

GENERAL ENDOWMENT FUND

DETAIL SCHEDULES OF INVESTMENT SECURITIES

June 30, 2012

GENERAL ENDOWMENT FUND

SCHEDULE A

EQUITY SECURITIES

June 30, 2012

SECURITY	SHARES	VALUE (\$)	COST (\$)
DOMESTIC COMMON STOCKS			
ABBOTT LABS.....	38,419	2,476,903	2,333,385
ADOBE SYSTEMS INC.....	75,091	2,430,681	2,268,843
ALCOA INC.....	64,878	567,683	797,071
ALEXANDERS INC.....	370	159,511	113,172
ALEXANDRIA REAL ESTATE.....	8,726	634,555	588,499
ALPHA NATURAL RESOURCES INC.....	78,005	679,424	2,945,861
ALTERA CORP.....	22,102	747,916	798,578
AMAZON COM INC.....	4,057	926,414	770,034
AMERICAN ASSETS TRUST INC.....	16,291	395,057	340,319
AMERICAN CAMPUS COMMUNITIES INC.....	5,219	234,751	219,905
AMERICAN TOWER CORP.....	8,792	614,649	583,818
ANADARKO PETROLEUM.....	18,437	1,220,519	1,597,038
ANALOG DEVICES INC.....	56,798	2,139,577	1,947,003
ANNALY MORTGAGE MANAGEMENT INC.....	1,047	17,575	16,580
AON CORP.....	6,860	320,891	336,188
APACHE CORP.....	20,549	1,806,034	2,158,762
APARTMENT INVESTMENT & MANAGEMENT.....	106,256	2,872,100	2,436,771
APPLIED MATERIALS INC.....	202,569	2,321,437	2,641,996
APPROACH RESOURCES INC.....	35,675	911,140	1,131,654
ARCH COAL INC.....	94,400	650,416	3,066,842
ASCENA RETAIL GROUP INC.....	141,557	2,635,782	2,129,176
ASPEN TECHNOLOGY INC.....	133,720	3,095,613	2,007,232
ASSISTED LIVING CONCEPTS INC.....	19,200	273,024	314,330
ATP OIL & GAS CORP.....	30,000	101,400	629,703
AUTOMATIC DATA PROCESSING INC.....	2,301	128,071	102,552
AVALONBAY COMMUNITIES INC.....	7,739	1,094,914	867,020
AVON PRODUCTS INC.....	24,520	397,468	560,726
BAKER HUGHES INC.....	44,245	1,818,483	2,361,038
BASIC ENERGY SERVICES INC.....	26,875	277,350	547,405
BERKSHIRE HATHAWAY INC.....	4,934	1,280,524	1,203,560
BIOMED REALTY TRUST INC.....	29,550	551,994	569,495
BOARDWALK PIPELINE PARTNERS.....	24,768	684,340	648,550
BONANZA CREEK ENERGY INC.....	7,100	118,073	119,816
BOSTON PROPERTIES INC.....	17,797	1,928,661	1,658,268
BPZ RESOURCES INC.....	8,300	20,999	44,024
BROOKDALE SR LIVING INC.....	7,776	137,946	128,324
BUCKEYE PARTNERS.....	21,255	1,108,873	1,260,509
CABOT OIL & GAS.....	57,089	2,249,299	1,909,441
CAMERON INTERNATIONAL CORP.....	52,685	2,250,176	2,262,501
CARBO CERAMICS INC.....	8,425	646,450	810,075
CAREFUSION CORP.....	57,584	1,478,757	1,385,503
CARRIZO OIL & GAS INC.....	15,700	369,107	401,652
CBL & ASSOCIATES PROPERTIES INC.....	14,536	284,033	273,475
CHENIERE ENERGY INC.....	26,600	392,084	260,548
CHESAPEAKE ENERGY CORP.....	86,500	1,608,900	1,523,444
CHESAPEAKE MIDSTREAM PARTNERS LP.....	11,672	317,595	337,199
CIMAREX ENERGY CO.....	18,200	1,003,180	1,192,108
CISCO SYSTEMS INC.....	17,972	308,585	310,961
CLAYTON WILLIAMS ENERGY INC.....	36,505	1,766,112	1,915,484
CME GROUP INC.....	10,410	2,791,155	2,667,984

GENERAL ENDOWMENT FUND
EQUITY SECURITIES
June 30, 2012

SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
COBALT INTERNATIONAL ENERGY.....	28,300	665,050	755,676
COCA COLA CO.....	32,971	2,577,974	1,926,621
COLGATE-PALMOLIVE CO.....	17,167	1,787,099	1,368,661
COLONIAL PROPERTIES.....	66,757	1,478,000	1,329,210
COMFORT SYSTEMS USA INC.....	117,154	1,173,887	1,286,362
COMSTOCK RESOURCES INC.....	2,000	32,840	152,458
CONSOL ENERGY INC.....	58,100	1,756,944	2,500,915
CONTANGO OIL & GAS CO.....	1,241	73,476	63,087
CONTANGO ORE INC.....	1,008	9,574	5,200
COPANO ENERGY LLC.....	22,248	618,494	735,741
CORPORATE OFFICE PROPERTIES TRUST INC.....	27,862	655,036	654,157
COUSINS PROPERTIES INC.....	53,981	418,353	376,021
CREDIT ACCEPTANCE CORP.....	2,789	235,503	235,733
CROSSTEX ENERGY LP.....	11,309	185,468	186,228
CUBESMART.....	66,501	776,067	708,626
CULP INC.....	47,615	488,049	511,174
CVS CORP.....	4,768	222,799	172,686
DCP MIDSTREAM PARTNERS LP.....	11,183	471,363	415,197
DELL INC.....	40,906	512,146	560,948
DEVON ENERGY CORP.....	56,252	3,262,068	3,660,726
DEVRY INC.....	7,321	226,738	229,820
DIAMOND OFFSHORE DRILLING INC.....	9,000	532,170	596,426
DIGITAL REALTY TRUST INC.....	13,928	1,045,575	967,481
DRESSER RAND GROUP INC.....	18,842	839,223	951,254
DRIL-QUIP INC.....	24,255	1,590,885	1,589,362
DUPONT FABROS TECHNOLOGY INC.....	20,688	590,849	478,392
EBAY INC.....	68,983	2,897,985	2,683,302
ECOLAB INC.....	13,412	919,145	834,195
EDUCATION REALTY TRUST INC.....	46,306	513,070	413,197
EL PASO PIPELINE PARTNERS LP.....	39,796	1,345,105	1,325,615
ENBRIDGE ENERGY PARTNERS.....	44,347	1,364,557	1,227,525
ENDEAVOUR INTERNATIONAL CORP.....	11,000	92,400	97,451
ENERGEN CORP.....	43,381	1,957,776	2,141,710
ENERGIZER HOLDINGS INC.....	2,183	164,240	151,068
ENERGY TRANSFER PARTNERS L P.....	45,191	1,996,990	2,052,776
ENSCO PLC.....	83,226	3,909,125	4,565,484
ENTERPRISE PRODUCTS PARTNERS.....	59,830	3,065,689	2,325,428
EOG RESOURCES INC.....	26,812	2,415,993	2,786,398
EQT CORP.....	41,600	2,231,008	2,060,653
EQUITY LIFESTYLE PROPERTIES INC.....	15,355	1,059,034	855,832
EQUITY RESIDENTIAL PROPERTY.....	100,640	6,275,910	4,371,974
ESSEX PROPERTIES TRUST.....	1,619	249,196	237,595
EXELIS INC.....	0	0	0
EXPEDITORS INTERNATIONAL WASH INC.....	12,408	480,825	473,011
EXTERRAN HOLDINGS INC.....	8,362	160,801	189,914
EXTRA SPACE STORAGE INC.....	8,482	259,549	175,514
EXXON MOBIL CORP.....	9,447	808,358	792,180
FEDERAL REALTY INVESTMENT TRUST.....	430	44,759	43,663
FIDELITY NATIONAL FINANCIAL INC.....	73,915	1,423,601	1,380,946
FIRST INDUSTRIAL REALTY TRUST INC.....	40,254	508,005	467,518
FISERV INC.....	27,462	1,983,295	1,817,291

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SCHEDULE A
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SECURITY	SHARES	VALUE (\$)	COST (\$)
FMC TECHNOLOGIES INC.....	56,609	2,220,771	2,627,524
FOREST CITY ENTERPRISES INC.....	100,768	1,471,213	1,642,449
FOSSIL INC.....	18,602	1,423,821	1,418,401
FRANKLIN RESOURCES INC.....	15,217	1,688,942	1,558,753
FREEMPORT-MCMORAN COPPER & GOLD INC.....	51,192	1,744,111	1,808,337
FX ENERGY INC.....	15,000	89,250	102,928
GASTAR EXPLORE LTD.....	39,060	75,386	210,147
GENERAL GROWTH PROPERTIES INC.....	189,156	3,421,832	2,893,017
GENESIS ENERGY LP.....	15,414	448,085	402,146
GEOKINETICS INC.....	51,700	14,383	168,556
GOLDMAN SACHS GROUP INC.....	1,529	146,543	175,282
GOODRICH PETROLEUM CORP.....	51,500	713,790	1,851,787
GOOGLE INC.....	10,293	5,970,519	5,758,545
GULFPORT ENERGY CORP.....	3,200	66,016	102,748
HALLIBURTON CO.....	144,515	4,102,781	5,029,425
HCP INC.....	49,365	2,179,465	1,751,690
HEALTH CARE REIT INC.....	1,580	92,114	80,022
HEALTHCARE REALTY TRUST INC.....	57,214	1,363,982	1,274,487
HELMERICH & PAYNE.....	16,895	734,595	1,040,187
HERCULES OFFSHORE INC.....	50,270	177,956	256,523
HERSHA HOSPITALITY TRUST.....	88,316	466,308	475,079
HESS CORP.....	20,834	905,246	1,299,950
HEWLETT PACKARD CO.....	18,483	371,687	714,381
HIMAX TECHNOLOGIES INC.....	13,350	25,030	22,739
HOST HOTELS & RESORTS INC.....	115,922	1,833,886	1,811,784
HUDSON PACIFIC PROPERTIES INC.....	7,540	131,271	118,134
HYATT HOTELS CORP.....	22,971	853,602	920,263
INGRAM MICRO INC.....	13,062	228,198	228,431
JAMES RIVER CORP OF VIRGINIA.....	21,600	58,536	220,961
JDA SOFTWARE GROUP INC.....	146,132	4,338,668	3,789,177
JOS A BANK CLOTHIERS INC.....	43,927	1,865,125	2,077,100
JPMORGAN CHASE & CO.....	66,409	2,372,788	2,132,786
KBR INC.....	16,055	396,719	600,050
KEY ENERGY GROUP INC.....	47,620	361,912	765,540
KILROY REALTY CORP.....	13,896	672,705	553,965
KIMCO REALTY CORP.....	27,350	520,471	509,645
KINDER MORGAN ENERGY PARTNERS.....	34,393	2,702,602	2,334,039
KINDER MORGAN INC.....	33,207	1,069,925	1,066,936
KNOLL INC.....	144,668	1,941,446	2,428,691
LAM RESH CORP.....	62,828	2,371,127	2,303,251
LIBERTY MEDIA HOLDING.....	7,150	127,202	91,387
LIBERTY PROPERTIES TRUST.....	17,106	630,185	570,329
LONGVIEW ENERGY COMPANY.....	1,100	14,124	16,500
LUFKIN INDUSTRIES.....	29,813	1,619,442	2,198,144
MACERICH CO.....	17,444	1,030,068	978,100
MACK CALIFORNIA REALTY CORP.....	59,410	1,727,049	1,781,541
MAGELLAN MIDSTREAM PARTNERS.....	30,938	2,185,460	1,698,187
MAGNUM HUNTERS RESOURCES.....	102,300	427,614	533,302
MARATHON OIL CORP.....	43,095	1,101,949	1,270,452
MARKWEST ENERGY PARTNERS L P.....	24,250	1,195,768	1,042,265
MARSH & MCLENNAN COS INC.....	3,704	119,382	89,618

GENERAL ENDOWMENT FUND
EQUITY SECURITIES
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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
MASTERCARD INC.....	1,175	505,574	253,008
MCMORAN EXPLORATION CO.....	35,800	453,586	496,646
MICROSOFT CORP.....	25,665	785,083	645,826
MICROSTRATEGY INC.....	13,490	1,751,781	1,616,695
MID AMERICA APARTMENT COMMUNITIES INC.....	4,904	334,649	318,115
MONARCH CASINO & RESORT INC.....	41,093	375,590	434,987
MTS SYSTEM CORP.....	25,515	983,586	901,919
NATIONAL CINEMEDIA INC.....	170	2,572	2,167
NATIONAL FUEL GAS CO.....	26,828	1,260,361	1,284,489
NATIONAL OILWELL INC.....	50,647	3,263,693	2,895,729
NETAPP INC.....	47,568	1,513,626	1,408,279
NEWFIELD EXPLORATION CO.....	56,795	1,664,650	2,165,453
NEWMONT MINING CORP.....	19,423	942,210	996,585
NEWS CORPORATION.....	13,689	308,274	255,836
NOBLE ENERGY INC.....	21,005	1,781,681	2,105,552
NUSTAR ENERGY LP.....	19,983	1,076,884	1,166,945
OCCIDENTAL PETROLEUM CORP.....	19,209	1,647,590	1,864,060
OCEANEERING INTERNATIONAL INC.....	52,780	2,526,051	1,665,515
OIL STATES INTERNATIONAL INC.....	17,980	1,190,276	1,137,314
ONEOK PARTNERS L P.....	36,811	1,978,591	1,486,876
OPLINK COMMUNICATIONS INC.....	52,282	707,375	936,310
ORACLE SYSTEMS CORP.....	92,697	2,753,091	2,531,011
PARKER DRILLING CO.....	28,000	126,280	155,152
PATRIOT COAL CORP.....	19,772	24,122	164,982
PDC ENERGY INC.....	33,100	811,612	1,159,762
PEABODY ENERGY CORP.....	56,556	1,386,753	2,241,134
PENN VIRGINIA CORP.....	54,500	400,030	1,594,988
PHILIP MORRIS INTERNATIONAL INC.....	17,015	1,484,742	1,062,130
PIEDMONT OFFICE REALTY TRUST.....	9,837	169,295	171,607
PIONEER DRILLING CO.....	27,000	215,190	320,760
PIONEER NATURAL RESOURCE CO.....	31,097	2,743,066	2,422,943
PLAINS ALL AMERICAN PIPELINE.....	29,452	2,380,016	1,762,136
PLAINS EXPLORATION & PRODUCTION.....	95,638	3,364,538	3,302,332
PRICELINE COM INC.....	1,926	1,279,572	1,008,241
PROGRESS SOFTWARE CORP.....	143,528	2,995,433	3,102,415
PROLOGIS.....	122,899	4,083,934	3,928,440
PUBLIC STORAGE INC.....	24,006	3,466,706	2,720,570
QEP RESOURCES INC.....	82,766	2,480,497	2,535,528
QUALCOMM INC.....	24,327	1,354,516	1,356,561
QUANEX BUILDING PRODUCTS CORPORATION.....	59,321	1,060,652	1,003,037
RANGE RESOURCES CORP.....	54,228	3,355,062	2,877,989
REGENCY CENTERS CORP.....	37,001	1,760,138	1,539,734
REGENCY ENERGY PARTNERS.....	44,540	1,058,716	1,067,962
RETAIL OPPORTUNITY INVESTMENT.....	20,180	243,371	207,135
RETAIL PROPERTIES OF AMERICA.....	8,026	78,013	65,863
REX ENERGY CORP.....	16,600	186,086	220,136
ROSETTA RESOURCE INC.....	21,700	795,088	406,911
SCHLUMBERGER LTD.....	58,097	3,771,076	4,275,883
SEACOR HOLDINGS INC.....	2,074	185,340	178,270
SEALED AIR CORP.....	21,697	335,006	499,043
SELECT INCOME REIT.....	12,200	289,872	262,637

GENERAL ENDOWMENT FUND
EQUITY SECURITIES
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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
SENIOR HOUSING PROPERTIES TRUST.....	22,550	503,316	488,203
SIMON PROPERTY GROUP INC.....	47,889	7,454,402	4,057,737
SL GREEN REALTY CORP.....	19,519	1,566,205	1,347,754
SOLERA HOLDINGS INC.....	15,925	665,515	665,938
SOUTHERN COPPER CORP.....	26,481	834,416	739,845
SOUTHWESTERN ENERGY CO.....	57,222	1,827,104	1,711,051
SPANSION INC.....	6,354	69,767	81,877
SPECTRA ENERGY CORP.....	12,004	365,282	353,767
STAPLES INC.....	41,536	542,043	671,067
STARWOOD HOTELS & RESORTS.....	88,041	4,669,695	3,891,313
STONE ENERGY CORP.....	3,184	80,683	160,474
STRATEGIC HOTELS & RESORTS INC.....	41,461	267,838	269,497
SUNOCO LOGISTICS PARTNERS LP.....	23,611	856,371	613,670
SUPERIOR ENERGY SERVICES INC.....	29,857	604,007	886,315
SWIFT ENERGY CO.....	15,300	284,733	559,469
SYMANTEC CORP.....	14,814	216,434	219,203
TANGER FACTORY OUTLET CENTERS INC.....	7,683	246,240	226,349
TARGA RESOURCES PARTNERS LP.....	24,733	881,731	776,645
TAUBMAN CENTERS INC.....	7,281	561,802	387,410
TC PIPELINES LP.....	12,366	532,975	527,078
TELEPHONE & DATA SYSTEMS INC.....	4,183	89,049	124,831
TEXAS INSTRUMENTS INC.....	12,096	347,042	368,153
THERMO ELECTRON CORP.....	46,423	2,409,812	2,293,850
TIDEWATER INC.....	16,600	769,576	999,181
TREASURE ISLAND.....	59,942	64,138	107,380
TYCO INTERNATIONAL LTD.....	26,444	1,397,590	1,367,475
UDR INC.....	8,908	230,183	213,590
UNITED STATES CELLULAR CORP.....	5,464	211,022	236,358
VALASSIS COMMUNICATIONS INC.....	10,068	218,987	216,494
VALERO ENERGY CORP.....	13,600	328,440	372,092
VENTAS INC.....	40,713	2,569,805	2,133,043
VORNADO REALTY.....	54,785	4,600,844	4,375,938
WALGREEN CO.....	1,826	54,022	71,749
WASHINGTON POST.....	1,550	579,389	632,597
WATERS CORP.....	41,244	3,277,626	3,221,543
WEINGARTEN REALTY INVESTMENT.....	25,477	671,064	646,093
WESTERN GAS PARTNERS LP.....	16,825	734,075	591,562
WHITING PETROLEUM CORP.....	14,000	575,680	747,369
WILLIAMS COS INC.....	59,363	1,710,847	1,726,412
WILLIAMS PARTNERS LP.....	22,737	1,187,781	1,100,132
WILLIAMS SONOMA INC.....	40,997	1,433,660	1,405,109
YAHOO INC.....	6,887	109,018	99,109
ZAZA ENERGY CORP.....	19,000	85,880	64,263
ZEBRA TECHNOLOGIES CORP.....	43,272	1,486,811	1,427,502
TOTAL DOMESTIC COMMON STOCKS		291,273,667	289,538,590
FOREIGN COMMON STOCKS			
3M CO.....	123	8,539	10,041
3S KOREA CO LTD.....	1,051	15,323	15,105
51JOB INC SPONSORED ADR.....	13,216	601,986	541,317
AALBERTS INDUSTRIES.....	91,073	1,414,655	1,495,724

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SECURITY	SHARES	VALUE (\$)	COST (\$)
ABAN OFFSHORE LTD.....	262	1,831	4,452
ABB LTD.....	2,110	30,312	39,958
ABCAM PLC.....	39,662	259,560	212,197
ABILITY ENTERPRISE.....	18,179	16,546	27,174
ABOITIZ EQUITY VENTURE INC.....	39,907	46,362	18,933
ABOITIZ POWER CORPORATION.....	54,421	44,108	21,736
ABSA GROUP.....	9,897	170,876	166,408
ACC LIMITED.....	1,047	23,782	21,802
ACCENTURE PLC IRELAND.....	65,540	3,938,304	3,094,420
ACER INC.....	93,238	96,093	154,113
ACI CORP.....	6,925	7,879	11,318
ADANA CIMENTO.....	3,279	6,072	10,149
ADANI EXPORTS LTD.....	6,863	27,335	80,210
ADANI POWER LIMITED.....	26,318	23,544	57,265
ADARO ENERGY.....	448,989	69,314	102,481
ADCOCK INGRAM HOLDINGS LTD.....	7,106	52,175	53,377
ADITYA BIRLA NUVO LTD.....	10,891	157,396	196,483
ADMINISTRADORA DE FONDOS DE PE.....	745	62,193	51,422
ADVANCED INFORMATION SERVICES.....	120,083	697,585	558,546
ADVANCED RESIDENCE INVESTMENT.....	120	232,962	242,939
ADVANCED SEMICONDUCTOR ENGINEERING INC.....	125,462	133,106	141,981
ADVANTECH.....	6,983	23,039	14,623
AECI LTD.....	6,643	64,775	63,336
AEON CO.....	8,692	24,937	13,372
AEON MALL CO NPV.....	74,800	1,581,496	1,806,109
AES GENER SA.....	66,479	38,201	32,248
AES TIETE SA.....	1,500	18,332	15,970
AFFICHAGE HOLDING.....	291	50,661	32,559
AFFIN HOLDINGS BERHAD.....	136,594	143,240	107,083
AFRICAN BANK INVESTMENTS.....	31,479	139,759	132,348
AFRICAN OXYGEN.....	5,976	13,336	17,544
AFRICAN RAINBOW MINERALS.....	22,047	447,550	441,067
AGILE PROPERTY.....	400,407	512,585	490,299
AGORA.....	2,327	7,309	17,437
AGRICULTURAL BANK OF CHINA.....	1,108,350	441,520	462,225
AGRIUM INC.....	10,078	891,601	666,655
AGUAS ANDINAS.....	55,252	34,099	30,175
AHNLAB INC.....	145	14,079	14,246
AIA ENGINEERING LTD.....	1,678	10,327	11,271
AIA GROUP LTD.....	134,722	460,256	441,740
AIR CHINA LTD.....	60,019	35,129	61,398
AIRASIA BHD.....	978,717	1,100,305	1,116,930
AIRPORTS OF THAILAND PUBLIC COMPANY.....	23,474	44,318	28,845
AJISEN CHINA HOLDINGS LTD.....	17,313	11,897	21,752
AK ENERJI.....	5,643	6,833	11,370
AKBANK.....	27,683	101,321	139,078
AKCANSAS CIMENTO AS.....	2,327	9,290	9,511
AKFEN HOLDING AS.....	1,632	8,411	8,550
AKR CORPORINDO.....	62,183	23,006	20,736
AKSA.....	4,638	10,872	11,320
AKZO NOBEL INDIA LTD.....	526	8,293	10,617

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SECURITY	SHARES	VALUE (\$)	COST (\$)
AL EZZ STEEL REBAR.....	132,564	152,946	216,478
ALARKO HOLDING.....	3,924	8,873	8,093
ALBARAKA BANKING GROUP.....	23,372	14,344	19,777
ALEXCO RESOURCE CORP.....	17,600	77,592	40,081
ALFA SAB.....	75,044	1,191,683	525,088
ALL AMERICA LATINA LOGISTICA SA.....	214,733	902,145	1,132,660
ALLAHABAD BANK.....	4,548	12,189	21,103
ALLIANCE FINANCIAL GROUP.....	45,397	59,472	42,481
ALLIANCE GLOBAL.....	1,690,548	463,010	464,903
ALLIANZ GERERAL.....	4,201	6,668	7,064
ALLIED ELECTRONICS CORP.....	2,706	7,609	8,707
ALLIED IRISH BANKS.....	0	0	0
ALPHA NETWORKS INC.....	10,676	7,931	8,627
ALSTOM PROJECTS INDIA LTD.....	121	851	1,921
ALSTRIA OFFICE REIT.....	35,463	375,786	459,370
ALTEK CORP.....	17,456	11,098	22,803
ALTEN NPV.....	1,368	37,967	44,260
ALTERA RESOURCES LIMITED NPV.....	240,100	52,915	179,300
ALUMINA LTD.....	320,094	259,209	443,419
ALUMINUM CORP OF CHINA.....	72,052	53,926	101,479
AMBASSADOR HOTEL.....	13,562	13,433	16,396
AMBUJA CEMENTS LTD.....	21,470	66,925	61,746
AMDOCS LTD.....	8,028	238,594	225,558
AMERICA MOVIL SAB DE CV.....	131,088	1,215,633	1,172,077
AMERICAS PETROGAS INC.....	194,600	360,777	532,522
AMIL PARTICIPACOES SA.....	2,678	26,135	22,643
AMMB HOLDINGS BHD.....	199,574	395,313	347,346
AMOREPACIFIC CORP.....	460	427,093	446,410
AMTEK AUTO LTD.....	7,410	14,107	28,490
AMTEK ENGINEERING LTD.....	735,828	360,130	612,825
AMTRAN TECHNOLOGY.....	222,865	178,978	152,612
ANADOLU CAM.....	6,183	9,024	8,303
ANADOLU EFES.....	49,565	634,389	679,918
ANANT RAJ INDUSTRIES LTD.....	4,771	4,102	13,702
ANDHRA BANK LTD.....	7,300	15,481	23,136
ANEKA TAMBANG TBK.....	162,600	23,198	36,876
ANGANG STEEL CO LTD.....	62,328	33,908	78,898
ANGLE ENERGY INC.....	57,800	183,699	368,756
ANGLO AMERICAN PLATINUM LTD.....	1,630	96,622	156,052
ANGLO AMERICAN PLC.....	13,705	448,936	529,847
ANGLOGOLD ASHANTI LTD.....	6,020	206,071	265,936
ANHANGUERA EDUCACIONAL PARTICIPACOES SA.....	6,348	80,136	108,204
ANHEUSER BUSCH COMPANIES INC.....	429,513	6,943,549	4,546,222
ANHUI CONCH CEMENT.....	170,240	459,791	555,989
ANHUI EXPRESSWAY CO.....	21,353	9,415	11,833
ANN JOO RESOURCES.....	12,466	6,556	8,642
ANTA SPORTS PRODUCTS.....	29,432	17,758	55,963
ANTOFAGASTA PLC.....	86,230	1,471,492	1,308,888
AO TATNEFT GDR EACH REPR.....	3,922	131,584	117,530
APEX INTERNATIONAL CO LTD.....	2,318	3,482	3,542
APM AUTOMOTIVE HOLDINGS.....	13,443	20,066	17,061

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SCHEDULE A
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SECURITY	SHARES	VALUE (\$)	COST (\$)
APOLLO HOSPITALS ENTERPRISE LTD.....	2,686	29,701	27,966
AQUARIUS PLATINUM LTD.....	209,901	150,321	605,015
ARAB COTTON GINNING CO.....	205,573	81,435	184,123
ARCA CONTINENTAL.....	29,967	172,761	87,897
ARCELIK.....	51,408	259,783	177,565
ARCELORMITTAL SOUTH AFRICA LTD.....	8,838	56,628	91,702
ARDENTEC CORPORATION.....	2,308	1,533	1,529
AREVA T&D INDIA LTD.....	2,711	9,479	12,149
AREZZO INDUSTRIA E COMERCIO SA.....	31,623	461,862	482,070
ARSENAL ENERGY INC.....	85,600	40,304	84,812
ARVIND LTD.....	5,499	7,283	12,263
ASAHIMAS FLAT GLASS TBK PT.....	9,851	6,083	6,795
ASELSAN.....	2,015	12,475	8,268
ASHOK LEYLAND LTD.....	49,875	22,242	34,265
ASIA CEMENT CO.....	65,144	93,090	73,331
ASIA OPTICAL CO IN.....	15,005	16,067	27,396
ASIA PACIFIC FIBERS.....	34,187	1,074	2,360
ASIA POLYMER.....	8,079	8,516	10,808
ASIAN PAINTS LTD.....	506	35,268	33,587
ASIANA AIRLINES INC.....	4,533	29,407	35,152
ASM PACIFIC TECHNOLOGY.....	64,102	813,588	852,065
ASPEN PHARMACARE HOLDINGS.....	8,152	125,437	85,841
ASROCK INC.....	2,308	8,999	7,494
ASSA ABLOY SEK1.....	100,898	2,815,400	2,798,241
ASSECO POLAND SA.....	4,996	73,055	85,685
ASSORE LIMITED.....	1,375	50,261	36,397
ASTELLAS PHARMACEUTICAL INC.....	30,665	1,331,685	1,132,041
ASTRA AGRO LESTARI TBK.....	15,149	32,338	36,754
ASTRA INTERNATIONAL TBK.....	0	0	0
ASUSTEK COMPUTER INC.....	26,891	244,298	219,049
ASYA KATILIM BANKASI AS.....	25,088	25,106	59,570
ATTIJARIWAFABANK.....	3,912	150,340	113,066
AU OPTRONICS CORP.....	137,900	122,292	256,877
AUROBINDO PHARMA LTD.....	7,910	15,583	31,976
AURORA CORP.....	4,617	6,844	7,403
AURORA OIL & GAS LTD.....	43,400	137,933	150,373
AVENG.....	22,658	99,182	105,510
AVENTIS PHARMA LTD.....	316	12,289	13,996
AVEVA GROUP PLC.....	9,999	255,639	228,964
AVI LTD.....	15,255	93,261	44,866
AVICHINA INDUSTRY.....	85,412	28,078	30,233
AXIATA GROUP BERHAD.....	254,406	438,231	297,995
AXIATA GROUP BHD.....	49,775	32,592	27,993
AXIS BANK LTD.....	10,549	191,911	309,200
AYALA CORP.....	8,099	90,189	49,490
AYALA LAND INC.....	104,918	53,785	34,264
AYGAZ.....	5,526	23,160	22,990
AZIMUT HOLDING SPA.....	61,358	629,164	620,227
B2W-COMPANHIA GLOBAL VAREJO.....	1,587	4,725	29,517
BABCOCK INTERNATIONAL GROUP.....	205,954	2,757,046	1,872,000
BAIDU COM INC SPONSORED ADR.....	7,895	907,727	980,832

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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
BAJAJ AUTO LTD.....	5,745	161,829	167,981
BAJAJ FINSERV LTD.....	2,301	28,202	26,988
BAJAJ HOLDINGS AND INVESTMENT LTD.....	1,957	27,368	33,390
BAKRIE & BROTHERS TBK PT.....	4,033,254	21,471	25,444
BANCO BRADESCO SA.....	102,542	1,494,244	1,785,325
BANCO DE CHILE.....	298,019	62,390	48,018
BANCO DE CREDITO E INVERSIONES SA CREDITO.....	1,423	88,258	65,317
BANCO DO BRASIL SA.....	78,195	753,499	1,109,770
BANCO SANTANDER CHILE.....	1,134	87,852	80,021
BANCO SANTANDER SA.....	98,316	761,950	1,005,906
BANCOLOMBIA SA.....	1,565	96,751	99,266
BANGCHAK PETROLEUM.....	42,005	29,758	21,485
BANGKOK BANK PUBLIC COMPANY.....	227,155	1,381,047	978,737
BANGKOK DUSTI MEDICAL SERVICES.....	17,371	53,327	17,985
BANGKOK EXPRESSWAY.....	18,339	14,032	10,485
BANGKOK INSURANCE PUBLIC CO.....	1,385	10,641	9,247
BANGKOK LIFE ASSURANCE LTD.....	11,080	16,397	15,800
BANK BUKOPIN PT.....	23,999	1,610	1,204
BANK CENTRAL ASIA.....	187,993	146,111	125,989
BANK HANDLOWY W WARSZAWIE.....	1,231	29,803	28,332
BANK MILLENNIUM.....	25,549	28,249	35,118
BANK NEGARA INDONESIA.....	689,691	280,870	195,746
BANK OF AYUDHYA PUBLIC COMPANY.....	546,987	509,279	470,431
BANK OF CHINA HONG KONG HOLDINGS.....	359,217	1,092,908	1,029,075
BANK OF CHINA LTD.....	4,455,817	1,688,843	1,989,513
BANK OF COMMUNICATIONS.....	589,946	394,725	472,650
BANK OF INDIA.....	9,015	42,156	66,533
BANK OF MANDIRI.....	1,381,960	1,059,368	1,005,686
BANK OF THE PHILIPPINE ISLANDS.....	29,362	51,986	29,825
BANK PANIN INDONESIA.....	512,038	43,067	59,828
BANK PEKAO.....	2,161	98,113	110,152
BANK RAKYAT INDONESIA.....	3,310,847	2,238,370	1,831,673
BANK ROZWOJU EKSPORTU.....	598	53,164	44,749
BANK SLASKI.....	1,463	35,771	37,920
BANK TABUNGAN PENSIUNAN NASIONAL.....	109,073	46,451	19,596
BANMEDICA.....	192	341	327
BANPU CO.....	9,851	138,951	189,051
BANPU PUBLIC CO LTD.....	13,776	194,320	278,571
BANRO CORPORATION.....	59,700	218,432	283,810
BAOYE GROUP CO LTD.....	29,552	13,906	18,286
BARITO PACIFIC TIMBER.....	157,117	8,364	18,501
BARLOWORLD LTD.....	14,811	146,693	97,057
BARRICK GOLD CORP.....	19,617	737,959	754,224
BATA INDIA LTD.....	613	9,509	9,073
BATU KAWAN BHD.....	7,041	40,752	25,851
BAYAN RESOURCES TBK PT.....	18,323	22,825	12,941
BAYTEX ENERGY TRUST.....	6,300	265,052	313,776
BBMG CORPORATION.....	44,581	30,863	36,230
BDO UNIBANK INC.....	390,086	586,957	549,975
BEADELL RESOURCES LTD.....	340,000	217,823	275,065
BEC WORLD.....	20,776	33,035	19,116

