEDBANK GROUP LTD.....                              | 26,460    | 481,398       | 503,523      |
| NEOPOST.....  | 1,100     | 87,377        | 87,206       |
| NESTLE SA.....                                      | 60,961    | 2,988,673     | 2,557,170    |
| NET 1 UEPS TECHNOLOGIES INC.....                    | 7,400     | 121,360       | 128,211      |
| NETIA SA.....                                       | 45,478    | 75,942        | 63,695       |
| NEW WORLD DEVELOPMENT.....                          | 462,003   | 836,651       | 876,566      |
| NEWCREST MINING LTD.....                            | 46,637    | 1,436,505     | 1,331,751    |
| NIFCO INC.....                                      | 1,600     | 35,826        | 32,919       |
| NIPPON BUILDING FUND INC.....                       | 39        | 326,901       | 331,721      |
| NIPPON THOMPSON CO.....                             | 8,000     | 54,718        | 41,451       |
| NISAN HEALTHCARE FOOD SERVICES CO.....              | 16,000    | 200,660       | 212,981      |
| NISHAT TEXTILE MILLS.....                           | 82,500    | 53,566        | 43,492       |

**GENERAL ENDOWMENT FUND**  
**EQUITY SECURITIES**  
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SCHEDULE A  
(CONTINUED)

| SECURITY                                    | SHARES    | VALUE<br>(\$) | COST<br>(\$) |
|---|-----------|---------------|--------------|
| NITTO KOHKI CO.....                         | 1,400     | 30,246        | 30,879       |
| NOBLE CORP.....                             | 14,600    | 576,554       | 557,486      |
| NONG SHIM CO.....                           | 750       | 144,472       | 161,798      |
| NONG SHIM HOLDINGS CO.....                  | 718       | 41,265        | 39,768       |
| NORWEGIAN PROPERTY AS.....                  | 106,931   | 214,402       | 220,097      |
| NTT MOBILE COMMUNITY NETWORK.....           | 188       | 292,769       | 266,991      |
| NYRSTAR.....                                | 37,818    | 496,813       | 356,236      |
| OAD GAZPROM.....                            | 8,555     | 198,647       | 203,937      |
| OGX PETROLEO E GAS.....                     | 85,600    | 859,586       | 774,986      |
| ON MEDIA CORPORATION.....                   | 13,450    | 40,835        | 45,702       |
| ORBOTECH LTD ISRAEL.....                    | 3,600     | 43,560        | 46,112       |
| ORGANIZACION SORIANA.....                   | 24,800    | 74,554        | 71,193       |
| ORIENTAL WEAVERS CO.....                    | 3,001     | 21,243        | 21,585       |
| ORIGIN ENERGY.....                          | 71,570    | 1,091,251     | 535,663      |
| OSAKA SECURITIES.....                       | 78        | 402,404       | 439,171      |
| OSK HOLDINGS BERHAD.....                    | 155,525   | 70,327        | 52,864       |
| OTP BANK.....                               | 14,250    | 508,117       | 154,125      |
| OXIANA LTD.....                             | 573,800   | 616,911       | 582,022      |
| PACIFIC RODERA ENERGY INC.....              | 12,800    | 3,981         | 17,913       |
| PACIFIC RUBIALES ENERGY CORP.....           | 13,370    | 302,289       | 194,219      |
| PAKISTAN TELECOM CORP.....                  | 1,416,774 | 363,301       | 311,067      |
| PAN ORIENT ENERGY CORP.....                 | 49,600    | 360,914       | 293,668      |
| PANALPINA WELTTRANSPORT(HLDG).....          | 280       | 25,351        | 17,830       |
| PARAMOUNT RESOURCES LTD.....                | 29,300    | 507,691       | 397,631      |
| PATNI COMPUTER SYSTEM.....                  | 28,227    | 670,109       | 387,223      |
| PAXTON CORP.....                            | 1,437     | 2,298         | 1,246        |
| PEGAS NONWOVENS.....                        | 6,057     | 140,998       | 151,929      |
| PENN WEST ENERGY.....                       | 49,700    | 997,479       | 878,932      |
| PENN WEST ENERGY TRUST.....                 | 13,797    | 276,906       | 219,594      |
| PETKIM.....                                 | 55,533    | 441,302       | 310,951      |
| PETROBAKKEN ENERGY LTD.....                 | 7,313     | 199,206       | 228,713      |
| PETROBRAS ENERGIA.....                      | 31,234    | 506,615       | 579,521      |
| PETROLEO BRASILEIRO SA.....                 | 31,581    | 1,339,982     | 1,429,410    |
| PETROLIFERA PETROLEUM LTD.....              | 67,023    | 58,894        | 205,039      |
| PHILIPPINE LONG DISTANCE TELEPHONE.....     | 5,668     | 317,439       | 294,415      |
| PICC PROPERTY & CA H CNY1.....              | 2,472,450 | 2,391,563     | 2,269,795    |
| PIRAEUS PORT AUTH.....                      | 72,601    | 1,203,778     | 1,493,636    |
| POLIMEX MOSTOSTAL SIEDLCE.....              | 25,082    | 41,202        | 40,958       |
| POLSKI KONCERN NAFTOWY ORLEN.....           | 20,155    | 267,539       | 264,839      |
| POONGSAN HOLDINGS CORP.....                 | 4,860     | 103,703       | 81,970       |
| POTASH CORP OF SASKATCHEWAN INC.....        | 7,897     | 872,619       | 856,297      |
| POTASH CORP OF SASKATCHEWAN INC.....        | 18,986    | 2,097,953     | 1,679,611    |
| PREMIER OIL.....                            | 13,200    | 257,002       | 267,898      |
| PRIMARIS RETAIL REAL ESTATE INVESTMENT..... | 12,913    | 213,931       | 176,034      |
| PROFARMA DISTRIB PROF.....                  | 2,400     | 24,267        | 23,896       |
| PROSPEX RESOURCES LTD.....                  | 11,200    | 15,149        | 30,623       |
| PROTON HOLDINGS BERHAD.....                 | 327,673   | 493,902       | 412,141      |
| PT INDO TAMBANGRAYA MEGAH TBK.....          | 275,300   | 1,192,645     | 942,391      |
| PTT CHEMICAL PUBLIC COMPANY.....            | 83,040    | 265,636       | 189,801      |
| PTT PUBLIC CO.....                          | 48,400    | 384,448       | 400,671      |
| PUBLIC BANK BHD.....                        | 214,315   | 807,593       | 576,338      |

**GENERAL ENDOWMENT FUND**  
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SCHEDULE A  
(CONTINUED)

| SECURITY                                  | SHARES    | VALUE<br>(\$) | COST<br>(\$) |
|---|-----------|---------------|--------------|
| PUBLICIS GROUPE.....                      | 3,820     | 168,911       | 152,653      |
| QINGLING MOTORS.....                      | 456,372   | 113,446       | 80,017       |
| QUADRISE CANADA CORP.....                 | 1,250     | 1,962         | 7,359        |
| QUADRISE CANADA FUEL SYSTEM INC.....      | 12,500    | 19,623        | 73,589       |
| RANDGOLD RESOURCE LTD.....                | 5,903     | 497,269       | 475,126      |
| RANHILL BHD.....                          | 65,000    | 15,206        | 15,937       |
| RESORTS WORLD BERHAD.....                 | 749,400   | 682,449       | 645,875      |
| REXCAPITAL FINANCIAL.....                 | 2,600,280 | 311,471       | 112,090      |
| RHB CAPITAL BHD.....                      | 274,800   | 533,291       | 428,950      |
| RIO TINTO.....                            | 81,424    | 4,211,303     | 3,868,696    |
| RIVERBANK POWER CORP.....                 | 384,500   | 444,158       | 415,653      |
| ROBERTET SA.....                          | 900       | 113,075       | 109,376      |
| ROLLS ROYCE GROUP.....                    | 4,896,360 | 7,495         | 7,541        |
| ROLLS ROYCE GROUP.....                    | 54,404    | 481,321       | 454,605      |
| ROSNEFT OJSC GDR.....                     | 140,528   | 1,139,682     | 1,089,169    |
| ROYAL BANK OF SCOTLAND.....               | 1,027,808 | 855,042       | 689,394      |
| SABANCI HOLDINGS.....                     | 186,109   | 852,274       | 545,035      |
| SAFESTORE HOLDINGS.....                   | 80,829    | 168,260       | 167,584      |
| SAFRAN SA.....                            | 17,600    | 450,017       | 403,010      |
| SAMSUNG CARD.....                         | 8,828     | 439,668       | 403,290      |
| SAMSUNG ELECTRONICS.....                  | 6,661     | 5,102,349     | 3,730,181    |
| SAMSUNG SDI.....                          | 1,483     | 199,366       | 198,031      |
| SAP AG.....                               | 18,443    | 879,140       | 848,063      |
| SAPPI.....                                | 30,073    | 127,883       | 122,097      |
| SCHINDLER HOLDING.....                    | 1,650     | 145,408       | 130,063      |
| SEAH STEEL.....                           | 3,695     | 129,851       | 113,715      |
| SECOM CO.....                             | 11,500    | 500,319       | 560,617      |
| SEGRO PLC.....                            | 329,114   | 1,556,613     | 2,126,197    |
| SEJONG INDUSTRIAL.....                    | 12,490    | 98,153        | 68,264       |
| SEMEN GRESIK PERSERO.....                 | 398,500   | 362,515       | 299,200      |
| SERM SUK PUBLIC CO.....                   | 15,000    | 13,329        | 9,458        |
| SHAFTESBURY ORD.....                      | 77,900    | 465,384       | 480,593      |
| SHANGHAI FRIENDSHIP GROUP INC.....        | 118,630   | 172,369       | 117,820      |
| SHANGRI-LA ASIA.....                      | 990,629   | 1,934,304     | 2,448,052    |
| SHIMAO PROPERTY HOLDINGS LTD.....         | 24,305    | 38,067        | 44,309       |
| SHINHAN FINANCIAL GROUP.....              | 17,850    | 765,794       | 683,619      |
| SHOEI COMPANY.....                        | 12,300    | 95,380        | 95,556       |
| SHOFU INC.....                            | 5,100     | 39,602        | 41,082       |
| SIAM CEMENT CO.....                       | 2,000     | 16,319        | 15,263       |
| SIAM CITY BANK PUBLIC CO.....             | 132,100   | 130,651       | 39,839       |
| SIAM COMMERCIAL BANK PUBLIC(FOREIGN)..... | 60,200    | 152,570       | 148,968      |
| SIAM MAKRO.....                           | 5,700     | 17,353        | 16,267       |
| SIEMENS AG.....                           | 12,866    | 1,259,096     | 1,044,108    |
| SILICONWARE PRECISION INDUSTRIES LTD..... | 81,751    | 502,769       | 504,667      |
| SILVER WHEATON CORP.....                  | 64,611    | 1,261,207     | 646,685      |
| SINO-FOREST CORP.....                     | 14,788    | 263,683       | 280,108      |
| SK C&C CO LTD.....                        | 299       | 17,832        | 12,282       |
| SK HOLDINGS CO LTD.....                   | 10,656    | 843,173       | 825,793      |
| SK TELECOM LTD.....                       | 40,620    | 751,876       | 684,088      |
| SMC CORP.....                             | 1,100     | 158,313       | 129,847      |
| SOCIEDAD QUIMICA MINERA DE.....           | 7,700     | 277,200       | 275,229      |

**GENERAL ENDOWMENT FUND**  
**EQUITY SECURITIES**  
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SCHEDULE A  
(CONTINUED)

| SECURITY                                   | SHARES  | VALUE<br>(\$) | COST<br>(\$) |
|--|---------|---------------|--------------|
| SODEXHO ALLIANCE.....                      | 7,490   | 459,910       | 429,308      |
| SOFINA.....                                | 920     | 82,571        | 89,873       |
| SOL MELIA.....                             | 197,985 | 1,665,061     | 2,893,472    |
| SPONDA OYJ.....                            | 113,881 | 448,209       | 403,165      |
| SRI TRANG AGRO IND.....                    | 21,200  | 30,960        | 18,413       |
| SRI TRANG AGRO-INDS.....                   | 15,400  | 22,490        | 16,103       |
| STATE BANK OF INDIA.....                   | 6,806   | 697,615       | 485,000      |
| STATOIL HYDRO ASA.....                     | 14,334  | 346,453       | 352,457      |
| STATOIL HYDRO ASA.....                     | 15,099  | 365,898       | 472,851      |
| STERLITE INDUSTRIES INDIA LTD.....         | 38,828  | 704,340       | 635,439      |
| STOCKLAND.....                             | 624,223 | 2,318,421     | 1,960,454    |
| STP & 1.....                               | 239,700 | 108,163       | 105,536      |
| STP & I.....                               | 146,800 | 66,243        | 64,441       |
| SUCIERE DE PITHIVIERS LE VIEIL.....        | 50      | 46,471        | 52,582       |
| SUMITOMO REALTY & DEVELOPMENT CO.....      | 63,000  | 1,300,075     | 1,490,696    |
| SUN HUNG KAI PROPERTIES.....               | 330,479 | 4,669,442     | 4,350,628    |
| SUNCOR ENERGY.....                         | 14,540  | 496,832       | 345,274      |
| SUNGWOO HITECH.....                        | 3,119   | 42,352        | 40,031       |
| SURGUTNEFTEGAZ.....                        | 77,333  | 739,303       | 564,257      |
| SWATCH GROUP.....                          | 5,645   | 1,664,175     | 1,172,896    |
| SYNGENTA AG.....                           | 7,227   | 1,839,600     | 1,710,480    |
| SYNNEX TECHNOLOGY INTERNATIONAL CORP.....  | 185,000 | 444,524       | 386,626      |
| T IS BANKASI.....                          | 166,271 | 582,267       | 526,507      |
| TAE GU DEPARTMENT.....                     | 2,200   | 23,224        | 23,222       |
| TAEKWANG IND CO.....                       | 72      | 48,786        | 45,614       |
| TAG OIL LTD.....                           | 980     | 2,663         | 5,401        |
| TAIWAN SECOM CO.....                       | 49,000  | 79,743        | 88,377       |
| TAIWAN SEMICONDUCTOR MANUFACTURING CO..... | 631,000 | 1,244,361     | 1,196,858    |
| TAIWAN SEMICONDUCTOR MANUFACTURING CO..... | 140,789 | 1,490,956     | 1,378,887    |
| TALISMAN ENERGY INC.....                   | 42,300  | 720,792       | 794,729      |
| TALVIVAARA MINING CO.....                  | 77,920  | 544,579       | 471,468      |
| TAM SA.....                                | 17,630  | 311,522       | 365,625      |
| TATA MOTORS LTD.....                       | 30,500  | 623,725       | 468,712      |
| TDM BERHAD.....                            | 68,300  | 41,608        | 34,316       |
| TECHNICOIL CORPORATION.....                | 15,600  | 9,549         | 25,607       |
| TECHNIP SA.....                            | 9,900   | 796,394       | 693,887      |
| TECHNO MEDICA CO.....                      | 17      | 49,693        | 55,266       |
| TECK COMINCO LTD.....                      | 61,046  | 2,394,224     | 1,915,122    |
| TELECOM ARGENTINA SA.....                  | 23,600  | 461,380       | 229,276      |
| TELECOM EGYPT.....                         | 123,687 | 407,840       | 340,780      |
| TELEFONICA SA.....                         | 38,987  | 882,560       | 888,560      |
| TELEFONOS DE MEXICO.....                   | 708,320 | 547,084       | 588,053      |
| TELEKOMUNIKACJA POLSKA.....                | 43,636  | 237,704       | 235,174      |
| TELEPERFORMANCE.....                       | 2,320   | 81,269        | 77,481       |
| TELKOM GROUP LTD.....                      | 24,533  | 123,596       | 120,659      |
| TELMEXINTERNATIONAL.....                   | 614,300 | 587,816       | 473,695      |
| TELMEXINTERNATIONAL.....                   | 24,454  | 467,071       | 475,134      |
| TEMP HOLDINGS CO LTD.....                  | 25,500  | 215,099       | 207,279      |
| TENAGA NASIONAL BERHAD.....                | 391,500 | 1,044,984     | 988,504      |
| TENARIS SA.....                            | 4,300   | 174,623       | 179,788      |
| TENCENT HOLDINGS.....                      | 95,970  | 2,019,771     | 1,427,741    |

**GENERAL ENDOWMENT FUND**  
**EQUITY SECURITIES**  
April 30, 2010

SCHEDULE A  
(CONTINUED)

| SECURITY                                     | SHARES    | VALUE<br>(\$) | COST<br>(\$) |
|--|-----------|---------------|--------------|
| TESCO CORP.....                              | 17,200    | 215,172       | 173,065      |
| TEVA PHARMACEUTICAL INDUSTRIES LTD.....      | 28,845    | 1,694,066     | 1,538,830    |
| THAI AIRWAY INTERNATIONAL PUBLIC CO LTD..... | 46,300    | 34,916        | 19,015       |
| THAI AIRWAYS INTERNATIONAL.....              | 36,000    | 27,149        | 27,421       |
| THAI BEVERAGE PUBLIC COMPANY.....            | 504,000   | 104,812       | 90,368       |
| THAI FARMERS BANK PUBLIC CO.....             | 178,050   | 518,659       | 462,000      |
| THAI UNION FROZEN PRODUCTS.....              | 37,100    | 43,573        | 43,501       |
| THANACHART CAPITAL.....                      | 555,500   | 389,734       | 252,103      |
| THESSALONIKI PORT.....                       | 15,382    | 258,726       | 321,077      |
| TITAN CHEMICALS.....                         | 486,500   | 198,603       | 165,001      |
| TM.....                                      | 725,500   | 790,543       | 556,396      |
| TOKYU LAND CORP.....                         | 191,200   | 823,700       | 1,492,018    |
| TOP GLOVE CORP.....                          | 39,000    | 155,290       | 129,716      |
| TOSHIBA MACHINE CO.....                      | 9,000     | 39,443        | 36,154       |
| TOTAL SA.....                                | 6,470     | 351,839       | 416,685      |
| TPI POLENE.....                              | 1,368,800 | 346,907       | 127,303      |
| TPV TECHNOLOGY.....                          | 546,000   | 421,947       | 338,223      |
| TRANSMISSION DEVELOPERS INC.....             | 292,000   | 492,985       | 274,643      |
| TRICAN WELL SERVICE LTD.....                 | 15,800    | 201,234       | 189,940      |
| TRILOGY ENERGY CORP.....                     | 7,900     | 73,084        | 72,802       |
| TRIOIL RESOURCES LTD.....                    | 273       | 1,458         | 4,750        |
| TRUE CORP PLC.....                           | 577,400   | 48,541        | 49,164       |
| TURK HAVA YOLLARI.....                       | 52,407    | 174,349       | 205,009      |
| TURKIYE GARANTI BANKASI.....                 | 3,360     | 16,405        | 16,809       |
| TURKIYE VAKIFLAR BANKASI.....                | 317,010   | 841,147       | 524,219      |
| TURNKEY E&P INC.....                         | 13,200    | 0             | 56,987       |
| UBS AG.....                                  | 43,392    | 679,057       | 702,792      |
| UNIBAIL.....                                 | 25,755    | 4,879,931     | 5,099,150    |
| UNICREDITO ITALIAN.....                      | 1,043,627 | 2,766,991     | 3,198,919    |
| UNITE GROUP ORD.....                         | 168,755   | 564,654       | 673,669      |
| UNITED CO RUSAL.....                         | 801,576   | 858,979       | 982,472      |
| UNITED MICRO ELECTRONICS CORP.....           | 251,705   | 891,036       | 498,790      |
| UNITED SPIRITS.....                          | 21,952    | 311,938       | 302,974      |
| UNIVERSAL ROBINA CORP.....                   | 235,800   | 135,243       | 136,231      |
| URALKAILI-SPON GDR-REG S.....                | 7,095     | 152,897       | 151,620      |
| URALKAILI-SPON GDR-REG S.....                | 12,892    | 257,840       | 292,470      |
| URANIUM ONE INC.....                         | 47,785    | 121,249       | 127,527      |
| VALE S A.....                                | 157,241   | 4,816,292     | 4,491,931    |
| VANCEINFO TECHNOLOGIES INC.....              | 12,900    | 307,665       | 321,956      |
| VEDEANT RESOURCES PLC.....                   | 50,815    | 1,963,944     | 1,635,733    |
| VERO ENERGY INC.....                         | 644       | 4,324         | 1,541        |
| VIVENDI UNIVERSAL.....                       | 10,755    | 283,148       | 317,454      |
| VODAFONE GROUP.....                          | 68,110    | 151,531       | 158,197      |
| WAL-MART DE MEXICO SAB DE.....               | 224,940   | 528,923       | 509,050      |
| WAVEFRONT TECHNOLOGY SOLUTIONS.....          | 26,200    | 55,357        | 59,590       |
| WEATHERFORD INTERNATIONAL LTD.....           | 104,420   | 1,891,046     | 1,672,162    |
| WEIFU HIGH-TECH.....                         | 21,800    | 28,219        | 24,789       |
| WEIQIAO TEXTILE CO.....                      | 104,000   | 77,692        | 70,693       |
| WEST ENERGY LTD.....                         | 43,500    | 227,196       | 132,188      |
| WESTERN CANADIAN COAL CORP.....              | 14,900    | 86,206        | 39,078       |
| WESTFIELD GROUP.....                         | 171,764   | 2,065,734     | 1,776,833    |

