

INTERMEDIATE TERM FUND

DETAIL SCHEDULES OF INVESTMENT SECURITIES

June 30, 2012

INTERMEDIATE TERM FUND
EQUITY SECURITIES
June 30, 2012

SCHEDULE A

SECURITY	SHARES	VALUE (\$)	COST (\$)
DOMESTIC COMMON STOCKS			
ABBOTT LABS.....	17,843	1,150,338	1,083,685
ADOBE SYSTEMS INC.....	34,874	1,128,871	1,053,710
ALCOA INC.....	46,620	407,925	584,847
ALEXANDERS INC.....	288	124,160	84,841
ALEXANDRIA REAL ESTATE.....	6,521	474,207	440,310
ALPHA NATURAL RESOURCES INC.....	56,271	490,120	2,234,360
ALTERA CORP.....	9,942	336,426	359,215
AMAZON COM INC.....	1,825	416,718	346,375
AMERICAN ASSETS TRUST INC.....	13,631	330,552	283,548
AMERICAN CAMPUS COMMUNITIES INC.....	3,768	169,485	158,452
AMERICAN TOWER CORP.....	6,561	458,680	435,694
ANADARKO PETROLEUM.....	12,588	833,351	1,090,432
ANALOG DEVICES INC.....	25,549	962,419	875,797
ANNALY MORTGAGE MANAGEMENT INC.....	471	7,908	7,461
AON CORP.....	3,087	144,390	151,273
APACHE CORP.....	14,030	1,233,132	1,473,969
APARTMENT INVESTMENT & MANAGEMENT.....	79,430	2,146,993	1,804,277
APPLIED MATERIALS INC.....	90,228	1,034,018	1,176,625
APPROACH RESOURCES INC.....	24,358	622,112	772,676
ARCH COAL INC.....	67,800	467,142	2,486,836
ASCENA RETAIL GROUP INC.....	62,904	1,171,268	946,147
ASPEN TECHNOLOGY INC.....	59,421	1,375,604	891,958
ASSISTED LIVING CONCEPTS INC.....	21,720	308,858	371,738
ATP OIL & GAS CORP.....	21,600	73,008	217,912
AUTOMATIC DATA PROCESSING INC.....	1,035	57,628	46,145
AVALONBAY COMMUNITIES INC.....	5,802	820,867	643,513
AVON PRODUCTS INC.....	14,702	238,325	336,216
BAKER HUGHES INC.....	28,975	1,190,859	1,513,290
BASIC ENERGY SERVICES INC.....	19,080	196,906	373,944
BERKSHIRE HATHAWAY INC.....	2,220	576,191	541,560
BIOMED REALTY TRUST INC.....	22,050	411,894	424,975
BOARDWALK PIPELINE PARTNERS.....	17,813	492,173	466,433
BONANZA CREEK ENERGY INC.....	4,800	79,824	81,600
BOSTON PROPERTIES INC.....	13,252	1,436,119	1,227,577
BPZ RESOURCES INC.....	4,600	11,638	24,396
BROOKDALE SR LIVING INC.....	5,853	103,832	96,424
BUCKEYE PARTNERS.....	15,286	797,471	908,364
CABOT OIL & GAS.....	39,317	1,549,092	1,315,914
CAMERON INTERNATIONAL CORP.....	37,410	1,597,781	1,714,023
CARBO CERAMICS INC.....	5,985	459,229	573,829
CAREFUSION CORP.....	26,744	686,773	643,464
CARRIZO OIL & GAS INC.....	11,300	265,663	283,291
CBL & ASSOCIATES PROPERTIES INC.....	10,866	212,322	204,429
CHENIERE ENERGY INC.....	19,000	280,060	181,744
CHESAPEAKE ENERGY CORP.....	61,900	1,151,340	1,119,764
CHESAPEAKE MIDSTREAM PARTNERS LP.....	8,394	228,401	242,499
CIMAREX ENERGY CO.....	11,944	658,329	786,235
CISCO SYSTEMS INC.....	8,087	138,852	139,921
CLAYTON WILLIAMS ENERGY INC.....	26,300	1,272,394	939,330
CME GROUP INC.....	4,835	1,296,285	1,239,081

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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
COBALT INTERNATIONAL ENERGY.....	20,200	474,700	530,020
COCA COLA CO.....	14,831	1,159,618	866,628
COLGATE-PALMOLIVE CO.....	7,722	803,869	615,648
COLONIAL PROPERTIES.....	49,881	1,104,365	995,015
COMFORT SYSTEMS USA INC.....	52,060	521,643	571,624
COMSTOCK RESOURCES INC.....	400	6,568	27,158
CONSOL ENERGY INC.....	41,800	1,264,032	2,197,695
CONTANGO OIL & GAS CO.....	558	33,061	28,387
CONTANGO ORE INC.....	453	4,308	2,340
COPANO ENERGY LLC.....	16,000	444,800	529,120
CORPORATE OFFICE PROPERTIES TRUST INC.....	20,917	491,759	491,455
COUSINS PROPERTIES INC.....	45,483	352,493	321,607
CREDIT ACCEPTANCE CORP.....	1,255	105,934	106,037
CROSSTEX ENERGY LP.....	8,133	133,381	133,928
CUBESMART.....	49,859	581,855	531,083
CULP INC.....	21,159	216,875	227,152
CVS CORP.....	2,145	100,252	77,703
DCP MIDSTREAM PARTNERS LP.....	8,042	338,970	301,604
DELL INC.....	18,406	230,447	252,407
DEVON ENERGY CORP.....	34,548	2,003,417	2,243,548
DEVRY INC.....	3,294	102,024	103,411
DIAMOND OFFSHORE DRILLING INC.....	6,400	378,432	426,267
DIGITAL REALTY TRUST INC.....	10,390	779,977	722,925
DRESSER RAND GROUP INC.....	13,366	595,322	674,795
DRIL-QUIP INC.....	17,220	1,129,460	1,114,663
DUPONT FABROS TECHNOLOGY INC.....	15,495	442,537	357,703
EBAY INC.....	32,038	1,345,900	1,246,195
ECOLAB INC.....	6,033	413,448	375,236
EDUCATION REALTY TRUST INC.....	34,698	384,454	309,464
EL PASO PIPELINE PARTNERS LP.....	28,620	967,356	957,661
ENBRIDGE ENERGY PARTNERS.....	31,894	981,378	882,826
ENDEAVOUR INTERNATIONAL CORP.....	7,944	66,730	62,498
ENERGEN CORP.....	29,620	1,336,739	1,462,326
ENERGIZER HOLDINGS INC.....	982	73,902	67,975
ENERGY TRANSFER PARTNERS LP.....	32,500	1,436,175	1,482,719
ENSCO PLC.....	59,264	2,783,630	3,252,907
ENTERPRISE PRODUCTS PARTNERS.....	43,028	2,204,755	1,675,018
EOG RESOURCES INC.....	18,723	1,687,112	2,012,530
EQT CORP.....	29,600	1,587,448	1,431,413
EQUITY LIFESTYLE PROPERTIES INC.....	11,147	768,809	626,721
EQUITY RESIDENTIAL PROPERTY.....	72,207	4,502,829	3,303,729
ESSEX PROPERTIES TRUST.....	1,194	183,780	175,386
EXELIS INC.....	0	0	0
EXPEDITORS INTERNATIONAL WASH INC.....	5,583	216,354	212,838
EXTERRAN HOLDINGS INC.....	6,014	115,649	136,588
EXTRA SPACE STORAGE INC.....	6,284	192,290	130,502
EXXON MOBIL CORP.....	6,450	551,934	540,888
FEDERAL REALTY INVESTMENT TRUST.....	346	36,015	35,117
FIDELITY NATIONAL FINANCIAL INC.....	34,328	661,157	641,347
FIRST INDUSTRIAL REALTY TRUST INC.....	26,142	329,912	303,622
FISERV INC.....	12,754	921,094	843,997

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SECURITY	SHARES	VALUE (\$)	COST (\$)
FMC TECHNOLOGIES INC.....	40,190	1,576,654	1,937,013
FOREST CITY ENTERPRISES INC.....	73,530	1,073,538	1,260,723
FOSSIL INC.....	8,639	661,260	658,742
FRANKLIN RESOURCES INC.....	7,067	784,389	723,925
FREEMONT-MCMORAN COPPER & GOLD INC.....	36,892	1,256,910	1,329,491
FX ENERGY INC.....	9,500	56,525	66,500
GASTAR EXPLORE LTD.....	29,640	57,205	268,482
GENERAL GROWTH PROPERTIES INC.....	140,673	2,544,775	2,165,617
GENESIS ENERGY LP.....	11,085	322,241	290,328
GEOKINETICS INC.....	34,200	9,514	105,192
GOLDMAN SACHS GROUP INC.....	688	65,939	78,871
GOODRICH PETROLEUM CORP.....	37,100	514,206	1,164,167
GOOGLE INC.....	4,725	2,740,795	2,644,656
GULFPORT ENERGY CORP.....	2,200	45,386	70,400
HALLIBURTON CO.....	102,890	2,921,047	3,627,672
HCP INC.....	36,833	1,626,177	1,326,714
HEALTH CARE REIT INC.....	1,144	66,695	58,048
HEALTHCARE REALTY TRUST INC.....	40,020	954,077	899,957
HELMERICH & PAYNE.....	11,990	521,325	735,779
HERCULES OFFSHORE INC.....	35,690	126,343	182,123
HERSHA HOSPITALITY TRUST.....	68,951	364,061	363,114
HESS CORP.....	14,225	618,088	887,586
HEWLETT PACKARD CO.....	8,317	167,246	321,446
HIMAX TECHNOLOGIES INC.....	8,022	15,041	13,664
HOST HOTELS & RESORTS INC.....	86,327	1,365,693	1,356,106
HUDSON PACIFIC PROPERTIES INC.....	5,627	97,966	88,645
HYATT HOTELS CORP.....	17,361	645,135	692,237
INGRAM MICRO INC.....	5,878	102,681	102,786
JAMES RIVER CORP OF VIRGINIA.....	14,800	40,108	324,689
JDA SOFTWARE GROUP INC.....	64,982	1,929,322	1,685,065
JOS A BANK CLOTHIERS INC.....	19,520	828,810	923,005
JPMORGAN CHASE & CO.....	30,842	1,101,985	990,521
KBR INC.....	11,400	281,694	426,070
KEY ENERGY GROUP INC.....	33,815	256,994	533,074
KILROY REALTY CORP.....	10,379	502,447	412,737
KIMCO REALTY CORP.....	20,400	388,212	380,138
KINDER MORGAN ENERGY PARTNERS.....	24,735	1,943,676	1,712,143
KINDER MORGAN INC.....	22,673	730,528	728,488
KNOLL INC.....	64,286	862,725	1,079,243
LAM RESH CORP.....	29,179	1,101,213	1,069,690
LIBERTY MEDIA HOLDING.....	3,217	57,236	41,121
LIBERTY PROPERTIES TRUST.....	12,785	470,999	426,563
LUFKIN INDUSTRIES.....	21,196	1,151,367	1,582,587
MACERICH CO.....	13,099	773,496	734,367
MACK CALIFORNIA REALTY CORP.....	43,840	1,274,429	1,306,837
MAGELLAN MIDSTREAM PARTNERS.....	22,250	1,571,740	1,221,303
MAGNUM HUNTERS RESOURCES.....	73,300	306,394	379,228
MARATHON OIL CORP.....	29,425	752,394	867,445
MARKWEST ENERGY PARTNERS L P.....	17,440	859,966	749,571
MARSH & MCLENNAN COS INC.....	1,667	53,717	40,325
MASTERCARD INC.....	529	227,490	113,845

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SECURITY	SHARES	VALUE (\$)	COST (\$)
MCMORAN EXPLORATION CO.....	25,600	324,352	355,127
MICROSOFT CORP.....	11,548	353,259	290,599
MICROSTRATEGY INC.....	6,265	813,573	750,835
MID AMERICA APARTMENT COMMUNITIES INC.....	3,655	249,417	236,549
MONARCH CASINO & RESORT INC.....	18,261	166,902	193,296
MTS SYSTEM CORP.....	11,338	437,078	400,788
NATIONAL CINEMEDIA INC.....	76	1,157	975
NATIONAL FUEL GAS CO.....	18,317	860,555	877,029
NATIONAL OILWELL INC.....	35,964	2,317,520	2,265,194
NETAPP INC.....	22,092	702,967	654,042
NEWFIELD EXPLORATION CO.....	38,778	1,136,597	1,478,538
NEWMONT MINING CORP.....	13,900	674,289	685,398
NEWS CORPORATION.....	6,160	138,712	115,117
NOBLE ENERGY INC.....	14,342	1,216,504	1,437,638
NUSTAR ENERGY LP.....	14,371	774,453	837,772
OCCIDENTAL PETROLEUM CORP.....	12,272	1,052,530	1,204,921
OCEANEERING INTERNATIONAL INC.....	37,480	1,793,793	1,411,752
OIL STATES INTERNATIONAL INC.....	12,772	845,506	871,668
ONEOK PARTNERS L P.....	26,474	1,422,978	1,102,998
OPLINK COMMUNICATIONS INC.....	23,233	314,338	416,070
ORACLE SYSTEMS CORP.....	41,699	1,238,468	1,138,571
PARKER DRILLING CO.....	21,000	94,710	115,140
PATRIOT COAL CORP.....	14,520	17,714	353,972
PDC ENERGY INC.....	23,600	578,672	817,792
PEABODY ENERGY CORP.....	38,537	944,927	1,986,679
PENN VIRGINIA CORP.....	35,700	262,038	1,271,475
PHILIP MORRIS INTERNATIONAL INC.....	7,654	667,863	477,765
PIEDMONT OFFICE REALTY TRUST.....	7,603	130,848	133,098
PIONEER DRILLING CO.....	19,700	157,009	237,957
PIONEER NATURAL RESOURCE CO.....	21,818	1,924,536	2,217,225
PLAINS ALL AMERICAN PIPELINE.....	21,181	1,711,637	1,295,490
PLAINS EXPLORATION & PRODUCTION.....	67,651	2,379,953	2,683,847
PRICELINE COM INC.....	866	575,574	453,524
PROGRESS SOFTWARE CORP.....	63,780	1,331,087	1,378,627
PROLOGIS.....	91,866	3,052,707	2,933,274
PUBLIC STORAGE INC.....	17,838	2,575,986	2,025,710
QEP RESOURCES INC.....	56,511	1,693,645	1,731,219
QUALCOMM INC.....	11,298	629,073	630,022
QUANEX BUILDING PRODUCTS CORPORATION.....	26,360	471,324	445,722
RANGE RESOURCES CORP.....	37,917	2,345,954	2,048,988
REGENCY CENTERS CORP.....	25,950	1,234,442	1,105,522
REGENCY ENERGY PARTNERS.....	32,032	761,401	771,462
RETAIL OPPORTUNITY INVESTMENT.....	13,660	164,740	140,211
RETAIL PROPERTIES OF AMERICA.....	5,958	57,912	48,810
REX ENERGY CORP.....	12,800	143,488	173,652
ROSETTA RESOURCE INC.....	15,700	575,248	421,921
SCHLUMBERGER LTD.....	41,240	2,676,888	3,123,922
SEACOR HOLDINGS INC.....	933	83,396	80,215
SEALED AIR CORP.....	9,763	150,741	224,552
SELECT INCOME REIT.....	9,250	219,780	199,147
SENIOR HOUSING PROPERTIES TRUST.....	16,900	377,208	365,871

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SCHEDULE A
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SECURITY	SHARES	VALUE (\$)	COST (\$)
SIMON PROPERTY GROUP INC.....	35,047	5,455,416	3,077,548
SL GREEN REALTY CORP.....	14,565	1,168,696	1,002,325
SOLERA HOLDINGS INC.....	7,163	299,360	299,551
SOUTHERN COPPER CORP.....	19,162	603,795	542,314
SOUTHWESTERN ENERGY CO.....	39,536	1,262,372	1,310,395
SPANSION INC.....	2,859	31,393	36,842
SPECTRA ENERGY CORP.....	8,633	262,702	256,148
STAPLES INC.....	18,690	243,900	301,956
STARWOOD HOTELS & RESORTS.....	65,590	3,478,894	3,132,615
STONE ENERGY CORP.....	2,300	58,282	70,363
STRATEGIC HOTELS & RESORTS INC.....	30,987	200,176	201,416
SUNOCO LOGISTICS PARTNERS LP.....	16,980	615,865	441,324
SUPERIOR ENERGY SERVICES INC.....	21,198	428,836	620,845
SWIFT ENERGY CO.....	11,000	204,710	403,120
SYMANTEC CORP.....	6,666	97,388	98,634
TANGER FACTORY OUTLET CENTERS INC.....	5,726	183,518	168,809
TARGA RESOURCES PARTNERS LP.....	17,787	634,107	569,633
TAUBMAN CENTERS INC.....	5,433	419,210	293,175
TC PIPELINES LP.....	8,893	383,288	379,668
TELEPHONE & DATA SYSTEMS INC.....	1,882	40,069	56,170
TEXAS INSTRUMENTS INC.....	5,443	156,157	165,656
THERMO ELECTRON CORP.....	21,560	1,119,180	1,065,324
TIDEWATER INC.....	11,800	547,048	710,261
TREASURE ISLAND.....	43,200	44,496	76,202
TYCO INTERNATIONAL LTD.....	12,282	649,077	635,091
UDR INC.....	6,652	171,888	158,347
UNITED STATES CELLULAR CORP.....	2,459	94,952	106,353
VALASSIS COMMUNICATIONS INC.....	4,530	98,537	97,415
VALERO ENERGY CORP.....	9,600	231,840	262,653
VENTAS INC.....	30,397	1,918,659	1,593,611
VORNADO REALTY.....	40,392	3,392,120	3,294,422
WALGREEN CO.....	822	24,308	32,285
WASHINGTON POST.....	697	260,704	284,646
WATERS CORP.....	18,381	1,460,705	1,435,716
WEINGARTEN REALTY INVESTMENT.....	19,231	506,545	486,616
WESTERN GAS PARTNERS LP.....	12,100	527,923	431,156
WHITING PETROLEUM CORP.....	10,000	411,200	533,835
WILLIAMS COS INC.....	40,532	1,168,140	1,178,767
WILLIAMS PARTNERS LP.....	16,352	854,228	792,389
WILLIAMS SONOMA INC.....	19,040	665,829	652,569
YAHOO INC.....	3,099	49,054	44,595
ZAZA ENERGY CORP.....	14,500	65,540	45,765
ZEBRA TECHNOLOGIES CORP.....	20,087	690,192	662,662
TOTAL DOMESTIC COMMON STOCKS		184,400,481	187,794,434
FOREIGN COMMON STOCKS			
3M CO.....	74	5,179	6,089
3S KOREA CO LTD.....	637	9,293	9,161
51JOB INC SPONSORED ADR.....	7,931	361,263	324,854
AALBERTS INDUSTRIES.....	40,966	636,337	672,803
ABAN OFFSHORE LTD.....	159	1,110	2,700

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SECURITY	SHARES	VALUE (\$)	COST (\$)
ABB LTD.....	1,280	18,382	24,232
ABCAM PLC.....	17,841	116,755	95,450
ABILITY ENTERPRISE.....	11,024	10,034	16,479
ABOITIZ EQUITY VENTURE INC.....	24,201	28,116	11,482
ABOITIZ POWER CORPORATION.....	33,003	26,749	13,182
ABSA GROUP.....	6,002	103,627	100,917
ACC LIMITED.....	635	14,422	13,221
ACCENTURE PLC IRELAND.....	29,124	1,750,073	1,375,074
ACER INC.....	56,544	58,275	93,460
ACI CORP.....	4,200	4,778	6,864
ADANA CIMENTO.....	1,988	3,683	6,155
ADANI EXPORTS LTD.....	4,162	16,577	48,643
ADANI POWER LIMITED.....	15,960	14,278	34,728
ADARO ENERGY.....	272,286	42,035	62,149
ADCOCK INGRAM HOLDINGS LTD.....	4,309	31,641	32,370
ADITYA BIRLA NUVO LTD.....	6,557	94,769	118,310
ADMINISTRADORA DE FONDOS DE PE.....	448	37,372	30,900
ADVANCED INFORMATION SERVICES.....	72,246	419,691	335,861
ADVANCED RESIDENCE INVESTMENT.....	93	180,545	187,327
ADVANCED SEMICONDUCTOR ENGINEERING INC.....	75,789	80,472	85,807
ADVANTECH.....	4,235	13,972	8,868
AECI LTD.....	4,028	39,282	38,409
AEON CO.....	5,262	15,095	8,094
AEON MALL CO NPV.....	55,900	1,181,894	1,371,407
AES GENER SA.....	40,316	23,167	19,556
AES TIETE SA.....	910	11,117	9,685
AFFICHAGE HOLDING.....	131	22,796	14,651
AFFIN HOLDINGS BERHAD.....	82,212	86,212	64,480
AFRICAN BANK INVESTMENTS.....	19,090	84,756	80,261
AFRICAN OXYGEN.....	3,624	8,087	10,640
AFRICAN RAINBOW MINERALS.....	14,969	303,870	315,079
AGILE PROPERTY.....	289,698	370,859	355,412
AGORA.....	1,411	4,432	10,574
AGRICULTURAL BANK OF CHINA.....	668,565	266,328	278,892
AGRIUM INC.....	7,532	666,356	500,664
AGUAS ANDINAS.....	33,507	20,679	18,299
AHNLAB INC.....	88	8,538	8,639
AIA ENGINEERING LTD.....	1,018	6,263	6,835
AIA GROUP LTD.....	80,951	276,555	265,429
AIR CHINA LTD.....	36,398	21,303	37,234
AIRASIA BHD.....	573,469	644,713	654,145
AIRPORTS OF THAILAND PUBLIC COMPANY.....	14,216	26,838	17,455
AJISEN CHINA HOLDINGS LTD.....	10,499	7,215	13,191
AK ENERJI.....	3,422	4,144	6,895
AKBANK.....	16,788	61,445	84,343
AKCANSА CIMENTO AS.....	1,411	5,634	5,768
AKFEN HOLDING AS.....	990	5,101	5,185
AKR CORPORINDO.....	37,711	13,952	12,575
AKSA.....	2,813	6,593	6,865
AKZO NOBEL INDIA LTD.....	319	5,029	6,439
AL EZZ STEEL REBAR.....	79,659	91,906	130,083

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SECURITY	SHARES	VALUE (\$)	COST (\$)
ALARKO HOLDING.....	2,380	5,381	4,908
ALBARAKA BANKING GROUP.....	14,174	8,699	11,994
ALEXCO RESOURCE CORP.....	12,000	52,920	29,456
ALFA SAB.....	45,165	717,215	316,162
ALL AMERICA LATINA LOGISTICA SA.....	121,749	511,498	644,215
ALLAHABAD BANK.....	2,758	7,392	12,798
ALLIANCE FINANCIAL GROUP.....	27,531	36,066	25,762
ALLIANCE GLOBAL.....	978,234	267,920	268,881
ALLIANZ GENERAL.....	2,524	4,007	4,245
ALLIED ELECTRONICS CORP.....	1,641	4,615	5,280
ALPHA NETWORKS INC.....	6,475	4,810	5,232
ALSTOM PROJECTS INDIA LTD.....	74	516	1,165
ALSTRIA OFFICE REIT.....	30,665	324,944	399,034
ALTEK CORP.....	10,586	6,730	13,828
ALTEN NPV.....	615	17,084	19,916
ALTERA RESOURCES LIMITED NPV.....	172,300	37,972	128,999
ALUMINA LTD.....	230,836	186,929	322,567
ALUMINUM CORP OF CHINA.....	43,695	32,703	61,541
AMBASSADOR HOTEL.....	8,225	8,146	9,943
AMBUJA CEMENTS LTD.....	13,020	40,586	37,446
AMDOCS LTD.....	3,612	107,359	101,493
AMERICA MOVIL SAB DE CV.....	79,388	734,353	708,033
AMERICAS PETROGAS INC.....	139,200	258,069	367,992
AMIL PARTICIPACOES SA.....	1,624	15,849	13,732
AMMB HOLDINGS BHD.....	120,261	238,212	209,301
AMOREPACIFIC CORP.....	277	257,057	268,655
AMTEK AUTO LTD.....	4,494	8,555	17,277
AMTEK ENGINEERING LTD.....	441,472	216,066	367,674
AMTRAN TECHNOLOGY.....	134,090	107,685	91,856
ANADOLU CAM.....	3,749	5,473	5,035
ANADOLU EFES.....	22,982	294,152	314,162
ANANT RAJ INDUSTRIES LTD.....	2,893	2,487	8,310
ANDHRA BANK LTD.....	4,427	9,388	14,030
ANEKA TAMBANG TBK.....	98,608	14,068	22,363
ANGANG STEEL CO LTD.....	37,798	20,563	47,847
ANGLE ENERGY INC.....	41,400	131,577	264,127
ANGLO AMERICAN PLATINUM LTD.....	989	58,596	94,637
ANGLO AMERICAN PLC.....	9,884	323,771	386,584
ANGLOGOLD ASHANTI LTD.....	3,651	124,970	161,275
ANHANGUERA EDUCACIONAL PARTICIPACOES SA.....	3,850	48,598	65,619
ANHEUSER BUSCH COMPANIES INC.....	257,539	4,163,409	2,725,952
ANHUI CONCH CEMENT.....	102,455	276,714	334,473
ANHUI EXPRESSWAY CO.....	12,949	5,709	7,176
ANN JOO RESOURCES.....	7,560	3,976	5,241
ANTA SPORTS PRODUCTS.....	17,849	10,769	33,939
ANTOFAGASTA PLC.....	61,987	1,057,792	946,878
AO TATNEFT GDR EACH REPR.....	2,378	79,798	71,275
APEX INTERNATIONAL CO LTD.....	1,393	2,093	2,129
APM AUTOMOTIVE HOLDINGS.....	8,078	12,058	10,252
APOLLO HOSPITALS ENTERPRISE LTD.....	1,629	18,012	16,960
AQUARIUS PLATINUM LTD.....	126,124	90,324	363,537

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EQUITY SECURITIES
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SCHEDULE A
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SECURITY	SHARES	VALUE (\$)	COST (\$)
ARAB COTTON GINNING CO.....	123,531	48,935	110,641
ARCA CONTINENTAL.....	18,174	104,770	53,305
ARCELIK.....	30,946	156,383	106,936
ARCELORMITTAL SOUTH AFRICA LTD.....	5,360	34,342	55,612
ARDENTEC CORPORATION.....	1,400	930	927
AREVA T&D INDIA LTD.....	1,644	5,748	7,368
AREZZO INDUSTRIA E COMERCIO SA.....	18,961	276,936	289,053
ARSENAL ENERGY INC.....	46,900	22,083	46,468
ARVIND LTD.....	3,335	4,417	7,437
ASAHIMAS FLAT GLASS TBK PT.....	5,919	3,655	4,083
ASELSAN.....	1,222	7,566	5,014
ASHOK LEYLAND LTD.....	30,247	13,489	20,780
ASIA CEMENT CO.....	39,504	56,388	44,402
ASIA OPTICAL CO IN.....	9,100	9,744	16,614
ASIA PACIFIC FIBERS.....	20,543	645	1,418
ASIA POLYMER.....	4,900	5,165	6,555
ASIAN PAINTS LTD.....	307	21,388	20,368
ASIANA AIRLINES INC.....	2,749	17,834	21,318
ASM PACIFIC TECHNOLOGY.....	38,469	488,249	511,340
ASPEN PHARMACARE HOLDINGS.....	4,944	76,070	52,058
ASROCK INC.....	1,400	5,457	4,545
ASSA ABLOY SEK1.....	45,386	1,266,417	1,258,698
ASSECO POLAND SA.....	3,030	44,304	51,963
ASSORE LIMITED.....	834	30,481	22,072
ASTELLAS PHARMACEUTICAL INC.....	13,798	599,211	509,378
ASTRA AGRO LESTARI TBK.....	9,187	19,611	22,289
ASTRA INTERNATIONAL TBK.....	0	0	0
ASUSTEK COMPUTER INC.....	16,224	147,392	132,084
ASYA KATILIM BANKASI AS.....	15,214	15,225	36,126
ATTIJARIWafa BANK.....	2,351	90,340	67,942
AU OPTRONICS CORP.....	83,628	74,163	155,781
AUROBINDO PHARMA LTD.....	4,797	9,450	19,392
AURORA CORP.....	2,800	4,150	4,490
AURORA OIL & GAS LTD.....	31,100	98,842	107,756
AVENG.....	13,741	60,148	63,986
AVENTIS PHARMA LTD.....	191	7,453	8,488
AVEVA GROUP PLC.....	4,498	114,991	102,992
AVI LTD.....	9,251	56,557	27,209
AVICHINA INDUSTRY.....	51,797	17,028	18,334
AXIATA GROUP BERHAD.....	153,146	263,803	179,432
AXIATA GROUP BHD.....	30,186	19,765	16,976
AXIS BANK LTD.....	6,398	116,383	187,512
AYALA CORP.....	4,912	54,694	30,013
AYALA LAND INC.....	63,627	32,618	20,779
AYGAZ.....	3,351	14,045	13,942
AZIMUT HOLDING SPA.....	27,600	283,009	278,989
B2W-COMPANHIA GLOBAL VAREJO.....	962	2,866	17,900
BABCOCK INTERNATIONAL GROUP.....	92,642	1,240,168	842,059
BAIDU COM INC SPONSORED ADR.....	4,738	544,744	588,615
BAJAJ AUTO LTD.....	3,459	97,446	101,159
BAJAJ FINSERV LTD.....	1,395	17,103	16,367

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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
BAJAJ HOLDINGS AND INVESTMENT LTD.....	1,187	16,597	20,249
BAKRIE & BROTHERS TBK PT.....	2,445,939	13,021	15,430
BANCO BRADESCO SA.....	55,687	809,534	956,055
BANCO DE CHILE.....	180,732	37,836	29,120
BANCO DE CREDITO E INVERSIONES SA CREDITO.....	863	53,523	39,611
BANCO DO BRASIL SA.....	47,106	453,917	668,718
BANCO SANTANDER CHILE.....	688	53,277	48,528
BANCO SANTANDER SA.....	59,262	459,277	606,482
BANCOLOMBIA SA.....	949	58,674	60,199
BANGCHAK PETROLEUM.....	25,445	18,027	13,009
BANGKOK BANK PUBLIC COMPANY.....	135,015	820,994	579,319
BANGKOK DUSTI MEDICAL SERVICES.....	10,534	32,340	10,907
BANGKOK EXPRESSWAY.....	11,020	8,432	6,301
BANGKOK INSURANCE PUBLIC CO.....	840	6,453	5,608
BANGKOK LIFE ASSURANCE LTD.....	6,720	9,944	9,582
BANK BUKOPIN PT.....	14,421	967	723
BANK CENTRAL ASIA.....	114,007	88,608	76,405
BANK HANDLOWY W WARSZAWIE.....	747	18,074	17,182
BANK MILLENNIUM.....	15,494	17,131	21,297
BANK NEGARA INDONESIA.....	415,692	169,287	118,022
BANK OF AYUDHYA PUBLIC COMPANY.....	317,941	296,053	272,745
BANK OF CHINA HONG KONG HOLDINGS.....	215,573	655,874	617,567
BANK OF CHINA LTD.....	2,686,748	1,018,331	1,200,005
BANK OF COMMUNICATIONS.....	355,565	237,904	285,000
BANK OF INDIA.....	5,467	25,563	40,344
BANK OF MANDIRI.....	830,907	636,948	604,643
BANK OF THE PHILIPPINE ISLANDS.....	17,807	31,527	18,087
BANK PANIN INDONESIA.....	310,522	26,118	36,282
BANK PEKAO.....	1,311	59,500	66,801
BANK RAKYAT INDONESIA.....	1,523,949	1,030,299	843,723
BANK ROZWOJU EKSPORTU.....	362	32,241	27,138
BANK SLASKI.....	887	21,693	22,996
BANK TABUNGAN PENSIUNAN NASIONAL.....	66,147	28,170	11,884
BANMEDICA.....	117	207	198
BANPU CO.....	5,919	83,492	113,595
BANPU PUBLIC CO LTD.....	8,298	117,052	167,815
BANRO CORPORATION.....	42,900	156,964	203,944
BAOYE GROUP CO LTD.....	17,758	8,356	10,988
BARITO PACIFIC TIMBER.....	95,283	5,072	11,220
BARLOWORLD LTD.....	8,982	88,961	58,860
BARRICK GOLD CORP.....	14,083	529,779	546,975
BATA INDIA LTD.....	372	5,767	5,502
BATU KAWAN BHD.....	4,270	24,714	15,677
BAYAN RESOURCES TBK PT.....	11,112	13,842	7,848
BAYTEX ENERGY TRUST.....	4,500	189,323	87,177
BBMG CORPORATION.....	27,036	18,717	21,971
BDO UNIBANK INC.....	226,495	340,804	318,572
BEADELL RESOURCES LTD.....	250,000	160,164	202,254
BEC WORLD.....	12,599	20,034	11,593
BEIJING CAPITAL INTERNATIONAL AIRPORT CO.....	62,997	38,171	35,373
BEIJING ENTERPRISE HOLDINGS.....	88,021	88,612	98,068