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SCHEDULE A
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SECURITY	SHARES	VALUE (\$)	COST (\$)
BEIJING CAPITAL INTERNATIONAL AIRPORT CO.....	103,879	62,942	58,328
BEIJING ENTERPRISE HOLDINGS.....	145,142	146,117	161,709
BEIJING NORTH STAR CO.....	38,666	6,979	10,080
BELLATRIX EXPLORATION LTD.....	34,325	106,734	173,602
BELLE CORP.....	62,905	7,838	6,847
BELLE INTERNATIONAL HOLDINGS.....	77,332	130,800	116,286
BEML LTD.....	361	2,440	9,041
BENESSE CORP.....	4,601	205,585	199,535
BENI STABILI SPA.....	646,331	280,517	371,083
BERGER PAINTS INDIA LTD.....	1,167	2,868	2,446
BERJAYA CORPORATION BERHAD.....	130,715	32,313	55,843
BERJAYA SPORTS TOTO BERHAD.....	22,882	30,985	31,773
BES ENGINEERING.....	37,223	8,931	10,514
BESALCO.....	9,656	17,109	16,458
BGP HOLDINGS.....	1,332,129	0	12,105
BGR ENERGY SYSTEMS LTD.....	1,545	8,362	18,418
BHAKTI INVESTAMA PT.....	371,945	15,840	17,943
BHARAT ELECTRONICS LTD.....	792	19,016	29,643
BHARAT FORGE LTD.....	3,981	21,393	30,360
BHARAT HEAVY ELECTRICALS LTD.....	14,070	58,576	102,807
BHARAT PETROLEUM CORP LTD.....	1,863	24,821	27,827
BHARTI AIRTEL LTD.....	68,764	375,687	540,276
BHP BILLITON PLC.....	102,936	2,915,786	2,960,433
BHUSHAN STEEL LTD.....	4,306	35,737	35,461
BIDVEST GROUP.....	8,869	197,372	156,506
BIG C SUPERCENTER.....	8,714	59,815	15,217
BIG YELLOW GROUP.....	168,388	765,914	849,833
BIM BIRLESIK MAGAZALAR.....	1,951	80,381	54,206
BIMB HOLDINGS.....	13,014	12,622	8,693
BINANI INDUSTRIES LTD.....	2,463	4,499	10,779
BINGGRAE.....	201	12,625	8,818
BIO PAPPEL SAB DE CV.....	36,621	17,730	35,452
BIOCON LTD.....	2,998	12,765	23,447
BIOTON SA.....	202,003	4,237	12,101
BK DANAMON.....	199,115	127,196	117,014
BLUE DART EXPRESS.....	346	12,258	12,385
BLUE STAR LTD.....	419	1,227	4,129
BM&F BOVESPA SA.....	441,302	2,214,762	2,582,942
BOARDWALK REAL ESTATE INVESTMENT.....	1,975	113,546	75,060
BOLLORE.....	842	184,172	153,125
BOSCH LTD.....	216	35,224	29,277
BOSIDENG INTERNATIONAL HOLDINGS.....	82,526	21,172	23,676
BOUSTEAD HOLDINGS BHD.....	14,243	23,862	17,829
BQE CANT VAUDOISE.....	0	0	0
BR MALLS PARTICIPACOES SA.....	56,218	633,631	578,152
BRASIL DISTRIBUTOR PAO ACU.....	2,886	115,392	103,551
BRF-BRASIL FOODS SA.....	21,411	323,111	320,321
BRILLIANCE CHINA AUTOMATED.....	971,855	844,454	1,020,488
BRITANNIA INDUSTRIES LTD.....	1,328	12,497	12,996
BRITISH AMERICAN TOBACCO.....	59,829	3,041,761	2,254,747
BRITISH AMERICAN TOBACCO MALAYSIA.....	2,712	47,833	37,924

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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
BRITISH LAND COMPANY PLC.....	181,918	1,456,606	1,537,765
BRIXTON PLC.....	0	0	0
BROOKFIELD INCORPORACOES SA.....	12,794	21,298	56,579
BROOKFIELD PROPERTIES CORP.....	139,067	2,422,547	2,295,012
BS FINANCIAL GROUP INC.....	9,271	102,398	88,255
BUDIMEX.....	376	6,163	9,777
BUMI RESOURCES.....	316,110	37,358	71,023
BUMI SERPONG DAMAI PT.....	300,038	37,694	25,675
BUMRUNGRAD HOSPITAL.....	8,887	19,588	9,027
BUNZL PLC.....	77,759	1,272,048	897,325
BUREAU VERITAS.....	4,961	441,561	372,672
BURSA MALAYSIA BER.....	11,080	21,564	25,798
BYD CO.....	16,592	31,272	73,077
BYD ELECTRONIC INTERNATIONAL.....	103,590	20,700	54,347
C P POKPHAND CO LTD.....	120,615	14,772	12,881
C S LOXINFO PUBLIC COMPANY LIMITED.....	16,891	3,909	3,524
CADILA HEALTHCARE LTD.....	1,469	20,269	22,261
CAHYA MATA SARAWAK.....	15,732	11,791	12,900
CAIRN ENERGY PLC.....	7,407	40,802	52,666
CALCOMP ELECTRONICS THAILAND.....	1,449	118	148
CANADIAN NATURAL RESOURCES LTD.....	34,533	927,222	1,309,047
CANADIAN SUPERIOR ENERGY INC.....	30,700	53,421	339,770
CANARA BANK.....	4,821	35,629	56,426
CAP GEMINI.....	3,870	142,423	132,195
CAP SA.....	1,829	67,176	65,270
CAPITACOMMERCIAL TRUST.....	183,000	182,740	154,166
CAPITAL & REGIONAL PLC.....	150,255	62,452	344,035
CAPITAL SECURITIES.....	107,671	35,812	42,623
CAPITALAND.....	530,950	1,131,643	1,546,645
CAPITAMALL TRUST.....	283,000	426,689	439,535
CAPITAMALLS ASIA LTD.....	318,000	392,856	399,139
CAPITAMALLS MALAYSIA TRUST.....	681,090	336,738	345,835
CAPITEC BANK HOLDINGS.....	1,041	27,058	16,489
CAPRO CORPN.....	909	13,253	14,297
CAREER TECHNOLOGY MFG CO LTD.....	10,676	17,273	18,953
CARLSBERG BREWERY MALAYSIA.....	5,396	20,459	8,388
CARREFOUR.....	7,728	142,653	193,627
CASA GRANDE SAA.....	538	2,624	1,360
CASTELLUM.....	43,200	522,601	409,732
CATCHER TECHNOLOGY.....	8,945	59,415	23,587
CATHAY CONSTRUCTION.....	39,243	17,727	14,723
CATHAY FINANCIAL HOLDING CO.....	142,689	139,657	191,539
CATLIN GROUP.....	196,881	1,313,936	1,169,897
CCC SA.....	93	1,648	1,306
CCX CARVAO DA COLOMBIA SA.....	2,164	4,578	5,082
CDL HOSPITALITY TRUSTS.....	369,364	568,567	453,525
CEMEX SA DE CV PTG CERT.....	322,873	215,956	320,037
CEMEX SA-SPONS.....	165,395	1,113,105	1,078,047
CENCOSUD SA.....	24,380	133,770	123,739
CENT PATTANA PUB.....	651,215	953,447	495,987
CENTRAIS ELETRICAS BRASILEIRAS SA.....	6,406	45,033	88,402

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SCHEDULE A
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SECURITY	SHARES	VALUE (\$)	COST (\$)
CENTRAL BANK OF INDIA.....	11,673	17,133	35,280
CENTRAL BANK OF THE RUSSIAN FEDERATION.....	165,424	1,778,308	2,215,830
CENTURY OILFIELD SERVICES INC.....	0	0	0
CENTURY TEXTILES & INDUSTRIES LTD.....	2,229	12,362	19,319
CEQUENCE ENERGY LIMITED.....	2,000	1,883	4,529
CERSANIT-KRASNYSYAW.....	5,857	4,440	18,870
CESC LTD.....	2,114	10,967	17,466
CETIP SA BALCAO ORGANIZADO DE ATIVOS E DERIVATIVOS.....	70,045	870,677	1,061,916
CEZ.....	12,247	424,205	577,080
CFS GANDEL RETAIL.....	329,361	654,966	480,231
CHAMBAL FERTILIZERS & CHEMICALS LTD.....	6,620	8,673	12,421
CHANG GWA BANK.....	168,700	88,626	73,534
CHANGSHA ZOOMLION HEAVY INDUSTRY SCIENCE & TECHNOLO	28,336	35,763	40,434
CHAODA MODERN AGRICULTURE HOLDINGS LTD.....	210,067	29,790	198,685
CHAROEN POKPHAND FOODS.....	38,060	46,137	28,065
CHAROEN POKPHAND INDONESIA.....	112,392	40,984	8,999
CHEIL INDUSTRIES.....	1,779	155,162	152,866
CHEIL WORLDWIDE INC.....	3,099	49,245	34,511
CHEMICAL WORKS OF GEDEON.....	1,599	264,182	335,434
CHEMRING GROUP.....	28,439	122,397	275,289
CHENG LOONG.....	61,236	23,052	23,452
CHENG SHIN IND.....	25,797	64,740	40,161
CHENG UEI PRECISIO.....	16,235	31,998	27,556
CHENNAI PETROLEUM CORPORATION LTD.....	1,746	3,781	9,276
CHEUNG KONG HOLDINGS.....	68,034	829,721	912,938
CHIA HSIN CEMENT CORP.....	15,870	7,196	7,816
CHICAGO BRIDGE & IRON NY.....	13,120	498,035	599,561
CHICONY ELECTRONICS CO LTD.....	12,662	23,218	24,306
CHIMEI INNOLUX CORP.....	214,107	88,122	216,880
CHINA AGRI-INDUSTRIES HOLDINGS.....	83,392	45,476	96,573
CHINA AIR LINES.....	121,682	54,561	64,500
CHINA AOYUAN PROPERTY GROUP.....	23,757	3,185	3,199
CHINA BANKING CORP.....	2,435	28,370	17,551
CHINA BLUECHEMICAL LIMITED.....	70,407	39,938	44,218
CHINA CITIC BANK CORPORATION.....	1,297,026	660,481	791,170
CHINA COAL ENERGY COMPANY.....	173,998	142,216	236,359
CHINA COMMUNICATIONS CONSTRUCTION CO.....	175,152	152,869	160,623
CHINA COMMUNICATIONS SERVICES.....	103,879	51,157	51,198
CHINA CONSTRUCTION BANK CORP.....	1,495,105	1,019,628	1,203,628
CHINA DATANG CORP.....	5,483	763	807
CHINA DEVELOPMENT FINANCIAL HOLDING CORP.....	393,612	92,723	115,639
CHINA DONGXIANG GROUP COMPANY.....	169,958	15,337	91,692
CHINA EASTERN AIRLINE CORP.....	21,930	6,955	10,313
CHINA EVERBRIGHT INTERNATIONAL LIMITED.....	78,775	36,865	33,328
CHINA EVERBRIGHT LIMITED.....	1,179,740	1,660,823	1,824,098
CHINA FOODS LTD.....	23,661	23,213	14,729
CHINA GAS HOLDING.....	112,536	56,001	61,934
CHINA GREEN HOLDINGS.....	36,358	8,109	38,501
CHINA HIGH PRECISION AUTOMATION GROUP LTD.....	53,917	18,663	21,820
CHINA HIGH SPEED TRANSPORTATION EQUIPMENT.....	52,517	16,249	103,500
CHINA HUIYUAN JUICE GROUP LTD.....	24,960	8,881	17,516

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SCHEDULE A
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SECURITY	SHARES	VALUE (\$)	COST (\$)
CHINA LIANSU GROUP HOLDINGS.....	27,124	11,644	14,241
CHINA LIFE INSURANCE CO LTD.....	72,212	283,695	405,827
CHINA LONGYUAN POWER GROUP.....	58,576	38,135	41,538
CHINA LUMENA NEW MATERIALS CORP.....	118,884	19,771	26,014
CHINA MANMADE FBRS.....	74,158	22,482	26,222
CHINA MEDICAL SYSTEM HOLDINGS LTD.....	19,477	8,387	9,225
CHINA MENGNIU DAIR.....	32,318	84,786	102,657
CHINA MERCHANTS BANK.....	95,511	178,048	217,759
CHINA MERCHANTS HOLDINGS INTERNATIONAL.....	41,461	125,343	137,430
CHINA METAL RECYCLING HOLDINGS LTD.....	18,352	13,462	20,403
CHINA MINSHENG BANKING.....	409,481	362,665	363,973
CHINA MOBILE LTD.....	283,356	3,964,326	3,657,686
CHINA MODERN DAIRY HOLDINGS LTD.....	50,785	11,850	13,238
CHINA MOLYBDENUM CO LTD.....	68,964	24,983	41,271
CHINA MOTOR CO.....	23,091	20,862	16,078
CHINA NATIONAL BUILDING.....	103,302	110,402	104,441
CHINA NATIONAL MATERIALS COMP.....	67,810	20,806	41,746
CHINA OILFIELD SERVICES.....	37,512	53,583	48,580
CHINA OVERSEAS GRAND OCEANS GROUP LTD.....	22,651	20,178	17,700
CHINA OVERSEAS LAND & INVESTMENT.....	975,775	2,261,800	1,877,750
CHINA PACIFIC INSURANCE.....	258,950	831,248	903,409
CHINA PETROLEUM AND CHEMICAL CORP.....	278,541	419,230	384,175
CHINA PHARMECEUTICAL GROUP LTD.....	64,636	16,166	39,196
CHINA POWER INTERNATIONAL.....	77,909	20,389	17,375
CHINA RAILWAY CONSTRUCTION.....	422,855	349,433	351,098
CHINA RAILWAY GROUP LTD.....	89,740	37,253	58,734
CHINA RES LOGIC.....	19,622	33,745	27,978
CHINA RESOURCES CEMENT HOLDINGS LTD.....	62,328	35,998	48,933
CHINA RESOURCES ENTERPRISE LTD.....	43,283	128,060	156,248
CHINA RESOURCES LAND LTD.....	638,636	1,300,844	1,199,263
CHINA RESOURCES POWER HOLDING CO LTD.....	32,895	67,428	68,687
CHINA RONGSHENG HEAVY INDUSTRIES GROUP HOLDINGS LTD..	82,671	19,077	21,382
CHINA SHANSHUI CEMENT GROUP.....	67,233	45,505	39,526
CHINA SHENHUA ENERGY CO LTD.....	381,853	1,331,613	1,661,754
CHINA SHINEWAY PHARMACEUTICAL GROUP LTD.....	118,193	169,743	184,538
CHINA SHIPPING.....	54,248	25,177	69,920
CHINA SHIPPING CONTAINER LINES.....	158,127	37,713	58,435
CHINA SOUTH LOCOMOTIVE.....	536,378	414,202	365,781
CHINA SOUTHERN AIRLINE.....	45,329	26,669	29,012
CHINA STATE CONSTRUCTION.....	41,898	39,160	19,277
CHINA STEEL CHEMICAL CORP.....	4,040	18,316	12,704
CHINA STEEL CORP.....	235,108	220,278	219,913
CHINA TAIPING INSURANCE HOLDINGS CO LTD.....	24,873	40,211	79,966
CHINA TELECOM CORP.....	1,366,873	657,986	792,524
CHINA TRAVEL INTERNATIONAL INVESTMENT.....	151,779	27,981	33,221
CHINA UNICOM HONG KONG LTD.....	49,452	297,731	384,987
CHINA WIRELESS TECHNOLOGIES.....	38,089	6,285	16,247
CHINA YURUN FOOD GROUP.....	68,676	59,762	178,548
CHINA ZHENG TONG AUTO SERVICES.....	2,041,774	1,073,946	1,608,571
CHINA ZHONGWANG HOLDINGS LTD.....	62,558	23,872	24,029
CHINATRUST FINANCIAL HOLDING.....	716,918	407,817	409,110

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SECURITY	SHARES	VALUE (\$)	COST (\$)
CHINESE MARITIME.....	3,463	4,275	7,939
CHING SYNTH RUBBER.....	20,776	19,326	20,627
CHIN-POON INDUSTRIAL.....	8,945	8,321	7,962
CHIPBOND TECHNOLOGY.....	68,074	91,001	88,153
CHIPMOS TECH BERMUDA LTD.....	2,514	26,600	18,494
CHONG HONG CONSTRUCTION CO.....	6,231	13,489	11,904
CHONGQING IRON & STEEL CO LTD.....	33,472	4,488	8,531
CHONGQING MACHINERY & ELECTRIC CO.....	45,014	6,035	11,748
CHRISTIAN HANSEN HOLDING A/S.....	36,375	935,730	695,142
CHROMA ATE INC.....	9,873	22,366	19,244
CHUNG HUNG STEEL CO.....	54,269	14,673	27,195
CHUNGHWA TELECOM CO LTD.....	243,752	223,926	185,700
CIA ENERGETICA MINAS GERAIS-CE.....	1,912	30,118	17,576
CIA GRAL DE ELECTR.....	8,162	36,903	47,269
CIA HERING.....	8,519	161,020	162,435
CIA PARANAENSE DE ENERGIA.....	115	2,170	2,019
CIA SANEAMENTO MINAS GERAIS.....	2,799	60,398	40,079
CIA SUDAMERICANA DE VAPORES SA.....	38,910	4,625	14,719
CIELO SA.....	295,349	8,596,561	8,499,433
CIMB GROUP HOLDINGS.....	99,811	237,936	225,500
CIMENTS FRANCAIS.....	1,359	82,407	125,904
CIMSA.....	2,344	10,833	13,514
CIPLA LTD.....	53,124	301,183	322,219
CIPUTRA DEVELOPMENT.....	2,335,032	161,594	156,536
CITIC PACIFIC LTD.....	62,905	94,882	124,953
CITIC RESOURCES HOLDINGS LTD.....	113,113	18,520	22,855
CITY DEVELOPMENTS.....	205,000	1,812,441	1,812,527
CJ CGV.....	8,908	201,835	196,493
CJ CHEIJEDANG.....	254	72,082	48,366
CJ CORP.....	1,037	72,315	57,491
CJ E&M CORP.....	562	12,992	12,814
CLEAR MEDIA.....	443,641	228,774	259,776
CLEVO.....	11,254	16,155	24,055
CLICKS GROUP LTD.....	10,016	65,826	47,439
CMC MAGNETIC CORP.....	167,072	28,623	43,336
CNOOC LTD.....	30,109	1,671,924	1,584,873
CNP ASSURANCES.....	340	4,151	5,748
COASTAL CONTRACTS BHD.....	7,958	4,711	5,434
COASTAL ENERGY CO.....	44,500	584,923	259,843
COCA COLA FEMSA SAB DE CV.....	6,723	179,315	96,283
COCA COLA ICECEK SANATI.....	1,654	25,605	15,107
COLBUN.....	159,487	44,134	42,088
COLGATE-PALMOLIVE CO.....	2,916	62,536	61,354
COMBA TELECOM SYSTEM.....	23,330	9,684	23,949
COMMERCIAL INTERNATIONAL BANK EGYPT SAE.....	5,250	22,494	21,586
COMPAL COMMUNICATION.....	12,696	13,276	11,087
COMPAL ELECTRONICS INC.....	394,403	360,947	469,059
COMPANHIA DE CONCE.....	45,948	370,828	266,561
COMPANHIA DE SANEAMENTO BASICO.....	15,288	1,159,749	685,593
COMPANHIA ENERGETICA DE.....	30,054	553,589	443,104
COMPANHIA SIDERURGICA.....	17,977	101,927	269,890

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SECURITY	SHARES	VALUE (\$)	COST (\$)
COMPANIA CERVECERIAS UNIDA.....	981	61,180	44,511
COMPANIA DE MINAS BUENAVEN.....	39,434	1,497,706	1,187,433
COMPARTAMOS SAB DE CV.....	37,799	43,948	46,742
COMPEQ MANUFACTURING CO.....	52,517	20,736	20,849
COMPTON PETROLEUM CORP.....	15	15	19,358
CONTAINER CORP OF INDIA LTD.....	1,858	30,611	50,397
CONTROLADORA COMERCIAL MEXICANA.....	14,601	33,169	21,736
CORE LABORATORIES.....	19,110	2,214,849	1,793,738
CORE PROJECTS & TECHNOLOGIES LTD.....	2,028	10,809	13,931
CORETRONICS CORP.....	4,905	4,555	4,499
CORIO.....	6,496	285,481	299,195
COROMANDEL INTERNATIONAL LTD.....	1,457	6,740	9,700
CORPBANCA.....	4,698,661	59,026	50,641
CORPORACION GEO SAB DE.....	20,805	23,259	56,790
CORPORATION BANK.....	4,978	37,200	45,478
COSAN LTD.....	158,279	2,008,612	1,903,308
COSAN SA INDUSTRIA E COMERICO.....	81,534	1,241,326	1,396,391
COSCO DEVELOPMENT CO.....	100,128	44,147	105,406
COSCO PACIFIC.....	195,533	264,682	292,966
COSEL CO.....	14,803	206,302	200,751
COUNTRY GARDEN HOLDINGS CO.....	1,689,613	660,001	607,900
CP ALL PCL.....	48,766	54,508	25,519
CPFL ENERGIA SA.....	1,789	44,708	40,423
CR2 EMPREENDIMENTOS IMOBILIARI.....	30,638	74,226	81,410
CREDICORP LTD.....	2,216	278,940	268,930
CREW ENERGY INC.....	36,321	204,861	279,653
CRISIL LTD.....	851	16,365	11,102
CROCOTTA ENERGY INC.....	42,500	84,629	68,323
CROMPTON GREAVES.....	8,313	18,045	48,754
CROSSHAIR ENERGY CORP.....	4,925	918	42,092
CSBC CORPORATION TAIWAN.....	14,862	11,612	11,315
CTCI CORPORATION.....	17,313	32,211	19,056
CUMMINS INDIA LTD.....	1,492	12,009	16,221
CYBERLINK CORP.....	2,094	6,061	10,949
CYBERTAN TECHNOLOGY.....	10,676	8,199	11,902
CYFROWY POLSAT SA.....	678	2,967	3,083
CYRELA BRAZIL REAL.....	317,998	2,331,678	2,578,092
D G KHAN CEMENT CO.....	557,448	232,250	235,912
DABUR INDIA LTD.....	9,293	19,066	21,251
DAE DUCK ELECTRONICS CO.....	1,576	16,438	16,227
DAEDUCK GDS CO LTD.....	3,398	40,502	27,848
DAEHAN CITY GAS CO.....	174	4,189	4,570
DAEHAN FLOUR MILL CO.....	22	2,058	2,715
DAEKYO CO LTD.....	28,864	141,123	151,409
DAELIM INDUSTRIAL CO.....	1,345	105,896	81,445
DAEWOO ENGINEERING.....	4,949	37,849	44,511
DAEWOO INTERNATIONAL.....	808	23,279	20,968
DAEWOO SECURITIES.....	7,732	70,881	101,566
DAEWOO SHIPBUILDING & MARINE.....	3,702	84,687	63,457
DAEWOONG PHARM CO.....	226	4,810	8,566
DAH CHONG HONG HOLDINGS.....	32,895	29,261	31,120

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SCHEDULE A
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SECURITY	SHARES	VALUE (\$)	COST (\$)
DAISHIN SECURITIES CO.....	2,323	17,016	27,489
DAIWA HOUSE INDUSTRY CO.....	85,600	1,209,064	1,107,210
DALIAN PORT (PDA) CO.....	61,750	13,693	26,571
DAMPSKIBSSELSKABET NORDEN.....	3,827	101,509	130,655
DAOU DATA CORP.....	19,398	61,479	59,574
DAOU TECHNOLOGY INC.....	6,412	68,574	61,801
DAPHNE INTERNATIONAL HOLDINGS.....	35,204	35,490	37,784
DARFON ELECTRONICS CORP.....	9,695	8,111	11,189
DATANG INTERNATIONAL POWER.....	62,328	24,427	25,810
DAUM COMMUNICATIONS CORP.....	173	15,490	15,069
DB CORP LTD.....	1,590	5,834	7,254
DBS GROUP HOLDINGS LTD.....	169,554	1,856,424	1,875,381
DECCAN CHRONICLE HOLDINGS LTD.....	676	385	1,943
DEETHREE EXPLORATION LIMITED.....	16,700	54,059	52,456
DELPHI ENERGY CORP.....	33,900	42,564	66,735
DELTA DUNIA PROPERTY TBK.....	89,596	3,768	10,585
DELTA ELECTRONICS.....	117,631	295,823	306,302
DEPO AUTO PARTS INDUSTRIAL CO LTD.....	4,617	9,980	11,358
DERWENT VALLEY HOLDINGS.....	95,251	2,768,316	2,174,442
DESARROLLADORA HOMEX SAB DE.....	1,933	29,773	51,405
DEUTSCHE WOHNEN AG.....	58,844	991,324	775,125
DEXUS PROPERTY GROUP.....	562,903	536,613	522,624
DGB FINANCIAL GROUP INC.....	8,091	97,840	100,275
DIAGEO CAPITAL PLC.....	57,607	1,483,597	1,366,720
DIAGNOSTICOS DA AM.....	10,648	69,263	97,761
DIALOG GROUP BHD.....	34,886	25,817	13,217
DIC ASSET.....	85,381	736,799	1,820,291
DIGI COM BERHAD.....	55,691	74,535	40,377
DIGITAL CHINA HOLDINGS LTD.....	168,302	293,346	239,276
DIOSTECH.....	1,153	9,143	8,922
DISCOVERY HOLDINGS.....	12,683	80,641	59,274
DISH TV INDIA LTD.....	8,678	9,900	12,732
DISTELL GROUP LTD.....	1,178	12,963	10,155
DIVI'S LABORATORIES LTD.....	1,274	23,396	22,476
DLF LIMITED.....	17,568	62,472	100,629
D-LINK CORP.....	39,532	25,199	33,386
DMCI HOLDINGS INC.....	18,606	25,126	8,203
DOGAN SIRKETLER GRUBU HOLDINGS.....	57,602	25,478	38,828
DOGAN YAYIN HOLDINGS.....	24,707	9,152	18,547
DOGUS OTOMOTIV SER.....	9,799	30,122	23,747
DONG-A PHARMACEUTICAL CO.....	425	31,172	43,759
DONGBLI SECURITIES.....	5,942	19,066	23,234
DONGBU INSURANCE.....	1,449	53,055	51,429
DONGBU STEEL.....	1,108	4,421	10,262
DONGFANG ELECTRICAL CO LTD.....	9,984	20,182	31,457
DONGFENG MOTOR GROUP CIE LTD.....	483,201	741,292	791,746
DONGIL INDUSTRIES.....	492	20,369	26,575
DONGKUK STEEL MILL.....	2,496	33,342	51,198
DONGWON DEVELOPMENT.....	138	1,385	1,633
DONGWON FINANCIAL.....	2,155	71,514	60,677
DONGYUE GROUP LTD.....	37,800	17,495	27,353

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SCHEDULE A
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SECURITY	SHARES	VALUE (\$)	COST (\$)
DOOSAN CO.....	439	49,623	40,244
DOOSAN HEAVY INDUSTRY.....	1,805	90,626	108,256
DOOSON INFRACORE CO LTD.....	3,587	57,464	58,499
DR CI LABO CO LTD.....	101	342,908	373,861
DR REDDYS LABS LTD.....	1,890	56,096	59,028
DRB-HICOM BERHAD.....	438,245	347,781	178,256
DRDGOLD LTD.....	10,039	65,753	47,961
DUKSAN HI-METAL CO LTD.....	394	8,386	8,326
DURATEK INC.....	12,685	67,306	99,681
DUZONBIZON CO LTD.....	511	3,460	9,004
DWORY SA.....	32,615	57,953	20,595
DYNAPACK INTERNATIONAL.....	2,886	15,642	15,190
DYNASTY CERAMIC PUBLIC CO LTD.....	4,848	7,823	8,680
E INK HOLDINGS INC.....	1,443	1,581	1,573
E SUN FINANCIAL HL.....	180,811	92,568	81,371
E1 CORPORATION.....	123	5,136	5,634
EASTERN & ORIENTAL.....	19,708	8,689	8,987
EASTERN MEDIA INTERNATIONAL CORPORATION.....	39,243	4,097	10,289
ECHO INVESTMENT.....	16,563	17,966	22,306
ECLAT TEXTILE CO LTD.....	5,483	12,732	8,502
ECOPETROL SA.....	17,037	950,504	922,045
ECORODOVIAS INFRAESTRUTURA E LOGISTICA SA.....	5,021	40,272	37,123
ECZACIBASI ILAC.....	9,772	10,211	14,352
EDELWEISS CAPITAL LTD.....	9,381	5,284	10,516
EDENRED GROUP.....	23,994	680,407	662,812
EDUCOMP SOLUTIONS LTD.....	2,151	6,529	19,045
EGIS NYRT.....	62	4,018	4,927
EICHER MOTORS LTD.....	206	7,369	5,540
EID PARRY INDIA LTD.....	4,505	14,246	22,874
EIH LTD.....	4,462	6,409	9,743
EL PUERTO DE LIVERPOOL SAB DE.....	3,030	25,273	17,802
ELAN MICROELECTRONICS CORP.....	15,293	22,440	22,041
ELDORADO GOLD CORP.....	95,500	1,174,722	1,305,877
ELECTRICITY GENERATING.....	9,667	35,154	25,474
ELITE SEMICONDUCTOR.....	6,348	5,459	11,905
ELITEGROUP COMPUTER.....	96,628	39,770	29,235
EMAMI LTD.....	1,563	13,963	14,440
E-MART CO LTD.....	8,091	1,766,037	1,828,550
EMBOTELLADORA ANDINA.....	7,513	40,441	30,992
EMBRAER SA.....	12,084	320,580	338,373
EMGP.....	15,437	1,167,583	1,599,898
EMP NAC ELECTRICID.....	53,553	90,554	86,900
EMPERIA HOLDING SA.....	607	9,183	15,591
EMPRESA ELECTRICADEL NORTE.....	18,035	42,866	34,819
EMPRESA NACIONAL ELECTRIC.....	1,183	60,372	62,338
EMPRESAS CMPC.....	48,820	193,415	224,480
EMPRESAS COPEC SA.....	12,441	183,031	209,552
EMPRESAS ICA SA DE.....	31,106	54,215	76,123
EMPRESAS LA POLAR SA.....	11,260	7,061	63,955
ENEA SA.....	6,346	30,178	30,825
ENERGIAS DO BRASIL SA.....	8,743	56,268	58,723

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SECURITY	SHARES	VALUE (\$)	COST (\$)
ENERGY DEVELOPMENT CORP.....	234,392	33,544	23,571
ENERGY XXI BERMUDA LTD.....	58,600	1,833,594	1,322,571
ENERSIS SA SPON.....	49,410	923,966	768,126
ENGINEERS INDIA LTD.....	1,829	7,290	9,088
ENKA INSAAT.....	10,112	27,115	26,189
ENN ENERGY HOLDINGS LTD.....	30,587	106,860	73,042
ENTEL TELECOMUNICATION.....	4,417	83,542	66,038
ENTIE COMMERCIAL.....	34,049	15,096	11,330
EPISIL TECHNOLOGIES INC.....	44,617	15,154	14,881
EPISTAR CORP.....	30,298	66,405	88,627
EQUATORIAL ENERGIA.....	113,017	828,680	823,272
EQUITABLE GROUP INC.....	0	0	0
ERA INFRA ENGINEERING LTD.....	1,736	4,496	8,983
ERAMET.....	2,957	340,472	825,712
EREGLI DEMIR VE CELIK FABRIKALARI TAS.....	32,654	36,288	45,588
ESPRIT HOLDINGS.....	596,886	761,031	2,252,659
ESSAR OIL LTD.....	22,600	22,302	58,057
ESSAR SHIPPING PORTS & LOGISTICS LTD.....	12,687	15,639	28,731
ESSENTIAL ENERGY SERVICES.....	11,093	19,478	17,125
ESSO THAILAND.....	73,725	23,445	16,444
ETERNAL CHEMICAL CO.....	43,205	32,312	41,200
EURASIAN NATURAL RESOURCES.....	87,651	571,076	1,273,874
EUROCASH SA.....	2,751	33,801	20,432
EUROCOMMERCIAL PROPERTY NV CVA.....	26,876	929,415	1,010,652
EVA AIRWAYS.....	64,434	39,133	38,762
EVERGRANDE REAL ESTATE GROUP LTD.....	155,242	78,653	70,559
EVERGREEN FIBREBOARD BERHAD.....	5,505	1,508	1,626
EVERGREEN INTERNATIONAL STORAGE & TRANSPORT CORP.....	32,895	16,291	24,878
EVERGREEN MARINE CORP.....	79,034	42,578	48,339
EVERLIGHT CHEMICAL.....	11,427	6,997	9,643
EVERLIGHT ELECTRONICS CO LTD.....	15,005	25,456	34,112
EVRAZ HIGHVELD STEEL AND VANADIUM LIMITED.....	872	2,558	8,644
EXIDE INDUSTRIES LTD.....	7,465	18,271	21,820
EXXARO RES LTD.....	4,277	99,404	72,204
FABEGE.....	75,738	593,623	626,631
FAIRBORNE ENERGY LTD.....	31,004	43,794	131,553
FAR EAST ENERGY CORP.....	549,100	95,543	181,203
FAR EASTERN DEPARTMENT STORES LTD.....	29,710	27,737	25,769
FAR EASTERN INTERNATIONAL BANK.....	69,235	26,295	21,300
FAR EASTERN NEW CENTURY CORP.....	74,154	78,161	79,776
FAR EASTONE TELECOM.....	347,819	753,016	689,172
FARADAY TECHNOLOGY.....	11,512	15,832	17,794
FARGLORY LAND DEVELOPMENT CO.....	13,273	23,362	25,530
FEDERATION OF MALAYSIA.....	49,400	71,716	94,409
FENG HSIN IRON & STEEL.....	15,870	26,553	23,066
FENG TAY ENTERPRISE.....	9,176	8,874	8,449
FERREXPO PLC.....	40,400	136,362	296,972
FERTILIZANTES HERINGER SA.....	1,565	9,417	10,619
FIBRIA CELULOSE SA.....	12,807	95,921	185,231
FILA KOREA LTD.....	205	13,902	13,424
FIMALAC.....	51	2,044	2,134

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SECURITY	SHARES	VALUE (\$)	COST (\$)
FINACIERE DE L'ODET.....	310	137,815	108,721
FINANCIAL TECHNOLOGIES INDIA LTD.....	1,000	13,230	22,080
FIRST FINANCIAL HOLDINGS CO LTD.....	235,277	136,592	130,578
FIRST GEN CORPORATION.....	45,851	19,218	10,157
FIRST GULF BANK.....	265,824	578,979	642,155
FIRST PACIFIC CO.....	4,554,798	4,703,447	5,051,109
FIRST QUANTUM MINERALS LTD.....	62,550	1,104,419	926,123
FIRST STEAMSHIP.....	4,905	5,515	8,197
FIRSTSTRAND.....	190,284	613,998	577,297
FLEURY SA.....	2,135	26,976	25,491
FLEXIUM INTERCONNECT INC.....	5,483	22,014	15,174
FOMENTO ECONOMICO MEXICANO SAB.....	57,064	841,601	587,649
FORD OTOMOTIV SANAYI.....	6,540	59,298	40,985
FORHOUSE CORP.....	42,830	23,432	34,171
FORMOSA ADVANCED TECHNOLOGIES.....	5,771	4,789	8,105
FORMOSA CHEMICAL & FIBRE CO.....	48,477	127,174	128,685
FORMOSA EPITAXY.....	9,522	7,074	13,112
FORMOSA INTERNATIONAL HOTELS CORP.....	638	6,764	8,147
FORMOSA PETROCHEMICAL.....	14,139	38,275	37,833
FORMOSA PLASTIC.....	63,770	170,282	144,843
FORMOSA TAFEETA CO.....	38,089	34,157	28,890
FORMOSAN RUBBER GROUP.....	48,572	32,018	34,426
FORTESCUE METALS GROUP LTD.....	213,700	1,073,361	1,149,963
FORTIS HEALTHCARE LTD.....	4,959	9,006	18,063
FOSCHINI LTD.....	6,706	104,967	61,290
FOSUN INTERNATIONAL.....	78,487	40,676	55,350
FOXCONN TECHNOLOGY CO LTD.....	12,914	46,452	39,178
FRANSHION PROPERTIES CHINA LTD.....	203,267	61,057	58,777
FRASER & NEAVE LTD.....	606	3,446	2,442
FRESNILLO.....	98,644	2,254,244	1,126,364
FSP TECHNOLOGY INC.....	14,720	13,964	16,246
FU I INDUSTRY.....	10,430	5,078	5,241
FUBON GROUP CO LTD.....	379,670	378,590	480,003
FUFENG GROUP LTD.....	28,278	10,609	20,136
FUJI TELEVISION NETWORK.....	64	109,351	102,588
FUSHAN INTERNATIONAL ENERGY GROUP LTD.....	159,281	40,863	96,304
GAFISA SA.....	13,323	33,841	168,293
GAIL INDIA LTD.....	11,858	74,778	117,718
GAJAH TUNGGAL TBK PT.....	703,185	170,322	92,446
GALAXY ENTERTAINMENT GROUP LTD.....	116,470	287,688	289,001
GAMEVIL INC.....	3,993	310,265	249,093
GAMUDA BERHAD.....	64,347	70,923	66,102
GASCO SA NPV.....	45	305	301
GASFRAC ENERGY SERVICES INC.....	7,700	23,339	34,766
GCL POLY ENERGY HOLDINGS LTD.....	282,205	61,121	85,480
GDF SUEZ.....	29,862	710,743	947,645
GEELY AUTOMOBILE HOLDINGS LTD.....	155,819	54,237	54,750
GEMTEK TECHNOLOGY.....	12,430	11,064	16,954
GENERAL PROPERTY TRUST.....	472,733	1,594,252	1,380,301
GENESIS PHOTONICS INC.....	7,502	7,029	11,392
GENIUS ELECTRONIC OPTICAL CO LTD.....	1,731	13,672	13,311