**GENERAL ENDOWMENT FUND**  
**EQUITY SECURITIES**  
April 30, 2010

SCHEDULE A  
(CONTINUED)

| SECURITY                                   | SHARES  | VALUE<br>(\$)      | COST<br>(\$)       |
|--|---------|--------------------|--------------------|
| WESTPORT INNOVATIONS INC.....              | 714     | 13,566             | 3,447              |
| WHARF HOLDINGS.....                        | 193,000 | 1,060,208          | 1,066,159          |
| WIENERBERGER AG.....                       | 23,138  | 434,100            | 473,036            |
| WIHLBORGS FAST.....                        | 5,901   | 119,874            | 122,116            |
| WILSON BAYLY HOLME.....                    | 8,075   | 131,691            | 112,559            |
| WINCOR NIXDORF AG.....                     | 9,734   | 662,672            | 569,853            |
| WING TAI HOLDINGS.....                     | 957,500 | 1,278,576          | 1,726,848          |
| WIPRO LTD.....                             | 20,383  | 457,802            | 382,509            |
| WIRE CARD AG.....                          | 2,470   | 27,588             | 27,008             |
| WMC LTD.....                               | 317,194 | 460,606            | 439,474            |
| WOOLWORTHS HOLDINGS.....                   | 106,897 | 340,675            | 288,749            |
| WOORI FINANCE.....                         | 58,870  | 948,103            | 814,440            |
| X 5 RETAIL GROUP.....                      | 10,355  | 368,120            | 342,018            |
| XSTRATA.....                               | 134,154 | 2,231,050          | 2,010,040          |
| XTEP INTERNATIONAL HOLDINGS LTD.....       | 293,550 | 226,855            | 130,079            |
| XTREME COIL DRILLING CORP.....             | 21,600  | 81,039             | 105,567            |
| YAMANOUCHI PHARMACEUTICAL CO.....          | 13,800  | 485,151            | 529,239            |
| YANZHOU COAL MINING CO.....                | 362,400 | 1,040,896          | 757,194            |
| YOUNGONE CORP.....                         | 540     | 16,029             | 14,942             |
| YUANTA FINANCIAL HOLDING CO LTD.....       | 944,000 | 567,822            | 604,521            |
| ZAKL AZOT W TARNOWIE-MOSCICACH.....        | 4,064   | 23,035             | 22,119             |
| ZIJIN MINING GROUP CO LTD.....             | 150,000 | 119,784            | 145,718            |
| ZURICH FINANCIAL SERVICES.....             | 2,400   | 534,768            | 480,084            |
| <b>TOTAL FOREIGN COMMON STOCKS</b>         |         | <u>375,427,808</u> | <u>344,071,972</u> |
| <b>OTHER - EQUITY SECURITIES</b>           |         |                    |                    |
| DEUTSCHE BANK.....                         | 20,600  | 199,475            | 172,898            |
| HENDERSON LAND DEVELOPMENT CO.....         | 9,800   | 2,865              | 0                  |
| JPM BANK.....                              | 233,500 | 338,459            | 258,286            |
| JPM INTERNATIONAL -CW4 INFRASTRUCTURE..... | 104,900 | 403,189            | 349,679            |
| JPMORGAN CHASE BANK.....                   | 82,900  | 317,229            | 340,676            |
| <b>TOTAL OTHER - EQUITY SECURITIES</b>     |         | <u>1,261,217</u>   | <u>1,121,539</u>   |
| <b>TOTAL EQUITY SECURITIES</b>             |         | <u>696,567,811</u> | <u>631,457,166</u> |

**GENERAL ENDOWMENT FUND**  
**PREFERRED STOCKS AND CONVERTIBLE SECURITIES**  
 April 30, 2010

SCHEDULE B

| SECURITY   | SHARES  | VALUE<br>(\$)     | COST<br>(\$)     |
|--|---------|-------------------|------------------|
| <b>DOMESTIC PREFERRED STOCKS</b>                         |         |                   |                  |
| DG FUNDING TRUST   |         |                   |                  |
| PRIVATE PLACEMENT.....                                   | 260     | 2,114,067         | 2,593,500        |
| SLM CORP   |         |                   |                  |
| MED TERM NOTE.....                                       | 1,800   | 30,870            | 20,250           |
| <b>TOTAL DOMESTIC PREFERRED STOCKS</b>                   |         | <u>2,144,937</u>  | <u>2,613,750</u> |
| <b>FOREIGN PREFERRED STOCKS</b>                          |         |                   |                  |
| BRASKEM S A  |         |                   |                  |
| .....  | 50,900  | 365,262           | 367,140          |
| CENTRAIS ELECTRICAS BRAS                                 |         |                   |                  |
| SERIES B.....  | 50,200  | 878,844           | 565,519          |
| CENTRAIS ELECTRICAS DE SANTA                             |         |                   |                  |
| .....  | 1,223   | 24,951            | 25,688           |
| CIA PARANAENSE DE ENERGIA                                |         |                   |                  |
| .....  | 28,620  | 586,043           | 590,124          |
| COMPANHIA DE TECIDOS NORTE DE                            |         |                   |                  |
| .....  | 5,800   | 17,426            | 16,079           |
| CONTAX PARTICIPACO                                       |         |                   |                  |
| .....  | 1,800   | 22,568            | 25,405           |
| ELETROPAULO METROPOLITANA                                |         |                   |                  |
| CLASS B NPV.....   | 8,700   | 193,881           | 168,323          |
| GERDAU SA SIDERURGIA                                     |         |                   |                  |
| .....  | 16,600  | 273,925           | 293,569          |
| INEPAR SA IND E CONSTRUCOES                              |         |                   |                  |
| NEW PREFERRED NPV.....                                   | 40,400  | 137,487           | 120,340          |
| ITAUSA   |         |                   |                  |
| .....  | 40,900  | 283,813           | 276,559          |
| METALURGICA GERDAU                                       |         |                   |                  |
| PREFERRED NPV.....                                       | 29,700  | 587,050           | 508,764          |
| PETROLEO BRASILEIRO SA                                   |         |                   |                  |
| PREFERRED NPV.....                                       | 92,400  | 1,749,501         | 1,412,369        |
| TAM SA   |         |                   |                  |
| .....  | 900     | 15,886            | 15,899           |
| TELEMAR NORTE LESTE S A                                  |         |                   |                  |
| SERIES A.....  | 3,340   | 88,771            | 98,386           |
| TRIDENT RESOURCES CORP                                   |         |                   |                  |
| .....  | 3,900   | 0                 | 166,276          |
| USINAS SID MINAIS GERAIS                                 |         |                   |                  |
| .....  | 600     | 19,694            | 18,650           |
| VALE S A   |         |                   |                  |
| .....  | 97,409  | 2,621,276         | 1,943,954        |
| VOLKSWAGEN AG  |         |                   |                  |
| .....  | 4,671   | 445,935           | 425,819          |
| <b>TOTAL FOREIGN PREFERRED STOCKS</b>                    |         | <u>8,312,313</u>  | <u>7,038,863</u> |
| <b>CONVERTIBLE SECURITIES</b>                            |         |                   |                  |
| PARGESA HOLDINGS   |         |                   |                  |
| .....  | 205,000 | 178,757           | 189,315          |
| <b>TOTAL CONVERTIBLE SECURITIES</b>                      |         | <u>178,757</u>    | <u>189,315</u>   |
| <b>TOTAL PREFERRED STOCKS AND CONVERTIBLE SECURITIES</b> |         | <u>10,636,007</u> | <u>9,841,928</u> |

**GENERAL ENDOWMENT FUND**

SCHEDULE C

**PURCHASED OPTIONS**

April 30, 2010

| SECURITY                            | CONTRACTS   | VALUE<br>(\$)     | COST<br>(\$)     |
|-------------------------------------|-------------|-------------------|------------------|
| <b>PURCHASED OPTIONS</b>            |             |                   |                  |
| BHARAT HEAVY ELECTRIC OTC           |             |                   |                  |
| CALL JAN13 000.000001 ED 10713..... | 7,754       | 435,638           | 403,096          |
| CMS/SWP 10Y OPTION                  |             |                   |                  |
| CALL APR 16 005.890 ED 4/15/16..... | 145,000,000 | 1,079,112         | 754,000          |
| CALL APR 16 005.890 ED 4/15/16..... | 145,000,000 | 1,119,599         | 812,000          |
| CALL APR 16 005.910 ED 04/8/16..... | 145,000,000 | 1,108,278         | 810,188          |
| CALL MAR 14 005.630 ED 3/31/14..... | 145,000,000 | 968,148           | 696,000          |
| CALL MAR 14 005.640 ED 3/20/14..... | 145,000,000 | 958,467           | 645,250          |
| CALL MAR 14 005.740 ED 3/07/14..... | 145,000,000 | 1,091,635         | 862,750          |
| CALL MAR 16 005.680 ED 031116.....  | 145,000,000 | 1,220,440         | 844,625          |
| CALL MAR 16 005.800 ED 3/21/16..... | 145,000,000 | 1,430,378         | 783,000          |
| EDUCOMP SOLUTIONS LTD               |             |                   |                  |
| CALL AUG17 000.000001 ED081017..... | 32,127      | 494,289           | 529,721          |
| GRASIM IND                          |             |                   |                  |
| CALL JAN17 000.000001 ED 13017..... | 2,096       | 128,909           | 128,954          |
| INDIABULLS REAL ESTATE LTD          |             |                   |                  |
| CALL JUL14 000.000001 ED 70114..... | 15,418      | 58,999            | 58,522           |
| LANCO INFRATECH                     |             |                   |                  |
| CALL JAN13 000.000001 ED 12513..... | 85,228      | 120,311           | 120,311          |
| RELIANCE INDUSTRIES LTD OTC         |             |                   |                  |
| CALL NOV16 000.000001 ED110716..... | 14,108      | 328,720           | 334,053          |
| <b>TOTAL PURCHASED OPTIONS</b>      |             | <u>10,542,923</u> | <u>7,782,470</u> |

**GENERAL ENDOWMENT FUND**

SCHEDULE D

**DEBT SECURITIES**

April 30, 2010

| SECURITY  | PAR VALUE (1) | VALUE<br>(\$) | COST<br>(\$) |
|---|---------------|---------------|--------------|
| <b>U. S. GOVERNMENT OBLIGATIONS</b>             |               |               |              |
| FEDERAL HOME LOAN BANK CONS                     |               |               |              |
| 0% DUE 07/16/10.....                            | 600,000       | 599,756       | 599,756      |
| FEDERAL HOME LOAN MORTGAGE CORP                 |               |               |              |
| 0% DUE 07/26/10.....                            | 100,000       | 99,958        | 99,958       |
| 0% DUE 08/09/10.....                            | 600,000       | 599,587       | 599,587      |
| 0% DUE 09/08/10.....                            | 1,900,000     | 1,898,074     | 1,898,074    |
| 1.641% CMO T 62 1A1 DUE 10/25/44.....           | 413,470       | 395,625       | 415,927      |
| 2.862% PASS THRU 84-7040 DUE 02/01/29.....      | 296,275       | 311,959       | 307,386      |
| 2.899% DUE 10/01/27.....                        | 68,988        | 70,873        | 70,303       |
| 4% CMO DUE 09/15/18.....                        | 3,450,000     | 3,544,962     | 3,243,539    |
| 4.5% DUE 03/15/21.....                          | 16,012        | 16,042        | 15,157       |
| 4.5% CMO 2643 LC DUE 07/15/18.....              | 1,000,000     | 1,061,501     | 952,969      |
| 4.5% CMO 3170-EB DUE 06/15/21.....              | 260,000       | 268,494       | 238,052      |
| 4.5% PASS THRU 13-1271 DUE 01/01/36.....        | 1,457,033     | 1,458,187     | 1,360,960    |
| 4.5% PASS THRU 2649 QH DUE 07/15/18.....        | 515,000       | 550,446       | 496,653      |
| 4.5% PASS THRU 2948 KT DUE 03/15/20.....        | 1,937,000     | 2,015,195     | 1,869,205    |
| 4.5% PASS THRU 2999 NC DUE 12/15/18.....        | 2,300,000     | 2,424,936     | 2,238,906    |
| 4.5% PASS THRU A4-6882 DUE 09/01/35.....        | 2,079,562     | 2,115,001     | 1,924,244    |
| 4.5% PASS THRU G0-3585 DUE 11/01/37.....        | 5,894,645     | 5,967,469     | 5,466,363    |
| 5% CMO 2750 XC DUE 03/15/27.....                | 2,178,681     | 2,232,494     | 2,154,171    |
| 5% CMO 3098-PC DUE 03/15/29.....                | 3,575,000     | 3,778,078     | 3,496,238    |
| 5% CMO 3234 PC DUE 07/15/32.....                | 4,900,000     | 5,122,265     | 4,671,844    |
| 5% CMO 3278 PC DUE 03/15/33.....                | 7,405,000     | 7,772,737     | 7,062,519    |
| 5% PASS THRU 2924 MQ DUE 09/15/33.....          | 2,310,000     | 2,437,467     | 2,253,694    |
| 5% PASS THRU N3-1461 DUE 11/01/37.....          | 3,209,077     | 3,305,249     | 3,100,770    |
| 6% CMO R006 Z DUE 04/15/36.....                 | 1,143,440     | 1,235,273     | 1,136,462    |
| 7.75% CMO 1394 IA DUE 10/15/22.....             | 1,178,830     | 1,305,923     | 1,267,243    |
| 8.5% CMO 1311-KA DUE 07/15/22.....              | 278,896       | 278,842       | 299,637      |
| 9.9% REMIC CMO 17-I DUE 10/15/19.....           | 53,388        | 59,175        | 56,389       |
| 10% REMIC CMO 18-D DUE 11/15/19.....            | 55,641        | 57,511        | 59,796       |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION           |               |               |              |
| 0% DUE 07/21/10.....                            | 900,000       | 899,570       | 899,570      |
| 0.49281% REMIC CMO 04-63 FA DUE 08/25/34.....   | 80,560        | 75,051        | 80,560       |
| 0.74281% REMIC CMO 2002-08 F DUE 09/25/32.....  | 37,321        | 35,406        | 37,309       |
| 0.84281% REMIC CMO 2002-10 FB DUE 03/25/17..... | 118,221       | 117,674       | 118,221      |
| 2.627% PASS THRU 0800171 DUE 12/01/34.....      | 176,559       | 179,914       | 180,090      |
| 2.673% PASS THRU 0399907 DUE 08/01/27.....      | 6,245         | 6,547         | 6,403        |
| 2.699% DUE 06/01/30.....                        | 1,339         | 1,353         | 1,407        |
| 2.818% PASS THRU 0841068 DUE 11/01/34.....      | 442,846       | 465,710       | 440,320      |
| 3.145% DUE 11/01/25.....                        | 27,752        | 28,322        | 28,359       |
| 4% DUE 02/01/22.....                            | 57,773        | 58,864        | 56,789       |
| 4% DUE 03/01/23.....                            | 209,835       | 213,800       | 206,261      |
| 4% DUE 05/01/22.....                            | 926,201       | 943,702       | 910,426      |
| 4% DUE 06/01/22.....                            | 590,966       | 602,132       | 580,901      |
| 4% DUE 07/01/22.....                            | 57,407        | 58,491        | 56,429       |
| 4% DUE 12/01/22.....                            | 513,740       | 523,447       | 504,990      |
| 4% PASS THRU 04-3 BE DUE 02/25/19.....          | 1,000,000     | 1,019,283     | 912,188      |
| 4% PASS THRU 0960958 DUE 03/01/23.....          | 437,712       | 445,983       | 430,257      |
| 4% REMIC CMO 04 08 LP DUE 01/25/19.....         | 2,672,000     | 2,796,212     | 2,577,645    |
| 4% REMIC CMO DUE 09/25/17.....                  | 483,211       | 500,092       | 473,925      |

