

Teachers' Retirement System

Investment Portfolio

Holdings Report

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
		33,700.000	2,048,892.60		1,898,658.00
1 800 FLOWERS COM		1,248,500.000	8,905,572.85		7,203,845.00
1ST HORIZON NATL CORP		5,264.000	205,573.94		211,612.80
1ST REP BK SAN FRANCISCO CA		24,900.000	827,422.55		1,140,420.00
3M CO COM		56,422.000	3,170,128.98		4,557,204.94
A O N CORP		13,436.000	427,173.58		467,841.52
A T M I INC		191,300.000	4,807,228.86		4,709,806.00
ABACAS INVESTMENTS	08/01/2006		9,946,900.00	10,000,000.00	9,954,045.90
ABBEY NATL N AMER LLC	07/05/2006		16,380,866.67	16,400,000.00	16,387,943.05
ABBOTT LABS		513,709.000	20,691,818.52		22,402,849.49
ABERCROBIE & FITCH		158,400.000	9,012,021.44		8,780,112.00
ABITIBI-CONSOLIDATED		83,700.000	602,855.89		226,541.67
ABITIBI-CONSOLIDATED	08/01/2030	8.850000	12,699.98	15,000.00	12,675.00
ABM INDS INC		241,568.000	4,924,097.78		4,130,812.80
ABN-AMRO HLDGS NV EU		762,208.370	13,898,526.61		20,846,646.64
ACCO BRANDS	08/15/2015	7.625000	27,787.50	30,000.00	27,825.00
ACCOR EUR3		28,800.000	1,204,702.19		1,752,507.56
ACE LIMITED		13,391.000	550,767.29		677,450.69
ACETF 2002-1	10/20/2023	5.550000	789,023.44	750,000.00	731,837.25
ACOM CO JPY50		59,890.000	3,376,979.88		3,253,439.21
ACXIOM CORP		51,900.000	1,355,887.50		1,297,500.00
ADC TELECOM		4,876.000	292,125.79		82,209.36
ADECCO SA		12,000.000	653,400.07		708,244.90
ADIDAS-SALOMON AG NPV		48,900.000	2,291,078.83		2,337,221.47
ADJUSTABLE RATE MTG TR	05/25/2035	4.625900	1,074,875.02	1,073,868.26	1,048,038.51
ADOBE SYSTEMS		25,090.000	327,967.79		761,732.40
ADR CONTAX		702,900.000	313,283.55		623,542.59
ADR SAP		6,400.000	272,349.22		336,128.00
ADVANCED MICRO DEVICES		91,484.000	2,227,926.53		2,234,039.28
ADVANTAGE ASSET SEC	07/17/2006		9,347,600.84	9,386,000.00	9,362,523.92
ADVANTEST		14,600.000	1,130,769.36		1,489,183.40
AEGON NV		507,392.000	6,205,841.18		8,674,145.81

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AEON CO LTD		117,500.000	1,652,859.66		2,579,932.69
AES CORP		128,800.000	1,592,980.61		2,376,360.00
AES CORP	05/15/2015	9.000000	114,625.00	100,000.00	107,500.00
AES EASTERN ENERGY REG	01/02/2017	9.000000	122,867.28	105,692.30	114,940.38
AETNA US HEALTHCARE		23,688.000	409,109.42		945,861.84
AFFILIATED COMP SVCS		4,900.000	259,191.87		252,889.00
AFFILIATED MANAGERS GROUP		76,800.000	7,506,996.32		6,673,152.00
AFLAC INC		50,440.000	1,731,333.91		2,337,894.00
AGCO CORP		1,300.000	30,359.68		34,216.00
AGILENT TECH		161,979.000	5,494,155.83		5,112,057.24
AGRIUM INC		327,700.000	7,381,499.20		7,609,194.00
AHOLD(KON)NV EURO.25		1,667,133.000	12,323,098.47		14,474,105.39
AINSWORTH LUMBER CO	04/01/2013	8.960000	30,000.00	30,000.00	27,300.00
AIR LIQUIDE		20,566.000	3,611,490.93		4,004,990.06
AIR LIQUIDE(L') EURO		18.000	0.00		350.53
AIR PRODUCTS & CHEM		9,269.000	387,765.62		592,474.48
AIRGAS INC	09/15/2006	7.750000	1,781,075.00	1,710,000.00	1,714,275.00
AK STEEL CORP	02/15/2009	7.875000	780,037.50	785,000.00	781,075.00
AKAMAI TECHNOLOGIES		44,100.000	1,262,734.67		1,595,979.00
AKZO NOBEL ORD		293,900.000	10,184,308.74		15,843,527.99
ALABAMA POWER CO	10/15/2017	5.500000	349,510.00	350,000.00	335,800.50
ALBERTA ENERGY	11/01/2031	7.380000	423,136.00	350,000.00	382,698.05
ALBERTO CULVER CO		3,180.000	93,216.59		154,929.60
ALBERTSON'S INC	06/01/2028	6.630000	301,605.20	365,000.00	289,930.45
ALBERTSONS INC	06/15/2026	7.750000	496,378.80	540,000.00	480,227.40
ALBERTSONS INC	08/01/2029	7.450000	1,777,254.92	1,990,000.00	1,709,250.80
ALBERTSONS INC	05/01/2030	8.700000	41,832.60	45,000.00	42,628.50
ALBERTSONS INC	05/01/2031	8.000000	720,301.55	755,000.00	680,462.63
ALCAN ALUMINUM		106,700.000	4,065,642.05		5,016,943.63
ALCAN ALUMINUM	05/15/2013	4.500000	359,998.90	370,000.00	338,801.60
ALCATEL EUR2 SER'A'		1,017,900.000	13,249,442.85		12,911,256.34
ALCOA INC		698,914.000	18,011,007.76		22,616,857.04

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ALEXANDER & BALDWIN		62,800.000	2,050,354.49		2,780,156.00
ALLEGHENY ENERGY		6,851.000	159,433.12		253,966.57
ALLEGHENY TECH INC		3,555.000	173,581.60		246,148.20
ALLEGHENY TECH INC	12/15/2011	8.375000	70,362.50	65,000.00	67,112.50
ALLERGAN INC		6,278.000	398,631.06		673,378.28
ALLIANCE DATA SYSTEMS CORP		326,500.000	11,787,169.71		19,204,730.00
ALLIANT ENERGY CORP		100,000.000	2,927,387.50		3,430,000.00
ALLIANZ AG NPV(REGD)		16,700.000	1,886,477.62		2,637,578.91
ALLIED IRISH BANKS O		191,954.000	3,666,805.71		4,626,581.65
ALLIED WASTE INDS		10,065.000	160,163.92		114,338.40
ALLIED WASTE N A	04/15/2011	6.380000	804,637.50	835,000.00	801,600.00
ALLSTATE		26,866.000	1,008,152.17		1,470,376.18
ALLSTATE	02/15/2012	6.125000	242,111.80	230,000.00	233,787.87
ALLSTATE	08/15/2014	5.000000	369,565.20	360,000.00	336,164.40
ALLSTATE	04/01/2036	5.950000	699,888.00	700,000.00	643,283.20
ALLTEL CORP		16,209.000	807,986.85		1,034,620.47
ALLTRISTA CORP	05/01/2012	9.750000	35,787.50	35,000.00	35,700.00
ALNYLAM PHARMACEUTICALS INC		83,325.000	1,253,941.26		1,256,541.00
ALTADIS SA EUR0.6(REGD)		29,300.000	1,272,758.20		1,384,685.98
ALTANA AG		12,700.000	717,833.85		707,364.56
ALTERA CORP		15,007.000	570,395.13		263,372.85
ALTIUS I FUNDING CORP	07/13/2006		5,046,018.15	5,058,000.00	5,048,228.20
ALTIUS I FUNDING CORP	07/12/2006		4,989,636.10	5,000,000.00	4,991,066.65
ALTRIA GROUP INC		296,547.000	11,540,196.54		21,775,446.21
ALZA CORP	07/28/2020		906,606.00	1,080,000.00	905,850.00
AMAZON COM INC		12,845.000	606,661.78		496,844.60
AMBAC INC		46,970.000	3,747,643.01		3,809,267.00
AMCOR LTD NPV		152,900.000	920,755.23		758,828.33
AMDOCS LIMITED		520,600.000	14,621,745.29		19,053,960.00
AMEDISYS INC		116,400.000	4,846,461.74		4,411,560.00
AMER EAGLE OUTFITTERS		99,300.000	3,301,705.45		3,380,172.00
AMER INTL GROUP		131,460.000	5,136,609.08		7,762,713.00

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AMER MOVIL S A D ADR		286,800.000	6,524,966.46		9,538,968.00
AMER STD COS INC		7,407.000	187,505.00		320,500.89
AMER STORES CO	06/01/2026	8.000000	146,766.40	155,000.00	149,048.00
AMER TOWER CORP		408,433.000	7,103,527.40		12,710,434.96
AMERADA HESS CORP	10/01/2029	7.787500	854,066.56	751,000.00	837,870.42
AMEREN CORP		8,584.000	354,378.48		433,492.00
AMERI POWER CONVER		7,204.000	223,631.05		140,405.96
AMERICAN CAPITAL STRATEGIES COM		44,100.000	1,485,499.68		1,476,468.00
AMERICAN ELECT PWR		16,381.000	559,144.00		561,049.25
AMERICAN EXPRESS CO		182,125.000	7,516,865.42		9,692,692.50
AMERICAN EXPRESS CO	07/15/2013	4.875000	299,115.00	300,000.00	284,742.30
AMERICAN EXPRESS CO	12/01/2033	1.850000	915,425.42	855,000.00	871,031.25
AMERICAN FINANCIAL GROUP INC		32,300.000	1,349,978.50		1,385,670.00
AMERICAN GEN FIN COR	12/01/2015	5.400000	767,028.00	800,000.00	758,881.60
AMERICAN HOME MTG INVT CORP		150,000.000	4,545,076.72		5,529,000.00
AMERICAN MED SYS HOLDINGS INC		91,500.000	1,866,601.51		1,523,475.00
AMERICAN PHYSICIANS CAP INC		21,430.000	749,356.87		1,127,003.70
AMERICAN REAL ESTATE PTNR LP	02/15/2013	7.125000	145,764.91	145,000.00	139,200.00
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	08/06/2010	2.840000	566,515.53	566,550.78	555,954.01
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	05/06/2010	4.470000	3,254,797.21	3,255,000.00	3,212,434.37
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	10/06/2010	5.110000	1,109,926.74	1,110,000.00	1,099,572.66
AMERIPATH INC	04/01/2013	10.500000	37,075.00	35,000.00	36,706.25
AMERIPRISE FINL INC		10,426.000	175,369.87		465,729.42
AMERISOURCES BERGEN CORP		88,544.000	3,368,836.52		3,711,764.48
AMERISOURCES BERGEN CORP	09/15/2015	5.880000	1,844,331.10	1,835,000.00	1,729,487.50
AMERITECH CAP FDG	05/18/2009	6.250000	347,381.10	330,000.00	334,108.50
AMGEN INC		294,490.000	16,051,700.57		19,209,582.70
AMGEN INC	02/01/2011	0.125000	917,937.50	950,000.00	896,562.50
AMPHENOL CORP		119,700.000	5,473,185.18		6,698,412.00
AMSOUTH BANCORP		14,406.000	406,524.90		381,038.70
AMYLIN PHARMACEUTICALS INC COM		27,950.000	1,224,342.15		1,379,891.50
ANADARKO PETE CORP		19,196.000	401,000.24		915,457.24

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ANALOG DEVICES INC		115,602.000	3,908,807.48		3,715,448.28
ANDREW CORP		1,608,915.000	18,962,584.25		14,254,986.90
ANGIODYNAMICS INC		21,600.000	534,242.23		584,280.00
ANGLESEA FUNDING LLC	07/12/2006		698,543.61	700,000.00	698,796.00
ANGLO AMERICAN ORD U		33,000.000	826,824.41		1,353,759.53
ANHEUSER-BUSCH CO		76,636.000	2,434,541.78		3,493,835.24
ANN TAYLOR STORES		161,200.000	4,360,175.46		6,992,856.00
ANR PIPELINE CO	02/15/2024	7.375000	67,925.00	65,000.00	62,980.45
AOL TIME WARNER INC	06/01/2011	7.625000	1,873,162.73	1,704,000.00	1,834,739.40
AOL TIME WARNER INC	05/01/2032	7.700000	2,778,816.50	2,435,000.00	2,646,484.62
APACHE CORP		38,374.000	1,474,471.05		2,619,025.50
APARTMENT INVT & MGMT CO.		182,061.000	5,247,339.44		7,910,550.45
APOLLO GROUP INC		5,872.000	246,587.30		303,406.24
APPLE COMPUTER		35,850.000	445,731.12		2,047,752.00
APPLIED BIOSYSTEMS GR		7,607.000	159,548.05		246,086.45
APPLIED INDL TECH INC		45,150.000	1,376,052.90		1,097,596.50
APPLIED MATERIALS		66,236.000	753,297.03		1,078,322.08
APPLIED SIGNAL TECHNOLOGY		378,803.000	7,061,732.45		6,454,803.12
AQUIFER FUNDING LLC	07/06/2006		2,987,650.83	3,000,000.00	2,997,337.35
ARAMARK SERVICES NTS	02/15/2008	6.375000	1,464,154.02	1,467,000.00	1,462,628.34
ARCHER DANIELS MIDLAND		139,239.000	4,620,143.05		5,747,785.92
ARCHER DANIELS MIDLAND	04/15/2011	8.875000	433,477.75	400,000.00	450,604.00
ARCHSTONE-SMITH TRUST		8,900.000	348,359.49		452,743.00
ARM HOLDINGS PLC		276,000.000	680,430.84		578,113.74
ARMOR HOLDINGS INC		96,300.000	3,925,040.88		5,280,129.00
ARRIS GROUP INC		184,900.000	2,098,799.92		2,425,888.00
ARROW ELECTRONICS		76,100.000	2,362,321.06		2,450,420.00
ARVINMERITOR INC	03/01/2012	8.750000	365,937.50	375,000.00	365,625.00
ASHLAND INC NEW COM		3,022.000	113,791.96		201,567.40
ASIAN DVLM BANK	09/04/2012	4.500000	452,034.00	440,000.00	418,784.52
ASPEN TECH INC		799,330.000	4,885,024.78		10,487,209.60
ASSURANT INC		194,800.000	5,697,313.77		9,428,320.00

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ASTA FDG INC		35,700.000	799,302.48		1,336,965.00
ASTRA ZENECA		125,500.000	5,529,538.98		7,569,949.16
AT & T BROADBAND CORP	11/15/2002	9.455000	2,441,708.99	1,922,000.00	2,388,079.23
AT & T CORP	11/15/2011	7.300000	879,274.40	824,000.00	874,703.19
AT&T COMCAST CORP		157,065.000	5,557,431.49		5,142,308.10
AT&T COMCAST CORP	03/15/2037	6.450000	310,569.60	330,000.00	309,964.05
AT&T INC		264,644.000	8,510,074.04		7,380,921.16
AT&T WIRELESS SVCS	03/01/2011	7.875000	958,616.77	900,000.00	969,409.80
ATLAS COPCO AB		52,900.000	783,397.52		1,468,740.67
ATMEL CORP		274,700.000	1,350,150.50		1,524,585.00
ATWOOD OCEANICS		101,440.000	3,246,435.82		5,031,424.00
AUTOBAHN FDG	07/13/2006		636,763.50	639,000.00	637,778.57
AUTOBAHN FDG	07/14/2006		888,741.72	892,000.00	890,163.81
AUTODESK INC		153,470.000	5,658,767.02		5,288,576.20
AUTOLIV INCORPORATED		54,800.000	1,257,998.58		3,100,036.00
AUTOMATIC DATA PROC		24,159.000	682,533.50		1,095,610.65
AUTONATION INC		6,136.000	82,862.34		131,555.84
AUTOZONE		2,357.000	65,130.79		207,887.40
AVAYA INC		17,372.000	236,544.74		198,388.24
AVERY DENNISON CORP		4,614.000	180,041.57		267,888.84
AVID TECH INC		122,000.000	5,527,683.86		4,066,260.00
AVIVA		375,060.000	3,491,759.27		5,310,213.50
AVNET INC		60,400.000	1,527,395.20		1,209,208.00
AVON PRODUCTS INC		18,804.000	330,365.77		582,924.00
AXA EUR		231,504.000	5,073,938.05		7,595,683.51
AXA EUR2.29		223,504.000	0.00		188,617.04
AXA FINANCIAL INC	08/01/2010	7.750000	738,762.10	670,000.00	712,987.87
B F GOODRICH		84,384.000	3,654,220.40		3,399,831.36
BAE SYSTEMS ORD GBP0		1,336,458.000	6,273,124.67		9,139,650.03
BAKER HUGHES INC		203,747.000	13,600,066.83		16,676,691.95
BALDOR ELEC CO		300,401.000	6,956,678.07		9,399,547.29
BALL CORP		4,342.000	52,491.16		160,827.68