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SECURITY	SHARES	VALUE (\$)	COST (\$)
GENOMMA LAB INTERNACIONAL SAB.....	10,446	20,501	18,560
GENPACT LTD.....	125,010	2,078,920	1,926,579
GENTING GROUP.....	930,130	1,134,650	967,266
GEODESIC LTD.....	4,944	3,267	8,964
GEOMETRIC LTD.....	6,654	8,783	11,520
GERDAU SA COSG.....	98,846	852,417	1,204,151
GET BANK.....	51,659	27,708	32,484
GETAC TECHNOLOGY CORP.....	10,965	9,173	9,014
GETING HOLDINGS SA.....	17,650	9,202	24,530
GIANT INTERACTIVE GROUP INC.....	1,932	9,332	9,068
GIANT MANUFACTURING CO.....	8,360	38,463	28,300
GIGA-BYTE TECHNOLOGY CO.....	23,661	22,525	24,778
GILLETTE INDIA LTD.....	427	17,951	18,466
GINTECH ENERGY CORP.....	16,479	19,823	40,818
GITANJALI GEMS LTD.....	1,908	10,275	13,419
GLAXOSMITHKLINE CONSUMER HEALTHCARE LTD.....	478	23,523	18,915
GLAXOSMITHKLINE PLC.....	802	29,022	33,339
GLENCORE HOLDING AG.....	73,600	341,177	600,948
GLENMARK PHARMACEUTICALS LTD.....	445	2,894	2,945
GLOBAL & YUASA BATTERY CO.....	1,427	57,617	40,607
GLOBAL BIO-CHEM TE.....	268,862	38,474	53,577
GLOBAL BRANDS MANUFACTURE CO LTD.....	43,458	18,614	22,370
GLOBAL ENTERPRISES.....	848	10,814	8,907
GLOBAL LOGISTIC PROPERTIES LTD.....	407,000	671,479	642,259
GLOBAL MEDIACOM.....	724,710	117,281	31,137
GLOBAL MIXED-MODE TECHNOLOGY.....	2,020	6,570	9,657
GLOBAL UNICHIP CORP.....	2,020	7,029	7,855
GLOBALTRANS INVESTMENT.....	1,522	27,398	20,649
GLOBE TELECOM INC.....	1,438	38,049	29,321
GLOMAC.....	25,959	6,949	7,306
GLORIA MATERIAL TECHNOLOGY.....	15,005	13,506	13,917
GLORIOUS PROPERTY HOLDINGS.....	114,267	19,887	17,824
GLOVIS CO LTD.....	257	48,768	28,785
GLOW ENERGY PUBLIC CO LTD.....	20,285	39,600	25,734
GMR INFRASTRUCTURE LTD.....	41,143	18,496	37,924
GODFREY PHILLIPS INDIA LTD.....	121	7,642	8,516
GODREJ CONSUMER PRODUCTS LTD.....	3,977	40,914	35,087
GODREJ INDUSTRIES LTD.....	2,407	10,424	10,800
GODREJ PROPERTIES LTD.....	427	4,030	6,143
GOL LINHAS AEREAS INTELIGENTES.....	65,018	286,729	571,362
GOLD FIELDS LTD.....	31,980	409,152	448,874
GOLDCORP INC.....	12,736	478,857	503,030
GOLDEN AGRI-RESOURCES LIMITED.....	862,222	456,022	486,255
GOLDEN EAGLE RETAIL GROUP LTD.....	19,333	39,230	41,876
GOLDSUN DEVELOPMENT & CONSTRUCTION.....	88,026	31,075	37,509
GOME ELECTRICAL APPLIANCES HOLDING LTD.....	10,548,363	1,387,075	2,413,265
GPO SIMEC SA.....	22,859	71,067	64,254
GRAN TIERRA ENERGY INC.....	45,718	223,332	306,705
GRAND KOREA LEISURE CO LTD.....	759	15,637	14,403
GRAND PACIFIC PETROCHEMICAL.....	34,338	15,052	16,446
GRASIM INDUSTRIES LIMITED.....	32	1,494	1,499

GENERAL ENDOWMENT FUND
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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
GREAT CHINA METAL INDUSTRY CO LTD.....	7,214	8,835	7,902
GREAT EASTERN SHIPPING CO LTD.....	3,328	14,833	21,397
GREAT PORTLAND ESTATES.....	182,408	1,125,509	1,059,802
GREAT TAIPEI GAS.....	2,308	1,483	1,472
GREAT WALL ENTERPRISE.....	18,079	16,908	15,354
GREAT WALL MOTOR COMPANY LTD.....	28,278	56,069	21,726
GREAT WALL TECHNOLOGY CO.....	196,432	34,947	53,604
GREATVIEW ASEPTIC PACKAGING COMPANY LTD.....	290,456	152,027	95,317
GREEN CROSS CORP.....	139	18,093	15,725
GREENTOWN CHINA HOLDINGS LTD.....	29,577	30,733	33,751
GROUP COMERCIAL CHEDRAUI SA.....	5,569	14,854	13,006
GRUPO AEROPORTUARIO.....	260	20,275	14,875
GROWTH POINT PROPERTIES.....	38,844	109,240	101,257
GRUMA SAB DE CV.....	92,833	228,109	195,971
GRUPA LOTOS SA.....	3,794	31,715	35,224
GRUPO AEROPORTUARIO.....	18,064	226,018	166,310
GRUPO BIMBO SAB DE CV.....	59,471	145,245	125,783
GRUPO CARSO SAB DE CV.....	28,653	92,666	53,433
GRUPO CATALANA OCCIDENTE SA.....	0	0	0
GRUPO ELEKTRA.....	1,342	53,667	58,966
GRUPO FIN IMBURSA SAB.....	72,831	162,685	147,986
GRUPO FINANCIERO BANORTE SAB.....	449,820	2,309,761	1,861,172
GRUPO KUO SAB DE.....	637	1,211	793
GRUPO MEXICO SAB DE CV.....	296,832	876,617	804,339
GRUPO MODELO SAB DE CV.....	15,524	136,442	88,393
GRUPO TELEVISIA SA.....	70,507	337,937	302,450
GS ENGINEERING & CONSTRUCTION.....	5,067	337,578	485,759
GS HOLDINGS CORP.....	11,989	544,301	573,010
GSW IMMOBILIEN AG.....	11,197	383,374	310,565
GTL INFRASTRUCTURE LTD.....	10,251	1,487	9,918
GUANGDONG INVESTMENT LTD.....	84,835	61,027	40,157
GUANGSHEN RAILWAY CO LTD.....	27,557	23,075	27,287
GUANGZHOU AUTOMOBILE INDUSTRY GROUP CO LTD.....	80,218	66,600	70,804
GUANGZHOU INVESTMENTS CO.....	306,905	74,384	69,183
GUANGZHOU PHARMACEUTICAL CO LTD.....	8,079	14,332	7,276
GUANGZHOU R&F PROPERTIES.....	746,069	979,132	1,277,047
GUANGZHOU SHIPYARD.....	7,502	5,204	8,529
GUARARAPES CONFEC.....	260	11,837	9,380
GUBRE FABRIKALARI TAS.....	20,160	141,553	125,222
GUDANG GARAM PERSUSAHAAN ROKOK.....	47,691	312,273	280,860
GUIDE EXPLORATION LTD.....	51,265	81,968	334,544
GUINNESS ANCHOR BERHAD.....	3,982	16,753	9,567
GUJARAT FLUOROCEMICALS LTD.....	1,166	8,321	10,868
GUJARAT GAS CO LTD.....	2,065	11,444	17,746
GUJARAT MINERAL DEVELOPEMENT CORP LTD.....	3,637	12,129	10,685
GUJARAT NARMADA VALLEY FERTILIZERS CO LTD.....	9,486	14,483	20,525
GUJARAT STATE FERTILIZERS & CHEMICALS LTD.....	10,941	82,514	95,397
GUJARAT STATE PETRONET LTD.....	9,428	11,820	21,324
GVK POWER & INFRASTRUCTURE LTD.....	40,098	11,024	25,101
GWANGJU SHINSEGAE.....	80	14,434	10,881
HABIB BANK.....	4,875	5,820	5,149

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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
HAIER ELECTRONICS GROUP CO LTD.....	20,199	24,061	17,329
HAITIAN INTERNATIONAL HOLDINGS LTD.....	15,005	14,817	11,692
HALLA CLIMATE CONTROL CORPORATION.....	1,506	31,825	23,212
HALMA.....	63,375	415,095	382,685
HAMMERSON.....	618,503	4,296,533	3,885,598
HAN WHA.....	9,905	243,440	254,701
HANA FINANCIAL HOLDINGS.....	29,668	937,703	888,585
HANA MICROELECTRONIC.....	12,754	7,670	10,557
HANDSOME CORP.....	643	14,411	14,785
HANG LUNG PROPERTIES.....	873,407	2,950,072	3,162,448
HANJIN HEAVY INDUSTRY.....	1,337	16,461	31,323
HANJIN SHIPPING HOLDINGS CO LTD.....	3,444	41,702	42,555
HANKOOK TIRE MANUFACTURING.....	2,254	89,133	59,718
HANKUK PAPER MFG.....	507	8,278	10,822
HANMI HOLDINGS CO LTD.....	372	1,230	3,441
HANMI PHARMACEUTICAL CO LTD.....	224	13,015	15,746
HANNSTAR DISPLAY.....	266,335	18,715	52,949
HANWHA CHEMICAL CORP.....	3,884	71,551	72,104
HANWHA SECURITIES.....	4,637	16,599	26,481
HAP SENG CONSOLIDATED BHD.....	33,501	18,990	16,355
HAP SENG PLANTATIONS HOLDINGS.....	9,869	8,888	8,557
HARBIN ELECTRIC CO LTD.....	35,204	28,274	26,037
HARGREAVES LANSDOWN PLC.....	94,461	784,496	809,686
HARMONY GOLD MINING CO.....	63,972	598,384	836,873
HARMONY GOLD MINING LTD.....	19,612	184,348	210,854
HARRY WINSTON DIAMOND CORP.....	57,913	656,133	435,124
HAVELLS INDIA LTD.....	1,588	16,583	14,063
HCL TECHNOLOGIES LTD.....	1,754	14,968	17,747
HDFC BANK LTD.....	24,983	252,153	264,338
HEINEKEN HOLDING.....	54,231	2,769,253	2,594,385
HELBOR EMPREENDIMENTOS SA.....	323,100	1,389,435	1,584,906
HEMARAJ LAND AND DEVELOPMENT PUBLIC CO LTD.....	176,248	16,759	11,766
HENDERSON LAND DEVELOPMENT CO.....	99,797	548,720	690,238
HENGAN INTERNATIONAL GROUP.....	59,202	572,034	471,098
HENGDELI HOLDINGS LTD.....	78,487	24,689	39,694
HERO HONDA MOTORS LTD.....	4,141	159,427	140,928
HEXA TRADEX LTD.....	1,374	946	1,579
HEXAWARE TECHNOLOGIES LTD.....	10,241	23,440	18,600
HEY SONG CORP.....	12,985	16,337	9,401
HI SUN TECHNOLOGY CHINA LTD.....	78,775	9,343	36,470
HIDILI INDUSTRY INTERNATIONAL DEVELOPMENT LTD.....	41,840	11,543	33,263
HIGHWEALTH CONSTRUCTION CORP.....	14,428	22,497	24,108
HINDALCO INDUSTRIES LTD.....	48,099	103,288	188,715
HINDUSTAN CONSTRUCTION CO LTD.....	12,425	4,551	17,207
HINDUSTAN OIL EXPLORATION CO LTD.....	300	705	1,557
HINDUSTAN PETROLEUM CORPORATION LTD.....	2,627	15,773	25,003
HINDUSTAN UNILEVER LTD.....	14,749	120,056	100,320
HINDUSTAN ZINC.....	13,575	29,990	28,607
HITE HOLDINGS CO LTD.....	1,009	19,030	40,633
HIWIN TECHNOLOGIES CORP.....	33,303	336,542	332,794
HMC INVESTMENT SECURITIES CO L.....	848	9,703	12,651

GENERAL ENDOWMENT FUND
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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
HO TUNG CHEMICAL CORP.....	27,124	14,976	15,307
HOLCIM INDONESIA.....	111,382	28,757	26,165
HOLY STONE ENTERPRISE.....	11,027	9,649	14,995
HOME INNS & HOTELS MANAGEMENT.....	36,722	832,118	959,396
HOME PRODUCT CENTER PUBLIC CO LTD.....	64,949	25,767	8,579
HON HAI PRECISION INDUSTRY CO LTD.....	932,767	2,790,342	3,142,799
HONAM PETROCHEMICAL CORP.....	430	88,718	75,198
HONG LEONG BANK.....	15,842	62,059	47,080
HONG LEONG FINANCIAL GROUP BHD.....	43,699	168,438	130,470
HONG LEONG GROUP.....	4,672	4,399	4,573
HONG LEONG INDUSTRIES.....	1,487	1,840	1,577
HONGKONG LAND HOLDINGS LTD.....	1,536,500	8,773,415	7,224,393
HOPEWELL HIGHWAY INFRASTRUCTURE LTD.....	31,741	15,099	22,061
HOPSON DEVELOPMENT HOLDINGS.....	43,860	25,727	56,303
HOTAI MOTOR CO.....	3,463	22,362	9,211
HOTEL SHILLA CO.....	1,180	57,291	23,500
HOUSING DEVELOPMENT & INFRASTRUCTURE LTD.....	12,706	19,787	55,739
HT MEDIA LTD.....	3,358	5,815	12,259
HTC CORP.....	40,622	529,443	768,670
HUA NAN FINANCIAL.....	153,690	84,598	87,590
HUABAO INTERNATIONAL HOLDINGS.....	54,537	26,576	70,208
HUADIAN POWER INTERNATIONAL CO.....	43,860	13,231	10,801
HUAKU DEVELOPMENT CO LTD.....	12,366	29,916	32,380
HUANENG POWER INTERNATIONAL INC.....	163,459	142,762	125,879
HUANG HSIANG CONSTRUCTION.....	6,348	12,448	10,760
HUCHEMS FINE CHEMICAL.....	743	14,635	10,229
HUFVUDSTADEN FAST.....	22,593	242,217	171,968
HUNAN NONFERROUS METALS CORP.....	91,760	27,918	31,610
HUNG POO REAL ESTATE.....	8,252	6,889	9,648
HURRIYET.....	11,415	5,680	9,475
HUTCHISON TELECOMMUNICATIONS.....	1,161,439	537,533	411,618
HYNIX SEMICONDUCTOR INC.....	10,737	223,582	261,217
HYOSUNG.....	1,209	57,728	83,448
HYPERMARCAS SA.....	12,985	76,104	151,892
HYSAN DEVELOPMENT.....	1,102,170	4,163,234	3,453,626
HYUNDAI DEPT STORE.....	586	72,694	61,108
HYUNDAI DEVELOPMENT CO.....	3,564	75,140	84,478
HYUNDAI ELEVATOR CO LTD.....	98	7,345	15,941
HYUNDAI ENGINEER & CONSTRUCTION CO.....	1,656	93,980	93,389
HYUNDAI FIRE & MARINE.....	2,000	51,679	42,028
HYUNDAI H&S COMPANY LTD.....	1,896	27,394	17,094
HYUNDAI HEAVY INDUSTRY CO.....	1,042	234,322	239,609
HYUNDAI HOME SHOPPING NETWORK CORP.....	223	21,742	23,585
HYUNDAI MERCHANT MARINE CO LTD.....	1,154	25,231	31,944
HYUNDAI MIPO DOCK.....	644	66,324	81,700
HYUNDAI MOBIS.....	2,405	576,298	573,972
HYUNDAI MOTORS CO.....	14,112	2,864,661	1,896,218
HYUNDAI PIPE CO LTD.....	937	33,335	16,055
HYUNDAI SECURITIES CO.....	6,383	47,313	67,979
HYUNDI STEEL CO.....	2,212	162,232	179,121
IAMGOLD CORP.....	49,300	582,247	846,700

GENERAL ENDOWMENT FUND
EQUITY SECURITIES
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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
ICICI BANK LTD.....	6,297	204,080	244,861
ICOM INCORPORATED.....	5,842	143,077	146,222
IDBI BANK LTD.....	11,427	19,115	33,690
IDEA CELLULAR LTD.....	27,117	36,813	47,384
IFCI LTD.....	34,664	24,988	41,949
IG GROUP HOLDINGS.....	213,943	1,607,330	1,711,347
IGB CORP BERHAD.....	812,989	688,692	676,500
IGUATEMI EMPRESA SHOPPING.....	1,270	26,010	22,904
IJM CORP BERHAD.....	63,886	100,994	101,895
IJM LAND BHD.....	28,624	19,831	20,822
IJM PLANTATIONS BERHAD.....	14,053	14,294	10,905
ILLOVO SUGAR.....	12,614	43,571	45,997
ILSHIN SPINNING.....	195	12,291	16,739
ILUKA RESOURCES LIMITED.....	161,932	1,878,989	498,984
IMPALA PLATINUM.....	41,046	678,796	996,604
IMPERIAL HOLDING.....	23,397	492,059	405,620
IMPULSORA DEL DESARROLLO Y EL.....	23,436	39,275	33,870
INDAH KIAT PULP & PAPER.....	191,455	21,403	40,462
INDIA CEMENTS LTD.....	20,429	31,813	36,948
INDIA INFOLINE LTD.....	3,792	4,170	8,313
INDIABULLS FINANCIAL SERVICES LTD.....	8,373	34,469	27,032
INDIABULLS INFRASTRUCTURE.....	26,288	1,502	12,744
INDIABULLS REAL ESTATE LTD.....	4,184	4,575	10,475
INDIAN HOTELS CO LTD.....	21,562	23,847	42,211
INDIAN OIL CORP.....	14,200	65,044	112,819
INDIAN OVERSEAS BANK.....	6,838	10,202	20,920
INDIKA MITRA ENERGI PT.....	65,069	12,886	23,127
INDOCEMENT TUNGGAL.....	46,024	85,017	83,080
INDOFOODS SUKSES.....	185,540	95,807	90,103
INDOSAT.....	44,293	20,396	24,228
INDRAPRASTHA GAS LTD.....	2,398	10,281	20,290
INDUSIND BANK LTD.....	6,617	40,324	33,269
INDUSTRIAL & COMMERCIAL BANK OF CHINA.....	4,142,794	2,291,212	2,791,457
INDUSTRIAL BANK OF KOREA.....	7,797	86,793	101,101
INDUSTRIAS CH SAB DE CV.....	46,847	210,822	200,764
INDUSTRIAS PENOLES SAB DE CV.....	2,265	96,505	50,812
INFORTREND TECHNOLOGY.....	7,502	5,021	10,174
INFOSYS TECHNOLOGIES LTD.....	14,459	651,537	827,716
INFRASTRUCTURE DEVELOPMENT FINANCE CO LTD.....	28,843	70,332	96,604
ING VYSYA BANK LTD.....	1,751	11,495	13,432
INMARSAT PLC.....	25,316	195,161	182,195
INMUEBLES CARSO.....	26,085	19,546	16,302
INOTERA MEMORIES INC.....	68,676	15,787	28,299
INOVISI INFRACOM TBK PT.....	12,841	8,066	8,019
INSURANCE AUSTRALIA GROUP LTD.....	292,244	1,042,486	932,336
INTERFLEX CO LTD.....	313	16,113	13,764
INTERNATIONAL CONTAINER TER SE.....	22,530	39,302	15,725
INTERNATIONAL MEAL CO HOLDINGS.....	132,788	1,224,952	1,136,121
INTERNATIONAL NICKEL INDONE.....	111,814	31,845	49,801
INTERPUMP GROUP.....	35,250	268,407	211,648
INTERTEK GROUP PLC.....	70,052	2,935,802	1,926,858

GENERAL ENDOWMENT FUND
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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
INTILAND DEVELOPMENT TBK PT.....	136,486	4,941	8,553
INTIME DEPARTMENT STORE GROUP.....	30,875	30,251	32,398
INTOPS CO LTD.....	792	12,103	14,070
INTRUM JUSTITIA AB.....	23,949	348,701	296,213
INVENTEC CORP.....	106,035	34,168	55,196
INVERSIONES AGUAS COM.....	13,996	23,378	21,788
INVESTEC LIMITED.....	10,106	59,323	75,311
IOI CORP.....	55,200	90,219	89,901
IPCA LABORATORIES LTD.....	1,341	8,614	8,232
IPEK MATBAACILIK.....	49,713	106,368	95,015
IRB INFRASTRUCTURE DEVELOPERS LTD.....	3,680	8,384	18,011
IRPC.....	481,365	54,260	65,384
IS YATIRIM MENKUL DEGERLER.....	7,319	6,353	6,597
ISPAT INDUSTRIES LTD.....	30,761	5,895	13,186
ITALIAN-THAI DEVELOPMENT PCL.....	92,222	9,001	11,357
ITAU UNIBANCO HOLDING SA.....	72,850	996,464	1,274,051
ITC LTD.....	35,809	166,043	146,036
ITEQ INC.....	10,099	11,118	11,165
ITHACA ENERGY INC.....	9,900	15,441	19,074
ITM POWER.....	56,000	48,967	75,618
IVRCL INFRASTRUCTURES AND PROJECTS LIMITED.....	3,906	3,697	13,704
IZMIR DEMIR CELIK.....	4,585	13,436	12,996
JAGRAN PRAKASHAN LTD.....	2,656	4,198	7,387
JAIN IRRIGATION SYSTEMS LTD.....	9,293	13,490	36,854
JAIPRAKASH ASSOCIATES LTD.....	74,437	75,787	116,990
JAPFA COMFEED INDONESIA TBK PT.....	50,353	26,403	28,269
JARDINE MATHESON HOLDINGS.....	9,712	470,076	433,386
JARDINE STRATEGIC HOLDINGS.....	31,708	967,098	829,671
JASA MARGA PT.....	61,462	35,336	17,942
JASMINE INTERNATIONAL PUBLIC CO LTD.....	1,444,156	139,141	153,666
JAYA TIASA HOLDINGS.....	2,424	6,656	6,914
JBF INDUSTRIES LTD.....	22,813	53,789	97,679
JBS SA.....	33,876	101,203	144,547
JCY INTERNATIONAL.....	16,909	8,200	7,246
JD GROUP LTD.....	9,070	47,688	52,317
JEIL PHARMACEUTICAL.....	12	203	110
JEONBUK BANK LTD.....	5,233	21,338	22,918
JESS-LINK PRODUCTS CO.....	3,174	3,011	8,648
JET AIRWAYS INDIA LTD.....	1,545	10,605	17,832
JG SUMMIT HOLDINGS INC.....	207,700	172,036	124,312
JIANGLING MOTORS.....	57,742	135,778	114,529
JIANGSU EXPRESSWAY CO LTD.....	38,666	36,090	35,235
JIANGXI COPPER CO.....	42,129	92,004	87,218
JIH SUN FINANCIAL.....	6,925	1,970	1,931
JINDAL SAW LTD.....	6,872	16,308	27,246
JINDAL STEEL & POWER LTD.....	27,752	233,780	328,541
JK TYRE & INDUSTRIES LTD.....	21,772	36,557	78,953
JOHNSON MATTHEY.....	25,245	874,269	610,397
JOLLIBEE FOODS CORP.....	9,118	22,550	14,024
JSC MMC NORILSK NICKEL.....	8,387	138,560	128,219
JSW STEEL LTD.....	35,786	93,928	151,297

GENERAL ENDOWMENT FUND
EQUITY SECURITIES
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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
JT INTERNATIONAL BHD.....	346	763	697
JUBILANT ORGANOSYS LTD.....	2,167	6,879	11,634
JULIO SIMOES LOGISTICA SA.....	27,611	125,849	125,010
KAISA GROUP HOLDINGS LTD.....	82,238	16,115	16,398
KALBE FARMA.....	91,904	36,938	21,452
KANG YONG ELECTRIC PC.....	4,694	33,546	33,440
KANGWON LAND INC.....	88,942	1,890,895	1,808,580
KANSAI NEROLAC PAINTS LTD.....	579	9,885	10,794
KARDEMIR KARABUK DEMIR CELIK SANAYI VE TICARET AS.....	26,340	16,522	14,110
KARNATAKA BANK.....	10,651	17,855	18,378
KARUR VYSYA BANK.....	436	3,312	4,196
KAZAKHMYS.....	38,403	434,582	699,675
KB FINANCIAL GROUP INC.....	20,872	674,730	904,617
KCC CORP.....	211	51,128	53,472
KECK SENG MALAYSIA BHD.....	8,570	10,525	9,352
KENDA RUBBER INDUSTRY.....	22,503	25,941	20,668
KEPCO ENGINEERING & CONSTRUCTION.....	162	11,604	8,065
KEPPEL LAND.....	56,900	144,631	123,326
KERNEL HOLDING.....	2,084	38,054	37,538
KERRY GROUP PLC.....	35,644	1,565,097	1,268,573
KERRY PROPERTIES LTD.....	1,085,212	4,623,815	5,189,145
KERSAF.....	4,552	49,733	52,380
KFC HOLDINGS MALAYSIA BHD.....	9,436	11,321	6,642
KGHM POLSKA MIEDZ PLN.....	19,694	855,673	608,775
KHON KAEN SUGAR INDUSTRY PCL.....	46,371	18,542	17,796
KIA MOTORS CORP.....	16,433	1,071,784	444,282
KIA STEEL CO.....	499	16,608	11,008
KIATNAKIN BANK.....	48,401	54,862	33,338
KIM LOONG RESOURCE.....	2,202	1,734	1,653
KIMBERLY-CLARK DE MEXICO SAB DE CV.....	200,443	390,111	395,408
KINDOM CONSTRUCTION CO.....	2,597	1,551	1,735
KING SLIDE WORKS CO.....	1,212	6,833	6,293
KING YUAN ELECTRONICS CO.....	166,591	78,320	67,740
KINGBOARD CHEMICAL HOLDING.....	27,413	52,727	124,940
KINGBOARD LAMINATES HOLDINGS.....	61,895	22,661	52,804
KINGDEE INTERNATIONAL SOFTWARE.....	51,363	9,535	21,605
KINPO ELECTRONICS.....	77,044	16,705	22,408
KINROSS GOLD CORP.....	81,259	662,379	1,389,735
KINSUS INTERCONNECT.....	9,234	25,151	21,616
KISWIRE LTD.....	420	11,965	11,550
KIWOOM SECURITIES CO LTD.....	300	15,952	12,119
KLCC PROPERTY HOLDING.....	37,282	54,594	37,736
KLEPIERRE.....	69,716	2,291,453	2,230,875
KNM GROUP BHD.....	51,889	11,520	33,518
KOC HOLDING.....	57,774	220,402	241,592
KODIAK OIL & GAS CORP.....	45,900	376,839	326,223
KOLON INDUSTRIES INC.....	2,841	94,090	106,739
KOMERCNI BANKA.....	748	130,061	133,977
KONYA CIMENTO SANAYII.....	46	8,219	8,940
KOPEX SA.....	1,634	8,810	8,944
KOREA ELECTRIC POWER CORP.....	6,045	91,374	110,103

GENERAL ENDOWMENT FUND
EQUITY SECURITIES
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SCHEDULE A
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SECURITY	SHARES	VALUE (\$)	COST (\$)
KOREA EXCHANGE BANK.....	13,092	93,157	136,937
KOREA EXPRESS CO.....	309	21,053	18,791
KOREA FLANGE CO LTD.....	510	5,543	9,271
KOREA GAS CORP.....	892	31,528	32,184
KOREA IRON & STEEL.....	75	2,222	4,231
KOREA KUMHO PETROLEUM.....	277	28,993	15,616
KOREA LIFE INSURANCE CO LTD.....	6,576	36,918	37,347
KOREA LINE CORP.....	18	109	3,279
KOREA PLANT SERVICE & ENGINEER.....	229	9,594	11,798
KOREA ZINC.....	176	59,070	40,451
KOREAN AIR LINES CO.....	1,733	76,123	114,840
KOREAN REINSURANCE.....	3,970	38,650	33,073
KOSE CORP.....	9,384	221,698	212,524
KOTAK MAHINDRA BANK LTD.....	7,794	82,680	79,503
KOZA ALTIN ISLETMELERI.....	988	19,124	18,019
KOZA ANADOLU METAL MADENCILIK.....	38,081	81,480	54,815
KP CHEMICAL CORP.....	2,063	23,868	23,537
KPJ HEALTHCARE.....	8,397	15,522	11,342
KREA REAL ESTATE INVESTMENT.....	11,687	13,877	8,864
KREDYT BANK SA.....	1,762	7,101	8,275
KROTON EDUCACIONAL SA.....	1,645	23,484	23,699
KRUNGTHAI BANK PUBLIC CO LTD.....	1,404,083	711,768	221,919
KSK ENERGY VENTURES LTD.....	1,402	1,320	5,336
KT CORP.....	773	20,492	28,313
KT&G CORPORATION.....	6,025	427,123	328,269
KUALA LUMPUR KEPONG BHD.....	8,339	60,243	43,938
KULIM MALAYSIA BERHAD.....	64,595	95,606	62,540
KUMBA IRON ORE.....	26,273	1,762,316	1,083,186
KUMHO INDUSTRIAL CO LTD.....	531	2,837	2,842
KUMHO TIRE CO INC.....	915	12,219	9,528
KUMPULAN FIMA BHD.....	49,919	29,239	28,601
KUNLUN ENERGY CO LTD.....	54,248	86,301	76,566
KWG PROPERTY HOLDINGS LTD.....	71,128	44,657	45,899
KYOBO LIFE INSURANCE CO LTD.....	1,515	6,119	6,049
KYUNGNAM ENERGY CO.....	898	2,623	3,020
L G CORP.....	3,636	174,605	208,396
LAFARGE MALAYAN CEMENT.....	13,851	31,840	29,140
LAGARDERE S C A.....	12,635	352,609	406,031
LAN AIRLINES SA.....	4,429	115,605	104,589
LANCO INFRATECH.....	38,799	10,389	33,620
LAND AND HOUSE PUBLIC CO LTD.....	53,325	13,096	9,822
LAND AND HOUSES PCL.....	64,376	15,506	11,073
LAND SECURITIES GROUP.....	368,013	4,262,696	4,419,228
LARGAN PRECISION CO LTD.....	2,020	41,770	34,007
LARSEN & TOUBRO LTD.....	5,055	126,541	207,360
LCY CHEMICAL CORP.....	17,797	28,347	26,518
LEALEA ENTERPRISE.....	34,915	12,384	13,201
LEE & MAN PAPER MANUFACTURING.....	70,407	28,047	55,081
LEGRAND SA.....	59,644	2,025,113	2,506,976
LEMBAGA TABUNG HAJI.....	2,665	4,835	1,858
LENOVO GROUP LTD.....	106,199	89,539	58,559

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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
LEPANTO CONS MNG.....	152,933	5,372	4,749
LG CHEMICAL.....	2,644	674,169	985,382
LG DISPLAY CO LTD.....	30,513	470,562	702,798
LG ELECTRONICS INC.....	2,756	146,795	208,112
LG FASHION CORP.....	773	19,310	18,476
LG HAUSSYS LTD.....	238	13,693	13,290
LG HOUSEHOLD & HEALTH CARE LTD.....	150	80,831	44,861
LG INNOTEK CO LTD.....	484	37,751	57,234
LG INTERNATIONAL CORP.....	1,373	42,314	36,780
LG LIFE SCIENCES.....	381	11,373	14,524
LG UPLUS CORP.....	106,549	515,372	697,227
LI NING COMPANY LIMITED.....	32,462	18,163	83,928
LIANHUA SUPERMARKET HOLDINGS CO.....	11,427	10,901	25,790
LIBERTY HOLDINGS.....	12,023	127,451	121,521
LIC HOUSING FINANCE LTD.....	7,041	34,047	36,955
LIEN HWA INDUSTRIAL CORP.....	27,937	16,920	14,543
LIFE HEALTHCARE GROUP HOLDINGS.....	10,988	41,824	30,432
LIFESTYLE INTERNATIONAL HOLDINGS.....	727,800	1,587,549	1,638,980
LIG INSURANCE CO LTD.....	2,066	42,481	44,290
LIGHT SA.....	6,175	75,412	77,126
LION FOREST INDUSTRIES BERHAD.....	3,737	1,601	1,753
LION INDUSTRIES CORPORATION.....	23,979	9,212	11,776
LIPPO CIKARANG.....	77,356	26,767	14,441
LIPPO KARAWACI TBK PT.....	985,734	83,959	58,233
LITE-ON IT CORP.....	56,306	54,544	53,419
LITE-ON TECHNOLOGY CORP.....	110,756	138,236	124,605
LITRAK.....	10,244	12,936	9,795
LLX LOGISTICA SA.....	491	540	1,292
LOCALIZA RENT A CAR.....	12,388	185,411	186,631
LOJAS AMERICANAS SA.....	3,241	18,464	14,707
LOJAS RENNER.....	3,030	84,284	84,573
LONDON MINING PLC.....	25,000	76,658	110,088
LONG BON INTERNATIONAL CO LTD.....	52,729	21,349	21,479
LONGFOR PROPERTIES CO LTD.....	27,557	42,844	33,475
LONKING HOLDINGS LTD.....	111,670	26,489	41,472
LOTES CO LTD.....	944	2,289	5,290
LOTTE CHILSUNG BEVERAGE.....	239	305,615	170,305
LOTTE CONFECTIONERY CO LTD.....	965	1,317,061	1,119,364
LOTTE MIDOPA CO LTD.....	970	11,343	8,886
LOTTE SAM KANG.....	31	14,554	15,310
LOTTE SHOPPING CENTER CO.....	955	259,669	341,213
LPI CAPITAL BHD.....	5,338	22,560	18,526
LPN DEVELOPMENT.....	53,635	29,047	20,501
LPP SA.....	16	15,690	8,376
LS CORP.....	885	66,197	67,967
LS INDUSTRIAL SYSTEMS CO LTD.....	443	25,037	28,487
LTK ENGINEERING CO.....	13,617	14,672	15,295
LUBELSKI WEGIEL BOGDANKA SA.....	1,245	45,517	41,975
LUKOIL OIL COMPANY.....	45,806	2,558,356	2,648,831
LUNDIN MINING CORP.....	42,400	175,514	296,966
LUPIN LTD.....	2,501	24,057	25,548