**GENERAL ENDOWMENT FUND**  
**DEBT SECURITIES**  
 April 30, 2010

SCHEDULE D  
 (CONTINUED)

| SECURITY  | PAR VALUE (1) | VALUE<br>(\$) | COST<br>(\$) |
|---|---------------|---------------|--------------|
| 5% PASS THRU 0745581 DUE 05/01/36.....          | 1,721,728     | 1,791,888     | 1,657,163    |
| 5.48% DUE 07/01/18.....                         | 500,000       | 548,726       | 505,703      |
| 5.5% DUE 05/25/27.....                          | 48,633        | 48,982        | 48,581       |
| 6% PASS THRU 0426612 DUE 10/01/28.....          | 143,716       | 155,853       | 140,707      |
| 6% PASS THRU 0443239 DUE 10/01/28.....          | 55,762        | 60,471        | 54,595       |
| 6% PASS THRU 0529320 DUE 07/01/29.....          | 443,687       | 475,831       | 434,396      |
| 6.4% REMIC CMO 93-G40 H DUE 12/25/23.....       | 1,020,486     | 1,103,485     | 1,022,078    |
| 6.5% PASS THRU 0323606 DUE 03/01/29.....        | 212,525       | 234,156       | 212,059      |
| 6.5% PASS THRU 0323755 DUE 11/01/13.....        | 155,888       | 168,150       | 157,543      |
| 7% PASS THRU 0323937 DUE 09/01/14.....          | 247,986       | 267,525       | 262,787      |
| 8.375% REMIC CMO 92-G41 MB DUE 08/25/22.....    | 383,033       | 428,637       | 406,731      |
| 8.5% REMIC CMO 92-G19 M DUE 04/25/22.....       | 487,518       | 548,610       | 516,920      |
| 8.6% REMIC CMO 50-CL G DUE 08/25/19.....        | 83,915        | 94,894        | 87,411       |
| <b>GOVERNMENT NATIONAL MORTGAGE ASSOCIATION</b> |               |               |              |
| 0.78688% DUE 10/16/30.....                      | 3,648         | 3,653         | 3,658        |
| 0.78688% DUE 11/16/29.....                      | 18,718        | 18,906        | 18,782       |
| 0.83688% DUE 02/16/30.....                      | 40,197        | 40,256        | 40,382       |
| 0.93688% DUE 02/16/30.....                      | 23,763        | 23,882        | 23,896       |
| 3.125% DUE 11/20/26.....                        | 2,388         | 2,454         | 2,433        |
| 3.125% DUE 11/20/30.....                        | 173,349       | 178,169       | 175,976      |
| 3.125% DUE 12/20/26.....                        | 48,729        | 50,084        | 49,658       |
| 3.125% PASS THRU 0008770 DUE 12/20/25.....      | 1,810         | 1,861         | 1,845        |
| 3.25% PASS THRU 0080364 DUE 01/20/30.....       | 23,269        | 24,135        | 23,664       |
| 3.375% DUE 02/20/27.....                        | 10,370        | 10,762        | 10,542       |
| 3.375% PASS THRU 0080180 DUE 03/20/28.....      | 8,050         | 8,355         | 8,177        |
| 3.625% PASS THRU 0008971 DUE 09/20/26.....      | 2,262         | 2,333         | 2,301        |
| 4.375% DUE 04/20/16.....                        | 17,983        | 18,640        | 18,505       |
| 4.375% DUE 04/20/23.....                        | 21,837        | 22,636        | 22,499       |
| 4.375% DUE 04/20/30.....                        | 8,516         | 8,828         | 8,592        |
| 4.375% DUE 05/20/30.....                        | 15,858        | 16,438        | 16,081       |
| 4.375% PASS THRU 0080393 DUE 04/20/30.....      | 19,799        | 20,523        | 19,914       |
| 4.375% PASS THRU 0080397 DUE 04/20/30.....      | 6,754         | 7,001         | 6,792        |
| 4.375% PASS THRU 0080407 DUE 05/20/30.....      | 12,760        | 13,227        | 12,834       |
| 4.375% PASS THRU 0080409 DUE 05/20/30.....      | 22,710        | 23,540        | 22,837       |
| 7% PASS THRU 0001212 DUE 06/20/23.....          | 21,197        | 23,612        | 21,528       |
| <b>SBA CTF</b>                                  |               |               |              |
| 4.233% DUE 09/10/19.....                        | 1,200,000     | 1,237,937     | 1,200,000    |
| <b>SMALL BUSINESS ADMINISTRATION</b>            |               |               |              |
| 4.76% PART CERT 2005-201 DUE 09/01/25.....      | 311,731       | 329,308       | 311,731      |
| <b>SYNTHETIC</b>                                |               |               |              |
| 6% CUSTODY RECPT DUE 08/15/11.....              | 2,690,000     | 2,847,742     | 2,727,391    |
| <b>TENNESSEE VALLEY AUTHORITY POWER</b>         |               |               |              |
| 5.88% DUE 04/01/36.....                         | 500,000       | 552,013       | 534,907      |
| <b>U S TREASURY BILL</b>                        |               |               |              |
| 0% DUE 04/07/11.....                            | 800,000       | 796,459       | 796,459      |
| 0% DUE 06/17/10.....                            | 70,000        | 69,979        | 69,979       |
| 0% DUE 07/15/10.....                            | 357,000       | 356,856       | 356,856      |
| 0% DUE 08/12/10.....                            | 1,700,000     | 1,698,539     | 1,698,539    |
| 0% DUE 09/16/10.....                            | 71,000        | 70,949        | 70,949       |
| <b>U S TREASURY BONDS</b>                       |               |               |              |
| 4.375% DUE 11/15/39.....                        | 4,075,000     | 3,973,125     | 4,006,115    |

**GENERAL ENDOWMENT FUND**  
**DEBT SECURITIES**  
April 30, 2010

SCHEDULE D  
(CONTINUED)

| SECURITY   | PAR VALUE (1) | VALUE<br>(\$)      | COST<br>(\$)       |
|--|---------------|--------------------|--------------------|
| 4.625% DUE 02/15/40.....                             | 3,620,000     | 3,677,127          | 3,631,066          |
| <b>U S TREASURY NOTES</b>                            |               |                    |                    |
| 1% DUE 07/31/11.....                                 | 89,000        | 89,480             | 89,369             |
| 2.375% DUE 08/31/14.....                             | 14,890,000    | 15,027,271         | 14,895,518         |
| 3.625% DUE 02/15/20.....                             | 900,000       | 897,328            | 882,387            |
| <b>UNITED STATES TREASURY</b>                        |               |                    |                    |
| 0% BILL DUE 06/10/10.....                            | 12,106,000    | 12,067,029         | 12,067,029         |
| 0.625% INFLATION INDEX NOTE DUE 04/15/13.....        | 3,249,440     | 3,336,769          | 3,220,394          |
| 1% DUE 08/31/11.....                                 | 27,000        | 27,137             | 27,017             |
| 3.375% NOTE DUE 11/30/12.....                        | 100,000       | 105,438            | 99,773             |
| 3.75% NOTE DUE 11/15/18.....                         | 8,575,000     | 8,759,225          | 8,552,724          |
| 3.875% NOTE DUE 05/15/10.....                        | 2,600,000     | 2,603,149          | 2,662,969          |
| 4.125% NOTE DUE 05/15/15.....                        | 520,000       | 562,697            | 519,324            |
| 4.375% BOND DUE 02/15/38.....                        | 2,800,000     | 2,743,563          | 2,988,933          |
| 4.5% DUE 08/15/39.....                               | 700,000       | 696,500            | 693,164            |
| 4.5% BOND DUE 05/15/38.....                          | 2,577,000     | 2,576,196          | 2,997,054          |
| 5.25% BOND DUE 11/15/28.....                         | 1,060,000     | 1,182,563          | 1,246,363          |
| 5.375% BOND DUE 02/15/31.....                        | 490,000       | 556,303            | 567,984            |
| 6.5% BOND DUE 11/15/26.....                          | 802,000       | 1,017,036          | 1,018,289          |
| 6.875% BOND DUE 08/15/25.....                        | 500,000       | 651,328            | 644,746            |
| 8.125% BOND DUE 05/15/21.....                        | 4,320,000     | 5,994,674          | 5,880,371          |
| <b>TOTAL U. S. GOVERNMENT OBLIGATIONS</b>            |               | <b>140,904,855</b> | <b>136,332,822</b> |
| <b>FOREIGN GOVERNMENT AND PROVINCIAL OBLIGATIONS</b> |               |                    |                    |
| <b>BUNDESSCHATZANWEISUNGEN</b>                       |               |                    |                    |
| 2.25% DUE 12/10/10.....                              | 2,200,000     | 2,956,764          | 3,045,648          |
| <b>CANADA GOVERNMENT</b>                             |               |                    |                    |
| 6% DUE 06/01/11.....                                 | 3,505,000     | 3,632,348          | 3,818,539          |
| <b>CANADA HOUSING TRUST</b>                          |               |                    |                    |
| 4.05% DUE 03/15/11.....                              | 600,000       | 606,925            | 582,850            |
| 4.6% DUE 09/15/11.....                               | 300,000       | 307,895            | 296,114            |
| <b>DUTCH GOVERNMENT</b>                              |               |                    |                    |
| 5% DUE 07/15/11.....                                 | 100,000       | 139,979            | 149,051            |
| <b>FRANCE (GOVT OF)</b>                              |               |                    |                    |
| 4% DUE 10/25/13.....                                 | 600,000       | 863,887            | 936,651            |
| 4.25% DUE 10/25/23.....                              | 500,000       | 710,498            | 770,769            |
| <b>FRANCE GOVERNMENT</b>                             |               |                    |                    |
| 4% DUE 04/25/18.....                                 | 400,000       | 571,345            | 599,401            |
| 4% BONDS DUE 10/25/14.....                           | 700,000       | 1,010,167          | 1,042,283          |
| 4.25% DUE 10/25/18.....                              | 200,000       | 289,933            | 295,893            |
| 4.75% DUE 10/25/12.....                              | 400,000       | 579,935            | 620,334            |
| <b>FRENCH TREASURY NOTE</b>                          |               |                    |                    |
| 1.5% DUE 09/12/11.....                               | 500,000       | 673,089            | 720,821            |
| <b>GERMANY (FEDERAL REPUBLIC)</b>                    |               |                    |                    |
| 4% DUE 10/11/13.....                                 | 700,000       | 1,013,043          | 1,076,523          |
| 4.25% DUE 07/04/18.....                              | 1,000,000     | 1,472,228          | 1,568,271          |
| 4.25% DUE 10/12/12.....                              | 3,100,000     | 4,450,267          | 4,546,657          |
| <b>GERMANY FEDERAL REPUBLIC</b>                      |               |                    |                    |
| 4% BONDS DUE 01/04/37.....                           | 200,000       | 278,995            | 278,540            |
| 4.25% DUE 07/04/17.....                              | 4,900,000     | 7,224,930          | 7,285,289          |
| 4.25% BONDS DUE 07/04/14.....                        | 600,000       | 878,758            | 893,988            |

**GENERAL ENDOWMENT FUND**  
**DEBT SECURITIES**  
 April 30, 2010

SCHEDULE D  
 (CONTINUED)

| SECURITY                      | PAR VALUE (1)  | VALUE<br>(\$) | COST<br>(\$) |
|-------------------------------|----------------|---------------|--------------|
| 4.75% BONDS DUE 07/04/34..... | 1,000,000      | 1,549,082     | 1,539,052    |
| 5% BONDS DUE 07/04/11.....    | 200,000        | 279,482       | 298,656      |
| 5.5% BONDS DUE 01/04/31.....  | 1,200,000      | 2,011,276     | 1,996,647    |
| 6.25% BONDS DUE 01/04/30..... | 1,300,000      | 2,354,952     | 2,391,224    |
| GOVERNMENT OF CANADA          |                |               |              |
| 2% DUE 12/01/14.....          | 300,000        | 284,710       | 276,574      |
| 3.5% DUE 06/01/20.....        | 700,000        | 682,826       | 655,611      |
| 4.25% DUE 06/01/18.....       | 1,700,000      | 1,771,216     | 1,736,272    |
| HONG KONG GOVERNMENT          |                |               |              |
| 2.66% DUE 12/17/12.....       | 1,950,000      | 261,492       | 263,076      |
| INDONESIA (REPUBLIC OF)       |                |               |              |
| 9.5% DUE 07/15/23.....        | 6,193,000,000  | 708,928       | 617,143      |
| 10% DUE 09/15/24.....         | 20,200,000,000 | 2,371,287     | 2,181,765    |
| 10.25% DUE 07/15/22.....      | 6,170,000,000  | 752,607       | 655,971      |
| JAPAN                         |                |               |              |
| 0.7% DUE 09/20/14.....        | 120,000,000    | 1,293,202     | 1,331,704    |
| JAPAN (GOVERNMENT OF)         |                |               |              |
| 1.7% DUE 03/20/17.....        | 100,000,000    | 1,130,498     | 1,091,160    |
| KOREA (REPUBLIC OF)           |                |               |              |
| 5.75% DUE 09/10/18.....       | 5,847,000,000  | 5,616,396     | 5,257,220    |
| MALAYSIA                      |                |               |              |
| 3.833% DUE 09/28/11.....      | 1,140,000      | 363,564       | 349,795      |
| MALAYSIA BONDS                |                |               |              |
| 3.756% DUE 04/28/11.....      | 17,376,000     | 5,519,762     | 5,505,726    |
| NETHERLANDS (KINGDOM OF)      |                |               |              |
| 4% DUE 01/15/11.....          | 200,000        | 272,419       | 280,852      |
| NETHERLANDS GOVERNMENT        |                |               |              |
| 4.5% DUE 07/15/17.....        | 500,000        | 740,522       | 803,919      |
| NEW SOUTH WALES TREASURY CORP |                |               |              |
| 5.5% DUE 03/01/17.....        | 6,580,000      | 5,968,371     | 5,610,641    |
| 6% DUE 04/01/19.....          | 2,532,000      | 2,352,321     | 1,845,649    |
| NEW ZEALAND GOVERNMENT        |                |               |              |
| 6% DUE 04/15/15.....          | 5,160,000      | 3,891,548     | 4,030,256    |
| 6% DUE 05/15/21.....          | 420,000        | 307,804       | 304,989      |
| NORWAY (KINGDOM OF)           |                |               |              |
| 6% DUE 05/16/11.....          | 14,815,000     | 2,599,375     | 2,559,206    |
| NOTA DO TESOURO NACIONAL      |                |               |              |
| 10% DUE 01/01/21.....         | 8,136,000      | 4,198,519     | 4,193,735    |
| ONTARIO PROVIDENCE CANADA     |                |               |              |
| 4.95% DUE 11/28/16.....       | 500,000        | 547,673       | 487,035      |
| PROV OF ONTARIO               |                |               |              |
| 4% DUE 12/03/19.....          | 1,200,000      | 1,662,898     | 1,805,817    |
| 5.6% DUE 06/02/35.....        | 2,400,000      | 2,619,656     | 2,496,037    |
| PROVIDENCE OF QUEBEC          |                |               |              |
| 5% DUE 12/01/38.....          | 300,000        | 298,925       | 226,645      |
| QUEENSLAND TREASURY CORP      |                |               |              |
| 6% DUE 10/14/15.....          | 2,505,000      | 2,341,414     | 2,221,513    |
| REPUBLIC OF POLAND            |                |               |              |
| 5.25% BONDS DUE 10/25/17..... | 15,865,000     | 5,333,033     | 6,222,931    |
| SINGAPORE (GOVT OF)           |                |               |              |
| 2.25% DUE 07/01/13.....       | 615,000        | 470,353       | 460,832      |

**GENERAL ENDOWMENT FUND**  
**DEBT SECURITIES**  
April 30, 2010

SCHEDULE D  
(CONTINUED)

| SECURITY   | PAR VALUE (1) | VALUE<br>(\$) | COST<br>(\$) |
|--|---------------|---------------|--------------|
| <b>SOUTH AFRICA (REPUBLIC OF)</b>                          |               |               |              |
| 10.5% DUE 12/21/26.....                                    | 9,761,000     | 1,526,375     | 1,414,451    |
| <b>STATE OF QATAR</b>                                      |               |               |              |
| 5.25% DUE 01/20/20.....                                    | 300,000       | 310,500       | 301,500      |
| <b>SWEDEN (KINGDOM OF)</b>                                 |               |               |              |
| 5.5% DUE 10/08/12.....                                     | 33,960,000    | 5,144,645     | 5,034,194    |
| <b>TREASURY</b>  |               |               |              |
| 6.25% DUE 11/25/10.....                                    | 603,000       | 952,305       | 1,060,125    |
| <b>TREASURY STOCK</b>                                      |               |               |              |
| 4.25% DUE 03/07/36.....                                    | 2,503,000     | 3,699,040     | 3,520,651    |
| <b>TSY</b>   |               |               |              |
| 3.75% DUE 09/07/19.....                                    | 100,000       | 151,840       | 154,487      |
| <b>UNITED KINGDOM (GOVT OF)</b>                            |               |               |              |
| 4% DUE 09/07/16.....                                       | 965,000       | 1,552,537     | 1,856,486    |
| <b>UNITED MEXICAN STATES</b>                               |               |               |              |
| 7.5% DUE 06/03/27.....                                     | 26,400,000    | 2,104,146     | 2,294,468    |
| 7.75% NOTES DUE 12/14/17.....                              | 26,270,000    | 2,213,680     | 2,455,969    |
| <b>TOTAL FOREIGN GOVERNMENT AND PROVINCIAL OBLIGATIONS</b> |               | 105,872,165   | 106,317,606  |
| <br><b>CORPORATE OBLIGATIONS</b>                           |               |               |              |
| <b>ABBOTT LABS</b>   |               |               |              |
| 5.125% DUE 04/01/19.....                                   | 225,000       | 242,227       | 225,494      |
| <b>ACHMEA HYPOTHEEKBANK</b>                                |               |               |              |
| 3.2% DUE 11/03/14.....                                     | 1,400,000     | 1,427,117     | 1,399,300    |
| <b>ALABAMA POWER CO</b>                                    |               |               |              |
| 6% DUE 03/01/39.....                                       | 200,000       | 217,141       | 199,616      |
| <b>ALCAN INC</b>   |               |               |              |
| 6.45% DUE 03/15/11.....                                    | 200,000       | 208,543       | 208,340      |
| <b>ALTERNATIVE LOAN</b>                                    |               |               |              |
| 6% DUE 04/25/37.....                                       | 127,267       | 81,609        | 85,269       |
| 6.25% DUE 08/25/37.....                                    | 79,576        | 46,946        | 58,091       |
| <b>AMERICAN EXPRESS CREDIT CO</b>                          |               |               |              |
| 5.125% DUE 08/25/14.....                                   | 2,215,000     | 2,381,610     | 2,212,874    |
| <b>AMERICAN HOME MORTGAGE</b>                              |               |               |              |
| 0.53281% DUE 10/25/46.....                                 | 2,045,725     | 1,094,463     | 1,191,635    |
| 2.41469% DUE 10/25/34.....                                 | 110,140       | 93,638        | 109,452      |
| <b>AMERICAN HONDA FINANCE CORP</b>                         |               |               |              |
| 4.625% DUE 04/02/13.....                                   | 460,000       | 489,489       | 459,715      |
| <b>AMERICAN INTERNATIONAL GROUP INC</b>                    |               |               |              |
| 0.819% DUE 07/19/13.....                                   | 300,000       | 353,891       | 226,233      |
| 4.875% DUE 03/15/67.....                                   | 200,000       | 170,195       | 261,980      |
| 8% DUE 05/22/68.....                                       | 1,100,000     | 1,228,597     | 1,694,898    |
| <b>AMRESCO RESIDENTIAL</b>                                 |               |               |              |
| 1.28281% DUE 06/25/29.....                                 | 10,187        | 6,771         | 10,222       |
| <b>ANHEUSER BUSCH COMPANIES INC</b>                        |               |               |              |
| 5.05% DUE 10/15/16.....                                    | 499,000       | 527,960       | 511,266      |
| 7.75% DUE 01/15/19.....                                    | 725,000       | 872,636       | 724,916      |
| <b>ANZ NATURAL INTERNATIONAL LTD</b>                       |               |               |              |
| 6.2% DUE 07/19/13.....                                     | 400,000       | 441,024       | 399,477      |
| <b>APACHE CORP</b>   |               |               |              |
| 5.625% DUE 01/15/17.....                                   | 450,000       | 501,377       | 449,568      |