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SCHEDULE A
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SECURITY	SHARES	VALUE (\$)	COST (\$)
BEIJING NORTH STAR CO.....	23,449	4,232	6,113
BELLATRIX EXPLORATION LTD.....	24,700	76,805	127,352
BELLE CORP.....	38,148	4,753	4,153
BELLE INTERNATIONAL HOLDINGS.....	46,898	79,323	70,521
BEML LTD.....	219	1,479	5,483
BENESSE CORP.....	2,070	92,506	89,784
BENI STABILI SPA.....	572,202	248,344	355,509
BERGER PAINTS INDIA LTD.....	707	1,739	1,483
BERJAYA CORPORATION BERHAD.....	79,271	19,596	33,865
BERJAYA SPORTS TOTO BERHAD.....	13,877	18,791	19,269
BES ENGINEERING.....	22,574	5,416	6,376
BESALCO.....	5,856	10,375	9,981
BGP HOLDINGS.....	1,506,497	0	13,689
BGR ENERGY SYSTEMS LTD.....	937	5,071	11,170
BHAKTI INVESTAMA PT.....	225,564	9,606	10,881
BHARAT ELECTRONICS LTD.....	480	11,532	17,977
BHARAT FORGE LTD.....	2,414	12,973	18,412
BHARAT HEAVY ELECTRICALS LTD.....	8,533	35,523	62,346
BHARAT PETROLEUM CORP LTD.....	1,130	15,053	16,876
BHARTI AIRTEL LTD.....	41,412	226,249	325,312
BHP BILLITON PLC.....	74,085	2,098,547	2,168,042
BHUSHAN STEEL LTD.....	2,611	21,673	21,505
BIDVEST GROUP.....	5,379	119,695	94,912
BIG C SUPERCENTER.....	5,285	36,274	9,228
BIG YELLOW GROUP.....	143,870	654,393	737,450
BIM BIRLESIK MAGAZALAR.....	1,183	48,747	32,873
BIMB HOLDINGS.....	7,892	7,655	5,272
BINANI INDUSTRIES LTD.....	1,480	2,703	6,477
BINGGRAE.....	122	7,656	5,348
BIO PAPPEL SAB DE CV.....	22,006	10,654	21,303
BIOCON LTD.....	1,818	7,741	14,219
BIOTON SA.....	122,503	2,570	7,338
BK DANAMON.....	120,752	77,137	70,963
BLUE DART EXPRESS.....	210	7,434	7,511
BLUE STAR LTD.....	254	744	2,504
BM&F BOVESPA SA.....	265,211	1,331,015	1,552,810
BOARDWALK REAL ESTATE INVESTMENT.....	1,435	82,501	54,773
BOLLORE.....	379	82,871	68,901
BOSCH LTD.....	131	21,362	17,755
BOSIDENG INTERNATIONAL HOLDINGS.....	50,047	12,840	14,358
BOUSTEAD HOLDINGS BHD.....	8,638	14,471	10,812
BQE CANT VAUDOISE.....	0	0	0
BR MALLS PARTICIPACOES SA.....	33,860	381,636	347,960
BRASIL DISTRIBUTOR PAO ACU.....	1,750	69,979	62,798
BRF-BRASIL FOODS SA.....	12,984	195,948	194,256
BRILLIANCE CHINA AUTOMATED.....	583,578	507,077	612,554
BRITANNIA INDUSTRIES LTD.....	805	7,579	7,881
BRITISH AMERICAN TOBACCO.....	26,912	1,368,238	1,014,225
BRITISH AMERICAN TOBACCO MALAYSIA.....	1,645	29,008	22,998
BRITISH LAND COMPANY PLC.....	131,728	1,054,738	1,119,361
BRIXTON PLC.....	0	0	0

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SCHEDULE A
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SECURITY	SHARES	VALUE (\$)	COST (\$)
BROOKFIELD INCORPORACOES SA.....	7,759	12,916	34,312
BROOKFIELD PROPERTIES CORP.....	101,652	1,770,778	1,709,761
BS FINANCIAL GROUP INC.....	5,622	62,098	53,522
BUDIMEX.....	228	3,737	5,929
BUMI RESOURCES.....	191,703	22,655	43,071
BUMI SERPONG DAMAI PT.....	181,956	22,860	15,571
BUMRUNGRAD HOSPITAL.....	5,390	11,879	5,474
BUNZL PLC.....	34,977	572,190	403,633
BUREAU VERITAS.....	2,231	198,622	167,635
BURSA MALAYSIA BER.....	6,720	13,077	15,645
BYD CO.....	10,062	18,965	44,317
BYD ELECTRONIC INTERNATIONAL.....	62,624	12,514	32,879
C P POKPHAND CO LTD.....	73,146	8,958	7,812
C S LOXINFO PUBLIC COMPANY LIMITED.....	10,150	2,349	2,118
CADILA HEALTHCARE LTD.....	891	12,292	13,500
CAHYA MATA SARAWAK.....	9,453	7,085	7,752
CAIRN ENERGY PLC.....	4,492	24,744	31,939
CALCOMP ELECTRONICS THAILAND.....	870	71	89
CANADIAN NATURAL RESOURCES LTD.....	23,579	633,093	893,797
CANADIAN SUPERIOR ENERGY INC.....	19,500	33,890	151,176
CANARA BANK.....	2,924	21,607	34,219
CAP GEMINI.....	1,741	64,085	59,483
CAP SA.....	1,109	40,738	39,583
CAPITACOMMERCIAL TRUST.....	137,004	136,809	115,137
CAPITAL & REGIONAL PLC.....	172,944	71,882	395,995
CAPITAL SECURITIES.....	65,297	21,718	25,849
CAPITALAND.....	396,450	844,976	1,161,693
CAPITAMALL TRUST.....	211,000	318,132	327,724
CAPITAMALLS ASIA LTD.....	238,000	294,024	298,783
CAPITAMALLS MALAYSIA TRUST.....	391,860	193,740	198,974
CAPITEC BANK HOLDINGS.....	632	16,409	10,000
CAPRO CORPN.....	551	8,037	8,670
CAREER TECHNOLOGY MFG CO LTD.....	6,475	10,475	11,494
CARLSBERG BREWERY MALAYSIA.....	3,272	12,407	5,087
CARREFOUR.....	3,478	64,189	87,125
CASA GRANDE SAA.....	323	1,577	817
CASTELLUM.....	36,600	442,759	346,113
CATCHER TECHNOLOGY.....	5,425	36,032	14,304
CATHAY CONSTRUCTION.....	23,799	10,751	8,929
CATHAY FINANCIAL HOLDING CO.....	86,533	84,694	116,157
CATLIN GROUP.....	88,561	591,031	526,240
CCC SA.....	57	999	792
CCX CARVAO DA COLOMBIA SA.....	1,312	2,776	3,082
CDL HOSPITALITY TRUSTS.....	221,662	341,207	272,169
CEMEX SA DE CV PTG CERT.....	195,804	130,965	194,084
CEMEX SA-SPONS.....	99,559	670,033	649,363
CENCOSUD SA.....	14,785	81,124	75,040
CENT PATTANA PUB.....	482,547	706,499	353,654
CENTRAIS ELETRICAS BRASILEIRAS SA.....	3,885	27,310	53,611
CENTRAL BANK OF INDIA.....	7,079	10,390	21,395
CENTRAL BANK OF THE RUSSIAN FEDERATION.....	84,764	911,213	1,131,787

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SECURITY	SHARES	VALUE (\$)	COST (\$)
CENTURY TEXTILES & INDUSTRIES LTD.....	1,352	7,497	11,716
CEQUENCE ENERGY LIMITED.....	200	188	463
CERSANIT-KRASNYSZTAW.....	3,552	2,693	11,443
CESC LTD.....	1,282	6,651	10,592
CETIP SA BALCAO ORGANIZADO DE ATIVOS E DERIVATIVOS.....	34,988	434,908	521,561
CEZ.....	7,380	255,634	347,676
CFS GANDEL RETAIL.....	242,675	482,583	348,774
CHAMBAL FERTILIZERS & CHEMICALS LTD.....	4,015	5,260	7,533
CHANG GWA BANK.....	102,307	53,747	44,594
CHANGSHA ZOOMLION HEAVY INDUSTRY SCIENCE & TECHNOLO	17,184	21,688	24,521
CHAODA MODERN AGRICULTURE HOLDINGS LTD.....	127,394	18,066	120,491
CHAROEN POKPHAND FOODS.....	23,081	27,980	17,020
CHAROEN POKPHAND INDONESIA.....	68,159	24,854	5,457
CHEIL INDUSTRIES.....	1,079	94,097	92,704
CHEIL WORLDWIDE INC.....	1,879	29,864	20,929
CHEMICAL WORKS OF GEDEON.....	963	159,044	201,904
CHEMRING GROUP.....	12,792	55,057	123,830
CHENG LOONG.....	37,129	13,977	14,219
CHENG SHIN IND.....	15,644	39,261	24,355
CHENG UEI PRECISIO.....	9,846	19,405	16,711
CHENNAI PETROLEUM CORPORATION LTD.....	1,059	2,293	5,625
CHEUNG KONG HOLDINGS.....	40,818	497,804	547,731
CHIA HSIN CEMENT CORP.....	9,625	4,364	4,740
CHICAGO BRIDGE & IRON NY.....	9,315	353,597	425,679
CHICONY ELECTRONICS CO LTD.....	7,679	14,081	14,740
CHIMEI INNOLUX CORP.....	129,843	53,441	131,525
CHINA AGRI-INDUSTRIES HOLDINGS.....	50,572	27,578	58,566
CHINA AIR LINES.....	73,793	33,088	39,115
CHINA AOYUAN PROPERTY GROUP.....	14,276	1,914	1,922
CHINA BANKING CORP.....	1,476	17,205	10,644
CHINA BLUECHEMICAL LIMITED.....	42,698	24,220	26,816
CHINA CITIC BANK CORPORATION.....	781,058	397,736	476,517
CHINA COAL ENERGY COMPANY.....	105,520	86,246	143,339
CHINA COMMUNICATIONS CONSTRUCTION CO.....	106,220	92,706	97,409
CHINA COMMUNICATIONS SERVICES.....	62,997	31,024	31,048
CHINA CONSTRUCTION BANK CORP.....	906,696	618,346	729,932
CHINA DATANG CORP.....	3,325	463	489
CHINA DEVELOPMENT FINANCIAL HOLDING CORP.....	238,704	56,231	70,128
CHINA DONGXIANG GROUP COMPANY.....	103,070	9,301	55,606
CHINA EASTERN AIRLINE CORP.....	13,299	4,218	6,255
CHINA EVERBRIGHT INTERNATIONAL LIMITED.....	47,773	22,356	20,212
CHINA EVERBRIGHT LIMITED.....	709,378	998,653	1,097,006
CHINA FOODS LTD.....	14,349	14,078	8,932
CHINA GAS HOLDING.....	68,247	33,961	37,559
CHINA GREEN HOLDINGS.....	22,049	4,918	23,349
CHINA HIGH PRECISION AUTOMATION GROUP LTD.....	32,348	11,197	13,091
CHINA HIGH SPEED TRANSPORTATION EQUIPMENT.....	31,848	9,854	62,767
CHINA HUIYUAN JUICE GROUP LTD.....	15,137	5,386	10,622
CHINA LIANSU GROUP HOLDINGS.....	16,449	7,062	8,637
CHINA LIFE INSURANCE CO LTD.....	43,792	172,045	246,111
CHINA LONGYUAN POWER GROUP.....	35,523	23,127	25,191

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SCHEDULE A
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SECURITY	SHARES	VALUE (\$)	COST (\$)
CHINA LUMENA NEW MATERIALS CORP.....	72,096	11,990	15,776
CHINA MANMADE FBRS.....	44,973	13,634	15,902
CHINA MEDICAL SYSTEM HOLDINGS LTD.....	11,812	5,086	5,594
CHINA MENGNIU DAIR.....	19,599	51,418	62,256
CHINA MERCHANTS BANK.....	57,922	107,976	132,058
CHINA MERCHANTS HOLDINGS INTERNATIONAL.....	25,144	76,014	83,344
CHINA METAL RECYCLING HOLDINGS LTD.....	11,129	8,164	12,373
CHINA MINSHENG BANKING.....	247,106	218,854	219,604
CHINA MOBILE LTD.....	170,377	2,388,161	2,203,162
CHINA MODERN DAIRY HOLDINGS LTD.....	30,798	7,187	8,028
CHINA MOLYBDENUM CO LTD.....	41,823	15,151	25,029
CHINA MOTOR CO.....	13,994	12,643	9,743
CHINA NATIONAL BUILDING.....	62,647	66,953	63,338
CHINA NATIONAL MATERIALS COMP.....	41,123	12,618	25,316
CHINA OILFIELD SERVICES.....	22,749	32,495	29,461
CHINA OVERSEAS GRAND OCEANS GROUP LTD.....	13,737	12,237	10,734
CHINA OVERSEAS LAND & INVESTMENT.....	714,945	1,657,208	1,388,078
CHINA PACIFIC INSURANCE.....	155,843	500,265	543,613
CHINA PETROLEUM AND CHEMICAL CORP.....	168,908	254,229	232,967
CHINA PHARMECEUTICAL GROUP LTD.....	39,198	9,803	23,770
CHINA POWER INTERNATIONAL.....	47,248	12,365	10,537
CHINA RAILWAY CONSTRUCTION.....	254,478	210,292	211,458
CHINA RAILWAY GROUP LTD.....	54,422	22,592	35,619
CHINA RES LOGIC.....	11,899	20,464	16,967
CHINA RESOURCES CEMENT HOLDINGS LTD.....	37,798	21,830	29,675
CHINA RESOURCES ENTERPRISE LTD.....	26,249	77,661	94,756
CHINA RESOURCES LAND LTD.....	469,198	955,714	863,371
CHINA RESOURCES POWER HOLDING CO LTD.....	19,949	40,891	41,655
CHINA RONGSHENG HEAVY INDUSTRIES GROUP HOLDINGS LTD..	50,135	11,569	12,967
CHINA SHANSHUI CEMENT GROUP.....	40,773	27,596	23,970
CHINA SHENHUA ENERGY CO LTD.....	251,484	876,984	1,096,960
CHINA SHINEWAY PHARMACEUTICAL GROUP LTD.....	71,020	101,996	110,981
CHINA SHIPPING.....	32,898	15,268	42,402
CHINA SHIPPING CONTAINER LINES.....	95,895	22,871	35,437
CHINA SOUTH LOCOMOTIVE.....	322,559	249,087	219,973
CHINA SOUTHERN AIRLINE.....	27,489	16,173	17,594
CHINA STATE CONSTRUCTION.....	25,409	23,748	11,690
CHINA STEEL CHEMICAL CORP.....	2,450	11,108	7,704
CHINA STEEL CORP.....	142,579	133,586	133,364
CHINA TAIPING INSURANCE HOLDINGS CO LTD.....	15,084	24,386	48,495
CHINA TELECOM CORP.....	821,848	395,954	476,900
CHINA TRAVEL INTERNATIONAL INVESTMENT.....	92,045	16,969	20,147
CHINA UNICOM HONG KONG LTD.....	29,990	180,557	233,472
CHINA WIRELESS TECHNOLOGIES.....	23,099	3,812	9,853
CHINA YURUN FOOD GROUP.....	41,648	36,242	108,279
CHINA ZHENG TONG AUTO SERVICES.....	1,225,529	644,612	965,473
CHINA ZHONGWANG HOLDINGS LTD.....	37,938	14,477	14,572
CHINATRUST FINANCIAL HOLDING.....	432,409	245,975	246,675
CHINESE MARITIME.....	2,100	2,593	4,814
CHING SYNTH RUBBER.....	12,599	11,720	12,509
CHIN-POON INDUSTRIAL.....	5,425	5,046	4,828

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SECURITY	SHARES	VALUE (\$)	COST (\$)
CHIPBOND TECHNOLOGY.....	40,921	54,702	52,990
CHIPMOS TECH BERMUDA LTD.....	1,511	15,984	11,113
CHONG HONG CONSTRUCTION CO.....	3,779	8,181	7,219
CHONGQING IRON & STEEL CO LTD.....	20,299	2,722	5,174
CHONGQING MACHINERY & ELECTRIC CO.....	27,299	3,660	7,125
CHRISTIAN HANSEN HOLDING A/S.....	16,362	420,908	312,687
CHROMA ATE INC.....	5,988	13,564	11,670
CHUNG HUNG STEEL CO.....	32,911	8,898	16,492
CHUNGHWA TELECOM CO LTD.....	147,822	135,798	112,617
CIA ENERGETICA MINAS GERAIS-CE.....	1,159	18,265	10,659
CIA GRAL DE ELECTR.....	4,950	22,380	28,666
CIA HERING.....	4,917	92,941	94,050
CIA PARANAENSE DE ENERGIA.....	70	1,316	1,224
CIA SANEAMENTO MINAS GERAIS.....	1,697	36,618	24,298
CIA SUDAMERICANA DE VAPORES SA.....	23,597	2,805	8,926
CIELO SA.....	174,778	5,087,186	5,031,028
CIMB GROUP HOLDINGS.....	60,529	144,295	136,753
CIMENTS FRANCAIS.....	612	37,080	56,652
CIMSA.....	1,421	6,569	8,195
CIPLA LTD.....	31,961	181,201	193,882
CIPUTRA DEVELOPMENT.....	1,660,769	114,932	110,735
CITIC PACIFIC LTD.....	38,148	57,540	75,777
CITIC RESOURCES HOLDINGS LTD.....	68,597	11,231	13,860
CITY DEVELOPMENTS.....	153,600	1,358,004	1,387,708
CJ CGV.....	5,134	116,330	113,259
CJ CHEIJEDANG.....	154	43,714	29,331
CJ CORP.....	628	43,787	34,797
CJ E&M CORP.....	341	7,879	7,771
CLEAR MEDIA.....	199,623	102,940	116,890
CLEVO.....	6,825	9,797	14,588
CLICKS GROUP LTD.....	6,074	39,920	28,769
CMC MAGNETIC CORP.....	101,320	17,358	26,281
CNOOC LTD.....	18,109	1,008,000	955,516
CNP ASSURANCES.....	153	1,868	2,586
COASTAL CONTRACTS BHD.....	4,782	2,831	3,266
COASTAL ENERGY CO.....	32,100	421,933	223,753
COCA COLA FEMSA SAB DE CV.....	4,077	108,744	58,390
COCA COLA ICECEK SANATI.....	1,003	15,528	9,161
COLBUN.....	96,720	26,765	25,524
COLGATE-PALMOLIVE CO.....	1,760	37,745	37,023
COMBA TELECOM SYSTEM.....	14,148	5,873	14,524
COMMERCIAL INTERNATIONAL BANK EGYPT SAE.....	3,184	13,641	13,090
COMPAL COMMUNICATION.....	7,700	8,051	6,724
COMPAL ELECTRONICS INC.....	237,778	217,608	282,802
COMPANHIA DE CONCE.....	27,691	223,485	160,638
COMPANHIA DE SANEAMENTO BASICO.....	9,202	698,077	412,621
COMPANHIA ENERGETICA DE.....	18,137	334,079	267,201
COMPANHIA SIDERURGICA.....	10,902	61,813	163,673
COMPANIA CERVECERIAS UNIDA.....	595	37,102	26,993
COMPANIA DE MINAS BUENAVEN.....	23,083	876,710	696,335
COMPARTAMOS SAB DE CV.....	22,923	26,652	28,346

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SCHEDULE A
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SECURITY	SHARES	VALUE (\$)	COST (\$)
COMPEQ MANUFACTURING CO.....	31,848	12,575	12,643
CONTAINER CORP OF INDIA LTD.....	1,127	18,564	30,563
CONTROLADORA COMERCIAL MEXICANA.....	8,855	20,115	13,182
CORE LABORATORIES.....	13,573	1,573,111	1,325,010
CORE PROJECTS & TECHNOLOGIES LTD.....	1,230	6,555	8,448
CORETRONICS CORP.....	2,975	2,762	2,729
CORIO.....	4,844	212,880	224,166
COROMANDEL INTERNATIONAL LTD.....	884	4,087	5,882
CORPBANCA.....	2,849,470	35,796	30,711
CORPORACION GEO SAB DE.....	12,617	14,106	34,440
CORPORATION BANK.....	3,008	22,478	27,501
COSAN LTD.....	93,298	1,183,982	1,119,190
COSAN SA INDUSTRIA E COMERICO.....	48,962	745,429	838,432
COSCO DEVELOPMENT CO.....	60,722	26,772	63,923
COSCO PACIFIC.....	117,931	159,636	176,621
COSEL CO.....	6,661	92,828	90,331
COUNTRY GARDEN HOLDINGS CO.....	1,232,349	481,383	447,682
CP ALL PCL.....	29,574	33,056	15,476
CPFL ENERGIA SA.....	1,085	27,113	24,514
CR2 EMPREENDIMENTOS IMOBILIARI.....	17,273	41,845	45,896
CREDICORP LTD.....	1,338	168,470	162,407
CREW ENERGY INC.....	26,500	149,468	231,192
CRISIL LTD.....	516	9,924	6,733
CROCOTTA ENERGY INC.....	30,700	61,132	62,610
CROMPTON GREAVES.....	5,042	10,943	29,566
CROSSHAIR ENERGY CORP.....	1,025	191	4,929
CSBC CORPORATION TAIWAN.....	9,013	7,042	6,862
CTCI CORPORATION.....	10,499	19,534	11,556
CUMMINS INDIA LTD.....	905	7,283	9,837
CYBERLINK CORP.....	1,270	3,676	6,640
CYBERTAN TECHNOLOGY.....	6,475	4,972	7,218
CYFROWY POLSAT SA.....	411	1,799	1,869
CYRELA BRAZIL REAL.....	190,755	1,398,682	1,546,720
D G KHAN CEMENT CO.....	334,974	139,561	141,761
DABUR INDIA LTD.....	5,636	11,563	12,887
DAE DUCK ELECTRONICS CO.....	955	9,969	9,841
DAEDUCK GDS CO LTD.....	2,042	24,338	16,734
DAEHAN CITY GAS CO.....	104	2,517	2,746
DAEHAN FLOUR MILL CO.....	13	1,237	1,631
DAEKYO CO LTD.....	17,324	84,702	90,877
DAELIM INDUSTRIAL CO.....	815	64,220	49,392
DAEWOO ENGINEERING.....	3,001	22,953	26,993
DAEWOO INTERNATIONAL.....	490	14,117	12,716
DAEWOO SECURITIES.....	4,689	42,985	61,594
DAEWOO SHIPBUILDING & MARINE.....	2,245	51,358	38,483
DAEWOONG PHARM CO.....	137	2,917	5,195
DAH CHONG HONG HOLDINGS.....	19,949	17,745	18,872
DAISHIN SECURITIES CO.....	1,409	10,319	16,671
DAIWA HOUSE INDUSTRY CO.....	63,500	896,911	819,110
DALIAN PORT (PDA) CO.....	37,448	8,304	16,114
DAMPSKIBSSELSKABET NORDEN.....	1,722	45,676	58,790

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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
DAOU DATA CORP.....	11,656	36,943	35,799
DAOU TECHNOLOGY INC.....	3,853	41,207	37,137
DAPHNE INTERNATIONAL HOLDINGS.....	21,349	21,523	22,914
DARFON ELECTRONICS CORP.....	5,880	4,919	6,786
DATANG INTERNATIONAL POWER.....	37,798	14,814	15,652
DAUM COMMUNICATIONS CORP.....	105	9,394	9,138
DB CORP LTD.....	964	3,538	4,399
DBS GROUP HOLDINGS LTD.....	101,742	1,113,954	1,125,330
DECCAN CHRONICLE HOLDINGS LTD.....	410	234	1,179
DEETHREE EXPLORATION LIMITED.....	11,700	37,873	49,761
DELPHI ENERGY CORP.....	20,700	25,990	23,460
DELTA DUNIA PROPERTY TBK.....	54,335	2,285	6,419
DELTA ELECTRONICS.....	70,956	178,241	184,592
DEPO AUTO PARTS INDUSTRIAL CO LTD.....	2,800	6,052	6,888
DERWENT VALLEY HOLDINGS.....	72,643	2,111,251	1,683,969
DESARROLLADORA HOMEX SAB DE.....	1,172	18,056	31,174
DEUTSCHE WOHNEN AG.....	43,982	740,949	579,432
DEXUS PROPERTY GROUP.....	420,667	401,020	390,563
DGB FINANCIAL GROUP INC.....	4,907	59,334	60,811
DIAGEO CAPITAL PLC.....	26,754	689,021	634,740
DIAGNOSTICOS DA AM.....	6,457	42,004	59,286
DIALOG GROUP BHD.....	21,156	15,657	8,015
DIC ASSET.....	63,732	549,978	1,370,025
DIGI COM BERHAD.....	33,773	45,201	24,486
DIGITAL CHINA HOLDINGS LTD.....	101,140	176,284	143,830
DIOSTECH.....	699	5,545	5,410
DISCOVERY HOLDINGS.....	7,692	48,904	35,946
DISH TV INDIA LTD.....	5,263	6,004	7,721
DISTELL GROUP LTD.....	714	7,862	6,158
DIVI'S LABORATORIES LTD.....	773	14,188	13,630
DLF LIMITED.....	10,654	37,886	61,026
D-LINK CORP.....	23,974	15,282	20,247
DMCI HOLDINGS INC.....	11,283	15,237	4,975
DOGAN SIRKETLER GRUBU HOLDINGS.....	34,932	15,451	23,547
DOGAN YAYIN HOLDINGS.....	14,983	5,550	11,248
DOGUS OTOMOTIV SER.....	5,913	18,175	14,324
DONG-A PHARMACEUTICAL CO.....	258	18,904	26,537
DONGBLI SECURITIES.....	3,571	11,457	13,961
DONGBU INSURANCE.....	878	32,175	31,189
DONGBU STEEL.....	672	2,681	6,224
DONGFANG ELECTRICAL CO LTD.....	6,055	12,239	19,077
DONGFENG MOTOR GROUP CIE LTD.....	290,712	445,989	476,203
DONGIL INDUSTRIES.....	295	12,240	15,969
DONGKUK STEEL MILL.....	1,514	20,220	31,049
DONGWON DEVELOPMENT.....	83	832	981
DONGWON FINANCIAL.....	1,307	43,369	36,797
DONGYUE GROUP LTD.....	22,924	10,610	16,588
DOOSAN CO.....	266	30,094	24,406
DOOSAN HEAVY INDUSTRY.....	1,095	54,959	65,651
DOOSON INFRACORE CO LTD.....	2,175	34,849	35,476
DR CI LABO CO LTD.....	45	154,246	168,169

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EQUITY SECURITIES
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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
DR REDDYS LABS LTD.....	1,146	34,019	35,797
DRB-HICOM BERHAD.....	263,544	209,143	107,203
DRDGOLD LTD.....	6,032	39,511	28,820
DUKSAN HI-METAL CO LTD.....	239	5,086	5,049
DURATEK INC.....	7,693	40,817	60,451
DUZONBIZON CO LTD.....	310	2,099	5,461
DWORY SA.....	19,779	35,145	12,490
DYNAPACK INTERNATIONAL.....	1,750	9,486	9,212
DYNASTY CERAMIC PUBLIC CO LTD.....	2,940	4,744	5,264
E INK HOLDINGS INC.....	875	959	954
E SUN FINANCIAL HL.....	109,647	56,135	49,344
E1 CORPORATION.....	74	3,086	3,385
EASTERN & ORIENTAL.....	11,952	5,269	5,450
EASTERN MEDIA INTERNATIONAL CORPORATION.....	23,799	2,485	6,240
ECHO INVESTMENT.....	10,044	10,895	13,527
ECLAT TEXTILE CO LTD.....	3,325	7,721	5,156
ECOPETROL SA.....	10,263	572,551	555,170
ECORODOVIAS INFRAESTRUTURA E LOGISTICA SA.....	3,045	24,423	22,513
ECZACIBASI ILAC.....	5,926	6,192	8,703
EDELWEISS CAPITAL LTD.....	5,689	3,205	6,377
EDENRED GROUP.....	10,793	306,059	298,144
EDUCOMP SOLUTIONS LTD.....	1,304	3,959	11,550
EGIS NYRT.....	37	2,436	2,988
EICHER MOTORS LTD.....	125	4,469	3,360
EID PARRY INDIA LTD.....	2,732	8,640	13,872
EIH LTD.....	2,706	3,886	5,909
EL PUERTO DE LIVERPOOL SAB DE.....	1,837	15,326	10,796
ELAN MICROELECTRONICS CORP.....	9,275	13,608	13,366
ELDORADO GOLD CORP.....	68,700	845,062	938,519
ELECTRICITY GENERATING.....	5,862	21,319	15,449
ELITE SEMICONDUCTOR.....	3,850	3,311	7,220
ELITEGROUP COMPUTER.....	58,255	23,976	17,639
EMAMI LTD.....	948	8,468	8,757
E-MART CO LTD.....	4,761	1,039,263	1,075,806
EMBOTELLADORA ANDINA.....	4,556	24,525	18,795
EMBRAER SA.....	7,298	193,604	204,168
EMGP.....	11,468	867,387	1,208,423
EMP NAC ELECTRICID.....	32,477	54,916	52,700
EMPERIA HOLDING SA.....	368	5,569	9,455
EMPRESA ELECTRICADEL NORTE.....	10,937	25,996	21,115
EMPRESA NACIONAL ELECTRIC.....	717	36,612	37,805
EMPRESAS CMPC.....	29,607	117,295	136,134
EMPRESAS COPEC SA.....	7,545	110,998	127,081
EMPRESAS ICA SA DE.....	18,864	32,878	46,165
EMPRESAS LA POLAR SA.....	6,828	4,282	38,785
ENEA SA.....	3,839	18,254	18,638
ENERGIAS DO BRASIL SA.....	5,302	34,123	35,612
ENERGY DEVELOPMENT CORP.....	142,145	20,343	14,295
ENERGY XXI BERMUDA LTD.....	42,280	1,322,941	1,115,492
ENERSIS SA SPON.....	29,735	556,050	462,487
ENGINEERS INDIA LTD.....	1,109	4,421	5,511

INTERMEDIATE TERM FUND
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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
ENKA INSAAT.....	6,132	16,443	15,882
ENN ENERGY HOLDINGS LTD.....	18,549	64,805	44,296
ENTEL TELECOMUNICATION.....	2,679	50,663	40,048
ENTIE COMMERCIAL.....	20,649	9,155	6,871
EPISIL TECHNOLOGIES INC.....	26,811	9,106	8,942
EPISTAR CORP.....	18,374	40,271	53,747
EQUATORIAL ENERGIA.....	63,714	467,175	464,126
ERA INFRA ENGINEERING LTD.....	1,053	2,727	5,448
ERAMET.....	2,162	248,935	638,092
EREGLI DEMIR VE CELIK FABRIKALARI TAS.....	19,803	22,006	27,647
ESPRIT HOLDINGS.....	358,111	456,593	1,351,518
ESSAR OIL LTD.....	13,705	13,525	35,208
ESSAR SHIPPING PORTS & LOGISTICS LTD.....	7,694	9,484	17,423
ESSENTIAL ENERGY SERVICES.....	8,000	14,047	17,323
ESSO THAILAND.....	44,710	14,218	9,972
ETERNAL CHEMICAL CO.....	26,201	19,595	24,986
EURASIAN NATURAL RESOURCES.....	63,190	411,704	934,088
EUROCASH SA.....	1,669	20,499	12,391
EUROCOMMERCIAL PROPERTY NV CVA.....	21,379	739,320	813,979
EVA AIRWAYS.....	39,076	23,732	23,507
EVERGRANDE REAL ESTATE GROUP LTD.....	94,145	47,699	42,790
EVERGREEN FIBREBOARD BERHAD.....	3,308	906	977
EVERGREEN INTERNATIONAL STORAGE & TRANSPORT CORP.....	19,949	9,879	15,087
EVERGREEN MARINE CORP.....	47,930	25,821	29,315
EVERLIGHT CHEMICAL.....	6,930	4,243	5,848
EVERLIGHT ELECTRONICS CO LTD.....	9,100	15,437	20,687
EVRAZ HIGHVELD STEEL AND VANADIUM LIMITED.....	529	1,551	5,242
EXIDE INDUSTRIES LTD.....	4,527	11,080	13,233
EXXARO RES LTD.....	2,594	60,283	43,788
FABEGE.....	56,601	443,630	468,416
FAIRBORNE ENERGY LTD.....	22,400	31,641	81,439
FAR EAST ENERGY CORP.....	396,100	68,921	132,694
FAR EASTERN DEPARTMENT STORES LTD.....	18,017	16,821	15,628
FAR EASTERN INTERNATIONAL BANK.....	41,987	15,946	12,917
FAR EASTERN NEW CENTURY CORP.....	44,970	47,400	48,379
FAR EASTONE TELECOM.....	208,853	452,159	413,746
FARADAY TECHNOLOGY.....	6,981	9,601	10,791
FARGLORY LAND DEVELOPMENT CO.....	8,050	14,168	15,482
FEDERATION OF MALAYSIA.....	29,958	43,492	57,254
FENG HSIN IRON & STEEL.....	9,625	16,103	13,988
FENG TAY ENTERPRISE.....	5,565	5,381	5,124
FERREXPO PLC.....	28,800	97,209	212,273
FERTILIZANTES HERINGER SA.....	940	5,659	6,381
FIBRIA CELULOSE SA.....	7,766	58,171	112,332
FILA KOREA LTD.....	125	8,431	8,141
FIMALAC.....	23	920	960
FINACIERE DE L'ODET.....	140	62,012	48,921
FINANCIAL TECHNOLOGIES INDIA LTD.....	607	8,023	13,390
FIRST FINANCIAL HOLDINGS CO LTD.....	142,682	82,835	79,188
FIRST GEN CORPORATION.....	27,806	11,654	6,160
FIRST GULF BANK.....	119,572	260,435	288,853