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BALTIMORE GAS&ELEC	12/15/2006	5.250000	561,301.80	570,000.00	568,575.00
BANC OF AMERICA	09/10/2010	5.001000	1,281,377.96	1,275,000.00	1,238,908.58
BANC OF AMERICA	10/10/2045	5.115000	5,358,631.93	5,610,000.00	5,303,895.96
BANC OF AMERICA	09/10/2047	5.165000	1,040,214.50	1,035,000.00	1,012,122.36
BANC OF AMERICA	09/10/2047	5.354100	441,439.45	450,000.00	433,120.95
BANC OF AMERICA	09/10/2045		1,140,710.01	1,135,000.00	1,115,497.30
BANC OF AMERICA	11/10/2042	4.640000	3,793,941.14	3,775,000.00	3,715,411.63
BANC OF AMERICA		4.247000	2,275,062.50	2,320,000.00	2,270,291.68
BANC OF AMERICA	07/10/2043		573,676.28	588,079.64	571,855.70
BANC OF AMERICA	11/10/2038	2.764000	3,942,756.51	4,090,728.31	3,928,248.67
BANC OF AMERICA FUNDING CORP	05/25/2035	4.117500	1,594,320.72	1,605,650.05	1,547,090.39
BANC ONE CORP	10/15/2026	7.625000	476,336.70	465,000.00	523,409.11
BANK AMERICA CORP		471,354.000	18,458,866.35		22,672,127.40
BANK AMERICA CORP	02/15/2010	7.800000	475,564.00	400,000.00	427,129.60
BANK AMERICA CORP	09/15/2012	4.875000	854,632.80	840,000.00	800,321.76
BANK NEW YORK		32,174.000	763,703.47		1,036,002.80
BANK OF AMERICA	11/15/2011	5.428800	795,000.00	795,000.00	793,757.81
BANK OF AMERICA MORTGAGE SEC	01/25/2034		725,154.77	723,910.54	726,623.03
BANK OF CHINA LTD		4,207,100.000	1,754,055.77		1,909,362.89
BANK OF FUKUOKA		270,800.000	2,212,731.80		2,060,936.94
BANK ONE CORP	08/01/2008	6.000000	5,198,287.47	5,055,000.00	5,085,173.30
BANKBOSTON NA	04/15/2003	6.375000	4,475,440.00	4,000,000.00	4,046,388.00
BARCLAYS		257,900.000	2,754,785.46		2,931,158.32
BARD C R INC		25,712.000	1,431,274.75		1,883,661.12
BARR LABORATORIES		4,400.000	293,987.71		209,836.00
BARRATT DEVELOPMENTS PLC		180,656.000	2,011,768.88		3,167,574.07
BARRICK GOLD CORP		100,600.000	2,988,370.28		2,977,760.00
BARTON CAPITAL	07/06/2006		249,386.11	250,000.00	249,779.44
BAUSCH & LOMB INC		2,206.000	157,469.54		108,182.24
BAVARIA TRR CORPORATION	07/03/2006		896,451.00	900,000.00	900,000.00
BAXTER INTL		66,397.000	2,177,438.11		2,440,753.72
BAXTER INTL	03/15/2015	4.625000	243,905.00	250,000.00	224,917.00

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BAYER AG ORD NPV		31,800.000	1,075,976.53		1,461,358.95
BAYER MOTOREN WERK		96,517.000	4,130,020.74		4,820,452.00
BB & T CORP		22,323.000	754,811.28		928,413.57
BB & T CORP	10/01/2012	4.750000	871,852.90	890,000.00	841,570.65
BBVA(BILB-VIZ-ARG)		218,900.000	2,706,615.40		4,500,735.70
BCA INTESA		1,295,614.000	3,760,880.54		7,587,396.73
BCO SANT CENT HISP E		624,535.000	6,182,861.46		9,119,574.98
BEAR STEARNS	04/29/2005	5.446000	1,071,547.07	1,060,650.55	1,048,936.73
BEAR STEARNS & CO	11/15/2014	5.700000	642,213.80	620,000.00	605,767.28
BEAR STEARNS CO		25,563.000	3,094,978.96		3,580,865.04
BEAR STEARNS CO	07/02/2008	2.875000	1,091,534.00	1,150,000.00	1,090,956.70
BEAR STEARNS COM MORT SEC	09/11/2038	5.711500	3,081,837.88	3,065,000.00	3,042,340.46
BEAR STEARNS COM MTG	02/11/2041	4.386000	641,785.42	640,178.57	629,005.53
BEAR STEARNS COM MTG	06/15/2009	7.080000	1,003,906.25	1,000,000.00	1,033,722.00
BEAR STEARNS COM MTG	09/20/2012	7.000000	2,447,197.43	2,556,700.38	2,656,104.89
BEAR STEARNS COM MTG	08/20/2018	7.000000	2,537,009.26	2,766,581.09	2,954,570.28
BEAR STEARNS COM MTG	06/11/2041	4.361000	780,770.95	805,827.13	782,730.51
BEAR STEARNS COM MTG	08/13/2039	2.960000	1,101,313.36	1,134,369.61	1,092,244.79
BEARINGPOINT		297,100.000	2,432,031.25		2,486,727.00
BECTON DICKINSON		10,312.000	269,475.75		630,372.56
BED BATH & BEYOND		88,283.000	3,394,321.29		2,928,347.11
BEETHOVEN FUNDING CORP	07/11/2006		748,780.83	750,000.00	748,786.95
BELLSOUTH CAP FDG	02/15/2030	7.875000	619,365.00	500,000.00	547,115.00
BELLSOUTH CORP		75,000.000	1,840,910.04		2,715,000.00
BEMIS COMPANY INC		22,616.000	652,317.13		692,501.92
BENCHMARK ELECTRICS		112,100.000	2,584,339.75		2,703,852.00
BERKSHIRE HATHAWAY FIN	01/15/2015	4.850000	367,302.70	370,000.00	344,833.71
BEST BUY INC		16,919.000	478,609.28		927,837.96
BHP BILLITON FINANCE	04/15/2013	4.800000	461,641.50	450,000.00	422,719.20
BHP BILLITON LTD SPONSORED ADR		37,100.000	1,422,417.71		1,597,897.00
BHP BILLITON PLC		57,000.000	408,166.07		1,105,901.35
BIG LOTS INC		4,695.000	197,884.70		80,190.60

Teachers' Retirement System

Investment Portfolio

Holdings Report

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
BIOGEN IDEC INC		53,309.000	2,607,013.19		2,469,805.97
BIOMET INC		122,271.000	4,322,024.42		3,825,859.59
BIOVAIL CORP		127,700.000	2,374,918.23		2,989,457.00
BJ SERVICES CO		13,580.000	266,665.95		505,990.80
BJS WHSL CLUB INC		207,800.000	6,457,588.08		5,891,130.00
BK OF EAST ASIA		283,800.000	1,154,053.00		1,167,427.48
BK OF YOKOHAMA		364,000.000	3,068,984.34		2,818,002.82
BLACK & DECKER		18,143.000	1,500,738.75		1,532,357.78
BMC SOFTWARE INC		1,649,133.000	28,924,528.98		39,414,278.70
BMW VEHICLE OWNER	02/25/2009	3.320000	3,199,346.85	3,200,000.00	3,133,561.60
BMW VEHICLE OWNER	12/25/2007	3.660000	700,158.71	702,996.63	701,303.11
BMW VEHICLE OWNER	02/25/2009	4.040000	2,599,859.60	2,600,000.00	2,571,059.40
BNP PARIBAS		123,643.000	7,461,116.00		11,833,495.41
BNP PARIBAS FINANCE INC	07/03/2006		9,995,608.33	10,000,000.00	9,995,588.90
BNP PARIBAS FINANCE INC	08/16/2006		6,119,985.56	6,200,000.00	6,156,694.74
BNP PARIBAS FINANCE INC	08/28/2006		1,866,750.00	1,900,000.00	1,883,340.69
BOAMS 2004-4	05/25/2034	5.000000	673,788.76	679,308.15	661,962.70
BOEING CORP		33,433.000	1,744,300.75		2,738,497.03
BOMBARDIER INC		1,476,138.000	4,459,030.39		4,128,036.15
BORG WARNER INC		34,400.000	2,047,571.50		2,239,440.00
BOSTON PROPERTIES INC		3,800.000	354,123.83		343,520.00
BOSTON SCIENTIFIC CORP		50,646.000	992,619.26		852,878.64
BOSTON SCIENTIFIC CORP	06/15/2014	5.450000	517,410.40	520,000.00	484,103.36
BOUYGUES EUR1		94,057.000	2,804,294.81		4,834,692.80
BOWATER CANADA FINANCE	11/15/2011	7.950000	14,737.50	15,000.00	14,250.00
BOWATER INC	12/15/2021	9.380000	169,118.75	170,000.00	164,900.00
BP AMOCO PLC		49,300.000	3,303,190.83		3,431,773.00
BP ORD USDO.25		272,626.000	3,133,225.08		3,179,204.11
BRAMBLES INDS		25,200.000	149,100.27		200,417.21
BRAMBLES INDS LTD A\$		29,985.000	114,423.28		245,050.91
BRAZIL - FEDERAL	01/20/2034	8.250000	2,087,867.50	2,055,000.00	2,157,750.00
BRAZIL - FEDERAL	07/14/2014	10.500000	2,298,000.00	2,000,000.00	2,406,200.00

Teachers' Retirement System

Investment Portfolio

Holdings Report

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
BRIGHT HORIZON FAMILY SOLUTICOM		29,200.000	1,025,163.75		1,100,548.00
BRINKER INTL INC		39,700.000	1,603,216.33		1,441,110.00
BRISTOL MYERS SQUIBB		81,787.000	2,861,537.54		2,115,011.82
BRIT AMER TOBACCO OR		407,620.000	6,349,942.02		10,268,302.02
BRITISH LAND CO ORD		46,000.000	704,011.64		1,074,551.49
BRITISH SKY BROADC O		645,800.000	5,935,571.06		6,850,109.09
BRITISH SKY BROADCASTING GROUP	10/15/2015	5.625000	817,195.50	825,000.00	781,309.65
BRITISH SKY BROADCASTING GROUP	10/15/2035	6.500000	344,515.50	350,000.00	324,250.50
BRITISH TELECOM	12/15/2030	8.875000	318,519.00	300,000.00	368,701.80
BROADCOM CORP		18,383.000	1,541,696.21		552,409.15
BROOKFIELD ASSET MGT		56,700.000	2,294,108.64		2,303,154.00
BROOKS AUTOMATION INC		767,900.000	11,667,479.34		9,061,220.00
BROWN FORMAN INC		3,466.000	115,641.70		247,645.70
BRUNSWICK CORP		3,975.000	122,103.03		132,168.75
BSARM 2005	10/25/2035	4.750000	1,374,723.29	1,378,816.64	1,352,536.39
BSMCS 05	09/11/2042	4.735000	1,099,557.81	1,145,000.00	1,103,547.57
BSMCS 05	09/11/2042	4.871000	1,122,375.00	1,200,000.00	1,115,552.40
BSMCS 05	10/12/2042	4.940000	939,678.76	939,495.26	923,179.05
BSMCS 05	12/11/2040	5.270000	1,648,958.66	1,640,000.00	1,609,194.24
BSMCS 05	12/11/2040	5.382000	3,434,548.83	3,475,000.00	3,378,221.25
BT GROUP ORD GBP1.15		2,905,964.000	13,857,215.02		12,859,030.19
BURLINGTON NORTHERN SANTA FE CORP		15,564.000	491,095.03		1,233,447.00
C A NAC TELEFONOS VENEZ		273,228.000	5,044,991.84		5,368,930.20
CA INC		2,345,104.000	52,686,827.16		48,191,887.20
CADBURY SCHWEPPE		239,053.000	2,373,430.81		2,305,762.28
CADENCE DESIGN SYS INC		92,000.000	1,564,764.96		1,577,800.00
CALAMP CORP		44,000.000	497,829.32		391,160.00
CALENERGY CO INC	10/15/2007	7.630000	2,389,058.90	2,285,000.00	2,333,876.15
CAMECO CORP		99,900.000	2,078,621.00		3,994,742.36
CAMERON INTERNATIONAL CORP COM		34,000.000	1,511,949.40		1,624,180.00
CAMPBELL SOUP CO		7,689.000	338,096.10		285,338.79
CANADA HOUSING TRUST	09/15/2010	3.550000	135,319.58	160,000.00	138,161.02

Teachers' Retirement System**Investment Portfolio****Holdings Report**

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
CANADA-GOV'T	11/05/2008	5.250000	676,977.00	700,000.00	700,706.30
CANADA-GOV'T	06/01/2010	5.750000	603,604.26	700,000.00	652,420.64
CANADA-GOV'T	06/01/2033	5.750000	126,911.66	125,000.00	132,159.88
CANADIAN NATURAL RESOURCES		95,900.000	4,968,146.29		5,322,316.32
CANDELA CORP		48,700.000	946,865.44		772,382.00
CANON INC JPY50		22,650.000	645,203.32		1,111,547.05
CAPITAL AUTO REC	01/15/2009	1.960000	1,072,587.53	1,080,607.66	1,073,959.76
CAPITAL AUTO REC	03/15/2007	4.748800	94,647.95	94,677.53	94,672.61
CAPITAL ONE FIN		12,541.000	660,037.30		1,071,628.45
CARDINAL HEALTH INC		17,582.000	756,184.06		1,131,050.06
CAREER EDUCATION CORP		121,200.000	4,300,082.49		3,622,668.00
CAREMARK RX INC		251,510.000	7,760,798.07		12,542,803.70
CARGILL INC	06/01/2013	4.375000	1,352,486.71	1,385,000.00	1,268,909.30
CARMAX INC		111,500.000	3,237,506.79		3,953,790.00
CARNIVAL CORP		18,099.000	744,451.39		755,452.26
CARNIVAL PLC ORD		29,400.000	1,565,131.26		1,197,920.14
CARREFOUR EUR2.50		253,575.000	11,974,591.27		14,862,872.37
CARRINGTON MORTGAGE	07/25/2036	5.405600	6,000,000.00	6,000,000.00	6,000,000.00
CARTER HOLDINGS INC		90,800.000	2,370,394.62		2,399,844.00
CASE CORP SER	01/15/2016	7.250000	1,220,400.00	1,215,000.00	1,148,175.00
CASE NEW HOLLAND	08/01/2011	9.250000	1,440,400.00	1,385,000.00	1,457,712.50
CATERPILLAR TRACTOR		127,600.000	6,758,395.39		9,503,648.00
CATERPILLAR TRACTOR	02/15/2023	8.000000	307,899.00	300,000.00	363,222.00
CB RICHARD ELLIS GROUP		128,400.000	1,715,154.35		3,197,160.00
CBS CORP		32,251.000	832,895.25		872,389.55
CCCIT 2001-A8 A8	02/09/2009	4.950000	226,211.88	226,000.00	225,174.65
CCCIT 2001-A8 A8	01/15/2010	4.700000	770,782.03	770,000.00	771,098.02
CD 2005	09/15/2020	5.225400	9,176,044.65	9,360,000.00	8,972,964.00
CDW CORP		48,000.000	2,903,336.25		2,623,200.00
CEDAR SPRINGS CAPITAL	07/11/2006		5,921,893.54	5,935,000.00	5,925,787.51
CEDAR SPRINGS CAPITAL	07/27/2006		248,987.50	250,000.00	248,996.87
CELADON GROUP INC		85,425.000	754,862.95		1,882,767.00