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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
LXB RETAIL PROPERTIES PLC.....	273,500	476,158	509,699
LYNDEN ENERGY CORP.....	7,500	3,384	5,848
M DIAS BRANCO SA.....	1,068	31,176	25,351
MAANSHAN IRON & STEELS CO.....	98,108	22,260	44,502
MACQUARIE KOREA INFRASTRUCTURE.....	13,995	73,802	57,441
MACRONIX INTERNATIONAL.....	204,873	64,235	138,756
MAGNESITA REFRATARIOS SA.....	8,166	25,893	50,865
MAGNITOGORSK IRON & STEEL WORK.....	6,458	23,725	64,640
MAGYAR OLAJ ES GAZIPARE.....	1,162	84,116	97,561
MAGYAR TELEKOM TELECOMMUNICATIONS PLC.....	20,208	39,847	57,735
MAH SING GROUP BHD.....	16,072	10,376	8,679
MAHANAGAR TELEPHONE NIGAM LTD.....	6,112	2,583	8,364
MAHINDRA & MAHINDRA FINANCIAL SERVICES LTD.....	1,721	19,886	22,810
MAHINDRA & MAHINDRA LTD.....	9,041	114,520	132,064
MAIL.RU GROUP LTD.....	10,476	355,018	336,075
MAKALOT INDUSTRIAL.....	3,463	10,022	8,344
MALAYAN BANKING BERHAD MYRI.....	74,789	204,902	184,402
MALAYSIA AIRPORTS HOLDINGS BHD.....	26,807	46,936	45,734
MALAYSIAN AIRLINE SYSTEM BHD.....	21,411	7,349	14,514
MALAYSIAN BULK CARRIERS BHD.....	15,034	7,527	13,827
MALAYSIAN RESOURCES CORP.....	86,220	47,515	51,770
MAN INDUSTRIES LTD.....	783	1,458	2,144
MANDARIN ORIENTAL INTERNATIONAL.....	1,155,600	1,490,724	1,494,291
MANDO CORP.....	340	50,156	45,996
MANGALORE REFINERY & PETROCHEMICALS LTD.....	19,575	19,054	33,607
MANILA ELECTRIC CO.....	5,797	34,863	23,365
MANILA WATER CO.....	28,942	16,863	16,443
MANITOK ENERGY INC.....	56,600	74,952	100,518
MAOYE INTERNATIONAL HOLDINGS LTD.....	74,447	13,533	24,671
MARCOPOLO SA.....	635	2,610	2,265
MARDIN CIMENTO SANAYII.....	1,771	5,464	8,593
MARFRIG ALIMENTOS SA.....	9,638	45,552	92,193
MARICO LTD.....	3,870	12,731	10,281
MARISA LOJAS SA.....	2,135	24,490	25,582
MAROC TELECOM.....	6,307	80,212	109,729
MASSMART HOLDING LTD.....	2,965	61,184	48,307
MASTERLINK SECURITIES CORP.....	49,343	14,777	17,644
MATAHARI PUTRA PRIMA TBK PT.....	125,809	12,859	13,645
MAX INDIA.....	3,651	12,560	13,674
MAX PETROLEUM PLC.....	265,000	16,002	52,741
MAXIS BHD.....	32,837	66,078	57,807
MAYORA INDAH TBK PT.....	13,562	36,531	13,258
MBK PCL.....	3,492	10,554	8,840
MCDERMOTT INTERNATIONAL INC.....	14,000	155,960	170,240
MCLEOD RUSSEL INDIA LTD.....	2,362	12,611	12,625
MCOT PCL.....	11,427	9,984	8,574
MECHEL STL GROUP.....	7,540	48,636	73,930
MEDCO ENERGI INTERNATIONAL.....	101,138	19,382	33,855
MEDIA NUSANTARA CITRA TBK.....	97,387	20,633	11,949
MEDIA PRIMA BHD.....	798,705	555,862	606,630
MEDIASET EURO.....	56,993	99,738	236,553

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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
MEDIATEK INC.....	13,300	121,493	191,620
MEDI-CLINIC CORP LTD.....	14,675	67,199	52,255
MEDIKIT CO LTD.....	279	87,609	73,271
MEDIPOST CO LTD.....	83	6,615	6,942
MEGA FINANCIAL HOLDING CO LTD.....	534,720	390,953	365,171
MEGACABLE HOLDINGS SAB DE CV.....	18,191	36,447	40,850
MEGASTUDY.....	86	5,876	5,827
MEGAWORLD CORP.....	379,448	19,722	16,427
MERCURIES & ASSOC.....	164,812	122,706	174,458
MERIDA INDUSTRY.....	6,637	23,984	9,971
MERITZ FINANCE HOLDINGS CO LTD.....	771	1,613	2,630
MERITZ FIRE & MARINE INSURANCE.....	1,843	18,019	15,293
METAIR INVESTMENTS.....	2,331	6,626	4,421
METALLURGICAL CORP OF CHINA.....	121,770	25,902	26,767
METALURGICA GERDAU SA.....	811	7,274	7,800
METRIC PROPERTY INVESTMENT.....	125,960	168,915	189,135
METRO PACIFIC INVESTMENTS CO.....	5,624,963	556,689	556,912
METROPOLITAN BANK & TRUST CO.....	102,199	224,360	158,815
MEXICHEM SAB DE CV.....	23,184	99,085	74,621
MICROBIO CO LTD.....	289	356	355
MICRO-STAR INTERNATIONAL CO LTD.....	75,094	39,199	40,468
MIGROS TICARET AS.....	880	8,704	6,047
MILBON CO.....	6,327	193,158	142,600
MILLENNIUM & COPTHORNE HOTELS.....	11,303	84,915	86,937
MINDRAY MED INTL.....	30,900	935,958	944,017
MINERA FRISCO SAB DE CV.....	19,747	82,809	27,271
MINGFA GROUP.....	41,263	10,852	11,623
MINMETALS RESOURCES LTD.....	64,636	26,915	31,894
MINOR INTERNATIONAL PUBLIC CO LTD.....	1,231,377	543,430	513,411
MINTH GROUP LTD.....	36,935	39,664	45,411
MIRAE ASSET SECURITIES CO LTD.....	1,501	40,635	66,972
MIRVAC GROUP.....	191,895	250,795	254,666
MITAC INTERNATIONAL CORP.....	66,944	22,266	27,204
MITRA ADIPERKAJA.....	18,612	14,168	14,512
MITSUBISHI ESTATE.....	394,000	7,002,030	7,405,251
mitsui fudosan co.....	188,305	3,610,812	3,481,683
MIURA KOGYO CO.....	13,171	348,958	328,078
MMC CORP BHD.....	44,178	36,171	34,046
MMI HOLDINGS LTD.....	48,449	106,631	109,287
MMX MINERACAO E METALICOS SA.....	9,811	28,434	59,673
MNRB HOLDINGS BHD.....	3,882	3,594	3,699
MOLIBDENOS Y METAL.....	2,680	42,681	39,257
MONDI LTD.....	15,459	64,356	46,464
MONNET ISPAT & ENERGY LTD.....	1,089	7,469	10,659
MOSTOSTAL WARSZAWA SA.....	405	1,758	7,875
MOTHERSON SUMI SYSTEMS LTD.....	3,373	9,875	13,673
MPHASIS LTD.....	3,372	22,345	36,480
MPX ENERGIA SA.....	78,715	1,193,333	1,293,273
MR PRICE GROUP LTD.....	8,233	112,666	51,425
MRF LIMITED.....	30	5,340	4,865
MRV ENGENHARIA.....	38,009	174,187	293,886

GENERAL ENDOWMENT FUND
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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
MSTAR SEMICONDUCTOR INC.....	25,206	167,844	156,357
MTN GROUP LTD.....	40,566	698,966	652,994
MUDAJAYA GROUP.....	11,254	9,675	8,381
MUHAK CO.....	174	1,689	1,309
MULTIPLAN EMPREENDIMENTOS IMOB.....	2,510	60,943	49,223
MULTIPLUS.....	93,610	2,221,470	2,006,398
MULTIPOLAR TBK PT.....	288,708	3,719	8,259
MUNDRA PORT AND SPECIAL ECONOMIC ZONE LTD.....	8,839	19,178	29,102
MURRAY & ROBERTS HOLDINGS LTD.....	29,411	88,860	124,868
MUSLIM COMMERCIAL BANK.....	202	355	281
NABORS INDUSTRIES.....	12,975	186,840	343,290
NAGARJUNA CONSTRUCTION CO LTD.....	6,506	5,290	22,199
NAMHAE CHEMICAL CORP.....	716	5,417	8,841
NAMPAK LTD.....	28,091	85,867	73,076
NAMYANG DAIRY PRODUCT.....	1	390	367
NAN YA PLASTICS CORP.....	75,024	134,056	139,086
NAN YA PRINTED CIRCUIT BOARD CORP.....	8,743	14,716	25,536
NANKANG RUBBER TIRE CO LTD.....	13,782	19,138	18,062
NANYA TECHNOLOGY CORP.....	18,467	1,557	15,654
NASPERS LTD.....	20,362	1,083,011	930,927
NATIONAL ALUMINIUM CO LTD.....	41,865	44,500	84,515
NATIONAL PETROLEUM CO LTD.....	15,638	16,588	19,351
NATURA COSMETICOS SA.....	46,274	1,061,444	1,061,492
NAVA BHARAT VENTURES LTD.....	1,036	3,417	8,707
NCB HOLDINGS BHD.....	3,843	5,252	4,874
NCISOFT CORPORATION.....	360	85,698	65,485
NEDBANK GROUP LTD.....	9,987	212,351	172,538
NEO SOLAR POWER CORP.....	24,238	18,898	19,259
NEOWIZ CORP.....	1,768	24,348	29,508
NESTLE MALAYSIA BHD.....	1,731	31,557	19,400
NESTLE SA.....	59,087	3,542,264	3,091,434
NET 1 UEPS TECHNOLOGIES INC.....	27,007	226,051	320,435
NETCARE LTD.....	31,137	60,915	54,433
NETIA SA.....	14,946	26,423	23,801
NEW GOLD INC.....	42,800	407,659	364,513
NEW WORLD CHINA.....	144,450	58,660	40,406
NEW WORLD DEPARTMENT STORE.....	22,507	12,100	20,681
NEW WORLD RESOURCES NV.....	1,370	6,950	15,156
NEWCREST MINING LTD.....	140,395	3,253,858	4,530,205
NEXEN CORPORATION.....	194	10,545	4,305
NEXEN TIRE CORP.....	822	14,468	15,296
NH INVESTMENT & SECURITIES CO.....	1,565	6,969	11,776
NHN CORP.....	482	105,246	77,010
NIEN HSING TEXTILE.....	11,831	7,700	8,412
NIFCO INC.....	4,510	108,424	101,944
NIKO RESOURCE LTD.....	8,800	115,843	704,001
NINE DRAGONS PAPER HOLDINGS LTD.....	85,412	47,458	115,017
NINTENDO CO.....	1,181	136,866	244,390
NIPPON BUILDING FUND INC.....	45	434,829	459,680
NISHAT TEXTILE MILLS.....	2,558	1,288	1,586
NITTO KOHKI CO.....	2,210	45,172	50,438

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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
NOBLE CORP.....	42,067	1,368,440	1,592,425
NOMURA REAL ESTATE.....	23,400	424,361	387,108
NONG SHIM CO.....	5,639	1,016,602	1,078,773
NONG SHIM HOLDINGS CO.....	456	20,226	24,348
NORTEL NETWORKS CORP.....	101	11,143	8,122
NORTHAM PLATINUM LTD.....	9,345	26,566	58,678
NORWEGIAN PROPERTY AS.....	183,443	250,888	275,975
NOVATEK MICROELECTRONICS CORP.....	11,254	34,418	32,889
NOVATEK OAO.....	0	0	0
NOVOLIPETSK STEEL OJSC.....	2,499	40,711	59,403
NOVOROSIYSK COMMERCIAL SEA PORT PJSC.....	2,155	13,565	24,034
NOVUS ENERGY INC.....	100,000	61,798	96,440
NTPC LTD.....	8,416	24,035	35,297
NTT MOBILE COMMUNITY NETWORK.....	64	105,725	98,195
NTT URBAN DEVELOPMENT CORP.....	140	112,295	117,001
NUH CIMENTO SANAYII.....	1,453	7,663	7,906
NUVISTA ENERGY LTD.....	26,000	91,559	128,470
NVC LIGHTING HOLDINGS LTD.....	30,010	5,648	13,246
NYRSTAR.....	67,945	386,118	641,680
OAO GAZPROM.....	286,553	2,705,705	3,208,987
OBRASCON HUARTE LAIN BRASIL.....	6,492	56,933	32,020
OCI COMPANY LTD.....	539	106,067	119,419
OCI MATERIALS CO LTD.....	302	10,802	10,944
ODONTOPREV SA.....	489,491	2,456,608	2,586,618
OGX PETROLEO E GAS.....	21,872	59,599	220,332
OHL MEXICO SAB DE CV.....	10,215	12,363	10,824
OI SA.....	13,557	108,066	195,302
OIL & NATURAL GAS CORPORATION LTD.....	14,078	71,822	91,483
OKINAWA CELLULAR.....	22	47,278	43,866
OPEN TEXT CORP.....	53,981	2,693,632	2,891,969
OPTIMAL RESOURCES INC.....	13,750	0	1
OPTO CIRCUITS INDIA LTD.....	4,950	13,674	24,141
OPTO TECH CORPN.....	19,622	8,338	14,854
ORACLE FINANCIAL SERVICES SOFTWARE LTD.....	658	29,896	32,614
ORASCOM CONSTRUCTION INDUSTRIES.....	1,275	51,834	53,584
ORASCOM TELECOM HOLDINGS.....	10,140	15,095	15,219
ORBIS SA.....	1,266	15,355	14,063
ORGANIZACION SORIANA.....	61,657	192,420	174,474
ORIENT EXPRESS HOTELS LTD.....	62,594	523,912	583,504
ORIENTAL BANK OF COMMERCE.....	2,781	12,604	21,607
ORIENTAL HOLDINGS BHD.....	16,884	35,625	27,307
ORIENTAL UNION CHEMICAL CORP.....	17,025	20,451	15,366
ORIENTAL WEAVERS CO.....	282	831	1,445
ORIFLAME COSMETICS.....	25,402	849,370	828,463
ORION CORP.....	91	75,233	28,329
ORISSA MINERALS DEVELOPMENT CO LTD.....	9	5,273	12,287
ORKLA ASA.....	52,203	378,147	478,603
OSK HOLDINGS BERHAD.....	32,108	14,156	13,743
OSX BRASIL SA.....	209,986	936,298	1,468,256
OTP BANK.....	12,089	191,669	275,940
OTTOGI CORPORATION.....	71	10,102	8,604

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SCHEDULE A
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SECURITY	SHARES	VALUE (\$)	COST (\$)
OXIANA LTD.....	46,780	376,901	416,361
P T ASTRA INTERNATIONAL.....	308,752	225,175	176,731
PABRIK KERTAS TJIWI KIMIA.....	20,425	5,328	7,951
PACE OIL AND GAS LTD.....	78,320	235,087	670,086
PACIFIC CONSTRUCTION.....	54,757	15,758	17,108
PACIFIC CORPORATION.....	301	86,719	50,833
PACIFIC DRILLING SA.....	22,120	188,241	240,075
PACIFIC RUBIALES ENERGY CORP.....	7,652	161,822	143,117
PAGE INDUSTRIES LTD.....	174	8,976	9,049
PAINTED PONY PETROLEUM LTD.....	9,200	66,330	72,669
PAKISTAN TELECOM CORP.....	511,746	74,120	113,476
PAKUWON JATI TBK PT.....	517,088	10,680	10,230
PALABORA MINING CO.....	601	9,470	11,767
PAN ORIENT ENERGY CORP.....	36,800	135,367	217,883
PANAUST LIMITED.....	83,300	233,106	335,632
PANIN FINANCIAL.....	595,430	7,607	13,030
PAN-INTERNATIONAL INDUSTRIAL.....	17,562	17,101	24,939
PANVA GAS HOLDINGS.....	25,104	18,059	13,655
PARKSON HOLDINGS BHD.....	25,512	36,796	42,635
PARKSON RETAIL GROUP LTD.....	221,685	237,955	261,734
PARQUE ARAUCO SA.....	12,230	21,669	22,442
PARSVNATH DEVELOPERS LTD.....	5,658	6,242	9,178
PARTRON CO LTD.....	1,234	12,876	12,189
PASONA GROUP INC.....	5	3,357	3,203
PAXTON CORP.....	1,437	4,227	1,246
PBA HOLDINGS.....	5,447	1,509	1,808
PDG REALTY SA EMPRENDIMENTOS.....	79,714	139,410	319,357
PEGAS NONWOVENS.....	612	13,060	14,952
PEGATRON CORP.....	118,062	153,676	161,214
PENN WEST PETROLEUM.....	2,000	26,799	43,576
PERSPECTIVE LANE SDN BHD.....	14,979	22,641	25,940
PERUSAHAAN GAS NEGARA PT.....	662,848	248,767	247,019
PETKIM.....	20,670	23,085	27,742
PETROBRAS ENERGIA.....	29,237	222,204	545,256
PETROCHINA CO LTD.....	544,010	712,579	630,850
PETROLEO BRASILEIRO SA.....	80,602	1,512,906	2,579,589
PETRONAS CHEMICALS GROUP BHD.....	33,241	67,728	69,393
PETRONAS DAGANGAN BHD.....	4,848	32,211	15,183
PETRONAS GAS BHD.....	14,543	82,436	45,828
PETRONET LNG LTD.....	7,617	19,521	20,174
PFIZER INC.....	270	5,778	6,501
PHARMANIAGA.....	390	1,249	583
PHIHONG TECHNOLOGY.....	10,441	11,040	14,069
PHILIPPINE LONG DISTANCE TELEPHONE.....	7,409	468,307	412,368
PHILIPPINE SEVEN.....	32,529	37,674	33,889
PHILIPPINE STOCK EXCHANGE.....	3,542	30,262	29,330
PHISON ELECTRONICS CORP.....	2,886	23,173	22,382
PHOENIX MILLS LTD.....	42,192	134,167	196,749
PHOENIX SATELLITE TELEVISION HOLDINGS LTD.....	29,432	8,613	8,705
PICC PROPERTY AND CASUALTY COMPANY LTD.....	108,900	82,260	88,304
PICK N PAY STORES LTD.....	5,886	31,596	34,776

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SCHEDULE A
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SECURITY	SHARES	VALUE (\$)	COST (\$)
PIDILITE INDUSTRIES LTD.....	3,009	8,937	9,172
PIK GROUP.....	1,756	3,932	4,900
PINECREST ENERGY INC.....	25,200	39,690	79,182
PING AN INSURANCE.....	92,630	736,803	805,173
PIONEER FOODS LTD.....	8,023	57,880	42,304
PIPAVAV SHIPYARD LTD.....	4,128	6,217	7,082
PIRAMAL HEALTHCARE LTD.....	3,705	35,027	32,927
PIXART IMAGING.....	5,194	14,860	14,712
PJ DEVELOPMENT HOLDINGS BHD.....	34,912	7,861	8,764
PKO BANK POLSKI SA.....	10,522	109,087	119,228
POL GORNICTWO.....	37,418	46,530	40,716
POLIMEX MOSTOSTAL SIEDLCE.....	35,496	7,977	44,247
POLSKA GRUPA ENERGETYCZNA SA.....	20,123	117,215	114,735
POLSKI KONCERN NAFTOWY ORLEN.....	68,005	762,311	847,653
POLY HONG KONG INVESTMENTS LTD.....	104,745	56,040	98,575
POLYCHEM INDONESIA TBK PT.....	261,040	10,283	19,021
POLYPLEX CORP LTD.....	4,643	13,620	18,258
POONGSAN CORPORATION.....	967	22,788	25,283
POONGSAN HOLDINGS CORP.....	3,972	73,002	72,721
PORIENT FUELS CORP.....	13,750	0	1
PORTO SEGURO ITAU UNIBANCO PARTICIPACOES SA.....	6,180	52,390	67,171
PORTS DESIGN LTD.....	17,025	17,668	43,913
PORTX OPERACOES PORTUARIAS SA.....	3,838	5,381	6,359
POS MALAYSIA BHD.....	10,388	9,225	10,081
POSCO.....	5,511	843,708	1,130,592
POTASH CORP OF SASKATCHEWAN INC.....	17,291	754,769	627,113
POU CHEN.....	99,199	84,478	81,612
POWER FINANCE CORP.....	1,310	4,195	9,667
POWER GRID CORP OF INDIA LTD.....	15,013	30,531	35,479
POWERCHIP SEMICONDUCTOR CORP.....	1,484,826	27,327	319,292
POWERTECH TECHNOLOGY INC.....	27,499	53,094	77,805
POWSZECHNY ZAKLAD UBEZPIECZEN SA.....	4,159	416,227	459,680
PPB GROUP BHD.....	19,841	99,845	104,074
PRECIOUS SHIPPING.....	19,362	8,779	11,140
PRESIDENT CHAIN STORE CORP.....	7,791	41,321	23,814
PRESIDENT SECURITIES.....	40,350	20,118	18,862
PRETORIA PORTLAND CEMENT CO LTD.....	23,321	76,277	98,616
PRIMARIS RETAIL REAL ESTATE INVESTMENT.....	17,262	398,933	386,621
PRINCE HOUSING DEV.....	37,441	25,056	17,523
PROCTER & GAMBLE HYGIENE & HEALTH CARE LTD.....	253	9,972	11,973
PROMOTORA Y OPERADORA DE INFRAESTRUCTURA SAB DE CV..	5,021	23,481	20,085
PROSEGUR COMPANIA SEGURIDAD.....	23,872	1,224,502	1,311,490
PROVIDENT FINANCIAL.....	45,661	870,155	729,916
PRUKSA REAL ESTATE PCL.....	55,979	27,672	26,131
PSG GROUP LTD.....	2,302	16,640	13,841
PT INDO TAMBANGRAYA MEGAH TBK.....	7,502	28,716	35,347
PT INDOSAT TBK.....	87	2,022	2,423
PT PP LONDON SUMATRA INDONESIA TBK.....	130,662	37,213	24,782
PT TELEKOMUNIKASI ADR.....	2,180	75,920	73,328
PTC INDIA LTD.....	3,935	4,574	10,038
PTT EXPLORATION AND PRODUCTION PUBLIC CO LTD.....	23,690	125,314	115,012

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EQUITY SECURITIES
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SCHEDULE A
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SECURITY	SHARES	VALUE (\$)	COST (\$)
PTT GLOBAL CHEMICAL PCL.....	281,107	491,230	581,732
PTT PUBLIC COMPANY LIMITED.....	116,871	1,188,578	1,256,180
PUBLIC BANK BHD.....	15,438	66,991	63,111
PUBLICIS GROUPE.....	3,490	159,680	156,212
PUNJ LLOYD LTD.....	8,353	7,308	20,258
PUSAN CITY GAS CO LTD.....	901	14,554	14,541
QBE INSURANCE GROUP.....	108,432	1,487,162	1,393,186
QGEP PARTICIPACOES SA.....	5,185	18,599	26,662
QINGLING MOTORS.....	249,075	59,404	41,168
QISDA CORPORATION.....	100,070	23,339	51,534
QL RESOURCES BHD.....	9,436	9,330	8,788
QUADRISE CANADA CORP.....	1,250	0	7,359
QUADRISE CANADA FUEL SYSTEM INC.....	12,500	0	73,589
QUALITY HOUSES PCL.....	146,890	7,955	8,729
QUANTA COMPUTER.....	361,399	960,184	789,606
RADIANT OPTO-ELECT.....	9,974	50,061	13,553
RADIUM LIFE TECHNOLOGY CO.....	34,585	24,476	29,846
RAIA DROGASIL.....	5,583	55,599	52,982
RAMAYANA LESTARI SENTOSA TBK P.....	157,694	15,782	15,987
RANBAXY LABORATORIES LTD.....	36,868	323,911	358,140
RANDGOLD RESOURCE LTD.....	6,003	540,330	486,567
RATCHABURI ELECTRIC GENERATING.....	17,602	24,247	20,016
REALTEK SEMICONDUCTOR CORP.....	18,748	33,940	39,510
RECHI PRECISION CO LTD.....	5,483	4,623	4,304
RECKITT BENCKISER GROUP.....	39,584	2,089,201	2,166,115
REDECARD SA.....	22,825	371,467	336,731
REDINGTON INDIA LTD.....	7,067	9,727	13,844
REJESH EXPORTS.....	5,198	12,437	13,208
RELIANCE CAPITAL LTD.....	4,030	25,873	55,398
RELIANCE COMMUNICATIONS LTD.....	21,235	24,150	51,800
RELIANCE INDUSTRIES LTD.....	32,241	426,062	700,341
RELIANCE INFRASTRUCTURE LTD.....	4,366	43,653	62,792
RELIANCE POWER LTD.....	29,415	56,290	86,462
RENHE COMMERCIAL HOLDINGS CO.....	426,482	17,319	61,173
REPUBLIC OF INDIA.....	85,631	60,302	86,405
RESILIENT PROPERTY INCOME FUND LTD.....	8,983	47,231	37,386
REUNERT LTD.....	10,344	86,003	79,233
RHB CAPITAL BHD.....	56,324	131,254	105,182
RICHTEK TECHNOLOGY.....	153,191	897,053	966,403
RIGHTMOVE PLC.....	94,421	2,357,660	1,062,348
RIO TINTO PLC.....	61,508	2,912,496	3,020,263
RIOCAN.....	15,543	422,327	383,592
RIPLEY CORP SA.....	25,317	23,891	28,297
RISANAMENTO SPA.....	0	0	0
RITEK INC.....	105,322	14,978	27,971
RIVERBANK POWER CORP.....	96,125	200,755	415,653
ROBERTET SA.....	1,128	168,203	148,825
ROBINSON DEPARTMENT STORE PCL.....	18,843	36,783	8,630
ROBINSONS LAND CORP.....	89,509	37,006	25,771
ROSNEFT OJSC GDR.....	76,463	478,656	552,844
ROSSI RESIDENCIAL SA.....	10,099	24,667	77,803

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SCHEDULE A
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SECURITY	SHARES	VALUE (\$)	COST (\$)
ROSTELECOM.....	778	16,109	15,022
ROTORK PLC.....	27,359	845,341	667,143
ROWAN COMPANIES INC.....	74,673	2,414,178	2,752,029
ROYAL BAFOKENG PLATINUM LTD.....	405	2,653	2,640
ROYAL DUTCH SHELL PLC.....	17,695	1,193,160	1,276,214
RUCHI SOYA INDUSTRIES LTD.....	5,547	8,862	12,146
RUENTEX DEVELOPMENT CO LTD.....	18,838	28,744	28,502
RUENTEX INDUSTRIES LIMITED.....	3,174	5,226	4,971
RURAL ELECTRIFICATION CORP LTD.....	8,307	28,537	52,276
RUSHYDRO.....	55,120	131,682	274,188
S&T DYNAMICS CO LTD.....	1,131	12,888	18,044
SABANCI HOLDINGS.....	184,124	773,673	778,363
SACI FALABELLA.....	4,718	42,968	36,782
SAFESTORE HOLDINGS.....	180,053	287,346	327,354
SAHAVIRIYA STEEL INDUSTRIES PC.....	295,329	6,137	14,011
SAIPEM.....	0	0	0
SALFACORP SA.....	4,531	9,335	13,541
SAM YOUNG ELECTRONICS.....	550	3,960	4,603
SAMCHULLY.....	183	14,091	17,165
SAMSUNG C&T CORP.....	3,289	187,816	157,156
SAMSUNG CARD CO LTD.....	1,770	49,305	74,113
SAMSUNG ELECTRO MECHANICS CO LTD.....	1,027	95,017	116,839
SAMSUNG ELECTRONICS CO LTD.....	6,562	6,880,475	4,671,965
SAMSUNG ENGINEERING CO LTD.....	3,515	550,875	650,950
SAMSUNG FINE CHEMICALS CO LTD.....	905	47,276	50,572
SAMSUNG FIRE & MARINE INSURANCE CO LTD.....	1,111	219,152	195,600
SAMSUNG HEAVY INDUSTRIES CO LTD.....	3,844	125,170	83,421
SAMSUNG LIFE INSURANCE CO.....	1,245	101,209	104,397
SAMSUNG SDI CO LTD.....	1,676	221,680	244,064
SAMSUNG SECURITIES CO LTD.....	1,817	77,644	91,018
SAMSUNG TECHWIN CO LTD.....	875	58,914	74,104
SAMYANG HOLDINGS CORP.....	310	13,141	18,133
SAN MIGUEL CORP.....	15,028	40,659	39,247
SANLAM LTD.....	66,587	321,411	237,767
SANTOS BRASIL PARTICIPACOES SA.....	375	5,547	5,687
SANY HEAVY EQUIPMENT INTERNATIONAL HOLDINGS CO LTD.....	32,318	17,249	22,201
SANYANG INDUSTRIAL CO LTD.....	40,686	26,275	24,216
SAPPI.....	44,025	147,763	175,204
SAPURA KENCANA PETROLEUM BHD.....	76,314	52,871	22,488
SARAWAK OIL PALMS BERHAD.....	17,045	33,763	23,707
SASOL LTD.....	16,336	684,700	633,361
SATYAM COMPUTER SERVICES LTD.....	22,867	32,170	42,090
SBERBANK OF RUSSIA.....	27,489	297,431	303,019
SBS HOLDINGS CO LTD.....	2,663	9,673	8,039
SCHINDLER HOLDING.....	545	60,908	49,643
SCORPIO TANKERS INC.....	33,700	215,343	225,440
SEAH HOLDINGS.....	144	12,446	15,944
SEAH STEEL.....	2,313	183,535	74,403
SECHE ENVIRONNEMENT SA.....	360	9,395	21,814
SECOM CO.....	18,375	839,412	862,037
SECURITY BANK CORP.....	10,350	34,980	21,439

GENERAL ENDOWMENT FUND
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SCHEDULE A
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SECURITY	SHARES	VALUE (\$)	COST (\$)
SEGRE PLC.....	37,563	128,024	130,497
SEJONG INDUSTRIAL.....	12,174	141,900	80,838
SEKERBANK TAS.....	21,846	12,320	15,947
SELCUK ECZA.....	7,259	7,184	9,954
SEMEN GRESIK PERSERO.....	665,449	800,595	743,404
SEMICONDUCTOR MANUFACTURING INTERNATIONAL CORP.....	1,190,008	39,142	99,922
SEMIRARA MINING CORPORATION.....	4,317	22,355	21,458
SENAO INTERNATIONAL CO LTD.....	2,597	8,864	9,250
SENTUL CITY TBK.....	1,002,290	24,544	31,590
SESA GOA LTD.....	17,127	58,788	108,684
SEVERSTAL OAO.....	3,691	43,294	47,756
SEWON PRECISION.....	35	348	354
SGS HOLDINGS.....	1,289	2,417,023	1,921,321
SHAFTESBURY.....	62,900	507,583	388,053
SHANDA GAMES LTD.....	18,104	72,414	86,552
SHANDONG CHENMING PAPER HOLDINGS.....	18,035	7,231	14,678
SHANDONG WEIGAO GROUP MEDICAL.....	355,880	391,810	397,762
SHANGHAI ELECTRIC.....	73,293	29,575	32,389
SHANGHAI FRIENDSHIP GROUP INC.....	63,417	77,179	66,444
SHANGHAI INDUSTRIAL HOLDINGS.....	24,238	63,746	98,699
SHANGHAI JIN JIANG INTERNATIONAL HOTELS GROUP CO LTD.....	90,695	12,043	19,353
SHANGRI-LA ASIA.....	1,050,755	2,002,122	2,552,955
SHENG YU STEEL.....	14,776	9,542	9,920
SHENGUAN HOLDINGS GROUP LTD.....	27,701	15,820	15,265
SHENZHEN EXPRESSWAY CO LTD.....	32,895	11,959	15,770
SHENZHEN INTERNATIONAL HOLDINGS LTD.....	429,944	26,328	27,919
SHENZHEN INVESTMENT LTD.....	103,302	24,238	30,969
SHENZHOU INTERNATIONAL GROUP LTD.....	16,448	28,413	18,837
SHIH WEI NAVIGATION CO LTD.....	6,925	6,257	9,377
SHIHLIN ELECTRIC AND ENGINEERING CORP.....	21,642	25,418	24,711
SHIHLIN PAPER CORP.....	3,751	5,065	7,596
SHIMAO PROPERTY HOLDINGS LTD.....	70,984	108,350	113,157
SHIN KONG FINANCIAL.....	306,788	88,079	113,152
SHIN ZU SHING CO.....	4,241	11,595	13,283
SHINHAN FINANCIAL GROUP.....	20,493	713,566	867,288
SHINING BUILDING BUSINESS CO LTD.....	8,079	6,732	8,800
SHINKONG INSURANCE.....	13,907	9,260	9,029
SHINKONG SYNTHETIC FIBERS CO LTD.....	71,452	20,442	23,920
SHINSEGAE CO LTD.....	4,031	739,155	1,050,648
SHINYOUNG SECURITIES CO.....	371	9,390	10,374
SHIPPING CORPORATION OF INDIA LTD.....	10,734	10,958	34,099
SHISEIDO LTD.....	7,205	113,321	127,632
SHOFU INC.....	3,212	34,860	26,824
SHOPRITE HOLDINGS LTD.....	7,338	135,189	84,127
SHOUGANG CONCORD INTERNATIONAL.....	302,981	13,476	46,923
SHREE CEMENTS LTD.....	239	12,992	9,923
SHREE GANESH JEWELERY HOUSE.....	115	220	460
SHREE RENUKA SUGARS LTD.....	27,080	15,326	41,915
SHRIRAM TRANSPORT FINANCE CO LTD.....	2,810	26,670	42,966
SHUI ON LAND LTD.....	182,850	74,019	82,795
SI CORP.....	9,332	468,509	461,492

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SCHEDULE A
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SECURITY	SHARES	VALUE (\$)	COST (\$)
SIAM CEMENT CO.....	2,049	20,384	21,201
SIAM CEMENT PUBLIC CO LTD.....	4,213	48,018	35,169
SIAM CITY CEMENT PUBLIC CO LTD.....	3,001	30,992	21,485
SIAM COMMERCIAL BANK PUBLIC CO LTD.....	37,368	172,955	109,641
SIAM MAKRO PUBLIC CO LTD.....	3,174	35,579	10,793
SICHUAN EXPRESSWAY.....	41,552	13,981	24,303
SICHUAN XINHUA WINSHARE	31,290	13,433	16,894
SIEMENS AG.....	1,454	122,037	122,542
SIGDO KOPPERS.....	13,396	32,537	28,181
SIGURD MICROELECTR.....	6,374	4,788	4,465
SIHUAN PHARMACEUTICAL HOLDINGS.....	76,755	27,706	27,394
SILICON INTEGRATED SYSTEMS CORP.....	31,452	10,440	21,062
SILICONWARE PRECISION INDUSTRIES CO.....	104,816	132,040	147,870
SILITECH TECHNOLOGY.....	2,944	6,432	7,761
SIME DARBY BHD.....	121,017	376,903	367,885
SIMPLO TECHNOLOGY CO LTD.....	2,597	17,684	17,652
SINAR MAS MULTIARTHA TBK.....	13,706	6,093	7,367
SINCERE NAVIGATION CORP.....	13,273	11,903	16,085
SINDO RICOH CO SHARES.....	700	39,075	30,532
SINKONG SPINNING CO LTD.....	6,060	8,151	7,804
SINO BIOPHARMACEUTICAL.....	110,804	39,854	44,553
SINO LAND CO.....	566,400	848,485	804,336
SINO-AMERICAN SILI.....	2,886	4,480	4,380
SINOFERT HOLDINGS LTD.....	139,660	21,426	59,731
SINOMEDIA HOLDING LTD.....	63,449	24,539	20,577
SINO-OCEAN LAND HOLDINGS.....	161,590	79,786	117,529
SINOOPAC HOLDING.....	271,779	101,855	93,088
SINOPEC SHANGHAI PETROCHEMICAL CO LTD.....	75,601	22,027	27,783
SINOPEC YIZHENG CHEMICAL FIBRE CO LTD.....	55,979	11,475	14,289
SINOPHARM GROUP CO.....	126,472	347,287	382,471
SINOTRANS LTD.....	87,720	14,249	20,348
SINOTRANS SHIPPING LTD.....	65,357	15,251	26,392
SINOTRUK HONG KONG LTD.....	29,000	17,272	24,827
SINTEK PHOTRONIC CO.....	32,318	14,275	22,099
SINTEX INDUSTRIES LTD.....	11,037	12,157	43,786
SINYI REALTY CO.....	3,751	5,322	5,079
SJVN LTD.....	28,644	9,876	9,648
SK BROADBAND CO LTD.....	580	1,475	1,434
SK C&C CO LTD.....	261	24,282	36,061
SK CHEMICALS.....	798	40,194	43,363
SK ENERGY CO LTD.....	1,468	176,860	149,188
SK GAS.....	138	7,751	7,402
SK HOLDINGS CO LTD.....	5,591	646,791	429,801
SK NETWORKS CO LTD.....	6,530	49,373	60,881
SK SECURITIES CO.....	9,242	9,643	17,029
SK TELECOM CO LTD.....	27,038	369,407	506,735
SKC CO.....	764	29,298	19,605
SKF INDIA LTD.....	414	4,564	5,230
SKYWORTH DIGITAL HOLDINGS LTD.....	82,279	36,277	61,202
SL CORPORATION.....	750	13,788	14,880
SM DEVELOPMENT CORP.....	97,346	14,209	11,825