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SCHEDULE A
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SECURITY	SHARES	VALUE (\$)	COST (\$)
FIRST PACIFIC CO.....	2,737,921	2,827,275	3,036,257
FIRST QUANTUM MINERALS LTD.....	48,285	852,548	741,768
FIRST STEAMSHIP.....	2,975	3,345	4,971
FIRSTSTRAND.....	114,771	370,339	348,021
FLEURY SA.....	1,295	16,360	15,459
FLEXIUM INTERCONNECT INC.....	3,325	13,351	9,202
FOMENTO ECONOMICO MEXICANO SAB.....	34,583	508,352	354,512
FORD OTOMOTIV SANAYI.....	3,939	35,720	24,691
FORHOUSE CORP.....	25,804	14,117	20,608
FORMOSA ADVANCED TECHNOLOGIES.....	3,500	2,904	4,915
FORMOSA CHEMICAL & FIBRE CO.....	29,399	77,124	78,040
FORMOSA EPITAXY.....	5,775	4,290	7,951
FORMOSA INTERNATIONAL HOTELS CORP.....	387	4,102	4,941
FORMOSA PETROCHEMICAL.....	8,575	23,212	22,943
FORMOSA PLASTIC.....	38,673	103,266	87,839
FORMOSA TAFEETA CO.....	23,099	20,714	17,520
FORMOSAN RUBBER GROUP.....	29,326	19,332	20,799
FORTESCUE METALS GROUP LTD.....	154,000	773,503	828,406
FORTIS HEALTHCARE LTD.....	3,007	5,462	10,954
FOSCHINI LTD.....	4,067	63,656	37,169
FOSUN INTERNATIONAL.....	47,598	24,668	33,566
FOXCONN TECHNOLOGY CO LTD.....	7,831	28,170	23,760
FRANSHION PROPERTIES CHINA LTD.....	123,270	37,028	35,645
FRASER & NEAVE LTD.....	367	2,090	1,481
FRESNILLO.....	70,720	1,616,116	812,401
FSP TECHNOLOGY INC.....	8,845	8,391	9,762
FU I INDUSTRY.....	6,267	3,051	3,149
FUBON GROUP CO LTD.....	228,833	228,182	289,207
FUFENG GROUP LTD.....	17,149	6,434	12,212
FUJI TELEVISION NETWORK.....	29	49,204	46,161
FUSHAN INTERNATIONAL ENERGY GROUP LTD.....	96,595	24,781	58,403
GAFISA SA.....	8,080	20,523	102,060
GAIL INDIA LTD.....	7,191	45,349	71,389
GAJAH TUNGGAL TBK PT.....	423,103	102,482	55,722
GALAXY ENTERTAINMENT GROUP LTD.....	69,983	172,864	173,653
GAMEVIL INC.....	2,397	186,287	149,580
GAMUDA BERHAD.....	39,023	43,011	40,087
GASCO SA NPV.....	27	185	183
GASFRAC ENERGY SERVICES INC.....	4,200	12,730	18,972
GCL POLY ENERGY HOLDINGS LTD.....	171,141	37,066	51,839
GDF SUEZ.....	13,437	319,809	426,407
GEELY AUTOMOBILE HOLDINGS LTD.....	94,495	32,892	33,203
GEMTEK TECHNOLOGY.....	7,538	6,710	10,281
GENERAL PROPERTY TRUST.....	349,149	1,177,475	999,910
GENESIS PHOTONICS INC.....	4,550	4,263	6,908
GENIUS ELECTRONIC OPTICAL CO LTD.....	1,050	8,291	8,072
GENOMMA LAB INTERNACIONAL SAB.....	6,335	12,433	11,256
GENPACT LTD.....	58,058	965,505	894,753
GENTING GROUP.....	442,745	550,557	468,799
GEODESIC LTD.....	2,971	1,963	5,387
GEOMETRIC LTD.....	3,998	5,278	6,922

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EQUITY SECURITIES
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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
GERDAU SA COSG.....	59,572	513,680	725,732
GET BANK.....	31,328	16,803	19,700
GETAC TECHNOLOGY CORP.....	6,650	5,563	5,467
GETING HOLDINGS SA.....	10,704	5,581	14,876
GIANT INTERACTIVE GROUP INC.....	1,161	5,608	5,449
GIANT MANUFACTURING CO.....	5,070	23,325	17,162
GIGA-BYTE TECHNOLOGY CO.....	14,349	13,660	15,026
GILLETTE INDIA LTD.....	259	10,886	11,198
GINTECH ENERGY CORP.....	9,993	12,022	24,754
GITANJALI GEMS LTD.....	1,157	6,231	8,138
GLAXOSMITHKLINE CONSUMER HEALTHCARE LTD.....	290	14,265	11,471
GLAXOSMITHKLINE PLC.....	487	17,600	20,218
GLENCORE HOLDING AG.....	52,800	244,757	431,488
GLENMARK PHARMACEUTICALS LTD.....	270	1,755	1,786
GLOBAL & YUASA BATTERY CO.....	859	34,704	24,483
GLOBAL BIO-CHEM TE.....	161,561	23,119	32,195
GLOBAL BRANDS MANUFACTURE CO LTD.....	26,114	11,185	13,442
GLOBAL ENTERPRISES.....	510	6,498	5,352
GLOBAL LOGISTIC PROPERTIES LTD.....	293,000	483,399	461,713
GLOBAL MEDIACOM.....	436,514	70,642	18,805
GLOBAL MIXED-MODE TECHNOLOGY.....	1,225	3,984	5,857
GLOBAL UNICHIP CORP.....	1,225	4,263	4,763
GLOBALTRANS INVESTMENT.....	923	16,615	12,522
GLOBE TELECOM INC.....	871	23,044	17,756
GLOMAC.....	15,599	4,175	4,390
GLORIA MATERIAL TECHNOLOGY.....	9,100	8,191	8,440
GLORIOUS PROPERTY HOLDINGS.....	69,297	12,060	10,810
GLOVIS CO LTD.....	156	29,575	17,456
GLOW ENERGY PUBLIC CO LTD.....	12,302	24,015	15,606
GMR INFRASTRUCTURE LTD.....	24,951	11,216	22,999
GODFREY PHILLIPS INDIA LTD.....	73	4,634	5,164
GODREJ CONSUMER PRODUCTS LTD.....	2,412	24,812	21,278
GODREJ INDUSTRIES LTD.....	1,460	6,322	6,550
GODREJ PROPERTIES LTD.....	259	2,444	3,725
GOL LINHAS AEREAS INTELIGENTES.....	39,102	172,441	343,754
GOLD FIELDS LTD.....	19,394	248,127	272,217
GOLDCORP INC.....	9,144	343,803	360,941
GOLDEN AGRI-RESOURCES LIMITED.....	518,085	274,011	292,177
GOLDEN EAGLE RETAIL GROUP LTD.....	11,724	23,791	25,395
GOLDSUN DEVELOPMENT & CONSTRUCTION.....	53,383	18,845	22,747
GOME ELECTRICAL APPLIANCES HOLDING LTD.....	6,332,933	832,760	1,449,137
GPO SIMEC SA.....	13,736	42,705	38,611
GRAN TIERRA ENERGY INC.....	32,283	157,702	226,151
GRAND KOREA LEISURE CO LTD.....	460	9,483	8,735
GRAND PACIFIC PETROCHEMICAL.....	20,824	9,128	9,973
GRASIM INDUSTRIES LIMITED.....	19	898	901
GREAT CHINA METAL INDUSTRY CO LTD.....	4,375	5,358	4,792
GREAT EASTERN SHIPPING CO LTD.....	2,018	8,996	12,976
GREAT PORTLAND ESTATES.....	136,542	842,503	766,888
GREAT TAIPEI GAS.....	1,400	899	892
GREAT WALL ENTERPRISE.....	10,964	10,254	9,311

INTERMEDIATE TERM FUND
EQUITY SECURITIES
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SCHEDULE A
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SECURITY	SHARES	VALUE (\$)	COST (\$)
GREAT WALL MOTOR COMPANY LTD.....	17,149	34,003	13,176
GREAT WALL TECHNOLOGY CO.....	118,037	21,000	32,211
GREATVIEW ASEPTIC PACKAGING COMPANY LTD.....	174,264	91,211	57,187
GREEN CROSS CORP.....	84	10,973	9,536
GREENTOWN CHINA HOLDINGS LTD.....	17,937	18,638	20,468
GROUP COMERCIAL CHEDRAUI SA.....	3,377	9,008	7,888
GRUPO AEROPORTUARIO.....	157	12,295	9,021
GROWTH POINT PROPERTIES.....	23,557	66,248	61,407
GRUMA SAB DE CV.....	55,815	137,148	117,841
GRUPA LOTOS SA.....	2,301	19,233	21,362
GRUPO AEROPORTUARIO.....	10,934	136,984	100,779
GRUPO BIMBO SAB DE CV.....	36,066	88,083	76,280
GRUPO CARSO SAB DE CV.....	17,377	56,197	32,404
GRUPO ELEKTRA.....	814	32,546	35,759
GRUPO FIN IMBURSA SAB.....	44,168	98,659	89,745
GRUPO FINANCIERO BANORTE SAB.....	233,186	1,197,376	968,833
GRUPO KUO SAB DE.....	383	727	476
GRUPO MEXICO SAB DE CV.....	179,041	528,752	485,208
GRUPO MODELO SAB DE CV.....	9,415	82,744	53,605
GRUPO TELEVISIA SA.....	42,759	204,940	183,419
GS ENGINEERING & CONSTRUCTION.....	3,053	203,411	292,479
GS HOLDINGS CORP.....	7,217	327,674	344,859
GSW IMMOBILIEN AG.....	8,245	282,300	228,359
GTL INFRASTRUCTURE LTD.....	6,216	902	6,015
GUANGDONG INVESTMENT LTD.....	51,447	37,009	24,353
GUANGSHEN RAILWAY CO LTD.....	16,712	13,994	16,548
GUANGZHOU AUTOMOBILE INDUSTRY GROUP CO LTD.....	48,648	40,389	42,939
GUANGZHOU INVESTMENTS CO.....	186,121	45,109	41,956
GUANGZHOU PHARMACEUTICAL CO LTD.....	4,900	8,692	4,413
GUANGZHOU R&F PROPERTIES.....	597,709	784,426	1,003,024
GUANGZHOU SHIPYARD.....	4,550	3,156	5,172
GUARARAPES CONFEC.....	157	7,178	5,689
GUBRE FABRIKALARI TAS.....	12,121	85,108	75,293
GUDANG GARAM PERSUSAHAAN ROKOK.....	22,876	149,788	131,825
GUIDE EXPLORATION LTD.....	29,700	44,634	485,164
GUINNESS ANCHOR BERHAD.....	2,415	10,160	5,802
GUJARAT FLUOROCEMICALS LTD.....	707	5,046	6,591
GUJARAT GAS CO LTD.....	1,252	6,940	10,762
GUJARAT MINERAL DEVELOPEMENT CORP LTD.....	2,206	7,355	6,480
GUJARAT NARMADA VALLEY FERTILIZERS CO LTD.....	5,700	8,703	12,333
GUJARAT STATE FERTILIZERS & CHEMICALS LTD.....	6,580	49,625	57,378
GUJARAT STATE PETRONET LTD.....	5,717	7,168	12,932
GVK POWER & INFRASTRUCTURE LTD.....	24,317	6,685	15,222
GWANGJU SHINSEGAE.....	48	8,674	6,538
HABIB BANK.....	2,929	3,497	3,094
HAIER ELECTRONICS GROUP CO LTD.....	12,249	14,592	10,509
HAITIAN INTERNATIONAL HOLDINGS LTD.....	9,100	8,986	7,091
HALLA CLIMATE CONTROL CORPORATION.....	913	19,300	14,077
HALMA.....	28,507	186,717	172,139
HAMMERSON.....	464,487	3,226,636	2,966,340
HAN WHA.....	5,966	146,638	153,555

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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
HANA FINANCIAL HOLDINGS.....	17,878	565,061	535,447
HANA MICROELECTRONIC.....	7,735	4,651	6,402
HANDSOME CORP.....	390	8,739	8,967
HANG LUNG PROPERTIES.....	652,707	2,204,622	2,377,860
HANJIN HEAVY INDUSTRY.....	811	9,983	18,996
HANJIN SHIPPING HOLDINGS CO LTD.....	2,089	25,290	25,807
HANKOOK TIRE MANUFACTURING.....	1,367	54,054	36,216
HANKUK PAPER MFG.....	305	4,974	6,503
HANMI HOLDINGS CO LTD.....	226	746	2,087
HANMI PHARMACEUTICAL CO LTD.....	136	7,893	9,549
HANNSTAR DISPLAY.....	161,517	11,350	32,110
HANWHA CHEMICAL CORP.....	2,355	43,392	43,727
HANWHA SECURITIES.....	2,804	10,038	16,022
HAP SENG CONSOLIDATED BHD.....	20,316	11,516	9,919
HAP SENG PLANTATIONS HOLDINGS.....	5,985	5,390	5,189
HARBIN ELECTRIC CO LTD.....	21,349	17,147	15,790
HARGREAVES LANSDOWN PLC.....	42,490	352,880	364,211
HARMONY GOLD MINING CO.....	45,832	428,705	600,356
HARMONY GOLD MINING LTD.....	11,893	111,797	127,871
HARRY WINSTON DIAMOND CORP.....	41,614	471,472	336,475
HAVELLS INDIA LTD.....	963	10,057	8,528
HCL TECHNOLOGIES LTD.....	1,064	9,077	10,762
HDFC BANK LTD.....	15,151	152,917	160,306
HEINEKEN HOLDING.....	24,394	1,245,659	1,167,000
HELBOR EMPREENDIMENTOS SA.....	193,733	833,117	950,322
HEMARAJ LAND AND DEVELOPMENT PUBLIC CO LTD.....	106,885	10,163	7,136
HENDERSON LAND DEVELOPMENT CO.....	71,949	395,602	493,826
HENGAN INTERNATIONAL GROUP.....	35,637	344,341	283,578
HENGDELI HOLDINGS LTD.....	47,598	14,972	24,072
HERO HONDA MOTORS LTD.....	2,492	95,927	84,822
HEXA TRADEX LTD.....	833	574	958
HEXAWARE TECHNOLOGIES LTD.....	6,210	14,215	11,280
HEY SONG CORP.....	7,875	9,907	5,701
HI SUN TECHNOLOGY CHINA LTD.....	47,773	5,666	22,117
HIDILI INDUSTRY INTERNATIONAL DEVELOPMENT LTD.....	25,374	7,000	20,172
HIGHWEALTH CONSTRUCTION CORP.....	8,750	13,643	14,620
HINDALCO INDUSTRIES LTD.....	29,169	62,638	114,445
HINDUSTAN CONSTRUCTION CO LTD.....	7,535	2,760	10,435
HINDUSTAN OIL EXPLORATION CO LTD.....	182	428	944
HINDUSTAN PETROLEUM CORPORATION LTD.....	1,593	9,565	15,163
HINDUSTAN UNILEVER LTD.....	8,943	72,798	60,830
HINDUSTAN ZINC.....	8,233	18,187	17,348
HITE HOLDINGS CO LTD.....	612	11,541	24,641
HIWIN TECHNOLOGIES CORP.....	20,032	202,430	200,151
HMC INVESTMENT SECURITIES CO L.....	514	5,884	7,672
HO TUNG CHEMICAL CORP.....	16,449	9,082	9,283
HOLCIM INDONESIA.....	67,547	17,440	15,868
HOLY STONE ENTERPRISE.....	6,687	5,852	9,094
HOME INNS & HOTELS MANAGEMENT.....	22,037	499,369	575,751
HOME PRODUCT CENTER PUBLIC CO LTD.....	39,388	15,626	5,203
HON HAI PRECISION INDUSTRY CO LTD.....	561,336	1,679,218	1,891,151

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EQUITY SECURITIES
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SCHEDULE A
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SECURITY	SHARES	VALUE (\$)	COST (\$)
HONAM PETROCHEMICAL CORP.....	261	53,803	45,603
HONG LEONG BANK.....	9,607	37,635	28,551
HONG LEONG FINANCIAL GROUP BHD.....	26,326	101,474	78,609
HONG LEONG GROUP.....	2,807	2,643	2,748
HONG LEONG INDUSTRIES.....	894	1,106	948
HONGKONG LAND HOLDINGS LTD.....	1,136,900	6,491,699	5,699,506
HOPEWELL HIGHWAY INFRASTRUCTURE LTD.....	19,249	9,157	13,379
HOPSON DEVELOPMENT HOLDINGS.....	26,599	15,602	34,144
HOTAI MOTOR CO.....	2,100	13,561	5,586
HOTEL SHILLA CO.....	716	34,744	14,251
HOUSING DEVELOPMENT & INFRASTRUCTURE LTD.....	7,706	12,000	33,802
HT MEDIA LTD.....	2,036	3,526	7,434
HTC CORP.....	24,429	318,385	462,068
HUA NAN FINANCIAL.....	93,204	51,304	53,118
HUABAO INTERNATIONAL HOLDINGS.....	33,073	16,117	42,577
HUADIAN POWER INTERNATIONAL CO.....	26,599	8,024	6,550
HUAKU DEVELOPMENT CO LTD.....	7,499	18,142	19,637
HUANENG POWER INTERNATIONAL INC.....	98,464	86,079	75,865
HUANG HSIANG CONSTRUCTION.....	3,850	7,549	6,526
HUCHEMS FINE CHEMICAL.....	451	8,875	6,204
HUFVUDSTADEN FAST.....	15,244	163,430	115,737
HUNAN NONFERROUS METALS CORP.....	55,647	16,931	19,169
HUNG POO REAL ESTATE.....	5,004	4,178	5,851
HURRIYET.....	6,922	3,445	5,746
HUTCHISON TELECOMMUNICATIONS.....	697,001	322,584	247,020
HYNIX SEMICONDUCTOR INC.....	6,511	135,590	158,413
HYOSUNG.....	733	35,009	50,607
HYPERMARCAS SA.....	7,875	46,153	92,114
HYSAN DEVELOPMENT.....	826,528	3,122,050	2,697,389
HYUNDAI DEPT STORE.....	356	44,085	37,059
HYUNDAI DEVELOPMENT CO.....	2,161	45,568	51,231
HYUNDAI ELEVATOR CO LTD.....	59	4,454	9,668
HYUNDAI ENGINEER & CONSTRUCTION CO.....	1,004	56,994	56,635
HYUNDAI FIRE & MARINE.....	1,213	31,340	25,488
HYUNDAI H&S COMPANY LTD.....	1,150	16,613	10,366
HYUNDAI HEAVY INDUSTRY CO.....	632	142,103	145,309
HYUNDAI HOME SHOPPING NETWORK CORP.....	135	13,185	14,303
HYUNDAI MERCHANT MARINE CO LTD.....	700	15,301	19,372
HYUNDAI MIPO DOCK.....	390	40,222	49,547
HYUNDAI MOBIS.....	1,449	347,369	345,714
HYUNDAI MOTORS CO.....	8,494	1,724,206	1,141,218
HYUNDAI PIPE CO LTD.....	568	20,216	9,736
HYUNDAI SECURITIES CO.....	3,871	28,693	41,225
HYUNDI STEEL CO.....	1,341	98,384	108,627
IAMGOLD CORP.....	34,700	409,817	596,454
ICICI BANK LTD.....	3,819	123,763	148,494
ICOM INCORPORATED.....	2,629	64,380	65,795
IDBI BANK LTD.....	6,930	11,592	20,431
IDEA CELLULAR LTD.....	16,445	22,325	28,736
IFCI LTD.....	21,022	15,154	25,440
IG GROUP HOLDINGS.....	96,236	723,005	769,794

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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
IGB CORP BERHAD.....	469,575	397,782	390,264
IGUATEMI EMPRESA SHOPPING.....	770	15,773	13,890
IJM CORP BERHAD.....	38,743	61,247	61,793
IJM LAND BHD.....	17,359	12,026	12,627
IJM PLANTATIONS BERHAD.....	8,522	8,668	6,613
ILLOVO SUGAR.....	7,650	26,424	27,894
ILSHIN SPINNING.....	117	7,386	10,059
ILUKA RESOURCES LIMITED.....	116,340	1,349,959	351,247
IMPALA PLATINUM.....	27,718	458,382	671,758
IMPERIAL HOLDING.....	14,111	296,772	244,410
IMPULSORA DEL DESARROLLO Y EL.....	14,212	23,818	20,540
INDAH KIAT PULP & PAPER.....	116,107	12,980	24,538
INDIA CEMENTS LTD.....	12,320	19,185	22,303
INDIA INFOLINE LTD.....	2,300	2,529	5,042
INDIABULLS FINANCIAL SERVICES LTD.....	5,078	20,904	16,393
INDIABULLS INFRASTRUCTURE.....	15,942	911	7,728
INDIABULLS REAL ESTATE LTD.....	2,538	2,775	6,353
INDIAN HOTELS CO LTD.....	13,076	14,462	25,598
INDIAN OIL CORP.....	8,612	39,445	68,418
INDIAN OVERSEAS BANK.....	4,147	6,187	12,687
INDIKA MITRA ENERGI PT.....	39,461	7,814	14,025
INDOCEMENT TUNGGAL.....	27,911	51,558	50,383
INDOFOODS SUKSES.....	112,519	58,102	54,642
INDOSAT.....	26,861	12,369	14,693
INDRAPRASTHA GAS LTD.....	1,454	6,235	12,305
INDUSIND BANK LTD.....	4,013	24,454	20,176
INDUSTRIAL & COMMERCIAL BANK OF CHINA.....	2,496,722	1,380,836	1,682,856
INDUSTRIAL BANK OF KOREA.....	4,728	52,635	61,312
INDUSTRIAS CH SAB DE CV.....	28,192	126,871	120,791
INDUSTRIAS PENOLES SAB DE CV.....	1,374	58,525	30,814
INFORTREND TECHNOLOGY.....	4,550	3,045	6,170
INFOSYS TECHNOLOGIES LTD.....	8,724	393,120	499,509
INFRASTRUCTURE DEVELOPMENT FINANCE CO LTD.....	17,492	42,653	58,585
ING VYSYA BANK LTD.....	1,062	6,971	8,146
INMARSAT PLC.....	11,391	87,816	81,981
INMUEBLES CARSO.....	15,819	11,853	9,886
INOTERA MEMORIES INC.....	41,648	9,574	17,162
INOVISI INFRACOM TBK PT.....	7,787	4,892	4,863
INSURANCE AUSTRALIA GROUP LTD.....	175,381	625,615	559,512
INTERFLEX CO LTD.....	190	9,771	8,347
INTERNATIONAL CONTAINER TER SE.....	13,663	23,834	9,536
INTERNATIONAL MEAL CO HOLDINGS.....	61,670	568,900	527,644
INTERNATIONAL NICKEL INDONE.....	67,809	19,312	30,202
INTERPUMP GROUP.....	15,856	120,734	95,203
INTERTEK GROUP PLC.....	31,511	1,320,576	866,735
INTILAND DEVELOPMENT TBK PT.....	82,771	2,996	5,187
INTIME DEPARTMENT STORE GROUP.....	18,724	18,345	19,648
INTOPS CO LTD.....	476	7,273	8,455
INTRUM JUSTITIA AB.....	10,773	156,852	133,242
INVENTEC CORP.....	64,304	20,721	33,473
INVERSIONES AGUAS COM.....	8,488	14,177	13,213

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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
INVESTEC LIMITED.....	6,129	35,976	45,672
IOI CORP.....	33,476	54,712	54,520
IPCA LABORATORIES LTD.....	813	5,224	4,992
IPEK MATBAACILIK.....	29,873	63,918	57,095
IRB INFRASTRUCTURE DEVELOPERS LTD.....	2,232	5,084	10,923
IRPC.....	291,920	32,905	39,652
IS YATIRIM MENKUL DEGERLER.....	4,398	3,818	3,964
ISPAT INDUSTRIES LTD.....	18,655	3,575	7,997
ITALIAN-THAI DEVELOPMENT PCL.....	55,927	5,459	6,887
ITAU UNIBANCO HOLDING SA.....	43,859	600,258	767,873
ITC LTD.....	21,716	100,695	88,562
ITEQ INC.....	6,125	6,743	6,771
ITHACA ENERGY INC.....	5,300	8,266	10,208
ITM POWER.....	42,600	37,250	105,203
IVRCL INFRASTRUCTURES AND PROJECTS LIMITED.....	2,369	2,242	8,311
IZMIR DEMIR CELIK.....	2,781	8,148	7,881
JAGRAN PRAKASHAN LTD.....	1,611	2,546	4,480
JAIN IRRIGATION SYSTEMS LTD.....	5,636	8,181	22,350
JAIPRAKASH ASSOCIATES LTD.....	45,142	45,960	70,948
JAPFA COMFEED INDONESIA TBK PT.....	30,536	16,012	17,143
JARDINE MATHESON HOLDINGS.....	5,827	282,030	260,017
JARDINE STRATEGIC HOLDINGS.....	19,024	580,226	497,774
JASA MARGA PT.....	37,273	21,429	10,881
JASMINE INTERNATIONAL PUBLIC CO LTD.....	868,598	83,687	92,412
JAYA TIASA HOLDINGS.....	1,470	4,036	4,193
JBF INDUSTRIES LTD.....	13,708	32,322	58,696
JBS SA.....	20,544	61,374	87,659
JCY INTERNATIONAL.....	10,254	4,973	4,394
JD GROUP LTD.....	5,501	28,920	31,727
JEIL PHARMACEUTICAL.....	7	122	66
JEONBUK BANK LTD.....	3,145	12,822	13,772
JESS-LINK PRODUCTS CO.....	1,925	1,826	5,244
JET AIRWAYS INDIA LTD.....	937	6,431	10,814
JG SUMMIT HOLDINGS INC.....	125,167	103,675	74,973
JIANGLING MOTORS.....	34,697	81,590	68,821
JIANGSU EXPRESSWAY CO LTD.....	23,449	21,886	21,368
JIANGXI COPPER CO.....	25,549	55,795	52,893
JIH SUN FINANCIAL.....	4,200	1,195	1,171
JINDAL SAW LTD.....	4,168	9,890	16,523
JINDAL STEEL & POWER LTD.....	16,723	140,874	198,047
JK TYRE & INDUSTRIES LTD.....	13,083	21,967	47,443
JOHNSON MATTHEY.....	18,167	629,148	440,466
JOLLIBEE FOODS CORP.....	5,530	13,675	8,505
JSC MMC NORILSK NICKEL.....	5,086	84,028	77,757
JSW STEEL LTD.....	21,702	56,962	91,753
JT INTERNATIONAL BHD.....	210	463	423
JUBILANT ORGANOSYS LTD.....	1,314	4,172	7,055
JULIO SIMOES LOGISTICA SA.....	16,591	75,619	75,115
KAISA GROUP HOLDINGS LTD.....	49,872	9,773	9,944
KALBE FARMA.....	55,735	22,401	13,009
KANG YONG ELECTRIC PC.....	2,820	20,158	20,094

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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
KANGWON LAND INC.....	51,712	1,099,391	1,054,866
KANSAI NEROLAC PAINTS LTD.....	351	5,995	6,546
KARDEMIR KARABUK DEMIR CELIK SANAYI VE TICARET AS.....	15,974	10,019	8,557
KARNATAKA BANK.....	6,400	10,729	11,044
KARUR VYSYA BANK.....	264	2,008	2,544
KAZAKHMYS.....	27,684	313,282	520,630
KB FINANCIAL GROUP INC.....	12,592	407,072	545,668
KCC CORP.....	128	31,006	32,428
KECK SENG MALAYSIA BHD.....	5,197	6,383	5,672
KENDA RUBBER INDUSTRY.....	13,647	15,731	12,534
KEPCO ENGINEERING & CONSTRUCTION.....	98	7,037	4,891
KEPPEL LAND.....	41,800	106,249	90,598
KERNEL HOLDING.....	1,264	23,078	22,764
KERRY GROUP PLC.....	16,033	704,009	570,626
KERRY PROPERTIES LTD.....	786,349	3,350,435	3,834,170
KERSAF.....	2,761	30,160	31,765
KFC HOLDINGS MALAYSIA BHD.....	5,722	6,866	4,028
KGHM POLSKA MIEDZ PLN.....	11,864	515,476	366,761
KHON KAEN SUGAR INDUSTRY PCL.....	28,121	11,245	10,792
KIA MOTORS CORP.....	9,892	645,130	267,483
KIA STEEL CO.....	302	10,072	6,675
KIATNAKIN BANK.....	29,140	33,031	20,082
KIM LOONG RESOURCE.....	1,323	1,042	994
KIMBERLY-CLARK DE MEXICO SAB DE CV.....	96,373	187,564	190,116
KINDOM CONSTRUCTION CO.....	1,575	941	1,052
KING SLIDE WORKS CO.....	735	4,144	3,816
KING YUAN ELECTRONICS CO.....	100,500	47,249	40,880
KINGBOARD CHEMICAL HOLDING.....	16,624	31,976	75,769
KINGBOARD LAMINATES HOLDINGS.....	37,536	13,743	32,023
KINGDEE INTERNATIONAL SOFTWARE.....	31,148	5,782	13,102
KINPO ELECTRONICS.....	46,723	10,131	13,589
KINROSS GOLD CORP.....	58,490	476,779	997,586
KINSUS INTERCONNECT.....	5,600	15,252	13,109
KISWIRE LTD.....	253	7,190	6,940
KIWOOM SECURITIES CO LTD.....	182	9,674	7,349
KLCC PROPERTY HOLDING.....	22,529	32,990	22,796
KLEPIERRE.....	52,269	1,717,998	1,673,806
KNM GROUP BHD.....	31,468	6,986	20,327
KOC HOLDING.....	34,807	132,785	145,487
KODIAK OIL & GAS CORP.....	33,100	271,751	232,931
KOLON INDUSTRIES INC.....	1,712	56,825	64,440
KOMERCNI BANKA.....	453	78,874	81,249
KONYA CIMENTO SANAYII.....	28	4,985	5,422
KOPEX SA.....	991	5,343	5,424
KOREA ELECTRIC POWER CORP.....	3,666	55,413	66,771
KOREA EXCHANGE BANK.....	7,935	56,466	83,008
KOREA EXPRESS CO.....	187	12,768	11,395
KOREA FLANGE CO LTD.....	306	3,331	5,571
KOREA GAS CORP.....	541	19,120	19,518
KOREA IRON & STEEL.....	45	1,335	2,543
KOREA KUMHO PETROLEUM.....	168	17,582	9,470

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SCHEDULE A
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SECURITY	SHARES	VALUE (\$)	COST (\$)
KOREA LIFE INSURANCE CO LTD.....	3,988	22,389	22,649
KOREA LINE CORP.....	11	66	1,989
KOREA PLANT SERVICE & ENGINEER.....	139	5,818	7,155
KOREA ZINC.....	107	35,823	24,531
KOREAN AIR LINES CO.....	1,051	46,164	69,644
KOREAN REINSURANCE.....	2,408	23,439	20,057
KOSE CORP.....	4,223	99,756	95,629
KOTAK MAHINDRA BANK LTD.....	4,727	50,141	48,214
KOZA ALTIN ISLETMELERI.....	598	11,575	10,911
KOZA ANADOLU METAL MADENCILIK.....	22,962	49,131	33,062
KP CHEMICAL CORP.....	1,251	14,474	14,274
KPJ HEALTHCARE.....	5,092	9,413	6,879
KREA REAL ESTATE INVESTMENT.....	7,023	8,339	5,326
KREDYT BANK SA.....	1,069	4,306	5,018
KROTON EDUCACIONAL SA.....	997	14,242	14,372
KRUNGTHAI BANK PUBLIC CO LTD.....	844,511	428,105	133,685
KSK ENERGY VENTURES LTD.....	850	800	3,236
KT CORP.....	469	12,427	17,170
KT&G CORPORATION.....	3,626	257,053	197,561
KUALA LUMPUR KEPONG BHD.....	5,057	36,534	26,646
KULIM MALAYSIA BERHAD.....	38,912	57,594	37,649
KUMBA IRON ORE.....	17,814	1,194,882	747,040
KUMHO INDUSTRIAL CO LTD.....	322	1,720	1,724
KUMHO TIRE CO INC.....	555	7,410	5,778
KUMPULAN FIMA BHD.....	29,997	17,570	17,187
KUNLUN ENERGY CO LTD.....	32,898	52,336	46,433
KWG PROPERTY HOLDINGS LTD.....	43,135	27,082	27,835
KYOBO LIFE INSURANCE CO LTD.....	911	3,677	3,635
KYUNGNAM ENERGY CO.....	540	1,576	1,815
L G CORP.....	2,205	105,888	126,380
LAFARGE MALAYAN CEMENT.....	8,400	19,309	17,672
LAGARDERE S C A.....	5,685	158,662	182,699
LAN AIRLINES SA.....	2,686	70,108	63,427
LANCO INFRATECH.....	23,529	6,300	20,389
LAND AND HOUSE PUBLIC CO LTD.....	32,338	7,942	5,957
LAND AND HOUSES PCL.....	39,041	9,404	6,715
LAND SECURITIES GROUP.....	272,857	3,160,504	3,066,715
LARGAN PRECISION CO LTD.....	1,225	25,331	20,623
LARSEN & TOUBRO LTD.....	3,065	76,740	125,752
LCY CHEMICAL CORP.....	10,793	17,191	16,082
LEALEA ENTERPRISE.....	21,174	7,510	8,006
LEE & MAN PAPER MANUFACTURING.....	42,698	17,009	33,404
LEGRAND SA.....	26,829	910,932	1,127,682
LEMBAGA TABUNG HAJI.....	1,602	2,905	1,116
LENOVO GROUP LTD.....	64,388	54,287	35,502
LEPANTO CONS MNG.....	92,745	3,258	2,880
LG CHEMICAL.....	1,592	405,879	592,949
LG DISPLAY CO LTD.....	18,418	283,755	424,123
LG ELECTRONICS INC.....	1,672	89,023	126,208
LG FASHION CORP.....	469	11,711	11,205
LG HAUSSYS LTD.....	145	8,304	8,060