**GENERAL ENDOWMENT FUND**  
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April 30, 2010

SCHEDULE D  
(CONTINUED)

| SECURITY                         | PAR VALUE (1) | VALUE<br>(\$) | COST<br>(\$) |
|----------------------------------|---------------|---------------|--------------|
| ARCHER-DANIELS-MIDLAND CO        |               |               |              |
| 7.125% DUE 03/01/13.....         | 460,000       | 519,729       | 504,560      |
| ASML HOLDING                     |               |               |              |
| 5.75% DUE 06/13/17.....          | 235,000       | 331,216       | 346,132      |
| ASTRAZENECA PLC                  |               |               |              |
| 6.45% DUE 09/15/37.....          | 1,155,000     | 1,323,765     | 1,252,771    |
| AVALONE BAY COMMUNITIES INC      |               |               |              |
| 6.1% DUE 03/15/20.....           | 220,000       | 238,420       | 219,677      |
| BAE SYSTEM HOLDINGS INC          |               |               |              |
| 4.75% NOTES DUE 08/15/10.....    | 599,000       | 605,246       | 599,276      |
| BAKER HUGHES INC                 |               |               |              |
| 7.5% DUE 11/15/18.....           | 415,000       | 505,319       | 445,219      |
| BANC AMERICA                     |               |               |              |
| 5.772% DUE 02/10/51.....         | 547,000       | 485,517       | 381,533      |
| BANC AMERICA COMMERCIAL MORTGAGE |               |               |              |
| 4.877% DUE 11/10/42.....         | 349,044       | 348,843       | 350,341      |
| 5.5386% DUE 06/10/39.....        | 2,002,000     | 1,869,851     | 1,041,040    |
| 5.675% DUE 08/10/16.....         | 3,393,000     | 3,067,609     | 2,068,864    |
| 5.74412% DUE 07/10/17.....       | 230,000       | 235,636       | 231,254      |
| 5.81112% DUE 08/10/17.....       | 201,000       | 167,936       | 160,800      |
| 6.22738% DUE 01/10/18.....       | 10,000        | 7,782         | 6,131        |
| 6.22738% DUE 02/10/51.....       | 1,118,000     | 584,299       | 301,860      |
| BANC AMERICA FUNDING             |               |               |              |
| 5.94212% DUE 10/20/46.....       | 213,548       | 149,362       | 136,671      |
| BANK OF AMERICA CORP             |               |               |              |
| 4.5% DUE 04/01/15.....           | 270,000       | 272,473       | 269,727      |
| 4.75% DUE 05/23/17.....          | 1,100,000     | 1,444,771     | 1,518,256    |
| 6.5% DUE 08/01/16.....           | 665,000       | 717,308       | 665,771      |
| BANK OF NEW YORK MELLON          |               |               |              |
| 4.3% DUE 05/15/14.....           | 235,000       | 250,341       | 234,925      |
| 4.95% DUE 11/01/12.....          | 465,000       | 503,874       | 461,331      |
| BANK OF SCOTLAND                 |               |               |              |
| 5.2433% DUE 07/24/12.....        | 800,000       | 747,706       | 640,840      |
| BANK OR AMERICA CPN              |               |               |              |
| 4.75% DUE 05/06/19.....          | 100,000       | 130,540       | 67,858       |
| BARCLAYS BANK PLC                |               |               |              |
| 6.05% DUE 12/04/17.....          | 400,000       | 416,844       | 397,308      |
| BAXTER INTERNATIONAL INC         |               |               |              |
| 4% DUE 03/01/14.....             | 250,000       | 264,082       | 249,290      |
| 5.9% DUE 09/01/16.....           | 230,000       | 263,123       | 236,997      |
| BEAR STEARNS                     |               |               |              |
| 0.38281% DUE 12/25/36.....       | 71,591        | 68,860        | 64,543       |
| 1.00281% DUE 10/25/32.....       | 9,790         | 9,057         | 9,790        |
| 2.56% DUE 08/25/35.....          | 247,923       | 238,154       | 242,054      |
| 2.76% DUE 03/25/35.....          | 332,041       | 310,546       | 324,402      |
| 2.93438% DUE 03/25/35.....       | 101,656       | 99,125        | 99,457       |
| 3.0566% DUE 08/25/33.....        | 52,172        | 51,690        | 49,107       |
| 4.10674% DUE 11/25/34.....       | 26,926        | 25,505        | 26,379       |
| 4.75% DUE 02/13/46.....          | 522,000       | 534,549       | 522,082      |
| 5.45644% DUE 03/11/39.....       | 3,732,000     | 3,173,726     | 2,243,636    |
| 5.471% DUE 01/12/45.....         | 810,000       | 836,817       | 794,234      |

**GENERAL ENDOWMENT FUND**  
**DEBT SECURITIES**  
April 30, 2010

SCHEDULE D  
(CONTINUED)

| SECURITY                                 | PAR VALUE (1) | VALUE<br>(\$) | COST<br>(\$) |
|--|---------------|---------------|--------------|
| 5.53645% DUE 11/25/36.....               | 186,638       | 128,869       | 185,690      |
| 5.5473% DUE 01/26/36.....                | 205,693       | 132,256       | 204,600      |
| 5.56709% DUE 02/25/36.....               | 379,189       | 227,265       | 380,255      |
| 5.582% DUE 09/11/41.....                 | 220,000       | 206,502       | 149,600      |
| 5.613% DUE 06/11/50.....                 | 460,000       | 481,180       | 462,526      |
| <b>BEAR STEARNS COMMERCIAL MORTGAGE</b>  |               |               |              |
| 4.74% DUE 03/13/40.....                  | 1,380,000     | 1,449,303     | 1,353,766    |
| 4.87322% DUE 08/13/39.....               | 384,000       | 318,926       | 285,120      |
| 5.46249% DUE 04/12/38.....               | 460,000       | 490,573       | 457,988      |
| 5.62178% DUE 03/11/39.....               | 282,000       | 267,348       | 169,905      |
| 5.694% DUE 06/11/50.....                 | 460,000       | 467,326       | 462,502      |
| <b>BELLSOUTH CORP</b>                    |               |               |              |
| 5.2% DUE 12/15/16.....                   | 472,000       | 506,270       | 471,424      |
| <b>BERKSHIRE HATHAWAY FINANCE</b>        |               |               |              |
| 5.4% DUE 05/15/18.....                   | 520,000       | 560,659       | 519,241      |
| <b>BIOGEN IDEC INC</b>                   |               |               |              |
| 6.875% DUE 03/01/18.....                 | 660,000       | 735,347       | 674,236      |
| <b>BLOUNT INC</b>                        |               |               |              |
| 8.875% DUE 08/01/12.....                 | 104,000       | 105,040       | 106,132      |
| <b>BNP PARIBAS</b>                       |               |               |              |
| 3% DUE 07/23/13.....                     | 600,000       | 821,652       | 843,635      |
| 3.75% DUE 12/13/11.....                  | 700,000       | 964,184       | 1,027,528    |
| 4.75% DUE 05/28/13.....                  | 400,000       | 574,806       | 632,922      |
| <b>BOSTON SCIENTIFIC CORP</b>            |               |               |              |
| 6% DUE 06/15/11.....                     | 200,000       | 207,657       | 203,346      |
| <b>BRISTOL MYERS SQUIBB CO</b>           |               |               |              |
| 6.125% DUE 05/01/38.....                 | 625,000       | 682,358       | 624,589      |
| <b>BRITISH SKY BROADCASTING</b>          |               |               |              |
| 9.5% DUE 11/15/18.....                   | 800,000       | 1,039,594     | 918,912      |
| <b>BROADWAY CREDIT CARD TRUST</b>        |               |               |              |
| 5.234% DUE 06/17/11.....                 | 1,000,000     | 1,017,418     | 988,435      |
| <b>BUMP</b>                              |               |               |              |
| 2.143% DUE 06/20/22.....                 | 300,000       | 398,895       | 422,905      |
| <b>BURLINGTON NORTHERN SANTA FE CORP</b> |               |               |              |
| 6.462% DUE 01/15/21.....                 | 285,371       | 327,241       | 285,371      |
| 8.125% DUE 04/15/20.....                 | 261,000       | 322,667       | 300,442      |
| <b>CANADIAN IMPERIAL BANK</b>            |               |               |              |
| 2% DUE 02/04/13.....                     | 1,600,000     | 1,615,438     | 1,599,616    |
| <b>CANADIAN NATIONAL RAILWAY</b>         |               |               |              |
| 5.85% DUE 11/15/17.....                  | 115,000       | 128,094       | 114,635      |
| <b>CARGILL INC</b>                       |               |               |              |
| 5.2% DUE 01/22/13.....                   | 460,000       | 490,260       | 459,618      |
| <b>CD 2007-CD4 P/T</b>                   |               |               |              |
| 5.366% DUE 12/11/49.....                 | 1,361,000     | 1,127,557     | 980,635      |
| <b>CIE FIN FONCIER</b>                   |               |               |              |
| 4% DUE 07/21/11.....                     | 900,000       | 1,234,869     | 1,266,660    |
| <b>CIE FINANCEMENT FONCIER</b>           |               |               |              |
| 2% DUE 02/17/12.....                     | 1,000,000     | 1,339,940     | 1,381,225    |
| 2.125% DUE 04/22/13.....                 | 900,000       | 906,091       | 898,623      |
| <b>CIMENTS FRANCAIS</b>                  |               |               |              |
| 4.75% DUE 04/04/17.....                  | 50,000        | 67,189        | 70,919       |

**GENERAL ENDOWMENT FUND**  
**DEBT SECURITIES**  
April 30, 2010

SCHEDULE D  
(CONTINUED)

| SECURITY                                    | PAR VALUE (1) | VALUE<br>(\$) | COST<br>(\$) |
|---|---------------|---------------|--------------|
| CISCO SYSTEMS INC                           |               |               |              |
| 5.9% DUE 02/15/39.....                      | 1,090,000     | 1,142,792     | 1,087,569    |
| CITIGROUP COMMERCIAL MORTGAGE TRUST         |               |               |              |
| 4.96% DUE 05/15/43.....                     | 281,000       | 243,634       | 213,560      |
| 5.69972% DUE 12/10/49.....                  | 3,928,000     | 3,545,529     | 2,098,236    |
| CITIGROUP FINANCE CANADA INC                |               |               |              |
| 5.5% DUE 05/21/13.....                      | 200,000       | 202,456       | 199,276      |
| CITIGROUP INC                               |               |               |              |
| 0.795% DUE 06/28/13.....                    | 100,000       | 126,175       | 118,061      |
| 4.75% DUE 05/31/17.....                     | 300,000       | 383,559       | 300,155      |
| 5.5% DUE 04/11/13.....                      | 900,000       | 950,417       | 865,288      |
| 6% DUE 08/15/17.....                        | 900,000       | 931,843       | 816,406      |
| CITIGROUP MORTGAGE LOAN TRUST               |               |               |              |
| 2.51% DUE 08/25/35.....                     | 143,926       | 135,802       | 141,491      |
| 2.56% DUE 08/25/35.....                     | 150,498       | 141,019       | 144,854      |
| 2.82% DUE 12/25/35.....                     | 206,876       | 195,099       | 205,745      |
| CITIGROUP PROPERTY LTD                      |               |               |              |
| 5.1383% DUE 08/20/12.....                   | 700,000       | 650,914       | 590,415      |
| CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGE |               |               |              |
| 5.22292% DUE 07/15/44.....                  | 1,124,000     | 1,032,153     | 524,768      |
| 5.655% DUE 11/15/44.....                    | 460,000       | 478,715       | 462,286      |
| CITIMORTGAGE ALTERNATIVE LOAN TRUST         |               |               |              |
| 5.75% DUE 04/25/37.....                     | 524,125       | 424,889       | 435,024      |
| CLEAR CHANNEL WORLDWIDE                     |               |               |              |
| 9.25% DUE 12/15/17.....                     | 41,000        | 43,768        | 42,525       |
| 9.25% DUE 12/15/17.....                     | 51,000        | 54,634        | 52,901       |
| CLOROX CO                                   |               |               |              |
| 5% DUE 01/15/15.....                        | 375,000       | 406,913       | 363,413      |
| COMCAST CORP                                |               |               |              |
| 6.55% DUE 07/01/39.....                     | 615,000       | 650,780       | 612,990      |
| 6.95% DUE 08/15/37.....                     | 905,000       | 1,007,934     | 920,231      |
| COMM 2005-FL 10 CL                          |               |               |              |
| 0.52688% DUE 04/15/17.....                  | 155,000       | 143,866       | 132,234      |
| COMMERCIAL MORTGAGE                         |               |               |              |
| 0.51688% DUE 06/15/22.....                  | 4,209,000     | 3,647,605     | 2,614,646    |
| 5.81593% DUE 12/10/49.....                  | 450,000       | 462,926       | 444,041      |
| COMMONWEALTH BANK OF AUSTRALIA              |               |               |              |
| 0.63425% DUE 12/10/12.....                  | 800,000       | 799,553       | 800,000      |
| 0.78353% DUE 06/25/14.....                  | 2,800,000     | 2,834,118     | 2,800,000    |
| 4.5% DUE 02/20/14.....                      | 800,000       | 709,743       | 513,310      |
| COMMONWEALTH EDISON CO                      |               |               |              |
| 5.8% DUE 03/15/18.....                      | 270,000       | 297,116       | 290,223      |
| COMPAGNIE DE FINANCEMENT FONCI              |               |               |              |
| 3.875% DUE 02/11/11.....                    | 500,000       | 678,580       | 684,986      |
| 4.5% DUE 01/09/13.....                      | 300,000       | 426,005       | 469,539      |
| CONOCOPHILLIPS                              |               |               |              |
| 6.5% DUE 02/01/39.....                      | 530,000       | 611,985       | 522,368      |
| COSTCO WHOLESALE CORP                       |               |               |              |
| 5.5% DUE 03/15/17.....                      | 250,000       | 278,760       | 249,603      |
| COUNTRYWIDE HOME LOANS                      |               |               |              |
| 5.75% DUE 07/25/37.....                     | 785,000       | 646,638       | 706,500      |

**GENERAL ENDOWMENT FUND**  
**DEBT SECURITIES**  
April 30, 2010

SCHEDULE D  
(CONTINUED)

| SECURITY                              | PAR VALUE (1) | VALUE<br>(\$) | COST<br>(\$) |
|---------------------------------------|---------------|---------------|--------------|
| <b>COVIDIEN INTERNATIONAL FINANCE</b> |               |               |              |
| 6.55% DUE 10/15/37.....               | 365,000       | 420,146       | 381,735      |
| <b>CREDIT AGRICOLE SA</b>             |               |               |              |
| 6.637% DUE 05/29/49.....              | 200,000       | 166,000       | 96,000       |
| <b>CREDIT SUISSE</b>                  |               |               |              |
| 5.1% DUE 08/15/38.....                | 311,000       | 263,949       | 218,769      |
| 5.54779% DUE 02/15/16.....            | 700,000       | 598,459       | 450,406      |
| 5.72238% DUE 06/15/39.....            | 5,020,000     | 3,665,405     | 2,304,193    |
| 5.72238% DUE 06/15/39.....            | 282,000       | 269,361       | 210,233      |
| 6% DUE 07/25/37.....                  | 773,187       | 570,346       | 717,131      |
| 6.5% DUE 01/15/12.....                | 472,000       | 512,244       | 517,831      |
| <b>CREDIT SUISSE FB</b>               |               |               |              |
| 3.3404% DUE 08/25/33.....             | 43,010        | 41,953        | 38,750       |
| <b>CRGT</b>                           |               |               |              |
| 5.045% DUE 08/14/37.....              | 479,999       | 432,402       | 429,164      |
| <b>CRICKET COMMUNICATIONS INC</b>     |               |               |              |
| 9.375% DUE 11/01/14.....              | 410,000       | 423,838       | 413,075      |
| 10% DUE 07/15/15.....                 | 99,000        | 104,693       | 101,228      |
| <b>CSMC</b>                           |               |               |              |
| 6.5% DUE 07/26/36.....                | 172,805       | 96,960        | 122,908      |
| <b>CSX CORP</b>                       |               |               |              |
| 6.3% DUE 03/15/12.....                | 200,000       | 215,953       | 208,946      |
| <b>CVS CORP</b>                       |               |               |              |
| 6.125% DUE 08/15/16.....              | 1,000,000     | 1,113,450     | 1,039,330    |
| <b>CWABS ASSET</b>                    |               |               |              |
| 0.39281% DUE 02/25/37.....            | 103,967       | 100,294       | 94,610       |
| 0.42281% DUE 02/25/37.....            | 279,197       | 266,290       | 248,269      |
| <b>CWALT INC</b>                      |               |               |              |
| 0.64281% DUE 01/25/36.....            | 1,726,478     | 975,115       | 1,037,905    |
| 0.64281% DUE 05/25/35.....            | 361,225       | 290,217       | 289,883      |
| 1.94083% DUE 11/25/35.....            | 37,529        | 21,759        | 24,583       |
| 2.48083% DUE 11/25/35.....            | 37,554        | 22,260        | 24,608       |
| 5.25% DUE 06/25/35.....               | 503,936       | 394,568       | 428,346      |
| 5.5% DUE 10/25/35.....                | 923,698       | 642,240       | 748,195      |
| 5.5% DUE 11/25/35.....                | 154,938       | 140,873       | 127,436      |
| 5.5% DUE 12/25/35.....                | 456,675       | 416,460       | 360,603      |
| 6.5% DUE 08/25/32.....                | 269,850       | 247,051       | 228,023      |
| <b>CWMBS INC</b>                      |               |               |              |
| 0.61281% DUE 04/25/35.....            | 1,505,795     | 889,360       | 996,176      |
| 0.66281% DUE 03/25/35.....            | 288,765       | 167,260       | 289,307      |
| 0.66281% DUE 03/25/35.....            | 122,944       | 77,662        | 122,944      |
| 0.67281% DUE 02/25/35.....            | 128,571       | 95,310        | 128,571      |
| 3.54724% DUE 04/20/35.....            | 23,416        | 22,432        | 22,977       |
| <b>DAIMLER CHRYSLER</b>               |               |               |              |
| 4.875% DUE 06/15/10.....              | 200,000       | 200,835       | 194,762      |
| <b>DANSKE BANK</b>                    |               |               |              |
| 5.914% DUE 12/29/49.....              | 700,000       | 629,162       | 685,328      |
| <b>DAYTON HUDSON CORP</b>             |               |               |              |
| 6.65% DEBENTURES DUE 08/01/28.....    | 261,000       | 284,342       | 306,698      |
| <b>DELL INC</b>                       |               |               |              |
| 6.5% DUE 04/15/38.....                | 400,000       | 450,533       | 396,605      |

**GENERAL ENDOWMENT FUND**  
**DEBT SECURITIES**  
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SCHEDULE D  
(CONTINUED)

| SECURITY                       | PAR VALUE (1) | VALUE<br>(\$) | COST<br>(\$) |
|--------------------------------|---------------|---------------|--------------|
| DELPHINUS                      |               |               |              |
| 0.987% DUE 11/28/31.....       | 571,536       | 755,405       | 655,169      |
| DELPHINUS 00-I BV MTG BKD FRN  |               |               |              |
| 0.907% DUE 06/25/66.....       | 40,116        | 53,062        | 48,067       |
| DENBURY RESOURCE INC           |               |               |              |
| 9.75% DUE 03/01/16.....        | 89,000        | 98,345        | 96,076       |
| DEUTSCHE BANK                  |               |               |              |
| 2.08875% DUE 12/29/49.....     | 1,700,000     | 1,385,500     | 1,700,531    |
| 5.65% DUE 08/28/36.....        | 656,343       | 441,738       | 586,006      |
| 5.65% DUE 09/28/36.....        | 843,566       | 546,657       | 704,962      |
| DEXIA CREDIT LOCAL             |               |               |              |
| 0.544% DUE 01/12/12.....       | 1,400,000     | 1,399,234     | 1,400,000    |
| 0.80781% DUE 04/29/14.....     | 3,300,000     | 3,295,941     | 3,300,000    |
| 0.9275% DUE 09/23/11.....      | 800,000       | 805,338       | 800,000      |
| 2.625% DUE 01/21/14.....       | 600,000       | 809,876       | 860,170      |
| DEXIA MUNICIPAL AGENCY         |               |               |              |
| 4% BONDS DUE 01/26/11.....     | 200,000       | 271,290       | 255,929      |
| DIAGEO CAP PLC                 |               |               |              |
| 5.2% DUE 01/30/13.....         | 760,000       | 826,141       | 759,840      |
| DU PONT (E I) DE NEMOURS & CO  |               |               |              |
| 6% DUE 07/15/18.....           | 210,000       | 236,584       | 209,912      |
| E ON INTERNATIONAL FINANCE     |               |               |              |
| 6.65% DUE 04/30/38.....        | 695,000       | 792,241       | 692,025      |
| ECANA CORP                     |               |               |              |
| 6.5% DUE 05/15/19.....         | 200,000       | 226,691       | 199,644      |
| EOG RESOURCES INC              |               |               |              |
| 5.625% DUE 06/01/19.....       | 175,000       | 192,109       | 174,678      |
| EUROSAIL NL                    |               |               |              |
| 1.394% DUE 10/17/40.....       | 218,402       | 252,194       | 236,703      |
| EXELON GENERATION CO LLC       |               |               |              |
| 6.2% DUE 10/01/17.....         | 230,000       | 254,978       | 229,439      |
| 6.25% DUE 10/01/39.....        | 200,000       | 208,586       | 199,726      |
| EXPORT- IMPORT BANK KOREA      |               |               |              |
| 5.75% DUE 05/22/13.....        | 300,000       | 429,530       | 462,147      |
| FIFTH THIRD BANCORP            |               |               |              |
| 8.25% DUE 03/01/38.....        | 910,000       | 1,003,995     | 917,289      |
| FIRST NLC TRUST                |               |               |              |
| 0.41281% DUE 08/25/37.....     | 377,643       | 268,948       | 377,643      |
| FLEET FINANCIAL GROUP INC      |               |               |              |
| 6.875% DUE 01/15/28.....       | 211,000       | 216,251       | 253,335      |
| FLORIDA POWER & LIGHT CO       |               |               |              |
| 4.85% DUE 02/01/13.....        | 262,000       | 281,659       | 268,796      |
| FLORIDA POWER CORP             |               |               |              |
| 5.8% DUE 09/15/17.....         | 460,000       | 510,433       | 458,763      |
| FMG FINANCE PROPERTY LTD       |               |               |              |
| 10.625% DUE 09/01/16.....      | 87,000        | 102,225       | 98,354       |
| FORD AUTO SECURITIZATION TRUST |               |               |              |
| 3.396% DUE 11/15/11.....       | 319,488       | 318,188       | 278,907      |
| 4.817% DUE 10/15/12.....       | 300,000       | 305,746       | 261,894      |
| FORD CREDIT AUTO OWNER         |               |               |              |
| 1.75688% DUE 06/15/12.....     | 602,290       | 606,155       | 602,290      |