GENERAL ENDOWMENT FUND
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June 30, 2012

SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
SM INVESTMENTS CORPORATION.....	4,816	83,438	43,077
SM PRIME.....	1,555,929	480,793	344,349
SMARTGRID AUTOMATION DISTRIB.....	2,711	3,637	3,328
SMC CORP.....	272	46,813	36,774
SOBHA DEVELOPERS LTD.....	986	6,001	8,088
SOCIEDAD MATRIZ SAAM SA.....	43,457	4,672	23,381
SOCIEDAD QUIMICA Y MINERA DE CHILE.....	1,299	72,303	47,154
SODA SANAYII.....	33,263	56,643	62,581
SODEXHO ALLIANCE.....	367	28,588	22,798
SODEXO EUR4.....	4,974	387,592	309,094
SOFINA.....	1,765	136,508	158,773
SOHO CHINA LTD.....	101,859	77,476	61,921
S-OIL CORP.....	710	56,297	42,540
SOL MELIA.....	134,585	783,949	1,966,906
SONAE SIERRA BRASIL.....	9,680	139,032	150,692
SONDA SA.....	12,544	35,136	31,932
SONIX TECHNOLOGY CO.....	4,617	6,852	9,965
SOUFUN HOLDINGS LTD.....	22,377	353,780	375,456
SOUZA CRUZ SA.....	8,887	128,483	70,685
SOZO GLOBAL LTD.....	96,043	17,088	25,126
SPAR GROUP LTD/THE.....	5,999	83,356	64,964
SPIRAX-SARCO ENGINEERING.....	13,631	424,604	386,452
SPOTLESS GROUP LTD.....	59,724	156,111	119,590
SRF LIMITED.....	3,688	13,623	21,846
SRI TRANG AGRO IND.....	28,134	12,490	17,803
ST MODWEN PROPERTIES.....	12,947	34,217	30,825
ST SHINE OPTICAL.....	577	6,411	6,320
STALPRODUKT SA.....	109	6,030	13,210
STANDARD BANK GR LTD.....	31,838	430,318	451,060
STANDARDS FOODS CORP.....	6,474	18,523	14,725
STAR PUBLICATIONS MALAYSIA BHD.....	12,206	12,223	12,991
STATE BANK OF INDIA.....	6,648	441,008	437,427
STATE TRD CORP.....	3,552	16,749	18,615
STEEL AUTHORITY OF INDIA LTD.....	11,438	18,560	36,554
STEINHOFF INTERNATIONAL HOLDINGS.....	51,065	153,911	130,347
STERLITE INDUSTRIES INDIA LTD.....	19,731	125,315	246,939
STERLITE TECHNOLOGIES LTD.....	76	43	160
STOCKLAND.....	555,148	1,752,688	1,814,259
STRAD ENERGY SERVICES LTD.....	9,500	40,816	49,039
STX CORPORATION.....	1,997	17,053	31,244
STX ENGINE CO LTD.....	1,307	11,869	23,606
STX OFFSHORE & SHIPBUILDING CO.....	3,295	30,066	31,800
STX PAN OCEAN CO LTD.....	5,451	21,416	52,356
SUL AMERICA SA.....	9,512	73,939	79,093
SUMITOMO REALTY & DEVELOPMENT CO.....	84,400	2,053,145	1,828,041
SUMMARECON AGUNG TBK PT.....	152,212	26,253	14,716
SUN HUNG KAI PROPERTIES.....	605,846	7,119,238	8,445,122
SUN PHARMACEUTICAL INDUSTRIES LTD.....	6,030	68,663	50,520
SUN TV NETWORK LTD.....	1,824	9,859	13,424
SUNDARAM FINANCE LTD.....	341	3,967	4,275
SUNPLUS TECHNOLOGY.....	24,527	7,280	18,664

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SCHEDULE A
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SECURITY	SHARES	VALUE (\$)	COST (\$)
SUNREX TECHNOLOGY.....	8,079	3,974	8,214
SUNWAY CITY BERHAD.....	43,255	31,329	35,408
SUPALAI PCL.....	31,712	17,374	8,132
SUPER GROUP.....	59,006	109,952	97,494
SUPERMAX CORP.....	24,931	16,252	17,801
SURGUTNEFTEGAZ.....	36,845	218,634	214,884
SURYA SEMESTA INTERNUSA TBK PT.....	826,867	86,274	33,067
SUZLON ENERGY LTD.....	45,888	15,286	50,714
SWEDISH MATCH CO.....	78,675	3,176,672	1,984,380
SWIRE PROPERTIES.....	341,750	1,022,142	811,487
SYNDICATE BANK LTD.....	7,194	13,780	18,593
SYNNEX TECHNOLOGY INTERNATIONAL CORP.....	223,924	543,980	435,382
T IS BANKASI.....	332,555	882,549	801,220
T SINAI KALKINMA B.....	26,077	26,528	19,181
TA ANN HOLDINGS BHD.....	6,891	9,765	9,021
TA CHEN STAINLESS PIPE CO LTD.....	13,851	7,485	7,082
TA CHONG BANK CO.....	83,103	25,583	22,773
TAE GU DEPARTMENT.....	1,869	22,352	20,645
TAEKWANG IND CO.....	291	154,897	179,155
TAI HAN ELECTRIC WIRE.....	4,667	12,184	30,164
TAICHUNG COMMERCIAL BANK.....	49,343	15,471	16,398
TAINAN BUSINESS.....	37,223	21,735	23,658
TAINAN SPINNING.....	71,152	29,880	33,040
TAISHIN FINANCIAL.....	271,820	103,689	99,143
TAIWAN BUSINESS BANK.....	152,144	43,782	39,410
TAIWAN CEMENT CO.....	108,738	128,622	100,651
TAIWAN COGENERATION CORP.....	10,099	6,522	6,507
TAIWAN COOPERATIVE BANK.....	167,613	98,711	92,888
TAIWAN FERTILIZER CO.....	23,373	53,417	69,386
TAIWAN GLASS.....	37,095	31,094	31,085
TAIWAN HON CHUAN.....	10,939	24,451	22,556
TAIWAN LIFE INSURANCE.....	9,047	5,010	7,926
TAIWAN MASK CORP.....	50,701	18,747	20,825
TAIWAN MOBILE CO LTD.....	19,247	63,436	44,538
TAIWAN NAVIGATION.....	11,254	11,636	14,109
TAIWAN PROSPERITY CHEMICAL.....	6,060	14,477	14,369
TAIWAN SECOM CO.....	121,915	264,759	208,920
TAIWAN SEMICONDUCTOR COMPANY.....	19,122	9,278	9,671
TAIWAN SEMICONDUCTOR MANUFACTURING CO.....	1,074,040	4,151,240	3,846,251
TAIWAN SOGO SHIN KONG SEC.....	8,657	8,690	7,499
TAIWAN SURFACE MOUNTING.....	6,060	12,186	12,034
TAIWAN SYNTH RUBBER.....	11,398	27,956	16,199
TALISMAN ENERGY INC.....	141,273	1,618,989	1,730,015
TALVIVAARA MINING CO.....	78,620	211,479	474,925
TAMBANG BATUBARA.....	11,254	17,553	21,494
TAN CHONG MOTOR HOLDINGS.....	15,438	21,925	21,541
TATA CHEMICALS LTD.....	3,049	16,984	25,958
TATA COMMUNICATIONS LTD.....	7,427	31,350	39,549
TATA CONSULTANCY SERVICES LTD.....	18,374	420,369	441,737
TATA GLOBAL BEVERAGES LTD.....	19,469	40,431	44,826
TATA MOTORS LTD.....	115,972	630,164	726,973

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SCHEDULE A
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SECURITY	SHARES	VALUE (\$)	COST (\$)
TATA POWER CO LTD.....	119,561	224,197	279,495
TATA STEEL LIMITED.....	13,449	106,336	160,531
TATA TELESERVICES LTD.....	25,931	6,572	9,490
TATUNG.....	134,445	28,612	60,012
TAURON POLSKA ENERGIA SA.....	273,001	373,839	582,869
TAV HAVALIMANLARI HOLDING.....	5,237	28,142	19,351
TCC INTERNATIONAL HOLDINGS LTD.....	55,402	14,570	17,500
TECH MAHINDRA.....	943	11,966	14,216
TECHNIP SA.....	6,960	723,831	691,925
TECHNO MEDICA CO.....	14	55,367	47,846
TECHNOS SA.....	115,723	1,054,350	1,119,024
TECHTRONIC INDUSTRY.....	960,811	1,205,218	696,770
TECK RESOURCES LIMITED.....	70,046	2,166,414	2,241,667
TECNISA SA.....	123,365	455,336	574,124
TECO ELECTRIC & MACHINERY CO.....	89,452	57,769	42,974
TEGMA GESTAO LOGISTICA SA.....	74,160	1,145,958	1,109,175
TEKFEN HOLDING CO INC.....	8,326	30,474	25,602
TELECOM ARGENTINA SA.....	5,503	64,990	56,765
TELECOM EGYPT.....	116,717	256,225	322,395
TELECOM ITALIA SPA.....	24,842	682,173	645,956
TELEFONICA O2 CZECH REPUBLIC.....	4,931	94,355	98,913
TELEFONICA SA.....	9,072	218,356	174,429
TELEKOM MALAYSIA BHD.....	615,286	1,094,745	420,122
TELEKOMUNIKACJA POLSKA.....	15,688	73,193	72,298
TELEKOMUNIKASI INDONESIA.....	70,407	61,093	62,317
TELEPERFORMANCE.....	12,841	283,391	361,055
TELKOM GROUP LTD.....	16,571	38,478	83,200
TEMP HOLDINGS CO LTD.....	48,405	586,629	424,402
TENAGA NASIONAL BERHAD.....	110,180	233,856	234,059
TENCENT HOLDINGS.....	37,065	1,079,917	809,535
TEREOS INTERNACIONAL SA.....	4,665	5,800	8,486
TEST RITE INTERNATIONAL CO LTD.....	14,716	10,021	10,918
THAI AIRWAYS INTERNATIONAL PUBLIC CO LTD.....	48,015	32,655	30,771
THAI FARMERS BANK PUBLIC CO.....	100,155	520,328	327,665
THAI OIL PUBLIC CO LTD.....	154,743	278,938	323,372
THAI TAP WATER SUPPLY PUBLIC.....	61,693	12,723	8,620
THAI UNION FROZEN PRODUCTS PUBLIC CO LTD.....	18,755	42,371	27,233
THAILIN SEMICONDUCTOR CORP.....	21,729	7,075	11,432
THALES.....	7,394	244,161	275,757
THANACHART CAPITAL.....	32,895	29,778	30,447
THE FEDERAL BANK LTD.....	9,399	75,507	86,884
THE JAMMU AND KASHMIR BANK LTD.....	2,250	39,831	38,648
THE LINK REAL ESTATE INVESTMENT.....	9,500	38,763	32,764
THERMAX LTD.....	1,630	14,011	23,807
THORESEN THAI AGEN.....	13,100	6,600	9,695
TIAJIN PORT DEVELOPMENT HOLDINGS.....	80,218	9,307	19,554
TIAN AN CHINA INVESTMENT.....	47,611	26,271	30,911
TIGER BRANDS.....	3,667	109,844	83,712
TIM PARTICIPACOES SA.....	3,549	18,850	14,357
TIME DOTCOM BHD.....	18,364	20,761	17,557
TINGYI CAYMAN IS HOLDINGS CORP.....	34,626	88,476	85,979

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SCHEDULE A
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SECURITY	SHARES	VALUE (\$)	COST (\$)
TISCO FINANCIAL GROUP PUBLIC.....	11,802	14,306	10,173
TITAN INDUSTRIES LTD.....	3,590	14,362	11,395
TJOIN TRANSPORTATION.....	14,139	15,613	10,709
TMB BANK PUBLIC COMPANY.....	928,478	44,436	47,836
TMK OAO.....	2,680	32,154	42,371
TOFAS OTOMOBIL FAB.....	3,743	16,018	14,552
TOHO CO.....	10,868	187,278	166,415
TON YI INDL CORP.....	19,910	10,560	10,380
TONG HSING ELECTRONIC.....	5,696	18,336	17,261
TONG YANG INDUSTRY CO LTD.....	22,017	28,961	36,967
TONG YANG SECURITIES INC.....	5,696	20,365	43,393
TONGAAT-HULETT LTD.....	5,582	85,391	78,035
TOP GLOVE CORP.....	187,084	306,357	299,533
TORRENT PHARMACEUTICALS LTD.....	844	9,081	9,954
TORRENT POWER LTD.....	5,365	17,489	33,738
TOTAL ACCESS COMMUNICATIONS.....	185,149	431,777	408,762
TOTAL INTI PERSADA PT.....	254,521	13,278	8,602
TOTAL SA.....	12,221	549,321	674,031
TOTVS SA.....	13,197	253,029	195,563
TOUCHSTONE EXPLORATION INC.....	66,100	12,968	40,511
TPG NUSANTARA SARL.....	168,804	23,184	27,167
TPI POLENE.....	1,119,103	408,740	137,396
TPI TRIUNFO PARTICIPACOES.....	128,825	478,041	623,117
TPK HOLDING CO LTD.....	151,250	1,892,844	1,993,694
TRACTEBEL ENERGIA COM.....	2,424	44,203	29,402
TRADA MARITIME.....	155,386	14,393	15,042
TRADEWINDS MALAYSIA BHD.....	27,757	78,232	73,559
TRAKYA CAM.....	9,981	13,410	15,858
TRANSCEND INFORMAT.....	9,234	25,490	25,604
TRANSMISSION DEVELOPERS INC.....	292,000	212,759	274,643
TRANSOCEAN LTD.....	51,515	2,304,266	2,676,495
TRAVELSKY TECHNOLOGY.....	39,099	20,162	21,386
TRENGGANU DEVELOPMENT & MANAGEMENT.....	93,870	123,564	65,143
TRILOGY ENERGY CORP.....	21,100	486,804	298,630
TRIOIL RESOURCES LTD.....	26,773	36,504	90,906
TRIPOD TECHNOLOGY.....	9,095	25,565	30,382
TRUE CORP PLC.....	317,968	38,445	30,798
TRUWORTHS INTERNATIONAL.....	8,440	92,388	65,136
TSANN KUEN ENTERPRISE CO LTD.....	4,040	8,543	8,627
TSINGTAO BREWERY CO.....	180,888	1,027,239	1,056,136
TSOGO SUN HOLDINGS LIMITED.....	4,828	12,397	10,434
TTY BIOPHARM CO LTD.....	289	1,110	1,103
TUBE INVESTMENTS OF INDIA.....	3,081	7,989	8,955
TUNG HO STEEL ENTERPRISE.....	36,069	35,001	32,649
TUPRAS TURKIYE PETROL RAFINE.....	3,347	71,613	67,092
TURCAS PETROLÇULUK AS.....	4,076	5,544	7,991
TURK HAVA YOLLARI.....	51,375	90,325	100,819
TURK SISE CAM.....	134,542	220,183	206,566
TURK TELEKOMUNIKASYON.....	6,698	27,329	23,471
TURK TRAKTOR.....	964	16,252	13,815
TURKCELL ILETISIM HIZMET.....	32,628	331,509	334,423

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SECURITY	SHARES	VALUE (\$)	COST (\$)
TURKIYE GARANTI BANKASI AS.....	144,259	566,286	568,475
TURKIYE HALK BANKASI.....	192,847	1,508,703	1,553,457
TURKIYE VAKIFLAR BANKASI.....	301,984	627,776	570,795
TURNKEY E&P INC.....	13,200	0	56,987
TV AZTECA CPO'S REP.....	64,925	43,232	35,641
TVA SA.....	4,042	10,599	20,155
TVS MOTOR CO LTD.....	1,451	948	2,298
TXC CORPORATION.....	11,349	16,291	18,637
TYC BROTHER INDUSTRIAL CO.....	400	160	237
UBS AG.....	25,722	300,293	319,342
UCO BANK.....	11,551	16,478	24,422
UEM LAND HOLDINGS.....	61,693	40,410	36,581
UFLEX LIMITED.....	16,187	31,962	53,042
ULKER BISKUVI SANAYI AS.....	30,017	115,177	101,336
ULTRA PETROLEUM CORP.....	13,900	320,673	660,191
ULTRA TECH CEMENT LTD.....	2,547	69,187	55,300
ULTRAPAR PARTICIPACOES SA.....	25,447	575,898	518,072
U-MING MARINE.....	13,851	22,014	27,896
UMW HOLDINGS BHD.....	19,968	57,410	40,368
UNIBAIL.....	23,317	4,293,573	3,966,075
UNICASA INDUSTRIA DE MOVEIS SA.....	102,866	809,290	833,081
UNILEVER INDONESIA.....	16,303	39,749	30,000
UNILEVER NV NEW YORK.....	75,000	2,501,253	2,310,513
UNILEVER PCL.....	92,236	3,101,673	2,678,441
UNIMICRON TECHNOLOGY CORP.....	66,367	75,062	107,957
UNION BANK OF TAIWAN.....	54,399	18,385	14,527
UNION BANK OF THE PHILLIPINES.....	3,369	7,997	2,763
UNIPETROL SHARES.....	3,445	29,274	31,247
UNI-PRESIDENT CHINA HOLDINGS LTD.....	24,527	22,766	14,267
UNI-PRESIDENT ENTERPRISES CORP.....	63,538	101,201	65,979
UNISEM.....	15,192	6,507	11,617
UNITE GROUP PLC.....	255,569	773,635	894,360
UNITECH LTD.....	53,642	21,184	70,579
UNITED BREWERIES LTD.....	2,434	23,735	27,792
UNITED ENERGY GROUP LTD.....	141,968	21,231	18,679
UNITED MALACCA.....	1,904	4,408	4,098
UNITED MICROELECTRONICS CORP.....	1,634,611	1,114,598	1,188,693
UNITED OVERSEAS BANK.....	68,907	1,015,005	992,227
UNITED PHOSPHORUS LTD.....	10,605	23,913	37,733
UNITED PLANTATIONS.....	4,559	37,185	20,877
UNITED SPIRITS LIMITED.....	2,987	36,722	75,779
UNITED TRACTORS TBK.....	34,666	78,798	83,810
UNITY OPTO TECHNOLOGY CO.....	7,206	7,161	12,544
UNIVERSAL ROBINA CORP.....	597,048	891,994	603,274
UNIZYX HOLDING CORP.....	10,676	5,448	7,052
UPC TECHNOLOGY CO.....	36,046	19,419	21,588
URALKALI JSC.....	4,047	154,907	89,845
URANIUM ONE INC.....	47,785	121,402	127,527
URBI DESARROLLOS URBANOS SA.....	31,972	30,576	64,348
USI FAR EAST.....	31,415	28,120	17,801
USIMINAS.....	9,280	35,953	128,346

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SCHEDULE A
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SECURITY	SHARES	VALUE (\$)	COST (\$)
VALE SA.....	145,696	2,887,343	3,595,302
VANGUARD INTERNATIONAL SEMICONDUCTOR.....	344,468	160,218	176,539
VARUN INDUSTRIES LTD.....	1,153	747	6,241
VEDANTA RESOURCES PLC.....	19,817	283,468	669,019
VENTURE MANUFACTURING SINGAPORE.....	80,309	495,751	493,365
VERO ENERGY INC.....	644	1,023	1,541
VESTEL ELECTRONIK.....	20,136	23,268	29,050
VIA TECHNOLOGIES INC.....	16,736	6,188	12,902
VIDEOCON INDUSTRIES LTD.....	5,105	15,639	26,611
VIJAYA BANK LTD.....	6,043	6,299	9,503
VIMPELCOM.....	4,285	34,751	40,890
VINA CONCHA Y TORO.....	24,414	47,632	55,156
VINDA INTERNATIONAL HOLDINGS LTD.....	10,099	14,921	11,692
VISUAL PHOTONICS EPITAXY CO LTD.....	4,328	6,764	6,990
VIVENDI SA.....	34,403	638,732	810,958
VODACOM GROUP LTD.....	5,135	58,325	42,907
VOLTAS LTD.....	4,008	7,516	16,038
VOPAK (KONINKLIJKE) EUR1.....	23,918	1,534,357	1,173,444
VS INDUSTRY BHD MYR1.....	1,478	744	937
VTB BANK JSC GDR.....	23,512	82,998	120,106
VTECH HOLDINGS.....	94,094	1,117,213	994,051
WAH SEONG.....	16,188	9,584	11,528
WAL-MART DE MEXICO SA DE CV.....	234,871	624,356	654,375
WALSIN LI HWA WIRE & CABLE.....	197,082	54,406	83,893
WALSIN TECHNOLOGY.....	23,978	5,809	13,615
WAN HAI LINES.....	66,108	32,296	38,006
WANT WANT CHINA HOLDINGS LTD.....	103,591	126,870	87,575
WATERLAND FINANCIAL HOLDINGS.....	100,256	33,715	29,337
WAVEFRONT TECHNOLOGY SOLUTIONS.....	26,200	12,079	59,590
WCT BERHAD.....	28,307	21,394	25,474
WEATHERFORD INTERNATIONAL LTD.....	203,651	2,572,112	3,200,377
WEG SA.....	12,090	115,606	123,036
WEI CHUAN FOOD.....	11,542	11,625	13,751
WEICHAI POWER CO.....	7,791	30,684	27,870
WEIR GROUP.....	25,070	601,621	774,377
WELLYPOWER OPTRONICS CORP.....	54,178	23,839	60,643
WELSPUN CORP LTD.....	7,502	15,922	31,278
WESTERN ENERGY SERVICES CORP.....	17,040	94,044	163,257
WESTFIELD GROUP.....	203,190	1,978,659	2,020,641
WHARF HOLDINGS.....	187,600	1,029,075	1,100,263
WHITCAP RESOURCES INC.....	140	1,026	1,281
WHITEHAVEN COAL LTD.....	138,206	587,922	776,421
WIJAYA KARYA.....	107,921	12,065	7,730
WILLIAM DEMANT HOLDING.....	7,266	653,048	660,745
WILSON BAYLY HOLME.....	2,804	44,313	40,081
WINBOND ELECTRONIC.....	1,146,820	171,917	275,583
WINCOR NIXDORF AG.....	1,076	38,202	39,312
WING TAI HOLDINGS.....	869,800	916,627	1,568,682
WINSTEK SEMICONDUCTOR CORP.....	8,112	9,175	6,991
WINTEK CORP.....	68,527	37,376	58,037
WIPRO LTD.....	9,564	73,209	98,528

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SECURITY	SHARES	VALUE (\$)	COST (\$)
WIRE CARD AG.....	2,116	41,058	21,598
WISTRON CORP.....	61,836	75,523	93,990
WISTRON NEWEB CORPORATION.....	7,921	16,222	14,047
WNS HOLDINGS LTD.....	624	6,069	5,350
WOCKHARDT LTD.....	975	16,312	8,866
WOLSELEY.....	67,976	2,534,299	2,251,398
WOOLWORTHS HOLDINGS.....	58,724	360,736	320,360
WOONGJIN CHEMICAL CO LTD.....	9,384	5,997	9,054
WOONGJIN COWAY CO LTD.....	1,691	52,558	58,102
WOONGJIN HOLDINGS CO LTD.....	1,111	5,519	12,475
WOONJIN THINKBIG CO LTD.....	511	4,437	10,827
WOORI FINANCE HOLDINGS CO LTD.....	57,993	630,386	673,760
WOORI INVESTMENT & SECURITIES CO LTD.....	7,413	71,515	95,440
WPG HOLDINGS LIMITED.....	44,627	52,041	65,590
WT MICROELECTRONICS CO LTD.....	12,119	16,323	17,049
WUMART STORES INC.....	153,038	309,357	314,358
X 5 RETAIL GROUP.....	2,050	46,641	74,897
XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD.....	14,255	5,237	7,042
XINJIANG XINXIN MINING.....	38,955	7,885	19,537
XINYUAN REAL ESTATE CO LTD.....	23,890	72,627	68,626
XSTRATA.....	145,273	1,819,638	2,314,032
XTEP INTERNATIONAL HOLDINGS LTD.....	17,169	5,976	14,382
XTREME COIL DRILLING CORP.....	21,600	32,173	105,567
YAGEO CORP.....	121,770	35,612	55,894
YAHOO JAPAN CORP.....	969	312,353	315,805
YANDEX NV.....	21,063	401,251	515,449
YANGARRA RESOURCES LTD.....	68,000	20,678	40,248
YANGMING MARINE TRANSPORT CORP.....	83,478	37,291	39,199
YANTAI CHANGYU PIO.....	46,155	311,197	334,384
YANZHOU COAL MINING CO LTD.....	50,064	83,283	124,253
YAPI KREDI SIGORTA.....	321	3,137	2,495
YAPI VE KREDI BANKASI.....	21,358	43,809	58,439
YES BANK LTD.....	7,821	47,539	55,437
YESCO CO LTD.....	721	15,746	16,503
YIEH PHUI ENTERPRISE.....	62,626	19,028	21,198
YINGDE GASES GROUP CO LTD.....	25,970	23,637	27,605
YOHO RESOURCES INC.....	68,000	106,724	256,081
YOUNG FAST OPTOELECTRONICS CO.....	6,247	14,130	27,921
YOUNG OPTICS INC.....	911	3,171	6,747
YOUNG POONG CORP.....	57	44,620	29,625
YOUNGONE CORP.....	693	23,663	22,628
YTL CORP.....	213,884	136,056	96,026
YTL POWER INTERNATIONAL BHD.....	75,601	41,901	52,108
YUANTA FINANCIAL HOLDING CO LTD.....	333,707	151,304	173,635
YUE LOONG MOTOR.....	35,781	62,737	44,290
YUE YUEN INDIVIDUAL HOLDING.....	244,631	763,204	822,499
YUEN FOONG YU MFG.....	49,679	20,530	19,291
YUHAN CORP.....	415	48,331	51,782
YUNG TAY ENGINEER.....	10,965	18,345	10,845
YUNGSHIN GLOBAL HOLDING CO LTD.....	6,060	8,303	9,226
ZAKLADY AZOTOWE PULAWY.....	985	29,844	25,591

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SECURITY	SHARES	VALUE (\$)	COST (\$)
ZEE ENTERTAINMENT ENTERPRISES.....	13,041	34,288	37,859
ZEE LEARN LTD.....	0	0	0
ZENSAR TECHNOLOGIES LTD.....	2,223	10,356	7,761
ZHAOJIN MINING INDUSTRY CO.....	195,584	254,665	331,237
ZHEJIANG EXPRESSWAY CO.....	38,089	25,092	34,063
ZHUZHOU CSR TIMES ELECTRIC CO.....	13,851	37,408	29,548
ZIG SHENG INDUSTRIAL CO LTD.....	661	207	415
ZIJIN MINING GROUP CO LTD.....	343,864	115,259	205,387
ZINWELL.....	15,582	16,606	22,372
ZTE CORP.....	17,002	32,746	43,211
TOTAL FOREIGN COMMON STOCKS		<u>528,788,709</u>	<u>538,444,750</u>
OTHER - EQUITY SECURITIES			
CENCOSUD SA.....	2,617	853	0
COMPTON PETROLEUM CORP.....	18	11	2,107
FIDELITY ASIAN VALUES.....	216	22	57
MAGNUM HUNTERS RESOURCES.....	1,780	0	0
TOTAL OTHER - EQUITY SECURITIES		<u>887</u>	<u>2,165</u>
TOTAL EQUITY SECURITIES		<u>820,063,263</u>	<u>827,985,505</u>

GENERAL ENDOWMENT FUND
PREFERRED STOCKS AND CONVERTIBLE SECURITIES

SCHEDULE B

June 30, 2012

SECURITY	SHARES	VALUE (\$)	COST (\$)
DOMESTIC PREFERRED STOCKS			
DG FUNDING TRUST.....	260	1,939,218	2,593,500
SLM CORP.....	1,800	40,464	20,250
TOTAL DOMESTIC PREFERRED STOCKS		<u>1,979,682</u>	<u>2,613,750</u>
FOREIGN PREFERRED STOCKS			
AES CORP.....	3,203	40,131	65,259
AES TIETE SA.....	3,145	44,566	37,193
BANCO BRADESCO SA.....	19,190	283,227	300,588
BANCO ESTADO DO RIO GRANDE DO SUL SA BANRISUL.....	87,894	618,346	822,416
BANCO INDUSTRIAL ET COMMERICAL.....	4,328	12,437	28,436
BRASKEM SA.....	206,666	1,379,570	1,332,206
CENTRAIS ELECTRICAS DE SANTA CATARINA SA.....	289	5,833	6,065
CENTRAIS ELETRICAS BRASILEIRAS SA.....	14,603	140,105	165,514
CIA ENERGETICA DE SAO PAULO.....	5,223	94,497	74,112
COMGAS CIA GAS SAO.....	1,908	40,644	41,445
COMPANHIA DE BEBIDAS.....	72,246	2,769,192	2,168,026
COMPANIA VALE DO RIO DOCE.....	87,513	1,693,942	1,719,589
ENEL SPA.....	22,744	431,444	411,302
ESTADO DO PARANA BRAZIL.....	3,203	69,434	65,490
GERDAU SA COSG.....	113,137	987,626	1,034,034
ITAU UNIBANCO HOLDING SA.....	135,040	1,877,964	1,963,823
ITAUSA INVESTIMENTOS SA.....	1,478,334	6,188,870	6,705,185
KLABIN.....	20,043	88,376	57,870
LOJAS AMERICANAS SA.....	9,852	64,285	74,351
MARCOPOLO SA.....	8,541	37,661	36,798
METALURGICA GERDAU SA.....	60,852	663,255	747,517
OI SA.....	9,118	37,269	41,226
PETROLEO BRASILEIRO SA.....	51,846	940,478	1,632,483
SAMSUNG ELECTRONICS CO LTD.....	1,017	665,182	639,810
SAO PAULO ALPARGATAS SA.....	5,682	37,297	25,546
SUZANO PAPEL E CELULOSE SA.....	8,697	17,106	80,139
TELEFONICA BRASIL SA.....	34,069	840,384	1,006,062
TRAN ELETRAPAULISTA.....	1,212	38,487	31,781
ULTRAPAR PARTICIPACOES SA.....	3,030	68,716	45,761
USINAS SID MINAIS GERAIS.....	22,242	70,523	301,613
VALE SA.....	148,966	2,906,323	3,070,336
TOTAL FOREIGN PREFERRED STOCKS		<u>23,153,166</u>	<u>24,731,976</u>
CONVERTIBLE SECURITIES			
BANK OF AMERICA CORP.....	292	285,114	231,968
TOTAL CONVERTIBLE SECURITIES		<u>285,114</u>	<u>231,968</u>
TOTAL PREFERRED STOCKS AND CONVERTIBLE SECURITIES		<u>25,417,962</u>	<u>27,577,694</u>

GENERAL ENDOWMENT FUND
PURCHASED OPTIONS
 June 30, 2012

SCHEDULE C

SECURITY	CONTRACTS	VALUE (\$)	COST (\$)
PURCHASED OPTIONS			
ASX S&P/ASX 200 INDEX			
PUT AUG 13 3406.095 ED 08/15/2013	33,274	4,701,568	11,907,387
PUT JUN 13 3912.3234 ED06/20/2013	26,718	6,907,621	9,593,946
PUT SEP 12 3701.583 ED 09/20/2012	78,450	3,189,149	7,472,733
BRENT CRUDE OIL FUTURE			
PUT DEC 12 085.000 ED 11/12/2012	1	3,498	0
PUT SEP 12 100.000 ED 008/13/2012	3	16,429	0
CMS/SWP 10Y OPTION			
CALL APR 16 005.890 ED 04/15/2016	145,000,000	231,299	754,000
CALL APR 16 005.890 ED 04/15/2016	145,000,000	259,236	812,000
CALL APR 16 005.910 ED 04/08/2016	145,000,000	254,704	810,188
CALL AUG 16 005.600 ED 08/19/2016	145,000,000	396,290	971,500
CALL AUG 16 005.650 ED 08/18/2016	145,000,000	389,522	942,500
CALL AUG 16 005.820 ED 08/30/2016	144,000,000	281,938	892,800
CALL MAR 14 005.630 ED 03/31/2014	145,000,000	37,924	696,000
CALL MAR 14 005.640 ED 03/20/2014	145,000,000	36,009	645,250
CALL MAR 14 005.740 ED 03/07/2014	145,000,000	62,035	862,750
CALL MAR 16 005.680 ED 03/11/2016	145,000,000	269,583	844,625
CALL MAR 16 005.800 ED 03/21/2016	145,000,000	372,352	783,000
CALL OCT 15 005.820 ED 10/08/2015	148,000,000	182,369	847,300
CALL OCT 15 005.850 ED 10/02/2015	148,000,000	213,047	856,550
CALL OCT 15 005.875 ED 10/08/2015	148,000,000	200,325	849,520
CALL OCT 15 005.880 ED 10/05/2015	148,000,000	287,216	851,000
CALL SEP 10 005.690 ED 09/08/2015	148,000,000	185,261	606,800
CALL SEP 10 005.800 ED 09/28/2015	148,000,000	204,204	823,250
CALL SEP 10 005.820 ED 09/28/2015	148,000,000	179,774	828,800
CALL SEP 10 005.840 ED 09/22/2015	148,000,000	284,315	784,400
CALL SEP 10 005.850 ED 09/14/2015	148,000,000	172,644	658,600
CALL SEP 16 005.450 ED 09/15/2016	144,000,000	338,211	910,800
CALL SEP 17 005.700 ED 09/06/2017	144,000,000	387,875	907,200
CALL SEP 2016 005.500 E09/01/2016	144,000,000	325,715	918,000
COPPER FUTURE			
PUT DEC 12 7000.000 ED 12/05/2012	1	11,104	11,829
CORN FUTURE			
CALL DEC 12 600.000 ED 11/23/2012	5	18,144	7,141
CALL DEC 12 700.000 ED 11/23/2012	4	6,062	12,935
CALL SEP 12 600.000 ED 08/24/2012	5	13,800	5,099
DKK/EUR SPOT OPTION			
PUT AUG 12 007.4333 ED 08/28/2012	29,110,000	74,641	330,224
PUT AUG 12 007.4340 ED 08/22/2012	29,110,000	63,170	290,540
PUT AUG 12 007.4351 ED 08/28/2012	29,110,000	61,356	309,324
PUT AUG 12 007.4376 ED 08/23/2012	29,110,000	68,796	282,077
PUT AUG 12 007.4385 ED 08/27/2012	29,110,000	121,152	302,895
PUT AUG 12 007.440 ED 008/31/2012	29,110,000	85,565	308,817
PUT AUG 12 007.4414 ED 08/23/2012	29,110,000	84,198	257,048