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SCHEDULE A
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SECURITY	SHARES	VALUE (\$)	COST (\$)
LG HOUSEHOLD & HEALTH CARE LTD.....	91	49,019	27,205
LG INNOTEK CO LTD.....	294	22,894	34,709
LG INTERNATIONAL CORP.....	833	25,661	22,305
LG LIFE SCIENCES.....	231	6,897	8,808
LG UPLUS CORP.....	64,018	309,652	418,883
LI NING COMPANY LIMITED.....	19,687	11,015	50,897
LIANHUA SUPERMARKET HOLDINGS CO.....	6,930	6,611	15,640
LIBERTY HOLDINGS.....	7,256	76,923	73,326
LIC HOUSING FINANCE LTD.....	4,270	20,647	22,411
LIEN HWA INDUSTRIAL CORP.....	16,942	10,261	8,820
LIFE HEALTHCARE GROUP HOLDINGS.....	6,664	25,364	18,455
LIFESTYLE INTERNATIONAL HOLDINGS.....	543,200	1,184,881	1,215,617
LIG INSURANCE CO LTD.....	1,253	25,762	26,860
LIGHT SA.....	3,745	45,733	46,773
LION FOREST INDUSTRIES BERHAD.....	2,246	962	1,053
LION INDUSTRIES CORPORATION.....	14,542	5,587	7,141
LIPPO CIKARANG.....	46,484	16,084	8,678
LIPPO KARAWACI TBK PT.....	597,792	50,917	35,315
LITE-ON IT CORP.....	33,930	32,868	32,206
LITE-ON TECHNOLOGY CORP.....	67,150	83,812	75,545
LITRAK.....	6,212	7,845	5,940
LLX LOGISTICA SA.....	297	327	784
LOCALIZA RENT A CAR.....	7,460	111,659	112,352
LOJAS AMERICANAS SA.....	1,965	11,197	8,919
LOJAS RENNER.....	1,837	51,114	51,288
LONDON MINING PLC.....	18,000	55,194	79,264
LONG BON INTERNATIONAL CO LTD.....	31,685	12,829	12,907
LONGFOR PROPERTIES CO LTD.....	16,712	25,983	20,301
LONKING HOLDINGS LTD.....	67,722	16,064	25,150
LOTES CO LTD.....	572	1,388	3,208
LOTTE CHILSUNG BEVERAGE.....	114	145,902	81,145
LOTTE CONFECTIONERY CO LTD.....	554	757,009	643,442
LOTTE MIDOPA CO LTD.....	588	6,879	5,389
LOTTE SAM KANG.....	19	8,826	9,285
LOTTE SHOPPING CENTER CO.....	576	156,628	205,681
LPI CAPITAL BHD.....	3,237	13,681	11,235
LPN DEVELOPMENT.....	32,378	17,535	12,367
LPP SA.....	10	9,515	5,080
LS CORP.....	537	40,145	41,218
LS INDUSTRIAL SYSTEMS CO LTD.....	269	15,184	17,276
LTK ENGINEERING CO.....	8,183	8,816	9,191
LUBELSKI WEGIEL BOGDANKA SA.....	755	27,603	25,456
LUKOIL OIL COMPANY.....	27,590	1,540,958	1,595,355
LUNDIN MINING CORP.....	30,600	126,668	214,887
LUPIN LTD.....	1,516	14,589	15,493
LXB RETAIL PROPERTIES PLC.....	275,400	479,466	513,240
LYNDEN ENERGY CORP.....	3,100	1,399	2,429
M DIAS BRANCO SA.....	647	18,906	15,374
MAANSHAN IRON & STEELS CO.....	59,497	13,500	26,988
MACQUARIE KOREA INFRASTRUCTURE.....	8,487	44,757	34,835
MACRONIX INTERNATIONAL.....	124,244	38,955	84,147

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SCHEDULE A
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SECURITY	SHARES	VALUE (\$)	COST (\$)
MAGNESITA REFRATARIOS SA.....	4,952	15,702	30,847
MAGNITOGORSK IRON & STEEL WORK.....	3,916	14,388	39,200
MAGYAR OLAJ ES GAZIPARE.....	705	51,012	59,165
MAGYAR TELEKOM TELECOMMUNICATIONS PLC.....	12,255	24,165	35,013
MAH SING GROUP BHD.....	9,747	6,292	5,263
MAHANAGAR TELEPHONE NIGAM LTD.....	3,706	1,567	5,072
MAHINDRA & MAHINDRA FINANCIAL SERVICES LTD.....	1,044	12,060	13,833
MAHINDRA & MAHINDRA LTD.....	5,483	69,450	80,089
MAIL.RU GROUP LTD.....	6,294	213,320	201,938
MAKALOT INDUSTRIAL.....	2,100	6,078	5,060
MALAYAN BANKING BERHAD MYRI.....	45,355	124,261	111,829
MALAYSIA AIRPORTS HOLDINGS BHD.....	16,257	28,464	27,735
MALAYSIAN AIRLINE SYSTEM BHD.....	12,984	4,457	8,802
MALAYSIAN BULK CARRIERS BHD.....	9,117	4,565	8,385
MALAYSIAN RESOURCES CORP.....	52,287	28,815	31,396
MAN INDUSTRIES LTD.....	470	876	1,289
MANDARIN ORIENTAL INTERNATIONAL.....	1,175,000	1,515,750	1,702,180
MANDO CORP.....	206	30,417	27,894
MANGALORE REFINERY & PETROCHEMICALS LTD.....	11,871	11,555	20,381
MANILA ELECTRIC CO.....	3,516	21,143	14,170
MANILA WATER CO.....	17,552	10,226	9,972
MANITOK ENERGY INC.....	40,800	54,029	74,932
MAOYE INTERNATIONAL HOLDINGS LTD.....	45,148	8,207	14,962
MARCOPOLO SA.....	385	1,583	1,373
MARDIN CIMENTO SANAYII.....	1,074	3,314	5,211
MARFRIG ALIMENTOS SA.....	5,845	27,624	55,910
MARICO LTD.....	2,347	7,721	6,235
MARISA LOJAS SA.....	1,295	14,852	15,514
MAROC TELECOM.....	3,790	48,200	65,937
MASSMART HOLDING LTD.....	1,798	37,105	29,296
MASTERLINK SECURITIES CORP.....	29,923	8,962	10,700
MATAHARI PUTRA PRIMA TBK PT.....	76,296	7,798	8,275
MAX INDIA.....	2,214	7,617	8,292
MAX PETROLEUM PLC.....	176,700	10,670	36,439
MAXIS BHD.....	19,914	40,073	35,057
MAYORA INDAH TBK PT.....	8,225	22,154	8,040
MBK PCL.....	2,117	6,400	5,361
MCDERMOTT INTERNATIONAL INC.....	10,000	111,400	228,727
MCLEOD RUSSEL INDIA LTD.....	1,432	7,648	7,657
MCOT PCL.....	6,930	6,055	5,200
MECHEL STL GROUP.....	4,573	29,495	44,834
MEDCO ENERGI INTERNATIONAL.....	61,334	11,754	20,531
MEDIA NUSANTARA CITRA TBK.....	59,060	12,513	7,246
MEDIA PRIMA BHD.....	479,470	333,689	364,155
MEDIASET EURO.....	25,645	44,879	106,440
MEDIATEK INC.....	8,066	73,679	116,207
MEDI-CLINIC CORP LTD.....	8,900	40,752	31,689
MEDIKIT CO LTD.....	125	39,421	32,969
MEDIPOST CO LTD.....	50	4,011	4,210
MEGA FINANCIAL HOLDING CO LTD.....	322,422	235,734	220,085
MEGACABLE HOLDINGS SAB DE CV.....	11,032	22,103	24,773

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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
MEGASTUDY.....	52	3,563	3,534
MEGAWORLD CORP.....	230,113	11,960	9,962
MERCURIES & ASSOC.....	99,086	73,772	104,886
MERIDA INDUSTRY.....	4,025	14,545	6,047
MERITZ FINANCE HOLDINGS CO LTD.....	468	978	1,595
MERITZ FIRE & MARINE INSURANCE.....	1,117	10,928	9,274
METAIR INVESTMENTS.....	1,401	3,982	2,656
METALLURGICAL CORP OF CHINA.....	73,846	15,708	16,233
METALURGICA GERDAU SA.....	487	4,371	4,687
METRIC PROPERTY INVESTMENT.....	126,600	169,774	190,096
METRO PACIFIC INVESTMENTS CO.....	3,383,099	334,817	334,913
METROPOLITAN BANK & TRUST CO.....	61,520	135,056	95,574
MEXICHEM SAB DE CV.....	14,060	60,089	45,253
MICROBIO CO LTD.....	175	216	215
MICRO-STAR INTERNATIONAL CO LTD.....	45,444	23,722	24,499
MIGROS TICARET AS.....	533	5,279	3,667
MILBON CO.....	2,847	86,914	64,165
MILLENNIUM & COPTHORNE HOTELS.....	5,086	38,209	39,119
MINDRAY MED INTL.....	18,544	561,686	566,522
MINERA FRISCO SAB DE CV.....	11,976	50,219	16,539
MINGFA GROUP.....	25,024	6,581	7,049
MINMETALS RESOURCES LTD.....	39,198	16,322	19,342
MINOR INTERNATIONAL PUBLIC CO LTD.....	710,544	313,595	296,028
MINTH GROUP LTD.....	22,399	24,054	27,539
MIRAE ASSET SECURITIES CO LTD.....	910	24,643	40,615
MIRVAC GROUP.....	145,417	190,051	192,927
MITAC INTERNATIONAL CORP.....	40,598	13,503	16,497
MITRA ADIPERKAJA.....	11,287	8,592	8,801
MITSUBISHI ESTATE.....	296,600	5,271,072	5,550,395
mitsui fudosan co.....	142,805	2,738,334	2,653,553
MIURA KOGYO CO.....	5,926	157,019	147,623
MMC CORP BHD.....	26,791	21,936	20,647
MMI HOLDINGS LTD.....	29,382	64,666	66,276
MMX MINERACAO E METALICOS SA.....	5,950	17,244	36,188
MNRB HOLDINGS BHD.....	2,333	2,160	2,223
MOLIBDENOS Y METAL.....	1,625	25,884	23,807
MONDI LTD.....	9,375	39,028	28,178
MONNET ISPAT & ENERGY LTD.....	660	4,530	6,464
MOSTOSTAL WARSZAWA SA.....	245	1,066	4,776
MOTHERSON SUMI SYSTEMS LTD.....	2,046	5,989	8,292
MPHASIS LTD.....	2,045	13,551	22,123
MPX ENERGIA SA.....	47,213	715,756	775,618
MR PRICE GROUP LTD.....	4,993	68,325	31,186
MRF LIMITED.....	18	3,239	2,950
MRV ENGENHARIA.....	26,751	122,591	207,118
MSTAR SEMICONDUCTOR INC.....	15,146	100,853	93,951
MTN GROUP LTD.....	24,530	422,666	394,762
MUDAJAYA GROUP.....	6,825	5,867	5,083
MUHAK CO.....	104	1,015	786
MULTIPLAN EMPREENDIMENTOS IMOB.....	1,522	36,958	29,851
MULTIPLUS.....	53,355	1,266,177	1,143,944

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EQUITY SECURITIES
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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
MULTIPOLAR TBK PT.....	173,487	2,235	4,963
MUNDRA PORT AND SPECIAL ECONOMIC ZONE LTD.....	5,360	11,630	17,649
MURRAY & ROBERTS HOLDINGS LTD.....	17,836	53,888	75,725
MUSLIM COMMERCIAL BANK.....	121	213	169
NABORS INDUSTRIES.....	9,215	132,696	219,544
NAGARJUNA CONSTRUCTION CO LTD.....	3,945	3,208	13,462
NAMHAE CHEMICAL CORP.....	434	3,285	5,361
NAMPAK LTD.....	17,035	52,074	44,317
NAMYANG DAIRY PRODUCT.....	0	234	220
NAN YA PLASTICS CORP.....	45,498	81,298	84,348
NAN YA PRINTED CIRCUIT BOARD CORP.....	5,302	8,924	15,486
NANKANG RUBBER TIRE CO LTD.....	8,358	11,606	10,954
NANYA TECHNOLOGY CORP.....	11,199	944	9,493
NASPERS LTD.....	12,265	652,346	560,520
NATIONAL ALUMINIUM CO LTD.....	25,389	26,987	51,254
NATIONAL PETROLEUM CO LTD.....	9,407	9,978	11,639
NATURA COSMETICOS SA.....	27,768	636,943	636,975
NAVA BHARAT VENTURES LTD.....	628	2,072	5,280
NCB HOLDINGS BHD.....	2,323	3,175	2,947
NCISOFT CORPORATION.....	218	51,971	39,713
NEDBANK GROUP LTD.....	6,057	128,779	104,635
NEO SOLAR POWER CORP.....	14,699	11,460	11,680
NEOWIZ CORP.....	1,065	14,674	17,775
NESTLE MALAYSIA BHD.....	1,050	19,137	11,765
NESTLE SA.....	26,667	1,600,579	1,399,103
NET 1 UEPS TECHNOLOGIES INC.....	12,152	101,715	144,184
NETCARE LTD.....	18,883	36,942	33,011
NETIA SA.....	9,064	16,024	14,434
NEW GOLD INC.....	30,800	293,362	262,245
NEW WORLD CHINA.....	87,601	35,574	24,504
NEW WORLD DEPARTMENT STORE.....	13,649	7,338	12,542
NEW WORLD RESOURCES NV.....	831	4,215	9,191
NEWCREST MINING LTD.....	92,776	2,150,219	2,982,085
NEXEN CORPORATION.....	118	6,395	2,611
NEXEN TIRE CORP.....	499	8,774	9,276
NH INVESTMENT & SECURITIES CO.....	949	4,226	7,141
NHN CORP.....	292	63,826	46,702
NIEN HSING TEXTILE.....	7,175	4,669	5,102
NIFCO INC.....	2,030	48,787	45,871
NIKO RESOURCE LTD.....	6,300	82,933	547,767
NINE DRAGONS PAPER HOLDINGS LTD.....	51,797	28,781	69,751
NINTENDO CO.....	531	61,585	109,967
NIPPON BUILDING FUND INC.....	33	318,875	334,646
NISHAT TEXTILE MILLS.....	1,537	774	953
NITTO KOHKI CO.....	994	20,326	22,695
NOBLE CORP.....	29,870	971,671	1,125,172
NOMURA REAL ESTATE.....	17,800	322,805	294,592
NONG SHIM CO.....	3,270	589,518	624,360
NONG SHIM HOLDINGS CO.....	274	12,154	14,631
NORTEL NETWORKS CORP.....	61	6,758	4,926
NORTHAM PLATINUM LTD.....	5,667	16,111	35,585

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EQUITY SECURITIES
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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
NORWEGIAN PROPERTY AS.....	137,075	187,472	206,410
NOVATEK MICROELECTRONICS CORP.....	6,825	20,872	19,946
NOVATEK OAO.....	0	0	0
NOVOLIPETSK STEEL OJSC.....	1,516	24,689	36,025
NOVOROSSISK COMMERCIAL SEA PORT PJSC.....	1,307	8,227	14,575
NOVUS ENERGY INC.....	71,400	44,124	74,620
NTPC LTD.....	5,104	14,576	21,406
NTT MOBILE COMMUNITY NETWORK.....	29	47,573	44,184
NUH CIMENTO SANAYII.....	881	4,647	4,794
NUVISTA ENERGY LTD.....	20,300	71,487	101,926
NVC LIGHTING HOLDINGS LTD.....	18,199	3,425	8,033
NYRSTAR.....	48,785	277,236	469,359
OAD GAZPROM.....	172,964	1,633,178	1,936,538
OBRASCON HUARTE LAIN BRASIL.....	3,937	34,527	19,418
OCI COMPANY LTD.....	327	64,323	72,421
OCI MATERIALS CO LTD.....	183	6,551	6,637
ODONTOPREV SA.....	293,572	1,473,352	1,551,188
OGX PETROLEO E GAS.....	13,264	36,143	133,619
OHL MEXICO SAB DE CV.....	6,195	7,498	6,564
OI SA.....	8,221	65,536	118,440
OIL & NATURAL GAS CORPORATION LTD.....	8,538	43,556	55,479
OKINAWA CELLULAR.....	10	21,274	19,738
OPEN TEXT CORP.....	23,987	1,196,975	1,285,111
OPTO CIRCUITS INDIA LTD.....	3,002	8,293	14,640
OPTO TECH CORPN.....	11,899	5,057	9,008
ORACLE FINANCIAL SERVICES SOFTWARE LTD.....	399	18,130	19,779
ORASCOM CONSTRUCTION INDUSTRIES.....	773	31,434	32,496
ORASCOM TELECOM HOLDINGS.....	6,122	9,145	9,218
ORBIS SA.....	768	9,312	8,529
ORGANIZACION SORIANA.....	37,391	116,692	105,808
ORIENT EXPRESS HOTELS LTD.....	46,704	390,912	433,018
ORIENTAL BANK OF COMMERCE.....	1,686	7,644	13,103
ORIENTAL HOLDINGS BHD.....	10,234	21,592	16,551
ORIENTAL UNION CHEMICAL CORP.....	10,324	12,403	9,318
ORIENTAL WEAVERS CO.....	169	500	869
ORIFLAME COSMETICS.....	11,426	382,062	372,657
ORION CORP.....	55	45,624	17,180
ORISSA MINERALS DEVELOPMENT CO LTD.....	5	3,197	7,452
ORKLA ASA.....	23,490	170,153	215,355
OSK HOLDINGS BERHAD.....	19,448	8,574	8,321
OSX BRASIL SA.....	123,990	552,856	866,054
OTP BANK.....	7,331	116,236	167,342
OTTOGI CORPORATION.....	43	6,126	5,218
OXIANA LTD.....	33,520	270,067	297,511
P T ASTRA INTERNATIONAL.....	187,241	136,556	107,177
PABRIK KERTAS TJIWI KIMIA.....	12,274	3,202	4,778
PACE OIL AND GAS LTD.....	55,640	167,010	560,751
PACIFIC CONSTRUCTION.....	32,904	9,469	10,280
PACIFIC CORPORATION.....	182	52,354	30,669
PACIFIC DRILLING SA.....	15,750	134,033	170,939
PACIFIC RUBIALES ENERGY CORP.....	4,598	97,234	85,995

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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
PAGE INDUSTRIES LTD.....	105	5,443	5,488
PAINTED PONY PETROLEUM LTD.....	6,700	48,305	65,154
PAKISTAN TELECOM CORP.....	307,512	44,539	68,188
PAKUWON JATI TBK PT.....	313,584	6,477	6,204
PALABORA MINING CO.....	361	5,691	7,071
PAN ORIENT ENERGY CORP.....	26,300	96,743	140,048
PANAUST LIMITED.....	60,700	169,862	244,673
PANIN FINANCIAL.....	361,094	4,613	7,902
PAN-INTERNATIONAL INDUSTRIAL.....	10,650	10,371	15,124
PANVA GAS HOLDINGS.....	15,224	10,952	8,281
PARKSON HOLDINGS BHD.....	15,471	22,314	25,856
PARKSON RETAIL GROUP LTD.....	128,537	137,783	152,242
PARQUE ARAUCO SA.....	7,417	13,141	13,610
PARSVNATH DEVELOPERS LTD.....	3,431	3,786	5,566
PARTRON CO LTD.....	748	7,809	7,392
PASONA GROUP INC.....	2	1,510	1,441
PBA HOLDINGS.....	3,273	907	1,087
PDG REALTY SA EMPRENDIMENTOS.....	52,313	91,489	203,817
PEGAS NONWOVENS.....	368	7,848	8,985
PEGATRON CORP.....	71,142	92,603	97,142
PENN WEST PETROLEUM.....	1,396	18,706	42,918
PERSPECTIVE LANE SDN BHD.....	9,001	13,605	15,588
PERUSAHAAN GAS NEGARA PT.....	399,141	149,797	148,787
PETKIM.....	12,535	14,000	16,824
PETROBRAS ENERGIA.....	17,569	133,524	327,648
PETROCHINA CO LTD.....	329,911	432,138	382,575
PETROLEO BRASILEIRO SA.....	48,637	912,914	1,557,491
PETRONAS CHEMICALS GROUP BHD.....	20,159	41,073	42,083
PETRONAS DAGANGAN BHD.....	2,940	19,534	9,208
PETRONAS GAS BHD.....	8,820	49,993	27,792
PETRONET LNG LTD.....	4,619	11,838	12,235
PFIZER INC.....	164	3,504	3,943
PHARMANIAGA.....	236	757	354
PHIHONG TECHNOLOGY.....	6,332	6,695	8,532
PHILIPPINE LONG DISTANCE TELEPHONE.....	4,363	275,822	242,723
PHILIPPINE SEVEN.....	18,715	21,676	19,498
PHILIPPINE STOCK EXCHANGE.....	2,038	17,411	16,875
PHISON ELECTRONICS CORP.....	1,750	14,053	13,573
PHOENIX MILLS LTD.....	33,914	107,843	156,172
PHOENIX SATELLITE TELEVISION HOLDINGS LTD.....	17,849	5,223	5,279
PICC PROPERTY AND CASUALTY COMPANY LTD.....	78,849	55,916	61,531
PICK N PAY STORES LTD.....	3,570	19,161	21,090
PIDILITE INDUSTRIES LTD.....	1,825	5,420	5,562
PIK GROUP.....	1,065	2,385	2,971
PINECREST ENERGY INC.....	18,100	28,507	56,873
PING AN INSURANCE.....	55,771	443,619	484,779
PIONEER FOODS LTD.....	4,866	35,101	25,655
PIPAVAV SHIPYARD LTD.....	2,503	3,770	4,295
PIRAMAL HEALTHCARE LTD.....	2,247	21,242	19,969
PIXART IMAGING.....	3,150	9,012	8,922
PJ DEVELOPMENT HOLDINGS BHD.....	20,979	4,724	5,266

INTERMEDIATE TERM FUND
EQUITY SECURITIES
June 30, 2012

SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
PKO BANK POLSKI SA.....	6,381	66,155	72,305
POL GORNICTWO.....	22,692	28,218	24,692
POLIMEX MOSTOSTAL SIEDLCE.....	21,526	4,838	26,833
POLSKA GRUPA ENERGETYCZNA SA.....	12,203	71,084	69,580
POLSKI KONCERN NAFTOWY ORLEN.....	40,951	459,044	510,423
POLY HONG KONG INVESTMENTS LTD.....	63,522	33,985	59,780
POLYCHEM INDONESIA TBK PT.....	156,861	6,179	11,430
POLYPLEX CORP LTD.....	2,790	8,185	10,971
POONGSAN CORPORATION.....	586	13,819	15,332
POONGSAN HOLDINGS CORP.....	2,387	43,867	43,699
PORTO SEGURO ITAU UNIBANCO PARTICIPACOES SA.....	3,741	31,709	40,662
PORTS DESIGN LTD.....	10,324	10,715	26,631
PORTX OPERACOES PORTUARIAS SA.....	2,327	3,263	3,857
POS MALAYSIA BHD.....	6,300	5,594	6,114
POSCO.....	3,338	510,360	683,761
POTASH CORP OF SASKATCHEWAN INC.....	12,238	534,201	448,168
POU CHEN.....	60,158	51,231	49,493
POWER FINANCE CORP.....	795	2,544	5,863
POWER GRID CORP OF INDIA LTD.....	9,104	18,515	21,516
POWERCHIP SEMICONDUCTOR CORP.....	892,242	16,421	191,865
POWERTECH TECHNOLOGY INC.....	16,677	32,198	47,184
POWSZECHNY ZAKLAD UBEZPIECZEN SA.....	2,503	250,511	276,605
PPB GROUP BHD.....	12,032	60,550	63,115
PRECIOUS SHIPPING.....	11,742	5,324	6,756
PRESIDENT CHAIN STORE CORP.....	4,725	25,059	14,442
PRESIDENT SECURITIES.....	24,470	12,200	11,439
PRETORIA PORTLAND CEMENT CO LTD.....	14,143	46,258	59,805
PRIMARIS RETAIL REAL ESTATE INVESTMENT.....	12,901	298,149	288,947
PRINCE HOUSING DEV.....	22,706	15,195	10,627
PROCTER & GAMBLE HYGIENE & HEALTH CARE LTD.....	154	6,047	7,261
PROMOTORA Y OPERADORA DE INFRAESTRUCTURA SAB DE CV.....	3,045	14,240	12,181
PROSEGUR COMPANIA SEGURIDAD.....	10,738	550,803	589,931
PROVIDENT FINANCIAL.....	20,539	391,411	328,329
PRUKSA REAL ESTATE PCL.....	33,948	16,782	15,847
PSG GROUP LTD.....	1,396	10,091	8,394
PT INDO TAMBANGRAYA MEGAH TBK.....	4,550	17,414	21,436
PT INDOSAT TBK.....	53	1,226	1,469
PT PP LONDON SUMATRA INDONESIA TBK.....	79,239	22,567	15,029
PT TELEKOMUNIKASI ADR.....	1,322	46,041	44,470
PTC INDIA LTD.....	2,386	2,774	6,088
PTT EXPLORATION AND PRODUCTION PUBLIC CO LTD.....	14,367	75,996	69,748
PTT GLOBAL CHEMICAL PCL.....	169,311	295,868	350,227
PTT PUBLIC COMPANY LIMITED.....	70,391	715,878	756,184
PUBLIC BANK BHD.....	9,362	40,626	38,273
PUBLICIS GROUPE.....	1,571	71,850	70,290
PUNJ LLOYD LTD.....	5,066	4,432	12,285
PUSAN CITY GAS CO LTD.....	541	8,745	8,738
QBE INSURANCE GROUP.....	65,072	892,473	836,076
QGEP PARTICIPACOES SA.....	2,923	10,485	15,031
QINGLING MOTORS.....	149,671	35,696	24,738
QISDA CORPORATION.....	60,687	14,154	31,252

INTERMEDIATE TERM FUND
EQUITY SECURITIES
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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
QL RESOURCES BHD.....	5,722	5,658	5,329
QUALITY HOUSES PCL.....	89,081	4,824	5,294
QUANTA COMPUTER.....	217,065	576,709	474,201
RADIANT OPTO-ELECT.....	6,049	30,359	8,219
RADIUM LIFE TECHNOLOGY CO.....	20,974	14,844	18,100
RAIA DROGASIL.....	3,381	33,671	32,080
RAMAYANA LESTARI SENTOSA TBK P.....	95,633	9,571	9,695
RANBAXY LABORATORIES LTD.....	22,166	194,746	215,342
RANDGOLD RESOURCE LTD.....	4,113	370,211	330,090
RATCHABURI ELECTRIC GENERATING.....	10,674	14,704	12,139
REALTEK SEMICONDUCTOR CORP.....	11,370	20,583	23,961
RECHI PRECISION CO LTD.....	3,325	2,804	2,610
RECKITT BENCKISER GROUP.....	17,806	939,760	974,357
REDECARD SA.....	13,299	216,433	196,219
REDINGTON INDIA LTD.....	4,286	5,899	8,396
REJESH EXPORTS.....	3,123	7,474	7,937
RELIANCE CAPITAL LTD.....	2,444	15,691	33,595
RELIANCE COMMUNICATIONS LTD.....	12,878	14,646	31,414
RELIANCE INDUSTRIES LTD.....	19,552	258,382	424,717
RELIANCE INFRASTRUCTURE LTD.....	2,648	26,473	38,080
RELIANCE POWER LTD.....	17,838	34,137	52,434
RENHE COMMERCIAL HOLDINGS CO.....	258,637	10,503	37,098
REPUBLIC OF INDIA.....	51,909	36,563	52,391
RESILIENT PROPERTY INCOME FUND LTD.....	5,448	28,643	22,673
REUNERT LTD.....	6,273	52,156	48,050
RHB CAPITAL BHD.....	34,008	79,250	63,524
RICHTEK TECHNOLOGY.....	91,942	538,393	580,061
RIGHTMOVE PLC.....	42,472	1,060,517	477,863
RIO TINTO PLC.....	43,733	2,070,823	2,182,394
RIOCAN.....	11,615	315,597	288,345
RIPLEY CORP SA.....	15,354	14,489	17,160
RITEK INC.....	63,872	9,083	16,963
RIVERBANK POWER CORP.....	30,975	64,691	133,939
ROBERTET SA.....	508	75,685	66,966
ROBINSON DEPARTMENT STORE PCL.....	11,427	22,307	5,234
ROBINSONS LAND CORP.....	54,282	22,442	15,628
ROSNEFT OJSC GDR.....	46,108	288,633	333,267
ROSSI RESIDENCIAL SA.....	6,125	14,959	47,183
ROSTELECOM.....	472	9,769	9,110
ROTORK PLC.....	12,306	380,249	300,093
ROWAN COMPANIES INC.....	53,016	1,714,007	1,914,713
ROYAL BAFOKENG PLATINUM LTD.....	246	1,609	1,601
ROYAL DUTCH SHELL PLC.....	12,082	814,671	871,379
RUCHI SOYA INDUSTRIES LTD.....	3,364	5,375	7,366
RUENTEX DEVELOPMENT CO LTD.....	11,424	17,431	17,285
RUENTEX INDUSTRIES LIMITED.....	1,925	3,169	3,015
RURAL ELECTRIFICATION CORP LTD.....	5,038	17,306	31,702
RUSHYDRO.....	33,427	79,857	166,279
S&T DYNAMICS CO LTD.....	686	7,816	10,942
SABANCI HOLDINGS.....	110,670	465,024	467,845
SACI FALABELLA.....	2,861	26,058	22,306

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EQUITY SECURITIES
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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
SAFESTORE HOLDINGS.....	155,834	248,695	288,511
SAHAVIRIYA STEEL INDUSTRIES PC.....	179,100	3,722	8,497
SALFACORP SA.....	2,748	5,661	8,212
SAM YOUNG ELECTRONICS.....	331	2,380	2,766
SAMCHULLY.....	110	8,467	10,315
SAMSUNG C&T CORP.....	1,995	113,900	95,306
SAMSUNG CARD CO LTD.....	1,074	29,901	44,945
SAMSUNG ELECTRO MECHANICS CO LTD.....	623	57,622	70,856
SAMSUNG ELECTRONICS CO LTD.....	3,950	4,141,552	2,811,918
SAMSUNG ENGINEERING CO LTD.....	2,115	331,427	391,426
SAMSUNG FINE CHEMICALS CO LTD.....	549	28,670	30,669
SAMSUNG FIRE & MARINE INSURANCE CO LTD.....	674	132,903	118,620
SAMSUNG HEAVY INDUSTRIES CO LTD.....	2,331	75,909	50,590
SAMSUNG LIFE INSURANCE CO.....	755	61,377	63,311
SAMSUNG SDI CO LTD.....	1,016	134,437	148,011
SAMSUNG SECURITIES CO LTD.....	1,102	47,086	55,197
SAMSUNG TECHWIN CO LTD.....	531	35,728	44,940
SAMYANG HOLDINGS CORP.....	186	7,896	10,896
SAN MIGUEL CORP.....	9,114	24,657	23,801
SANLAM LTD.....	40,381	194,918	144,192
SANTOS BRASIL PARTICIPACOES SA.....	227	3,364	3,449
SANY HEAVY EQUIPMENT INTERNATIONAL HOLDINGS CO LTD.....	19,599	10,460	13,464
SANYANG INDUSTRIAL CO LTD.....	24,674	15,935	14,686
SAPPI.....	26,640	89,415	106,062
SAPURA KENCANA PETROLEUM BHD.....	46,280	32,063	13,638
SARAWAK OIL PALMS BERHAD.....	10,269	20,341	14,281
SASOL LTD.....	9,907	415,232	384,097
SATYAM COMPUTER SERVICES LTD.....	13,868	19,509	25,525
SBERBANK OF RUSSIA.....	16,671	180,375	183,764
SBS HOLDINGS CO LTD.....	1,615	5,866	4,875
SCHINDLER HOLDING.....	245	27,406	22,338
SCORPIO TANKERS INC.....	24,100	153,999	161,243
SEAH HOLDINGS.....	87	7,479	9,581
SEAH STEEL.....	1,390	110,288	44,709
SECHE ENVIRONNEMENT SA.....	162	4,227	9,815
SECOM CO.....	8,268	377,706	387,886
SECURITY BANK CORP.....	6,277	21,214	13,002
SEGRO PLC.....	28,076	95,690	97,560
SEJONG INDUSTRIAL.....	7,316	85,268	48,576
SEKERBANK TAS.....	13,248	7,471	9,671
SELCUK ECZA.....	4,402	4,357	6,036
SEMEN GRESIK PERSERO.....	399,639	480,801	446,419
SEMICONDUCTOR MANUFACTURING INTERNATIONAL CORP.....	721,672	23,738	60,597
SEMIRARA MINING CORPORATION.....	2,618	13,557	13,013
SENAO INTERNATIONAL CO LTD.....	1,575	5,375	5,610
SENTUL CITY TBK.....	607,832	14,884	19,158
SESA GOA LTD.....	10,387	35,651	65,910
SEVERSTAL OAO.....	2,238	26,255	28,961
SEWON PRECISION.....	21	209	213
SGS HOLDINGS.....	580	1,087,220	864,244
SHAFTESBURY.....	55,500	447,867	341,416