**GENERAL ENDOWMENT FUND**  
**DEBT SECURITIES**  
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SCHEDULE D  
(CONTINUED)

| SECURITY                                   | PAR VALUE (1) | VALUE<br>(\$) | COST<br>(\$) |
|--|---------------|---------------|--------------|
| FORTIS BANK NEDERLAND HOLDING              |               |               |              |
| 3.375% DUE 05/19/14.....                   | 700,000       | 972,723       | 951,201      |
| FREMONT HOME LOAN TRUST                    |               |               |              |
| 0.49281% DUE 10/25/36.....                 | 750,000       | 303,750       | 439,589      |
| FRONTIER OIL CORP                          |               |               |              |
| 8.5% DUE 09/15/16.....                     | 37,000        | 38,203        | 38,822       |
| GE CAPITAL COMMERCIAL MORTGAGE CORPORATION |               |               |              |
| 5.3353% DUE 03/10/44.....                  | 145,000       | 103,562       | 88,342       |
| GENERAL DYNAMICS CORP                      |               |               |              |
| 5.25% DUE 02/01/14.....                    | 440,000       | 486,859       | 437,923      |
| GENERAL ELECTRIC CAPITAL                   |               |               |              |
| 6% DUE 08/07/19.....                       | 1,005,000     | 1,086,322     | 1,014,675    |
| GENERAL MILLS INC                          |               |               |              |
| 5.25% DUE 08/15/13.....                    | 215,000       | 236,275       | 222,501      |
| GERMAN POSTAL PENSION                      |               |               |              |
| 2.75% DUE 01/18/11.....                    | 1,700,000     | 2,283,800     | 2,370,127    |
| GERMAN RESIDENTIAL FUNDING                 |               |               |              |
| 0.884% DUE 07/20/16.....                   | 259,278       | 303,554       | 363,181      |
| GLAXOSMITHKLINE CAPITAL INC                |               |               |              |
| 6.375% DUE 05/15/38.....                   | 710,000       | 803,790       | 707,827      |
| GLOBAL CROSSING LTD                        |               |               |              |
| 12% DUE 09/15/15.....                      | 39,000        | 43,778        | 42,650       |
| GLOBAL CROSSING UK FINANCE                 |               |               |              |
| 11.755% DUE 12/15/14.....                  | 50,000        | 78,828        | 81,107       |
| GOLDMAN SACHS GROUP INC                    |               |               |              |
| 5.95% DUE 01/18/18.....                    | 600,000       | 615,455       | 599,148      |
| 6.75% DUE 10/01/37.....                    | 675,000       | 654,491       | 624,254      |
| 6.875% DUE 01/15/11.....                   | 500,000       | 517,669       | 478,115      |
| GOLDMAN SACHS SECURITIES                   |               |               |              |
| 2.94613% DUE 09/25/35.....                 | 241,496       | 235,191       | 238,703      |
| GS MORTGAGE SECURITIES CORP                |               |               |              |
| 0.37469% DUE 03/06/20.....                 | 243,635       | 235,238       | 243,635      |
| 5.25674% DUE 08/27/37.....                 | 1,950,577     | 1,206,684     | 1,602,655    |
| HALLIBURTON CO                             |               |               |              |
| 5.9% DUE 09/15/18.....                     | 470,000       | 525,468       | 469,925      |
| HARBORVIEW MORTGAGE                        |               |               |              |
| 0.52894% DUE 12/19/37.....                 | 66,212        | 39,082        | 46,348       |
| 0.55894% DUE 05/19/35.....                 | 295,517       | 187,138       | 295,517      |
| HASBRO INC                                 |               |               |              |
| 6.125% DUE 05/15/14.....                   | 410,000       | 455,142       | 422,894      |
| HEALTH CARE REIT INC                       |               |               |              |
| 5.875% DUE 05/15/15.....                   | 300,000       | 317,419       | 271,335      |
| HERSHEY CO                                 |               |               |              |
| 5.45% DUE 09/01/16.....                    | 465,000       | 505,495       | 463,895      |
| HONDA CANADA FINANCE INC                   |               |               |              |
| 0.69429% DUE 03/26/12.....                 | 1,000,000     | 958,120       | 850,991      |
| HONEYWELL INTERNATIONAL INC                |               |               |              |
| 5.7% DUE 03/15/37.....                     | 258,000       | 267,767       | 249,545      |
| IBM CORP                                   |               |               |              |
| 7.625% DUE 10/15/18.....                   | 600,000       | 751,609       | 597,768      |

**GENERAL ENDOWMENT FUND**  
**DEBT SECURITIES**  
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SCHEDULE D  
(CONTINUED)

| SECURITY                              | PAR VALUE (1) | VALUE<br>(\$) | COST<br>(\$) |
|---------------------------------------|---------------|---------------|--------------|
| IMERYS                                |               |               |              |
| 5% DUE 04/18/17.....                  | 150,000       | 203,346       | 211,744      |
| IMMEO RESIDENTIAL FINANCE             |               |               |              |
| 0.81% DUE 12/15/16.....               | 271,996       | 312,301       | 386,551      |
| INDIANAPOLIS LIFE INSURANCE CO        |               |               |              |
| 8.66% SURPLUS NOTES DUE 04/01/11..... | 1,118,000     | 1,154,872     | 1,222,376    |
| INDYMAC INDEX                         |               |               |              |
| 5.75% DUE 02/25/36.....               | 59,793        | 41,146        | 49,778       |
| ING BANK (AUSTRALIA) LTD              |               |               |              |
| 5.0283% DUE 06/24/14.....             | 2,000,000     | 1,875,964     | 1,575,500    |
| INTUIT                                |               |               |              |
| 5.75% DUE 03/15/17.....               | 1,000,000     | 1,077,155     | 962,260      |
| ITC PROPERTIES GROUP LTD              |               |               |              |
| 1% DUE 06/14/11.....                  | 3,360,000     | 434,162       | 432,801      |
| J P MORGAN ALTER                      |               |               |              |
| 6% DUE 11/25/36.....                  | 740,069       | 538,516       | 554,339      |
| 6% DUE 12/27/36.....                  | 842,699       | 674,088       | 695,209      |
| J P MORGAN CHASE                      |               |               |              |
| 5.375% DUE 10/01/12.....              | 700,000       | 761,171       | 706,804      |
| 5.48% DUE 05/15/45.....               | 2,810,000     | 2,354,876     | 1,269,938    |
| 5.79% DUE 02/15/51.....               | 460,000       | 477,328       | 462,276      |
| 5.819% DUE 02/12/51.....              | 460,000       | 476,542       | 462,299      |
| 5.94408% DUE 02/15/51.....            | 2,934,000     | 2,494,222     | 1,751,043    |
| JAPAN FINANCIAL CORP                  |               |               |              |
| 5.875% DUE 03/14/11.....              | 2,000,000     | 2,087,050     | 1,955,120    |
| JEFFERIES GROUP INC                   |               |               |              |
| 8.5% DUE 07/15/19.....                | 465,000       | 528,471       | 466,355      |
| JLOC 36 LLC                           |               |               |              |
| 0.505% DUE 02/16/16.....              | 32,065,001    | 276,275       | 270,096      |
| JLOC 37 LLC                           |               |               |              |
| 0.46% DUE 01/15/15.....               | 31,199,857    | 252,850       | 245,429      |
| JOHNSON & JOHNSON                     |               |               |              |
| 5.85% DUE 07/15/38.....               | 400,000       | 438,835       | 399,808      |
| JP MORGAN CHASE                       |               |               |              |
| 5.87406% DUE 04/15/45.....            | 206,000       | 192,118       | 149,028      |
| JP MORGAN CHASE & CO                  |               |               |              |
| 3.625% DUE 12/12/11.....              | 800,000       | 1,106,337     | 1,184,417    |
| JPMORGAN CHASE CAP XXII               |               |               |              |
| 6.45% DUE 02/02/37.....               | 500,000       | 472,000       | 497,960      |
| KELLOGG CO                            |               |               |              |
| 7.45% BONDS DUE 04/01/31.....         | 308,000       | 386,070       | 393,102      |
| KFW                                   |               |               |              |
| 3.75% DUE 09/07/16.....               | 800,000       | 1,247,134     | 1,278,872    |
| KIMBERLY CLARK CORP                   |               |               |              |
| 6.125% DUE 08/01/17.....              | 420,000       | 480,116       | 418,727      |
| KIMCO REALTY CORP                     |               |               |              |
| 6.875% DUE 10/01/19.....              | 220,000       | 248,431       | 219,648      |
| KRAFT FOODS INC                       |               |               |              |
| 7% DUE 08/11/37.....                  | 975,000       | 1,110,706     | 993,067      |
| LAFARGE                               |               |               |              |
| 5.375% DUE 06/26/17.....              | 50,000        | 68,271        | 74,990       |

**GENERAL ENDOWMENT FUND**  
**DEBT SECURITIES**  
April 30, 2010

SCHEDULE D  
(CONTINUED)

| SECURITY                       | PAR VALUE (1) | VALUE<br>(\$) | COST<br>(\$) |
|--------------------------------|---------------|---------------|--------------|
| LANDWIRTSCHAFTLICHE RENTENBANK |               |               |              |
| 3.75% DUE 02/11/16.....        | 600,000       | 848,900       | 769,419      |
| LB UBS COMMERCIAL              |               |               |              |
| 4.739% DUE 07/15/30.....       | 447,000       | 460,726       | 428,649      |
| 5.413% DUE 09/15/39.....       | 897,000       | 864,228       | 496,274      |
| 5.588% DUE 09/15/45.....       | 460,000       | 475,562       | 462,290      |
| 5.712% DUE 03/15/39.....       | 1,710,000     | 1,603,442     | 946,378      |
| 5.90214% DUE 06/15/38.....     | 2,528,000     | 2,158,453     | 1,436,747    |
| 5.933% DUE 07/17/40.....       | 395,000       | 402,896       | 396,961      |
| 6.15446% DUE 04/15/41.....     | 777,000       | 660,902       | 420,000      |
| 6.16608% DUE 09/15/45.....     | 3,019,000     | 2,588,004     | 1,434,276    |
| LB UBS COMMERCIAL MORTGAGE     |               |               |              |
| 4.858% DUE 12/15/39.....       | 112,000       | 90,758        | 84,000       |
| LBG CAPITAL                    |               |               |              |
| 8.5% DUE 12/29/49.....         | 700,000       | 609,000       | 700,000      |
| LEASEPLAN CORP                 |               |               |              |
| 3.25% DUE 05/22/14.....        | 300,000       | 414,321       | 405,935      |
| LEHMAN BROTHERS HOLDINGS       |               |               |              |
| 2.95063% DUE 05/25/10.....     | 1,200,000     | 259,500       | 1,139,138    |
| 5.625% DUE 01/24/13.....       | 600,000       | 133,500       | 597,264      |
| LEHMAN XS TRUST                |               |               |              |
| 0.49281% DUE 04/25/37.....     | 409,450       | 283,633       | 409,450      |
| LILLY ELI & CO                 |               |               |              |
| 5.2% DUE 03/15/17.....         | 460,000       | 500,329       | 459,678      |
| LLOYDS BANK                    |               |               |              |
| 0.6875% DUE 11/29/49.....      | 190,000       | 95,000        | 154,822      |
| LLOYDS TSB BANK PLC            |               |               |              |
| 2.8% DUE 04/02/12.....         | 600,000       | 615,087       | 599,640      |
| LOCKHEED MARTIN CORP           |               |               |              |
| 7.2% DUE 05/01/36.....         | 410,000       | 494,121       | 488,314      |
| MAGELLAN MIDSTREAM PARTN       |               |               |              |
| 6.55% DUE 07/15/19.....        | 250,000       | 282,988       | 249,133      |
| MAGFD                          |               |               |              |
| 3% DUE 04/20/17.....           | 387,758       | 515,428       | 519,787      |
| MARATHON OIL CORP              |               |               |              |
| 7.5% DUE 02/15/19.....         | 68,000        | 80,934        | 67,521       |
| MARSH & MCLENNAN COS INC       |               |               |              |
| 5.375% DUE 07/15/14.....       | 1,000,000     | 1,052,945     | 990,130      |
| 6.25% DUE 03/15/12.....        | 200,000       | 214,817       | 200,516      |
| MASCO CORP                     |               |               |              |
| 5.85% DUE 03/15/17.....        | 1,000,000     | 1,011,027     | 909,890      |
| MASTER ASSET BKD               |               |               |              |
| 0.53281% DUE 01/25/36.....     | 1,559,307     | 1,244,743     | 1,062,719    |
| MASTER CREDIT CARD TRUST       |               |               |              |
| 5.297% DUE 08/21/12.....       | 100,000       | 104,355       | 99,103       |
| MASTER RESECURITIZATION        |               |               |              |
| 5.99963% DUE 06/27/36.....     | 576,446       | 441,886       | 536,095      |
| MATTEL INC                     |               |               |              |
| 5.625% DUE 03/15/13.....       | 460,000       | 495,607       | 459,057      |
| MCCORMICK & CO INC             |               |               |              |
| 5.2% DUE 12/15/15.....         | 261,000       | 282,476       | 249,592      |

**GENERAL ENDOWMENT FUND**  
**DEBT SECURITIES**  
April 30, 2010

SCHEDULE D  
(CONTINUED)

| SECURITY                                      | PAR VALUE (1) | VALUE<br>(\$) | COST<br>(\$) |
|---|---------------|---------------|--------------|
| <b>MEAD JOHNSON NUTRITION CO</b>              |               |               |              |
| 4.9% DUE 11/01/19.....                        | 220,000       | 222,161       | 219,228      |
| <b>MELLON RESIDENTIAL</b>                     |               |               |              |
| 0.77688% DUE 12/15/30.....                    | 176,240       | 167,980       | 176,956      |
| <b>MEMBERS EQUITY BANK</b>                    |               |               |              |
| 5.2083% DUE 08/20/12.....                     | 500,000       | 465,535       | 421,725      |
| <b>MERRILL LYNCH &amp; CO</b>                 |               |               |              |
| 0.8355% DUE 07/09/21.....                     | 499,897       | 458,052       | 461,155      |
| 1.385% DUE 09/27/12.....                      | 600,000       | 778,316       | 808,225      |
| 5.45% DUE 02/05/13.....                       | 460,000       | 489,248       | 459,402      |
| 6.26274% DUE 07/25/36.....                    | 1,726,528     | 1,064,347     | 725,142      |
| 6.875% DUE 04/25/18.....                      | 535,000       | 576,175       | 530,578      |
| <b>MERRILL LYNCH MORTGAGE</b>                 |               |               |              |
| 0.54281% DUE 01/25/37.....                    | 923,160       | 704,171       | 755,481      |
| 5.65504% DUE 05/12/39.....                    | 557,000       | 428,856       | 312,004      |
| 5.65504% DUE 05/12/39.....                    | 1,080,000     | 1,002,034     | 645,327      |
| 5.782% DUE 08/12/43.....                      | 1,429,000     | 1,266,034     | 752,417      |
| 5.802% DUE 08/12/43.....                      | 98,000        | 83,267        | 58,678       |
| 5.82607% DUE 06/12/50.....                    | 4,547,000     | 3,867,575     | 2,048,131    |
| 6.26622% DUE 02/12/51.....                    | 2,238,000     | 1,649,847     | 1,042,800    |
| 6.26622% DUE 02/12/51.....                    | 2,466,000     | 2,117,613     | 1,329,971    |
| <b>METROPOLITAN WASHINGTON D C</b>            |               |               |              |
| 7.462% DUE 10/01/46.....                      | 100,000       | 105,502       | 100,000      |
| <b>MID STATE TRUST VIII ASSET BACKED NOTE</b> |               |               |              |
| 7.791% DUE 03/15/38.....                      | 368,557       | 333,159       | 385,006      |
| <b>ML CFC COMMERCIAL MORTGAGE TRUST</b>       |               |               |              |
| 5.147% DUE 12/12/49.....                      | 154,000       | 102,410       | 102,410      |
| 5.378% DUE 08/12/48.....                      | 1,503,000     | 1,425,194     | 1,086,681    |
| 5.414% DUE 07/12/46.....                      | 700,000       | 706,378       | 704,676      |
| 5.95645% DUE 08/12/49.....                    | 215,000       | 187,042       | 104,484      |
| <b>MOHAWK INDUSTRY INC</b>                    |               |               |              |
| 6.875% DUE 01/15/16.....                      | 257,000       | 272,420       | 260,341      |
| <b>MORGAN JP &amp; CO</b>                     |               |               |              |
| 0.61533% DUE 02/15/12.....                    | 210,000       | 210,857       | 189,263      |
| <b>MORGAN STANLEY</b>                         |               |               |              |
| 0.75438% DUE 10/18/16.....                    | 200,000       | 184,294       | 200,302      |
| 1.041% DUE 04/13/16.....                      | 300,000       | 358,151       | 264,868      |
| 4.74% DUE 11/13/36.....                       | 775,000       | 814,270       | 683,938      |
| 4.827% DUE 06/12/47.....                      | 475,000       | 493,366       | 466,416      |
| 5.332% DUE 12/15/43.....                      | 290,000       | 294,092       | 281,107      |
| 5.569% DUE 12/15/44.....                      | 580,000       | 551,381       | 583,172      |
| 5.625% DUE 01/09/12.....                      | 200,000       | 210,913       | 130,000      |
| 5.692% DUE 04/15/49.....                      | 230,000       | 223,617       | 208,968      |
| 5.809% DUE 12/12/49.....                      | 530,000       | 538,355       | 503,473      |
| 5.914% DUE 08/12/41.....                      | 730,000       | 751,364       | 720,793      |
| 5.95% DUE 12/28/17.....                       | 280,000       | 286,779       | 279,208      |
| 6.28011% DUE 01/11/43.....                    | 460,000       | 499,239       | 446,835      |
| 6.39% DUE 10/15/35.....                       | 535,137       | 563,509       | 540,990      |
| <b>MORGAN STANLEY CAPITAL</b>                 |               |               |              |
| 4.39% DUE 09/13/45.....                       | 460,000       | 474,767       | 449,955      |
| 5.331% DUE 03/15/44.....                      | 460,000       | 475,437       | 419,103      |