Teachers' Retirement System**Investment Portfolio****Holdings Report**

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
CELESTICA INC		243,136.000	3,501,789.54		2,310,896.08
CELGENE CORP		96,750.000	2,363,506.40		4,588,852.50
CENDANT CORP		963,853.000	14,527,249.83		15,701,165.37
CENTER FINL CORP CALIF		39,100.000	792,253.31		924,324.00
CENTERPOINT ENERGY INC		12,912.000	233,403.01		161,400.00
CENTERPOINT ENERGY INC	09/01/2010	7.250000	1,061,844.80	1,010,000.00	1,051,557.46
CENTEX CORP		326,224.000	15,585,214.54		16,409,067.20
CENTRAIS ELETR B ADR		732,700.000	6,580,718.62		7,803,255.00
CENTURY TEL INC		42,169.000	1,487,129.39		1,566,578.35
CEPHALON INC		60,100.000	3,118,185.61		3,612,010.00
CERADYNE INC		126,000.000	3,247,461.84		6,235,740.00
CERIDIAN CORP		391,600.000	8,638,191.18		9,570,704.00
CGCMT	10/15/2041	4.733000	2,199,444.04	2,210,000.00	2,048,369.44
CHAPARRAL ENERGY INC	12/01/2015	8.500000	126,875.00	125,000.00	124,375.00
CHARLES RIVER LABS		82,700.000	4,054,770.81		3,043,360.00
CHARMING SHOPPES		173,200.000	2,141,398.50		1,946,768.00
CHASE CRIDIT CARD MASTER TRUST	11/17/2008	5.500000	422,231.25	420,000.00	420,114.66
CHASE CRIDIT CARD MASTER TRUST	05/15/2009	4.778700	1,100,203.13	1,100,000.00	1,099,925.20
CHECK POINT SOFTWARE		57,700.000	1,365,608.56		1,014,366.00
CHECKPOINT SYS INC		350,700.000	7,241,628.22		7,789,047.00
CHEESECAKE FACTORY		86,400.000	2,410,531.05		2,328,480.00
CHEMTURA CORP	06/01/2016	6.875000	382,377.74	390,000.00	376,837.50
CHEROKEE INC		12,600.000	446,253.44		521,136.00
CHESAPEAKE ENERGY CORP		631,650.000	16,671,855.57		19,107,412.50
CHESAPEAKE ENERGY CORP	01/15/2018	6.250000	855,545.14	910,000.00	830,375.00
CHESAPEAKE ENERGY CORP	08/15/2017	6.500000	192,762.50	210,000.00	191,625.00
CHESAPEAKE ENERGY CORP	11/15/2020	6.875000	5,118.75	5,000.00	4,625.00
CHEVRONTEXACO CAPITAL	09/17/2007	3.500000	995,530.00	1,000,000.00	975,571.00
CHEVRONTEXACO CORP		92,928.000	3,648,316.64		5,767,111.68
CHICAGO BRIDGE & IRON COMPANY		182,800.000	4,613,583.43		4,414,620.00
CHINA MERCHANT HLD		980,900.000	2,357,266.53		2,986,775.76
CHIQUITA BRANDS INTERNATIONAL	11/01/2014	7.500000	35,750.00	40,000.00	33,400.00

Teachers' Retirement System

Investment Portfolio

Holdings Report

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
CHOICEPOINT		93,200.000	4,201,976.06		3,892,964.00
CHOLESTECH CORP		396,235.000	2,832,269.50		5,032,184.50
CHRYSLER CORP	03/01/2027	7.450000	383,956.00	400,000.00	406,721.60
CHUBB CORP		59,064.000	2,555,906.91		2,947,293.60
CIA BRAS BEBIDAS	12/15/2011	10.500000	499,000.00	400,000.00	465,000.00
CIENA CORP		24,353.000	285,192.05		117,137.93
CIGNA CORP		5,087.000	305,442.66		501,120.37
CINCINATTI FINL		7,320.000	300,277.97		344,113.20
CINTAS CORP		5,745.000	215,171.21		228,421.20
CIRCUIT CITY STORES		61,574.000	1,379,084.68		1,676,044.28
CISCO SYSTEMS		1,013,563.000	15,250,674.93		19,794,885.39
CISCO SYSTEMS	02/22/2016	5.500000	352,716.00	350,000.00	336,079.45
CIT GROUP HLDGS NTS		91,000.000	3,017,490.30		4,758,390.00
CIT GROUP HLDGS NTS	04/02/2012	7.750000	567,040.00	500,000.00	542,016.00
CITIBANK	03/10/2011	6.150000	1,077,187.50	1,000,000.00	1,010,354.00
CITIFINACIAL MTG SEC	04/25/2034	3.404000	174,077.83	174,109.11	174,103.71
CITIGROUP CAP II	12/01/2036	7.750000	190,264.82	200,000.00	207,752.00
CITIGROUP INC		208,321.000	5,349,606.05		10,049,405.04
CITIGROUP INC	02/21/2012	6.000000	603,042.00	550,000.00	555,959.25
CITIGROUP INC	03/06/2007	5.000000	873,448.80	840,000.00	836,382.12
CITIGROUP INC	09/15/2014	5.000000	1,213,548.18	1,290,000.00	1,207,397.43
CITIGROUP INC	02/22/2010	4.125000	4,869,600.00	5,000,000.00	4,753,685.00
CITIGROUP INC	01/07/2016	5.300000	2,291,582.76	2,397,000.00	2,283,094.56
CITIGROUP MORTGAGE	08/25/2036	5.420000	3,000,000.00	3,000,000.00	3,000,000.00
CITIZENS COMM		13,753.000	204,838.43		179,476.65
CITRIX SYSTEMS INC		52,090.000	1,309,112.46		2,090,892.60
CITY HOLDINGS		20,170.000	641,610.19		728,943.80
CLEAR CHANNEL COMM		21,555.000	1,154,319.58		667,127.25
CLEAR CHANNEL COMM	05/15/2015	4.900000	533,922.00	600,000.00	512,154.00
CLEAR CHANNEL COMM	09/15/2014	5.500000	500,986.36	500,000.00	452,652.00
CLOROX CO		26,558.000	1,376,633.27		1,619,241.26
CMLTI 2005-3	05/25/2035	4.705500	1,423,866.15	1,430,439.01	1,388,776.04

Teachers' Retirement System**Investment Portfolio****Holdings Report**

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
CMO WAMU MTG	02/27/2034		319,896.09	319,297.40	315,058.73
CMO WAMU MTG	10/25/2032	5.144600	250,293.28	246,898.44	244,923.75
CMO CD 2006	01/15/2046	5.408000	974,841.37	970,000.00	955,011.56
CMO CD 2006	01/15/2046	5.575000	4,685,280.47	4,770,000.00	4,653,769.41
CMO CR SUISSE	03/15/2036	3.006000	1,212,486.65	1,251,203.70	1,211,250.26
CMO CWBBS INC	06/25/2035	4.920600	2,522,198.93	2,522,202.11	2,519,654.69
CMO MELLON RESDNTL FDG CORP	05/25/2030		636,197.46	632,835.51	634,717.56
CMO WASHINGTON MUTAL	12/25/2027		1,470,026.05	1,469,566.81	1,468,837.90
CMO WELLS FARGO	03/25/2036	4.950000	1,142,618.62	1,153,887.00	1,127,640.69
CMS ENERGY CORP		9,248.000	317,241.30		119,669.12
CNA FINL CORP		135,200.000	3,395,411.07		4,456,192.00
COACH INC		67,000.000	1,686,550.88		2,003,300.00
COBBLER FUNDING LLC	07/25/2006		248,680.00	250,000.00	249,123.26
COCA COLA BTLG CO	06/15/2016	5.000000	994,950.00	1,000,000.00	909,120.00
COCA COLA CO		183,919.000	10,988,168.03		7,912,195.38
COCA COLA ENTERP		12,635.000	349,410.53		257,374.95
COCA COLA ENTERP	02/01/2012	8.500000	1,184,530.00	1,000,000.00	1,131,236.00
COEUR D ALENE MINES CORP		216,450.000	973,094.27		1,041,124.50
COGNIZANT TECHHOLOGY		55,100.000	2,409,656.16		3,712,087.00
COHERENT INC		59,800.000	2,073,443.34		2,017,054.00
COLDWATER CREEK INC		162,650.000	3,674,960.53		4,352,514.00
COLGATE PALMOLIVE CO		55,871.000	2,866,214.21		3,346,672.90
COLLINS & AIKMAN PROD	08/15/2012	12.875000	45,033.33	70,000.00	4,900.00
COLONIAL PROPERTIES	02/01/2010	4.750000	214,989.25	215,000.00	205,836.70
COLONIAL PROPERTIES	10/01/2015	5.500000	1,689,409.00	1,700,000.00	1,588,973.00
COLUMBIA BANKING SYSTEMS INC		14,100.000	420,631.73		527,058.00
COLUMBIA HEALTHCARE	12/15/2023	7.500000	775,991.35	780,000.00	723,028.80
COMCAST CABLE COMM	11/15/2008	6.200000	733,723.00	730,000.00	737,228.46
COMED TRANSITIONAL FUNDING	06/25/2009	5.630000	0.00	132,947.80	132,926.93
COMERICA		130,303.000	7,123,155.51		6,774,452.97
COMM 2005-C6	06/10/2044	5.077000	1,241,753.91	1,300,000.00	1,250,250.30
COMM 2005-C6	06/10/2044	5.116000	6,215,934.96	6,535,000.00	6,180,182.18

Teachers' Retirement System

Investment Portfolio

Holdings Report

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
COMMERCE BANCORP INC NJ		86,000.000	3,095,798.81		3,067,620.00
COMMERCIAL MORTGATE PASS-THROUGH	06/10/2046	5.769000	3,863,959.70	3,845,000.00	3,826,701.65
COMMERZBANK AG ORD		30,000.000	1,046,858.27		1,090,944.24
COMMONWEALTH EDISON	07/15/2018	6.950000	600,343.10	570,000.00	575,112.90
COMMSCOPE INC		151,000.000	4,429,267.82		4,744,420.00
COMPASS BANCSHARES INC		5,200.000	246,474.11		289,120.00
COMPASS GROUP ORD GB		2,772,238.000	10,822,228.58		13,446,585.17
COMPRESSION POLY COMPOL	07/01/2012	11.440000	20,100.00	20,000.00	20,400.00
COMPUTER ASSO	12/01/2009	4.750000	1,350,624.00	1,400,000.00	1,334,088.00
COMPUTER SCIENCES		78,659.000	3,665,714.24		3,810,241.96
COMPUWARE CORP		15,964.000	534,345.57		106,958.80
COMVERSE TECHNOLOGY		80,692.000	2,112,270.20		1,595,280.84
CON-WAY INC		38,100.000	1,805,309.55		2,207,133.00
CONAGRA		21,700.000	673,869.93		479,787.00
CONAGRA	09/15/2010	7.875000	656,406.36	549,000.00	587,417.37
CONNETICS CORP		666,800.000	9,602,448.05		7,841,568.00
CONOCO FUNDING CO	10/15/2006	5.450000	4,310,920.00	4,000,000.00	3,996,748.00
CONOCOPHILLIPS COM		97,737.000	3,335,571.37		6,404,705.61
CONS NATURAL GAS CO	12/01/2008	6.630000	473,823.25	465,000.00	472,402.80
CONSECO INC		306,000.000	6,060,373.90		7,068,600.00
CONSOL ENERGY INC		4,030.000	179,173.98		188,281.60
CONSOLIDATED EDISON		10,248.000	349,161.03		455,421.12
CONSOLIDATED GRAPHICS INC		13,100.000	671,506.03		681,986.00
CONSTELLATION BRANDS INC		8,200.000	245,098.00		205,000.00
CONSTELLATION ENERGY GRP		76,513.000	2,298,438.44		4,171,488.76
CONSTELLATION ENERGY GRP	04/01/2012	7.000000	597,110.00	500,000.00	521,197.00
CONSUMERS ENERGY	05/15/2010	4.000000	687,897.25	725,000.00	674,960.50
CONTINENTAL AIRLS PSS	06/15/2021	6.703000	394,541.99	409,148.59	406,728.89
CONVERGYS CORP		175,248.000	3,007,672.35		3,417,336.00
COOPER COMPANIES		347,300.000	18,102,742.83		15,381,917.00
COOPER IND INC COM		3,813.000	184,326.15		354,303.96
COOPER TIRE&RUBBER		1,209,314.000	17,307,727.12		13,471,757.96

Teachers' Retirement System

Investment Portfolio

Holdings Report

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
COOPERATIVE ASSN TR SR B	07/07/2006		728,286.93	730,000.00	729,344.21
CORAL CAPITAL	07/17/2006		950,222.16	954,000.00	951,639.37
CORAL CAPITAL	07/25/2006		6,957,065.04	6,984,000.00	6,958,683.00
CORILLIAN CORP		554,000.000	1,767,358.21		1,656,460.00
CORN PRODS INTL	08/15/2009	8.450000	1,265,623.15	1,145,000.00	1,221,776.83
CORNING INC		64,480.000	1,289,688.95		1,559,771.20
CORNING INC	03/15/2016	6.200000	757,449.43	750,000.00	745,072.50
CORNING INC	03/15/2014	5.900000	252,500.00	250,000.00	247,180.00
CORNING INC	06/15/1620	6.050000	272,031.20	280,000.00	275,514.40
CORUS BANKSHARES INC		141,700.000	4,506,488.95		3,709,706.00
COSTCO CO INC	08/19/2017		911,324.40	805,000.00	1,044,487.50
COSTCO WHOLESALE		84,206.000	3,580,611.93		4,810,688.78
COUNTRYWIDE	09/25/2046	5.410000	3,200,000.00	3,200,000.00	3,200,000.00
COUNTRYWIDE ABS 2003-5	08/25/2032	4.905000	665,585.55	665,586.08	663,251.87
COUNTRYWIDE ASSET BACKED	03/25/2020	3.872000	1,069,984.91	1,070,000.00	1,050,313.07
COUNTRYWIDE ASSET BACKED	02/25/2035	4.615000	969,965.08	970,000.00	927,969.90
COUNTRYWIDE CREDIT		25,202.000	376,162.72		959,692.16
COUNTRYWIDE FDG	08/01/2006	5.500000	1,436,916.25	1,375,000.00	1,375,104.50
COUNTRYWIDE FDG	03/22/2011	4.000000	538,176.20	580,000.00	533,614.50
COUNTRYWIDE INC	02/25/2027	4.860000	2,342,322.80	2,342,322.80	2,342,278.30
COVANCE INC		25,800.000	1,491,508.32		1,579,476.00
COVENTRY HEALTH CARE		153,585.000	5,977,501.34		8,437,959.90
COX COMM INC	11/01/2010	7.750000	1,073,380.80	1,006,000.00	1,065,335.89
COX COMM INC	03/15/2011	6.750000	1,500,409.05	1,465,000.00	1,491,834.40
COX RADIO INC A		1,143,100.000	18,264,270.16		16,483,502.00
CRACKER BARREL GROUP		43,200.000	1,907,712.00		1,465,344.00
CREDIT SUISSE FB USA INC	01/15/2012	6.500000	1,077,150.00	1,000,000.00	1,031,849.00
CREDIT SUISSE GRP		156,092.000	5,209,570.73		8,715,667.64
CRESCENT REAL ESTATE EQT	04/15/2009	9.250000	147,150.00	135,000.00	140,332.50
CRESCENT REAL ESTATE EQTS CO		54,825.000	994,591.29		1,017,552.00
CRH ORD		221,788.000	5,037,977.61		7,228,689.71
CROMPTON CORP	08/01/2012	9.875000	28,125.00	25,000.00	28,125.00

Teachers' Retirement System**Investment Portfolio****Holdings Report**

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
CROWN CASTE INTL		293,480.000	5,206,323.94		10,136,799.20
CROWN HLDGS INC		271,200.000	4,850,053.33		4,222,584.00
CRUM 7 FORSTER HLDG CORP	06/15/2013	10.375000	81,925.00	75,000.00	76,312.50
CSC HOLDINGS	07/15/2008	7.250000	1,530,259.08	1,550,000.00	1,551,937.50
CSFB 2005	12/15/2040	5.230000	992,304.69	1,000,000.00	946,434.00
CSN ISLANDS VIII CORP	12/16/2013	9.750000	741,125.00	700,000.00	748,860.00
CSX CORP		29,616.000	1,877,192.72		2,086,151.04
CSX CORP	05/01/2007	7.450000	995,420.00	1,000,000.00	1,013,300.00
CUMMINS ENGINE INC		54,113.000	4,366,232.67		6,615,314.25
CUMMINS ENGINE INC	12/01/2010	9.500000	37,756.25	35,000.00	37,041.20
CVS CORP		34,056.000	450,913.52		1,045,519.20
CYMER INC		61,200.000	1,642,866.06		2,843,352.00
D R HORTON		199,300.000	4,144,545.97		4,747,326.00
D R HORTON	08/15/2011	7.875000	233,505.05	215,000.00	225,670.45
D R HORTON	04/15/2016	6.500000	680,420.00	700,000.00	673,039.50
DADE BEHRING HOLDINGS		75,600.000	2,037,225.66		3,147,984.00
DAI NIPPON PRINTING Y50		81,000.000	1,340,674.07		1,254,166.09
DAIICHI SANKYO COM NPV		523,600.000	8,470,833.62		14,428,027.86
DAIMLERCHRYSLER		304,400.000	11,976,921.09		15,035,610.31
DAIMLERCHRYSLER NA	09/01/2009	7.200000	465,744.15	450,000.00	464,162.40
DAIWA HOUSE IND		68,000.000	670,449.17		1,088,571.06
DANAHER CORP		65,832.000	3,496,920.30		4,234,314.24
DARDEN RESTAURANTS INC		58,678.000	1,635,560.77		2,311,913.20
DASSAULT SYSTEMES SA		16,100.000	868,214.80		862,564.55
DAVIS SQUARE	07/10/2006		9,814,293.75	9,850,000.00	9,835,717.50
DAVITA INC		143,000.000	6,957,620.96		7,107,100.00
DAYTON SUPERIOR CORP	09/15/2008	10.750000	70,175.00	70,000.00	71,050.00
DBS GROUP HLDGS SGD1		917,000.000	5,789,522.59		10,495,904.97
DEAN FOODS		49,200.000	1,709,688.04		1,829,748.00
DEERE & CO		9,887.000	546,697.33		825,465.63
DEERE & CO	05/15/2030	8.100000	579,287.75	425,000.00	528,564.00
DELHAIZE AMERICA INC	04/15/2031	9.000000	3,286,483.95	2,785,000.00	3,054,058.85