INTERMEDIATE TERM FUND
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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
SHANDA GAMES LTD.....	10,879	43,514	52,010
SHANDONG CHENMING PAPER HOLDINGS.....	10,937	4,385	8,901
SHANDONG WEIGAO GROUP MEDICAL.....	213,767	235,349	238,906
SHANGHAI ELECTRIC.....	44,448	17,935	19,642
SHANGHAI FRIENDSHIP GROUP INC.....	38,108	46,377	39,926
SHANGHAI INDUSTRIAL HOLDINGS.....	14,699	38,658	59,856
SHANGHAI JIN JIANG INTERNATIONAL HOTELS GROUP CO LTD.....	54,879	7,287	11,719
SHANGRI-LA ASIA.....	724,246	1,379,988	1,789,967
SHENG YU STEEL.....	8,879	5,734	5,961
SHENGUAN HOLDINGS GROUP LTD.....	16,799	9,594	9,258
SHENZHEN EXPRESSWAY CO LTD.....	19,949	7,252	9,564
SHENZHEN INTERNATIONAL HOLDINGS LTD.....	260,737	15,967	16,931
SHENZHEN INVESTMENT LTD.....	62,647	14,699	18,781
SHENZHOU INTERNATIONAL GROUP LTD.....	9,975	17,231	11,423
SHIH WEI NAVIGATION CO LTD.....	4,200	3,794	5,687
SHIHLIN ELECTRIC AND ENGINEERING CORP.....	13,124	15,415	14,986
SHIHLIN PAPER CORP.....	2,275	3,071	4,607
SHIMAO PROPERTY HOLDINGS LTD.....	43,048	65,708	68,623
SHIN KONG FINANCIAL.....	186,049	53,415	68,620
SHIN ZU SHING CO.....	2,572	7,032	8,055
SHINHAN FINANCIAL GROUP.....	12,384	431,208	523,979
SHINING BUILDING BUSINESS CO LTD.....	4,900	4,082	5,337
SHINKONG INSURANCE.....	8,357	5,565	5,426
SHINKONG SYNTHETIC FIBERS CO LTD.....	43,331	12,397	14,506
SHINSEGAE CO LTD.....	2,421	443,825	630,848
SHINYOUNG SECURITIES CO.....	223	5,642	6,234
SHIPPING CORPORATION OF INDIA LTD.....	6,510	6,645	20,679
SHISEIDO LTD.....	3,242	50,990	57,430
SHOFU INC.....	1,445	15,686	12,070
SHOPRITE HOLDINGS LTD.....	4,450	81,985	51,018
SHOUGANG CONCORD INTERNATIONAL.....	183,741	8,172	28,456
SHREE CEMENTS LTD.....	145	7,879	6,018
SHREE GANESH JEWELERY HOUSE.....	69	132	276
SHREE RENUKA SUGARS LTD.....	16,422	9,294	25,419
SHRIRAM TRANSPORT FINANCE CO LTD.....	1,704	16,174	26,057
SHUI ON LAND LTD.....	110,888	44,888	50,211
SI CORP.....	5,391	270,626	266,470
SIAM CEMENT CO.....	1,242	12,362	12,857
SIAM CEMENT PUBLIC CO LTD.....	2,555	29,120	21,328
SIAM CITY CEMENT PUBLIC CO LTD.....	1,820	18,795	13,029
SIAM COMMERCIAL BANK PUBLIC CO LTD.....	22,661	104,887	66,491
SIAM MAKRO PUBLIC CO LTD.....	1,925	21,576	6,545
SICHUAN EXPRESSWAY.....	25,199	8,479	14,738
SICHUAN XINHUA WINSHARE.....	18,802	8,072	10,152
SIEMENS AG.....	654	54,913	55,139
SIGDO KOPPERS.....	8,124	19,732	17,090
SIGURD MICROELECTR.....	3,830	2,877	2,683
SIHUAN PHARMACEUTICAL HOLDINGS.....	46,548	16,802	16,613
SILICON INTEGRATED SYSTEMS CORP.....	19,074	6,331	12,773
SILICONWARE PRECISION INDUSTRIES CO.....	63,428	79,932	89,520
SILITECH TECHNOLOGY.....	1,785	3,900	4,707

INTERMEDIATE TERM FUND
EQUITY SECURITIES
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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
SIME DARBY BHD.....	72,996	227,343	221,791
SIMPLO TECHNOLOGY CO LTD.....	1,575	10,724	10,705
SINAR MAS MULTIARTHA TBK.....	8,312	3,695	4,468
SINCERE NAVIGATION CORP.....	8,050	7,219	9,754
SINDO RICOH CO SHARES.....	422	23,537	18,391
SINKONG SPINNING CO LTD.....	3,675	4,943	4,733
SINO BIOPHARMACEUTICAL.....	67,197	24,169	27,019
SINO LAND CO.....	422,800	633,367	599,880
SINO-AMERICAN SILI.....	1,750	2,717	2,656
SINOFERT HOLDINGS LTD.....	84,696	12,993	36,223
SINOMEDIA HOLDING LTD.....	38,127	14,746	12,365
SINO-OCEAN LAND HOLDINGS.....	97,995	48,386	71,274
SINOOPAC HOLDING.....	164,819	61,769	56,453
SINOPEC SHANGHAI PETROCHEMICAL CO LTD.....	45,848	13,358	16,849
SINOPEC YIZHENG CHEMICAL FIBRE CO LTD.....	33,948	6,959	8,665
SINOPHARM GROUP CO.....	76,103	208,977	230,083
SINOTRANS LTD.....	53,197	8,641	12,340
SINOTRANS SHIPPING LTD.....	39,636	9,249	16,005
SINOTRUK HONG KONG LTD.....	17,587	10,475	15,056
SINTEK PHOTRONIC CO.....	19,599	8,657	13,402
SINTEX INDUSTRIES LTD.....	6,694	7,373	26,554
SINYI REALTY CO.....	2,275	3,228	3,080
SJVN LTD.....	17,371	5,989	5,851
SK BROADBAND CO LTD.....	352	895	870
SK C&C CO LTD.....	158	14,726	21,869
SK CHEMICALS.....	484	24,375	26,297
SK ENERGY CO LTD.....	890	107,255	90,474
SK GAS.....	83	4,701	4,489
SK HOLDINGS CO LTD.....	3,366	389,410	258,775
SK NETWORKS CO LTD.....	3,960	29,942	36,921
SK SECURITIES CO.....	5,605	5,848	10,327
SK TELECOM CO LTD.....	12,234	173,623	237,118
SKC CO.....	463	17,768	11,889
SKF INDIA LTD.....	251	2,768	3,172
SKYWORTH DIGITAL HOLDINGS LTD.....	49,898	22,000	37,116
SL CORPORATION.....	455	8,362	9,024
SM DEVELOPMENT CORP.....	59,035	8,617	7,171
SM INVESTMENTS CORPORATION.....	2,921	50,600	26,124
SM PRIME.....	1,085,673	335,480	239,444
SMARTGRID AUTOMATION DISTRIB.....	1,644	2,206	2,018
SMC CORP.....	123	21,064	16,547
SOBHA DEVELOPERS LTD.....	598	3,639	4,905
SOCIEDAD MATRIZ SAAM SA.....	26,354	2,833	14,179
SOCIEDAD QUIMICA Y MINERA DE CHILE.....	788	43,848	28,596
SODA SANAYII.....	19,988	34,037	37,605
SODEXHO ALLIANCE.....	165	12,864	10,258
SODEXO EUR4.....	2,238	174,403	139,081
SOFINA.....	794	61,424	71,442
SOHO CHINA LTD.....	61,772	46,985	37,552
S-OIL CORP.....	431	34,141	25,798
SOL MELIA.....	100,440	585,057	1,428,904

INTERMEDIATE TERM FUND
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June 30, 2012

SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
SONAE SIERRA BRASIL.....	5,457	78,381	84,954
SONDA SA.....	7,607	21,308	19,365
SONIX TECHNOLOGY CO.....	2,800	4,155	6,043
SOUFUN HOLDINGS LTD.....	13,429	212,310	225,318
SOUZA CRUZ SA.....	5,390	77,917	42,866
SOZO GLOBAL LTD.....	57,713	10,269	15,098
SPAR GROUP LTD/THE.....	3,638	50,551	39,397
SPIRAX-SARCO ENGINEERING.....	6,132	190,994	173,833
SPOTLESS GROUP LTD.....	26,874	70,245	53,811
SRF LIMITED.....	2,216	8,186	13,128
SRI TRANG AGRO IND.....	17,062	7,575	10,797
ST MODWEN PROPERTIES.....	13,003	34,365	30,959
ST SHINE OPTICAL.....	350	3,888	3,833
STALPRODUKT SA.....	66	3,657	8,011
STANDARD BANK GR LTD.....	19,308	260,963	273,542
STANDARDS FOODS CORP.....	3,926	11,233	8,930
STAR PUBLICATIONS MALAYSIA BHD.....	7,402	7,413	7,878
STATE BANK OF INDIA.....	4,007	265,525	263,517
STATE TRD CORP.....	2,134	10,064	11,186
STEEL AUTHORITY OF INDIA LTD.....	6,936	11,255	22,168
STEINHOFF INTERNATIONAL HOLDINGS.....	30,968	93,338	79,048
STERLITE INDUSTRIES INDIA LTD.....	11,966	75,997	149,755
STERLITE TECHNOLOGIES LTD.....	46	26	97
STOCKLAND.....	413,485	1,305,436	1,350,451
STRAD ENERGY SERVICES LTD.....	6,800	29,216	35,102
STX CORPORATION.....	1,211	10,342	18,948
STX ENGINE CO LTD.....	793	7,198	14,316
STX OFFSHORE & SHIPBUILDING CO.....	1,998	18,233	19,285
STX PAN OCEAN CO LTD.....	3,306	12,987	31,751
SUL AMERICA SA.....	5,768	44,840	47,965
SUMITOMO REALTY & DEVELOPMENT CO.....	66,600	1,620,135	1,441,005
SUMMARECON AGUNG TBK PT.....	92,308	15,921	8,924
SUN HUNG KAI PROPERTIES.....	454,094	5,336,015	6,398,595
SUN PHARMACEUTICAL INDUSTRIES LTD.....	3,657	41,640	30,637
SUN TV NETWORK LTD.....	1,106	5,979	8,141
SUNDARAM FINANCE LTD.....	207	2,406	2,593
SUNPLUS TECHNOLOGY.....	14,874	4,415	11,319
SUNREX TECHNOLOGY.....	4,900	2,410	4,982
SUNWAY CITY BERHAD.....	26,129	18,925	21,389
SUPALAI PCL.....	19,232	10,536	4,931
SUPER GROUP.....	35,457	66,071	58,585
SUPERMAX CORP.....	15,119	9,856	10,795
SURGUTNEFTEGAZ.....	22,157	131,517	129,278
SURYA SEMESTA INTERNUSA TBK PT.....	496,870	51,843	19,870
SUZLON ENERGY LTD.....	27,828	9,270	30,755
SWEDISH MATCH CO.....	35,389	1,428,923	892,609
SWIRE PACIFIC.....	7,000	80,948	96,192
SWIRE PROPERTIES.....	278,200	832,070	657,845
SYNDICATE BANK LTD.....	4,363	8,357	11,275
SYNNEX TECHNOLOGY INTERNATIONAL CORP.....	134,670	327,156	261,864
T IS BANKASI.....	200,062	530,933	482,207

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SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
T SINAI KALKINMA B.....	15,814	16,088	11,632
TA ANN HOLDINGS BHD.....	4,179	5,922	5,471
TA CHEN STAINLESS PIPE CO LTD.....	8,400	4,539	4,295
TA CHONG BANK CO.....	50,397	15,515	13,810
TAE GU DEPARTMENT.....	1,123	13,432	12,406
TAEKWANG IND CO.....	175	93,183	107,773
TAI HAN ELECTRIC WIRE.....	2,830	7,389	18,293
TAICHUNG COMMERCIAL BANK.....	29,923	9,382	9,944
TAINAN BUSINESS.....	22,574	13,181	14,347
TAINAN SPINNING.....	43,150	18,120	20,037
TAISHIN FINANCIAL.....	164,806	62,867	60,105
TAIWAN BUSINESS BANK.....	92,267	26,552	23,900
TAIWAN CEMENT CO.....	65,943	78,002	61,039
TAIWAN COGENERATION CORP.....	6,125	3,955	3,946
TAIWAN COOPERATIVE BANK.....	101,646	59,862	56,330
TAIWAN FERTILIZER CO.....	14,174	32,394	42,079
TAIWAN GLASS.....	22,496	18,857	18,851
TAIWAN HON CHUAN.....	6,634	14,828	13,679
TAIWAN LIFE INSURANCE.....	5,487	3,038	4,807
TAIWAN MASK CORP.....	30,467	11,265	12,514
TAIWAN MOBILE CO LTD.....	11,672	38,470	27,010
TAIWAN NAVIGATION.....	6,825	7,056	8,556
TAIWAN PROSPERITY CHEMICAL.....	3,675	8,780	8,714
TAIWAN SECOM CO.....	56,077	121,780	95,994
TAIWAN SEMICONDUCTOR COMPANY.....	11,490	5,575	5,812
TAIWAN SEMICONDUCTOR MANUFACTURING CO.....	646,791	2,498,287	2,313,937
TAIWAN SOGO SHIN KONG SEC.....	5,250	5,270	4,548
TAIWAN SURFACE MOUNTING.....	3,675	7,390	7,298
TAIWAN SYNTH RUBBER.....	6,912	16,954	9,824
TALISMAN ENERGY INC.....	96,459	1,105,420	1,181,227
TALVIVAARA MINING CO.....	56,881	153,004	341,635
TAMBANG BATUBARA.....	6,825	10,645	13,035
TAN CHONG MOTOR HOLDINGS.....	9,362	13,296	13,063
TATA CHEMICALS LTD.....	1,849	10,300	15,742
TATA COMMUNICATIONS LTD.....	4,504	19,012	23,984
TATA CONSULTANCY SERVICES LTD.....	11,073	253,341	266,239
TATA GLOBAL BEVERAGES LTD.....	11,807	24,519	27,185
TATA MOTORS LTD.....	69,728	379,543	437,774
TATA POWER CO LTD.....	71,971	134,958	168,303
TATA STEEL LIMITED.....	8,156	64,487	97,353
TATA TELESERVICES LTD.....	15,726	3,985	5,755
TATUNG.....	81,533	17,352	36,394
TAURON POLSKA ENERGIA SA.....	164,205	224,858	350,437
TAV HAVALIMANLARI HOLDING.....	3,176	17,067	11,735
TCC INTERNATIONAL HOLDINGS LTD.....	33,598	8,836	10,613
TECH MAHINDRA.....	572	7,257	8,621
TECHNIP SA.....	4,800	499,194	477,189
TECHNO MEDICA CO.....	6	24,913	21,529
TECHNOS SA.....	67,284	613,022	650,495
TECHTRONIC INDUSTRY.....	576,600	723,273	418,144
TECK RESOURCES LIMITED.....	50,352	1,557,309	1,674,949

INTERMEDIATE TERM FUND
EQUITY SECURITIES
June 30, 2012

SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
TECNISA SA.....	69,548	256,699	323,667
TECO ELECTRIC & MACHINERY CO.....	54,247	35,033	26,062
TEGMA GESTAO LOGISTICA SA.....	44,467	687,126	665,070
TEKFEN HOLDING CO INC.....	5,049	18,480	15,526
TELECOM ARGENTINA SA.....	3,307	39,053	34,110
TELECOM EGYPT.....	70,136	153,967	193,730
TELECOM ITALIA SPA.....	14,944	410,360	388,539
TELEFONICA 02 CZECH REPUBLIC.....	2,990	57,221	59,985
TELEFONICA SA.....	5,501	132,420	105,781
TELEKOM MALAYSIA BHD.....	369,844	658,044	252,566
TELEKOMUNIKACJA POLSKA.....	9,514	44,388	43,844
TELEKOMUNIKASI INDONESIA.....	42,698	37,050	37,792
TELEPERFORMANCE.....	5,778	127,516	162,462
TELKOM GROUP LTD.....	10,050	23,335	50,456
TEMP HOLDINGS CO LTD.....	21,780	263,963	190,966
TENAGA NASIONAL BERHAD.....	66,477	141,098	141,219
TENCENT HOLDINGS.....	22,338	650,831	487,598
TEREOS INTERNACIONAL SA.....	2,803	3,486	5,099
TEST RITE INTERNATIONAL CO LTD.....	8,925	6,077	6,621
THAI AIRWAYS INTERNATIONAL PUBLIC CO LTD.....	29,119	19,804	18,661
THAI FARMERS BANK PUBLIC CO.....	60,383	313,703	197,487
THAI OIL PUBLIC CO LTD.....	93,178	167,961	194,591
THAI TAP WATER SUPPLY PUBLIC.....	37,413	7,716	5,227
THAI UNION FROZEN PRODUCTS PUBLIC CO LTD.....	11,374	25,696	16,515
THAILIN SEMICONDUCTOR CORP.....	13,057	4,251	6,869
THALES.....	3,327	109,864	124,081
THANACHART CAPITAL.....	19,949	18,058	18,464
THE FEDERAL BANK LTD.....	5,700	45,791	52,690
THE JAMMU AND KASHMIR BANK LTD.....	1,361	24,095	23,382
THE LINK REAL ESTATE INVESTMENT.....	6,999	28,558	24,140
THERMAX LTD.....	988	8,497	14,438
THORESEN THAI AGEN.....	7,945	4,002	5,879
TIAJIN PORT DEVELOPMENT HOLDINGS.....	48,648	5,644	11,858
TIAN AN CHINA INVESTMENT.....	28,874	15,932	18,745
TIGER BRANDS.....	2,224	66,614	50,767
TIM PARTICIPACOES SA.....	2,152	11,431	8,707
TIME DOTCOM BHD.....	11,136	12,590	10,647
TINGYI CAYMAN IS HOLDINGS CORP.....	20,999	53,656	52,141
TISCO FINANCIAL GROUP PUBLIC.....	7,157	8,676	6,170
TITAN INDUSTRIES LTD.....	2,177	8,710	6,910
TJOIN TRANSPORTATION.....	8,575	9,468	6,495
TMB BANK PUBLIC COMPANY.....	563,069	26,948	29,010
TMK OAO.....	1,625	19,500	25,696
TOFAS OTOMOBIL FAB.....	2,270	9,714	8,825
TOHO CO.....	4,890	84,268	74,881
TON YI INDL CORP.....	12,074	6,404	6,295
TONG HSING ELECTRONIC.....	3,454	11,119	10,468
TONG YANG INDUSTRY CO LTD.....	13,352	17,563	22,419
TONG YANG SECURITIES INC.....	3,454	12,350	26,315
TONGAAT-HULETT LTD.....	3,385	51,785	47,324
TOP GLOVE CORP.....	112,356	183,987	179,916

INTERMEDIATE TERM FUND
EQUITY SECURITIES
June 30, 2012

SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
TORRENT PHARMACEUTICALS LTD.....	512	5,507	6,036
TORRENT POWER LTD.....	3,254	10,606	20,460
TOTAL ACCESS COMMUNICATIONS.....	111,391	259,773	245,778
TOTAL INTI PERSADA PT.....	152,943	7,979	5,169
TOTAL SA.....	5,499	247,175	303,290
TOTVS SA.....	7,950	152,417	117,804
TOUCHSTONE EXPLORATION INC.....	47,700	9,358	24,443
TPG NUSANTARA SARL.....	102,370	14,060	16,475
TPI POLENE.....	672,684	245,691	82,630
TPI TRIUNFO PARTICIPACOES.....	72,626	269,500	351,288
TPK HOLDING CO LTD.....	90,790	1,136,204	1,196,931
TRACTEBEL ENERGIA COM.....	1,470	26,807	17,831
TRADA MARITIME.....	94,233	8,729	9,122
TRADEWINDS MALAYSIA BHD.....	16,717	47,115	44,307
TRAKYA CAM.....	6,053	8,132	9,617
TRANSCEND INFORMAT.....	5,600	15,458	15,527
TRANSMISSION DEVELOPERS INC.....	94,300	68,710	88,695
TRANSOCEAN LTD.....	36,679	1,640,652	1,880,541
TRAVELSKY TECHNOLOGY.....	23,711	12,227	12,970
TRENGGANU DEVELOPMENT & MANAGEMENT.....	56,407	74,250	39,145
TRILOGY ENERGY CORP.....	15,400	355,297	167,727
TRIOIL RESOURCES LTD.....	19,300	26,315	62,748
TRIPOD TECHNOLOGY.....	5,516	15,503	18,425
TRUE CORP PLC.....	192,830	23,314	18,677
TRUWORTHS INTERNATIONAL.....	5,119	56,028	39,501
TSANN KUEN ENTERPRISE CO LTD.....	2,450	5,181	5,232
TSINGTAO BREWERY CO.....	108,587	616,651	633,970
TSOGO SUN HOLDINGS LIMITED.....	2,928	7,518	6,327
TTY BIOPHARM CO LTD.....	175	673	669
TUBE INVESTMENTS OF INDIA.....	1,869	4,845	5,431
TUNG HO STEEL ENTERPRISE.....	21,874	21,226	19,800
TUPRAS TURKIYE PETROL RAFINE.....	2,030	43,429	40,688
TURCAS PETROLÇULUK AS.....	2,472	3,362	4,846
TURK HAVA YOLLARI.....	31,010	54,520	60,881
TURK SISE CAM.....	80,965	132,502	124,274
TURK TELEKOMUNIKASYON.....	4,060	16,564	14,225
TURK TRAKTOR.....	584	9,856	8,378
TURKCELL ILETISIM HIZMET.....	19,678	199,668	201,457
TURKIYE GARANTI BANKASI AS.....	86,999	341,513	342,899
TURKIYE HALK BANKASI.....	99,261	776,548	786,428
TURKIYE VAKIFLAR BANKASI.....	181,670	377,664	343,479
TURNKEY E&P INC.....	24,800	0	193,277
TV AZTECA CPO'S REP.....	39,373	26,218	21,614
TVA SA.....	2,451	6,427	12,223
TVS MOTOR CO LTD.....	880	575	1,393
TXC CORPORATION.....	6,882	9,879	11,302
TYC BROTHER INDUSTRIAL CO.....	240	96	142
UBS AG.....	11,574	135,121	143,693
UCO BANK.....	7,005	9,993	14,811
UEM LAND HOLDINGS.....	37,413	24,506	22,184
UFLEX LIMITED.....	9,727	19,206	31,873

INTERMEDIATE TERM FUND
EQUITY SECURITIES
June 30, 2012

SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
ULKER BISKUVI SANAYI AS.....	18,069	69,333	60,973
ULTRA PETROLEUM CORP.....	10,000	230,700	403,545
ULTRA TECH CEMENT LTD.....	1,545	41,958	33,537
ULTRAPAR PARTICIPACOES SA.....	15,308	346,440	311,446
U-MING MARINE.....	8,400	13,351	16,918
UMW HOLDINGS BHD.....	12,109	34,816	24,481
UNIBAIL.....	17,128	3,153,935	2,946,300
UNICASA INDUSTRIA DE MOVEIS SA.....	60,341	474,728	489,455
UNILEVER INDONESIA.....	9,887	24,106	18,193
UNILEVER NV NEW YORK.....	34,832	1,161,647	1,073,063
UNILEVER PCL.....	41,489	1,395,188	1,204,810
UNIMICRON TECHNOLOGY CORP.....	40,248	45,521	65,470
UNION BANK OF TAIWAN.....	32,990	11,149	8,810
UNION BANK OF THE PHILLIPINES.....	2,025	4,805	1,660
UNIPETROL SHARES.....	2,089	17,753	18,950
UNI-PRESIDENT CHINA HOLDINGS LTD.....	14,874	13,806	8,652
UNI-PRESIDENT ENTERPRISES CORP.....	38,532	61,373	40,013
UNISEM.....	9,213	3,946	7,045
UNITE GROUP PLC.....	246,255	745,441	861,684
UNITECH LTD.....	32,531	12,847	42,802
UNITED BREWERIES LTD.....	1,476	14,394	16,854
UNITED ENERGY GROUP LTD.....	86,096	12,875	11,328
UNITED MALACCA.....	1,155	2,673	2,485
UNITED MICROELECTRONICS CORP.....	985,067	670,986	715,631
UNITED OVERSEAS BANK.....	41,192	606,761	593,168
UNITED PHOSPHORUS LTD.....	6,431	14,502	22,883
UNITED PLANTATIONS.....	2,765	22,551	12,660
UNITED SPIRITS LIMITED.....	1,812	22,270	45,956
UNITED TRACTORS TBK.....	21,023	47,787	50,826
UNITY OPTO TECHNOLOGY CO.....	4,370	4,343	7,607
UNIVERSAL ROBINA CORP.....	352,364	526,434	352,927
UNIZYX HOLDING CORP.....	6,475	3,304	4,277
UPC TECHNOLOGY CO.....	21,860	11,776	13,092
URALKALI JSC.....	2,454	93,942	54,486
URANIUM ONE INC.....	34,450	87,523	427,923
URBI DESARROLLOS URBANOS SA.....	19,389	18,543	39,023
USI FAR EAST.....	19,052	17,053	10,795
USIMINAS.....	5,628	21,803	77,834
VALE SA.....	86,382	1,711,914	2,135,168
VANGUARD INTERNATIONAL SEMICONDUCTOR.....	207,009	96,283	106,091
VARUN INDUSTRIES LTD.....	693	449	3,750
VEDANTA RESOURCES PLC.....	14,277	204,222	495,712
VENTURE MANUFACTURING SINGAPORE.....	48,195	297,510	296,077
VESTEL ELECTRONIK.....	12,133	14,019	17,501
VIA TECHNOLOGIES INC.....	10,149	3,753	7,824
VIDEOCON INDUSTRIES LTD.....	3,096	9,484	16,138
VIJAYA BANK LTD.....	3,664	3,820	5,763
VIMPELCOM.....	2,599	21,075	24,797
VINA CONCHA Y TORO.....	14,805	28,886	33,449
VINDA INTERNATIONAL HOLDINGS LTD.....	6,125	9,049	7,090
VISUAL PHOTONICS EPITAXY CO LTD.....	2,625	4,102	4,239

INTERMEDIATE TERM FUND
EQUITY SECURITIES
June 30, 2012

SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
VIVENDI SA.....	15,480	287,407	364,902
VODACOM GROUP LTD.....	3,113	35,364	26,012
VOLTAS LTD.....	2,431	4,558	9,726
VOPAK (KONINKLIJKE) EUR1.....	10,759	690,181	527,836
VS INDUSTRY BHD MYR1.....	888	447	563
VTB BANK JSC GDR.....	14,259	50,334	72,838
VTECH HOLDINGS.....	56,453	670,289	596,397
WAH SEONG.....	9,817	5,812	6,991
WAL-MART DE MEXICO SA DE CV.....	141,617	376,460	394,450
WALSIN LI HWA WIRE & CABLE.....	119,519	32,994	50,876
WALSIN TECHNOLOGY.....	14,541	3,523	8,257
WAN HAI LINES.....	40,090	19,586	23,049
WANT WANT CHINA HOLDINGS LTD.....	62,822	76,939	53,109
WATERLAND FINANCIAL HOLDINGS.....	60,800	20,446	17,791
WAVEFRONT TECHNOLOGY SOLUTIONS.....	14,200	6,547	32,297
WCT BERHAD.....	17,167	12,974	15,449
WEATHERFORD INTERNATIONAL LTD.....	144,710	1,827,687	2,416,278
WEG SA.....	7,332	70,108	74,614
WEI CHUAN FOOD.....	7,000	7,050	8,339
WEICHAH POWER CO.....	4,725	18,608	16,902
WEIR GROUP.....	11,277	270,620	348,329
WELLYPOWER OPTRONICS CORP.....	32,556	14,325	36,441
WELSPUN CORP LTD.....	4,550	9,656	18,969
WESTERN ENERGY SERVICES CORP.....	12,300	67,884	110,222
WESTFIELD GROUP.....	117,224	1,141,524	1,148,697
WHARF HOLDINGS.....	129,000	707,626	755,002
WHITEHAVEN COAL LTD.....	99,117	421,640	556,787
WIJAYA KARYA.....	64,851	7,250	4,645
WILLIAM DEMANT HOLDING.....	3,268	293,752	297,215
WILSON BAYLY HOLME.....	1,701	26,873	24,307
WINBOND ELECTRONIC.....	690,183	103,464	165,892
WINCOR NIXDORF AG.....	484	17,189	17,689
WING TAI HOLDINGS.....	646,900	681,727	1,168,474
WINSTEK SEMICONDUCTOR CORP.....	4,875	5,513	4,201
WINTEK CORP.....	41,557	22,666	35,196
WIPRO LTD.....	5,800	44,397	59,752
WIRE CARD AG.....	952	18,475	9,718
WISTRON CORP.....	37,500	45,800	57,000
WISTRON NEWEB CORPORATION.....	4,804	9,838	8,519
WNS HOLDINGS LTD.....	375	3,647	3,215
WOCKHARDT LTD.....	591	9,892	5,377
WOLSELEY.....	31,570	1,176,995	1,045,608
WOOLWORTHS HOLDINGS.....	35,378	217,326	192,811
WOONGJIN CHEMICAL CO LTD.....	5,691	3,637	5,491
WOONGJIN COWAY CO LTD.....	1,025	31,873	35,236
WOONGJIN HOLDINGS CO LTD.....	674	3,347	7,565
WOONJIN THINKBIG CO LTD.....	310	2,691	6,566
WOORI FINANCE HOLDINGS CO LTD.....	34,933	379,718	405,913
WOORI INVESTMENT & SECURITIES CO LTD.....	4,495	43,370	57,879
WPG HOLDINGS LIMITED.....	27,063	31,560	39,776
WT MICROELECTRONICS CO LTD.....	7,350	9,899	10,339

INTERMEDIATE TERM FUND
EQUITY SECURITIES
June 30, 2012

SCHEDULE A
(CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
WUMART STORES INC.....	91,897	185,765	188,776
X 5 RETAIL GROUP.....	1,243	28,285	45,421
XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD.....	8,645	3,176	4,271
XINJIANG XINXIN MINING.....	23,624	4,782	11,848
XINYUAN REAL ESTATE CO LTD.....	14,356	43,642	41,238
XSTRATA.....	104,046	1,303,243	1,681,766
XTEP INTERNATIONAL HOLDINGS LTD.....	10,412	3,624	8,722
XTREME COIL DRILLING CORP.....	11,200	16,682	54,718
YAGEO CORP.....	73,846	21,597	33,897
YAHOO JAPAN CORP.....	436	140,548	142,101
YANDEX NV.....	12,656	241,100	309,719
YANGARRA RESOURCES LTD.....	43,100	13,106	26,321
YANGMING MARINE TRANSPORT CORP.....	50,625	22,615	23,772
YANTAI CHANGYU PIO.....	26,555	179,045	192,385
YANZHOU COAL MINING CO LTD.....	30,361	50,507	75,352
YAPI KREDI SIGORTA.....	195	1,902	1,513
YAPI VE KREDI BANKASI.....	12,952	26,568	35,440
YES BANK LTD.....	4,743	28,830	33,619
YESCO CO LTD.....	434	9,462	9,917
YIEH PHUI ENTERPRISE.....	37,979	11,539	12,855
YINGDE GASES GROUP CO LTD.....	15,749	14,334	16,741
YOHO RESOURCES INC.....	49,700	78,003	191,405
YOUNG FAST OPTOELECTRONICS CO.....	3,788	8,569	16,933
YOUNG OPTICS INC.....	553	1,923	4,092
YOUNG POONG CORP.....	35	27,060	17,966
YOUNGONE CORP.....	420	14,350	13,722
YTL CORP.....	129,708	82,510	58,234
YTL POWER INTERNATIONAL BHD.....	45,848	25,411	31,600
YUANTA FINANCIAL HOLDING CO LTD.....	202,374	91,757	105,300
YUE LOONG MOTOR.....	21,699	38,047	26,859
YUE YUEN INDIVIDUAL HOLDING.....	110,039	343,303	369,975
YUEN FOONG YU MFG.....	30,127	12,450	11,699
YUHAN CORP.....	251	29,310	31,403
YUNG TAY ENGINEER.....	6,650	11,125	6,577
YUNGSHIN GLOBAL HOLDING CO LTD.....	3,675	5,035	5,595
ZAKLADY AZOTOWE PULAWY.....	595	18,014	15,433
ZEE ENTERTAINMENT ENTERPRISES.....	7,909	20,793	22,959
ZEE LEARN LTD.....	0	0	0
ZENSAR TECHNOLOGIES LTD.....	1,336	6,223	4,663
ZHAOJIN MINING INDUSTRY CO.....	117,461	152,942	198,879
ZHEJIANG EXPRESSWAY CO.....	23,099	15,217	20,657
ZHUZHOU CSR TIMES ELECTRIC CO.....	8,400	22,686	17,919
ZIG SHENG INDUSTRIAL CO LTD.....	397	124	249
ZIJIN MINING GROUP CO LTD.....	199,871	66,994	119,198
ZINWELL.....	9,450	10,071	13,567
ZTE CORP.....	10,310	19,858	26,205
TOTAL FOREIGN COMMON STOCKS		326,661,360	336,934,076
OTHER - EQUITY SECURITIES			
CENCOSUD SA.....	1,587	517	0
FIDELITY ASIAN VALUES.....	130	14	35