GENERAL ENDOWMENT FUND
PURCHASED OPTIONS
June 30, 2012

SCHEDULE C
(CONTINUED)

SECURITY	CONTRACTS	VALUE (\$)	COST (\$)
PUT AUG 12 007.4416 ED 08/31/2012	58,220,000	185,450	628,689
PUT SEP 12 007.4413 ED 09/04/2012	58,220,000	188,019	626,396
PUT SEP 12 007.4413 ED 09/04/2012	58,220,000	188,019	626,618
FUTURES			
CALL DEC 15 145.000 ED 11/17/2015	2	4,750	11,935
GOLD 100 OZ FUTURE			
PUT OCT 12 1400.000 ED 09/25/2012	3	2,499	6,539
INTEREST RATE SWAP			
PUT MAR 11 001.890 ED 003/13/2013	33,473,115,692	8,409	1,415,781
ITAU UNIBANCO HOLDING SA			
PUT AUG 12 040.000 ED 008/21/2012	34,270	191,177	181,723
PUT SEP 12 038.320 ED 009/17/2012	14,900	69,390	64,465
KOSPI 200 INDEX			
PUT AUG 13 207.000 ED 008/08/2013	592,772,087	4,144,281	11,969,280
PUT AUG 13 223.3503 ED 08/08/2013	535,946,331	5,559,747	9,354,943
PUT JUN 13 241.7747 ED 06/13/2013	488,857,812	7,175,809	8,055,399
NATURAL GAS FUTURE			
CALL JAN 13 004.000 ED 12/26/2012	9	16,284	24,732
PUT OCT 12 002.500 ED 009/25/2012	9	13,204	14,001
SOYBEAN FUTURES			
CALL JUL 12 1500.00 ED 06/21/2013	4	13,736	11,687
USD/JPY SPOT OPTION			
PUT JUN 14 105.000 ED 006/27/2014	432,237,853	3,107,840	6,203,910
PUT MAR 13 105.000 ED 003/27/2013	496,000,000	293,583	5,505,600
PUT MAR 13 115.000 ED 003/12/2013	291,070,573	19,165	1,204,709
PUT MAR 13 115.000 ED 003/14/2013	405,302,264	33,009	2,930,335
TOTAL PURCHASED OPTIONS		42,192,471	98,785,572

GENERAL ENDOWMENT FUND

SCHEDULE D

DEBT SECURITIES

June 30, 2012

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
U. S. GOVERNMENT OBLIGATIONS			
COMMIT TO PURCHASE FEDERAL NATIONAL MORTGAGE ASSOCIATION			
0.035% DUE 8/1/2042.....	7,000,000	7,337,969	7,332,813
0.04% DUE 8/1/2042.....	5,000,000	5,311,719	5,305,859
FEDERAL HOME LOAN MORTGAGE CORP			
0.0131468% CMO T 62 1A1 DUE 10/25/2044.....	322,766	323,227	324,684
0.022% DUE 10/1/2027.....	59,157	60,520	60,285
0.02327% PASS THRU 84-7040 DUE 2/1/2029.....	204,170	215,200	211,827
0.035% DUE 8/15/2024.....	1,607,680	1,702,817	1,601,149
0.04% CMO DUE 9/15/2018.....	2,086,109	2,194,063	1,961,268
0.045% DUE 11/1/2037.....	77,088	82,364	71,282
0.045% DUE 3/15/2021.....	10,112	10,955	9,572
0.045% DUE 6/1/2023.....	34,687	36,912	33,148
0.045% DUE 7/1/2037.....	58,498	62,502	54,093
0.045% PASS THRU G0-2645 DUE 1/1/2037.....	59,440	63,592	54,964
0.045% PASS THRU G0-2727 DUE 4/1/2037.....	822,759	879,071	762,981
0.045% PASS THRU G0-3085 DUE 6/1/2037.....	66,216	70,748	61,229
0.045% CMO 2643 LC DUE 7/15/2018.....	1,128,953	1,198,135	1,075,857
0.045% CMO 2649 QH DUE 7/15/2018.....	337,939	358,145	325,900
0.045% CMO 2948 KT DUE 3/15/2020.....	1,353,775	1,503,061	1,306,393
0.045% CMO 2999 NC DUE 12/15/2018.....	993,985	1,010,371	967,583
0.045% CMO 3170-EB DUE 6/15/2021.....	196,137	222,023	179,580
0.045% PASS THRU 13-1271 DUE 1/1/2036.....	318,715	338,138	297,699
0.045% PASS THRU A4-6882 DUE 9/1/2035.....	412,500	441,313	381,691
0.045% PASS THRU G0-3585 DUE 11/1/2037.....	1,736,217	1,855,049	1,610,070
0.045% PASS THRU J0-7416 DUE 4/1/2023.....	64,339	68,464	61,484
0.045% PASS THRU J0-7688 DUE 4/1/2023.....	100,151	106,574	95,707
0.045% PASS THRU J0-7771 DUE 5/1/2023.....	241,294	256,768	230,587
0.045% PASS THRU J0-7822 DUE 5/1/2023.....	45,892	48,835	43,855
0.045% PASS THRU J0-7889 DUE 5/1/2023.....	56,944	60,596	54,417
0.045% PASS THRU J0-7901 DUE 5/1/2023.....	284,888	303,246	272,246
0.045% PASS THRU J0-7925 DUE 5/1/2023.....	56,473	60,094	53,967
0.045% PASS THRU J0-7992 DUE 5/1/2023.....	39,037	41,541	37,305
0.05% CMO 2924 MQ DUE 9/15/2033.....	1,607,680	1,674,089	1,568,493
0.05% PASS THRU N3-1461 DUE 11/1/2037.....	737,575	787,334	712,682
0.06% CMO R006 Z DUE 4/15/2036.....	289,280	334,917	287,729
0.0775% CMO 1394 IA DUE 10/15/2022.....	388,590	448,362	398,412
0.0775% CMO 1394 IA DUE 10/15/2022.....	103,294	119,183	111,041
0.085% CMO 1311-KA DUE 7/15/2022.....	93,068	93,481	99,990
0.085% CMO 1311-KA DUE 7/15/2022.....	44,887	45,086	45,738
0.099% REMIC CMO 17-I DUE 10/15/2019.....	22,327	25,973	22,600
0.1% REMIC CMO 18-D DUE 11/15/2019.....	8,034	8,130	8,171
0.11% PASS THRU 17-0147 DUE 11/1/2015.....	244	271	244
0.115% PASS THRU 17-0139 DUE 8/1/2015.....	214	215	213
FEDERAL NATIONAL MORTGAGE ASSOCIATION			
0.0039525% REMIC CMO 04-63 FA DUE 8/25/2034.....	66,469	64,695	66,469
0.0064525% REMIC CMO 2002-08 F DUE 9/25/2032.....	25,573	25,475	25,565
0.0074525% REMIC CMO 2002-10 FB DUE 3/25/2017.....	55,311	55,668	55,311
0.0084525% DUE 11/25/2020.....	693,437	693,774	693,437
0.0084875% REMIC CMO 3397 FC DUE 12/15/2037.....	279,030	280,152	279,771

GENERAL ENDOWMENT FUND
DEBT SECURITIES
June 30, 2012

SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
0.02248% PASS THRU 0800171 DUE 12/1/2034.....	92,799	97,828	94,655
0.02255% PASS THRU 0399907 DUE 8/1/2027.....	5,139	5,451	5,269
0.0234% DUE 11/1/2025.....	22,093	22,590	22,577
0.02343% DUE 6/1/2030.....	955	960	1,004
0.02485% PASS THRU 0841068 DUE 11/1/2034.....	298,559	318,500	296,856
0.04% DUE 1/1/2023.....	21,037	22,392	20,679
0.04% DUE 12/1/2022.....	20,387	21,701	20,040
0.04% DUE 12/1/2022.....	35,393	37,674	34,790
0.04% DUE 12/1/2022.....	55,513	59,091	54,568
0.04% DUE 2/1/2022.....	7,752	8,251	7,620
0.04% DUE 3/1/2023.....	25,841	27,506	25,401
0.04% DUE 3/1/2023.....	21,423	22,804	21,058
0.04% DUE 5/1/2022.....	125,298	133,607	123,164
0.04% DUE 5/1/2022.....	110,585	117,711	108,702
0.04% DUE 6/1/2022.....	82,267	88,121	80,866
0.04% DUE 7/1/2022.....	7,428	7,907	7,302
0.04% DUE 7/25/2023.....	825,544	882,883	769,820
0.04% PASS THRU 0257194 DUE 3/1/2023.....	79,154	84,255	77,806
0.04% PASS THRU 0899306 DUE 4/1/2022.....	46,486	49,481	45,694
0.04% PASS THRU 0904977 DUE 3/1/2022.....	94,404	100,665	92,797
0.04% PASS THRU 0960958 DUE 3/1/2023.....	54,678	58,202	53,747
0.04% PASS THRU 0972015 DUE 2/1/2023.....	99,111	105,497	97,423
0.04% REMIC CMO 04 08 LP DUE 1/25/2019.....	1,041,144	1,063,387	1,004,379
0.04% REMIC CMO 04-29 L DUE 9/25/2017.....	25,444	25,509	24,955
0.04% REMIC CMO 04-3 BE DUE 2/25/2019.....	1,446,912	1,532,172	1,319,855
0.05% PASS THRU 0745581 DUE 5/1/2036.....	562,788	610,649	541,683
0.0548% DUE 7/1/2018.....	500,000	538,316	505,703
0.06% PASS THRU 0426612 DUE 10/1/2028.....	39,137	43,912	37,147
0.06% PASS THRU 0443239 DUE 10/1/2028.....	7,893	8,891	7,473
0.06% PASS THRU 0529320 DUE 7/1/2029.....	144,309	160,562	136,832
0.064% REMIC CMO 93-G40 H DUE 12/25/2023.....	429,599	476,625	425,150
0.065% PASS THRU 0323606 DUE 3/1/2029.....	80,716	92,796	78,131
0.065% PASS THRU 0323755 DUE 11/1/2013.....	17,947	18,412	17,775
0.07% PASS THRU 0323937 DUE 9/1/2014.....	51,328	53,846	54,061
0.08375% REMIC CMO 92-G41 MB DUE 8/25/2022.....	118,409	142,067	125,734
0.08375% REMIC CMO 92-G41 MB DUE 8/25/2022.....	76,145	91,360	78,441
0.085% REMIC CMO 92-G19 M DUE 4/25/2022.....	146,300	172,128	155,123
0.085% REMIC CMO 92-G19 M DUE 4/25/2022.....	90,073	105,975	92,408
0.086% REMIC CMO 50-CL G DUE 8/25/2019.....	23,306	26,337	24,277
0.086% REMIC CMO 50-CL G DUE 8/25/2019.....	14,987	16,936	15,252
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			
0.0069875% DUE 10/16/2030.....	2,454	2,472	2,461
0.0069875% DUE 11/16/2029.....	12,882	12,969	12,926
0.0074875% DUE 2/16/2030.....	27,788	27,997	27,916
0.0084875% DUE 2/16/2030.....	16,872	17,046	16,966
0.01625% DUE 11/20/2026.....	1,902	1,971	1,938
0.01625% DUE 11/20/2030.....	140,620	145,694	142,751
0.01625% DUE 12/20/2026.....	38,765	40,164	39,504
0.01625% DUE 2/20/2027.....	8,109	8,409	8,244
0.01625% PASS THRU 0008770 DUE 12/20/2025.....	1,531	1,586	1,561

GENERAL ENDOWMENT FUND
DEBT SECURITIES
June 30, 2012

SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
0.01625% PASS THRU 0008971 DUE 9/20/2026.....	1,702	1,761	1,732
0.01625% PASS THRU 0080180 DUE 3/20/2028.....	6,155	6,383	6,252
0.01625% PASS THRU 0080364 DUE 1/20/2030.....	16,687	17,303	16,970
0.0175% DUE 4/20/2023.....	16,733	17,379	17,240
0.0175% DUE 4/20/2030.....	6,097	6,332	6,151
0.0175% DUE 5/20/2030.....	12,002	12,466	12,171
0.0175% PASS THRU 0080393 DUE 4/20/2030.....	14,177	14,725	14,259
0.0175% PASS THRU 0080397 DUE 4/20/2030.....	5,297	5,502	5,327
0.0175% PASS THRU 0080407 DUE 5/20/2030.....	10,735	11,150	10,797
0.0175% PASS THRU 0080409 DUE 5/20/2030.....	16,631	17,273	16,723
0.02% DUE 4/20/2016.....	9,417	9,847	9,690
0.07% PASS THRU 0001212 DUE 6/20/2023.....	6,552	7,653	6,578
0.1% PASS THRU 0151185 DUE 3/15/2016.....	1,240	1,246	1,221
0.1% PASS THRU 0233778 DUE 2/15/2018.....	1,173	1,195	1,167
0.105% PASS THRU 0224630 DUE 10/15/2017.....	592	595	570
SMALL BUSINESS ADMINISTRATION			
0.04233% PART CERT 2009-10B 1 DUE 9/10/2019.....	1,151,533	1,267,246	1,151,533
0.0476% PART CERT 2005-201 DUE 9/1/2025.....	238,786	268,230	238,786
TENNESSEE VALLEY AUTHORITY POWER			
0.0588% DUE 4/1/2036.....	500,000	696,092	626,534
UNITED STATES TREASURY			
0% BILL DUE 3/7/2013.....	11,070,000	11,058,269	11,058,269
0% BILL DUE 3/7/2013.....	46,000	45,910	45,910
0% BILL DUE 4/4/2013.....	1,110,000	1,108,567	1,108,567
0% BILL DUE 5/2/2013.....	2,100,000	2,096,904	2,096,904
0% BILL DUE 5/30/2013.....	31,000	30,946	30,946
0% BILL DUE 9/20/2012.....	8,000	7,995	7,995
0.00125% NOTE DUE 9/30/2013.....	6,913,025	6,899,793	6,895,838
0.0225% NOTE DUE 5/31/2014.....	2,395,444	2,482,652	2,389,818
0.02375% NOTE DUE 8/31/2014.....	15,313,154	15,980,716	15,605,607
0.03% BOND DUE 5/15/2042.....	600,000	628,406	634,223
0.03% BOND DUE 5/15/2042.....	4,500,000	4,713,048	4,780,898
0.03125% BOND DUE 11/15/2041.....	800,000	860,000	863,619
0.03375% NOTE DUE 11/30/2012.....	152,730	154,746	152,384
0.035% BOND DUE 2/15/2039.....	115,851	0	0
0.0375% BOND DUE 8/15/2041.....	100,000	120,594	121,508
0.03875% BOND DUE 8/15/2040.....	300,000	369,328	351,884
0.04125% NOTE DUE 5/15/2015.....	3,588,342	3,965,398	3,980,378
0.0425% BOND DUE 11/15/2040.....	80,357	0	0
0.0425% BOND DUE 11/15/2040.....	5,210,000	6,815,331	5,183,071
0.04375% BOND DUE 11/15/2039.....	643,072	856,592	623,223
0.04375% BOND DUE 2/15/2038.....	2,218,599	2,943,803	2,385,665
0.04625% BOND DUE 2/15/2040.....	606,899	839,512	610,934
0.05375% BOND DUE 2/15/2031.....	835,994	1,218,200	957,735
TOTAL U. S. GOVERNMENT OBLIGATIONS		104,151,170	98,204,914
FOREIGN GOVERNMENT AND PROVINCIAL OBLIGATIONS			
AUSTRALIA COMMONWEALTH			
0.045% DUE 4/15/2020.....	1,168,885	1,334,996	1,263,056
0.06% DUE 2/15/2017.....	742,259	876,198	864,650

GENERAL ENDOWMENT FUND
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SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
0.0625% DUE 4/15/2015.....	1,867,788	2,112,601	2,031,146
BM&F MARGEM GARANTIA			
0% DUE	10,699,187	8,983,898	8,938,627
CZECH REPUBLIC			
0.04125% DUE 3/18/2020.....	97,118	134,870	139,243
0.04625% DUE 6/23/2014.....	282,683	382,416	430,770
0.05% DUE 6/11/2018.....	218,516	319,597	342,302
DUTCH GOVERNMENT			
0.0375% BONDS DUE 7/15/2014.....	464,779	630,880	650,692
FEDERAL REPUBLIC OF GERMANY			
0.0125% DUE 10/14/2016.....	2,400,000	3,140,990	3,272,062
0.0225% DUE 4/10/2015.....	2,450,000	3,282,789	3,426,766
0.0275% DUE 4/8/2016.....	2,400,000	3,313,469	3,613,006
0.0325% DUE 7/4/2015.....	260,138	359,806	394,037
0.035% BONDS DUE 1/4/2016.....	1,371,793	1,933,135	2,081,119
0.04% DUE 10/11/2013.....	1,309,360	1,744,226	1,895,516
0.04% DUE 10/11/2013.....	1,100,000	1,465,334	1,652,884
0.0425% DUE 7/4/2018.....	2,600,000	3,948,581	3,812,718
0.0425% DUE 7/4/2018.....	988,523	1,501,255	1,653,849
0.0625% BONDS DUE 1/4/2024.....	334,710	621,727	674,601
FEDERATION OF MALAYSIA			
0.03702% DUE 2/25/2013.....	15,850,000	5,014,165	5,300,551
FEDERATIVE REPUBLIC OF BRAZIL			
0.06% DUE 5/15/2013.....	3,987,874	4,402,179	4,867,411
0.06% DUE 5/15/2045.....	7,619,443	9,892,260	10,133,237
0.06% DUE 8/15/2012.....	246,673	2,691,512	2,929,924
0.06% DUE 8/15/2014.....	5,344,574	6,138,566	6,217,405
0.06% DUE 8/15/2016.....	25,119,495	29,431,295	29,194,093
0.06% DUE 8/15/2020.....	4,144,100	4,985,074	5,027,347
0.06% DUE 8/15/2022.....	9,455,784	11,471,989	11,248,391
0.06% DUE 8/15/2030.....	4,412,699	5,554,809	5,452,100
0.06% DUE 8/15/2050.....	740,018	980,129	927,984
0.1% DUE 1/1/2021.....	6,696,000	3,325,352	3,451,481
FMS WERTMANAGEMENT			
0.0116063% DUE 6/16/2014.....	100,000	156,712	164,656
0.02375% DUE 12/15/2014.....	500,000	658,973	688,097
0.03375% DUE 6/17/2021.....	100,000	139,962	147,426
FRENCH REPUBLIC			
0.035% DUE 4/25/2026.....	400,000	526,189	527,356
0.0375% DUE 10/25/2019.....	1,243,458	1,744,885	1,899,828
0.0375% DUE 10/25/2019.....	100,000	140,325	138,480
0.0425% DUE 10/25/2017.....	300,000	431,084	428,323
0.0425% DUE 4/25/2019.....	100,000	144,351	144,851
0.0475% BONDS DUE 4/25/2035.....	200,000	302,399	316,233
GOVERNMENT OF CANADA			
0.04% DUE 6/1/2016.....	2,150,000	2,333,081	2,181,760
0.0425% DUE 6/1/2018.....	2,100,000	2,394,921	2,165,352
HONG KONG GOVERNMENT			
0.0266% DUE 12/17/2012.....	3,208,805	418,456	432,076

GENERAL ENDOWMENT FUND
DEBT SECURITIES
June 30, 2012

SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
INSTITUT CREDITO OFICIAL			
0.0071585% DUE 1/28/2013.....	600,000	582,252	588,300
JAPAN FINANCE ORGANIZATION FOR MUNICIPALITIES			
0.019% DUE 6/22/2018.....	170,000,000	2,331,968	1,996,089
JAPAN GOVERNMENT			
0.005% DUE 3/20/2015.....	320,000,000	4,052,751	3,482,722
0.007% DUE 9/20/2014.....	199,612,290	2,534,438	2,654,547
0.011% DUE 9/20/2021.....	126,426,898	1,632,536	1,639,238
0.013% DUE 3/20/2020.....	525,000,000	6,953,845	6,512,449
0.016% DUE 6/20/2014.....	269,676,031	3,478,746	3,639,846
KINGDOM OF SPAIN			
0.02405% DUE 3/25/2014.....	1,000,000	1,214,057	1,413,390
0.042% BONDS DUE 1/31/2037.....	100,000	86,767	98,197
0.0425% DUE 10/31/2016.....	200,000	240,490	260,380
KINGDOM OF THE NETHERLANDS			
0.04% DUE 7/15/2019.....	300,000	438,791	452,316
0.045% DUE 7/15/2017.....	700,000	1,028,425	1,015,375
0.045% DUE 7/15/2017.....	2,850,000	4,187,161	4,462,210
MALAYSIAN GOVERNMENT			
0.05094% DUE 4/30/2014.....	165,000	53,887	57,654
NETHERLANDS GOVERNMENT			
0.0225% DUE 7/15/2022.....	300,000	385,423	388,446
0.025% DUE 1/15/2017.....	400,000	538,713	554,790
0.035% DUE 7/15/2020.....	100,000	142,462	144,971
POLAND GOVERNMENT			
0.05625% DUE 6/20/2018.....	102,321	150,431	158,103
PROVINCE OF BRITISH COLUMBIA			
0.043% DUE 6/18/2042.....	100,000	116,596	109,626
PROVINCE OF NEW BRUNSWICK CANADA			
0.0275% DUE 6/15/2018.....	350,008	375,430	348,968
PROVINCE OF ONTARIO CANADA			
0.023% DUE 5/10/2016.....	350,008	365,147	349,318
0.0315% DUE 6/2/2022.....	300,000	303,893	300,758
0.04% DUE 12/3/2019.....	1,200,000	1,738,284	1,805,817
0.0495% DUE 11/28/2016.....	350,008	406,068	340,932
PROVINCE OF QUEBEC CANADA			
0.035% DUE 12/1/2022.....	300,000	309,617	308,222
0.0425% DUE 12/1/2021.....	200,000	219,797	198,857
0.05% DUE 12/1/2041.....	100,000	123,914	118,814
0.06% DUE 10/1/2029.....	100,000	131,163	125,209
REALM OF NEW ZEALAND			
0.05% DUE 3/15/2019.....	2,300,000	2,051,549	1,848,074
0.055% DUE 4/15/2023.....	4,475,000	4,236,757	3,921,431
0.055% DUE 4/15/2023.....	1,600,000	1,514,818	1,425,195
0.06% DUE 12/15/2017.....	1,031,879	956,043	965,140
0.06% DUE 4/15/2015.....	4,673,806	4,106,760	4,195,721
0.06% DUE 5/15/2021.....	1,400,000	1,352,978	1,104,986
0.06% DUE 5/15/2021.....	1,066,564	1,030,742	1,010,970
REPUBLIC OF AUSTRIA			
0.034% DUE 10/20/2014.....	464,779	628,344	670,397

GENERAL ENDOWMENT FUND
DEBT SECURITIES
June 30, 2012

SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
0.0365% DUE 4/20/2022.....	1,220,913	1,712,907	1,617,036
0.04% DUE 9/15/2016.....	910,482	1,289,213	1,353,340
REPUBLIC OF COLOMBIA			
0.00004295% DUE 4/14/2021.....	2,002,192,780	1,394,849	1,373,236
REPUBLIC OF FRANCE			
0.01625% DUE 3/17/2014.....	400,000	402,992	403,272
0.025% DUE 1/15/2015.....	3,100,000	4,118,365	4,385,891
0.03% DUE 4/25/2022.....	700,000	911,201	905,466
0.03% DUE 7/12/2014.....	1,212,241	1,616,853	1,678,773
REPUBLIC OF HUNGARY			
0.055% DUE 2/12/2016.....	1,017,600,000	4,236,755	4,254,294
0.075% DUE 11/12/2020.....	115,000,000	500,199	464,175
REPUBLIC OF INDONESIA			
0.095% DUE 7/15/2023.....	0	0	0
0.1% DUE 9/15/2024.....	0	0	0
0.1025% DUE 7/15/2022.....	0	0	0
REPUBLIC OF ITALY			
0.021% DUE 9/15/2021.....	712,856	706,947	742,810
0.025% DUE 3/1/2015.....	200,000	243,311	254,094
0.03125% DUE 1/26/2015.....	200,000	193,168	196,875
0.0375% DUE 3/1/2021.....	100,000	112,555	110,869
0.0375% DUE 8/1/2021.....	100,000	111,092	116,590
0.04% DUE 9/1/2020.....	1,096,047	1,257,564	1,398,200
0.0425% DUE 2/1/2019.....	200,000	239,200	252,766
0.045% DUE 2/1/2018.....	200,000	246,089	259,617
0.045% DUE 2/1/2018.....	1,068,299	1,314,482	1,510,303
0.045% DUE 3/1/2019.....	100,000	120,811	127,579
0.045% DUE 8/1/2018.....	200,000	244,102	258,248
0.0475% DUE 1/25/2016.....	100,000	98,544	100,961
0.0475% DUE 5/1/2017.....	800,000	1,003,138	1,052,692
0.05% DUE 3/1/2022.....	300,000	363,225	382,453
0.05% DUE 9/1/2040.....	244,529	260,555	285,491
0.0525% DUE 8/1/2017.....	400,000	511,634	541,810
0.055% DUE 9/1/2022.....	500,000	622,970	631,055
0.0575% DUE 2/1/2033.....	100,000	119,383	124,874
0.06% DUE 8/4/2028.....	100,000	133,099	145,669
0.065% DUE 11/1/2027.....	516,807	665,104	741,942
REPUBLIC OF KOREA			
0.03% DUE 12/10/2013.....	1,694,100,000	1,473,221	1,525,485
0.0575% DUE 9/10/2018.....	3,868,100,000	3,788,747	3,545,718
REPUBLIC OF POLAND			
0.05125% DUE 4/21/2021.....	87,502	96,733	90,312
0.0525% DUE 10/25/2020.....	5,540,000	1,681,273	1,609,576
0.0575% DUE 9/23/2022.....	17,100,000	5,344,230	5,750,053
0.06% BONDS DUE 5/24/2009.....	0	0	0
0.0625% DUE 10/24/2015.....	21,959,086	6,903,627	7,276,645
REPUBLIC OF SINGAPORE			
0.0225% DUE 7/1/2013.....	1,915,899	1,543,545	1,514,838
0.03625% DUE 7/1/2014.....	465,277	392,535	391,804

GENERAL ENDOWMENT FUND
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SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
REPUBLIC OF SOUTH AFRICA			
0.045% DUE 4/5/2016.....	62,433	85,293	92,567
0.065% DUE 2/28/2041.....	19,140,000	1,815,825	1,789,529
0.0675% DUE 3/31/2021.....	23,470,000	2,771,288	2,982,640
0.08% DUE 12/21/2018.....	3,400,000	439,711	448,953
0.0825% DUE 9/15/2017.....	1,400,000	183,506	188,325
0.135% DUE 9/15/2015.....	10,300,000	1,528,281	1,661,611
SLOVAK REPUBLIC			
0.04375% DUE 5/15/2017.....	131,803	179,575	195,310
STATE OF NEW SOUTH WALES			
0.03154252% DUE 11/20/2025.....	200,000	257,663	248,772
0.06% DUE 4/1/2016.....	5,590,000	6,254,098	5,566,203
STATE OF QUEENSLAND AUSTRALIA			
0.06% DUE 10/14/2015.....	532,415	593,232	602,776
0.06% DUE 7/21/2022.....	1,035,000	1,181,936	1,129,162
0.06% DUE 9/14/2017.....	2,500,000	2,852,637	2,150,995
0.0625% DUE 2/21/2020.....	3,080,000	3,542,485	3,244,286
0.07125% DUE 9/18/2017.....	383,269	352,008	362,643
UNITED KINGDOM OF GREAT BRITIAN AND NORTHERN IRELAND			
0.0225% DUE 3/7/2014.....	900,000	1,457,934	1,464,592
0.0375% DUE 9/7/2020.....	900,000	1,656,377	1,643,662
0.0375% DUE 9/7/2021.....	200,000	369,245	365,002
0.0425% DUE 12/7/2040.....	1,160,214	2,240,643	2,050,995
0.0425% DUE 12/7/2040.....	300,000	579,370	573,889
0.0425% DUE 3/7/2036.....	1,730,000	3,345,374	3,238,782
0.0425% DUE 6/7/2032.....	100,000	193,631	187,001
0.0425% DUE 9/7/2039.....	500,000	966,212	951,274
0.045% DUE 12/7/2042.....	200,000	404,001	404,434
0.045% DUE 12/7/2042.....	1,200,000	2,424,008	2,443,672
0.045% DUE 3/7/2013.....	5,285,000	8,525,585	8,976,969
0.045% DUE 4/18/2020.....	1,925,019	2,172,951	2,137,530
0.0475% DUE 12/7/2030.....	100,000	206,069	180,217
0.0475% DUE 12/7/2038.....	400,000	835,482	830,474
0.05% DUE 10/18/2020.....	1,654,475	1,911,646	1,857,102
0.054% DUE 3/13/2025.....	2,495,587	2,881,641	2,721,158
0.06% DUE 12/7/2028.....	100,000	234,185	227,046
UNITED MEXICAN STATES			
0.0625% DUE 6/16/2016.....	300,000	23,499	23,205
0.065% DUE 6/10/2021.....	4,900,000	394,733	361,140
0.075% DUE 6/3/2027.....	28,162,502	2,382,468	2,492,484
0.08% DUE 12/19/2013.....	11,796,375	920,430	1,026,932
0.085% DUE 11/18/2038.....	5,000,000	450,565	412,810
0.085% DUE 5/31/2029.....	117,600,000	10,693,639	10,468,195
0.1% DUE 11/20/2036.....	21,305,274	2,204,144	2,276,238
0.1% DUE 12/5/2024.....	300,000	31,309	29,038
TOTAL FOREIGN GOVERNMENT AND PROVINCIAL OBLIGATIONS		294,883,374	295,171,287
CORPORATE OBLIGATIONS			
ABBNEY NATIONAL TREASURY SERVICES PLC			
0.03625% DUE 10/5/2017.....	500,000	669,324	672,171

GENERAL ENDOWMENT FUND
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SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
0.05125% DUE 4/14/2021.....	150,000	252,548	244,000
ABBOTT LABS			
0.05125% DUE 4/1/2019.....	175,004	208,466	174,503
ACHMEA HYPOTHEEKBANK			
0.032% DUE 11/3/2014.....	1,600,000	1,669,008	1,674,240
AEGIS ASSET BACKED SECURITIES			
0.0061525% DUE 10/25/2035.....	387,912	329,712	312,511
AES CORP			
0.07375% DUE 7/1/2021.....	255,000	283,688	282,263
AFLAC INC			
0.0265% DUE 2/15/2017.....	175,004	179,048	174,848
ALABAMA POWER CO			
0.0395% DUE 6/1/2021.....	175,004	191,344	174,629
0.06% DUE 3/1/2039.....	175,004	230,075	174,668
AMERICA MOVIL SAB DE CV			
0.04125% DUE 10/25/2019.....	137,000	188,186	188,402
AMERICAN EXPRESS CREDIT CORP			
0.028% DUE 9/19/2016.....	525,012	547,674	524,781
AMERICAN HOME MORTGAGE INVESTMENT TRUST			
0.025692% DUE 10/25/2034.....	77,947	70,963	77,460
AMERICAN HONDA FINANCE CORP			
0.04625% DUE 4/2/2013.....	350,008	360,638	349,791
AMERICAN INTERNATIONAL GROUP INC			
0.04875% DUE 3/15/2067.....	100,000	91,709	130,990
0.08% DUE 5/22/2038.....	600,000	737,826	924,490
AMERICAN TOWER CORP			
0.045% DUE 1/15/2018.....	400,000	422,806	399,684
AMERIGAS FINANCE LLC			
0.07% DUE 5/20/2022.....	275,000	283,250	279,125
AMGEN INC			
0.0515% DUE 11/15/2041.....	1,735,000	1,811,193	1,720,565
AMRESKO RESIDENTIAL			
0.0118525% DUE 6/25/2029.....	10,187	8,177	10,222
ANGLO AMERICAN PLC			
0.035% DUE 3/28/2022.....	300,000	380,193	399,952
ANHEUSER BUSCH COMPANIES INC			
0.0505% DUE 10/15/2016.....	350,008	398,940	353,210
APACHE CORP			
0.051% DUE 9/1/2040.....	350,008	401,908	349,359
ARCELORMITTAL			
0.0625% DUE 2/25/2022.....	125,000	122,426	124,105
ASIAN DEVELOPMENT BANK			
0.06% DUE 1/20/2015.....	365,927	399,990	408,357
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD			
0.062% DUE 7/19/2013.....	100,000	104,767	99,869
AVALONBAY COMMUNITIES INC			
0.061% DUE 3/15/2020.....	175,004	209,234	174,747
BAE SYSTEMS			
0.035% DUE 10/11/2016.....	175,004	180,598	174,391
0.04125% DUE 6/8/2022.....	300,000	470,229	463,977

GENERAL ENDOWMENT FUND
DEBT SECURITIES
June 30, 2012

SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
BAKER HUGHES INC			
0.075% DUE 11/15/2018.....	350,008	462,209	353,754
BANC AMERICA FUNDING			
0.0591944% DUE 10/20/2046.....	126,663	78,050	81,053
BANCO SANTANDER SA			
0.045% DUE 4/6/2015.....	400,000	400,000	412,556
BANK NEDERLANDSE GEMEENTEN			
0.0225% DUE 8/24/2016.....	320,000	420,218	438,738
BANK OF AMERICA CORP			
0.00908% DUE 7/22/2014.....	300,000	362,122	356,930
0.01765% DUE 2/17/2040.....	96,711	96,555	96,688
0.045% DUE 4/1/2015.....	270,000	278,306	269,727
0.04877% DUE 11/10/2042.....	32,894	32,875	32,934
0.0545% DUE 2/5/2013.....	1,240,000	1,264,934	1,275,191
0.0572515% DUE 2/10/2051.....	175,004	201,450	175,958
0.065% DUE 8/1/2016.....	665,000	730,259	665,771
BANK OF MONTREAL			
0.025% DUE 1/11/2017.....	175,004	180,903	174,645
0.05297% DUE 8/21/2012.....	100,000	98,612	99,103
BANK OF NEW YORK MELLON			
0.024% DUE 1/17/2017.....	525,012	542,057	524,061
BANK OF NOVA SCOTIA			
0.029% DUE 3/29/2016.....	350,008	366,416	349,427
BANK OF SCOTLAND			
0.04375% DUE 7/13/2016.....	500,000	693,726	681,959
0.0475% DUE 1/26/2015.....	100,000	137,174	140,919
BARCLAYS BANK PLC			
0.0228338% DUE 1/20/2015.....	250,000	393,776	383,073
0.04125% DUE 3/15/2016.....	310,000	421,758	424,165
BAXTER INTERNATIONAL INC			
0.04% DUE 3/1/2014.....	175,004	184,534	174,507
0.059% DUE 9/1/2016.....	175,004	208,002	180,328
BEAR STEARNS COMPANIES INC			
0.0090525% DUE 10/25/2032.....	5,939	5,122	5,939
0.0225% DUE 8/25/2035.....	176,056	163,257	171,889
0.0253346% DUE 8/25/2033.....	34,505	34,049	32,478
0.0257% DUE 3/25/2035.....	219,098	213,708	214,057
0.027516% DUE 11/25/2036.....	153,207	83,973	152,429
0.0282073% DUE 2/25/2036.....	304,913	136,692	305,771
0.0284634% DUE 1/26/2036.....	173,550	102,718	172,628
0.0307805% DUE 3/25/2035.....	63,502	62,466	62,127
0.0317418% DUE 11/25/2034.....	18,907	18,754	18,523
0.0474% DUE 3/13/2040.....	977,923	995,281	959,332
0.0475% DUE 2/13/2046.....	350,008	373,073	347,302
0.04933% DUE 2/13/2042.....	262,506	285,877	212,753
0.052% DUE 1/12/2041.....	218,755	230,541	191,342
0.05471% DUE 1/12/2045.....	612,514	700,834	600,568
0.05613% DUE 6/11/2050.....	292,583	300,933	294,190
0.05694% DUE 6/11/2050.....	350,008	403,103	351,912