Teachers' Retirement System**Investment Portfolio****Holdings Report**

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
DELL INC		335,698.000	7,134,649.27		8,194,388.18
DELTA & PINE LAND CO		342,834.000	8,853,463.21		10,079,319.60
DELTA AIR LINES	12/15/2029	8.300000	77,437.50	175,000.00	50,312.50
DENBURY RES INC		225,100.000	4,449,372.52		7,128,917.00
DENDRITE INTL		768,985.000	10,218,725.52		7,105,421.40
DENSO CORP		23,500.000	763,065.95		768,840.48
DEPFA BANK PLC		318,871.000	4,226,728.63		5,284,108.60
DESARROLLA HOMEX	09/28/2015	7.500000	1,717,088.70	1,720,000.00	1,616,800.00
DETRIOT EDISON SECURITIZZTION	03/01/2010	5.875000	522,318.74	515,432.88	516,860.11
DEUTSCHE BANK AG		13,000.000	840,552.79		1,462,775.68
DEUTSCHE BOERSE AG		23,400.000	2,412,167.91		3,186,523.85
DEUTSCHE POST AG		301,514.000	7,100,739.67		8,080,727.77
DEUTSCHE TELEKOM	06/15/2010	8.500000	2,811,695.50	2,576,000.00	2,765,516.32
DEUTSCHE TELEKOM NPV		1,171,358.000	23,285,329.22		18,841,783.06
DEV BK OF JAPAN	06/20/2023	1.050000	286,509.82	35,000,000.00	252,346.50
DEVON ENERGY	09/30/2011	6.875000	509,200.00	500,000.00	519,851.00
DEVON ENERGY CORP		55,365.000	2,168,128.60		3,344,599.65
DEVRY INC		418,600.000	8,286,678.75		9,196,642.00
DEXIA DEL LLC	07/05/2006		1,598,358.89	1,600,000.00	1,598,823.71
DEXIA DEL LLC	07/06/2006		16,378,372.50	16,400,000.00	16,385,531.59
DG FUNDING		295.000	2,950,000.00		3,106,718.75
DIAGEO		56,600.000	674,833.97		952,105.73
DIEBOLD INC		124,400.000	5,257,540.03		5,053,128.00
DIGITAL INSIGHT CORP		36,600.000	1,390,406.37		1,255,014.00
DILLARDS INC		67,497.000	1,988,789.84		2,149,779.45
DIODES INC		54,200.000	1,051,063.16		2,246,048.00
DISCOVER CARD MAST TR	11/15/2009	5.011300	660,515.63	660,000.00	660,582.12
DISCOVERY HOLDING CO CL A COM		72,300.000	996,850.71		1,057,749.00
DNB HOLDING ASA		72,500.000	417,529.30		900,045.81
DNB NOR BANK	07/17/2006		493,800.00	500,000.00	498,749.42
DNB NOR BANK	07/20/2006		7,800,951.56	7,900,000.00	7,876,753.78
DOLLAR FINANCIAL GROUP	11/15/2011	9.750000	76,944.74	70,000.00	75,250.00

Teachers' Retirement System

Investment Portfolio

Holdings Report

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
DOLLAR GEN CORP (TN)		13,257.000	297,676.10		185,332.86
DOLLAR THRIFTY FDG	07/19/2006		5,973,750.00	6,000,000.00	5,983,227.42
DOLLAR THRIFTY FDG	07/26/2006		3,978,416.67	4,000,000.00	3,984,698.68
DOMINION RES		14,472.000	762,244.30		1,082,360.88
DOMINION RES	06/15/2010	8.125000	748,594.00	700,000.00	751,236.50
DOMTAR INC	10/15/2011	7.880000	546,893.75	585,000.00	549,900.00
DOVER CORP		32,075.000	1,296,909.24		1,585,467.25
DOW CHEM CO		40,397.000	1,254,807.72		1,576,694.91
DOW JONES		282,941.000	10,990,986.54		9,905,764.41
DREW INDS INC		22,400.000	629,532.82		725,760.00
DRS TECHNOLOGIES		163,200.000	8,064,122.03		7,956,000.00
DSL A MORT LOAN TRUST	07/19/2044	4.860600	916,115.61	903,689.88	914,687.79
DST SYSTEMS INC		85,500.000	4,286,100.93		5,087,250.00
DTE ENERGY CO		7,475.000	201,874.53		304,531.50
DU PONT E I DE NEMO		38,416.000	2,128,563.71		1,598,105.60
DU PONT E I DE NEMO	09/15/2006	8.250000	210,737.67	200,000.00	200,994.00
DU PONT E I DE NEMO	11/15/2012	4.750000	417,937.80	420,000.00	395,144.40
DUKE ENERGY		95,831.000	2,431,292.02		2,814,556.47
DUKE ENERGY FIELD SRVCS	08/16/2010	7.875000	1,154,217.32	1,069,000.00	1,142,570.72
DUKE POWER CO	12/01/2028	6.000000	206,493.75	225,000.00	211,830.08
DUKE POWER CO	10/01/2008	4.200000	1,442,651.41	1,455,000.00	1,405,452.89
DUN & BRADSTREET		17,600.000	1,344,640.00		1,226,368.00
DUN & BRADSTREET	03/15/2011	5.500000	520,032.95	525,000.00	516,240.90
DUNKN	06/20/2031	5.779000	679,989.46	680,000.00	675,018.32
DYNEGY INC		15,317.000	641,904.85		83,783.99
E M C CORP MASS		811,477.000	10,280,410.13		8,901,902.69
E TRADE GROUP INC		446,700.000	5,511,099.82		10,193,694.00
E.ON AG NPV		50,644.000	4,825,459.67		5,829,331.03
EAGLE MATERIALS INC		41,200.000	2,164,731.64		1,957,000.00
EASTMAN CHEMICAL		537,658.000	26,981,823.35		29,033,532.00
EASTMAN KODAK CO		11,954.000	947,238.97		284,266.12
EATON		26,202.000	1,762,251.36		1,975,630.80

Teachers' Retirement System

Investment Portfolio

Holdings Report

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
EATON VANCE CORP		56,300.000	1,569,587.70		1,405,248.00
EBAY INC		48,160.000	832,942.61		1,410,606.40
EHOSTAR COMM		42,500.000	1,284,378.20		1,309,425.00
ECOLAB INC		7,564.000	114,231.25		306,947.12
EDF EURO.5		163,880.000	6,215,748.96		8,633,261.17
EDISON INT'L		110,582.000	1,788,571.06		4,312,698.00
EDWARDS AG INC		59,000.000	3,076,793.95		3,263,880.00
EL PASO CORP		29,016.000	834,047.42		435,240.00
EL PASO CORP	06/15/2010	7.750000	816,688.00	800,000.00	812,000.00
EL PASO NATL GAS	01/15/2022	8.625000	74,384.38	65,000.00	70,272.80
ELECTRONIC ARTS INC		172,546.000	9,058,608.51		7,426,379.84
ELECTRONIC DATA SYSTEMS		2,160,854.000	44,229,002.67		51,990,147.24
ELI LILLY CO		66,474.000	3,801,106.15		3,674,017.98
ELI LILLY CO	06/01/2025	7.125000	550,755.00	500,000.00	553,860.50
ELI LILLY CO	01/01/2036	6.770000	939,896.00	800,000.00	864,238.40
ELPASO PRODUCTION HOLDINGS	06/01/2013	7.750000	109,462.50	105,000.00	105,787.50
EMBARQ CORP		6,172.000	303,286.20		252,990.28
EMBARQ CORP	06/01/2036	7.995000	3,991,749.50	3,990,000.00	4,010,360.97
EMBARQ CORP	06/01/2016	7.082000	801,694.67	809,000.00	804,556.16
EMBARQ CORP	06/01/2013	6.738000	532,533.40	530,000.00	528,396.75
EMBRAER-EMPRESSA BRASILEI ADR		83,200.000	3,421,519.32		3,034,304.00
EMC MORTGAGE LOAN TRUST	05/25/2040	4.561300	1,352,736.09	1,352,736.09	1,356,786.18
EMERSON ELECTRIC		42,247.000	2,701,400.07		3,540,721.07
EMERSON ELECTRIC	03/15/2009	5.850000	632,172.00	700,000.00	704,407.20
EMPRESA NATL ELEC	02/01/2027	7.875000	453,100.11	410,000.00	425,559.50
ENAGAS SA		128,482.000	2,623,212.07		2,740,249.06
ENDESA CHILE	08/01/2013	8.350000	2,192,171.11	1,895,000.00	2,040,081.20
ENERGEN CORP		70,600.000	2,508,635.58		2,711,746.00
ENERGIZER HLDGS INC		53,700.000	2,943,511.58		3,145,209.00
ENERSIS	12/01/2006	6.900000	695,166.20	662,000.00	663,489.50
ENERSIS	01/15/2014	7.375000	841,862.50	775,000.00	784,586.75
ENGELHARD CORP		7,787.000	166,175.06		303,537.26

Teachers' Retirement System

Investment Portfolio

Holdings Report

Settlement Date As of 06/30/2006

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ENI EUR1 COM		140,900.000	3,668,359.51		4,149,126.12
ENTERGY CORP		220,538.000	11,563,599.43		15,603,063.50
ENTERGY GULF STS	06/01/2008	3.600000	500,000.00	500,000.00	477,671.00
ENTERPRISE PRODUCTS	10/15/2009	4.625000	796,916.46	827,000.00	792,304.87
ENTERPRISE PRODUCTS	10/15/2014	5.600000	576,934.40	560,000.00	530,125.68
ENTERPRISE PRODUCTS	10/15/2034	6.650000	1,512,940.86	1,544,000.00	1,464,916.32
EOG RESOURCES		10,096.000	252,123.03		700,056.64
EOP OPERATING LP	01/15/2009	6.800000	963,837.00	900,000.00	919,037.70
EOP OPERATING LP	07/15/2011	7.000000	245,141.23	230,000.00	238,938.72
EOP OPERATING LP	10/01/2010	4.650000	1,636,940.43	1,640,000.00	1,554,985.68
EPICOR SOFTWARE CORP		784,480.000	10,298,117.84		8,260,574.40
EQUIFAX INC		5,370.000	99,835.80		184,405.80
EQUISTAR CHEMICAL/FUNDING	09/01/2008	10.125000	21,837.50	20,000.00	21,050.00
EQUISTAR CHEMICAL/FUNDING	05/01/2011	10.630000	82,459.38	75,000.00	80,531.25
EQUITY OFFICE PROP		15,474.000	470,098.70		564,955.74
EQUITY RESIDENTIAL PPTYS TR		12,108.000	343,965.60		541,590.84
ERICSSON (LM) TEL SEK1		394,500.000	1,241,635.09		1,303,416.95
ESSILOR INTL EUR0.35		11,000.000	507,734.69		1,106,927.37
ESTEE LAUDER CO		41,400.000	1,669,629.88		1,600,938.00
EURONET WORLDWIDE INC		68,800.000	1,796,203.35		2,639,856.00
EURONEXT		11,157.000	539,570.83		1,045,690.38
EUROPEAN INVT BK	03/16/2009	3.375000	1,962,060.00	2,000,000.00	1,901,942.00
EW SCRIPPS CO		3,500.000	166,005.00		150,990.00
EXELON CORP		66,418.000	2,272,853.91		3,774,534.94
EXELON CORP	06/15/2010	4.450000	1,078,303.36	1,129,000.00	1,074,412.85
EXELON CORP	06/15/2035	5.630000	203,680.40	220,000.00	192,988.18
EXPRESS SCRIPTS A		32,300.000	1,409,658.61		2,317,202.00
EXXON MOBIL CORP		252,624.000	7,777,842.02		15,498,482.40
FAIR ISAAC & CO		66,700.000	2,268,204.54		2,421,877.00
FAIRCHILD SEMICONDUCTOR		111,900.000	1,924,446.72		2,033,223.00
FAIRFAX FINANCIAL HLDGS	04/15/2018	7.375000	11,850.00	15,000.00	12,450.00
FAIRFAX FINANCIAL HLDGS	04/26/2012	7.750000	34,690.38	35,000.00	30,450.00

Teachers' Retirement System**Investment Portfolio****Holdings Report**

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
FAMILY DOLLAR STORES		6,542.000	191,532.54		159,821.06
FANNIE MAE 2004-11	03/25/2034	4.498800	446,556.38	446,556.38	446,866.29
FANUC		56,448.000	3,797,306.06		5,076,196.81
FASTENAL CO		80,000.000	2,288,643.88		3,223,200.00
FED HOME LN MTG CORP	05/01/2019	8.500000	1,303.63	1,406.53	1,422.63
FEDERAL HOME LN BKS	06/14/2013	3.875000	6,310,792.50	6,750,000.00	6,120,049.50
FEDERAL HOME LN BKS	09/16/2013	4.500000	5,788,238.15	5,950,000.00	5,596,956.75
FEDERAL HOME LN BKS	11/14/2008	3.625000	3,498,762.65	3,600,000.00	3,456,133.20
FEDERAL HOME LN MTG		701,336.000	38,252,464.13		39,983,165.36
FEDERAL HOME LOAN MGT	09/01/2015	13.000000	22,724.38	21,338.72	23,216.53
FEDERAL HOME LOAN MTG	08/01/2002		7,479,679.33	7,600,000.00	7,568,080.00
FEDERAL HOME LOAN MTG	07/05/2006	4.980000	1,992,515.00	2,000,000.00	1,999,400.00
FEDERAL HOME LOAN MTG	10/01/2020	9.500000	2,802.55	2,758.01	3,002.04
FEDERAL HOME LOAN MTG	02/01/2018	10.000000	1,301.47	1,290.64	1,400.23
FEDERAL HOME LOAN MTG	10/01/2010	13.500000	8,013.30	7,541.24	8,262.03
FEDERAL HOME LOAN MTG	12/01/2011	12.500000	6,966.82	6,536.36	7,120.38
FEDERAL HOME LOAN MTG	10/01/2014	13.500000	46,928.40	42,945.74	47,970.39
FEDERAL HOME LOAN MTG	03/01/2020	9.500000	3,685.76	3,748.21	4,077.34
FEDERAL HOME LOAN MTG	10/01/2016	9.000000	806.41	836.00	891.38
FEDERAL HOME LOAN MTG	02/01/2014	12.500000	39,953.62	37,209.35	40,061.07
FEDERATED DEPT STORE		22,606.000	546,438.06		827,379.60
FEDERATED DEPT STORE	07/15/2017	7.450000	148,587.00	150,000.00	161,456.25
FEDERATED DEPT STORE	04/01/2011	6.625000	740,902.40	640,000.00	657,261.44
FEDERATED INVESTORS		3,516.000	96,644.69		110,754.00
FEDEX CORP		39,556.000	2,859,355.64		4,622,514.16
FEDEX CORP	04/01/2009	3.500000	1,002,780.00	1,000,000.00	944,818.00
FHARM	03/01/2035	4.348000	1,557,522.74	1,584,005.32	1,530,972.82
FHARM	11/01/2035	5.315000	224,663.24	226,896.75	224,650.47
FHLB	07/03/2006	4.877000	16,493,193.75	16,500,000.00	16,500,000.00
FHLB	09/02/2008	5.800000	1,707,565.00	1,700,000.00	1,707,395.00
FHLB	05/15/2012	5.750000	928,228.05	850,000.00	861,796.30
FHLB	06/18/2014	5.250000	5,279,108.63	5,200,000.00	5,116,867.60

Teachers' Retirement System

Investment Portfolio

Holdings Report

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
FHLB	12/21/2015	5.000000	737,211.76	750,000.00	720,472.50
FHLMC	11/01/2010	4.000000	344,757.92	342,297.64	325,432.64
FHLMC	10/01/2006	7.000000	1,943.08	1,937.63	1,943.07
FHLMC	06/01/2009	5.500000	82,465.48	81,246.80	80,413.21
FHLMC	08/01/2008	4.000000	239,771.09	236,810.94	228,579.39
FHLMC	10/01/2026	8.500000	36,299.86	35,199.87	37,771.57
FHLMC	06/01/2027	8.000000	41,101.11	39,627.52	41,890.65
FHLMC	12/01/2034		2,696,013.62	2,785,227.97	2,533,136.99
FHLMC	04/01/2035	4.500000	358,106.91	368,351.68	334,176.01
FHLMC	06/01/2033	5.500000	1,176,542.49	1,174,061.58	1,132,652.43
FHLMC	07/01/2020	5.000000	3,107,420.02	3,199,402.85	3,084,150.76
FHLMC	10/01/2020	5.000000	2,482,825.78	2,561,264.50	2,465,947.04
FHLMC	06/01/2020	6.000000	2,534,661.80	2,513,454.53	2,517,652.00
FHLMC	10/01/2018	4.000000	348,530.63	355,728.57	328,508.22
FHLMC	12/01/2031	7.000000	54,695.13	53,903.44	55,250.49
FHLMC	02/01/2032	6.000000	324,903.55	314,058.72	310,377.95
FHLMC	06/01/2032	7.000000	117,025.60	113,256.30	116,027.68
FHLMC	08/01/2032	6.500000	125,040.32	120,593.45	121,727.03
FHLMC	08/01/2032	6.500000	182,936.05	178,039.96	179,713.54
FHLMC	12/01/2032	6.500000	91,551.25	88,468.67	89,300.28
FHLMC	11/01/2032	6.000000	338,768.11	330,808.05	326,930.98
FHLMC	12/01/2032	6.000000	321,339.50	308,609.36	304,992.46
FHLMC	03/01/2033	5.500000	587,173.43	577,962.16	557,473.40
FHLMC	06/01/2033	5.500000	491,599.38	474,903.53	458,153.68
FHLMC	06/01/2022	6.000000	141,078.15	139,724.57	139,232.74
FHLMC	03/01/2023	5.500000	862,116.48	829,082.71	807,228.09
FHLMC	11/01/2023	5.000000	385,194.90	385,918.50	366,649.59
FHLMC	03/01/2024	5.000000	141,037.48	138,739.63	131,468.29
FHLMC	01/01/2026	7.000000	19,496.87	19,472.64	19,990.22
FHLMC	03/01/2026	6.500000	20,731.67	21,144.67	21,367.75
FHLMC	03/01/2028	6.500000	54,173.10	54,479.80	55,069.27
FHLMC	07/01/2013	6.500000	15,350.68	15,168.19	15,341.87