**GENERAL ENDOWMENT FUND**  
**DEBT SECURITIES**  
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SCHEDULE D  
(CONTINUED)

| SECURITY  | PAR VALUE (1) | VALUE<br>(\$) | COST<br>(\$) |
|---|---------------|---------------|--------------|
| 5.4652% DUE 03/12/44.....                         | 29,000        | 26,170        | 17,400       |
| 5.731% DUE 07/12/44.....                          | 800,000       | 831,844       | 742,063      |
| 5.8103% DUE 08/12/41.....                         | 447,000       | 475,175       | 449,094      |
| MORTGAGEIT TRUST                                  |               |               |              |
| 0.4625% DUE 04/25/36.....                         | 2,166,312     | 906,493       | 685,096      |
| NATIONAL AUSTRALIA BANK                           |               |               |              |
| 2.55% DUE 01/13/12.....                           | 1,000,000     | 1,023,901     | 998,620      |
| 3.375% DUE 07/08/14.....                          | 900,000       | 934,242       | 896,841      |
| 4.25% DUE 03/26/12.....                           | 700,000       | 638,361       | 462,094      |
| 5.4983% DUE 01/21/14.....                         | 1,400,000     | 1,330,844     | 924,490      |
| NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP |               |               |              |
| 10.375% DUE 11/01/18.....                         | 220,000       | 299,866       | 246,912      |
| NATIONWIDE BUILDING SOCIETY                       |               |               |              |
| 4.125% DUE 02/27/12.....                          | 1,400,000     | 1,926,650     | 1,973,571    |
| NEWMONT MINING CORP                               |               |               |              |
| 5.125% DUE 10/01/19.....                          | 440,000       | 453,585       | 437,809      |
| NORTHERN NATURAL GAS CO                           |               |               |              |
| 5.75% DUE 07/15/18.....                           | 450,000       | 483,027       | 449,897      |
| NOVARTIS SECURITIES INVEST LTD                    |               |               |              |
| 5.125% DUE 02/10/19.....                          | 392,000       | 421,277       | 391,302      |
| NUCOR CORP  |               |               |              |
| 5% DUE 12/01/12.....                              | 275,000       | 299,383       | 276,378      |
| OHIO POWER CO                                     |               |               |              |
| 4.85% DUE 01/15/14.....                           | 225,000       | 239,112       | 215,991      |
| OPTION ONE MORTGAGE ACCEPTANCE CORP               |               |               |              |
| 0.74281% DUE 12/25/31.....                        | 33,109        | 26,463        | 33,109       |
| ORACLE CORP                                       |               |               |              |
| 5% DUE 07/08/19.....                              | 400,000       | 426,330       | 398,508      |
| 6.5% DUE 04/15/38.....                            | 758,000       | 866,718       | 761,738      |
| PACIFIC CORPORATION                               |               |               |              |
| 6.1% DUE 08/01/36.....                            | 250,000       | 269,621       | 255,473      |
| PEPSICO INC                                       |               |               |              |
| 5.15% DUE 05/15/12.....                           | 460,000       | 495,725       | 459,784      |
| 7.9% DUE 11/01/18.....                            | 375,000       | 473,025       | 374,093      |
| PERPETUAL TRUSTEE TORRENS                         |               |               |              |
| 5.0417% DUE 10/19/38.....                         | 458,481       | 418,011       | 429,025      |
| PETRO-CANADA                                      |               |               |              |
| 7% DUE 11/15/28.....                              | 261,000       | 289,665       | 271,965      |
| PFIZER INC  |               |               |              |
| 6.2% DUE 03/15/19.....                            | 400,000       | 456,118       | 399,596      |
| PIMCO SWAP  |               |               |              |
| 5.648% DUE 10/15/48.....                          | 115,000       | 105,616       | 94,495       |
| POPULAR   |               |               |              |
| 0.43281% DUE 12/25/36.....                        | 12,366        | 11,958        | 11,859       |
| POTASH CORP OF SASKATCHEWAN INC                   |               |               |              |
| 6.5% DUE 05/15/19.....                            | 200,000       | 227,322       | 199,832      |
| PPL ELECTRIC UTILITIES CORP                       |               |               |              |
| 6.25% DUE 05/15/39.....                           | 220,000       | 242,793       | 223,123      |
| PPL ENERGY SUPPLY LLC                             |               |               |              |
| 6.3% DUE 07/15/13.....                            | 220,000       | 243,795       | 222,872      |

**GENERAL ENDOWMENT FUND**  
**DEBT SECURITIES**  
April 30, 2010

SCHEDULE D  
(CONTINUED)

| SECURITY                            | PAR VALUE (1) | VALUE<br>(\$) | COST<br>(\$) |
|-------------------------------------|---------------|---------------|--------------|
| PRAXAIR INC                         |               |               |              |
| 5.25% DUE 11/15/14.....             | 420,000       | 464,583       | 419,026      |
| PRINCIPAL LIFE INCOME FUNDINGS      |               |               |              |
| 5.3% DUE 12/14/12.....              | 450,000       | 485,964       | 449,649      |
| PROCTER & GAMBLE CO                 |               |               |              |
| 5.55% DUE 03/05/37.....             | 111,000       | 116,083       | 110,246      |
| PRUDENTIAL FINANCIAL INC            |               |               |              |
| 5.4% DUE 06/13/35.....              | 625,000       | 573,600       | 585,600      |
| PSEG POWER LLC                      |               |               |              |
| 5.125% DUE 04/15/20.....            | 440,000       | 448,019       | 438,117      |
| PUBLIC SERVICE COMPANY COLORADO     |               |               |              |
| 5.8% DUE 08/01/18.....              | 230,000       | 256,050       | 229,662      |
| PUBLIC SERVICE ELECTRIC & GAS CO    |               |               |              |
| 5.5% DUE 03/01/40.....              | 200,000       | 203,558       | 199,042      |
| PUMA GLOBAL TRUST                   |               |               |              |
| 0.5475% DUE 02/21/38.....           | 287,455       | 273,877       | 274,520      |
| QVC INC                             |               |               |              |
| 7.125% DUE 04/15/17.....            | 21,000        | 21,315        | 21,000       |
| 7.5% DUE 10/01/19.....              | 194,000       | 198,850       | 200,887      |
| QWEST CORP                          |               |               |              |
| 8.875% DUE 03/15/12.....            | 350,000       | 382,375       | 348,051      |
| RADIOSHACK CORP                     |               |               |              |
| 7.375% DUE 05/15/11.....            | 200,000       | 209,000       | 205,430      |
| RALI SERVICE                        |               |               |              |
| 0.49281% DUE 03/25/27.....          | 149,343       | 73,827        | 85,332       |
| 0.50281% DUE 01/25/37.....          | 1,958,629     | 1,153,959     | 1,160,171    |
| RBS COVERED BOND                    |               |               |              |
| 3.25% DUE 01/18/13.....             | 500,000       | 686,749       | 688,984      |
| RBSGC                               |               |               |              |
| 5.5% DUE 11/25/35.....              | 1,017,762     | 767,992       | 821,509      |
| REALKREDIT DANMARK                  |               |               |              |
| 2% DUE 01/01/11.....                | 2,100,000     | 375,872       | 412,064      |
| REGIONS FINANCIAL CORP              |               |               |              |
| 7.75% DUE 11/10/14.....             | 300,000       | 323,960       | 296,958      |
| RESIDENTIAL ASSET MORTGAGE PRODUCTS |               |               |              |
| 0.90281% DUE 06/25/32.....          | 6,589         | 5,325         | 6,593        |
| REXAM                               |               |               |              |
| 6.75% DUE 06/01/13.....             | 1,000,000     | 1,097,249     | 995,630      |
| REYNOLDS AMERICAN INC               |               |               |              |
| 6.75% DUE 06/15/17.....             | 400,000       | 431,641       | 399,632      |
| ROHM & HAAS CO                      |               |               |              |
| 6% DUE 09/15/17.....                | 1,000,000     | 1,077,267     | 992,740      |
| ROYAL BANK OF SCOTLAND              |               |               |              |
| 2.625% DUE 05/11/12.....            | 700,000       | 715,908       | 699,937      |
| 3.75% DUE 11/14/11.....             | 600,000       | 827,870       | 888,913      |
| 4.375% DUE 03/27/12.....            | 700,000       | 628,398       | 481,402      |
| RYDER SYSTEM INC                    |               |               |              |
| 6% DUE 03/01/13.....                | 2,000,000     | 2,149,824     | 1,961,100    |
| SAN DIEGO GAS & ELECTRIC CO         |               |               |              |
| 6% DUE 06/01/39.....                | 200,000       | 218,145       | 199,080      |

**GENERAL ENDOWMENT FUND**  
**DEBT SECURITIES**  
April 30, 2010

SCHEDULE D  
(CONTINUED)

| SECURITY                              | PAR VALUE (1) | VALUE<br>(\$) | COST<br>(\$) |
|---------------------------------------|---------------|---------------|--------------|
| SARA LEE CORP                         |               |               |              |
| 6.25% DUE 09/15/11.....               | 200,000       | 212,255       | 205,580      |
| SBC COMMUNICATIONS INC                |               |               |              |
| 6.45% DUE 06/15/34.....               | 522,000       | 546,295       | 553,816      |
| SEALED AIR CORP                       |               |               |              |
| 5.625% DUE 07/15/13.....              | 500,000       | 529,915       | 498,580      |
| SEQUOIA MORTGAGE TRUST                |               |               |              |
| 0.68894% DUE 10/19/26.....            | 140,546       | 113,633       | 140,942      |
| SFEF                                  |               |               |              |
| 2.125% DUE 05/20/12.....              | 100,000       | 135,307       | 135,780      |
| 2.25% DUE 06/11/12.....               | 1,600,000     | 1,629,486     | 1,595,120    |
| 2.875% DUE 09/22/14.....              | 700,000       | 710,787       | 696,255      |
| SHELL INTERNATIONAL FINANCE           |               |               |              |
| 6.375% DUE 12/15/38.....              | 845,000       | 957,694       | 840,513      |
| SIMON PROPERTY GROUP LP               |               |               |              |
| 5.25% DUE 12/01/16.....               | 500,000       | 518,322       | 457,895      |
| 6.75% DUE 05/15/14.....               | 300,000       | 335,253       | 296,880      |
| SIRIUS XM RADIO INC                   |               |               |              |
| 8.75% DUE 04/01/15.....               | 177,000       | 180,540       | 177,195      |
| SLM CORP                              |               |               |              |
| 0.61578% DUE 01/27/14.....            | 700,000       | 609,323       | 559,125      |
| SLM STUDENT LOAN                      |               |               |              |
| 0.99578% DUE 07/25/13.....            | 144,830       | 145,527       | 143,686      |
| SMHL                                  |               |               |              |
| 6.12% DUE 11/07/40.....               | 792,628       | 742,617       | 736,787      |
| SMHL GLOBAL                           |               |               |              |
| 6.1717% DUE 09/09/41.....             | 861,837       | 804,848       | 747,514      |
| SOCIETE DE FINANCEMENT                |               |               |              |
| 3.375% DUE 05/05/14.....              | 700,000       | 725,737       | 697,291      |
| SOCIETE GENERALE                      |               |               |              |
| 4% DUE 07/07/16.....                  | 600,000       | 847,046       | 863,510      |
| SOUTH CAROLINA ELECTRIC & GAS CO      |               |               |              |
| 5.3% DUE 05/15/33.....                | 422,000       | 409,492       | 421,186      |
| SOUTHWESTERN ELECTRIC POWER CO        |               |               |              |
| 6.2% DUE 03/15/40.....                | 265,000       | 273,084       | 264,889      |
| SPAREBANK 1 BOLIGKREDITT AS           |               |               |              |
| 4% DUE 06/15/11.....                  | 300,000       | 410,832       | 424,291      |
| STRUCTURED ASSET MORTGAGE INVESTMENTS |               |               |              |
| 0.49281% DUE 09/25/36.....            | 3,450,920     | 1,891,679     | 2,314,404    |
| 0.56281% DUE 09/25/35.....            | 940,471       | 544,116       | 940,471      |
| 0.58894% DUE 07/19/35.....            | 552,632       | 475,891       | 542,270      |
| SUNCOR ENERGY INC                     |               |               |              |
| 6.5% DUE 06/15/38.....                | 315,000       | 338,987       | 314,049      |
| SUNCORP METWAY LTD                    |               |               |              |
| 1.80281% DUE 07/16/12.....            | 500,000       | 514,906       | 500,000      |
| SVERIGES BOSTADSFINANSIERINGSA        |               |               |              |
| 3.125% DUE 03/23/12.....              | 600,000       | 621,417       | 599,190      |
| SWAN                                  |               |               |              |
| 5.0233% DUE 05/12/37.....             | 476,756       | 431,907       | 437,091      |
| TALISMAN ENERGY                       |               |               |              |
| 7.75% DUE 06/01/19.....               | 210,000       | 256,143       | 218,804      |

**GENERAL ENDOWMENT FUND**  
**DEBT SECURITIES**  
April 30, 2010

SCHEDULE D  
(CONTINUED)

| SECURITY                              | PAR VALUE (1) | VALUE<br>(\$) | COST<br>(\$) |
|---------------------------------------|---------------|---------------|--------------|
| TARGET CORP                           |               |               |              |
| 6.5% DUE 10/15/37.....                | 280,000       | 316,421       | 277,500      |
| TEXAS STATE TRANSN COMMUNITY-MOBILITY |               |               |              |
| 4.75% DUE 04/01/37.....               | 100,000       | 100,915       | 102,413      |
| THOMSON CORP                          |               |               |              |
| 5.5% DUE 08/15/35.....                | 261,000       | 249,691       | 258,197      |
| THORNBURG MORTGAGE SECURITIES         |               |               |              |
| 5.12175% DUE 10/25/45.....            | 535,367       | 137,655       | 391,519      |
| 5.23588% DUE 12/25/45.....            | 207,588       | 52,855        | 150,282      |
| TIME WARNER CABLE INC                 |               |               |              |
| 7.3% DUE 07/01/38.....                | 1,300,000     | 1,498,962     | 1,296,178    |
| TRANSCANADA PIPELINES LTD             |               |               |              |
| 6.5% DUE 08/15/18.....                | 470,000       | 540,951       | 469,652      |
| TYCO ELECTRONICS GROUP S A            |               |               |              |
| 6.55% DUE 10/01/17.....               | 399,000       | 447,050       | 406,027      |
| 7.125% DUE 10/01/37.....              | 890,000       | 1,000,477     | 930,021      |
| UNITED AIRLINES                       |               |               |              |
| 8.7% DUE 10/29/49.....                | 23,424        | 5,622         | 22,502       |
| 10.125% DUE 03/22/15.....             | 136,294       | 50,429        | 144,998      |
| UNITED HEALTH GROUP INC               |               |               |              |
| 6.625% DUE 11/15/37.....              | 1,085,000     | 1,155,962     | 1,034,851    |
| 6.875% DUE 02/15/38.....              | 210,000       | 230,725       | 175,057      |
| UNITED TECHNOLOGIES CORP              |               |               |              |
| 5.4% DUE 05/01/35.....                | 540,000       | 541,469       | 535,874      |
| UPC HOLDING                           |               |               |              |
| 8.625% DUE 09/20/10.....              | 103,000       | 140,035       | 151,586      |
| US BANK NATIONAL ASSOCIATION          |               |               |              |
| 4.375% DUE 02/28/17.....              | 1,000,000     | 1,337,322     | 1,389,229    |
| VIACOM INC                            |               |               |              |
| 5.625% DUE 09/15/19.....              | 400,000       | 423,356       | 407,752      |
| 6.875% DUE 04/30/36.....              | 495,000       | 541,324       | 479,335      |
| VIRGINIA ELEC & POWER CO              |               |               |              |
| 4.75% DUE 03/01/13.....               | 517,000       | 556,712       | 519,090      |
| VIVENDI                               |               |               |              |
| 5.75% DUE 04/04/13.....               | 600,000       | 651,479       | 596,382      |
| 6.625% DUE 04/04/18.....              | 100,000       | 110,777       | 99,675       |
| VULCAN MATERIALS CO                   |               |               |              |
| 7% DUE 06/15/18.....                  | 45,000        | 50,172        | 49,939       |
| WACHOVIA BANK COMMERCIAL MORTGAGE     |               |               |              |
| 5.342% DUE 12/15/43.....              | 1,173,000     | 1,093,448     | 947,723      |
| WACHOVIA BANK COMMERCIAL              |               |               |              |
| 5.368% DUE 11/15/48.....              | 915,000       | 741,282       | 528,563      |
| 5.73848% DUE 05/15/43.....            | 578,000       | 458,017       | 489,133      |
| 5.73848% DUE 05/15/43.....            | 561,000       | 227,159       | 297,330      |
| WALMART STORES INC                    |               |               |              |
| 5.8% DUE 02/15/18.....                | 460,000       | 523,660       | 481,183      |
| 6.5% DUE 08/15/37.....                | 930,000       | 1,063,388     | 984,610      |
| WAL-MART STORES INC                   |               |               |              |
| 5.625% DUE 04/01/40.....              | 230,000       | 235,206       | 228,057      |
| WAMU COMMERCIAL MORTGAGE              |               |               |              |
| 5.9384% DUE 03/23/45.....             | 2,779,095     | 2,702,445     | 2,354,638    |