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DEBT SECURITIES
June 30, 2012

SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
BG ENERGY CAPITAL PLC 0.065% DUE 11/30/2072.....	100,000	159,199	156,695
BG GROUP PLC 0.03625% DUE 7/16/2019.....	320,000	439,604	454,644
BMW FINANCE NV 0.03375% DUE 12/14/2018.....	200,000	325,857	314,587
BOSTON PROPERTIES INC 0.0385% DUE 2/1/2023.....	175,004	176,648	174,617
0.04125% DUE 5/15/2021.....	175,004	183,814	173,709
BP CAPITAL MARKETS PLC 0.02994% DUE 2/18/2019.....	200,000	262,871	264,330
0.031% DUE 10/7/2014.....	300,000	396,285	421,017
0.03125% DUE 10/1/2015.....	200,000	212,626	199,432
BRADFORD & BINGLEY PLC 0.0425% DUE 5/4/2016.....	200,000	270,738	275,958
BRASIL TELECOM SA 0.0575% DUE 2/10/2022.....	670,000	682,730	670,100
BRITISH AMERICAN TOBACCO PLC 0.05375% DUE 6/29/2017.....	280,000	410,716	425,629
BRITISH SKY BROADCASTING GROUP PLC 0.095% DUE 11/15/2018.....	800,000	1,078,562	918,912
BURLINGTON NORTHERN SANTA FE CORP 0.0505% DUE 3/1/2041.....	175,004	192,599	174,358
0.06462% DUE 1/15/2021.....	246,681	286,854	253,934
CABLECOM LUXEMBOURG SCA 0.08% DUE 11/1/2016.....	193,134	255,513	256,108
CANADIAN NATIONAL RAILWAY CO 0.0585% DUE 11/15/2017.....	87,502	104,688	87,225
CANADIAN NATURAL RESOURCES LTD 0.0585% DUE 2/1/2035.....	350,008	400,470	363,417
CARGILL INC 0.04307% DUE 5/14/2021.....	375,558	412,256	349,704
CCO HOLDINGS LLC 0.065% DUE 4/30/2021.....	110,000	117,150	114,675
CISCO SYSTEMS INC 0.059% DUE 2/15/2039.....	175,004	225,499	194,590
0.059% DUE 2/15/2039.....	540,000	695,809	538,796
CIT GROUP INC 0.0475% DUE 2/15/2015.....	60,000	61,425	60,000
CITIGROUP INC 0.01116% DUE 5/31/2017.....	200,000	206,855	200,104
0.0234% DUE 9/25/2035.....	106,144	93,163	102,164
0.026% DUE 5/25/2035.....	155,198	142,720	154,349
0.045% DUE 1/14/2022.....	525,012	542,260	543,116
0.05% DUE 9/15/2014.....	200,000	205,013	205,360
0.055% DUE 5/21/2013.....	200,000	201,393	199,276
0.06% DUE 8/15/2017.....	300,000	328,619	272,135
0.065% DUE 8/19/2013.....	100,000	104,776	106,849
CITIGROUP MORTGAGE LOAN TRUST 0.0223% DUE 9/25/2035.....	105,304	97,986	103,523

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SCHEDULE D
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SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
CLOUD PEAK ENERGY RESOURCES LLC			
0.085% DUE 12/15/2019.....	113,216	117,462	116,709
COLGATE-PALMOLIVE CO			
0.02625% DUE 5/1/2017.....	175,004	186,305	174,234
COMCAST CORP			
0.0655% DUE 7/1/2039.....	615,000	766,337	612,990
0.0695% DUE 8/15/2037.....	905,000	1,162,396	920,231
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES			
0.0581108% DUE 12/10/2049.....	350,008	407,846	346,256
COMMONWEALTH EDISON CO			
0.058% DUE 3/15/2018.....	175,004	211,450	188,466
COSTCO WHOLESALE CORP			
0.055% DUE 3/15/2017.....	175,004	208,800	174,726
COUNTRYWIDE ALTERNATIVE LOAN TRUST			
0.0054525% DUE 5/25/2035.....	168,838	152,832	135,425
0.0164705% DUE 11/25/2035.....	30,764	17,844	20,151
0.0218705% DUE 11/25/2035.....	30,785	18,521	20,172
0.0525% DUE 6/25/2035.....	526,915	433,434	440,574
0.055% DUE 11/25/2035.....	28,880	24,798	23,754
0.055% DUE 12/25/2035.....	239,587	213,798	189,185
0.06% DUE 4/25/2037.....	81,079	49,083	54,323
0.06% DUE 6/25/2035.....	223,537	203,116	198,948
0.0625% DUE 8/25/2037.....	64,721	39,948	47,246
COUNTRYWIDE HOME LOAN MORTGAGE PASS THROUGH TRUST			
0.0056525% DUE 3/25/2035.....	98,982	61,735	98,982
0.0056525% DUE 3/25/2035.....	243,186	125,606	243,642
0.0057525% DUE 2/25/2035.....	103,201	71,962	103,201
0.0264796% DUE 4/20/2035.....	16,276	15,659	15,971
0.0575% DUE 7/25/2037.....	763,114	706,457	686,803
CREDIT SUISSE GROUP AG			
0.01625% DUE 3/6/2015.....	400,000	400,408	399,644
0.0267168% DUE 8/25/2033.....	28,581	28,276	25,750
0.065% DUE 7/26/2036.....	141,468	56,472	100,619
CRGT			
0.0395% DUE 8/14/2037.....	280,620	280,293	250,901
CRICKET COMMUNICATIONS INC			
0.1% DUE 7/15/2015.....	89,604	92,292	94,535
CVS CORP			
0.06125% DUE 8/15/2016.....	1,000,000	1,169,714	1,039,330
CWABS ASSET			
0.0032525% DUE 10/25/2047.....	21,095	20,994	18,758
DANSK OLIE & NATUR GAS			
0.065% DUE 5/7/2019.....	265,000	418,930	434,857
DAVITA INC			
0.06625% DUE 11/1/2020.....	60,000	62,550	64,125
DAYTON HUDSON CORP			
0.0665% DEBENTURES DUE 8/1/2028.....	175,004	225,773	204,187
DENBURY RESOURCE INC			
0.0975% DUE 3/1/2016.....	88,393	97,122	95,699

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SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
DEPFA BANK PLC			
0.04375% DUE 1/15/2015.....	600,000	783,509	806,762
DEUTSCHE BANK			
0.0375% DUE 6/9/2016.....	450,000	629,236	590,939
0.04901% DUE 12/29/2049.....	1,600,000	1,080,000	1,600,500
DEUTSCHE TELEKOM AG			
0.03125% DUE 4/11/2016.....	350,008	362,015	349,654
0.0575% DUE 1/10/2014.....	300,000	406,585	408,437
DEVON ENERGY CORP			
0.056% DUE 7/15/2041.....	350,008	406,101	348,895
DEXIA GROUP			
0.0094585% DUE 4/29/2014.....	1,000,000	941,590	1,000,000
0.0275% DUE 4/29/2014.....	400,000	390,336	398,568
0.03125% DUE 9/15/2015.....	500,000	640,193	676,687
0.045% DUE 11/13/2017.....	250,000	336,192	323,879
0.04875% DUE 7/3/2017.....	250,000	341,470	331,058
0.0525% DUE 2/16/2017.....	300,000	314,124	312,000
DISCOVERY COMMUNICATIONS			
0.04375% DUE 6/15/2021.....	175,004	190,035	173,914
DNB ASA			
0.029% DUE 3/29/2016.....	700,000	726,898	699,160
0.032% DUE 4/3/2017.....	400,000	404,568	399,652
0.03875% DUE 6/29/2020.....	330,000	446,035	445,809
0.04625% DUE 7/3/2012.....	400,000	507,620	520,984
DPS LEHMAN BROTHERS HOLDING ESCROW			
0% DUE 1/24/2013.....	600,000	137,250	560,996
0% DUE 12/30/2016.....	1,200,000	276,000	1,067,058
DUPONT FABROS TECHNOLOGY INC			
0.085% DUE 12/15/2017.....	55,000	60,500	60,775
ELECTRICITE DE FRANCE			
0.04625% DUE 4/26/2030.....	600,000	806,431	760,559
ENCORE ACQUISITION CO			
0.095% DUE 5/1/2016.....	57,214	62,506	62,220
ENERGY TRANSFER PARTNERS L P			
0.09% DUE 4/15/2019.....	94,000	117,404	118,400
EOG RESOURCES INC			
0.05625% DUE 6/1/2019.....	175,004	209,979	174,682
EUROFIMA			
0.05625% DUE 10/24/2016.....	936,496	1,004,334	1,012,614
EUROHYPO AG			
0.0375% DUE 5/25/2016.....	400,000	550,996	513,268
EUROPEAN INVESTMENT BANK			
0.0215% DUE 1/18/2027.....	96,400,000	1,268,400	1,097,812
0.0225% DUE 1/22/2015.....	700,000	1,119,390	1,084,976
0.06% DUE 8/6/2020.....	770,007	841,453	824,387
0.06125% DUE 1/23/2017.....	315,634	345,135	352,337
0.065% DUE 8/7/2019.....	1,106,452	1,239,861	1,172,672
0.065% DUE 9/10/2014.....	463,045	394,066	419,581
EUROPEAN UNION			
0.035% DUE 6/4/2021.....	200,000	277,961	285,603

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SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
EUROSAIL NL			
0.01236% DUE 10/17/2040.....	169,797	193,224	184,025
EXELON GENERATION CO LLC			
0.062% DUE 10/1/2017.....	175,004	201,764	174,577
0.0625% DUE 10/1/2039.....	175,004	189,572	174,764
EXPORT- IMPORT BANK OF KOREA			
0.0575% DUE 5/22/2013.....	300,000	391,337	462,147
0.08125% DUE 1/21/2014.....	300,000	327,500	345,996
FIFTH THIRD BANCORP			
0.0825% DUE 3/1/2038.....	910,000	1,235,023	917,289
FIRST NLC TRUST			
0.0031525% DUE 8/25/2037.....	241,460	71,661	241,460
FONDO DE REESTRUCTURACION ORDENADA BANCARIA			
0.044% DUE 10/21/2013.....	200,000	251,899	273,480
FOSSE MASTER ISSUER PLC			
0.0290775% DUE 10/18/2054.....	300,000	470,209	477,525
FRANCE TELECOM SA			
0.03875% DUE 4/9/2020.....	350,000	475,565	467,281
0.08125% DUE 1/28/2033.....	150,000	271,645	281,339
GENERAL DYNAMICS CORP			
0.01375% DUE 1/15/2015.....	350,008	354,822	352,741
0.0225% DUE 7/15/2016.....	525,012	547,868	524,366
GENERAL ELECTRIC CO			
0.0215% DUE 1/9/2015.....	350,008	355,906	349,644
0.0425% DUE 3/1/2017.....	310,000	424,746	429,905
GENERAL MILLS INC			
0.0525% DUE 8/15/2013.....	175,004	183,708	176,020
0.054% DUE 6/15/2040.....	175,004	207,507	174,559
GEORGIA POWER CO			
0.0475% DUE 9/1/2040.....	175,004	192,121	173,317
0.06% DUE 11/1/2013.....	175,004	187,029	174,892
GERMAN POSTAL PENSION			
0.03375% DUE 1/18/2016.....	300,000	407,378	428,538
GERMAN RESIDENTIAL FUNDING			
0.00704% DUE 7/20/2016.....	230,154	267,250	322,386
GOLDEN CLOSE MARITIME CORP			
0.11% DUE 12/9/2015.....	121,087	128,958	121,602
GOLDMAN SACHS GROUP INC			
0.0525% DUE 7/27/2021.....	175,004	177,772	177,107
0.0525% DUE 7/27/2021.....	1,035,000	1,051,372	1,047,441
0.0575% DUE 1/24/2022.....	175,004	184,735	174,768
0.0595% DUE 1/18/2018.....	525,012	561,914	538,897
0.0675% DUE 10/1/2037.....	675,000	661,536	624,254
GOLDMAN SACHS SECURITIES			
0.0265121% DUE 9/25/2035.....	174,615	169,742	172,595
GOOGLE INC			
0.03625% DUE 5/19/2021.....	350,008	387,621	346,847
GOSFORTH FUNDING PLC			
0.02219% DUE 4/24/2047.....	400,000	625,613	641,096

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SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
GROUPE BPCE			
0.02125% DUE 4/22/2013.....	900,000	905,180	898,623
0.0221585% DUE 2/7/2014.....	200,000	197,679	199,692
GS MORTGAGE SECURITIES CORP			
0.04592% DUE 8/10/2043.....	700,000	778,209	733,086
HALLIBURTON CO			
0.059% DUE 9/15/2018.....	350,008	426,395	349,952
HARBORVIEW MORTGAGE LOAN TRUST			
0.0043675% DUE 1/19/2038.....	52,229	31,348	36,560
0.0046675% DUE 5/19/2035.....	241,269	151,372	241,269
HARTFORD FINANCIAL SERVICES GROUP INC			
0.05125% DUE 4/15/2022.....	250,000	257,439	248,640
HASBRO INC			
0.06125% DUE 5/15/2014.....	350,008	378,483	352,072
HCA INC			
0.075% DUE 2/15/2022.....	255,000	277,950	274,106
HEALTH CARE REIT INC			
0.05875% DUE 5/15/2015.....	300,000	327,657	271,335
HERSHEY CO			
0.0545% DUE 9/1/2016.....	350,008	409,024	349,373
HEWLETT PACKARD CO			
0.0465% DUE 12/9/2021.....	1,090,000	1,142,542	1,096,881
HOLLYFRONTIER CORP			
0.085% DUE 9/15/2016.....	39,959	41,957	41,915
HONDA MOTOR CO LTD			
0.025% DUE 9/21/2015.....	525,012	541,505	530,071
HONEYWELL INTERNATIONAL INC			
0.05375% DUE 3/1/2041.....	175,004	222,253	173,018
HORMEL FOODS CORP			
0.04125% DUE 4/15/2021.....	175,004	196,261	174,505
HSBC FINANCE CORP			
0.06676% DUE 1/15/2021.....	400,000	433,086	388,356
HSBC HOLDINGS PLC			
0.0625% DUE 3/19/2018.....	350,000	485,554	496,133
HYPOBANK IN ESSEN			
0.06% DUE 11/30/2016.....	200,000	206,080	201,304
IBM CORP			
0.07625% DUE 10/15/2018.....	525,012	699,464	523,059
ICAHN ENTERPRISES			
0.08% DUE 1/15/2018.....	270,000	286,875	280,900
IMPERIAL TOBACCO GROUP			
0.045% DUE 7/5/2018.....	320,000	441,751	448,225
ING GROEP NV			
0.0225% DUE 8/31/2015.....	500,000	656,528	674,455
0.045% DUE 2/21/2022.....	300,000	399,638	393,930
INMARSAT PLC			
0.07375% DUE 12/1/2017.....	90,815	96,945	94,959
INTELSAT JACKSON HOLDINGS			
0.0725% DUE 10/15/2020.....	265,000	278,913	278,775

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SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
INTELSAT LUXEMBOURG			
0.1125% DUE 2/4/2017.....	112,611	115,989	109,122
0.115% DUE 2/4/2017.....	146,213	150,964	143,365
INTESA SANPAOLO SPA			
0.0286685% DUE 2/24/2014.....	800,000	751,214	800,000
INTUIT			
0.0575% DUE 3/15/2017.....	1,000,000	1,144,456	962,260
IRISH LIFE & PERMANENT			
0.036% DUE 1/14/2013.....	100,000	96,909	96,500
JOHNSON & JOHNSON			
0.0585% DUE 7/15/2038.....	525,012	728,259	590,859
JP MORGAN CHASE & CO			
0.0435% DUE 8/15/2021.....	700,016	738,795	714,726
0.045% DUE 1/24/2022.....	835,000	899,477	842,055
0.05375% DUE 10/1/2012.....	525,012	531,207	530,115
JPMORGAN CHASE & CO			
0.0579% DUE 2/15/2051.....	350,008	364,506	351,740
0.05819% DUE 2/12/2051.....	350,008	369,211	351,757
0.06% DUE 12/27/2036.....	672,525	563,843	554,818
JUNIPER NETWORKS INC			
0.031% DUE 3/15/2016.....	175,004	181,690	174,703
KIMCO REALTY CORP			
0.043% DUE 2/1/2018.....	350,008	369,307	348,790
0.06875% DUE 10/1/2019.....	175,004	209,380	174,724
KOREA DEVELOPMENT BANK			
0.04% DUE 9/9/2016.....	350,008	372,435	348,300
0.08% DUE 1/23/2014.....	300,000	327,299	345,033
KRAFT FOODS INC			
0.0625% DUE 3/20/2015.....	280,000	399,495	428,618
KREDITANSTALT FÜR WIEDERAUFBAU			
0.00625% DUE 5/29/2015.....	600,000	762,496	763,987
0.0175% DUE 1/22/2016.....	200,000	319,600	315,138
0.02% DUE 9/7/2016.....	700,000	928,798	1,006,953
0.03125% DUE 7/4/2016.....	450,000	622,211	581,010
0.0375% DUE 9/7/2016.....	450,000	775,155	684,269
0.06% DUE 1/19/2016.....	539,352	593,477	601,638
0.0625% DUE 12/4/2019.....	1,215,000	1,395,218	1,061,649
0.06375% DUE 2/17/2015.....	346,850	299,863	315,709
LB UBS COMMERCIAL MORTGAGE TRUST			
0.04739% DUE 7/15/2030.....	350,008	379,427	335,719
0.05588% DUE 9/15/2045.....	35,055	35,561	35,229
0.05933% DUE 7/15/2040.....	350,008	381,544	352,259
LEHMAN XS TRUST			
0.0039525% DUE 4/25/2037.....	287,725	176,550	287,723
LEVEL 3 COMMUNICATIONS INC			
0.0875% DUE 2/15/2017.....	37,234	38,724	36,614
0.1% DUE 2/1/2018.....	10,292	11,142	10,519
LINN ENERGY LLC - UNITS			
0.0625% DUE 11/1/2019.....	215,000	210,700	215,198

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SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
LLOYDS BANKING GROUP PLC			
0.0281565% DUE 1/24/2014.....	600,000	603,319	600,000
0.042% DUE 3/28/2017.....	480,000	494,028	480,242
0.05125% DUE 9/29/2049.....	327,000	325,681	448,155
0.06375% DUE 1/21/2021.....	400,000	453,312	398,804
LOCKHEED MARTIN CORP			
0.0572% DUE 6/1/2040.....	360,333	432,582	386,263
MAGELLAN MIDSTREAM PARTNERS			
0.0425% DUE 2/1/2021.....	175,004	188,409	182,169
0.0655% DUE 7/15/2019.....	175,004	209,693	174,397
MAGFD			
0.03% DUE 4/20/2017.....	131,535	167,356	176,321
MANSARD MORTGAGES PLC			
0.0160088% DUE 12/15/2049.....	290,080	380,431	408,932
MASCO CORP			
0.0585% DUE 3/15/2017.....	1,000,000	1,048,239	909,890
MASTER RESECURITIZATION TRUST			
0.059996% DUE 6/27/2036.....	460,380	360,523	428,154
MATTEL INC			
0.05625% DUE 3/15/2013.....	350,008	361,660	349,290
MCCORMICK & CO INC			
0.039% DUE 7/15/2021.....	175,004	192,615	174,384
0.052% DUE 12/15/2015.....	175,004	195,697	167,354
MCDONALDS CORP			
0.03625% DUE 5/20/2021.....	175,004	192,928	173,973
0.04875% DUE 7/15/2040.....	175,004	207,036	173,754
MEAD JOHNSON NUTRITION CO			
0.049% DUE 11/1/2019.....	175,004	199,051	174,390
MELLON RESIDENTIAL FUNDING CORP			
0.0068875% DUE 12/15/2030.....	107,001	101,244	107,436
MERRILL LYNCH & CO			
0.0078444% DUE 7/9/2021.....	408,375	399,711	376,726
0.00973% DUE 5/30/2014.....	200,000	241,858	224,575
0.0098% DUE 1/31/2014.....	300,000	366,104	356,898
0.04875% DUE 5/30/2014.....	400,000	523,238	556,054
MERRILL LYNCH & CO INC			
0.0775% DUE 5/14/2038.....	145,000	165,395	153,095
MESA TRUST ASSET BACKED CERTIFICATES			
0.0104525% DUE 12/25/2031.....	27,320	19,584	27,320
MET LIFE GLOBAL FUNDING			
0.017% DUE 6/29/2015.....	350,008	350,271	349,731
0.02% DUE 1/9/2015.....	350,008	355,137	349,360
METROPCS COMMUNICATIONS INC			
0.07875% DUE 9/1/2018.....	51,159	53,078	51,897
MID STATE TRUST VIII ASSET BACKED NOTE			
0.07791% DUE 3/15/2038.....	319,487	302,230	333,746
MOHAWK INDUSTRIES INC			
0.06375% DUE 1/15/2016.....	253,980	280,013	258,066
MORGAN STANLEY			
0.0001% DUE 8/12/2041.....	226,704	230,024	223,615

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SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
0.00912% DUE 4/13/2016.....	200,000	224,853	176,579
0.0439% DUE 9/13/2045.....	126,919	128,317	124,148
0.0503% DUE 6/13/2041.....	79,378	80,575	72,243
0.05331% DUE 3/15/2044.....	350,008	360,769	318,890
0.05332% DUE 12/15/2043.....	218,755	248,506	212,047
0.055% DUE 7/28/2021.....	520,000	512,334	512,372
0.05569% DUE 12/15/2044.....	350,008	379,650	351,922
0.05625% DUE 9/23/2019.....	665,000	658,151	634,808
0.05692% DUE 4/15/2049.....	175,004	192,611	159,001
0.05809% DUE 12/12/2049.....	399,009	461,520	380,593
0.0581198% DUE 8/12/2041.....	350,008	405,824	352,510
0.0595% DUE 12/28/2017.....	175,004	179,757	174,509
0.0627842% DUE 1/11/2043.....	350,008	372,386	339,991
MORGAN STANLEY DEAN WITTER CAPITAL			
0.0474% DUE 11/13/2036.....	486,747	491,304	429,554
NATIONAL AUSTRALIA BANK			
0.0575% DUE 12/19/2013.....	371,130	393,310	407,780
NATIONAL GRID PLC			
0.04% DUE 6/8/2027.....	200,000	317,595	309,946
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP			
0.10375% DUE 11/1/2018.....	175,004	253,578	178,672
NATIONWIDE BUILDING SOCIETY			
0.0237525% DUE 1/23/2015.....	250,000	398,990	382,636
NEXTERA ENERGY INC			
0.0485% DUE 2/1/2013.....	175,004	179,334	177,972
NOBLE ENERGY INC			
0.06% DUE 3/1/2041.....	350,008	399,645	347,684
NORDEA BANK			
0.03125% DUE 3/20/2017.....	400,000	402,272	401,256
NORDSTROM INC			
0.04% DUE 10/15/2021.....	175,004	191,946	174,703
NORTHERN NATURAL GAS CO			
0.0575% DUE 7/15/2018.....	350,008	417,154	349,927
NORTHERN STATES POWER CO MINNESOTA			
0.0485% DUE 8/15/2040.....	175,004	204,659	174,509
NUCOR CORP			
0.05% DUE 12/1/2012.....	175,004	177,941	175,881
OCCIDENTAL PETROLEUM CORP			
0.041% DUE 2/1/2021.....	350,008	392,398	349,927
OHIO POWER CO			
0.0485% DUE 1/15/2014.....	262,506	276,409	251,995
OKLAHOMA GAS & ELECTRIC CO			
0.0585% DUE 6/1/2040.....	350,008	443,910	347,761
ORACLE CORP			
0.05% DUE 7/8/2019.....	350,008	415,585	348,702
PACIFIC CORPORATION			
0.061% DUE 8/1/2036.....	175,004	229,611	175,437
PERPETUAL TRUSTEE TORRENS			
0.04% DUE 10/19/2038.....	235,246	233,935	220,132

GENERAL ENDOWMENT FUND
DEBT SECURITIES
June 30, 2012

SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
PETRO-CANADA 0.07% DUE 11/15/2028.....	175,004	216,539	185,166
PFIZER INC 0.062% DUE 3/15/2019.....	350,008	438,682	349,654
PNC FUNDING CORP 0.027% DUE 9/19/2016.....	175,004	181,368	174,792
0.033% DUE 3/8/2022.....	350,008	356,939	348,062
POPULAR ABS MORTGAGE PASS-THROUGH TRUST 0.0033525% DUE 1/25/2037.....	51	51	49
POTASH CORP OF SASKATCHEWAN INC 0.065% DUE 5/15/2019.....	175,004	219,760	174,857
PPL CORP 0.05125% DUE 11/1/2040.....	350,008	422,631	346,210
PPL ENERGY SUPPLY LLC 0.063% DUE 7/15/2013.....	175,004	184,391	175,451
PRINCIPAL LIFE INCOME FUNDINGS 0.053% DUE 12/14/2012.....	350,008	357,091	349,735
PROCTER & GAMBLE CO 0.0145% DUE 8/15/2016.....	175,004	178,374	173,597
0.0555% DUE 3/5/2037.....	175,004	232,999	173,816
PROGRESS ENERGY INC 0.058% DUE 9/15/2017.....	350,008	420,649	349,066
PRUDENTIAL FINANCIAL INC 0.054% DUE 6/13/2035.....	350,008	346,498	335,543
PUBLIC SERVICE COMPANY OF COLORADO 0.032% DUE 11/15/2020.....	175,004	187,470	174,292
0.058% DUE 8/1/2018.....	175,004	214,295	174,747
PUBLIC SERVICE ELECTRIC & GAS CO 0.055% DUE 3/1/2040.....	175,004	221,875	174,166
PUBLIC SERVICE ENTERPRISE GROUP INC 0.05125% DUE 4/15/2020.....	332,507	368,764	331,084
PUMA GLOBAL TRUST 0.005369% DUE 2/21/2038.....	153,370	147,811	146,468
QVC INC 0.07125% DUE 4/15/2017.....	22,401	23,797	22,401
0.075% DUE 10/1/2019.....	192,226	213,370	199,336
RABOBANK NEDERLAND 0.03875% DUE 2/8/2022.....	200,000	201,568	199,526
0.11% DUE 12/29/2049.....	240,000	301,920	307,800
RALI SERVICE 0.0039525% DUE 2/25/2047.....	115,810	51,373	66,172
RAYMOND JAMES FINANCIAL INC 0.086% DUE 8/15/2019.....	350,008	431,006	418,602
RENAULT SA 0.023276% DUE 4/11/2014.....	600,000	583,142	600,000
RESIDENTIAL ASSET MORTGAGE PRODUCTS INC 0.0080525% DUE 6/25/2032.....	6,589	5,309	6,593
RESIDENTIAL ASSET SECURITIZATION TRUST 0.0575% DUE 2/25/2036.....	45,793	33,241	38,051

GENERAL ENDOWMENT FUND
DEBT SECURITIES
June 30, 2012

SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
REXAM PLC			
0.0675% DUE 6/1/2013.....	1,000,000	1,032,464	995,630
ROHM & HAAS CO			
0.06% DUE 9/15/2017.....	1,000,000	1,164,111	992,740
ROYAL BANK OF CANADA			
0.0145% DUE 10/30/2014.....	350,008	354,448	349,875
0.023% DUE 7/20/2016.....	350,008	359,266	349,794
0.0377% DUE 3/30/2018.....	700,000	733,426	712,709
ROYAL BANK OF SCOTLAND GROUP			
0.0496% DUE 10/27/2014.....	400,000	363,048	364,654
0.06375% DUE 4/29/2014.....	265,000	440,910	431,468
RYDER SYSTEM INC			
0.06% DUE 3/1/2013.....	2,000,000	2,058,606	1,961,100
SABMILLER HOLDINGS			
0.0185% DUE 1/15/2015.....	175,004	177,503	174,993
SAN DIEGO GAS & ELECTRIC CO			
0.06% DUE 6/1/2039.....	175,004	242,953	174,199
SBC COMMUNICATIONS INC			
0.0645% DUE 6/15/2034.....	350,008	435,683	367,581
SEALED AIR CORP			
0.05625% DUE 7/15/2013.....	500,000	516,250	498,580
SEQUOIA MORTGAGE TRUST			
0.0094675% DUE 10/19/2026.....	78,434	71,775	78,654
SHELL INTERNATIONAL FINANCE			
0.04375% DUE 5/14/2018.....	175,000	254,342	261,720
SIMON PROPERTY GROUP LP			
0.04125% DUE 12/1/2021.....	175,004	186,447	174,460
0.04375% DUE 3/1/2021.....	175,004	190,575	174,313
SIRIUS XM RADIO INC			
0.0875% DUE 4/1/2015.....	344,190	387,213	355,207
SOUTH CAROLINA ELECTRIC & GAS CO			
0.053% DUE 5/15/2033.....	350,008	405,433	342,064
SOUTHWESTERN ELECTRIC POWER CO			
0.062% DUE 3/15/2040.....	175,004	215,195	174,930
SOUTHWESTERN PUBLIC SERVICE CO			
0.045% DUE 8/15/2041.....	175,004	192,948	172,367
STANDARD CHARTERED PLC			
0.0775% DUE 4/3/2018.....	250,000	450,152	464,067
STRUCTURED ASSET MORTGAGE INVESTMENTS			
0.0046525% DUE 5/25/2036.....	773,046	368,433	773,046
0.0049675% DUE 7/19/2035.....	482,682	416,988	473,632
SUNCOR ENERGY INC			
0.065% DUE 6/15/2038.....	175,004	208,409	174,915
SUPERANNUATION MEMBERS HOME LOAN PROGRAMME			
0.0497% DUE 11/7/2040.....	391,834	404,915	364,229
SVENSKA HANDELSBANKEN			
0.0225% DUE 6/14/2018.....	300,000	376,745	373,585
SWAN			
0.0392% DUE 5/12/2037.....	267,077	266,062	244,857

GENERAL ENDOWMENT FUND
DEBT SECURITIES
June 30, 2012

SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
SWEDBANK AB			
0.0175% DUE 6/18/2015.....	300,000	380,372	374,591
0.02375% DUE 4/5/2017.....	330,000	334,214	329,297
THE WALT DISNEY CO			
0.0375% DUE 6/1/2021.....	350,008	384,445	349,773
THOMSON CORP			
0.055% DUE 8/15/2035.....	175,004	196,274	171,363
THORNBURG MORTGAGE SECURITIES TRUST			
0.0614666% DUE 9/25/2037.....	236,342	236,980	236,933
TIME WARNER CABLE INC			
0.073% DUE 7/1/2038.....	1,300,000	1,669,630	1,296,178
0.0875% DUE 2/14/2019.....	100,000	132,957	129,971
TIME WARNER INC			
0.034% DUE 6/15/2022.....	175,004	176,474	174,754
TNK BP LTD			
0.06625% DUE 3/20/2017.....	100,000	109,130	106,575
TORONTO DOMINION BANK			
0.02375% DUE 10/19/2016.....	350,008	359,428	348,062
0.025% DUE 7/14/2016.....	350,008	362,641	348,702
TOYOTA MOTOR CREDIT CORP			
0.045% DUE 6/17/2020.....	350,008	397,758	348,643
TRANSCANADA PIPELINES LTD			
0.065% DUE 8/15/2018.....	350,008	435,142	349,749
TRANSOCEAN INC			
0.068% DUE 3/15/2038.....	135,000	151,788	138,004
UBS AG			
0.0428% DUE 4/29/2049.....	108,070	112,312	109,063
0.07152% DUE 12/29/2049.....	60,543	70,174	72,753
UBS PREFERRED FUNDING TRUST V			
0.06243% DUE 5/29/2049.....	47,829	44,960	39,220
UNILEVER CAP CORP			
0.0425% DUE 2/10/2021.....	350,008	408,313	348,821
UNION PACIFIC CORP			
0.04% DUE 2/1/2021.....	350,008	384,896	348,345
0.0475% DUE 9/15/2041.....	175,004	189,820	171,558
UNITE GROUP PLC			
0.01095% DUE 3/31/2017.....	300,000	447,453	428,642
UNITED AIRLINES			
0.087% DUE 7/1/2014.....	20,123	4,125	19,331
0.10125% DUE 3/22/2015.....	107,355	37,843	114,212
UNITED HEALTH GROUP INC			
0.06625% DUE 11/15/2037.....	665,000	890,090	634,264
UNITED PARCEL SERVICE INC			
0.062% DUE 1/15/2038.....	175,004	240,514	241,792
UNITED TECHNOLOGIES CORP			
0.054% DUE 5/1/2035.....	350,008	418,351	345,218
UNITED UTILITIES GROUP PLC			
0.0425% DUE 1/24/2020.....	300,000	425,512	438,162
UNIVISION COMMUNICATIONS INC			
0.06875% DUE 5/15/2019.....	380,000	391,400	377,150

GENERAL ENDOWMENT FUND
DEBT SECURITIES
June 30, 2012

SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
US BANCORP			
0.0165% DUE 5/15/2017.....	525,012	528,845	524,030
0.022% DUE 11/15/2016.....	525,012	541,474	526,030
0.03% DUE 3/15/2022.....	175,004	179,270	174,881
USAA CAPITAL CORP			
0.0105% DUE 9/30/2014.....	175,004	174,364	174,825
0.0225% DUE 12/13/2016.....	350,008	357,134	349,392
VERIZON COMMUNICATIONS INC			
0.03% DUE 4/1/2016.....	350,008	372,032	348,188
0.035% DUE 11/1/2021.....	350,008	372,642	347,236
VIACOM INC			
0.045% DUE 3/1/2021.....	350,008	387,786	344,128
VIRGINIA ELEC & POWER CO			
0.0475% DUE 3/1/2013.....	350,008	359,675	344,758
0.08875% DUE 11/15/2038.....	175,004	292,211	174,995
VIVENDI SA			
0.06625% DUE 4/4/2018.....	100,000	110,536	99,675
VOLKSWAGEN INTL FINANCE NV			
0.02375% DUE 3/22/2017.....	200,000	203,165	198,710
VULCAN MATERIALS CO			
0.07% DUE 6/15/2018.....	42,683	45,458	47,368
WALES & WEST UTILITIES FINANCE PLC			
0.04625% DUE 12/13/2023.....	100,000	170,273	160,622
WAL-MART STORES INC			
0.058% DUE 2/15/2018.....	350,008	431,320	366,126
WAMU MORTGAGE PASS THROUGH CERTIFICATES			
0.0047525% PASS THRU 05-AR6 DUE 4/25/2045.....	48,017	38,635	48,017
0.0055525% PASS THRU 05-AR2 2A DUE 1/25/2045.....	97,111	80,700	97,111
WARNER CHILCOTT			
0.0775% DUE 9/15/2018.....	220,000	235,950	234,025
WASHINGTON MUTUAL ALTERNATIVE MTG PASS THRU CERTIFICATES			
0.055% DUE 8/25/2035.....	354,524	283,939	283,619
WASHINGTON MUTUAL MORTGAGE			
0.0056525% DUE 1/25/2045.....	215,351	179,753	184,330
0.0154736% DUE 8/25/2042.....	70,110	56,277	70,698
WELLS FARGO & CO			
0.02625% DUE 12/15/2016.....	350,008	359,701	349,112
0.03676% DUE 6/15/2016.....	175,004	186,274	176,184
0.046% DUE 4/1/2021.....	700,016	780,964	752,363
WELLS FARGO MORTGAGE BACKED SECURITIES TRUST			
0.0262188% DUE 3/25/2036.....	505,236	446,175	404,646
WENDEL SA			
0.04375% DUE 8/9/2017.....	484,348	579,319	558,655
0.04875% DUE 5/26/2016.....	514,620	653,078	644,455
0.0675% DUE 4/20/2018.....	181,630	238,566	218,554
WEST PENN POWER CO			
0.0595% DUE 12/15/2017.....	350,008	410,702	349,038
WILLOW NO.2 IRELAND PLC			
0.03375% DUE 6/27/2022.....	100,000	126,372	126,052