Teachers' Retirement System

Investment Portfolio

Holdings Report

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
FHLMC	03/01/2014	6.000000	12,190.48	12,261.39	12,278.92
FHLMC	09/01/2014	7.500000	29,405.59	29,024.64	30,158.05
FHLMC	06/01/2014	6.000000	96,210.10	98,677.02	98,818.13
FHLMC	08/01/2014	6.000000	26,011.70	25,694.51	25,702.73
FHLMC	12/01/2015	7.000000	19,670.20	19,647.18	20,145.63
FHLMC	07/01/2016	5.500000	190,539.03	184,905.21	181,700.80
FHLMC	09/01/2016	6.000000	218,564.65	214,476.18	214,870.82
FHLMC	04/01/2017	5.500000	360,253.33	368,427.82	362,124.02
FHLMC	08/01/2017	6.500000	233,242.18	220,788.33	223,488.57
FHLMC	08/01/2017	6.000000	255,009.29	245,644.11	246,125.57
FHLMC	01/01/2018	5.000000	411,619.77	406,036.92	391,736.30
FHLMC	12/01/2017	5.500000	55,294.51	53,505.42	52,589.94
FHLMC	08/01/2017	5.500000	348,623.37	339,809.57	333,921.01
FHLMC	01/01/2018	5.000000	358,236.21	349,285.74	336,983.90
FHLMC	04/01/2018	4.500000	708,623.60	706,313.94	668,059.98
FHLMC	04/01/2018	5.000000	1,091,758.05	1,075,934.37	1,038,018.44
FHLMC	06/01/2018	4.500000	1,160,210.80	1,156,429.28	1,093,797.07
FHLMC	08/01/2018	4.500000	4,194,819.12	4,285,894.55	4,053,770.50
FHLMC	09/01/2018	4.500000	522,392.74	533,564.24	504,666.40
FHLMC	12/01/2035	4.500000	229,877.27	249,358.40	226,222.93
FHLMC	02/01/2036	6.000000	441,171.51	436,567.09	429,896.34
FHLMC	02/13/2036	5.000000	348,081.41	360,531.01	336,963.10
FHLMC	11/01/2035	5.000000	313,421.77	323,845.53	302,675.75
FHLMC	02/01/2036	5.500000	292,706.23	295,569.56	283,906.39
FHLMC	03/01/2036	6.500000	223,372.75	219,767.19	221,079.20
FHLMC	03/01/2036	5.500000	435,831.65	446,577.42	428,955.48
FHLMC	02/01/2036	7.000000	225,534.11	219,999.74	225,123.53
FHLMC	05/12/2036	5.500000	484,484.49	499,106.76	479,412.01
FHLMC	05/01/2036	5.000000	3,485,551.69	3,695,135.13	3,451,182.31
FHLMC	06/01/2036	6.000000	594,225.58	599,660.00	590,497.20
FHLMC	06/01/2036	5.500000	231,862.50	240,000.00	230,529.60
FHLMC	05/01/2035	5.500000	11,517,610.40	11,415,937.24	10,972,085.60

Teachers' Retirement System

Investment Portfolio

Holdings Report

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
FHLMC	03/01/2036	6.000000	781,124.11	781,002.08	769,443.25
FHLMC	04/01/2036	5.000000	279,991.61	296,434.46	277,056.54
FHLMC	11/01/2020	5.000000	166,738.30	174,309.88	167,823.81
FHLMC	06/01/2021	5.500000	10,992,469.51	11,100,000.77	10,888,767.76
FHLMC	08/01/2034	5.000000	1,399,440.21	1,439,359.96	1,348,536.35
FHLMC	08/01/2034	5.500000	329,477.59	329,066.25	316,900.67
FHLMC	10/01/2034	6.000000	280,339.42	271,679.65	268,033.98
FHLMC	11/01/2034	5.000000	1,370,564.47	1,376,155.09	1,289,319.70
FHLMC	06/01/2035	5.000000	10,083,942.27	10,093,404.93	9,433,568.77
FHLMC	12/01/2034	5.500000	857,070.22	846,358.50	815,068.63
FHLMC	04/01/2035	6.000000	649,333.68	632,724.66	623,360.34
FHLMC	07/01/2035	5.500000	321,149.07	316,988.61	304,664.09
FHLMC	08/01/2035	5.000000	787,415.12	801,387.90	749,001.17
FHLMC	08/01/2035	5.500000	663,041.56	658,616.48	633,009.47
FHLMC	09/01/2035	5.500000	475,975.89	475,085.09	456,613.78
FHLMC	12/01/2035	5.000000	762,916.59	787,145.93	735,690.20
FHLMC	01/01/2036	5.500000	3,838,267.05	3,891,737.73	3,740,426.97
FHLMC	03/13/2036	5.500000	392,917.76	396,761.39	381,105.19
FHLMC	05/01/2036	6.000000	322,745.79	324,011.46	319,060.56
FHLMC	09/01/2019	5.000000	442,603.71	434,590.96	418,936.99
FHLMC	11/01/2019	4.500000	210,846.39	215,665.16	203,863.96
FHLMC	04/01/2020	5.000000	1,598,420.59	1,644,240.77	1,583,058.57
FHLMC	08/01/2020	5.000000	184,059.43	183,286.19	176,466.11
FHLMC	04/01/2021	5.500000	3,924,184.83	3,924,184.83	3,849,507.59
FHLMC	10/01/2025	4.500000	336,964.23	356,930.00	329,153.71
FHLMC	10/01/2025	5.000000	775,148.14	797,067.48	754,288.87
FHLMC	09/01/2020	4.500000	221,481.20	225,821.20	213,200.05
FHLMC	05/01/2006	5.000000	3,254,156.69	3,370,000.46	3,243,726.54
FHLMC	06/01/2021	5.000000	6,111,984.38	6,300,000.00	6,063,939.00
FHLMC	06/01/2020	5.500000	231,772.36	227,088.67	222,810.32
FHLMC	05/01/2021	8.500000	4,882.44	4,883.08	5,220.50
FHLMC	06/01/2021	8.500000	4,073.96	3,899.03	4,168.45

Teachers' Retirement System

Investment Portfolio

Holdings Report

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
FHLMC	07/01/2029	6.500000	40,591.48	42,650.75	43,117.26
FHLMC	08/01/2029	7.000000	43,021.97	44,054.49	45,124.13
FHLMC	11/01/2021	9.000000	2,367.66	2,277.15	2,457.71
FHLMC	04/01/2022	8.000000	25,488.39	24,747.95	26,124.58
FHLMC	01/01/2023	7.500000	12,211.06	12,211.37	12,677.78
FHLMC	07/01/2023	7.000000	41,169.74	40,433.92	41,515.12
FHLMC	10/01/2023	7.000000	67,440.88	65,806.56	67,566.23
FHLMC	02/01/2024	6.500000	64,303.14	65,877.49	66,522.04
FHLMC	03/01/2026	7.000000	20,184.54	20,368.23	20,903.91
FHLMC	01/01/2027	7.000000	11,601.15	12,096.30	12,414.43
FHLMC	12/01/2027	8.000000	25,774.84	24,850.70	26,269.92
FHLMC	11/01/2028	7.000000	113,577.04	108,751.20	111,482.38
FHLMC	12/01/2028	6.500000	63,351.14	62,850.30	63,530.59
FHLMC	04/01/2029	6.500000	75,392.15	77,274.89	78,120.28
FHLMC	04/01/2029	6.000000	78,936.81	81,012.76	80,153.70
FHLMC	11/01/2033	5.000000	1,180,937.85	1,184,028.18	1,111,092.04
FHLMC	01/01/2034	5.500000	1,355,055.48	1,329,609.40	1,282,711.42
FHLMC	02/01/2030	8.000000	17,829.65	17,289.36	18,253.76
FHLMC	11/01/2030	7.000000	19,901.80	20,112.34	20,610.68
FHLMC	05/01/2031	6.000000	84,978.11	88,418.11	87,434.90
FHLMC	04/01/2031	6.000000	61,493.31	63,661.72	62,953.80
FHLMC	12/01/2031	6.000000	221,366.51	212,596.88	210,232.80
FHLMC	01/01/2032	6.000000	122,708.70	126,158.31	124,755.43
FHLMC	02/01/2032	6.000000	183,384.52	179,926.56	177,925.78
FHLMC	10/01/2032	6.000000	214,797.07	208,921.20	206,472.64
FHLMC	11/01/2032	5.500000	739,263.48	734,328.12	708,296.92
FHLMC	03/01/2033	5.500000	1,465,014.42	1,437,503.49	1,386,799.87
FHLMC	12/01/2032	7.000000	678,935.86	639,562.79	655,212.89
FHLMC	08/01/2033	5.000000	896,293.09	931,818.66	874,418.63
FHLMC	09/01/2033	5.000000	1,293,371.10	1,296,754.35	1,216,874.28
FHLMC	09/01/2033	5.500000	294,354.31	297,351.06	286,863.49
FHLMC	10/01/2033	5.000000	1,640,131.73	1,644,423.69	1,543,127.19

Teachers' Retirement System

Investment Portfolio

Holdings Report

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
FHLMC	05/01/2028	6.000000	21,603.12	22,224.71	21,986.46
FHLMC	08/01/2028	6.000000	65,828.48	67,322.18	66,600.49
FHLMC	01/01/2029	6.000000	238,146.34	240,894.02	238,311.64
FHLMC	02/01/2029	6.000000	55,224.24	58,910.74	58,286.05
FHLMC	05/01/2029	6.000000	150,351.98	159,050.07	157,345.05
FHLMC	06/01/2029	7.000000	42,217.23	40,752.68	41,742.16
FHLMC	07/01/2029	6.500000	103,666.31	106,795.07	107,963.41
FHLMC	11/01/2029	8.000000	5,040.81	5,018.87	5,298.82
FHLMC	03/01/2030	7.500000	1,205.65	1,189.48	1,231.39
FHLMC	04/01/2030	7.500000	7,721.77	7,618.20	7,886.59
FHLMC	01/01/2007	8.500000	221.18	212.29	213.46
FHLMC	01/01/2008	7.000000	6,873.82	6,879.54	6,924.67
FHLMC	12/01/2008	6.000000	20,364.80	20,558.91	20,533.62
FHLMC	05/01/2013	6.500000	88,846.66	88,322.91	89,430.48
FHLMC	12/01/2013	5.500000	127,707.37	129,160.45	126,893.30
FHLMC	01/01/2014	5.500000	69,398.16	70,354.56	69,121.31
FHLMC	04/01/2017	6.000000	75,526.96	75,550.55	75,691.07
FHLMC	12/01/2017	5.000000	828,946.69	819,851.46	790,976.29
FHLMC	03/01/2018	5.000000	989,824.47	961,578.12	927,706.53
FHLMC	03/01/2018	4.500000	294,509.93	291,593.97	275,908.55
FHLMC	05/01/2018	4.500000	465,618.14	463,589.90	438,597.77
FHLMC	07/01/2018	4.000000	730,857.18	758,470.25	700,265.24
FHLMC	11/01/2018	5.000000	5,730,096.37	5,580,979.59	5,384,305.87
FHLMC	04/01/2019	4.500000	443,954.07	443,123.21	419,039.46
FHLMC	05/01/2019	4.000000	233,222.12	238,895.90	220,552.52
FHLMC	06/01/2019	4.500000	2,194,285.84	2,206,005.25	2,085,910.32
FHLMC	04/01/2032	5.701000	1,101,640.78	1,069,554.15	1,087,918.39
FHLMC	07/01/2032	5.914000	318,045.34	309,533.17	305,085.18
FHLMC	12/01/2018	4.500000	675,261.00	676,423.60	639,788.50
FHLMC	11/01/2018	4.500000	346,833.85	350,060.98	331,101.68
FHLMC	11/01/2018	4.000000	480,523.16	494,826.74	456,962.60
FHLMC	11/01/2018	4.500000	975,935.11	978,534.34	925,536.92

Teachers' Retirement System

Investment Portfolio

Holdings Report

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
FHLMC	01/01/2019	5.000000	583,674.49	568,312.29	548,284.96
FHLMC	11/01/2018	5.500000	1,976,543.80	1,886,633.93	1,853,466.91
FHLMC	04/01/2019	5.000000	262,635.59	262,882.02	253,413.01
FHLMC	04/01/2019	4.500000	216,784.83	221,881.18	209,739.84
FHLMC	05/01/2019	4.500000	341,767.50	342,141.73	323,419.73
FHLMC	01/01/2020	5.000000	1,934,227.65	2,026,135.36	1,953,153.96
FHLMC	06/01/2019	4.500000	164,926.86	166,068.59	157,074.32
FHLMC	06/01/2019	4.500000	463,262.29	474,912.49	448,925.28
FHLMC	06/01/2019	5.500000	1,219,872.59	1,178,087.31	1,156,634.34
FHLMC	07/01/2019	4.000000	2,269,580.69	2,336,386.74	2,156,484.96
FHLMC	06/01/2033	5.000000	765,278.22	746,726.73	700,728.36
FHLMC	08/01/2033	4.500000	395,628.78	411,276.55	375,010.18
FHLMC	09/01/2033	5.500000	173,670.74	171,639.25	165,585.53
FHLMC	09/01/2033	6.500000	160,259.35	153,910.54	155,175.68
FHLMC	10/01/2033	4.500000	75,010.11	78,561.90	71,634.31
FHLMC	11/01/2032	6.500000	470,113.13	452,099.77	456,349.51
FHLMC	11/01/2033	5.500000	491,452.43	487,718.34	470,516.51
FHLMC	11/01/2033	6.500000	122,040.36	117,240.83	118,204.55
FHLMC	03/01/2034	5.500000	699,058.50	686,613.61	661,229.50
FHLMC	04/01/2034	5.500000	938,771.93	917,343.36	883,429.18
FHLMC	05/01/2034	5.500000	175,711.80	176,152.18	169,639.83
FHLMC	06/01/2020	5.000000	187,067.42	185,043.51	178,158.04
FHLMC	07/01/2020	5.500000	328,905.06	327,065.32	320,903.41
FHLMC	07/01/2034	5.000000	897,175.42	930,468.76	871,756.18
FHLMC	06/01/2034	5.000000	1,067,353.55	1,114,820.50	1,044,475.33
FHLMC	06/01/2034	5.500000	778,183.07	782,831.15	753,886.75
FHLMC	08/01/2034	4.500000	177,849.65	185,109.41	168,354.42
FHLMC	09/01/2034	5.500000	579,233.14	570,980.74	549,871.58
FHLMC	08/01/2034	6.000000	222,602.59	215,400.14	212,509.47
FHLMC	07/01/2034	7.500000	122,657.46	114,767.22	118,738.17
FHLMC	10/01/2034	6.000000	612,770.52	592,744.70	584,790.07
FHLMC	12/01/2034	5.000000	245,174.35	247,963.95	232,317.42