**GENERAL ENDOWMENT FUND**  
**DEBT SECURITIES**  
April 30, 2010

SCHEDULE D  
(CONTINUED)

| SECURITY  | PAR VALUE (1) | VALUE<br>(\$)      | COST<br>(\$)       |
|---|---------------|--------------------|--------------------|
| <b>WAMU MORTGAGE</b>                                |               |                    |                    |
| 0.57281% PASS THRU 05-AR6 DUE 04/25/45.....         | 61,526        | 51,543             | 61,526             |
| 0.65281% PASS THRU 05-AR2 2A DUE 01/25/45.....      | 128,181       | 106,030            | 128,181            |
| 2.83319% DUE 09/25/33.....                          | 1,457,757     | 1,469,151          | 1,351,614          |
| 5.5% DUE 08/25/35.....                              | 404,000       | 357,478            | 323,200            |
| <b>WASHINGTON MUTUAL MORTGAGE</b>                   |               |                    |                    |
| 0.66281% DUE 01/25/45.....                          | 272,025       | 225,914            | 232,841            |
| 0.88281% DUE 12/25/27.....                          | 428,420       | 385,497            | 428,554            |
| 1.84083% DUE 08/25/42.....                          | 90,955        | 69,330             | 91,718             |
| <b>WELLS FARGO HOME EQUITY TRUST</b>                |               |                    |                    |
| 0.57281% DUE 10/25/35.....                          | 54,250        | 53,079             | 54,330             |
| <b>WELLS FARGO MORTGAGE</b>                         |               |                    |                    |
| 4.95% DUE 03/25/36.....                             | 686,967       | 641,574            | 550,195            |
| 6% DUE 08/25/37.....                                | 622,936       | 559,221            | 530,275            |
| 6% DUE 08/25/37.....                                | 626,149       | 566,728            | 572,926            |
| 6% DUE 08/25/37.....                                | 1,735,465     | 1,557,109          | 1,592,210          |
| <b>WELLS FARGO MORTGAGE BACKED SECURITIES TRUST</b> |               |                    |                    |
| 6% DUE 10/25/36.....                                | 545,000       | 510,820            | 491,181            |
| <b>WENDEL SA</b>                                    |               |                    |                    |
| 4.375% DUE 08/09/17.....                            | 200,000       | 225,376            | 245,871            |
| 4.875% DUE 05/26/16.....                            | 250,000       | 300,833            | 327,332            |
| <b>WEST PENN POWER CO</b>                           |               |                    |                    |
| 5.95% DUE 12/15/17.....                             | 460,000       | 476,720            | 458,726            |
| <b>WESTPAC BANKING CORP</b>                         |               |                    |                    |
| 0.53425% DUE 09/10/14.....                          | 900,000       | 901,120            | 900,000            |
| 4.75% DUE 03/05/14.....                             | 2,400,000     | 2,147,350          | 1,560,771          |
| <b>WESTPAC SECURITIES NZ LTD</b>                    |               |                    |                    |
| 3.45% DUE 07/28/14.....                             | 800,000       | 822,488            | 798,256            |
| <b>WILLIS NORTH AMERICA INC</b>                     |               |                    |                    |
| 6.2% DUE 03/28/17.....                              | 186,000       | 190,452            | 187,488            |
| <b>WISCONSIN ELECTRIC POWER CO</b>                  |               |                    |                    |
| 5.7% DUE 12/01/36.....                              | 265,000       | 275,029            | 267,473            |
| <b>WM COVERED BOND PROGRAM</b>                      |               |                    |                    |
| 3.875% DUE 09/27/11.....                            | 900,000       | 1,222,614          | 1,021,969          |
| <b>WYETH</b>  |               |                    |                    |
| 5.5% DUE 02/15/16.....                              | 658,000       | 737,356            | 650,086            |
| <b>XTO ENERGY INC</b>                               |               |                    |                    |
| 6.25% DUE 08/01/17.....                             | 435,000       | 503,647            | 433,739            |
| <b>TOTAL CORPORATE OBLIGATIONS</b>                  |               | <b>264,075,625</b> | <b>241,203,304</b> |
| <b>OTHER - DEBT SECURITIES</b>                      |               |                    |                    |
| <b>BUCKEYE OHIO TOBACCO SETTLEMENT</b>              |               |                    |                    |
| 5.875% DUE 06/01/47.....                            | 300,000       | 225,195            | 293,595            |
| <b>GOLDEN STATE TOBACCO SECURITIZATION</b>          |               |                    |                    |
| 5.75% DUE 06/01/47.....                             | 300,000       | 231,849            | 279,756            |
| <b>MUNICIPAL ELEC AUTH GA</b>                       |               |                    |                    |
| 6.637% DUE 04/01/57.....                            | 1,575,000     | 1,651,766          | 1,577,441          |
| 6.655% DUE 04/01/57.....                            | 785,000       | 825,161            | 787,758            |
| <b>PUERTO RICO SALES TAX FING</b>                   |               |                    |                    |
| 0% DUE 08/01/54.....                                | 100,000       | 6,241              | 8,209              |

**GENERAL ENDOWMENT FUND**  
**DEBT SECURITIES**  
 April 30, 2010

SCHEDULE D  
 (CONTINUED)

| SECURITY  | PAR VALUE (1) | VALUE<br>(\$)          | COST<br>(\$)           |
|---|---------------|------------------------|------------------------|
| TOBACCO SEC AUTHORITY SOUTHERN CALIFORNIA<br>5% DUE 06/01/37..... | 500,000       | 395,980                | 421,745                |
| TOBACCO SETTLEMENT FINANCE AUTHORITY<br>7.467% DUE 06/01/47.....  | 385,000       | 313,679                | 368,907                |
| WISCONSIN ST GEN REV TXB<br>5.2% DUE 05/01/18.....                | 495,000       | 506,633                | 496,329                |
| TOTAL OTHER - DEBT SECURITIES                                     |               | <u>4,156,504</u>       | <u>4,233,740</u>       |
| <br>TOTAL DEBT SECURITIES   |               | <br><u>515,009,149</u> | <br><u>488,087,472</u> |

(1) Par Values on Non-US dollar denominated bonds are reported in currency of issue.

**GENERAL ENDOWMENT FUND**  
**INVESTMENT FUNDS**  
April 30, 2010

SCHEDULE E

| SECURITY  | VALUE<br>(\$)        | COST<br>(\$)         |
|---|----------------------|----------------------|
| <b>INVESTMENT FUNDS - MARKETABLE ALTERNATIVE</b>          |                      |                      |
| CREDIT RELATED FIXED INCOME (See Schedule G).....         | 493,162,136          | 376,936,490          |
| DEVELOPED COUNTRY EQUITY (See Schedule G).....            | 1,090,642,304        | 944,244,538          |
| EMERGING MARKET EQUITY (See Schedule G).....              | 150,107,338          | 109,104,194          |
| INVESTMENT GRADE FIXED INCOME (See Schedule G).....       | 91,163,482           | 89,007,773           |
| NATURAL RESOURCES (See Schedule G).....                   | 7,572,211            | 13,931,280           |
| REAL ESTATE (See Schedule G).....                         | 38,798,661           | 33,503,995           |
| <b>TOTAL INVESTMENT FUNDS - MARKETABLE ALTERNATIVE</b>    | <b>1,871,446,131</b> | <b>1,566,728,269</b> |
| <b>INVESTMENT FUNDS - PRIVATE MARKETS</b>                 |                      |                      |
| CREDIT RELATED FIXED INCOME (See Schedule H).....         | 473,904,197          | 415,359,497          |
| DEVELOPED COUNTRY EQUITY (See Schedule H).....            | 672,018,244          | 723,025,291          |
| EMERGING MARKET EQUITY (See Schedule H).....              | 103,101,639          | 111,591,542          |
| NATURAL RESOURCES (See Schedule H).....                   | 103,437,697          | 102,552,754          |
| REAL ESTATE (See Schedule H).....                         | 45,134,539           | 56,178,850           |
| <b>TOTAL INVESTMENT FUNDS - PRIVATE MARKETS</b>           | <b>1,397,596,316</b> | <b>1,408,707,934</b> |
| <b>INVESTMENT FUNDS - U.S. EQUITY</b>                     |                      |                      |
| MAVERICK LONG ENHANCED B5.....                            | 16,321,895           | 13,136,300           |
| MAVERICK LONG ENHANCED FD LTD.....                        | 7,082,250            | 7,100,000            |
| MAVERICK LONG ENHANCED LTD B5.....                        | 23,066,544           | 20,966,028           |
| MBA INVESTMENT FUND.....                                  | 738,792              | 728,342              |
| SPDR GOLD TR GOLD SHS.....                                | 1,365,292            | 1,305,734            |
| VALUEACT CAP INTL I LP.....                               | 127,588,321          | 94,112,578           |
| <b>TOTAL INVESTMENT FUNDS - U.S. EQUITY</b>               | <b>176,163,094</b>   | <b>137,348,982</b>   |
| <b>INVESTMENT FUNDS - NON U.S. DEVELOPED EQUITY</b>       |                      |                      |
| BGI EAFE EQUITY INDEX FD B.....                           | 74,276,297           | 60,058,792           |
| ETFS METAL SECURITIES LTD ETFS.....                       | 17,430               | 13,638               |
| INDUS LONG ONLY POOL.....                                 | 45,530,362           | 42,673,861           |
| ISHARES MSCI AUSTRALIA INDEX.....                         | 14,371,855           | 10,465,000           |
| ISHARES MSCI CDA INDEX FD.....                            | 17,553,075           | 13,647,981           |
| SILCHESTER FUND.....                                      | 53,197,690           | 42,256,601           |
| STELLIAM FUND.....  | 41,380,974           | 35,600,000           |
| VIKING LONG FUND III.....                                 | 65,713,477           | 60,000,000           |
| <b>TOTAL INVESTMENT FUNDS - NON U.S. DEVELOPED EQUITY</b> | <b>312,041,159</b>   | <b>264,715,874</b>   |
| <b>INVESTMENT FUNDS - EMERGING MARKETS</b>                |                      |                      |
| AUSTIN ALPHA LP.....                                      | 74,648,250           | 47,582,782           |
| BGI EMERGING STRATEGIC.....                               | 64,840,259           | 60,851,840           |
| DYNAMO FUND.....  | 29,987,626           | 23,310,540           |
| HILLHOUSE FUND.....                                       | 37,994,915           | 33,540,000           |
| ISHARES INC MSCI BRAZIL FREE.....                         | 31,089,217           | 15,496,458           |
| LAZARD EMERGING WORLD.....                                | 85,606,552           | 75,904,984           |
| QUORUM FUND LTD.....                                      | 8,243,235            | 10,257,099           |
| QUORUM FUND LTD - CLASS S.....                            | 3,195,529            | 2,576,543            |

**GENERAL ENDOWMENT FUND**  
**INVESTMENT FUNDS**  
April 30, 2010

SCHEDULE E  
(CONTINUED)

| SECURITY  | VALUE<br>(\$)            | COST<br>(\$)             |
|---|--------------------------|--------------------------|
| RUSSIAN PROSPERITY CL A.....                      | 22,864,107               | 21,800,000               |
| VANGUARD EMERGING MARKETS ETF.....                | 349,098                  | 354,519                  |
| VANGUARD EMERGING MARKETS ETF.....                | 98,188,313               | 75,011,196               |
| <b>TOTAL INVESTMENT FUNDS - EMERGING MARKETS</b>  | <b>457,007,100</b>       | <b>366,685,962</b>       |
| <br><b>INVESTMENT FUNDS - FIXED INCOME</b>        |                          |                          |
| BGI GLOBAL AGG EX US.....                         | 99,921,552               | 101,183,437              |
| GMO TR EMERGING COUNTRY DEBT.....                 | 5,671,504                | 5,965,608                |
| <b>TOTAL INVESTMENT FUNDS - FIXED INCOME</b>      | <b>105,593,056</b>       | <b>107,149,045</b>       |
| <br><b>INVESTMENT FUNDS - REAL ESTATE</b>         |                          |                          |
| BGI GLOBAL EX US RE FD B.....                     | 8,183,020                | 5,125,909                |
| <b>TOTAL INVESTMENT FUNDS - REAL ESTATE</b>       | <b>8,183,020</b>         | <b>5,125,909</b>         |
| <br><b>INVESTMENT FUNDS - NATURAL RESOURCES</b>   |                          |                          |
| SCHRODER COMMODITY PORTFOLIO P.....               | 71,001,845               | 71,000,000               |
| <b>TOTAL INVESTMENT FUNDS - NATURAL RESOURCES</b> | <b>71,001,845</b>        | <b>71,000,000</b>        |
| <br><b>TOTAL INVESTMENT FUNDS</b>                 | <br><b>4,399,031,720</b> | <br><b>3,927,461,975</b> |

**GENERAL ENDOWMENT FUND**  
**CASH AND CASH EQUIVALENTS**  
April 30, 2010

SCHEDULE F

| SECURITY   | VALUE<br>(\$)      | COST<br>(\$)       |
|--|--------------------|--------------------|
| <b>MONEY MARKET FUNDS</b>                              |                    |                    |
| AUSTRALIAN DOLLAR.....                                 | 93,600             | 93,433             |
| BGI MONEY MARKET FUND.....                             | 1                  | 1                  |
| BGI MONEY MARKET FUND.....                             | 1,489              | 1,489              |
| BRAZILIAN REAL.....                                    | 269,157            | 260,579            |
| BSDT-LMDA II.....                                      | 12                 | 12                 |
| CANADIAN DOLLAR.....                                   | (68,615)           | (57,392)           |
| CASH (INTEREST BEARING).....                           | (3,775,237)        | (3,775,237)        |
| CASH COLLATERAL HELD AT.....                           | (3,373,000)        | (3,373,000)        |
| CASH NON CUSTODIED.....                                | (12,014,685)       | (12,014,685)       |
| CASH-BROKER.....                                       | 7,762,104          | 7,762,104          |
| CZECH KORUNA.....                                      | (174,328)          | (175,562)          |
| DANISH KRONE.....                                      | 3,047              | 3,079              |
| DREYFUS INSTITUTIONAL PREFERRED MONEY MARKET FUND..... | 504,996,565        | 504,996,565        |
| EGP (EGYPTIAN POUND).....                              | 18,307             | 18,315             |
| EURO EUROPEAN MONETARY UNIT.....                       | 22,802,219         | 24,026,635         |
| FUTURES CASH COLLATERAL MARGIN.....                    | 157,763            | 157,763            |
| HONG KONG DOLLAR.....                                  | (4,252,259)        | (4,254,048)        |
| HUNGARIAN FORINT.....                                  | 1,451              | 1,486              |
| INDONESIAN RUPIAH.....                                 | 1,008              | 1,008              |
| JAPANESE YEN.....                                      | 30,404             | 30,960             |
| JPM CASH COLLATERAL.....                               | 260,000            | 260,000            |
| MALAYSIAN RINGGIT.....                                 | 118,669            | 117,544            |
| MEXICAN PESO.....                                      | 9,527              | 9,583              |
| MORGAN STANLEY & CO INC.....                           | (1,960,000)        | (1,960,000)        |
| NEW TURKISH LIRA.....                                  | 393                | 393                |
| NEW ZEALAND DOLLAR.....                                | 350,399            | 350,138            |
| NORWEGIAN KRONE.....                                   | 134                | 149                |
| PEN (PERUVIAN NEW SOL).....                            | 37                 | 38                 |
| PHILIPPINES PESO.....                                  | 113,541            | 113,580            |
| POLISH ZLOTY.....                                      | 150                | 139                |
| RBS PLC.....   | (130,000)          | (130,000)          |
| SINGAPORE DOLLAR.....                                  | 359                | 340                |
| SLH PROXY LONG EXPOSURE.....                           | 32,213             | 92,038             |
| SOUTH AFRICAN RAND.....                                | 50,888             | 50,888             |
| SOUTH KOREA WON.....                                   | 2,772              | 2,772              |
| SWEDISH KRONA.....                                     | 1,035              | 1,038              |
| SWISS FRANC.....                                       | (9,225,622)        | (9,380,670)        |
| TAIWAN DOLLAR.....                                     | 29,361             | 28,790             |
| TBA CASH COLL SLH.....                                 | (57,124)           | (57,124)           |
| THAILAND BAHAT.....                                    | 23,537             | 23,572             |
| UK POUND.....  | (2,750,933)        | (2,880,572)        |
| <b>TOTAL MONEY MARKET FUNDS</b>                        | <b>499,348,339</b> | <b>500,346,141</b> |
| <br>   |                    |                    |
| <b>TOTAL CASH AND CASH EQUIVALENTS</b>                 | <b>499,348,339</b> | <b>500,346,141</b> |

**GENERAL ENDOWMENT FUND**  
**MARKETABLE ALTERNATIVE INVESTMENT POOL**  
April 30, 2010

SCHEDULE G

| SECURITY                                 | VALUE<br>(\$)      |
|--|--------------------|
| <b>CREDIT RELATED FIXED INCOME</b>       |                    |
| AG SUPER FUND.....                       | 25,092,385         |
| BAUPOST VALUE PARTNERS IV LP.....        | 120,365,203        |
| BLACKSTONE DISTRESSED.....               | 652,450            |
| CENTERBRIDGE.....                        | 87,914,600         |
| CENTERBRIDGE CREDIT PARTNERS.....        | 5,261,809          |
| FARALLON CREDIT SIDE CAR.....            | 23,994,555         |
| PERRY PARTNERS INTERNATIONAL.....        | 159,884,488        |
| SATELLITE.....                           | 4,967,532          |
| SILVER POINT.....                        | 14,383,907         |
| SILVER POINT CAPITAL.....                | 28,192,817         |
| SILVER POINT CAPITAL CLASS.....          | 590,631            |
| WATERSHED.....                           | 14,574,507         |
| WATERSHED CAPITAL INSTRUMENTAL.....      | 7,287,253          |
| <b>TOTAL CREDIT RELATED FIXED INCOME</b> | <b>493,162,136</b> |
| <b>DEVELOPED COUNTRY EQUITY</b>          |                    |
| BLUE RIDGE.....                          | 61,373,473         |
| BLUE RIDGE LP.....                       | 64,316,194         |
| BRAHMAN INVEST II SPV LTD.....           | 181,709            |
| CADIAN.....                              | 23,348,717         |
| CADIAN OFFSHORE FUND.....                | 8,071,314          |
| CCM CLASS RA.....                        | 7,535,895          |
| CRITERION.....                           | 23,850,588         |
| DEERFIELD INTERNATIONAL LTD.....         | 15,473,156         |
| EMINENCE FUND LTD.....                   | 72,638,418         |
| ETON OVERSEAS FUND LTD.....              | 7,773,373          |
| ETON PARK.....                           | 21,277,614         |
| FARALLON OFFSHORE.....                   | 137,431,398        |
| FCOI II LTD.....                         | 242,798            |
| FOX POINT OFFSHORE.....                  | 17,896,087         |
| HIGHSIDE OFFSHORE.....                   | 19,210,716         |
| HIGHSIDE OFFSHORE LTD.....               | 5,607,702          |
| INDUS JAPAN FUND.....                    | 26,110,367         |
| INDUS JAPAN FUND LTD.....                | 8,060,325          |
| LANSDOWNE UK.....                        | 37,323,984         |
| LANSDOWNE UK EQUITY FUND.....            | 18,534,814         |
| MAVERICK FUND.....                       | 127,001,681        |
| OWL CREEK.....                           | 61,693,588         |
| OZ ASIA.....                             | 26,104,487         |
| OZ ASIA FUND.....                        | 2,013,845          |
| OZ EUROPE OVERSEAS.....                  | 25,864,348         |
| OZ EUROPE OVERSEAS.....                  | 525,323            |
| OZ EUROPE OVERSEAS FUND.....             | 5,144,270          |
| OZ OVERSEAS FUND.....                    | 1,035,248          |
| OZ OVERSEAS FUND.....                    | 46,087,307         |
| PROTEGE PARTNERS.....                    | 54,693,346         |

**GENERAL ENDOWMENT FUND**  
**MARKETABLE ALTERNATIVE INVESTMENT POOL**  
April 30, 2010

SCHEDULE G  
(CONTINUED)

| SECURITY  | VALUE<br>(\$)                          |
|---|--|
| ROCK CREEK.....   | 620,058                                |
| SHEPHERD CLASS.....                                     | 203,413                                |
| SHEPHERD INVESTMENTS.....                               | 3,495,282                              |
| SHEPHERD SELECT ASSET LTD.....                          | 3,704,547                              |
| STEADFAST.....  | 22,143,120                             |
| STEADFAST INTERNATIONAL.....                            | 57,122,715                             |
| STEADFAST SIDEPOCKET.....                               | 190,580                                |
| TPG - AXON PARTNERS(OFFSHORE)LTD.....                   | 8,981,524                              |
| TPG-AXON.....   | 32,978,055                             |
| TPG-AXON PARTNERS.....                                  | 11,827,587                             |
| VIKING GLOBAL EQUITY III.....                           | 22,953,335                             |
| <b>TOTAL DEVELOPED COUNTRY EQUITY</b>                   | <u><b>1,090,642,304</b></u>            |
| <br><b>EMERGING MARKET EQUITY</b>                       |  |
| MOON CAPITAL.....                                       | 45,819,708                             |
| PENTA ASIA FUND.....                                    | 14,130,574                             |
| PENTA ASIA FUND.....                                    | 23,670,690                             |
| SPINNAKER.....  | 34,113,730                             |
| VALIANT CAPITAL PARTNERS.....                           | 32,372,637                             |
| <b>TOTAL EMERGING MARKET EQUITY</b>                     | <u><b>150,107,338</b></u>              |
| <br><b>INVESTMENT GRADE FIXED INCOME</b>                |  |
| BRIDGEWATER ALPHA.....                                  | 27,754,007                             |
| BRIDGEWATER ALPHA 2.....                                | 58,891,749                             |
| BRIDGEWATER PURE ALPHA FUND II.....                     | 4,517,726                              |
| <b>TOTAL INVESTMENT GRADE FIXED INCOME</b>              | <u><b>91,163,482</b></u>               |
| <br><b>NATURAL RESOURCES</b>                            |  |
| BLACK RIVER.....  | 5,162,133                              |
| CCM SPECIAL HOLDINGS FUND LP.....                       | 2,410,078                              |
| <b>TOTAL NATURAL RESOURCES</b>                          | <u><b>7,572,211</b></u>                |
| <br><b>REAL ESTATE</b>                                  |  |
| GEM REALTY.....   | 38,798,661                             |
| <b>TOTAL REAL ESTATE</b>                                | <u><b>38,798,661</b></u>               |
| <br><b>TOTAL MARKETABLE ALTERNATIVE INVESTMENT POOL</b> | <br><u><u><b>1,871,446,132</b></u></u> |