INTERMEDIATE TERM FUND
EQUITY SECURITIES
 June 30, 2012

SCHEDULE A
 (CONTINUED)

SECURITY	SHARES	VALUE (\$)	COST (\$)
MAGNUM HUNTERS RESOURCES.....	1,800	0	0
TOTAL OTHER - EQUITY SECURITIES		<u>531</u>	<u>35</u>
TOTAL EQUITY SECURITIES		<u>511,062,371</u>	<u>524,728,545</u>

INTERMEDIATE TERM FUND
PREFERRED STOCKS AND CONVERTIBLE SECURITIES

SCHEDULE B

June 30, 2012

SECURITY	SHARES	VALUE (\$)	COST (\$)
DOMESTIC PREFERRED STOCKS			
J P MORGAN CHASE.....	400,000	438,516	395,000
SLM CORP.....	3,600	80,928	40,500
TOTAL DOMESTIC PREFERRED STOCKS		<u>519,444</u>	<u>435,500</u>
FOREIGN PREFERRED STOCKS			
AES CORP.....	1,942	24,337	39,576
AES TIETE SA.....	1,907	27,027	22,555
BANCO BRADESCO SA.....	10,819	159,672	169,459
BANCO ESTADO DO RIO GRANDE DO SUL SA BANRISUL.....	40,693	286,276	378,979
BANCO INDUSTRIAL ET COMMERICAL.....	2,625	7,543	17,245
BRASKEM SA.....	123,994	827,789	799,636
CENTRAIS ELECTRICAS DE SANTA CATARINA SA.....	173	3,505	3,644
CENTRAIS ELETRICAS BRASILEIRAS SA.....	8,803	84,459	99,925
CIA ENERGETICA DE SAO PAULO.....	3,167	57,307	44,945
COMGAS CIA GAS SAO.....	1,152	24,549	25,021
COMPANHIA DE BEBIDAS.....	40,696	1,559,867	1,234,065
COMPANIA VALE DO RIO DOCE.....	52,474	1,015,701	1,031,079
ENEL SPA.....	13,669	259,295	247,191
ESTADO DO PARANA BRAZIL.....	1,942	42,107	39,716
GERDAU SA COSG.....	67,841	592,216	620,046
ITAU UNIBANCO HOLDING SA.....	79,208	1,101,529	1,151,841
ITAUSA INVESTIMENTOS SA.....	882,854	3,695,963	4,002,754
KLABIN.....	12,155	53,595	35,095
LOJAS AMERICANAS SA.....	5,975	38,985	45,090
MARCOPOLO SA.....	5,180	22,839	22,316
METALURGICA GERDAU SA.....	36,487	397,693	448,217
OI SA.....	5,530	22,602	25,001
PETROLEO BRASILEIRO SA.....	31,441	570,346	990,008
SAMSUNG ELECTRONICS CO LTD.....	610	399,086	383,864
SAO PAULO ALPARGATAS SA.....	3,446	22,618	15,492
SUZANO PAPEL E CELULOSE SA.....	5,274	10,374	48,600
TELEFONICA BRASIL SA.....	19,206	473,774	567,176
TRAN ELETRAPAULISTA.....	735	23,340	19,273
ULTRAPAR PARTICIPACOES SA.....	1,837	41,672	27,751
USINAS SID MINAIS GERAIS.....	13,488	42,768	182,911
VALE SA.....	101,592	1,982,058	2,155,956
TOTAL FOREIGN PREFERRED STOCKS		<u>13,870,891</u>	<u>14,894,429</u>
CONVERTIBLE SECURITIES			
BANK OF AMERICA CORP.....	132	128,291	104,377
TOTAL CONVERTIBLE SECURITIES		<u>128,291</u>	<u>104,377</u>
TOTAL PREFERRED STOCKS AND CONVERTIBLE SECURITIES		<u>14,518,626</u>	<u>15,434,307</u>

INTERMEDIATE TERM FUND

SCHEDULE C

PURCHASED OPTIONS

June 30, 2012

SECURITY	CONTRACTS	VALUE (\$)	COST (\$)
PURCHASED OPTIONS			
ASX S&P/ASX 200 INDEX			
PUT AUG 13 3406.095 ED 08/15/2013	14,539	2,054,339	5,202,906
PUT JUN 13 3912.3234 ED06/20/2013	11,672	3,017,657	4,191,202
PUT SEP 12 3701.583 ED 09/20/2012	31,871	1,295,620	3,035,863
BRENT CRUDE OIL FUTURE			
PUT DEC 12 085.000 ED 11/12/2012	1	2,516	0
PUT SEP 12 100.000 ED 008/13/2012	2	11,817	0
CMS/SWP 10Y OPTION			
CALL APR 16 005.890 ED 04/15/2016	98,000,000	156,326	509,600
CALL APR 16 005.890 ED 04/15/2016	98,000,000	175,207	548,800
CALL APR 16 005.910 ED 04/08/2016	98,000,000	172,145	547,575
CALL AUG 16 005.600 ED 08/19/2016	96,000,000	262,371	643,200
CALL AUG 16 005.650 ED 08/18/2016	96,000,000	257,891	624,000
CALL AUG 16 005.820 ED 08/30/2016	96,000,000	187,959	595,200
CALL MAR 14 005.630 ED 03/31/2014	98,000,000	25,632	470,400
CALL MAR 14 005.640 ED 03/20/2014	98,000,000	24,337	436,100
CALL MAR 14 005.740 ED 03/07/2014	98,000,000	41,927	583,100
CALL MAR 16 005.680 ED 03/11/2016	98,000,000	182,201	570,850
CALL MAR 16 005.800 ED 03/21/2016	98,000,000	251,659	529,200
CALL OCT 15 005.820 ED 10/08/2015	99,000,000	121,990	566,775
CALL OCT 15 005.850 ED 10/02/2015	99,000,000	142,511	572,963
CALL OCT 15 005.875 ED 10/08/2015	99,000,000	134,001	568,260
CALL OCT 15 005.880 ED 10/05/2015	99,000,000	192,124	569,250
CALL SEP 10 005.690 ED 09/08/2015	99,000,000	123,924	405,900
CALL SEP 10 005.800 ED 09/28/2015	99,000,000	136,596	550,688
CALL SEP 10 005.820 ED 09/28/2015	99,000,000	120,254	554,400
CALL SEP 10 005.840 ED 09/22/2015	99,000,000	190,184	524,700
CALL SEP 10 005.850 ED 09/14/2015	99,000,000	115,485	440,550
CALL SEP 16 005.450 ED 09/15/2016	96,000,000	225,474	607,200
CALL SEP 17 005.700 ED 09/06/2017	96,000,000	258,584	604,800
CALL SEP 2016 005.500 E09/01/2016	96,000,000	217,143	612,000
COPPER FUTURE			
PUT DEC 12 7000.000 ED 12/05/2012	1	7,986	8,508
CORN FUTURE			
CALL DEC 12 600.000 ED 11/23/2012	4	13,050	5,136
CALL DEC 12 700.000 ED 11/23/2012	3	4,360	9,304
CALL SEP 12 600.000 ED 08/24/2012	4	9,926	3,668
DKK/EUR SPOT OPTION			
PUT AUG 12 007.4333 ED 08/28/2012	19,150,000	49,102	217,238
PUT AUG 12 007.4340 ED 08/22/2012	19,150,000	41,556	191,132
PUT AUG 12 007.4351 ED 08/28/2012	19,150,000	40,363	203,488
PUT AUG 12 007.4376 ED 08/23/2012	19,150,000	45,257	185,565
PUT AUG 12 007.4385 ED 08/27/2012	19,150,000	79,700	199,260
PUT AUG 12 007.440 ED 008/31/2012	19,150,000	56,289	203,155
PUT AUG 12 007.4414 ED 08/23/2012	19,150,000	55,390	169,099

INTERMEDIATE TERM FUND
PURCHASED OPTIONS
June 30, 2012

SCHEDULE C
(CONTINUED)

SECURITY	CONTRACTS	VALUE (\$)	COST (\$)
PUT AUG 12 007.4416 ED 08/31/2012	38,300,000	121,999	413,583
PUT SEP 12 007.4413 ED 09/04/2012	38,300,000	123,688	412,075
PUT SEP 12 007.4413 ED 09/04/2012	38,300,000	123,688	412,221
FUTURES			
CALL DEC 15 145.000 ED 11/17/2015	1	3,417	8,584
GOLD 100 OZ FUTURE			
PUT OCT 12 1400.000 ED 09/25/2012	2	1,797	4,703
INTEREST RATE SWAP			
PUT MAR 11 001.890 ED 003/13/2013	10,336,734,679	2,597	437,203
ITAU UNIBANCO HOLDING SA			
PUT AUG 12 040.000 ED 008/21/2012	19,320	107,777	102,448
PUT SEP 12 038.320 ED 009/17/2012	8,400	39,119	36,343
KOSPI 200 INDEX			
PUT AUG 13 207.000 ED 008/08/2013	259,016,869	1,810,879	5,230,080
PUT AUG 13 223.3503 ED 08/08/2013	234,186,366	2,429,379	4,087,723
PUT JUN 13 241.7747 ED 06/13/2013	213,610,632	3,135,531	3,519,876
NATURAL GAS FUTURE			
CALL JAN 13 004.000 ED 12/26/2012	6	11,713	17,789
PUT OCT 12 002.500 ED 009/25/2012	6	9,497	10,070
SOYBEAN FUTURES			
CALL JUL 12 1500.00 ED 06/21/2013	3	9,880	8,406
USD/JPY SPOT OPTION			
PUT JUN 14 105.000 ED 006/27/2014	144,898,500	1,041,837	2,079,728
PUT MAR 13 105.000 ED 003/27/2013	160,000,000	94,704	1,776,000
PUT MAR 13 115.000 ED 003/12/2013	89,884,648	5,918	372,023
PUT MAR 13 115.000 ED 003/14/2013	125,160,212	10,194	904,908
TOTAL PURCHASED OPTIONS		19,584,467	46,294,796

INTERMEDIATE TERM FUND

SCHEDULE D

DEBT SECURITIES

June 30, 2012

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
U. S. GOVERNMENT OBLIGATIONS			
COMMIT TO PURCHASE FEDERAL HOME LOAN MORTGAGE CORP 0.04% DUE 8/1/2042.....	5,000,000	5,296,094	5,296,094
COMMIT TO PURCHASE FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.035% DUE 8/1/2042.....	37,000,000	38,786,408	38,669,541
FEDERAL HOME LOAN MORTGAGE CORP			
0.0069875% DUE 12/15/2031.....	9,224	9,265	9,252
0.0131468% CMO T 62 1A1 DUE 10/25/2044.....	322,766	323,227	324,225
0.035% DUE 8/15/2024.....	5,295,379	5,608,740	5,273,866
0.04% CMO DUE 9/15/2018.....	6,871,228	7,226,807	6,460,028
0.045% DUE 11/1/2037.....	253,912	271,291	234,789
0.045% DUE 6/1/2023.....	114,253	121,580	109,183
0.045% DUE 7/1/2037.....	192,682	205,869	178,170
0.045% PASS THRU G0-2645 DUE 1/1/2037.....	195,784	209,459	181,039
0.045% PASS THRU G0-2727 DUE 4/1/2037.....	2,710,006	2,895,486	2,513,107
0.045% PASS THRU G0-3085 DUE 6/1/2037.....	218,102	233,030	201,676
0.045% CMO 2643 LC DUE 7/15/2018.....	3,718,548	3,946,419	3,543,660
0.045% CMO 2649 QH DUE 7/15/2018.....	1,113,104	1,179,657	1,073,450
0.045% CMO 2948 KT DUE 3/15/2020.....	4,459,065	4,950,784	4,302,997
0.045% CMO 2999 NC DUE 12/15/2018.....	3,273,990	3,327,962	3,187,024
0.045% CMO 3170-EB DUE 6/15/2021.....	646,036	731,299	591,502
0.045% PASS THRU 13-1271 DUE 1/1/2036.....	1,049,782	1,113,759	980,562
0.045% PASS THRU A4-6882 DUE 9/1/2035.....	1,358,693	1,453,596	1,257,215
0.045% PASS THRU G0-3585 DUE 11/1/2037.....	5,718,753	6,110,161	5,303,250
0.045% PASS THRU J0-7416 DUE 4/1/2023.....	211,918	225,508	202,514
0.045% PASS THRU J0-7688 DUE 4/1/2023.....	329,879	351,033	315,240
0.045% PASS THRU J0-7771 DUE 5/1/2023.....	794,775	845,742	759,507
0.045% PASS THRU J0-7822 DUE 5/1/2023.....	151,159	160,852	144,451
0.045% PASS THRU J0-7889 DUE 5/1/2023.....	187,562	199,590	179,239
0.045% PASS THRU J0-7901 DUE 5/1/2023.....	938,365	998,833	896,725
0.045% PASS THRU J0-7925 DUE 5/1/2023.....	186,011	197,939	177,757
0.045% PASS THRU J0-7992 DUE 5/1/2023.....	128,581	136,827	122,875
0.05% CMO 2924 MQ DUE 9/15/2033.....	5,295,379	5,514,115	5,166,304
0.05% PASS THRU N3-1461 DUE 11/1/2037.....	2,429,425	2,593,320	2,347,432
0.0775% CMO 1394 IA DUE 10/15/2022.....	1,279,937	1,476,816	1,312,291
0.085% CMO 1311-KA DUE 7/15/2022.....	147,850	148,505	150,652
0.099% REMIC CMO 17-I DUE 10/15/2019.....	73,542	85,551	74,438
0.1% REMIC CMO 18-D DUE 11/15/2019.....	26,461	26,779	26,914
0.11% PASS THRU 17-0147 DUE 11/1/2015.....	804	891	802
0.115% PASS THRU 17-0139 DUE 8/1/2015.....	704	707	700
FEDERAL NATIONAL MORTGAGE ASSOCIATION			
0.0030525% REMIC CMO 07-73 A1 DUE 7/25/2037.....	172,485	165,094	170,544
0.0037525% DUE 3/25/2036.....	170,964	159,301	170,964
0.0044525% REMIC CMO 07 114 A6 DUE 10/27/2037.....	1,400,000	1,392,004	1,331,750
0.0074525% REMIC CMO 10-136 FA DUE 12/25/2040.....	1,037,968	1,037,371	1,037,319
0.0084875% REMIC CMO 3397 FC DUE 12/15/2037.....	677,644	680,369	679,444
0.0349% DUE 12/1/2020.....	7,121,431	7,702,259	7,128,108
0.035% DUE 1/1/2042.....	341,057	358,847	346,599
0.035% DUE 12/1/2041.....	345,094	363,094	350,702
0.035% DUE 12/1/2041.....	283,815	298,619	288,427

INTERMEDIATE TERM FUND
DEBT SECURITIES
June 30, 2012

SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
0.035% DUE 3/1/2041.....	59,234	62,323	59,965
0.03719% DUE 9/1/2037.....	223,790	240,804	225,539
0.04% DUE 1/1/2023.....	69,291	73,756	68,111
0.04% DUE 12/1/2022.....	67,152	71,479	66,008
0.04% DUE 12/1/2022.....	116,577	124,089	114,592
0.04% DUE 12/1/2022.....	182,850	194,632	179,735
0.04% DUE 2/1/2022.....	25,533	27,178	25,098
0.04% DUE 3/1/2023.....	70,564	75,111	69,362
0.04% DUE 3/1/2023.....	85,115	90,600	83,666
0.04% DUE 5/1/2022.....	364,245	387,717	358,041
0.04% DUE 5/1/2022.....	412,707	440,076	405,678
0.04% DUE 6/1/2022.....	270,972	290,254	266,357
0.04% DUE 7/1/2022.....	24,467	26,043	24,050
0.04% DUE 7/25/2023.....	2,719,177	2,908,042	2,535,633
0.04% DUE 9/1/2040.....	857,461	914,041	887,606
0.04% PASS THRU 0257194 DUE 3/1/2023.....	260,717	277,518	256,277
0.04% PASS THRU 0899306 DUE 4/1/2022.....	153,115	162,982	150,507
0.04% PASS THRU 0904977 DUE 3/1/2022.....	310,949	331,570	305,654
0.04% PASS THRU 0960958 DUE 3/1/2023.....	180,100	191,705	177,033
0.04% PASS THRU 0972015 DUE 2/1/2023.....	326,451	347,487	320,891
0.04% REMIC CMO 04 08 LP DUE 1/25/2019.....	3,429,322	3,502,586	3,308,224
0.04% REMIC CMO 04-29 L DUE 9/25/2017.....	83,809	84,021	82,198
0.04% REMIC CMO 04-3 BE DUE 2/25/2019.....	4,765,841	5,046,668	4,347,340
0.05% PASS THRU 0745581 DUE 5/1/2036.....	1,853,711	2,011,356	1,784,196
0.06% PASS THRU 0426612 DUE 10/1/2028.....	128,911	144,637	122,354
0.06% PASS THRU 0443239 DUE 10/1/2028.....	25,999	29,286	24,613
0.06% PASS THRU 0529320 DUE 7/1/2029.....	475,325	528,858	450,698
0.064% REMIC CMO 93-G40 H DUE 12/25/2023.....	1,415,012	1,569,909	1,400,358
0.065% PASS THRU 0323606 DUE 3/1/2029.....	265,864	305,652	257,348
0.065% PASS THRU 0323755 DUE 11/1/2013.....	59,115	60,647	58,547
0.07% PASS THRU 0323937 DUE 9/1/2014.....	169,065	177,359	178,066
0.08375% REMIC CMO 92-G41 MB DUE 8/25/2022.....	250,808	300,921	258,368
0.085% REMIC CMO 92-G19 M DUE 4/25/2022.....	296,683	349,060	304,372
0.086% REMIC CMO 50-CL G DUE 8/25/2019.....	49,365	55,785	50,237
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			
0.07% PASS THRU 0001212 DUE 6/20/2023.....	21,580	25,206	21,666
0.1% PASS THRU 0151185 DUE 3/15/2016.....	4,085	4,105	4,022
0.1% PASS THRU 0233778 DUE 2/15/2018.....	3,865	3,938	3,844
0.105% PASS THRU 0224630 DUE 10/15/2017.....	1,950	1,960	1,877
SMALL BUSINESS ADMINISTRATION			
0.04233% PART CERT 2009-10B 1 DUE 9/10/2019.....	1,151,533	1,267,246	1,151,533
UNITED STATES TREASURY			
0% BILL DUE 10/18/2012.....	58,000	57,961	57,961
0% BILL DUE 10/4/2012.....	226,000	225,847	225,847
0% BILL DUE 3/7/2013.....	26,820,000	26,791,504	26,791,504
0% BILL DUE 5/2/2013.....	565,000	564,155	564,155
0% BILL DUE 5/30/2013.....	22,000	21,963	21,963
0% BILL DUE 6/27/2013.....	300,000	299,393	299,393
0% BILL DUE 9/13/2012.....	89,000	88,939	88,939
0% BILL DUE 9/20/2012.....	3,000	2,998	2,998

INTERMEDIATE TERM FUND
DEBT SECURITIES
June 30, 2012

SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
0% BILL DUE 9/27/2012.....	194,000	193,872	193,872
0.00125% NOTE DUE 9/30/2013.....	22,770,129	22,726,547	22,713,517
0.0225% NOTE DUE 5/31/2014.....	7,890,114	8,177,362	7,871,585
0.02375% NOTE DUE 8/31/2014.....	50,438,483	52,637,298	51,401,764
0.03% BOND DUE 5/15/2042.....	13,150,000	13,772,574	13,970,969
0.03% BOND DUE 5/15/2042.....	1,900,000	1,989,954	2,010,081
0.03125% BOND DUE 11/15/2041.....	2,500,000	2,687,500	2,706,547
0.03375% NOTE DUE 11/30/2012.....	503,061	509,703	501,921
0.035% BOND DUE 2/15/2039.....	83,326	0	0
0.0375% BOND DUE 8/15/2041.....	400,000	482,375	485,594
0.04125% NOTE DUE 5/15/2015.....	11,819,285	13,061,232	13,110,574
0.0425% BOND DUE 11/15/2040.....	18,040,000	23,598,575	17,898,071
0.0425% BOND DUE 11/15/2040.....	57,797	0	0
0.04375% BOND DUE 11/15/2039.....	2,118,152	2,821,443	2,052,773
0.04375% BOND DUE 2/15/2038.....	7,307,623	9,696,302	7,857,905
0.04625% BOND DUE 2/15/2040.....	1,999,005	2,765,186	2,012,293
0.05375% BOND DUE 2/15/2031.....	2,753,597	4,012,508	3,154,590
TOTAL U. S. GOVERNMENT OBLIGATIONS		<u>319,012,656</u>	<u>299,456,809</u>
FOREIGN GOVERNMENT AND PROVINCIAL OBLIGATIONS			
AUSTRALIA COMMONWEALTH			
0.045% DUE 4/15/2020.....	3,319,450	3,791,179	3,586,880
0.06% DUE 2/15/2017.....	2,107,900	2,488,265	2,455,471
0.0625% DUE 4/15/2015.....	5,304,225	5,999,455	5,768,136
BANK NEDERLANDSE GEMEENTEN			
0.0375% DUE 12/16/2013.....	2,400,000	3,182,168	3,565,860
BM&F MARGEM GARANTIA			
0% DUE	7,754,964	6,511,692	6,478,879
CZECH REPUBLIC			
0.04125% DUE 3/18/2020.....	275,800	383,009	395,428
0.04625% DUE 6/23/2014.....	802,775	1,086,000	1,223,318
0.05% DUE 6/11/2018.....	620,550	907,604	972,084
DUTCH GOVERNMENT			
0.0375% BONDS DUE 7/15/2014.....	1,319,900	1,791,600	1,847,862
FEDERAL REPUBLIC OF GERMANY			
0.0125% DUE 10/14/2016.....	6,700,000	8,768,597	9,134,508
0.0225% DUE 4/10/2015.....	6,400,000	8,575,448	8,930,956
0.0275% DUE 4/8/2016.....	6,250,000	8,628,826	9,408,870
0.0325% DUE 7/4/2015.....	738,750	1,021,793	1,119,004
0.035% BONDS DUE 1/4/2016.....	3,895,675	5,489,800	5,910,052
0.04% DUE 10/11/2013.....	3,718,375	4,953,328	5,382,968
0.04% DUE 10/11/2013.....	12,200,000	16,251,886	18,372,743
0.0425% DUE 7/4/2018.....	7,550,000	11,466,070	11,090,878
0.0425% DUE 7/4/2018.....	2,807,250	4,263,328	4,696,672
0.0625% BONDS DUE 1/4/2024.....	950,525	1,765,608	1,915,760
FEDERATION OF MALAYSIA			
0.03702% DUE 2/25/2013.....	50,840,000	16,083,291	17,001,893
FEDERATIVE REPUBLIC OF BRAZIL			
0.06% DUE 5/15/2013.....	2,890,483	3,190,779	3,527,988
0.06% DUE 5/15/2045.....	5,522,711	7,170,090	7,344,754

INTERMEDIATE TERM FUND
DEBT SECURITIES
June 30, 2012

SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
0.06% DUE 8/15/2012.....	178,793	1,950,857	2,123,662
0.06% DUE 8/15/2014.....	3,873,844	4,449,344	4,506,488
0.06% DUE 8/15/2016.....	18,207,066	21,332,336	21,160,408
0.06% DUE 8/15/2020.....	3,003,719	3,613,272	3,643,912
0.06% DUE 8/15/2022.....	6,853,724	8,315,105	8,153,038
0.06% DUE 8/15/2030.....	3,198,404	4,026,226	3,951,781
0.06% DUE 8/15/2050.....	536,378	710,415	672,619
0.1% DUE 1/1/2021.....	22,150,000	11,000,082	11,422,860
FMS WERTMANAGEMENT			
0.0116063% DUE 6/16/2014.....	500,000	783,558	799,912
FRENCH REPUBLIC			
0.0375% DUE 10/25/2019.....	500,000	701,626	692,401
0.0375% DUE 10/25/2019.....	3,531,225	4,955,199	5,395,212
0.0375% DUE 4/25/2021.....	400,000	555,692	565,314
0.04% BONDS DUE 10/25/2038.....	500,000	678,878	699,759
0.0425% DUE 10/25/2017.....	400,000	574,778	571,097
0.0425% DUE 4/25/2019.....	700,000	1,010,454	1,024,856
0.0475% BONDS DUE 4/25/2035.....	100,000	151,200	155,390
0.0575% BONDS DUE 10/25/2032.....	100,000	169,697	171,921
GOVERNMENT OF CANADA			
0.04% DUE 6/1/2016.....	6,050,000	6,565,180	6,139,366
0.0425% DUE 6/1/2018.....	5,950,000	6,785,609	6,135,164
HONG KONG GOVERNMENT			
0.0266% DUE 12/17/2012.....	1,443,849	188,290	194,419
INSTITUT CREDITO OFICIAL			
0.0071585% DUE 1/28/2013.....	1,900,000	1,843,798	1,862,950
JAPAN FINANCE ORGANIZATION FOR MUNICIPALITIES			
0.019% DUE 6/22/2018.....	500,000,000	6,858,729	5,870,851
JAPAN GOVERNMENT			
0% DUE 7/17/2012.....	580,000,000	7,267,235	7,159,117
0% DUE 9/24/2012.....	160,000,000	2,004,767	1,992,654
0.005% DUE 3/20/2015.....	910,000,000	11,525,009	9,903,991
0.007% DUE 9/20/2014.....	566,867,500	7,197,406	7,538,497
0.011% DUE 9/20/2021.....	359,032,500	4,636,145	4,655,177
0.013% DUE 3/20/2020.....	1,385,000,000	18,344,906	17,020,435
0.016% DUE 6/20/2014.....	765,837,500	9,879,093	10,336,589
0.02% DUE 3/20/2042.....	380,000,000	4,860,357	5,067,147
KINGDOM OF BELGIUM			
0.0425% DUE 9/28/2014.....	1,400,000	1,904,644	1,901,691
KINGDOM OF SPAIN			
0.02405% DUE 3/25/2014.....	3,400,000	4,127,794	4,805,526
0.042% BONDS DUE 1/31/2037.....	400,000	347,070	392,789
0.0425% DUE 10/31/2016.....	500,000	601,225	650,951
0.0525% DUE 4/6/2029.....	100,000	122,403	131,853
KINGDOM OF THE NETHERLANDS			
0.04% DUE 7/15/2019.....	3,000,000	4,387,908	4,373,108
0.045% DUE 7/15/2017.....	7,500,000	11,018,844	11,742,658
MALAYSIAN GOVERNMENT			
0.05094% DUE 4/30/2014.....	850,000	277,598	297,005

INTERMEDIATE TERM FUND
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SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
NETHERLANDS GOVERNMENT			
0.025% DUE 1/15/2017.....	100,000	134,678	138,698
POLAND GOVERNMENT			
0.05625% DUE 6/20/2018.....	290,575	427,202	448,989
PROVINCE OF BRITISH COLUMBIA			
0.043% DUE 6/18/2042.....	200,000	233,192	215,048
PROVINCE OF NEW BRUNSWICK CANADA			
0.0275% DUE 6/15/2018.....	975,562	1,046,419	972,664
PROVINCE OF ONTARIO CANADA			
0.023% DUE 5/10/2016.....	975,562	1,017,758	973,640
0.0245% DUE 6/29/2022.....	400,000	394,816	398,452
0.0295% DUE 2/5/2015.....	3,300,000	3,481,556	3,487,444
0.0315% DUE 6/2/2022.....	1,000,000	1,012,978	1,002,258
0.04% DUE 6/2/2021.....	500,000	543,249	534,212
0.0495% DUE 11/28/2016.....	975,562	1,131,816	950,265
0.062% DUE 6/2/2031.....	100,000	136,689	132,062
PROVINCE OF QUEBEC CANADA			
0.035% DUE 12/1/2022.....	900,000	928,851	924,663
0.035% DUE 7/29/2020.....	1,000,000	1,100,000	1,052,513
0.0425% DUE 12/1/2021.....	500,000	549,492	541,149
REALM OF NEW ZEALAND			
0.05% DUE 3/15/2019.....	7,600,000	6,779,030	5,773,023
0.055% DUE 4/15/2023.....	14,525,000	13,751,707	12,728,120
0.055% DUE 4/15/2023.....	4,200,000	3,976,397	3,744,394
0.06% DUE 12/15/2017.....	2,930,375	2,715,012	2,740,845
0.06% DUE 4/15/2015.....	13,272,875	11,662,551	11,915,187
0.06% DUE 5/15/2021.....	1,045,000	1,009,902	758,841
0.06% DUE 5/15/2021.....	3,028,875	2,927,144	2,870,994
0.06% DUE 5/15/2021.....	4,500,000	4,348,858	3,816,584
REPUBLIC OF AUSTRIA			
0.034% DUE 10/20/2014.....	1,319,900	1,784,398	1,903,823
0.0365% DUE 4/20/2022.....	3,467,200	4,864,387	4,592,128
0.04% DUE 9/15/2016.....	2,585,625	3,661,162	3,843,273
0.0465% DUE 1/15/2018.....	200,000	293,785	294,694
REPUBLIC OF COLOMBIA			
0.00004295% DUE 4/14/2021.....	5,685,912,500	3,961,153	3,899,774
REPUBLIC OF FRANCE			
0.01625% DUE 3/17/2014.....	2,700,000	2,720,196	2,722,086
0.025% DUE 1/15/2015.....	8,250,000	10,960,166	11,672,129
0.03% DUE 4/25/2022.....	2,700,000	3,514,631	3,510,640
0.03% DUE 7/12/2014.....	3,442,575	4,591,609	4,767,452
0.045% DUE 4/25/2041.....	300,000	443,392	454,221
REPUBLIC OF HUNGARY			
0.055% DUE 2/12/2016.....	3,287,800,000	13,688,682	13,645,070
0.075% DUE 11/12/2020.....	375,000,000	1,631,084	1,513,615
REPUBLIC OF INDONESIA			
0.095% DUE 7/15/2023.....	0	0	0
0.1% DUE 9/15/2024.....	0	0	0
REPUBLIC OF ITALY			
0.021% DUE 9/15/2021.....	2,024,398	2,007,619	2,109,463

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SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
0.025% DUE 3/1/2015.....	600,000	729,933	762,282
0.03125% DUE 1/26/2015.....	300,000	289,751	295,313
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.....	3,112,600	3,571,283	3,970,668
0.0425% DUE 2/1/2019.....	800,000	956,802	1,011,371
0.045% DUE 2/1/2018.....	400,000	492,178	519,233
0.045% DUE 2/1/2018.....	3,033,800	3,732,922	4,289,022
0.045% DUE 3/1/2019.....	300,000	362,432	383,296
0.045% DUE 8/1/2018.....	500,000	610,255	645,569
0.0475% DUE 1/25/2016.....	300,000	295,631	302,883
0.0475% DUE 5/1/2017.....	3,600,000	4,514,123	4,677,836
0.05% DUE 3/1/2022.....	300,000	363,225	382,453
0.05% DUE 8/1/2034.....	100,000	108,570	114,206
0.05% DUE 9/1/2040.....	694,425	739,935	810,750
0.0525% DUE 8/1/2017.....	1,300,000	1,662,810	1,760,881
0.0525% DUE 9/20/2016.....	200,000	198,600	204,612
0.055% DUE 9/1/2022.....	1,500,000	1,868,911	1,905,867
0.06% DUE 8/4/2028.....	200,000	266,197	291,338
0.065% DUE 11/1/2027.....	1,467,650	1,888,790	2,106,998
0.06875% DUE 9/27/2023.....	100,000	102,940	103,521
REPUBLIC OF KOREA			
0.03% DUE 12/10/2013.....	4,498,500,000	3,911,979	4,050,760
0.0575% DUE 9/10/2018.....	13,302,200,000	13,029,310	12,105,879
REPUBLIC OF POLAND			
0.05125% DUE 4/21/2021.....	243,890	269,621	251,722
0.0525% DUE 10/25/2020.....	18,505,000	5,615,876	5,356,306
0.0575% DUE 9/23/2022.....	54,675,000	17,087,473	18,460,542
0.0625% DUE 10/24/2015.....	62,360,350	19,605,214	20,664,526
REPUBLIC OF SINGAPORE			
0.0225% DUE 7/1/2013.....	862,087	694,540	681,623
0.03625% DUE 7/1/2014.....	209,358	176,627	176,298
REPUBLIC OF SOUTH AFRICA			
0.045% DUE 4/5/2016.....	177,300	242,218	262,875
0.065% DUE 2/28/2041.....	57,495,000	5,454,591	5,381,838
0.0675% DUE 3/31/2021.....	79,160,000	9,347,046	10,059,894
0.08% DUE 12/21/2018.....	11,100,000	1,435,529	1,460,899
0.0825% DUE 9/15/2017.....	4,500,000	589,839	605,540
0.135% DUE 9/15/2015.....	29,100,000	4,317,766	4,694,453
SLOVAK REPUBLIC			
0.04375% DUE 5/15/2017.....	374,300	509,966	554,648
STATE OF NEW SOUTH WALES			
0.03154252% DUE 11/20/2025.....	1,200,000	1,545,976	1,492,632
0.06% DUE 4/1/2016.....	18,010,000	20,149,607	17,908,987
STATE OF QUEENSLAND AUSTRALIA			
0.06% DUE 10/14/2015.....	1,511,975	1,684,687	1,711,788
0.06% DUE 7/21/2022.....	3,350,000	3,825,590	3,654,774
0.06% DUE 9/14/2017.....	7,100,000	8,101,490	6,108,827
0.0625% DUE 2/21/2020.....	10,613,000	12,206,620	11,158,964
0.07125% DUE 9/18/2017.....	1,088,425	999,646	1,029,850