Teachers' Retirement System

Investment Portfolio

Holdings Report

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
FHLMC	03/01/2035	6.500000	123,743.67	119,199.19	119,948.95
FHLMC	04/01/2035	5.000000	155,336.79	158,886.92	148,500.48
FHLMC	04/01/2035	5.500000	593,111.36	591,909.04	568,895.62
FHLMC	05/01/2035	5.000000	1,095,018.09	1,105,729.85	1,033,448.29
FHLMC	05/01/2035	5.500000	1,071,617.15	1,059,859.35	1,018,652.02
FHLMC	12/01/2034	5.500000	241,481.84	237,055.57	228,291.63
FHLMC	12/01/2034	5.000000	265,974.28	266,682.65	249,249.61
FHLMC	09/01/2035	5.000000	1,143,276.00	1,153,731.70	1,078,312.26
FHLMC	08/01/2035	5.000000	782,320.75	794,423.28	742,491.83
FHLMC	08/01/2035	4.500000	184,425.88	193,226.76	175,299.18
FHLMC	10/01/2035	5.000000	236,901.74	245,692.95	229,632.00
FHLMC	09/01/2035	4.500000	205,211.65	212,242.17	192,550.34
FHLMC	09/01/2035	5.000000	149,374.94	151,685.79	141,770.09
FHLMC	11/01/2035	5.500000	457,622.64	463,635.40	445,609.26
FHLMC	09/01/2030	7.500000	49,427.49	49,442.89	51,184.76
FHLMC	09/01/2030	7.500000	4,946.54	4,890.01	5,062.29
FHLMC	11/01/2030	7.000000	40,374.81	41,120.12	42,139.08
FHLMC	02/01/2031	7.000000	29,884.98	29,547.94	30,286.34
FHLMC	06/01/2031	6.500000	65,233.17	62,536.28	63,145.51
FHLMC	09/01/2031	6.500000	87,924.33	86,563.72	87,406.85
FHLMC	11/01/2031	6.500000	68,124.23	67,387.20	68,043.55
FHLMC	01/01/2024	6.500000	84,398.60	84,890.73	85,721.30
FHLMC	05/01/2024	4.500000	79,932.10	83,425.54	77,117.73
FHLMC	07/01/2022	6.500000	124,348.60	121,112.63	122,610.79
FHLMC	09/01/2022	6.000000	509,180.32	491,664.75	489,932.62
FHLMC	03/01/2023	5.500000	272,286.62	270,175.88	263,053.23
FHLMC	04/01/2023	5.500000	525,739.96	508,575.53	495,167.95
FHLMC	07/01/2023	5.000000	443,871.42	451,490.33	428,947.42
FHLMC	03/01/2008	7.000000	6,441.94	6,309.35	6,369.16
FHLMC	07/01/2008	7.000000	15,161.70	14,749.44	14,889.26
FHLMC	12/15/2029		452,122.54	452,830.08	454,531.82
FHLMC	11/01/2019	9.500000	15,150.65	15,464.31	16,828.26

Teachers' Retirement System

Investment Portfolio

Holdings Report

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
FHLMC	06/01/2018	9.000000	2,964.70	3,085.10	3,310.99
FHLMC	07/01/2018	9.500000	1,199.83	1,219.43	1,326.98
FHLMC	06/01/2018	8.500000	3,320.16	3,526.66	3,748.20
FHLMC	11/01/2018	10.000000	2,004.78	1,965.88	2,135.75
FHLMC	04/15/2008	5.750000	1,870,863.28	1,700,000.00	1,707,468.10
FHLMC	03/15/2010	7.000000	1,772,201.60	1,600,000.00	1,680,689.60
FHLMC	09/15/2010	6.875000	456,426.50	400,000.00	420,454.00
FHLMC	09/15/2009	6.625000	1,782,380.80	1,600,000.00	1,654,704.00
FHLMC	03/15/2011	5.625000	7,590,283.60	7,400,000.00	7,438,073.00
FHLMC	01/15/2012	5.750000	1,298,590.00	1,250,000.00	1,264,705.00
FHLMC	07/15/2032	6.250000	312,788.00	250,000.00	271,397.50
FHLMC	07/15/2012	5.125000	2,887,286.72	2,780,000.00	2,726,904.78
FHLMC	01/15/2013	4.500000	7,592,366.50	7,800,000.00	7,372,107.60
FHLMC	03/15/2008	2.750000	3,758,822.00	3,900,000.00	3,728,766.60
FHLMC	07/15/2013	4.500000	6,573,532.95	6,750,000.00	6,353,646.75
FHLMC	09/15/2008	3.625000	5,477,380.00	5,550,000.00	5,341,525.35
FHLMC	11/15/2013	4.875000	4,929,210.00	5,000,000.00	4,811,050.00
FHLMC	01/15/2014	4.500000	5,698,701.30	5,900,000.00	5,540,607.40
FHLMC	04/15/2009	3.375000	5,080,703.45	5,300,000.00	5,021,750.00
FHLMC	07/15/2009	4.250000	4,898,207.50	5,000,000.00	4,836,595.00
FHLMC	07/17/2015	4.375000	1,055,535.80	1,100,000.00	1,012,589.60
FHLMC	08/17/2007	4.000000	2,269,761.90	2,300,000.00	2,262,289.20
FHLMC	09/01/2007	7.000000	1,638.50	1,606.95	1,614.79
FHLMC	04/18/2011	5.125000	624,318.03	630,000.00	620,165.07
FHLMC	04/18/2008	5.125000	5,173,602.75	5,175,000.00	5,143,391.10
FHLMC	09/15/2016	5.000000	471,708.43	461,610.69	456,548.67
FHLMC	06/01/2021	9.000000	4,733.23	4,721.45	5,095.81
FHLMC	05/15/2019	5.000000	2,069,067.90	2,052,710.47	2,046,544.13
FHLMC	05/01/2022	9.000000	3,179.58	3,000.95	3,055.54
FHLMC	07/25/2044	4.878000	6,436,676.34	6,362,281.72	6,339,771.97
FHR	07/15/2032	3.500000	256,203.52	254,928.87	237,511.36
FICO-FINANCING CORP BD	08/03/2018	10.350000	1,488,780.00	1,000,000.00	1,409,438.00

Teachers' Retirement System

Investment Portfolio

Holdings Report

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
FIFTH THIRD BANCORP		23,240.000	923,469.74		858,718.00
FINANCIAL FEDERAL CORP		27,800.000	834,685.76		773,118.00
FINL AST SEC CORP	11/26/2035	4.478700	224,235.14	224,236.69	224,423.70
FIRST AMERN FINL CORP CA		30,900.000	1,254,076.50		1,306,143.00
FIRST CASH FINL SVCS INC		78,200.000	831,087.56		1,544,450.00
FIRST COMMUNITY BANCORP / CA		18,000.000	816,499.83		1,063,440.00
FIRST DATA CORP		422,584.000	13,387,158.07		19,033,183.36
FIRST ENERGY CORP		142,006.000	4,650,758.84		7,698,145.26
FIRST ENERGY CORP	11/15/2011	6.450000	1,075,006.94	1,046,000.00	1,064,328.01
FIRSTFED FINL CORP		72,500.000	4,490,838.21		4,181,075.00
FISERV INCORPORATED WI		128,611.000	5,515,028.03		5,833,794.96
FISHER SCIENTIFIC INTL INC		142,830.000	8,169,324.57		10,433,731.50
FISHER SCIENTIFIC INTL INC	07/15/2015	6.250000	74,315.25	75,000.00	72,281.25
FLEET FINANCIAL GROUP	05/15/2008	6.375000	958,050.00	1,000,000.00	1,012,225.00
FLIR SYSTEMS INC		168,100.000	4,353,562.70		3,708,286.00
FLORIDA PWR & LT CO	04/01/2034	5.625000	275,008.50	270,000.00	247,902.12
FLORIDA ROCK INDS INC		21,300.000	1,386,459.60		1,057,971.00
FLOWSERVE CORP		297,600.000	10,893,586.97		16,933,440.00
FLUOR CORP		3,638.000	155,483.05		338,079.34
FMC CORP		272,000.000	10,847,257.30		17,514,080.00
FMC CORP	05/15/2008	7.000000	538,050.00	510,000.00	518,858.70
FMNA	11/01/2018	5.000000	601,102.10	590,854.48	570,328.20
FMNA	03/01/2017	6.500000	29,557.05	28,411.72	28,823.69
FN ARM 6066116	09/01/2031	4.885000	92,560.54	89,919.17	91,794.70
FNGT	07/25/2035	4.418800	208,544.99	208,544.99	208,553.33
FNMA	07/01/2035	5.000000	2,276,199.79	2,411,867.33	2,254,203.56
FNMA	07/01/2035	5.000000	5,755,500.83	5,984,112.63	5,592,931.19
FNMA	09/01/2035	5.000000	688,815.81	716,117.80	669,305.18
FNMA	03/01/2021	5.500000	1,909,754.61	1,910,426.23	1,874,433.80
FNMA	02/01/2021	5.500000	2,870,074.78	2,856,017.81	2,801,667.79
FNMA	03/01/2021	5.500000	476,238.66	474,496.37	465,466.70
FNMA	04/01/2021	5.500000	2,126,999.29	2,142,482.07	2,101,710.64

Teachers' Retirement System**Investment Portfolio****Holdings Report**

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
FNMA	09/01/2019	5.500000	320,467.16	310,098.26	304,451.37
FNMA	09/01/2019	5.500000	740,958.35	716,984.18	703,927.90
FNMA	10/01/2019	5.500000	365,696.88	353,864.54	347,420.67
FNMA	10/01/2020	5.500000	1,081,427.52	1,077,471.17	1,057,171.61
FNMA	12/01/2020	5.000000	1,508,187.33	1,555,584.03	1,497,692.97
FNMA	01/15/2008	3.625000	2,938,290.00	3,000,000.00	2,918,424.00
FNMA	06/20/2007	3.630000	13,807,952.00	14,000,000.00	13,752,312.00
FNMA	01/01/2034	4.204000	2,943,146.46	2,993,069.93	2,903,397.55
FNMA		40,433.000	1,894,587.18		1,944,827.30
FNMA	08/21/2006	4.960000	5,221,136.00	5,300,000.00	5,262,900.00
FNMA	07/05/2006	4.973000	16,488,427.08	16,500,000.00	16,495,050.00
FNMA	10/09/2007	2.125000	1,822,305.22	210,000,000.00	1,873,126.50
FNMA	02/15/2008	5.750000	1,502,077.14	1,500,000.00	1,505,799.00
FNMA	03/26/2008	1.750000	1,507,297.28	150,000,000.00	1,334,274.00
FNMA	01/15/2009	5.250000	5,880,007.77	6,000,000.00	5,971,830.00
FNMA	06/15/2009	6.375000	1,638,636.25	1,673,000.00	1,714,585.76
FNMA	09/15/2009	6.625000	6,956,415.70	6,200,000.00	6,409,857.60
FNMA	05/15/2030	7.250000	1,689,400.01	1,460,000.00	1,770,231.02
FNMA	11/15/2010	6.625000	2,041,702.82	1,850,000.00	1,931,298.25
FNMA	02/01/2011	6.250000	4,146,358.39	3,855,000.00	3,948,217.76
FNMA	03/15/2011	5.500000	5,404,474.30	5,300,000.00	5,302,973.30
FNMA	05/15/2011	6.000000	1,234,000.80	1,200,000.00	1,225,863.60
FNMA	01/02/2007	4.375000	4,718,684.25	4,620,000.00	4,599,810.60
FNMA	07/15/2007	4.250000	2,867,225.20	2,800,000.00	2,764,493.20
FNMA	08/01/2012	5.250000	2,929,604.67	2,815,000.00	2,750,432.35
FNMA	09/15/2012	4.375000	4,920,408.60	5,100,000.00	4,806,214.50
FNMA	01/15/2008	3.250000	3,895,056.00	4,000,000.00	3,870,036.00
FNMA	03/15/2013	4.375000	4,802,948.13	5,000,000.00	4,686,050.00
FNMA	05/01/2013	4.625000	1,853,330.00	1,850,000.00	1,735,845.75
FNMA	09/02/2008	4.000000	6,175,397.50	6,250,000.00	6,052,750.00
FNMA	10/15/2013	4.630000	4,964,554.40	5,100,000.00	4,832,678.40
FNMA	01/02/2014	5.125000	927,900.00	900,000.00	863,753.40

Teachers' Retirement System**Investment Portfolio****Holdings Report**

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
FNMA	12/15/2008	3.375000	5,308,519.10	5,500,000.00	5,241,236.00
FNMA	02/15/2009	3.250000	4,795,730.00	5,000,000.00	4,734,895.00
FNMA	04/15/2014	4.125000	5,180,919.78	5,450,000.00	4,979,621.40
FNMA	05/15/2009	4.250000	5,109,567.20	5,200,000.00	5,038,831.20
FNMA	10/15/2014	4.625000	336,702.96	330,000.00	310,969.23
FNMA	02/15/2010	3.875000	4,810,258.00	5,000,000.00	4,742,420.00
FNMA	12/25/2013	12.500000	2,442.19	2,256.80	2,376.75
FNMA	06/25/2020	9.500000	1,327.38	1,342.01	1,471.41
FNMA	10/25/2020	9.500000	1,559.21	1,578.62	1,730.83
FNMA	12/25/2018	9.500000	4,037.40	4,071.54	4,446.16
FNMA	11/25/2006	8.000000	141.20	139.36	139.62
FNMA	03/25/2007	8.000000	736.10	728.99	735.08
FNMA	11/25/2022	7.500000	33,058.59	32,957.93	34,136.27
FNMA	01/25/2008	7.000000	5,607.51	5,551.47	5,579.50
FNMA	02/01/2023	8.000000	38,369.75	36,938.37	38,979.58
FNMA	11/25/2007	7.000000	7,193.74	7,300.36	7,322.02
FNMA	12/25/2008	6.000000	29,943.29	30,267.41	30,215.89
FNMA	12/25/2008	6.500000	23,124.12	22,980.03	23,055.40
FNMA	04/25/2018	9.500000	816.85	826.30	897.51
FNMA	11/25/2017	9.500000	10,938.93	11,314.19	12,289.25
FNMA	12/25/2020	9.500000	6,608.57	6,493.27	7,119.35
FNMA	08/25/2007	8.000000	1,061.33	1,023.52	1,032.07
FNMA	09/25/2007	6.500000	3,651.16	3,635.77	3,635.99
FNMA	06/25/2008	6.500000	11,465.82	11,273.45	11,310.43
FNMA	12/01/2023	7.000000	84,019.21	83,412.67	85,583.07
FNMA	01/01/2025	8.000000	32,034.30	30,839.27	32,567.81
FNMA	06/01/2025	8.000000	32,510.25	31,297.45	33,073.52
FNMA	04/01/2024	7.000000	34,037.13	35,696.51	36,607.48
FNMA	06/01/2024	7.000000	29,474.92	31,515.13	32,319.30
FNMA	02/01/2026	7.000000	33,135.77	34,028.35	34,899.82
FNMA	06/01/2026	7.000000	19,388.84	20,170.68	20,684.83
FNMA	06/01/2027	8.000000	17,171.28	16,996.12	17,980.20

Teachers' Retirement System

Investment Portfolio

Holdings Report

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
FNMA	08/01/2028	7.500000	56,676.41	55,235.12	57,317.48
FNMA	09/01/2028	6.500000	33,267.16	33,184.20	33,524.67
FNMA	12/01/2028	6.500000	45,614.78	45,736.28	46,205.40
FNMA	01/01/2013	6.500000	125,166.43	120,316.19	122,015.05
FNMA	07/01/2028	6.500000	54,325.94	54,590.34	55,150.27
FNMA	10/01/2029	6.500000	296,701.31	284,733.60	287,632.19
FNMA	09/01/2029	7.500000	117,127.84	115,595.39	119,843.98
FNMA	05/01/2016	6.000000	832,670.33	841,546.00	844,600.81
FNMA	03/01/2015	7.000000	57,689.73	58,820.19	60,338.34
FNMA	06/01/2020	7.000000	48,887.56	50,294.23	51,708.50
FNMA	12/01/2027	7.500000	18,694.83	19,251.29	19,944.76
FNMA	03/01/2016	6.500000	22,008.23	21,155.41	21,458.14
FNMA	03/01/2018	5.000000	471,008.56	458,541.95	442,612.20
FNMA	04/01/2018	4.500000	1,408,854.97	1,404,179.03	1,330,305.17
FNMA	06/01/2023	5.500000	1,190,932.92	1,145,472.03	1,115,221.26
FNMA	06/01/2033	5.500000	1,812,671.16	1,778,052.48	1,715,287.23
FNMA	12/01/2016	6.500000	206,793.40	198,780.05	201,646.46
FNMA	12/31/2040	6.000000	400,701.96	412,496.80	407,769.59
FNMA	01/01/2032	6.000000	467,666.48	474,825.95	469,384.44
FNMA	02/01/2017	6.000000	210,110.01	200,522.53	201,288.73
FNMA	03/01/2017	6.500000	74,427.76	71,543.66	72,581.11
FNMA	06/01/2017	6.500000	184,046.48	176,914.63	179,471.05
FNMA	07/01/2032	6.000000	542,622.96	524,293.19	517,975.46
FNMA	08/01/2017	6.000000	232,616.00	226,838.71	227,705.46
FNMA	11/01/2022	6.000000	1,339,641.83	1,288,310.70	1,283,348.13
FNMA	11/01/2032	5.000000	770,332.40	758,714.60	712,744.08
FNMA	08/01/2023	5.000000	662,841.74	657,092.17	624,782.95
FNMA	06/01/2018	5.000000	1,117,732.90	1,079,609.20	1,042,103.58
FNMA	07/01/2010	4.500000	317,485.04	313,178.83	301,807.31
FNMA	08/01/2033	5.000000	1,278,406.63	1,329,077.70	1,248,402.68
FNMA	09/01/2033	5.000000	2,735,421.53	2,757,767.64	2,590,373.90
FNMA	11/01/2018	4.500000	413,125.04	414,810.20	392,987.45