**GENERAL ENDOWMENT FUND**  
**PRIVATE INVESTMENT POOL**  
April 30, 2010

SCHEDULE H

| SECURITY  | VALUE<br>(\$)      |
|---|--------------------|
| <b>Credit Related Fixed Inc</b>                         |                    |
| AG Capital Recovery Partners IV, L.P.....               | 169,189            |
| AG Capital Recovery Partners V, L.P.....                | 6,780,876          |
| Apollo Credit Opportunity Fund II, L.P.....             | 37,494,391         |
| Avenue Asia Special Situations Fund IV, L.P.....        | 7,421,109          |
| Avenue Special Situations Fund V, L.P.....              | 30,093,306         |
| B IV Capital Partners, L.P.....                         | 1,967,774          |
| Centerbridge Capital Partners, L.P.....                 | 17,111,629         |
| Cerberus Institutional Partners, L.P.- Series Four..... | 22,466,611         |
| Citicorp Mezzanine Partners, L.P.....                   | 4,788              |
| CVI Global Value Fund A, L.P.....                       | 26,416,666         |
| CVI Global Value Fund A, L.P. - 2008 Top-Off.....       | 20,931,253         |
| DDJ Total Return Loan Fund, L.P.....                    | 5,496,410          |
| Fortress Credit Opportunities Fund, L.P.....            | 13,328,137         |
| H.I.G. Bayside Debt & LBO Fund II, L.P.....             | 11,330,018         |
| Matlin Patterson Global Opportunities Partners III..... | 12,653,959         |
| MatlinPatterson Global Opportunities Partners II.....   | 4,302,263          |
| MatlinPatterson Global Opportunities Partners L.P.....  | 967,205            |
| Northstar Seidler Mezzanine Partners II, L.P.....       | 1,104,261          |
| Oaktree Loan Fund 2x, L.P.....                          | 50,341,084         |
| OCM Opportunities Fund III, L.P.....                    | 254,853            |
| OCM Opportunities Fund IV, L.P.....                     | 54,140             |
| OCM Opportunities Fund V, L.P.....                      | 2,236,464          |
| OCM Opportunities Fund VI, L.P.....                     | 8,487,037          |
| OCM Opportunities Fund VII, L.P.....                    | 13,038,651         |
| OCM Opportunities Fund VIIB, L.P.....                   | 15,947,161         |
| OCM Opportunities Fund VIII, L.P.....                   | 1,984,859          |
| PMI Mezzanine Fund, L.P.....                            | 1,970              |
| Texas Liquidity Capital, L.L.C.....                     | 27,831,394         |
| Varde Fund IX, L.P.....                                 | 97,166,008         |
| Varde Fund VIII, L.P.....                               | 25,711,325         |
| Windjammer Mezzanine & Equity Fund II, L.P.....         | 4,237,516          |
| Windjammer Senior Equity Partners III, L.P.....         | 6,571,892          |
| <b>TOTAL Credit Related Fixed Inc</b>                   | <b>473,904,197</b> |
| <b>Developed Country Equity</b>                         |                    |
| 3i Europartners II, L.P.....                            | 10,199             |
| 3i Europartners IIIA, L.P.....                          | 297,351            |
| 3i Europartners Va LP.....                              | 7,307,325          |
| 3i UK Investment Partners.....                          | 597,699            |
| Advanced Technology Ventures VII, L.P.....              | 5,247,910          |
| AG Private Equity Partners III, L.P.....                | 4,868,107          |
| American Securities Partners III, L.P.....              | 5,447,609          |
| Ampersand 1999 Limited Partnership.....                 | 4,023,857          |
| Ampersand 2001 Limited Partnership.....                 | 13,274,677         |
| Ampersand 2006 Limited Partnership.....                 | 7,825,147          |
| ARCH Venture Fund VI, L.P.....                          | 9,979,935          |

**GENERAL ENDOWMENT FUND**  
**PRIVATE INVESTMENT POOL**  
April 30, 2010

SCHEDULE H  
(CONTINUED)

| SECURITY  | VALUE<br>(\$) |
|---|---------------|
| ARCH Venture Fund VII, L.P.....                       | 2,682,475     |
| Artiman Ventures II, L.P.....                         | 5,078,008     |
| Atlas Venture Fund VI, L.P.....                       | 3,032,840     |
| Austin Ventures IV, L.P.....                          | 6,446         |
| Austin Ventures IX, L.P.....                          | 4,243,235     |
| Austin Ventures V, L.P.....                           | 128,265       |
| Austin Ventures VI, L.P.....                          | 1,607,096     |
| Austin Ventures VII, L.P.....                         | 2,102,434     |
| Austin Ventures VIII, L.P.....                        | 4,807,567     |
| Austin Ventures X, L.P.....                           | 1,889,760     |
| Baker Communications Fund II (QP), L.P.....           | 6,429,535     |
| Baker Communications Fund, L.P.....                   | 8,901,254     |
| Band of Angels Fund, L.P.....                         | 1,127,117     |
| Barclays Private Equities European Fund III, L.P..... | 14,346,176    |
| Barclays Private Equity European Fund A, L.P.....     | 3,014,566     |
| BCP V - S L.P.....                                    | 1,636,208     |
| Beacon Group III - Focus Value Fund, L.P.....         | 225,460       |
| Blackstone Capital Partners IV L.P.....               | 9,699,368     |
| Blackstone Capital Partners V, L.P.....               | 12,730,346    |
| Candover 2001 Fund US No. 2 Limited Partnership.....  | 2,096,138     |
| Candover 2005 Fund US No. 3 Limited Partnership.....  | 3,534,733     |
| Care Capital Investments III, L.P.....                | 3,244,490     |
| CGW Southeast Partners IV, L.P.....                   | 1,509,833     |
| Challenger Corporation (Common Stock, Equity).....    | 0             |
| Clayton, Dubilier & Rice Fund V, L.P.....             | 624,664       |
| Cortec Group Fund III, L.P.....                       | 3,724,835     |
| Cortec Group Fund IV, L.P.....                        | 12,040,709    |
| Crescendo III, L.P.....                               | 508,759       |
| Crescendo IV, L.P.....                                | 1,304,369     |
| CVC European Equity Partners IV (C) LP.....           | 9,781,981     |
| CVC European Equity Partners Tandem Fund.....         | 7,325,822     |
| CVC European Equity Partners V, L.P.....              | 3,304,376     |
| CVC European Equity Partners, L.P.....                | 1,804,466     |
| Doughty Hanson & Co IV, L.P.....                      | 9,635,731     |
| Doughty Hanson & Co. II.....                          | 1,023,805     |
| Doughty Hanson & Co. V.....                           | 16,681,621    |
| Doughty Hanson III, L.P.....                          | 7,073,395     |
| Eos Capital Partners III, L.P.....                    | 6,117,054     |
| Eos Capital Partners IV, L.P.....                     | 3,428,956     |
| Escalate Capital I, L.P.....                          | 7,963,392     |
| Fisher Lynch Venture Partnership, L.P.....            | 7,873,060     |
| Fortress Fund IV (Coinvestment Fund A), L.P.....      | 4,744,998     |
| Fortress Fund IV (Fund A), L.P.....                   | 5,079,785     |
| Fortress Fund V (Coinvestment Fund A), L.P.....       | 5,050,196     |
| Fortress Fund V (Fund A), L.P.....                    | 4,939,319     |
| Foundation Capital IV, L.P.....                       | 9,443,383     |
| Foundry Venture Capital 2007, L.P.....                | 16,496,674    |
| Fourth Cinven Fund Limited Partnership.....           | 15,687,384    |

**GENERAL ENDOWMENT FUND**  
**PRIVATE INVESTMENT POOL**  
April 30, 2010

SCHEDULE H  
(CONTINUED)

| SECURITY  | VALUE<br>(\$) |
|---|---------------|
| Francisco Partners II, L.P.....                         | 10,861,798    |
| Fulcrum Analytics Common - Wand Secondary 2010.....     | 1,073         |
| Fulcrum Analytics Preferred - Wand Secondary 2010.....  | 27,735        |
| Green Equity Investors III, L.P.....                    | 2,488,984     |
| Green Equity Investors IV, L.P.....                     | 8,062,873     |
| Green Equity Investors V, L.P.....                      | 10,718,525    |
| Hellman & Friedman Capital Partners II, L.P.....        | 2,710         |
| Integral Capital Partners VII, L.P.....                 | 710,464       |
| Invention Investment Fund II, L.L.C.....                | 3,750,840     |
| Inverness Partners II LP.....                           | 13,704,345    |
| Inverness/Phoenix Partners, L.P.....                    | 3,716,842     |
| JatoTech Ventures, L.P.....                             | 152,748       |
| KKR 1996 Fund, L.P.....                                 | 771,074       |
| KKR 2006 Fund, L.P.....                                 | 16,796,679    |
| Knightsbridge Venture Capital VI, L.P.....              | 5,254,651     |
| Lake Capital Partners II LP.....                        | 7,546,912     |
| Lake Capital Partners LP.....                           | 5,003,136     |
| Medsite, Inc. (Common Stock, Equity).....               | 0             |
| Morgenthaler Partners VI, L.P.....                      | 624,916       |
| Morgenthaler Partners VII, L.P.....                     | 3,801,721     |
| Morgenthaler Partners VII, L.P. (Secondary).....        | 256,070       |
| Morgenthaler Partners VIII, L.P.....                    | 6,660,361     |
| Morgenthaler Venture Partners IX, L.P.....              | 1,746,147     |
| Morgenthaler Venture Partners V, L.P.....               | 1,962,520     |
| MSouth Equity Partners, L.P.....                        | 10,421,021    |
| Parthenon Investors II, L.P.....                        | 6,992,264     |
| Pinto TV Annex Fund, L.P.....                           | 3,242,399     |
| Polaris Venture Partners IV, L.P.....                   | 6,097,998     |
| Polaris Venture Partners V, L.P.....                    | 5,806,843     |
| Pomona Capital V, L.P.....                              | 2,711,598     |
| Pomona Capital VI, L.P.....                             | 10,215,943    |
| Prospect Venture Partners II, L.P.....                  | 2,762,802     |
| PTV Sciences II, L.P.....                               | 12,325,167    |
| PTV Sciences, L.P.....                                  | 5,086,084     |
| PUF/LTF Warburg 1997 Revocable Trust.....               | 24,688        |
| Reservoir Capital Investment Partners (Cayman), L.....  | 11,265,035    |
| Reservoir Capital Partners (Cayman), L.P.....           | 16,269,878    |
| Saratoga Partners II, L.P.....                          | 0             |
| SKM Equity Fund II, L.P.....                            | 6,450,479     |
| Sofinnova Venture Partners VII, L.P.....                | 2,565,200     |
| Songbird Hearing, Inc. - Warrants.....                  | 0             |
| Songbird Hearing, Inc. (Class A Common Stock, Equi..... | 0             |
| Songbird Hearing, Inc. (Class A Common Stock, Equi..... | 0             |
| Songbird Hearing, Inc. (Warrants, Option).....          | 0             |
| Southwest Opportunity Fund I, L.P.....                  | 4,036,536     |
| Spark Capital II, L.P.....                              | 4,644,095     |
| TCV V, L.P.....   | 8,739,734     |
| TCV VI, L.P.....  | 7,349,264     |

**GENERAL ENDOWMENT FUND**  
**PRIVATE INVESTMENT POOL**  
April 30, 2010

SCHEDULE H  
(CONTINUED)

| SECURITY  | VALUE<br>(\$)      |
|---|--------------------|
| TCV VII, L.P.....                                       | 2,875,390          |
| TDR Capital II 'A' L.P.....                             | 8,682,681          |
| TeraStor Corporation - Series E Preferred.....          | 0                  |
| TeraStor Corporation - Series F Preferred.....          | 0                  |
| TeraStor Corporation (Common Stock GEF, Equity).....    | 0                  |
| TeraStor Corporation (Series A Preferred GEF, Equi..... | 0                  |
| TeraStor Corporation (Series B Preferred GEF, Equi..... | 0                  |
| TeraStor Corporation (Series C Preferred GEF, Equi..... | 0                  |
| TeraStor Corporation (Series E Preferred GEF, Equi..... | 0                  |
| TeraStor Corporation (Series F Preferred GEF, Equi..... | 0                  |
| The Woodlands Venture Fund, L.P.....                    | 0                  |
| The Woodlands/Essex Venture Fund III, L.P.....          | 459,034            |
| Third Cinven Fund US (No.5) Limited Partnership.....    | 3,711,032          |
| TPG Partners IV, L.P.....                               | 4,828,610          |
| TPG Partners V, L.P.....                                | 14,469,731         |
| TPG Partners VI, L.P.....                               | 4,680,660          |
| TPG Star, L.P.....                                      | 8,525,082          |
| TransCare Corporation - Hampshire II 2008.....          | 0                  |
| Triton Fund II L.P.....                                 | 4,764,534          |
| Union Square Ventures 2004, L.P.....                    | 16,178,167         |
| Union Square Ventures 2008, L.P.....                    | 1,537,095          |
| Wand Equity Portfolio II, L.P.....                      | 5,505,255          |
| Warburg Pincus Private Equity IX, L.P.....              | 17,303,253         |
| Warburg Pincus Private Equity VIII, L.P.....            | 8,777,229          |
| Warburg Pincus Private Equity X, L.P.....               | 10,319,188         |
| Wingate Partners II, L.P.....                           | 303,139            |
| Wingate Partners III, L.P.....                          | 4,419,068          |
| Wingate Partners IV, L.P.....                           | 4,736,526          |
| ZN Mexico II, L.P.....                                  | 3,700,516          |
| <b>TOTAL Developed Country Equity</b>                   | <b>672,018,244</b> |

**Emerging Markets Equity**

|   |            |
|---|------------|
| Actis Africa 3, L.P.....                            | 3,873,989  |
| Actis India 3, L.P.....                             | 1,183,386  |
| Ashmore Global Special Situations Fund IV, L.P..... | 28,389,678 |
| Asian Corporate Finance Fund, L.P.....              | 7,012      |
| Baring Asia Private Equity Fund IV, L.P.....        | 13,304,556 |
| Emerald Hill Capital Partners I, L.P.....           | 8,039,400  |
| Emerald Hill Capital Partners II, L.P.....          | 2,261,429  |
| Emerging Europe Growth Fund II, L.P.....            | 579,822    |
| Gavea Investment Fund III, L.P.....                 | 14,943,610 |
| Gobi Fund II, L.P.....                              | 2,737,645  |
| Helios Investors II, L.P.....                       | 3,883,633  |
| Invention Development Fund I, LLC.....              | 1,927,422  |
| NewMargin Growth Fund, L.P.....                     | 10,042,878 |
| Northstar Equity Partners II Limited.....           | 7,163,917  |
| Prime Enterprises II, L.P.....                      | 836,082    |

**GENERAL ENDOWMENT FUND**  
**PRIVATE INVESTMENT POOL**  
April 30, 2010

SCHEDULE H  
(CONTINUED)

| SECURITY  | VALUE<br>(\$)      |
|---|--------------------|
| Russia Partners III, L.P.....                               | 3,927,180          |
| <b>TOTAL Emerging Markets Equity</b>                        | <b>103,101,639</b> |
| <b>Natural Resources</b>                                    |                    |
| ArcLight Energy Partners Fund I, L.P.....                   | 940,048            |
| ArcLight Energy Partners Fund II, L.P.....                  | 8,694,642          |
| ArcLight Energy Partners Fund III, L.P.....                 | 15,500,605         |
| ArcLight Energy Partners Fund IV, L.P.....                  | 9,188,783          |
| County of Anderson - Aspect Resources.....                  | 0                  |
| County of Anderson - MB Exploration.....                    | 0                  |
| County of Henderson - Aspect Resources.....                 | 0                  |
| County of Henderson - MB Exploration.....                   | 0                  |
| County of Henderson - Overriding Royalty Interests.....     | 0                  |
| County of Smith - Aspect Resources.....                     | 0                  |
| County of Smith - MB Exploration.....                       | 0                  |
| County of Van Zandt - Aspect Resources.....                 | 0                  |
| County of Van Zandt - MB Exploration.....                   | 0                  |
| County of Van Zandt - Overriding Royalty Interests.....     | 0                  |
| County of Wood - Aspect Resources.....                      | 0                  |
| County of Wood - MB Exploration.....                        | 0                  |
| EnCap Energy Capital Fund III-B, L.P.....                   | 355,733            |
| EnCap Energy Capital Fund IV-B, L.P.....                    | 156,879            |
| EnCap Energy Capital Fund VII, L.P.....                     | 15,059,552         |
| EnCap Energy Infrastructure Fund (Side Car).....            | 761,712            |
| EnCap Energy Infrastructure Fund, L.P. (Main Fund).....     | 1,678,874          |
| Energy Asset Option Fund.....                               | 651,441            |
| Goldston Oil Co. - Gladewater Jeter.....                    | 711,063            |
| Goldston Oil Co. - Gladewater Jeter Royalty Intrst.....     | 553,122            |
| Goldston Oil Co. - Jeter #3.....                            | 206,412            |
| Goldston Oil Co. - Jeter #4.....                            | 144,629            |
| Goldston Oil Co. - Jeter #5.....                            | 66,867             |
| International SCC GP, Limited (Class B Shares, Equity)..... | 0                  |
| International Syndicatum Climate Change Partners.....       | 11,921,823         |
| Kern Energy Partners III, L.P.....                          | 3,378,464          |
| Natural Gas Partners IX, L.P.....                           | 4,698,903          |
| OCM/GFI Power Opportunities Fund II, L.P.....               | 3,982,094          |
| SCF-IV, L.P.....  | 443                |
| SCF-V, L.P.....   | 3,790,974          |
| SCF-VI, L.P.....  | 10,268,419         |
| SCF-VII, L.P.....   | 1,311,382          |
| Tenaska Power Fund II, L.P.....                             | 9,414,829          |
| <b>TOTAL Natural Resources</b>                              | <b>103,437,697</b> |
| <b>Real Estate</b>  |                    |
| Bensell US Feeder III, L.P.....                             | -27,185            |
| Five Mile Capital Partners II, L.P.....                     | 7,854,558          |
| Morgan Stanley Real Estate Special Situations Fund.....     | 2,317,444          |

**GENERAL ENDOWMENT FUND**  
**PRIVATE INVESTMENT POOL**  
 April 30, 2010

SCHEDULE H  
 (CONTINUED)

| SECURITY  | VALUE<br>(\$)               |
|---|-----------------------------|
| Northwood Real Estate Co-Investors, L.P.....            | 1,581,206                   |
| Northwood Real Estate Partners, L.P.....                | 1,509,128                   |
| Secured Capital Japan Real Estate Partners IV, L.P..... | 6,738,967                   |
| Shorenstein Realty Investors Nine, L.P.....             | 3,579,900                   |
| Trophy Property (TE), L.P.....                          | 21,580,521                  |
| <b>TOTAL Real Estate</b>                                | <u>45,134,539</u>           |
| <br>  |                             |
| <b>TOTAL PRIVATE INVESTMENT POOL</b>                    | <u><u>1,397,596,316</u></u> |