GENERAL ENDOWMENT FUND
DEBT SECURITIES
June 30, 2012

SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
WISCONSIN ELECTRIC POWER CO 0.057% DUE 12/1/2036.....	175,004	222,458	174,660
WM COVERED BOND PROGRAM 0.04375% DUE 5/19/2014.....	600,000	798,786	842,966
WYETH 0.055% DUE 2/15/2016.....	525,012	607,559	518,922
TOTAL CORPORATE OBLIGATIONS		<u>152,926,182</u>	<u>147,584,904</u>
OTHER - DEBT SECURITIES			
BAY AREA TOLL AUTHORITY 0.06907% DUE 10/1/2050.....	200,000	281,572	200,000
BUCKEYE OHIO TOBACCO SETTLEMENT 0.05875% DUE 6/1/2047.....	100,000	76,829	97,865
DALLAS AREA RAPID TRANSIT 0.05022% DUE 12/1/2048.....	100,000	121,534	100,000
GOLDEN STATE TOBACCO SECURITIZATION 0.0575% DUE 6/1/2047.....	300,000	241,806	279,756
METROPOLITAN WASHINGTON AIRPORTS AUTHORITY 0.07462% DUE 10/1/2046.....	100,000	118,718	100,000
MUNICIPAL ELECTRIC AUTHORITY OF GEORGIA 0.06637% DUE 4/1/2057.....	1,255,000	1,457,306	1,256,945
0.06655% DUE 4/1/2057.....	1,005,000	1,152,896	1,002,790
NORTHSIDE INDEPENDENT SCHOOL DISTRICT 0.05741% DUE 8/15/2035.....	100,000	112,655	100,000
0.05891% DUE 8/15/2040.....	300,000	338,955	300,000
SAN DIEGO COUNTY CALIF REGL ARPTAUTH ARPT REV 0.06628% DUE 7/1/2040.....	400,000	439,692	407,728
STATE OF CALIFORNIA 0.076% DUE 11/1/2040.....	400,000	520,528	403,796
STATE OF TEXAS 0.0475% DUE 4/1/2037.....	100,000	108,117	102,413
0.06072% DUE 10/1/2029.....	175,004	211,769	194,167
STATE OF WISCONSIN 0.052% DUE 5/1/2018.....	350,008	383,255	349,479
TEXAS ST BUILD AMERICA BONDS 0.04681% DUE 4/1/2040.....	200,000	234,220	200,000
TOBACCO SEC AUTHORITY SOUTHERN CALIFORNIA 0.05% DUE 6/1/2037.....	500,000	391,155	421,745
TOBACCO SETTLEMENT FINANCE AUTHORITY 0.07467% DUE 6/1/2047.....	380,000	286,516	364,116
TOTAL OTHER - DEBT SECURITIES		<u>6,477,523</u>	<u>5,880,800</u>
TOTAL DEBT SECURITIES		<u>558,438,249</u>	<u>546,841,906</u>

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

GENERAL ENDOWMENT FUND

SCHEDULE E

INVESTMENT FUNDS

June 30, 2012

SECURITY	VALUE (\$)
INVESTMENT FUNDS - U.S. EQUITY	
MAVERICK LONG ENHANCED LTD	68,468,644
MBA INVESTMENT FUND	916,974
STELLIAM OFFSHORE LONG FUND LTD	86,098,158
VALUEACT CAPITAL INTERNATIONAL LTD	180,641,876
TOTAL INVESTMENT FUNDS - U.S. EQUITY	336,125,651
INVESTMENT FUNDS - DEVELOPED COUNTRY EQUITY	
AKO CAPITAL FUND	75,372,583
INDUS JAPAN LONG ONLY FUND FUND LP	43,677,879
SILCHESTER INTERNATIONAL INVESTORS	60,380,674
VIKING LONG FUND III	63,981,008
TOTAL INVESTMENT FUNDS - DEVELOPED COUNTRY EQUITY	243,412,145
INVESTMENT FUNDS - EMERGING MARKETS EQUITY	
ABERDEEN EMERGING MARKETS FUND	508,104
ABERDEEN LATIN AMERICA EQUITY FUND	769,085
ABERDEEN NEW DAWN INVESTMENT TRUST	172,699
ABERDEEN NEW THAI INVESTMENT TRUST	658,993
ADVANCE DEVELOPING MARKETS FUND	2,685,503
ADVANCE FRONTIER MARKETS FUND	386,304
AFRICA OPPORTUNITY FUND LTD	149,937
AUSTIN ALPHA LP	51,007,406
BARING EMERGING	480,250
CENTRAL EUROPE & RUSSIA FUND	1,476,134
CHINA FUND INC	1,599,833
CHINA MERCHANTS CHINA FUND	623,421
DPF INDIA OPPORTUNITIES FUND	564,066
DRILLER INVESTMENT FUND	3,468,807
EAST CAPITAL EXPLORER AB NPV	413,510
EASTERN EUROPEAN TRUST	365,443
EDINBURGH DRAGON TRUST	2,678,098
FIDELITY ASIAN VALUES	3,062
FIRST TRUST ABERDEEN EMERGING	370,909
FUBAN FUBAN FUND	36,751
GAOLING FEEDER FUND LTD	63,290,051
GENESIS EMERGING MARKETS FUND	2,132,417
GREATER CHINA FUND INC	173,937
HENDERSON ASIAN GROWTH TRUST	631,937
INDIA FUND INC	201,234
INFRASTRUCTURE INDIA PLC	240,266
INVESCO ASIA TRUST PLC	705,609
ISHARES IBOVESPA	82,672
JF CHINA REGION FUND INC	248,959
JP MORGAN ASIAN INVESTMENT TRUST	889,647
JP MORGAN EMERGING MARKETS TRUST	4,320,751
JP MORGAN RUSSIAN SECURITIES	2,009,008
KOREA EQUITY FUND INC	190,149
KOREA FUND INC	1,129,654
LATIN AMERICAN DISCOVERY FUND	374,207

GENERAL ENDOWMENT FUND
INVESTMENT FUNDS
June 30, 2012

SCHEDULE E
(CONTINUED)

SECURITY	VALUE (\$)
MACAU PROPERTY OPPORTUNITIES FUND	580,728
MALAYSIA FUND INC	173,818
MEXICO FUND INC	767,505
MORGAN STANLEY CHINA FUND	970,025
MORGAN STANLEY EMERGING MARKETS FUND	769,555
MORGAN STANLEY FRONTIER EMERGING MARKETS FUND	229,018
NEW INDIA INVESTMENT TRUST	1,735,413
NEW SILK ROAD FUND	39,810,521
PACIFIC ASSET TRUST	1,110,355
PROSPERITY VOSKHOD FUND LTD	247,987
QUORUM FUND LTD	8,197,825
RUSSIAN PROSPERITY FUND	29,126,734
SCHRODER ASIAPACIFIC FUND	837,044
SINGAPORE FUND INC	208,514
TAIWAN FUND INC	218,458
TAU CAPITAL PLC	30,135
TEMPLETON DRAGON FUND INC	1,016,200
TEMPLETON EMERGING MARKETS INC FUND	6,090,714
THAI FUND INC	162,767
TRANS BALKAN INVESTMENTS LTD	0
UTILICO EMERGING MARKETS UTILITIES	942,193
VINACAPITAL VIETNAM	360,005
TOTAL INVESTMENT FUNDS - EMERGING MARKETS EQUITY	<u><u>238,624,329</u></u>
 INVESTMENT FUNDS - FIXED INCOME	
GMO TRUST EMERGING COUNTRY DEBT FUND	7,529,706
TOTAL INVESTMENT FUNDS - FIXED INCOME	<u><u>7,529,706</u></u>
 INVESTMENT FUNDS - NATURAL RESOURCES	
ASA GOLD AND PRECIOUS METALS LTD	1,421,015
BLACKROCK WORLD MINING TRUST	1,705,146
SCHRODER COMMODITY PORTFOLIO	80,014,234
TOTAL INVESTMENT FUNDS - NATURAL RESOURCES	<u><u>83,140,395</u></u>
 TOTAL INVESTMENT FUNDS	 <u><u><u>908,832,226</u></u></u>

GENERAL ENDOWMENT FUND
PHYSICAL COMMODITIES
June 30, 2012

SCHEDULE F

SECURITY	VALUE (\$)	COST (\$)
PHYSICAL COMMODITIES		
GOLD BULLION.....	309,720,456	264,051,982
TOTAL PHYSICAL COMMODITIES	<u>309,720,456</u>	<u>264,051,982</u>

GENERAL ENDOWMENT FUND
CASH AND CASH EQUIVALENTS
June 30, 2012

SCHEDULE G

SECURITY	VALUE (\$)	COST (\$)
MONEY MARKET FUNDS		
AUSTRALIAN DOLLAR.....	519,239	507,931
BANK OF AMERICA CORP.....	0	0
BNP PARIBAS.....	0	0
BRAZILIAN REAL.....	(3,145,738)	(3,072,562)
BSDT-LMDA II.....	870,062	870,062
CANADIAN DOLLAR.....	22,453	22,328
CASH (INTEREST BEARING).....	27,126,780	27,126,780
CASH COLLATERAL.....	(27,626,000)	(27,626,000)
CHILEAN PESO.....	4,056	4,056
CZECH KORUNA.....	12	11
DANISH KRONE.....	5,240	5,134
DEUTSCHE BANK.....	4,000	4,000
DREYFUS INSTITUTIONAL PREFERRED MONEY MARKET FUND.....	358,906,430	358,906,430
EURO.....	778,155	774,206
HONG KONG DOLLAR.....	1,911,520	1,910,973
HUNGARIAN FORINT.....	6,091	5,874
INDIAN RUPEE.....	20,627	20,513
INDONESIAN RUPIAN.....	405,316	404,689
ISRAELI SHEKEL.....	2,686	2,698
JAPANESE YEN.....	165,992	166,059
MALAYSIAN RINGGIT.....	56,959	57,326
MEXICAN PESO.....	32,897	31,961
MOROCCAN DIRHAM.....	6,028	5,893
NEW TURKISH LIRA.....	24,007	23,923
NEW ZEALAND DOLLAR.....	1,114	1,099
NORWEGIAN KRONE.....	191	204
PAKISTANI RUPEE.....	27	28
PERUVIAN NEW SOL.....	234	233
PHILIPPINE PESO.....	13,338	12,989
POLISH ZLOTY.....	3,419	3,342
SINGAPORE DOLLAR.....	300,175	298,045
SLH PROXY LONG EXPOSURE.....	77,312	92,038
SOUTH AFRICAN RAND.....	34,001	33,168
SOUTH KOREA WON.....	33,127	32,468
SWEDISH KRONA.....	7,508	7,322
SWISS FRANC.....	206	205
TAIWAN DOLLAR.....	774,376	776,926
THAILAND BAHAT.....	60,433	60,526
UK POUND.....	136,455	136,854
UTM MCC POOL ACTIVE RESERVE.....	89,974,408	89,974,408
TOTAL MONEY MARKET FUNDS	451,513,133	451,582,139
TOTAL CASH AND CASH EQUIVALENTS	451,513,133	451,582,139

GENERAL ENDOWMENT FUND
HEDGE FUND INVESTMENT FUNDS
June 30, 2012

SCHEDULE H

SECURITY	VALUE (\$)
CREDIT-RELATED FIXED INCOME	
AG SUPER FUND LP.....	1,800,880
BAUPOST VALUE PARTNERS IV LP.....	123,987,555
BLACKSTONE DISTRESSED SECURITIES OFFSHORE FUND LTD....	14,562
CENTERBRIDGE CREDIT PARTNERS TE LP.....	98,409,136
FARALLON ASIA SPECIAL SITUATIONS LP.....	12,660,948
FARALLON CREDIT SIDECAR PARTNERS I LP.....	7,216,882
OZ CREDIT.....	25,910,747
SILVER POINT.....	11,184
SILVER POINT CAPITAL OFFSHORE FUND LTD.....	48,548,786
WATERSHED CAPITAL INSTITUTIONAL PARTNERS LP.....	22,501,392
TOTAL CREDIT-RELATED FIXED INCOME	<u>341,062,072</u>
DEVELOPED COUNTRY EQUITY	
BLUE RIDGE OFFSHORE LP.....	117,571,555
CADIAN OFFSHORE FUND LTD.....	51,434,936
CCM SPECIAL HOLDINGS FUND LP.....	6,882,237
CRITERION CAPITAL PARTNERS LP.....	17,578,750
CRITERION HORIZONS OFFSHORE LTD.....	16,844,565
DEERFIELD INTERNATIONAL LTD.....	31,273,108
DEERFIELD PRIVATE DESIGN INTERNATIONAL II LTD.....	2,229,175
EMINENCE FUND LTD.....	87,300,113
ETON PARK OVERSEAS FUND LTD.....	20,784,533
FCOI II HOLDINGS LP.....	116,033,415
GOTHAM DIVERSIFIED HEDGE LP.....	33,328,473
HIGHSIDE OFFSHORE LTD.....	25,416,905
INDUS JAPAN FUND LTD.....	23,301,785
KINGSTOWN PARTNERS II LP.....	21,369,921
LANSDOWNE UK EQUITY FUND LTD.....	29,549,461
MAVERICK FUND LTD.....	102,418,083
OWL CREEK OVERSEAS FUND LTD.....	45,375,400
OZ ASIA OVERSEAS FUND LTD.....	40,356,960
OZ EUROPE OVERSEAS FUND LTD.....	44,438,542
OZ OVERSEAS FUND LTD.....	22,345,049
PASSPORT OFFSHORE LTD.....	18,708,892
PERRY PARTNERS INTERNATIONAL INC.....	139,632,940
PROTÉGÉ PARTNERS FUND LTD.....	24,837,040
ROUTE ONE OFFSHORE FUND LTD.....	11,644,248
SENATOR GLOBAL OFFSHORE FD LTD.....	14,219,175
SHEPHERD INVESTMENTS INTERNATIONAL LTD.....	1,938,382
SOROBAN CAYMAN FUND LTD.....	49,543,892
STEADFAST INTERNATIONAL LTD.....	86,255,612
TPG-AXON PARTNERS (OFFSHORE) LTD.....	47,832,213
VIKING GLOBAL EQUITIES III LTD.....	68,961,978
TOTAL DEVELOPED COUNTRY EQUITY	<u>1,319,407,339</u>
EMERGING MARKETS EQUITY	
JANCHOR PARTNERS PAN-ASIAN FUND.....	21,649,495

GENERAL ENDOWMENT FUND
HEDGE FUND INVESTMENT FUNDS
 June 30, 2012

SCHEDULE H
 (CONTINUED)

SECURITY	VALUE (\$)
MOON CAPITAL GLOBAL EQUITY OFFSHORE FUND LTD.....	36,357,587
MYRIAD OPPORTUNITIES OFFSHORE.....	13,542,669
PENTA ASIA FUND LTD.....	17,702,498
SPINNAKER GLOBAL EMERGING MARKETS FUND LTD.....	31,784,860
VALIANT CAPITAL PARTNERS OFFSHORE LTD.....	61,891,512
TOTAL EMERGING MARKETS EQUITY	182,928,621
INVESTMENT GRADE FIXED INCOME	
ABSOLUTE RETURN CAPITAL.....	26,467,140
BRIDGEWATER PURE ALPHA FUND II LTD.....	97,852,514
LP MACRO HOLDINGS LP.....	48,643,225
WOODBINE CAPITAL FUND LTD.....	25,240,784
TOTAL INVESTMENT GRADE FIXED INCOME	198,203,663
NATURAL RESOURCES	
BLACK RIVER COMMODITY MULTI-STRATEGY FUND LTD.....	2,879,578
CCM SPECIAL HOLDINGS FUND LP.....	2,530,324
TOTAL NATURAL RESOURCES	5,409,902
REAL ESTATE	
GEM REALTY SECURITIES LTD.....	39,439,865
TOTAL REAL ESTATE	39,439,865
 TOTAL HEDGE FUND INVESTMENT FUNDS	 2,086,451,461

GENERAL ENDOWMENT FUND
PRIVATE INVESTMENT FUNDS
 June 30, 2012

SCHEDULE I

SECURITY	VALUE (\$)
CREDIT-RELATED FIXED INCOME	
AG CAPITAL RECOVERY PARTNERS IV LP.....	26,779
AG CAPITAL RECOVERY PARTNERS V LP.....	2,024,491
APOLLO CREDIT OPPORTUNITY FUND II LP.....	31,624,856
AVENUE ASIA SPECIAL SITUATIONS FUND IV LP.....	5,966,069
AVENUE SPECIAL SITUATIONS FUND V LP.....	1,929,888
B IV CAPITAL PARTNERS LP.....	610,105
CENTERBRIDGE CAPITAL PARTNERS II LP.....	14,083,524
CENTERBRIDGE CAPITAL PARTNERS LP.....	17,349,575
CERBERUS INSTITUTIONAL PARTNERS LP.....	25,726,471
CVI GLOBAL VALUE FUND A LP 2007.....	21,629,990
CVI GLOBAL VALUE FUND A LP 2008.....	19,354,994
DDJ TOTAL RETURN LOAN FUND LP.....	2,928,084
FCO MA LSS LP.....	51,621,354
FORTRESS CREDIT OPPORTUNITIES FUND LP.....	16,531,768
H I G BAYSIDE DEBT & LBO FUND II LP.....	15,576,657
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II LP....	454,063
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS III LP...	10,741,778
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS LP.....	8,023
MOUNT KELLETT CAPITAL PARTNERS.....	17,539,400
NORTHSTAR SEIDLER MEZZANINE PARTNERS II LP.....	1,440,586
OAKTREE OPPORTUNITIES FUND VIII LP.....	7,716,658
OAKTREE OPPORTUNITIES FUND VIIIB LP.....	1,430,003
OCM OPPORTUNITIES FUND III LP.....	192,539
OCM OPPORTUNITIES FUND IV LP.....	35,920
OCM OPPORTUNITIES FUND V LP.....	1,315,291
OCM OPPORTUNITIES FUND VI LP.....	4,336,781
OCM OPPORTUNITIES FUND VII LP.....	7,235,115
OCM OPPORTUNITIES FUND VIIB LP.....	7,470,987
TEXAS LIQUIDITY CAPITAL LLC.....	29,600,124
VARDE FUND IX LP.....	106,866,129
VARDE FUND VIII LP.....	12,318,961
VARDE FUND X LP.....	32,173,584
TOTAL CREDIT-RELATED FIXED INCOME	467,860,545
DEVELOPED COUNTRY EQUITY	
ADVANCED TECHNOLOGY VENTURES VII LP.....	4,359,788
AG PRIVATE EQUITY PARTNERS III LP.....	4,949,693
AMERICAN INDUSTRIAL PARTNERS CAPITAL FUND LP.....	904,934
AMERICAN SECURITIES PARTNERS III LP.....	3,974,540
AMPERSAND 2001 LP.....	3,475,454
AMPERSAND 2006 LP.....	7,626,166
ARCH VENTURE FUND VI LP.....	14,561,805
ARCH VENTURE FUND VII LP.....	6,587,959
ARTIMAN VENTURES II LP.....	12,207,180
ARTIMAN VENTURES III LP.....	2,619,682
ARTIMAN VENTURES SPECIAL OPPORTUNITIES FUND LP.....	6,265,953
ATLAS VENTURE FUND VI LP.....	1,842,434
AUSTIN VENTURES IX LP.....	5,796,343

GENERAL ENDOWMENT FUND
PRIVATE INVESTMENT FUNDS
June 30, 2012

SCHEDULE I
(CONTINUED)

SECURITY	VALUE (\$)
AUSTIN VENTURES V LP.....	39,258
AUSTIN VENTURES VI LP.....	1,115,255
AUSTIN VENTURES VII LP.....	1,803,024
AUSTIN VENTURES VIII LP.....	5,807,036
AUSTIN VENTURES X LP.....	7,183,818
BAKER COMMUNICATIONS FUND II (QP) LP.....	4,806,066
BAKER COMMUNICATIONS FUND LP.....	0
BAND OF ANGELS FUND LP.....	1,090,262
BEACON GROUP III FOCUS VALUE FUND LP.....	726
CARE CAPITAL INVESTMENTS III LP.....	5,945,186
CGW SOUTHEAST PARTNERS IV LP.....	424,684
CHALLENGER CORPORATION.....	0
CLAYTON, DUBILIER & RICE FUND V LP.....	934,755
COMMUNITY BANCORP LLC.....	27,049,686
CORRELATION VENTURES EXECUTIVES FUND LP.....	541,036
CORRELATION VENTURES LP.....	544,718
CORTEC GROUP FUND III LP.....	381,686
CORTEC GROUP FUND IV LP.....	20,109,528
CORTEC GROUP FUND V LP.....	2,304,217
CRESCENDO III LP.....	264,911
CRESCENDO IV LP.....	811,881
CVC EUROPEAN EQUITY PARTNERS IV (C) LP.....	6,874,710
CVC EUROPEAN EQUITY PARTNERS LP.....	1,660,981
CVC EUROPEAN EQUITY PARTNERS TANDEM FUND.....	10,202,856
CVC EUROPEAN EQUITY PARTNERS V.....	9,205,564
DOUGHTY HANSON & CO IV LP.....	11,878,178
DOUGHTY HANSON & CO V LP.....	23,654,926
DOUGHTY HANSON III LP.....	1,931,017
EOS CAPITAL PARTNERS III LP.....	5,757,205
EOS CAPITAL PARTNERS IV LP.....	8,896,096
EQUISTONE PARTNERS EUROPE FUND A LP.....	661,809
EQUISTONE PARTNERS EUROPE FUND III E LP.....	19,759,918
ESCALATE CAPITAL I LP.....	4,790,234
EURO.....	355,077
EURO.....	1,172,416
FISHER LYNCH VENTURE PARTNERSHIP LP.....	11,655,354
FORTRESS FUND IV (COINVESTMENT FUND A) LP.....	6,068,162
FORTRESS FUND IV (FUND A) LP.....	6,063,546
FORTRESS FUND V (COINVESTMENT FUND A) LP.....	6,083,977
FORTRESS FUND V (FUND A) LP.....	8,800,804
FOUNDATION CAPITAL IV LP.....	6,670,684
FOUNDRY VENTURE CAPITAL 2007 LP.....	12,361,170
FOUNDRY VENTURE CAPITAL 2010 LP.....	8,994,491
FRANCISCO PARTNERS II LP.....	10,710,207
FRANCISCO PARTNERS III L P.....	4,191,970
FULCRUM ANALYTICS INC.....	27,037
FULCRUM ANALYTICS INC.....	1,046
GREEN EQUITY INVESTORS III LP.....	2,442,347
GREEN EQUITY INVESTORS IV LP.....	9,702,997

GENERAL ENDOWMENT FUND
PRIVATE INVESTMENT FUNDS
June 30, 2012

SCHEDULE I
(CONTINUED)

SECURITY	VALUE (\$)
GREEN EQUITY INVESTORS V LP.....	22,110,171
H I G GROWTH BUYOUTS & EQUITY FUND II LP.....	786,500
HELLMAN & FRIEDMAN CAPITAL PARTNERS II LP.....	2,421
IA VENTURE STRATEGIES FUND II.....	1,065,777
INTEGRAL CAPITAL PARTNERS VII LP.....	123,418
INVENTION DEVELOPMENT FUND I LLC.....	1,692,973
INVENTION INVESTMENT FUND II LLC.....	7,947,075
INVERNESS PARTNERS II LP.....	10,958,223
INVERNESS/PHOENIX PARTNERS LP.....	3,094,521
JATOTECH VENTURES LP.....	145,601
KNIGHTSBRIDGE VENTURE CAPITAL VI LP.....	7,757,787
LAKE CAPITAL PARTNERS II LP.....	11,912,785
LAKE CAPITAL PARTNERS LP.....	3,267,640
LNK PARTNERS II LP.....	67,213
MEDSITE INC.....	0
MORGENTHALER PARTNERS VI LP.....	310,083
MORGENTHALER PARTNERS VII LP.....	162,469
MORGENTHALER PARTNERS VII LP.....	2,362,763
MORGENTHALER PARTNERS VIII LP.....	8,133,535
MORGENTHALER VENTURE PARTNERS IX.....	7,133,250
MORGENTHALER VENTURE PARTNERS V LP.....	2,014,437
MSOUTH EQUITY PARTNERS LP.....	2,453,067
MSOUTH EQUITY PARTNERS LP.....	13,541,923
PARTHENON INVESTORS II LP.....	4,121,815
PINTO TV ANNEX FUND LP.....	2,463,823
POLARIS VENTURE PARTNERS IV LP.....	4,849,049
POLARIS VENTURE PARTNERS V LP.....	8,391,408
POMONA CAPITAL V LP.....	1,831,619
POMONA CAPITAL VI LP.....	9,978,555
PROSPECT VENTURE PARTNERS II LP.....	1,959,611
PTV SCIENCES II LP.....	17,569,561
PTV SCIENCES LP.....	5,130,192
RESERVOIR CAPITAL INVESTMENT PARTNERS (CAYMAN) LP.....	31,788,551
RESERVOIR CAPITAL PARTNERS (CAYMAN) LP.....	16,833,336
SANTÉ HEALTH VENTURES II LP.....	1,071,611
SKM EQUITY FUND II LP.....	4,401,160
SOFINNOVA VENTURE PARTNERS.....	142,107
SOFINNOVA VENTURE PARTNERS VII LP.....	4,058,363
SONGBIRD HEARING INC.....	0
SONGBIRD HEARING INC WTS 9/15/2009.....	0
SONGBIRD HEARING INC WTS 5/24/2014.....	0
SOUTHWEST OPPORTUNITY PARTNERS LP.....	6,705,927
SPARK CAPITAL II LP.....	11,969,120
TCV V LP.....	7,388,441
TCV VI LP.....	4,979,949
TCV VII LP.....	15,518,612
TDR CAPITAL II A LP.....	15,395,484
TERASTOR CORP.....	0
TERASTOR CORP.....	0

GENERAL ENDOWMENT FUND
PRIVATE INVESTMENT FUNDS
June 30, 2012

SCHEDULE I
(CONTINUED)

SECURITY	VALUE (\$)
TERASTOR CORP.....	0
TERASTOR CORP.....	0
TERASTOR CORP.....	0
TERASTOR CORP.....	0
TERASTOR CORP.....	0
TERASTOR CORP.....	0
THE WOODLANDS VENTURE FUND LP.....	0
THE WOODLANDS/ESSEX VENTURE FUND III LP.....	317,535
TPG PARTNERS IV LP.....	4,450,304
TPG PARTNERS V LP.....	15,926,690
TPG PARTNERS VI LP.....	17,600,578
TPG STAR LP.....	18,789,623
TRANSCARE CORP.....	0
TRITON FUND II L P.....	11,390,433
TRUE VENTURES III LP.....	2,308,989
UNION SQUARE VENTURES 2004 LP.....	54,449,388
UNION SQUARE VENTURES 2008 LP.....	12,288,465
UNION SQUARE VENTURES 2012 FUND.....	1,214,041
UNION SQUARE VENTURES OPPORTUNITY FUND LP.....	3,877,434
UNIVERSITY VENTURES FUND I LP.....	449,733
UNIVERSITY VENTURES FUND I LP.....	2,611,098
WAND EQUITY PORTFOLIO II LP.....	6,782,404
WAND SECONDARY INTERESTS.....	147
WARBURG PINCUS PRIVATE EQUITY IX LP.....	18,484,472
WARBURG PINCUS PRIVATE EQUITY VIII LP.....	9,317,604
WARBURG PINCUS PRIVATE EQUITY X LP.....	25,466,022
WINGATE PARTNERS II LP.....	1,758
WINGATE PARTNERS III LP.....	1,526,069
WINGATE PARTNERS IV LP.....	12,977,787
TOTAL DEVELOPED COUNTRY EQUITY	860,726,940
EMERGING MARKETS EQUITY	
ACTIS AFRICA 3 LP.....	7,709,034
ACTIS INDIA 3 LP.....	3,776,065
ASHMORE GLOBAL SPECIAL SITUATIONS FUND IV LP.....	21,434,679
BARING ASIA PRIVATE EQUITY FUND IV LP.....	13,343,469
EMERALD HILL CAPITAL PARTNERS I LP.....	13,080,680
EMERALD HILL CAPITAL PARTNERS II - CO-INVEST A LP.....	3,465,382
EMERALD HILL CAPITAL PARTNERS II LP.....	6,596,900
EMERGING EUROPE GROWTH FUND II LP.....	5,356,046
EVERSTONE CAPITAL PARTNERS II LLC.....	3,662,579
GAVEA INVESTMENT FUND III LP.....	17,682,467
GOBI FUND II LP.....	7,502,228
HELIOS INVESTORS II LP.....	12,318,287
NEW MARGIN GROWTH FUND LP.....	16,611,119
NORTHSTAR EQUITY PARTNERS II LIMITED.....	14,093,047
NORTHSTAR EQUITY PARTNERS III LIMITED.....	7,252,764
PRIME ENTERPRISES II LP.....	454,825
RUSSIA PARTNERS III LP.....	7,872,220

GENERAL ENDOWMENT FUND
PRIVATE INVESTMENT FUNDS
June 30, 2012

SCHEDULE I
(CONTINUED)

SECURITY	VALUE (\$)
TURKISH PRIVATE EQUITY FUND III.....	119,033
VICTORIA SOUTH AMERICAN PARTNERS LP.....	111,365
ZN MEXICO II LP.....	703,790
TOTAL EMERGING MARKETS EQUITY	163,145,978
NATURAL RESOURCES	
ARCLIGHT ENERGY PARTNERS FUND I LP.....	83,742
ARCLIGHT ENERGY PARTNERS FUND II LP.....	3,254,982
ARCLIGHT ENERGY PARTNERS FUND III LP.....	9,492,999
ARCLIGHT ENERGY PARTNERS FUND IV LP.....	4,607,873
BLACK RIVER CAPITAL PARTNERS FUND (FOOD) LP.....	6,763,609
CAIMAN ENERGY LLC.....	15,826,246
COUNTY OF ANDERSON OVERRIDING ROYALTY INTERESTS.....	0
COUNTY OF HENDERSON OVERRIDING ROYALTY INTERESTS.....	0
COUNTY OF HENDERSON OVERRIDING ROYALTY INTERESTS.....	0
COUNTY OF HENDERSON OVERRIDING ROYALTY INTERESTS.....	0
COUNTY OF HENDERSON OVERRIDING ROYALTY INTERESTS.....	0
COUNTY OF SMITH OVERRIDING ROYALTY INTERESTS.....	0
COUNTY OF SMITH OVERRIDING ROYALTY INTERESTS.....	0
COUNTY OF VAN ZANDT.....	0
COUNTY OF VAN ZANDT OVERRIDING ROYALTY INTERESTS.....	0
COUNTY OF VAN ZANDT OVERRIDING ROYALTY INTERESTS.....	0
COUNTY OF WOOD OVERRIDING ROYALTY INTERESTS.....	0
COUNTY OF WOOD OVERRIDING ROYALTY INTERESTS.....	0
ENCAP ENERGY CAPITAL FUND IV-B LP.....	18,460
ENCAP ENERGY CAPITAL FUND VII LP.....	25,514,846
ENCAP ENERGY INFRASTRUCTURE FUND LP.....	12,195,551
ENCAP ENERGY INFRASTRUCTURE FUND LP.....	9,364,127
ENERGY VENTURES IV LP.....	2,601,576
GLOBAL ENERGY CAPITAL LP.....	822,707
GOLDSTON OIL CO - GLADEWATER JETER ROYALTY INTEREST....	187,891
GOLDSTON OIL CO - JETER #3.....	18,099
GOLDSTON OIL CO - JETER #4.....	15,664
GOLDSTON OIL CO - JETER #5.....	4,818
GOLDSTON OIL-GLADEWATER JETER.....	272,836
INTERNATIONAL & SINDICATUM CLIMATE CHANGE PARTNERSHIP	13,614,028
INTERNATIONAL SCC GP LIMITED.....	0
KERN BLACK SWAN CO-INVEST PARTNERS AP LP.....	2,265,654
KERN ENERGY PARTNERS III LP.....	10,690,384
NATURAL GAS PARTNERS IX LP.....	17,098,445
NGP NATURAL RESOURCES X L P.....	1,810,959
OAKTREE POWER OPPORTUNITIES FUND III LP.....	4,727,093
OCM/GFI POWER OPPORTUNITIES FUND II LP.....	883,046
P2 BRASIL PRIVATE.....	6,824,196
POST OAK ENERGY PARTNERS LP.....	3,116,255
POST OAK ENERGY PARTNERS LP.....	3,203,582
RESOURCE CAPITAL FUND V LP.....	9,567,439
SCF-V LP.....	10,277,142
SCF-VI LP.....	13,243,439

GENERAL ENDOWMENT FUND
PRIVATE INVESTMENT FUNDS
June 30, 2012

SCHEDULE I
(CONTINUED)

SECURITY	VALUE (\$)
SCF-VII LP.....	16,041,344
SINDICATUM CARBON CAPITAL GROUP LIMITED.....	5,352,336
TAURUS RESOURCES FUND NO 2 LTD.....	8,177,035
TENASKA POWER FUND II LP.....	11,598,015
TOTAL NATURAL RESOURCES	<u>229,536,424</u>
REAL ESTATE	
AGRE US REAL ESTATE FUND LP.....	4,657,786
AGRE US REAL ESTATE FUND LP.....	2,736,446
ALCION REAL ESTATE PARTNERS.....	4,913,137
APOLLO GSS HOLDING (CAYMAN).....	7,052,230
BENSELL US FEEDER III LP.....	1,169,600
BENSON ELLIOT REAL ESTATE PARTNERS III LP.....	485,610
BLACKSTONE REAL ESTATE.....	3,909,176
CARMEL PARTNERS INVESTMENT.....	907,986
FIVE MILE CAPITAL PARTNERS II LP.....	12,643,930
GEM REALTY FUND IV LP.....	10,704,429
GRAIN INFRASTRUCTURE FUND LP.....	9,269,759
GREEN COURTE REAL ESTATE.....	5,496,497
KSL CAPITAL PARTNERS III TE LP.....	3,570,383
NIAM NORDIC V LP.....	1,556,779
NORTHWOOD REAL ESTATE CO-INVESTORS LP.....	5,740,359
NORTHWOOD REAL ESTATE CO-INVESTORS LP (SERIES 2).....	2,409,049
NORTHWOOD REAL ESTATE PARTNERS LP.....	8,138,455
NORTHWOOD REAL ESTATE PARTNERS LP (SERIES 2).....	5,997,580
SECURED CAPITAL JAPAN REAL ESTATE PARTNERS IV LP.....	15,229,644
SHORENSTEIN REALTY INVESTMENT NINE LP.....	6,406,348
TROPHY PROPERTY (TE) LP.....	19,186,000
WHEELOCK STREET REAL ESTATE.....	2,545,814
WS/UT CO-INVESTMENT FUND I LP.....	4,717,043
TOTAL REAL ESTATE	<u>139,444,042</u>
 TOTAL PRIVATE INVESTMENT FUNDS	 <u><u>1,860,713,929</u></u>