Teachers' Retirement System

Investment Portfolio

Holdings Report

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
FNMA	09/01/2023	4.500000	290,047.94	298,010.40	276,176.37
FNMA	12/01/2033	5.000000	1,455,261.99	1,460,094.91	1,371,467.15
FNMA	11/01/2023	5.500000	197,100.62	193,651.21	188,536.88
FNMA	02/01/2024	5.500000	943,763.92	936,157.66	911,434.67
FNMA	05/01/2024	5.000000	112,431.00	114,634.12	108,716.71
FNMA	06/01/2019	4.000000	303,057.65	317,857.89	293,639.98
FNMA	07/01/2024	6.000000	195,756.30	191,859.16	190,823.12
FNMA	09/01/2011	4.000000	287,626.52	287,986.51	272,210.61
FNMA	05/01/2035	5.500000	441,971.18	437,730.66	420,734.45
FNMA	12/31/2040		399,317.80	395,058.59	380,599.45
FNMA	07/01/2035	5.500000	2,523,116.35	2,524,309.48	2,426,290.54
FNMA	07/01/2035	5.000000	7,134,378.35	7,145,543.26	6,683,798.25
FNMA	09/01/2035	5.000000	535,035.91	539,929.03	505,038.82
FNMA	10/01/2035	6.000000	270,420.25	268,095.35	264,081.96
FNMA	11/01/2035	5.500000	764,959.80	775,378.95	745,270.99
FNMA	03/01/2026	5.500000	587,977.16	590,375.56	572,428.14
FNMA	05/12/2036	5.000000	279,783.70	296,067.41	276,763.81
FNMA			301,377.78	295,558.97	297,137.25
FNMA	05/01/2036	5.500000	628,652.96	649,553.77	623,922.38
FNMA	01/01/2009	6.000000	29,876.07	30,043.25	30,026.13
FNMA	01/01/2024	6.500000	40,471.52	40,748.70	41,151.30
FNMA	07/01/2024	7.500000	31,199.67	32,455.18	33,654.40
FNMA	08/01/2024	7.500000	6,348.01	6,822.50	7,074.59
FNMA	05/01/2025	8.000000	68,973.77	66,400.74	70,122.50
FNMA	08/01/2025	6.500000	233,123.10	233,268.90	235,494.29
FNMA	06/01/2026	6.500000	24,935.91	25,469.21	25,733.07
FNMA	06/01/2017	9.000000	107,651.38	100,492.30	107,841.30
FNMA	09/01/2011	6.500000	20,446.69	20,604.63	20,735.26
FNMA	08/01/2027	7.000000	179,423.01	177,153.68	181,669.33
FNMA	05/01/2018	6.000000	34,335.57	36,888.98	36,779.42
FNMA	11/01/2013	6.000000	40,423.89	40,395.49	40,538.89
FNMA	06/01/2014	6.500000	117,286.80	112,741.91	114,290.98

Teachers' Retirement System

Investment Portfolio

Holdings Report

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
FNMA	09/01/2006	6.172000	360,345.90	375,360.31	375,105.06
FNMA	05/01/2024	6.000000	300,969.89	309,083.31	305,871.93
FNMA	02/01/2026	6.500000	37,494.49	38,654.11	39,054.57
FNMA	03/01/2009	6.500000	41,808.53	40,188.44	40,190.85
FNMA	10/01/2017	6.000000	115,186.00	110,905.73	111,329.39
FNMA	05/01/2035	5.500000	487,871.66	488,291.27	469,330.92
FNMA	09/01/2035	6.000000	570,620.20	565,933.57	558,565.11
FNMA	08/01/2020	5.000000	185,948.62	188,421.63	181,525.40
FNMA	08/01/2035	5.500000	1,584,361.79	1,615,922.78	1,553,176.50
FNMA	09/01/2035	6.000000	1,227,261.07	1,217,936.25	1,201,981.29
FNMA	12/01/2026	7.500000	9,482.08	9,324.56	9,678.05
FNMA	05/01/2027	7.500000	16,533.43	16,713.62	17,353.94
FNMA	07/01/2015	4.640000	4,014,206.65	4,048,524.22	3,768,933.14
FNMA	01/01/2028	7.000000	11,800.69	11,733.77	12,032.86
FNMA	09/01/2027	7.000000	28,845.01	28,115.75	28,832.42
FNMA	03/01/2013	6.500000	159,110.75	158,369.58	160,605.76
FNMA	05/01/2028	6.000000	32,874.29	33,885.56	33,517.22
FNMA	09/01/2025	6.000000	138,071.53	146,107.44	144,589.38
FNMA	03/01/2028	6.500000	102,038.82	105,774.81	106,860.06
FNMA	03/01/2028	6.500000	80,464.49	81,047.22	81,878.52
FNMA	03/01/2013	6.000000	154,598.22	156,555.17	157,110.94
FNMA	03/01/2013	6.500000	27,932.23	27,802.12	28,184.12
FNMA	04/01/2013	6.000000	41,001.82	41,705.61	41,853.50
FNMA	04/01/2028	6.500000	77,046.82	75,954.94	76,734.24
FNMA	06/01/2013	6.500000	165,673.27	159,253.35	161,441.49
FNMA	09/01/2028	6.500000	207,008.53	198,509.82	200,546.53
FNMA	08/01/2028	6.500000	36,955.75	37,025.17	37,405.05
FNMA	09/01/2028	6.500000	24,752.35	24,798.85	25,053.29
FNMA	10/01/2028	6.500000	30,989.52	30,550.36	30,863.72
FNMA	11/01/2013	6.000000	27,564.10	27,842.50	27,941.23
FNMA	10/01/2028	6.500000	48,577.90	48,208.80	48,703.28
FNMA	11/01/2028	6.500000	24,440.79	24,251.33	24,500.15

Teachers' Retirement System

Investment Portfolio

Holdings Report

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
FNMA	12/01/2028	6.000000	450,615.09	456,102.56	451,144.73
FNMA	12/01/2028	6.000000	223,805.27	229,875.42	227,376.67
FNMA	02/01/2014	6.000000	110,612.48	111,395.74	111,791.19
FNMA	02/01/2014	5.500000	256,690.46	264,458.95	260,016.04
FNMA	07/01/2014	6.000000	19,094.40	20,017.06	20,080.91
FNMA	06/01/2029	6.500000	68,824.39	71,715.42	72,445.48
FNMA	05/01/2014	6.000000	35,301.97	36,346.92	36,462.87
FNMA	05/01/2029	5.500000	79,487.78	84,002.92	81,107.34
FNMA	08/01/2029	7.000000	31,392.41	32,007.55	32,814.78
FNMA	08/01/2029	6.500000	64,895.21	68,423.29	69,119.84
FNMA	06/01/2014	5.500000	93,034.82	95,481.53	93,900.36
FNMA	06/01/2029	6.500000	24,459.37	25,207.71	25,464.32
FNMA	07/01/2029	6.500000	102,652.06	105,826.86	106,904.18
FNMA	08/01/2029	6.000000	110,398.56	117,601.64	116,322.13
FNMA	09/01/2029	7.000000	31,965.80	32,843.34	33,671.65
FNMA	08/01/2019	6.000000	11,340.60	12,183.94	12,148.85
FNMA	11/01/2029	7.500000	21,993.39	21,962.51	22,769.63
FNMA	02/01/2030	7.000000	13,682.25	14,317.58	14,678.67
FNMA	05/01/2015	8.000000	72,590.58	72,522.57	76,096.48
FNMA	03/01/2016	5.500000	86,444.75	83,163.69	81,786.50
FNMA	05/01/2030	7.500000	8,859.66	9,061.42	9,387.81
FNMA	02/01/2017	6.500000	80,295.94	77,184.44	78,297.36
FNMA	02/01/2032	7.500000	386,980.34	372,376.19	385,789.93
FNMA	12/01/2036		630,555.40	614,426.70	611,224.31
FNMA	11/01/2031	7.500000	68,859.20	64,656.53	66,985.59
FNMA	04/01/2032	7.000000	205,431.45	195,010.57	199,915.28
FNMA	05/01/2017	5.500000	1,926,843.10	1,935,310.10	1,902,951.72
FNMA	07/01/2032	6.500000	287,218.91	283,356.13	285,857.03
FNMA	08/01/2032	6.500000	90,265.82	89,072.81	89,885.24
FNMA	11/01/2032	6.000000	155,188.19	150,030.89	148,311.69
FNMA	09/01/2030	8.000000	10,292.55	10,003.40	10,582.60
FNMA	10/01/2032	7.000000	177,785.79	168,742.26	172,984.44

Teachers' Retirement System

Investment Portfolio

Holdings Report

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
FNMA	01/01/2023	6.000000	788,568.80	758,068.39	755,148.31
FNMA	01/01/2033	6.500000	818,546.80	777,896.28	784,765.10
FNMA	01/01/2033	6.500000	773,514.83	763,315.88	770,278.08
FNMA	05/01/2033	6.000000	474,894.74	458,904.77	453,374.97
FNMA	04/01/2033	6.000000	182,158.88	179,246.15	177,086.23
FNMA	06/01/2033	5.500000	4,151,377.87	4,193,506.36	4,045,475.59
FNMA	10/01/2033	5.500000	3,169,009.28	3,138,766.20	3,027,967.75
FNMA	11/01/2033	5.500000	796,243.44	788,725.89	760,883.87
FNMA	10/01/2030	9.000000	40,718.17	39,538.21	43,083.60
FNMA	09/01/2040	4.563000	1,465,067.27	1,463,054.32	1,474,246.69
FNMA	11/01/2030	7.000000	41,951.08	42,745.87	43,819.65
FNMA	09/01/2021	6.500000	121,250.04	118,220.58	119,644.67
FNMA		7.000000	496,637.86	486,937.17	499,393.02
FNMA	10/01/2016	6.500000	28,738.84	27,625.21	28,023.57
FNMA	05/01/2031	6.000000	55,304.12	55,312.78	54,678.90
FNMA	05/01/2031	6.500000	121,382.03	122,704.77	123,823.84
FNMA	06/01/2031	6.500000	69,111.05	70,185.77	70,825.86
FNMA	05/01/2031	6.500000	43,623.37	44,301.74	44,705.77
FNMA	07/01/2016	6.500000	69,304.60	66,819.74	67,783.28
FNMA	09/01/2016	6.500000	59,035.16	56,747.54	57,565.84
FNMA	07/01/2016	6.500000	13,191.36	12,680.18	12,863.03
FNMA	09/01/2001	5.500000	316,724.44	320,530.73	315,171.46
FNMA	11/01/2031	6.500000	57,990.77	56,610.88	57,127.17
FNMA	10/01/2031	6.500000	164,295.99	161,247.41	162,717.99
FNMA	12/01/2016	5.500000	72,122.79	70,557.29	69,377.57
FNMA	01/01/2032	5.500000	305,664.16	299,349.74	288,848.55
FNMA	12/01/2016	6.500000	35,840.67	34,451.84	34,948.64
FNMA	01/01/2032	6.000000	496,977.25	483,970.53	478,424.23
FNMA	03/01/2017	6.500000	243,990.28	234,535.56	237,936.33
FNMA	02/01/2017	5.500000	361,744.99	362,992.76	356,985.23
FNMA	02/01/2017	6.500000	29,369.00	28,230.96	28,640.31
FNMA	04/01/2017	6.500000	75,822.26	72,884.14	73,940.96

Teachers' Retirement System**Investment Portfolio****Holdings Report**

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
FNMA	03/01/2032	6.000000	220,857.55	222,176.74	219,499.51
FNMA	05/01/2032	6.000000	1,905,510.80	1,927,698.61	1,904,469.84
FNMA	03/01/2032	5.500000	642,512.50	683,523.94	659,491.24
FNMA	08/01/2032	6.500000	246,691.54	236,705.53	238,795.64
FNMA	06/01/2034	5.500000	103,611.83	103,700.94	99,869.19
FNMA	08/01/2017	6.500000	38,104.40	36,627.84	37,156.01
FNMA	07/01/2017	6.500000	98,953.59	95,119.10	96,490.72
FNMA	10/01/2032	6.000000	118,675.83	114,386.34	113,007.98
FNMA	10/01/2017	5.000000	407,459.99	396,373.92	382,619.74
FNMA	07/01/2032	6.500000	174,283.89	167,858.08	169,340.27
FNMA	09/01/2032	6.000000	84,223.49	80,899.05	79,924.22
FNMA	12/01/2017	5.000000	743,159.93	732,290.00	706,879.54
FNMA	11/01/2032	6.000000	1,090,297.48	1,050,043.03	1,037,390.01
FNMA	01/01/2018	5.000000	410,505.62	403,972.56	389,954.71
FNMA	12/01/2032	5.500000	268,738.61	267,734.61	258,321.06
FNMA	12/01/2032	6.000000	398,256.85	389,015.87	384,328.23
FNMA	04/25/2032		272,241.59	269,963.76	276,468.81
FNMA	06/15/2013	3.500000	1,154,788.24	1,234,294.14	1,155,161.07
FNMA	02/01/2018	5.000000	381,703.72	372,734.77	359,785.96
FNMA	03/01/2018	5.000000	592,147.44	581,427.39	561,228.60
FNMA	03/01/2033	5.500000	3,081,178.23	3,020,466.85	2,914,267.24
FNMA	02/01/2033	5.500000	444,762.97	437,718.44	422,328.26
FNMA	06/01/2033	5.000000	1,065,202.54	1,079,796.65	1,014,252.99
FNMA	02/01/2033	5.500000	948,007.12	937,243.47	904,158.78
FNMA	05/01/2018	4.500000	645,818.56	657,949.52	623,334.80
FNMA	04/01/2023	5.500000	443,065.71	429,965.21	418,609.83
FNMA	04/01/2033	5.500000	268,241.93	263,426.17	254,127.23
FNMA	09/01/2033	5.000000	674,369.63	676,801.91	635,720.03
FNMA	05/01/2033	5.000000	138,443.81	137,819.30	129,453.67
FNMA	04/01/2033	5.500000	427,174.67	418,062.23	403,304.63
FNMA	05/01/2033	5.500000	2,187,230.94	2,145,458.86	2,069,724.16
FNMA	05/01/2018	5.000000	1,515,767.99	1,457,688.22	1,407,048.13

Teachers' Retirement System

Investment Portfolio

Holdings Report

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
FNMA	07/01/2033	5.500000	285,544.54	280,676.57	270,768.69
FNMA	09/01/2018	4.000000	1,260,643.09	1,301,309.00	1,202,891.00
FNMA	05/01/2033	5.000000	280,882.12	280,443.94	263,420.99
FNMA	09/01/2018	4.500000	702,554.55	708,421.16	671,151.12
FNMA	04/01/2034	5.500000	3,772,826.15	3,873,511.50	3,736,776.54
FNMA	04/01/2034	5.500000	5,168,740.14	5,176,828.91	4,995,546.72
FNMA	03/01/2034	5.500000	275,532.43	283,835.55	273,816.16
FNMA	07/01/2034	5.500000	1,317,395.48	1,318,631.71	1,269,908.27
FNMA	08/01/2034	6.000000	1,554,359.11	1,516,447.93	1,495,560.38
FNMA	08/01/2034		480,061.93	463,128.80	457,252.62
FNMA	08/01/2034	5.500000	3,309,101.19	3,334,106.99	3,210,911.74
FNMA	09/01/2034	5.000000	546,594.49	547,792.76	513,696.50
FNMA	09/01/2034	5.500000	11,881,759.19	11,942,404.23	11,501,156.28
FNMA	09/01/2019	5.500000	166,656.94	161,631.22	158,891.57
FNMA	11/01/2034	5.500000	451,837.00	451,646.01	434,958.59
FNMA	07/01/2018	4.500000	727,455.98	723,499.35	685,436.05
FNMA	07/01/2033	5.500000	1,156,312.16	1,118,729.81	1,079,238.65
FNMA	08/01/2018	4.000000	501,620.66	520,151.06	480,812.04
FNMA	08/01/2033	6.500000	85,491.91	82,179.07	82,796.23
FNMA	11/01/2034	6.000000	3,581,299.31	3,502,143.53	3,453,905.01
FNMA	11/01/2034	6.000000	423,652.95	416,430.48	410,874.24
FNMA	01/01/2035	5.500000	839,292.39	835,308.59	804,445.61
FNMA	02/01/2035	5.500000	2,469,989.14	2,466,840.76	2,375,695.93
FNMA	06/01/2033	6.500000	605,837.82	598,346.07	603,629.47
FNMA	12/01/2034	6.500000	951,623.03	938,835.82	947,125.74
FNMA	02/01/2035	5.500000	1,644,783.87	1,634,314.04	1,573,926.14
FNMA	03/01/2035	5.000000	412,557.21	416,724.46	389,795.73
FNMA	10/01/2044	3.704000	204,148.66	202,215.94	205,985.25
FNMA	10/01/2044	4.526000	647,756.16	641,633.36	653,580.57
FNMA	08/01/2042	3.704000	383,694.92	380,043.17	382,198.01
FNMA	08/01/2042	4.219000	384,473.93	380,843.74	382,850.79
FNMA	06/01/2035	6.500000	304,320.15	300,396.98	302,652.96