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SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND			
0.00375% DUE 3/22/2062.....	102,228	181,536	185,588
0.0225% DUE 3/7/2014.....	2,400,000	3,887,824	3,905,579
0.0375% DUE 9/7/2020.....	1,200,000	2,208,503	2,192,359
0.0375% DUE 9/7/2021.....	200,000	369,245	347,276
0.0425% DUE 12/7/2027.....	1,200,000	2,337,166	2,311,117
0.0425% DUE 12/7/2040.....	800,000	1,544,986	1,529,238
0.0425% DUE 12/7/2040.....	3,294,825	6,363,073	5,824,503
0.0425% DUE 3/7/2036.....	5,050,000	9,765,397	9,454,248
0.0425% DUE 3/7/2036.....	100,000	193,374	190,581
0.0425% DUE 9/7/2039.....	900,000	1,739,182	1,709,633
0.045% DUE 12/7/2042.....	3,500,000	7,070,024	7,127,376
0.045% DUE 12/7/2042.....	500,000	1,010,003	998,607
0.045% DUE 3/7/2013.....	17,265,000	27,851,320	29,324,120
0.045% DUE 4/18/2020.....	5,466,750	6,170,838	6,070,248
0.0475% DUE 12/7/2030.....	1,300,000	2,678,900	2,644,029
0.0475% DUE 12/7/2038.....	1,200,000	2,506,446	2,480,944
0.05% DUE 10/18/2020.....	4,698,450	5,428,775	5,273,876
0.054% DUE 3/13/2025.....	7,087,075	8,183,407	7,727,659
0.06% DUE 12/7/2028.....	200,000	468,371	454,091
UNITED MEXICAN STATES			
0.065% DUE 6/10/2021.....	8,100,000	652,518	596,469
0.075% DUE 6/3/2027.....	79,977,075	6,765,833	7,078,264
0.08% DUE 12/19/2013.....	33,499,850	2,613,876	2,916,325
0.085% DUE 11/18/2038.....	16,500,000	1,486,863	1,362,272
0.085% DUE 5/31/2029.....	379,700,000	34,526,995	33,799,511
0.1% DUE 11/20/2036.....	60,503,625	6,259,423	6,464,158
0.1% DUE 12/5/2024.....	18,400,000	1,920,267	1,761,855
TOTAL FOREIGN GOVERNMENT AND PROVINCIAL OBLIGATIONS		710,888,398	711,391,051
CORPORATE OBLIGATIONS			
ABBNEY NATIONAL TREASURY SERVICES PLC			
0.0204585% DUE 4/25/2014.....	1,400,000	1,339,643	1,348,802
0.03625% DUE 10/5/2017.....	1,800,000	2,409,565	2,419,816
0.05125% DUE 4/14/2021.....	400,000	673,461	650,666
ABBOTT LABS			
0.05125% DUE 4/1/2019.....	487,781	581,047	486,385
ACCESS GROUP DEL			
0.0176565% DUE 10/27/2025.....	973,549	979,526	963,813
ACHMEA HYPOTHEEKBANK			
0.032% DUE 11/3/2014.....	3,600,000	3,755,268	3,767,040
AEGIS ASSET BACKED SECURITIES			
0.0061525% DUE 10/25/2035.....	1,066,757	906,709	859,406
AES CORP			
0.07375% DUE 7/1/2021.....	825,000	917,813	913,213
AFLAC INC			
0.0265% DUE 2/15/2017.....	487,781	499,053	487,347
ALABAMA POWER CO			
0.0395% DUE 6/1/2021.....	487,781	533,324	486,737
0.06% DUE 3/1/2039.....	487,781	641,277	486,844

INTERMEDIATE TERM FUND
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SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
ALLEGHENY TECHNOLOGIES INC 0.0595% DUE 1/15/2021.....	700,000	773,304	699,202
ALTERNATIVE LOAN 0.0043525% DUE 11/25/2046.....	1,354,646	745,867	1,337,245
AMERICA MOVIL SAB DE CV 0.04125% DUE 10/25/2019.....	369,000	506,866	507,447
AMERICAN EXPRESS CREDIT CORP 0.028% DUE 9/19/2016.....	1,463,343	1,526,508	1,462,699
AMERICAN HOME MORTGAGE INVESTMENT TRUST 0.025692% DUE 10/25/2034.....	93,537	85,156	90,453
AMERICAN HONDA FINANCE CORP 0.04625% DUE 4/2/2013.....	975,562	1,005,192	974,957
AMERICAN INTERNATIONAL GROUP INC 0.00645% DUE 7/19/2013.....	900,000	1,122,157	1,139,073
0.06765% DUE 11/15/2017.....	441,000	748,080	240,189
0.06797% DUE 11/15/2017.....	748,000	1,041,564	560,965
0.08% DUE 5/22/2038.....	600,000	737,826	924,490
AMERICAN TOWER CORP 0.045% DUE 1/15/2018.....	900,000	951,313	899,289
AMERIGAS FINANCE LLC 0.07% DUE 5/20/2022.....	900,000	927,000	913,500
AMGEN INC 0.0515% DUE 11/15/2041.....	5,610,000	5,856,363	5,563,325
ANGLO AMERICAN PLC 0.035% DUE 3/28/2022.....	900,000	1,140,580	1,202,394
ANHEUSER BUSCH COMPANIES INC 0.0505% DUE 10/15/2016.....	975,562	1,111,949	984,486
APACHE CORP 0.051% DUE 9/1/2040.....	975,562	1,120,222	973,752
ARENA 0.00783% DUE 12/17/2064.....	1,140,915	1,442,421	1,655,692
ARRAN RESIDENTIAL MORTGAGES 0.01886% DUE 11/19/2047.....	723,340	919,190	1,037,776
0.01889% DUE 5/16/2047.....	51,659	65,591	69,282
ASIAN DEVELOPMENT BANK 0.06% DUE 1/20/2015.....	1,039,175	1,135,907	1,159,670
ASSET BACKED FUNDING 0.0059525% DUE 6/25/2034.....	491,245	366,209	475,486
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 0.062% DUE 7/19/2013.....	200,000	209,534	197,162
AVALONBAY COMMUNITIES INC 0.061% DUE 3/15/2020.....	487,781	583,189	487,064
AVENT INC 0.06625% DUE 9/15/2016.....	100,000	113,966	100,940
AVIATION CAPITAL GROUP 0.07125% DUE 10/15/2020.....	1,300,000	1,326,234	1,299,961
BA COVERED BOND ISSUER 0.0425% DUE 4/5/2017.....	200,000	268,658	268,537
BAE SYSTEMS 0.035% DUE 10/11/2016.....	487,781	503,374	486,074

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SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
0.04125% DUE 6/8/2022.....	700,000	1,097,201	1,082,613
BAKER HUGHES INC			
0.075% DUE 11/15/2018.....	975,562	1,288,296	986,003
BANC AMERICA FUNDING			
0.0591944% DUE 10/20/2046.....	168,882	104,065	108,070
BANCO SANTANDER			
0.0425% DUE 1/14/2016.....	500,000	493,750	496,250
BANCO SANTANDER CHILE			
0.020551% DUE 1/19/2016.....	1,700,000	1,606,500	1,700,000
BANCO SANTANDER SA			
0.045% DUE 4/6/2015.....	300,000	300,000	309,417
BANK NEDERLANDSE GEMEENTEN			
0.0225% DUE 8/24/2016.....	850,000	1,116,205	1,165,399
BANK OF AMERICA CORP			
0.00908% DUE 7/22/2014.....	900,000	1,086,367	1,070,791
0.00947% DUE 5/23/2017.....	600,000	623,611	759,144
0.045% DUE 4/1/2015.....	780,000	803,995	779,212
0.04877% DUE 11/10/2042.....	91,684	91,631	91,795
0.0545% DUE 2/5/2013.....	4,005,000	4,085,533	4,118,662
0.0572515% DUE 2/10/2051.....	487,781	561,494	490,439
0.065% DUE 8/1/2016.....	4,465,000	4,903,168	4,470,179
BANK OF MONTREAL			
0.025% DUE 1/11/2017.....	487,781	504,224	486,781
0.05297% DUE 8/21/2012.....	200,000	197,224	198,206
BANK OF NEW YORK MELLON			
0.024% DUE 1/17/2017.....	1,463,343	1,510,852	1,460,694
BANK OF NOVA SCOTIA			
0.029% DUE 3/29/2016.....	975,562	1,021,295	973,942
BANK OF SCOTLAND			
0.0325% DUE 1/25/2013.....	1,000,000	1,286,969	1,396,697
0.04375% DUE 7/13/2016.....	1,700,000	2,358,669	2,316,540
0.045% DUE 10/23/2013.....	300,000	397,090	442,674
BARCLAYS BANK PLC			
0.0228338% DUE 1/20/2015.....	800,000	1,260,083	1,225,832
0.04125% DUE 3/15/2016.....	840,000	1,142,829	1,149,351
0.0605% DUE 12/4/2017.....	600,000	606,266	595,962
BARCLAYS PLC			
0.0225% DUE 5/10/2017.....	1,300,000	1,299,923	1,293,773
BAXTER INTERNATIONAL INC			
0.04% DUE 3/1/2014.....	487,781	514,343	486,396
0.059% DUE 9/1/2016.....	487,781	579,756	502,619
BBVA BANCOMER SA			
0.045% DUE 3/10/2016.....	1,000,000	999,700	1,012,500
BEAR STEARNS COMPANIES INC			
0.0266488% DUE 1/25/2036.....	702,499	346,684	698,081
0.0267331% DUE 4/25/2035.....	404,823	303,941	403,400
0.0273758% DUE 8/25/2033.....	23,227	22,805	22,091
0.027516% DUE 11/25/2036.....	510,691	279,910	508,098
0.0282073% DUE 2/25/2036.....	495,484	222,125	496,877
0.0284634% DUE 1/26/2036.....	289,250	171,196	287,713

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SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
0.0474% DUE 3/13/2040.....	2,725,722	2,774,104	2,673,905
0.0475% DUE 2/13/2046.....	975,562	1,039,849	968,020
0.04933% DUE 2/13/2042.....	731,671	796,812	592,997
0.052% DUE 1/12/2041.....	609,726	642,578	533,320
0.05471% DUE 1/12/2045.....	1,707,233	1,953,404	1,673,936
0.05613% DUE 6/11/2050.....	815,505	838,778	819,982
0.05694% DUE 6/11/2050.....	975,562	1,123,553	980,868
BELLA VISTA MORTGAGE			
0.0049675% DUE 5/20/2045.....	273,798	150,342	274,151
BG ENERGY CAPITAL PLC			
0.065% DUE 11/30/2072.....	200,000	319,180	313,190
BG GROUP PLC			
0.03625% DUE 7/16/2019.....	830,000	1,140,222	1,179,232
BMW FINANCE NV			
0.03375% DUE 12/14/2018.....	700,000	1,140,499	1,101,037
BOSTON PROPERTIES INC			
0.0385% DUE 2/1/2023.....	487,781	492,363	486,703
0.04125% DUE 5/15/2021.....	487,781	512,337	484,171
BP CAPITAL MARKETS PLC			
0.02994% DUE 2/18/2019.....	400,000	525,742	528,660
0.031% DUE 10/7/2014.....	800,000	1,056,759	1,122,378
BRASIL TELECOM SA			
0.0575% DUE 2/10/2022.....	2,100,000	2,139,900	2,100,288
BRITISH AMERICAN TOBACCO PLC			
0.05375% DUE 6/29/2017.....	750,000	1,100,131	1,140,078
BURLINGTON NORTHERN SANTA FE CORP			
0.0505% DUE 3/1/2041.....	487,781	536,822	485,981
0.0575% DUE 3/15/2018.....	800,000	951,146	806,768
0.06462% DUE 1/15/2021.....	687,565	799,535	707,779
CABLECOM LUXEMBOURG SCA			
0.08% DUE 11/1/2016.....	86,903	114,972	115,239
CANADIAN NATIONAL RAILWAY CO			
0.0585% DUE 11/15/2017.....	243,890	291,791	243,117
CANADIAN NATURAL RESOURCES LTD			
0.0585% DUE 2/1/2035.....	975,562	1,116,213	1,012,936
CARGILL INC			
0.04307% DUE 5/14/2021.....	1,046,778	1,149,063	974,716
CCO HOLDINGS LLC			
0.065% DUE 4/30/2021.....	355,000	378,075	370,088
CISCO SYSTEMS INC			
0.059% DUE 2/15/2039.....	487,781	628,523	542,373
CIT GROUP INC			
0.0475% DUE 2/15/2015.....	195,000	199,631	195,000
CITIGROUP INC			
0.0073785% DUE 6/9/2016.....	600,000	520,234	509,250
0.01116% DUE 5/31/2017.....	700,000	723,993	700,363
0.0234% DUE 9/25/2035.....	141,525	124,217	136,218
0.045% DUE 1/14/2022.....	1,463,343	1,511,419	1,513,804
0.05% DUE 9/15/2014.....	1,600,000	1,640,107	1,669,817
0.055% DUE 5/21/2013.....	200,000	201,393	199,276

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DEBT SECURITIES
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SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
0.06% DUE 8/15/2017.....	200,000	219,079	199,288
CITIGROUP MORTGAGE LOAN TRUST			
0.0223% DUE 9/25/2035.....	147,426	137,180	144,933
CLOUD PEAK ENERGY RESOURCES LLC			
0.085% DUE 12/15/2019.....	50,943	52,854	52,515
COLGATE-PALMOLIVE CO			
0.02625% DUE 5/1/2017.....	487,781	519,281	485,635
COMCAST CORP			
0.0655% DUE 7/1/2039.....	3,710,000	4,622,942	3,694,590
0.0695% DUE 8/15/2037.....	785,000	1,008,267	798,212
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES			
0.0046626% DUE 12/10/2046.....	33,660,251	245,181	422,068
0.0581108% DUE 12/10/2049.....	975,562	1,136,772	965,105
COMMONWEALTH EDISON CO			
0.058% DUE 3/15/2018.....	487,781	589,365	525,302
COMPUTER SCIENCES CORP			
0.065% DUE 3/15/2018.....	680,000	725,900	692,267
COSTCO WHOLESALE CORP			
0.055% DUE 3/15/2017.....	487,781	581,980	487,005
COUNCIL OF EUROPE			
0.02875% DUE 8/31/2021.....	1,000,000	1,316,675	1,304,857
COUNTRYWIDE ALTERNATIVE LOAN TRUST			
0.0052525% DUE 2/25/2037.....	564,806	302,171	549,451
0.0054525% DUE 5/25/2035.....	485,925	439,858	389,763
0.0164705% DUE 11/25/2035.....	61,528	35,688	40,303
0.0218705% DUE 11/25/2035.....	61,570	37,041	40,345
0.055% DUE 11/25/2035.....	170,958	146,795	130,920
0.055% DUE 12/25/2035.....	1,155,795	1,031,385	835,081
0.06% DUE 4/25/2037.....	81,079	49,083	54,323
0.06% DUE 6/25/2035.....	593,530	539,307	528,242
0.0625% DUE 8/25/2037.....	64,721	39,948	47,246
COUNTRYWIDE HOME LOAN MORTGAGE PASS THROUGH TRUST			
0.0045675% DUE 3/20/2046.....	741,436	369,681	739,292
0.0056525% DUE 3/25/2035.....	230,958	144,049	128,971
0.0270794% DUE 8/25/2034.....	252,613	196,179	248,991
0.0575% DUE 7/25/2037.....	1,876,192	1,736,894	1,700,982
COUNTRYWIDE HOME LOANS			
0.03116% DUE 11/19/2033.....	24,802	22,235	24,306
CREDIT SUISSE GROUP AG			
0.01625% DUE 3/6/2015.....	1,200,000	1,201,224	1,199,880
0.0253334% DUE 10/25/2033.....	94,377	92,093	89,758
0.05311% DUE 12/15/2039.....	1,100,000	1,220,484	1,098,324
0.065% DUE 7/26/2036.....	70,733	28,236	50,309
CRGT			
0.0395% DUE 8/14/2037.....	692,197	691,390	618,888
CRICKET COMMUNICATIONS INC			
0.1% DUE 7/15/2015.....	40,319	41,528	42,538
DANSK OLIE & NATUR GAS			
0.065% DUE 5/7/2019.....	710,000	1,122,416	1,165,090

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SCHEDULE D
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SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
DAYTON HUDSON CORP 0.0665% DEBENTURES DUE 8/1/2028.....	487,781	629,287	569,122
DELL INC 0.065% DUE 4/15/2038.....	875,000	1,027,498	801,493
DENBURY RESOURCE INC 0.0975% DUE 3/1/2016.....	39,774	43,702	43,061
DEPFA BANK PLC 0.04375% DUE 1/15/2015.....	2,500,000	3,264,622	3,368,041
DEUTSCHE ALT B 0.0034525% DUE 10/25/2036.....	24,345	9,247	24,342
DEUTSCHE BANK 0.0375% DUE 6/9/2016.....	1,100,000	1,538,133	1,422,357
DEUTSCHE TELEKOM AG 0.03125% DUE 4/11/2016.....	975,562	1,009,028	974,576
0.0575% DUE 1/10/2014.....	900,000	1,219,756	1,225,312
DEVON ENERGY CORP 0.056% DUE 7/15/2041.....	975,562	1,131,908	972,459
DEXIA GROUP 0.0094585% DUE 4/29/2014.....	4,100,000	3,860,518	4,010,764
0.0112838% DUE 1/14/2013.....	400,000	620,203	612,165
0.0275% DUE 1/10/2014.....	900,000	889,919	875,741
0.0275% DUE 4/29/2014.....	1,400,000	1,366,176	1,394,988
0.045% DUE 11/13/2017.....	700,000	941,337	906,860
0.04875% DUE 7/3/2017.....	700,000	956,115	926,961
0.0525% DUE 2/16/2017.....	1,000,000	1,047,080	1,040,000
DISCOVERY COMMUNICATIONS 0.04375% DUE 6/15/2021.....	487,781	529,675	484,742
DNB ASA 0.029% DUE 3/29/2016.....	1,700,000	1,765,323	1,697,960
0.032% DUE 4/3/2017.....	1,200,000	1,213,703	1,198,956
0.03875% DUE 6/29/2020.....	870,000	1,175,911	1,175,315
0.060116% DUE 3/29/2049.....	200,000	288,600	126,499
DPS LEHMAN BROTHERS HOLDING ESCROW 0% DUE 1/24/2013.....	900,000	205,875	841,494
0% DUE 12/30/2016.....	1,200,000	276,000	1,073,428
0% DUE 5/2/2018.....	1,000,000	232,500	962,367
DUPONT FABROS TECHNOLOGY INC 0.085% DUE 12/15/2017.....	180,000	198,000	198,900
ELECTRICITE DE FRANCE 0.04625% DUE 4/26/2030.....	1,600,000	2,150,481	2,010,235
ENCORE ACQUISITION CO 0.095% DUE 5/1/2016.....	25,744	28,125	27,997
ENTERGY CORP 0.03625% DUE 9/15/2015.....	1,200,000	1,233,571	1,209,738
EOG RESOURCES INC 0.05625% DUE 6/1/2019.....	487,781	585,265	486,883
EUROFIMA 0.05625% DUE 10/24/2016.....	2,659,500	2,852,152	2,875,666
EUROHYPO AG 0.0375% DUE 5/25/2016.....	1,100,000	1,515,239	1,411,487

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SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
0.04005% DUE 6/13/2014.....	600,000	614,213	615,000
EUROPEAN INVESTMENT BANK			
0.0215% DUE 1/18/2027.....	260,000,000	3,420,996	2,913,572
0.0225% DUE 1/22/2015.....	2,100,000	3,358,171	3,254,928
0.06% DUE 8/6/2020.....	2,186,700	2,389,594	2,341,131
0.06125% DUE 1/23/2017.....	896,350	980,130	1,000,580
0.065% DUE 8/7/2019.....	3,142,150	3,521,010	3,330,203
0.065% DUE 9/10/2014.....	1,314,975	1,119,085	1,191,543
EUROPEAN UNION			
0.025% DUE 12/4/2015.....	1,200,000	1,605,835	1,735,963
0.0275% DUE 6/3/2016.....	500,000	675,515	685,196
0.035% DUE 6/4/2021.....	200,000	277,961	285,603
EUROSAIL PLC			
0.0115063% DUE 6/10/2044.....	506,492	675,553	697,397
EXELON GENERATION CO LLC			
0.062% DUE 10/1/2017.....	487,781	562,368	486,591
0.0625% DUE 10/1/2039.....	487,781	528,387	487,113
EXPORT- IMPORT BANK OF KOREA			
0.0575% DUE 5/22/2013.....	400,000	521,783	616,196
FIFTH THIRD BANCORP			
0.0825% DUE 3/1/2038.....	1,135,000	1,540,386	1,144,091
FIRST NLC TRUST			
0.0031525% DUE 8/25/2037.....	181,095	53,745	172,380
FOSSE MASTER ISSUER PLC			
0.0290775% DUE 10/18/2054.....	800,000	1,253,891	1,273,400
FRANCE TELECOM SA			
0.03875% DUE 4/9/2020.....	950,000	1,290,819	1,259,065
0.08125% DUE 1/28/2033.....	550,000	996,033	1,031,575
GENERAL DYNAMICS CORP			
0.01375% DUE 1/15/2015.....	975,562	988,981	983,181
0.0225% DUE 7/15/2016.....	1,463,343	1,527,048	1,461,543
GENERAL ELECTRIC CO			
0.0109685% DUE 6/2/2014.....	5,750,000	5,741,168	5,750,000
0.0215% DUE 1/9/2015.....	975,562	992,002	974,547
0.0425% DUE 3/1/2017.....	820,000	1,123,521	1,137,169
GENERAL MILLS INC			
0.0525% DUE 8/15/2013.....	487,781	512,042	490,612
0.054% DUE 6/15/2040.....	487,781	578,375	486,542
GEORGIA POWER CO			
0.0475% DUE 9/1/2040.....	487,781	535,490	483,079
0.06% DUE 11/1/2013.....	487,781	521,297	487,469
GERMAN POSTAL PENSION			
0.0425% DUE 1/18/2017.....	2,400,000	3,393,907	3,516,019
GERMAN POSTAL PENSIONS 2 PLC			
0.04375% DUE 1/18/2022.....	100,000	147,897	152,596
GOLD FIELDS OROGEN HOLDING			
0.04875% DUE 10/7/2020.....	1,100,000	1,048,132	1,092,267
GOLDEN CLOSE MARITIME CORP			
0.11% DUE 12/9/2015.....	54,485	58,026	54,716

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SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
GOLDMAN SACHS GROUP			
0.009176% DUE 3/22/2016.....	900,000	814,386	813,141
GOLDMAN SACHS GROUP INC			
0.01032% DUE 5/23/2016.....	2,100,000	2,413,301	2,710,817
0.0525% DUE 7/27/2021.....	3,455,000	3,509,651	3,496,529
0.0525% DUE 7/27/2021.....	487,781	495,497	493,644
0.0575% DUE 1/24/2022.....	487,781	514,903	487,122
0.0595% DUE 1/18/2018.....	1,463,343	1,566,198	1,502,043
0.0675% DUE 10/1/2037.....	840,000	823,245	776,849
GOOGLE INC			
0.03625% DUE 5/19/2021.....	975,562	1,080,401	966,752
GOSFORTH FUNDING PLC			
0.02219% DUE 4/24/2047.....	1,100,000	1,720,435	1,763,013
GROUPE BPCE			
0.01625% DUE 7/23/2012.....	1,100,000	1,100,221	1,107,898
0.0221585% DUE 2/7/2014.....	700,000	691,877	698,922
0.025% DUE 9/16/2015.....	1,700,000	1,706,001	1,694,373
GS MORTGAGE SECURITIES CORP			
0.04592% DUE 8/10/2043.....	1,700,000	1,889,936	1,780,352
HALLIBURTON CO			
0.059% DUE 9/15/2018.....	975,562	1,188,472	975,406
HARBORVIEW MORTGAGE LOAN TRUST			
0.0043675% DUE 1/19/2038.....	678,981	407,524	678,981
HARTFORD FINANCIAL SERVICES GROUP INC			
0.05125% DUE 4/15/2022.....	805,000	828,954	800,621
HASBRO INC			
0.06125% DUE 5/15/2014.....	975,562	1,054,929	981,316
HCA INC			
0.075% DUE 2/15/2022.....	830,000	904,700	892,163
HERSHEY CO			
0.0545% DUE 9/1/2016.....	975,562	1,140,055	973,793
HEWLETT PACKARD CO			
0.0465% DUE 12/9/2021.....	3,515,000	3,684,437	3,537,290
HOLLYFRONTIER CORP			
0.085% DUE 9/15/2016.....	17,980	18,879	18,860
HOLMES MASTER ISSUER PLC			
0.01847% DUE 10/15/2054.....	1,200,000	1,532,046	1,657,080
HONDA MOTOR CO LTD			
0.025% DUE 9/21/2015.....	1,463,343	1,509,314	1,477,445
HONEYWELL INTERNATIONAL INC			
0.05375% DUE 3/1/2041.....	487,781	619,475	482,245
HORMEL FOODS CORP			
0.04125% DUE 4/15/2021.....	487,781	547,030	486,391
HSBC FINANCE CORP			
0.06676% DUE 1/15/2021.....	1,400,000	1,515,800	1,359,246
HSBC HOLDINGS PLC			
0.0625% DUE 3/19/2018.....	800,000	1,109,838	1,133,785
HYPOBANK IN ESSEN			
0.06% DUE 11/30/2016.....	600,000	618,240	603,912

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SCHEDULE D
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SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
IBM CORP 0.07625% DUE 10/15/2018.....	1,463,343	1,949,585	1,457,899
ICAHN ENTERPRISES 0.08% DUE 1/15/2018.....	885,000	940,313	920,825
IMPERIAL TOBACCO GROUP 0.045% DUE 7/5/2018.....	830,000	1,145,792	1,162,583
INEOS FINANCE PLC 0.08375% DUE 2/15/2019.....	480,000	496,800	497,798
ING GROEP NV 0.0225% DUE 8/31/2015.....	1,300,000	1,706,972	1,753,584
0.045% DUE 2/21/2022.....	900,000	1,198,914	1,181,790
INMARSAT PLC 0.07375% DUE 12/1/2017.....	40,864	43,622	42,728
INTELSAT JACKSON HOLDINGS 0.0725% DUE 10/15/2020.....	860,000	905,150	904,688
INTELSAT LUXEMBOURG 0.1125% DUE 2/4/2017.....	50,671	52,191	49,101
0.115% DUE 2/4/2017.....	65,790	67,929	64,509
INTER-AMERICAN DEVELOPMENT BANK 0.06% DUE 2/26/2021.....	1,300,000	1,517,345	1,445,773
INTESA SANPAOLO 0.0086% DUE 10/30/2033.....	200,000	234,279	233,471
INTESA SANPAOLO SPA 0.0286685% DUE 2/24/2014.....	1,900,000	1,784,134	1,900,000
JOHNSON & JOHNSON 0.0585% DUE 7/15/2038.....	1,463,343	2,029,845	1,646,875
JP MORGAN CHASE 0.0345% DUE 3/1/2016.....	200,000	207,296	199,588
JP MORGAN CHASE & CO 0.0435% DUE 8/15/2021.....	1,951,124	2,059,212	1,992,126
0.045% DUE 1/24/2022.....	2,695,000	2,903,103	2,717,782
0.05375% DUE 10/1/2012.....	1,463,343	1,480,610	1,477,566
JPMORGAN CHASE & CO 0.0579% DUE 2/15/2051.....	975,562	1,015,971	980,389
0.05819% DUE 2/12/2051.....	975,562	1,029,086	980,437
0.06% DUE 12/27/2036.....	935,130	784,010	752,897
JUNIPER NETWORKS INC 0.031% DUE 3/15/2016.....	487,781	506,418	486,942
KIMCO REALTY CORP 0.043% DUE 2/1/2018.....	975,562	1,029,352	972,167
0.06875% DUE 10/1/2019.....	487,781	583,597	487,000
KOREA DEVELOPMENT BANK 0.04% DUE 9/9/2016.....	975,562	1,038,072	970,801
KRAFT FOODS INC 0.0625% DUE 3/20/2015.....	750,000	1,070,076	1,148,083
KREDITANSTALT FÜR WIEDERAUFBAU 0.0175% DUE 1/22/2016.....	600,000	958,800	945,414
0.02% DUE 9/7/2016.....	1,700,000	2,255,652	2,445,457
0.03125% DUE 7/4/2016.....	1,150,000	1,590,095	1,461,763
0.0375% DUE 9/7/2016.....	1,300,000	2,239,336	1,976,777

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SCHEDULE D
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SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
0.055% DUE 7/25/2016.....	2,000,000	2,175,441	2,130,482
0.06% DUE 1/19/2016.....	1,531,675	1,685,380	1,708,558
0.0625% DUE 12/4/2019.....	4,322,000	4,963,072	3,776,500
0.06375% DUE 2/17/2015.....	985,000	851,563	896,564
LB UBS COMMERCIAL MORTGAGE TRUST			
0.04739% DUE 7/15/2030.....	975,562	1,057,561	935,736
0.05588% DUE 9/15/2045.....	97,706	99,119	98,193
0.05933% DUE 7/15/2040.....	975,562	1,063,461	981,837
LEASEPLAN CORP			
0.0325% DUE 5/22/2014.....	700,000	930,938	947,718
LEVEL 3 COMMUNICATIONS INC			
0.0875% DUE 2/15/2017.....	16,754	17,424	16,475
0.1% DUE 2/1/2018.....	4,631	5,013	4,733
LINN ENERGY LLC - UNITS			
0.0625% DUE 11/1/2019.....	705,000	690,900	705,653
LLOYDS BANKING GROUP PLC			
0.0281565% DUE 1/24/2014.....	300,000	301,660	300,000
0.042% DUE 3/28/2017.....	1,290,000	1,327,700	1,290,781
0.05125% DUE 9/29/2049.....	807,000	803,744	1,105,874
0.058% DUE 1/13/2020.....	500,000	534,506	521,400
0.06375% DUE 1/21/2021.....	1,000,000	1,133,280	997,010
0.085% DUE 12/29/2049.....	600,000	558,900	108,000
LOCAT SEC VEHICLES			
0.00843% DUE 12/12/2024.....	23,766	29,927	34,762
LOCKHEED MARTIN CORP			
0.0572% DUE 6/1/2040.....	1,004,341	1,205,717	1,076,613
MAGELLAN MIDSTREAM PARTNERS			
0.0425% DUE 2/1/2021.....	487,781	525,145	507,751
0.0655% DUE 7/15/2019.....	487,781	584,469	486,088
MAGFD			
0.03% DUE 4/20/2017.....	230,186	292,873	308,563
MANSARD MORTGAGES PLC			
0.0160088% DUE 12/15/2049.....	1,377,882	1,807,045	1,872,304
MARSH & MCLENNAN COS INC			
0.0575% DUE 9/15/2015.....	184,000	204,073	184,894
MASCO CORP			
0.06125% DUE 10/3/2016.....	400,000	426,880	319,960
MASTER RESECURITIZATION TRUST			
0.059996% DUE 6/27/2036.....	2,138,037	1,674,295	1,767,256
0.06% DUE 9/27/2037.....	1,626,486	1,431,942	1,408,219
MATTEL INC			
0.05625% DUE 3/15/2013.....	975,562	1,008,039	973,562
MCCORMICK & CO INC			
0.039% DUE 7/15/2021.....	487,781	536,868	486,054
0.052% DUE 12/15/2015.....	487,781	545,457	466,460
MCDONALDS CORP			
0.03625% DUE 5/20/2021.....	487,781	537,741	484,908
0.04875% DUE 7/15/2040.....	487,781	577,063	484,298
MEAD JOHNSON NUTRITION CO			
0.049% DUE 11/1/2019.....	487,781	554,807	486,069

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SCHEDULE D
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SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
MEDALLION TRUST			
0.0059685% DUE 5/25/2035.....	276,542	274,819	269,628
MERRILL LYNCH & CO			
0.0078444% DUE 7/9/2021.....	571,726	559,596	527,417
0.00973% DUE 5/30/2014.....	500,000	604,644	579,695
0.0098% DUE 1/31/2014.....	1,200,000	1,464,416	1,458,447
0.04875% DUE 5/30/2014.....	600,000	784,858	834,080
0.0775% DUE 4/30/2018.....	200,000	350,225	394,511
MERRILL LYNCH & CO INC			
0.0775% DUE 5/14/2038.....	810,000	923,931	859,045
MERRILL LYNCH/COUNTRYWIDE COMMERCIAL MORTGAGE TRUST			
0.059634% DUE 8/12/2049.....	700,000	769,641	729,203
MET LIFE GLOBAL FUNDING			
0.017% DUE 6/29/2015.....	975,562	976,295	974,791
0.02% DUE 1/9/2015.....	975,562	989,858	973,757
METROPCS COMMUNICATIONS INC			
0.07875% DUE 9/1/2018.....	23,020	23,883	23,352
MOHAWK INDUSTRIES INC			
0.06375% DUE 1/15/2016.....	114,282	125,996	116,120
MORGAN STANLEY			
0.0001% DUE 8/12/2041.....	631,883	641,136	623,271
0.00917% DUE 1/16/2017.....	100,000	108,930	124,540
0.01001% DUE 3/1/2013.....	900,000	1,128,901	1,121,669
0.01115% DUE 5/2/2014.....	500,000	604,112	484,273
0.0144585% DUE 4/29/2013.....	300,000	295,833	300,000
0.0439% DUE 9/13/2045.....	353,757	357,652	346,032
0.0503% DUE 6/13/2041.....	221,246	224,583	201,360
0.05331% DUE 3/15/2044.....	975,562	1,005,555	888,828
0.05332% DUE 12/15/2043.....	609,726	692,650	591,029
0.055% DUE 7/28/2021.....	1,375,000	1,354,728	1,354,829
0.05569% DUE 12/15/2044.....	975,562	1,058,182	980,898
0.05625% DUE 9/23/2019.....	1,765,000	1,746,821	1,684,864
0.05692% DUE 4/15/2049.....	487,781	536,857	443,176
0.05809% DUE 12/12/2049.....	1,112,140	1,286,376	1,060,811
0.0581198% DUE 8/12/2041.....	975,562	1,131,135	982,537
0.0595% DUE 12/28/2017.....	487,781	501,029	486,400
0.0627842% DUE 1/11/2043.....	975,562	1,037,934	947,641
MORGAN STANLEY DEAN WITTER CAPITAL			
0.0474% DUE 11/13/2036.....	1,356,689	1,369,390	1,197,278
NATIONAL AUSTRALIA BANK			
0.0575% DUE 12/19/2013.....	1,053,950	1,116,938	1,158,032
NATIONAL GRID PLC			
0.04% DUE 6/8/2027.....	700,000	1,111,584	1,084,811
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP			
0.10375% DUE 11/1/2018.....	487,781	706,787	498,005
NATIONWIDE BUILDING SOCIETY			
0.0237525% DUE 1/23/2015.....	700,000	1,117,172	1,071,380
0.02875% DUE 9/14/2015.....	100,000	132,663	126,807
0.03875% DUE 12/5/2013.....	2,500,000	3,301,142	3,548,200
0.055% DUE 7/18/2012.....	600,000	600,402	633,936

INTERMEDIATE TERM FUND
DEBT SECURITIES
June 30, 2012

SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
NCUA GUARANTEED NOTES			
0.0069575% DUE 1/8/2020.....	758,387	760,048	758,387
NEWGATE FUNDING PLC			
0.0195088% DUE 12/15/2050.....	1,300,000	1,439,405	1,348,563
NEXTERA ENERGY INC			
0.0485% DUE 2/1/2013.....	487,781	499,851	496,053
NGATE			
0.01262% DUE 12/15/2050.....	600,000	614,999	633,961
NIBC BANK			
0.035% DUE 4/7/2014.....	1,400,000	1,864,311	1,841,737
NOBLE ENERGY INC			
0.06% DUE 3/1/2041.....	975,562	1,113,914	969,084
NORDEA BANK			
0.03125% DUE 3/20/2017.....	1,000,000	1,005,680	1,003,140
0.03125% DUE 3/20/2017.....	200,000	201,136	199,852
NORDSTROM INC			
0.04% DUE 10/15/2021.....	487,781	535,001	486,942
NORTHERN NATURAL GAS CO			
0.0575% DUE 7/15/2018.....	975,562	1,162,714	975,337
NORTHERN STATES POWER CO MINNESOTA			
0.0485% DUE 8/15/2040.....	487,781	570,436	486,400
NOVATEK OAO			
0.05326% DUE 2/3/2016.....	700,000	728,084	724,150
NUCOR CORP			
0.05% DUE 12/1/2012.....	487,781	495,967	490,225
OCCIDENTAL PETROLEUM CORP			
0.041% DUE 2/1/2021.....	975,562	1,093,715	975,337
OHIO POWER CO			
0.0485% DUE 1/15/2014.....	731,671	770,423	702,375
OKLAHOMA GAS & ELECTRIC CO			
0.0585% DUE 6/1/2040.....	975,562	1,237,291	969,299
OPERA FINANCE PLC			
0.00687% DUE 1/15/2015.....	700,000	632,173	999,730
0.0121125% DUE 2/2/2017.....	924,021	1,347,832	1,360,549
ORACLE CORP			
0.05% DUE 7/8/2019.....	975,562	1,158,342	971,923
0.065% DUE 4/15/2038.....	2,217,000	3,025,019	2,381,542
PACIFIC CORPORATION			
0.061% DUE 8/1/2036.....	487,781	639,986	488,989
PERPETUAL TRUSTEE			
0.0053785% DUE 6/12/2038.....	222,081	215,548	213,933
0.005469% DUE 5/12/2037.....	233,693	227,624	225,806
PERPETUAL TRUSTEE TORRENS			
0.04% DUE 10/19/2038.....	365,935	363,896	342,422
PETRO-CANADA			
0.07% DUE 11/15/2028.....	487,781	603,549	516,105
PFIZER INC			
0.062% DUE 3/15/2019.....	975,562	1,222,720	974,576
PNC FUNDING CORP			
0.027% DUE 9/19/2016.....	487,781	505,518	487,191

INTERMEDIATE TERM FUND
DEBT SECURITIES
June 30, 2012

SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
0.033% DUE 3/8/2022.....	975,562	994,882	970,138
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.....	487,781	612,529	487,371
PPL CORP			
0.05125% DUE 11/1/2040.....	975,562	1,177,982	964,977
PPL ENERGY SUPPLY LLC			
0.063% DUE 7/15/2013.....	487,781	513,946	489,026
PRINCIPAL LIFE INCOME FUNDINGS			
0.053% DUE 12/14/2012.....	975,562	995,305	974,801
PROCTER & GAMBLE CO			
0.0145% DUE 8/15/2016.....	487,781	497,174	483,859
0.0555% DUE 3/5/2037.....	487,781	649,427	484,469
PROGRESS ENERGY INC			
0.058% DUE 9/15/2017.....	975,562	1,172,457	972,937
PRUDENTIAL FINANCIAL INC			
0.054% DUE 6/13/2035.....	975,562	965,780	935,245
PUBLIC SERVICE COMPANY OF COLORADO			
0.032% DUE 11/15/2020.....	487,781	522,526	485,796
0.058% DUE 8/1/2018.....	487,781	597,296	487,064
PUBLIC SERVICE ELECTRIC & GAS CO			
0.055% DUE 3/1/2040.....	487,781	618,423	485,444
PUBLIC SERVICE ENTERPRISE GROUP INC			
0.05125% DUE 4/15/2020.....	926,784	1,027,839	922,817
PUMA GLOBAL TRUST			
0.005369% DUE 2/21/2038.....	219,100	211,159	209,241
QVC INC			
0.07125% DUE 4/15/2017.....	10,080	10,708	10,080
0.075% DUE 10/1/2019.....	86,495	96,009	89,694
RABOBANK NEDERLAND			
0.03875% DUE 2/8/2022.....	600,000	604,704	598,578
0.11% DUE 12/29/2049.....	700,000	880,600	897,750
0.11% DUE 12/29/2049.....	1,385,000	1,742,330	1,547,122
RALI SERVICE			
0.0039525% DUE 2/25/2047.....	173,716	77,060	99,259
RAYMOND JAMES FINANCIAL INC			
0.086% DUE 8/15/2019.....	975,562	1,201,324	1,166,752
RENAULT SA			
0.023276% DUE 4/11/2014.....	1,400,000	1,360,666	1,400,000
RESIDENTIAL ASSET SECURITIZATION TRUST			
0.0575% DUE 2/25/2036.....	45,793	33,241	38,052
RESIDENTIAL MORTGAGE ACCEPTANCE INC			
0.0045525% DUE 4/25/2046.....	755,381	293,617	755,381
REXAM PLC			
0.0675% DUE 6/1/2013.....	1,000,000	1,032,464	995,630
ROYAL BANK OF CANADA			
0.0145% DUE 10/30/2014.....	975,562	987,937	975,191
0.023% DUE 7/20/2016.....	975,562	1,001,367	974,967
0.0377% DUE 3/30/2018.....	1,800,000	1,885,952	1,832,681

INTERMEDIATE TERM FUND
DEBT SECURITIES
June 30, 2012

SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
ROYAL BANK OF SCOTLAND GROUP			
0.01413% DUE 6/8/2015.....	300,000	315,993	313,346
0.04875% DUE 8/25/2014.....	300,000	308,442	304,248
0.06375% DUE 4/29/2014.....	700,000	1,164,668	1,139,728
0.06934% DUE 4/9/2018.....	1,000,000	1,171,787	1,213,474
0.0699% DUE 10/29/2049.....	1,300,000	1,001,000	656,500
RZD CAPITAL LTD			
0.05739% DUE 4/3/2017.....	200,000	213,486	208,750
SABMILLER HOLDINGS			
0.0185% DUE 1/15/2015.....	487,781	494,747	487,752
SAN DIEGO GAS & ELECTRIC CO			
0.06% DUE 6/1/2039.....	487,781	677,174	485,537
SBC COMMUNICATIONS INC			
0.0645% DUE 6/15/2034.....	975,562	1,214,360	1,024,542
SHELL INTERNATIONAL FINANCE			
0.04375% DUE 5/14/2018.....	470,000	683,090	702,906
SIMON PROPERTY GROUP LP			
0.04125% DUE 12/1/2021.....	487,781	519,674	486,264
0.04375% DUE 3/1/2021.....	487,781	531,181	485,854
SIRIUS XM RADIO INC			
0.0875% DUE 4/1/2015.....	154,873	174,232	159,830
SLM STUDENT LOAN TRUST			
0.0066785% DUE 12/17/2018.....	89,397	89,159	89,062
SOCIETE GENERAL NA			
0.050283% DUE 10/20/2014.....	1,000,000	959,970	1,029,352
SOUNDVIEW HOME LOAN			
0.0030525% DUE 11/25/2036.....	132,356	36,181	132,356
SOUTH CAROLINA ELECTRIC & GAS CO			
0.053% DUE 5/15/2033.....	975,562	1,130,046	953,420
SOUTH CAROLINA STUDENT			
0.0101685% DUE 3/1/2018.....	410,518	410,600	410,518
SOUTHWESTERN ELECTRIC POWER CO			
0.062% DUE 3/15/2040.....	487,781	599,803	487,576
SOUTHWESTERN PUBLIC SERVICE CO			
0.045% DUE 8/15/2041.....	487,781	537,795	480,430
STANDARD CHARTERED PLC			
0.0775% DUE 4/3/2018.....	600,000	1,080,365	1,113,761
STRUCTURED ASSET MORTGAGE INVESTMENTS			
0.0046525% DUE 5/25/2036.....	828,263	394,749	828,263
0.0055525% DUE 12/25/2035.....	315,958	167,553	316,550
SUNCOR ENERGY INC			
0.065% DUE 6/15/2038.....	487,781	580,890	487,534
SUPERANNUATION MEMBERS HOME LOAN PROGRAMME			
0.0497% DUE 11/7/2040.....	435,371	449,905	404,699
SVENSKA HANDELSBANKEN			
0.0225% DUE 6/14/2018.....	900,000	1,130,235	1,120,754
SWAN			
0.0392% DUE 5/12/2037.....	267,077	266,061	244,857
SWEDBANK AB			
0.0175% DUE 6/18/2015.....	900,000	1,141,117	1,123,772

INTERMEDIATE TERM FUND
DEBT SECURITIES
June 30, 2012

SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
0.02375% DUE 4/5/2017.....	1,000,000	1,012,770	997,870
THE WALT DISNEY CO			
0.0375% DUE 6/1/2021.....	975,562	1,071,546	974,908
THOMSON CORP			
0.055% DUE 8/15/2035.....	487,781	547,066	477,632
TIME WARNER CABLE INC			
0.073% DUE 7/1/2038.....	3,815,000	4,899,723	3,913,252
TIME WARNER INC			
0.034% DUE 6/15/2022.....	487,781	491,880	487,083
TORONTO DOMINION BANK			
0.02375% DUE 10/19/2016.....	975,562	1,001,819	970,138
0.025% DUE 7/14/2016.....	975,562	1,010,775	971,923
TOYOTA MOTOR CREDIT CORP			
0.045% DUE 6/17/2020.....	975,562	1,108,653	971,757
TRANSCANADA PIPELINES LTD			
0.065% DUE 8/15/2018.....	975,562	1,212,853	974,840
TRANSOCEAN INC			
0.068% DUE 3/15/2038.....	440,000	494,718	449,790
UBS AG			
0.0428% DUE 4/29/2049.....	48,628	50,536	49,075
0.07152% DUE 12/29/2049.....	27,242	31,576	32,736
UBS PREFERRED FUNDING TRUST V			
0.06243% DUE 5/29/2049.....	21,522	20,230	17,648
UNILEVER CAP CORP			
0.0425% DUE 2/10/2021.....	975,562	1,138,074	972,255
UNION PACIFIC CORP			
0.04% DUE 2/1/2021.....	975,562	1,072,804	970,928
0.0475% DUE 9/15/2041.....	487,781	529,077	478,176
UNITED HEALTH GROUP INC			
0.06625% DUE 11/15/2037.....	830,000	1,110,939	791,637
UNITED PARCEL SERVICE INC			
0.062% DUE 1/15/2038.....	487,781	670,375	673,938
UNITED TECHNOLOGIES CORP			
0.054% DUE 5/1/2035.....	975,562	1,166,053	962,213
UNITED UTILITIES GROUP PLC			
0.0425% DUE 1/24/2020.....	800,000	1,134,699	1,168,431
UNIVISION COMMUNICATIONS INC			
0.06875% DUE 5/15/2019.....	1,225,000	1,261,750	1,215,813
US BANCORP			
0.0165% DUE 5/15/2017.....	1,463,343	1,474,028	1,460,606
0.022% DUE 11/15/2016.....	1,463,343	1,509,227	1,466,182
0.03% DUE 3/15/2022.....	487,781	499,671	487,439
USAA CAPITAL CORP			
0.0105% DUE 9/30/2014.....	487,781	485,998	487,283
0.0225% DUE 12/13/2016.....	975,562	995,424	973,845
VERIZON COMMUNICATIONS INC			
0.03% DUE 4/1/2016.....	975,562	1,036,950	970,489
0.035% DUE 11/1/2021.....	975,562	1,038,649	967,835
VIACOM INC			
0.045% DUE 3/1/2021.....	975,562	1,080,860	959,172

INTERMEDIATE TERM FUND
DEBT SECURITIES
June 30, 2012

SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
0.06875% DUE 4/30/2036.....	1,450,000	1,877,367	1,245,084
VIRGINIA ELEC & POWER CO			
0.0475% DUE 3/1/2013.....	975,562	1,002,507	960,929
0.08875% DUE 11/15/2038.....	487,781	814,466	487,756
VIVENDI SA			
0.06625% DUE 4/4/2018.....	100,000	110,536	99,675
VOLKSWAGEN INTL FINANCE NV			
0.02375% DUE 3/22/2017.....	500,000	507,913	496,775
VULCAN MATERIALS CO			
0.07% DUE 6/15/2018.....	19,206	20,454	21,314
WACHOVIA BANK COMMERCIAL MORTGAGE TRUST			
0.0033875% DUE 9/15/2021.....	379,051	367,070	379,051
WALES & WEST UTILITIES FINANCE PLC			
0.04625% DUE 12/13/2023.....	300,000	510,820	481,865
WAL-MART STORES INC			
0.058% DUE 2/15/2018.....	975,562	1,202,198	1,020,486
0.062% DUE 4/15/2038.....	200,000	272,065	234,614
WAMU MORTGAGE			
0.0056525% DUE 7/25/2045.....	102,437	84,060	102,597
0.0114736% DUE 2/25/2046.....	444,848	342,711	444,848
0.0250048% DUE 8/25/2034.....	177,012	170,710	173,361
0.0257823% DUE 3/25/2034.....	102,340	101,439	100,773
0.0264% DUE 11/25/2046.....	645,984	481,724	648,407
WAMU MORTGAGE PASS THROUGH CERTIFICATES			
0.0050525% PASS THRU 05-AR15 A1 DUE 11/25/2045.....	105,714	83,525	76,307
WARNER CHILCOTT			
0.0775% DUE 9/15/2018.....	720,000	772,200	765,900
WASHINGTON MUTUAL ALTERNATIVE MTG PASS THRU CERTIFICATES			
0.055% DUE 8/25/2035.....	1,304,015	1,044,388	1,049,170
WASHINGTON MUTUAL MORTGAGE			
0.0212036% DUE 3/25/2033.....	124,507	122,341	122,406
WELLS FARGO & CO			
0.02625% DUE 12/15/2016.....	975,562	1,002,578	973,064
0.03676% DUE 6/15/2016.....	487,781	519,194	491,069
0.046% DUE 4/1/2021.....	1,951,124	2,176,748	2,097,029
WELLS FARGO MORTGAGE			
0.0264949% DUE 9/25/2034.....	86,964	87,382	84,019
WENDEL SA			
0.04375% DUE 8/9/2017.....	217,939	260,673	251,375
0.04875% DUE 5/26/2016.....	231,561	293,862	289,982
0.0675% DUE 4/20/2018.....	81,727	107,346	98,342
WEST PENN POWER CO			
0.0595% DUE 12/15/2017.....	975,562	1,144,733	972,859
WESTPAC BANKING CORP			
0.029% DUE 9/10/2014.....	1,200,000	1,255,288	1,198,224
0.0345% DUE 7/28/2014.....	1,500,000	1,582,631	1,496,730
WILLOW NO.2 IRELAND PLC			
0.03375% DUE 6/27/2022.....	100,000	126,372	126,052
WISCONSIN ELECTRIC POWER CO			
0.057% DUE 12/1/2036.....	487,781	620,047	486,823

INTERMEDIATE TERM FUND
DEBT SECURITIES
June 30, 2012

SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
WM COVERED BOND PROGRAM			
0.04% DUE 9/27/2016.....	100,000	136,398	139,979
0.04375% DUE 5/19/2014.....	2,200,000	2,928,881	3,195,215
WYETH			
0.055% DUE 2/15/2016.....	1,463,343	1,693,424	1,446,368
TOTAL CORPORATE OBLIGATIONS		<u>445,608,685</u>	<u>428,722,661</u>
OTHER - DEBT SECURITIES			
ALAMEDA COUNTY JOINT POWERS AUTHORITY			
0.07046% DUE 12/1/2044.....	800,000	1,006,928	800,000
BUCKEYE OHIO TOBACCO SETTLEMENT			
0.05875% DUE 6/1/2047.....	400,000	306,176	391,706
CHICAGO ILL BOARD OF EDUCATION			
0.06519% DUE 12/1/2040.....	800,000	927,864	800,000
CITY OF NEW YORK			
0.05687% DUE 12/1/2023.....	200,000	247,444	200,000
0.06646% DUE 12/1/2031.....	1,300,000	1,538,056	1,300,000
DALLAS AREA RAPID TRANSIT			
0.05022% DUE 12/1/2048.....	900,000	1,092,906	900,000
ILLINOIS FINANCE AUTHORITY REVENUE UNIVERSITY			
0.055% DUE 7/1/2037.....	650,000	743,451	605,878
LOS ANGELES COUNTY PUBLIC WORKS FINANCING AUTHORITY			
0.07618% DUE 8/1/2040.....	900,000	1,129,977	900,000
METROPOLITAN WASHINGTON AIRPORTS AUTHORITY			
0.07462% DUE 10/1/2046.....	200,000	237,236	200,000
MUNICIPAL ELECTRIC AUTHORITY OF GEORGIA			
0.06637% DUE 4/1/2057.....	4,595,000	5,335,714	4,602,503
0.06655% DUE 4/1/2057.....	2,915,000	3,343,971	2,908,748
PALOMAR CALIF COMMUNITY COLLEGE			
0.07194% DUE 8/1/2045.....	900,000	1,067,688	900,000
STATE OF CALIFORNIA			
0.076% DUE 11/1/2040.....	800,000	1,040,256	807,592
0.077% DUE 11/1/2030.....	900,000	1,060,776	918,288
0.0795% DUE 3/1/2036.....	100,000	118,324	112,895
STATE OF TEXAS			
0.06072% DUE 10/1/2029.....	487,781	590,254	541,193
STATE OF WISCONSIN			
0.052% DUE 5/1/2018.....	975,562	1,068,230	974,089
TOBACCO SEC AUTHORITY SOUTHERN CALIFORNIA			
0.05% DUE 6/1/2037.....	300,000	233,802	253,095
TOBACCO SETTLEMENT FINANCE AUTHORITY			
0.07467% DUE 6/1/2047.....	650,000	488,638	622,830
TOBACCO SETTLEMENT FINANCING CORP			
0.05% DUE 6/1/2041.....	500,000	387,285	415,755
TOTAL OTHER - DEBT SECURITIES		<u>21,964,976</u>	<u>19,154,571</u>

INTERMEDIATE TERM FUND
DEBT SECURITIES
June 30, 2012

SCHEDULE D
(CONTINUED)

SECURITY	PAR VALUE (1)	VALUE (\$)	COST (\$)
TOTAL DEBT SECURITIES		1,497,474,715	1,458,725,094

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

INTERMEDIATE TERM FUND

SCHEDULE E

INVESTMENT FUNDS

June 30, 2012

SECURITY	VALUE (\$)
INVESTMENT FUNDS - U.S. EQUITY	
MAVERICK LONG ENHANCED LTD	30,815,360
STELLIAM OFFSHORE LONG FUND LTD	38,746,609
VALUEACT CAPITAL INTERNATIONAL LTD	81,216,352
TOTAL INVESTMENT FUNDS - U.S. EQUITY	150,778,321
INVESTMENT FUNDS - DEVELOPED COUNTRY EQUITY	
AKO CAPITAL FUND	34,592,414
INDUS JAPAN LONG ONLY FUND FUND LP	20,630,380
SILCHESTER INTERNATIONAL INVESTORS	27,061,336
VIKING LONG FUND III	28,799,419
TOTAL INVESTMENT FUNDS - DEVELOPED COUNTRY EQUITY	111,083,549
INVESTMENT FUNDS - EMERGING MARKETS EQUITY	
ABERDEEN EMERGING MARKETS FUND	305,425
ABERDEEN LATIN AMERICA EQUITY FUND	462,302
ABERDEEN NEW DAWN INVESTMENT TRUST	103,811
ABERDEEN NEW THAI INVESTMENT TRUST	396,125
ADVANCE DEVELOPING MARKETS FUND	1,614,275
ADVANCE FRONTIER MARKETS FUND	232,210
AFRICA OPPORTUNITY FUND LTD	90,128
AUSTIN ALPHA LP	28,729,687
BARING EMERGING	288,681
CENTRAL EUROPE & RUSSIA FUND	887,314
CHINA FUND INC	961,671
CHINA MERCHANTS CHINA FUND	374,743
DPF INDIA OPPORTUNITIES FUND	339,064
DRILLER INVESTMENT FUND	2,079,925
EAST CAPITAL EXPLORER AB NPV	248,564
EASTERN EUROPEAN TRUST	219,670
EDINBURGH DRAGON TRUST	1,609,823
FIDELITY ASIAN VALUES	1,841
FIRST TRUST ABERDEEN EMERGING	222,956
FUBAN FUBAN FUND	22,091
GAOLING FEEDER FUND LTD	37,766,525
GENESIS EMERGING MARKETS FUND	1,281,811
GREATER CHINA FUND INC	104,555
HENDERSON ASIAN GROWTH TRUST	379,862
INDIA FUND INC	120,963
INFRASTRUCTURE INDIA PLC	144,425
INVESCO ASIA TRUST PLC	424,147
ISHARES IBOVSPA	46,607
JF CHINA REGION FUND INC	149,651
JP MORGAN ASIAN INVESTMENT TRUST	534,773
JP MORGAN EMERGING MARKETS TRUST	2,597,234
JP MORGAN RUSSIAN SECURITIES	1,207,629
KOREA EQUITY FUND INC	114,300
KOREA FUND INC	679,043
LATIN AMERICAN DISCOVERY FUND	224,938
MACAU PROPERTY OPPORTUNITIES FUND	349,080

INTERMEDIATE TERM FUND
INVESTMENT FUNDS
June 30, 2012

SCHEDULE E
(CONTINUED)

SECURITY	VALUE (\$)
MALAYSIA FUND INC	104,483
MEXICO FUND INC	461,353
MORGAN STANLEY CHINA FUND	583,089
MORGAN STANLEY EMERGING MARKETS FUND	462,585
MORGAN STANLEY FRONTIER EMERGING MARKETS FUND	137,665
NEW INDIA INVESTMENT TRUST	1,043,169
NEW SILK ROAD FUND	23,933,938
PACIFIC ASSET TRUST	667,442
PROSPERITY VOSKHOD FUND LTD	149,067
QUORUM FUND LTD	4,379,173
RUSSIAN PROSPERITY FUND	16,564,457
SCHRODER ASIAPACIFIC FUND	503,153
SINGAPORE FUND INC	125,339
TAIWAN FUND INC	131,317
TAU CAPITAL PLC	18,115
TEMPLETON DRAGON FUND INC	610,845
TEMPLETON EMERGING MARKETS INC FUND	3,661,171
THAI FUND INC	97,840
TRANS BALKAN INVESTMENTS LTD	0
UTILICO EMERGING MARKETS UTILITIES	566,359
VINACAPITAL VIETNAM	216,401
TOTAL INVESTMENT FUNDS - EMERGING MARKETS EQUITY	<u>139,732,809</u>
 INVESTMENT FUNDS - NATURAL RESOURCES	
ASA GOLD AND PRECIOUS METALS LTD	854,182
BLACKROCK WORLD MINING TRUST	1,024,975
SCHRODER COMMODITY PORTFOLIO	57,588,088
TOTAL INVESTMENT FUNDS - NATURAL RESOURCES	<u>59,467,245</u>
 TOTAL INVESTMENT FUNDS	 <u><u>461,061,924</u></u>

INTERMEDIATE TERM FUND
PHYSICAL COMMODITIES
June 30, 2012

SCHEDULE F

SECURITY	VALUE (\$)	COST (\$)
PHYSICAL COMMODITIES		
GOLD BULLION.....	221,711,138	191,201,684
TOTAL PHYSICAL COMMODITIES	221,711,138	191,201,684

INTERMEDIATE TERM FUND
CASH AND CASH EQUIVALENTS
 June 30, 2012

SCHEDULE G

SECURITY	VALUE (\$)	COST (\$)
MONEY MARKET FUNDS		
AUSTRALIAN DOLLAR.....	419,229	410,797
BANK OF AMERICA CORP.....	0	0
BNP PARIBAS.....	0	0
BRAZILIAN REAL.....	(2,698,242)	(2,644,587)
BSDT-LMDA II.....	1,536	1,536
CANADIAN DOLLAR.....	43,163	42,924
CASH (INTEREST BEARING).....	18,418,692	18,418,692
CASH COLLATERAL.....	(11,519,000)	(11,519,000)
CHILEAN PESO.....	2,460	2,460
CSFB INTEREST CASH COLLATERAL.....	0	0
CZECH KORUNA.....	7	7
DANISH KRONE.....	14,941	14,635
DEUTSCHE BANK.....	12,000	12,000
DREYFUS INSTITUTIONAL PREFERRED MONEY MARKET FUND.....	207,387,874	207,387,874
EURO.....	850,249	844,926
HONG KONG DOLLAR.....	1,171,702	1,171,364
HUNGARIAN FORINT.....	3,977	3,914
INDIAN RUPEE.....	12,422	12,353
INDONESIAN RUPIAN.....	243,414	243,037
ISRAELI SHEKEL.....	1,614	1,621
JAPANESE YEN.....	260,324	260,418
MALAYSIAN RINGGIT.....	34,230	34,451
MEXICAN PESO.....	109,739	107,244
MOROCCAN DIRHAM.....	3,622	3,541
NEW TURKISH LIRA.....	14,461	14,410
NEW ZEALAND DOLLAR.....	1,147	1,159
NORWEGIAN KRONE.....	229	236
PAKISTANI RUPEE.....	16	17
PERUVIAN NEW SOL.....	141	140
PHILIPPINE PESO.....	8,028	7,819
POLISH ZLOTY.....	2,020	1,973
SINGAPORE DOLLAR.....	180,459	179,201
SLH PROXY LONG EXPOSURE.....	76,459	91,023
SOUTH AFRICAN RAND.....	66,661	65,554
SOUTH KOREA WON.....	19,940	19,544
SWEDISH KRONA.....	4,541	4,430
SWISS FRANC.....	467	465
TAIWAN DOLLAR.....	465,104	466,637
TBA CASH COLL FOB.....	(270,000)	(270,000)
THAILAND BAHAT.....	36,319	36,375
UK POUND.....	151,335	151,510
UTM MCC POOL ACTIVE RESERVE.....	150,173,137	150,173,137
TOTAL MONEY MARKET FUNDS	365,704,415	365,753,836
TOTAL CASH AND CASH EQUIVALENTS	365,704,415	365,753,836

INTERMEDIATE TERM FUND
HEDGE FUND INVESTMENT FUNDS
June 30, 2012

SCHEDULE H

SECURITY	VALUE (\$)
CREDIT-RELATED FIXED INCOME	
AG SUPER FUND LP.....	1,523,349
BAUPOST VALUE PARTNERS IV LP.....	104,880,009
BLACKSTONE DISTRESSED SECURITIES OFFSHORE FUND LTD.....	12,318
CENTERBRIDGE CREDIT PARTNERS TE LP.....	83,243,444
FARALLON ASIA SPECIAL SITUATIONS LP.....	10,709,787
FARALLON CREDIT SIDECAR PARTNERS I LP.....	6,104,699
OZ CREDIT.....	21,917,679
SILVER POINT.....	9,460
SILVER POINT CAPITAL OFFSHORE FUND LTD.....	41,067,002
WATERSHED CAPITAL INSTITUTIONAL PARTNERS LP.....	19,033,734
TOTAL CREDIT-RELATED FIXED INCOME	288,501,481
DEVELOPED COUNTRY EQUITY	
BLUE RIDGE OFFSHORE LP.....	99,452,775
CADIAN OFFSHORE FUND LTD.....	43,508,374
CCM SPECIAL HOLDINGS FUND LP.....	5,821,626
CRITERION CAPITAL PARTNERS LP.....	14,869,714
CRITERION HORIZONS OFFSHORE LTD.....	14,248,674
DEERFIELD INTERNATIONAL LTD.....	26,453,655
DEERFIELD PRIVATE DESIGN INTERNATIONAL II LTD.....	1,885,640
EMINENCE FUND LTD.....	73,846,421
ETON PARK OVERSEAS FUND LTD.....	17,581,459
FCOI II HOLDINGS LP.....	98,151,676
GOTHAM DIVERSIFIED HEDGE LP.....	28,192,271
HIGHSIDE OFFSHORE LTD.....	21,499,943
INDUS JAPAN FUND LTD.....	19,710,782
KINGSTOWN PARTNERS II LP.....	18,076,634
LANSDOWNE UK EQUITY FUND LTD.....	24,995,637
MAVERICK FUND LTD.....	86,634,583
OWL CREEK OVERSEAS FUND LTD.....	38,382,664
OZ ASIA OVERSEAS FUND LTD.....	34,137,608
OZ EUROPE OVERSEAS FUND LTD.....	37,590,184
OZ OVERSEAS FUND LTD.....	18,901,486
PASSPORT OFFSHORE LTD.....	15,825,692
PERRY PARTNERS INTERNATIONAL INC.....	118,114,313
PROTÉGÉ PARTNERS FUND LTD.....	21,009,440
ROUTE ONE OFFSHORE FUND LTD.....	9,849,770
SENATOR GLOBAL OFFSHORE FD LTD.....	12,027,879
SHEPHERD INVESTMENTS INTERNATIONAL LTD.....	1,639,661
SOROBAN CAYMAN FUND LTD.....	41,908,756
STEADFAST INTERNATIONAL LTD.....	72,962,886
TPG-AXON PARTNERS (OFFSHORE) LTD.....	40,460,861
VIKING GLOBAL EQUITIES III LTD.....	58,334,349
TOTAL DEVELOPED COUNTRY EQUITY	1,116,075,412
EMERGING MARKETS EQUITY	
JANCHOR PARTNERS PAN-ASIAN FUND.....	18,314,218

INTERMEDIATE TERM FUND
HEDGE FUND INVESTMENT FUNDS
 June 30, 2012

SCHEDULE H
 (CONTINUED)

SECURITY	VALUE (\$)
MOON CAPITAL GLOBAL EQUITY OFFSHORE FUND LTD.....	30,756,412
MYRIAD OPPORTUNITIES OFFSHORE.....	11,456,313
PENTA ASIA FUND LTD.....	14,975,288
SPINNAKER GLOBAL EMERGING MARKETS FUND LTD.....	26,888,150
VALIANT CAPITAL PARTNERS OFFSHORE LTD.....	52,356,634
TOTAL EMERGING MARKETS EQUITY	<u>154,747,015</u>
INVESTMENT GRADE FIXED INCOME	
ABSOLUTE RETURN CAPITAL.....	22,388,327
BRIDGEWATER PURE ALPHA FUND II LTD.....	82,772,602
LP MACRO HOLDINGS LP.....	41,146,887
WOODBINE CAPITAL FUND LTD.....	21,350,963
TOTAL INVESTMENT GRADE FIXED INCOME	<u>167,658,778</u>
NATURAL RESOURCES	
BLACK RIVER COMMODITY MULTI-STRATEGY FUND LTD.....	2,435,810
CCM SPECIAL HOLDINGS FUND LP.....	2,140,379
TOTAL NATURAL RESOURCES	<u>4,576,190</u>
REAL ESTATE	
GEM REALTY SECURITIES LTD.....	33,361,844
TOTAL REAL ESTATE	<u>33,361,844</u>
 TOTAL HEDGE FUND INVESTMENT FUNDS	 <u><u>1,764,920,719</u></u>