Teachers' Retirement System**Investment Portfolio****Holdings Report**

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
FNMA	08/01/2035	6.000000	311,401.96	309,251.70	304,622.20
FNMA	08/01/2033	3.491000	1,073,594.93	1,106,442.44	1,078,017.93
FNMA	12/01/2033	5.500000	2,029,946.35	2,032,486.95	1,960,740.16
FNMA	09/01/2033	5.500000	216,692.93	214,017.70	206,462.88
FNMA	10/01/2033	4.500000	543,335.01	563,634.65	513,583.89
FNMA	09/11/2033	6.500000	275,721.82	262,787.73	264,761.27
FNMA	09/01/2033	5.500000	366,955.16	365,755.01	352,843.86
FNMA	10/01/2018	4.000000	331,143.71	339,036.91	313,395.55
FNMA	10/01/2033	4.500000	291,625.97	304,222.70	277,207.72
FNMA	07/01/2028	7.500000	44,600.97	41,829.75	43,432.25
FNMA	09/01/2033	4.500000	1,374,841.51	1,417,581.62	1,291,700.37
FNMA	11/01/2033	4.500000	474,912.31	499,579.02	455,216.40
FNMA	01/01/2036	6.500000	4,191,799.93	4,141,647.17	4,165,917.22
FNMA	03/01/2021	6.000000	4,549,714.41	4,517,597.12	4,534,854.34
FNMA	04/01/2036	5.500000	4,527,601.00	4,622,949.33	4,443,440.21
FNMA	09/01/2033	5.500000	206,489.00	206,666.62	199,371.29
FNMA	06/01/2019	4.500000	3,815,707.68	3,848,783.17	3,642,526.88
FNMA	11/01/2033	5.500000	1,451,704.57	1,439,781.39	1,388,957.11
FNMA	11/01/2033	5.000000	1,015,601.19	1,031,558.09	968,942.51
FNMA	11/01/2033	5.500000	165,336.49	165,478.70	159,637.30
FNMA	10/01/2018	4.503000	336,520.41	336,757.19	319,040.39
FNMA	12/01/2033	5.500000	1,297,535.37	1,296,927.44	1,251,145.90
FNMA	12/01/2018	4.500000	956,431.03	964,265.68	913,535.66
FNMA	12/01/2033	5.500000	1,144,215.50	1,145,647.56	1,105,206.20
FNMA	12/01/2033	5.500000	379,099.17	379,573.65	366,174.70
FNMA	01/01/2034	5.500000	410,675.45	411,189.44	396,674.45
FNMA	01/01/2019	5.500000	451,963.90	442,153.62	434,659.12
FNMA	01/01/2034	5.500000	498,976.91	499,406.09	481,777.06
FNMA	02/01/2034	5.500000	1,988,340.55	1,958,956.22	1,886,572.79
FNMA	01/01/2034	5.418000	283,890.04	279,651.56	269,779.86
FNMA	03/01/2034	5.500000	2,123,756.80	2,096,566.95	2,019,098.80
FNMA	01/01/2034	5.500000	1,055,382.97	1,042,192.71	1,005,403.31

Teachers' Retirement System

Investment Portfolio

Holdings Report

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
FNMA	03/01/2034	5.000000	1,642,606.91	1,641,580.92	1,539,408.92
FNMA	04/01/2019	4.000000	50,627.21	52,260.35	48,278.63
FNMA	04/01/2034	5.500000	732,214.07	741,717.33	714,310.87
FNMA	06/01/2035	5.500000	457,384.08	454,649.08	436,995.06
FNMA	05/01/2019	4.500000	380,388.69	389,767.49	368,879.85
FNMA	06/01/2034	5.500000	380,144.16	380,471.13	366,412.72
FNMA	05/01/2019	4.000000	185,728.41	191,164.67	176,599.83
FNMA	05/01/2035	5.500000	225,902.56	226,096.87	217,317.53
FNMA	01/01/2035	5.500000	275,355.67	272,208.25	262,150.16
FNMA	05/01/2019	5.000000	1,438,975.26	1,409,258.24	1,360,294.97
FNMA	06/01/2034	4.500000	321,002.30	333,942.55	303,500.35
FNMA	05/01/2019	4.000000	630,574.71	650,915.83	601,322.55
FNMA	07/01/2019	5.500000	272,037.83	266,581.25	261,886.75
FNMA	05/01/2034	5.500000	4,263,504.76	4,338,065.25	4,177,773.74
FNMA	05/01/2034	5.500000	626,296.67	630,433.89	608,179.57
FNMA	07/01/2019	5.500000	776,351.77	759,500.35	746,125.55
FNMA	07/01/2019	4.500000	316,909.56	317,256.56	300,254.78
FNMA	07/01/2034	5.000000	1,272,495.29	1,319,502.55	1,237,376.71
FNMA	09/01/2034	6.000000	202,574.14	197,077.53	194,363.77
FNMA	09/01/2034	5.500000	730,812.67	726,160.71	699,329.07
FNMA	09/01/2034	6.000000	1,203,669.71	1,193,968.72	1,177,527.77
FNMA	09/01/2034	6.500000	958,135.35	925,175.96	930,597.49
FNMA	09/01/2034	5.007000	2,505,054.53	2,471,172.44	2,410,406.31
FNMA	09/01/2019	5.500000	293,680.54	283,492.54	278,500.24
FNMA	05/01/2035	5.500000	431,732.93	432,104.26	415,325.65
FNMA	12/01/2019	4.500000	293,368.43	294,195.86	278,085.69
FNMA	12/01/2034	5.000000	1,106,404.92	1,111,615.61	1,042,428.65
FNMA	10/01/2034	6.000000	542,579.52	525,182.84	517,951.07
FNMA	12/01/2034	5.500000	233,914.95	234,116.13	225,465.54
FNMA	10/01/2034	5.500000	179,277.90	179,432.11	172,802.09
FNMA	11/01/2034	5.500000	343,130.33	337,125.30	324,668.52
FNMA	03/01/2035	5.500000	447,002.34	439,348.09	423,114.18

Teachers' Retirement System

Investment Portfolio

Holdings Report

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
FNMA	12/01/2034	5.500000	1,401,323.20	1,388,092.94	1,336,802.91
FNMA	12/01/2034	5.500000	199,458.19	199,629.76	192,253.44
FNMA	02/01/2035	5.500000	1,731,752.97	1,733,378.01	1,666,070.94
FNMA	01/01/2035	5.500000	142,440.19	142,562.71	137,027.00
FNMA	12/01/2034	5.500000	802,536.78	793,486.08	764,166.77
FNMA	11/01/2034	6.500000	304,086.16	296,714.65	298,453.40
FNMA	05/01/2035	5.500000	211,916.80	212,099.07	203,863.26
FNMA	03/01/2035	5.500000	67,020.82	68,388.59	65,861.63
FNMA	05/01/2035	5.000000	413,599.90	422,984.87	395,651.59
FNMA	02/01/2035	5.500000	4,175,062.53	4,150,097.11	3,996,751.02
FNMA	05/01/2035	5.500000	193,614.93	193,781.48	186,256.95
FNMA	08/01/2035	5.000000	955,300.28	967,086.65	904,593.51
FNMA	11/01/2035	5.500000	384,323.41	389,496.40	374,372.25
FNMA	04/01/2035	5.500000	179,131.37	179,285.43	172,323.78
FNMA	04/01/2035	5.500000	176,869.81	177,021.94	170,148.18
FNMA	05/01/2035	5.500000	370,116.52	367,903.35	353,617.66
FNMA	05/01/2035	5.500000	229,577.77	229,775.24	220,853.07
FNMA	05/01/2035	5.500000	497,076.87	497,504.43	478,186.33
FNMA	07/01/2035	5.500000	803,241.76	792,958.07	762,167.51
FNMA	04/01/2020	5.000000	284,215.55	284,615.80	274,198.86
FNMA	04/01/2035	5.500000	485,919.68	486,337.62	467,453.13
FNMA	05/01/2035	5.500000	178,575.83	178,729.43	171,789.37
FNMA	05/01/2035	5.500000	492,240.84	492,664.22	473,534.07
FNMA	05/01/2035	5.500000	557,952.45	558,432.36	536,748.43
FNMA	06/01/2035	5.500000	417,988.34	412,700.61	396,675.45
FNMA	05/01/2035	5.500000	439,916.94	440,295.32	423,198.65
FNMA	06/01/2035	5.500000	434,315.51	431,718.45	414,955.69
FNMA	10/01/2020	5.000000	470,564.49	478,337.47	460,830.32
FNMA	04/01/2035	5.500000	2,522,197.36	2,497,225.12	2,400,257.87
FNMA	05/01/2035	5.500000	403,118.84	403,465.57	387,799.00
FNMA	06/01/2035	5.500000	224,021.42	224,214.11	215,507.88
FNMA	05/01/2035	5.500000	454,723.96	455,115.07	437,442.95

Teachers' Retirement System

Investment Portfolio

Holdings Report

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
FNMA	07/01/2035	5.000000	710,730.83	711,620.36	665,635.45
FNMA	12/01/2034	6.000000	319,486.71	311,006.91	306,724.34
FNMA	07/01/2035	5.000000	2,542,666.22	2,709,919.04	2,534,804.07
FNMA	05/01/2035	5.500000	289,819.70	287,417.07	276,257.24
FNMA	07/01/2035	4.543000	1,771,765.38	1,778,643.72	1,752,515.44
FNMA	08/01/2020	5.000000	2,185,984.91	2,255,591.04	2,173,036.41
FNMA	09/01/2035	5.500000	1,997,126.40	1,980,570.12	1,903,664.58
FNMA	07/01/2035	5.500000	421,774.06	419,251.99	402,972.44
FNMA	08/01/2035	5.000000	283,161.33	290,375.36	271,611.30
FNMA	09/01/2035	5.500000	1,349,058.73	1,337,874.94	1,285,925.26
FNMA	06/01/2020	4.500000	531,768.79	534,776.93	505,492.55
FNMA	08/01/2035	5.500000	3,260,420.94	3,229,138.66	3,103,757.66
FNMA	10/01/2035	6.000000	516,755.02	519,474.14	511,697.61
FNMA	10/01/2020	5.000000	4,238,728.98	4,373,698.58	4,213,621.21
FNMA	09/01/2035	5.500000	296,819.41	294,358.77	282,928.82
FNMA	09/01/2020	5.000000	3,751,262.58	3,870,710.28	3,729,042.28
FNMA	10/01/2035	5.500000	823,108.15	839,906.28	807,294.40
FNMA	08/01/2035	5.500000	4,259,873.09	4,230,786.42	4,066,504.98
FNMA	10/01/2035	5.000000	775,702.91	806,055.97	753,968.63
FNMA	10/01/2035	5.500000	1,817,711.95	1,802,643.02	1,732,646.39
FNMA	08/01/2035	4.500000	3,405,250.52	3,666,124.47	3,323,646.12
FNMA	10/01/2035	6.000000	1,492,365.01	1,481,025.91	1,458,854.95
FNMA	10/01/2035	5.500000	531,901.99	531,155.06	510,530.31
FNMA	10/01/2035	5.500000	2,616,589.93	2,658,545.11	2,555,313.80
FNMA	10/01/2035	5.000000	770,918.39	785,899.61	735,114.78
FNMA	09/01/2035	5.500000	112,283.75	111,352.91	107,029.08
FNMA	09/01/2035	5.500000	1,178,170.87	1,168,403.76	1,123,034.64
FNMA	09/01/2035	5.500000	507,055.12	502,812.65	483,288.43
FNMA	09/01/2035	5.500000	1,833,024.23	1,817,828.34	1,747,242.07
FNMA	09/01/2035	5.500000	1,956,034.55	1,939,818.90	1,864,495.73
FNMA	06/01/2020	5.500000	184,445.28	180,717.96	177,421.66
FNMA	09/01/2035	5.500000	1,934,672.83	1,918,634.26	1,844,133.69

Teachers' Retirement System

Investment Portfolio

Holdings Report

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
FNMA	10/01/2020	4.500000	406,852.59	420,044.62	397,042.98
FNMA	09/01/2035	5.500000	1,926,359.66	1,910,390.02	1,836,209.58
FNMA	09/01/2035	5.500000	1,252,161.72	1,241,781.21	1,193,562.85
FNMA	10/01/2035	5.500000	918,634.02	911,018.50	875,643.65
FNMA	11/01/2034	4.198000	3,952,862.58	3,975,535.56	3,871,853.59
FNMA	10/01/2035	6.000000	1,303,919.06	1,288,417.78	1,269,130.17
FNMA	12/01/2035	5.000000	217,782.98	225,791.52	211,200.87
FNMA	12/01/2035	5.500000	328,392.06	339,999.87	326,797.68
FNMA	12/01/2035	5.500000	788,922.29	795,510.11	764,620.45
FNMA	12/01/2035	6.000000	288,804.46	285,989.25	281,707.99
FNMA	01/01/2036	5.500000	1,881,883.47	1,941,736.74	1,866,339.10
FNMA	02/13/2036	5.500000	852,522.45	861,541.73	828,088.06
FNMA	02/01/2036	5.000000	519,047.50	537,046.96	502,342.99
FNMA	03/01/2036	5.500000	84,261.18	85,980.80	82,642.17
FNMA	01/14/2036	5.000000	576,668.81	594,503.92	556,087.08
FNMA	04/01/2036	5.500000	644,272.98	660,263.74	634,209.73
FNMA	02/01/3636	5.500000	1,256,214.11	1,293,399.34	1,242,361.80
FNMA	04/01/2036	5.500000	3,474,001.73	3,543,769.70	3,403,932.55
FNMA	04/01/2036	6.500000	1,371,400.21	1,346,986.09	1,354,179.00
FNMA	04/01/2036	6.500000	4,586,819.13	4,540,000.37	4,564,243.97
FNMA	06/01/2036	6.000000	544,412.26	549,911.38	541,338.26
FNMA	02/01/2036	6.000000	783,613.51	783,858.46	771,638.11
FNMA	03/01/2036	5.500000	2,562,805.21	2,616,776.22	2,513,518.23
FNMA	04/01/2036	5.500000	470,398.56	479,998.53	461,057.79
FNMA	04/01/2036	5.500000	2,711,847.47	2,768,957.21	2,659,694.16
FNMA	06/01/2036	5.500000	149,889.84	155,000.00	148,883.70
FNMA	07/01/2036	6.500000	242,437.50	240,000.00	241,281.60
FNMA	06/01/2036	5.500000	338,786.84	350,000.00	336,189.00
FNMA	05/01/2036	6.500000	1,729,474.29	1,700,251.22	1,709,330.56
FNMA	04/01/2033	5.000000	2,831,931.25	2,980,000.00	2,785,704.00
FNMA #830949	07/01/2035	5.500000	3,739,424.72	3,790,357.65	3,643,178.06
FNMA #830949	06/01/2036	6.500000	1,718,571.09	1,695,000.00	1,703,716.69

Teachers' Retirement System

Investment Portfolio

Holdings Report

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
FNMA #830949	05/01/2036	6.500000	2,539,835.16	2,505,000.00	2,517,882.19
FNMA BENCHMARK REMIC	06/25/2016	6.000000	1,184,979.69	1,190,000.00	1,082,900.00
FNMA POOL	05/01/2034	5.000000	373,319.36	383,814.27	359,925.67
FNMA POOL	05/01/2034	5.500000	148,903.75	149,031.82	143,525.09
FNMA REMIC	04/25/2017	3.500000	548,379.26	544,803.98	539,483.97
FNR	08/15/2008	6.320000	529,065.74	504,190.99	508,727.20
FOOT LOCKER INC		290,400.000	5,587,828.04		7,111,896.00
FORD CREDIT AUTO	11/15/2008	3.540000	2,741,613.33	2,735,000.00	2,672,770.55
FORD CREDIT AUTO	01/15/2009	4.170000	2,560,226.57	2,575,000.00	2,548,387.38
FORD MOTOR CREDIT	06/18/2007	6.250000	1,138,396.54	900,000.00	1,155,848.52
FORD MTR CO		77,806.000	2,066,057.18		539,195.58
FORD MTR CO	07/16/2031	7.450000	1,548,275.00	2,070,000.00	1,495,575.00
FORD MTR CR CO	06/15/2010	7.875000	736,000.00	800,000.00	737,993.60
FORD MTR CR CO	10/25/2011	7.250000	455,000.00	500,000.00	443,537.50
FORD MTR CR CO	10/01/2008	5.625000	1,750,217.93	1,725,000.00	1,595,728.50
FORD MTR CR CO	01/15/2008	4.950000	512,607.50	545,000.00	513,040.66
FOREST LABS INC		44,125.000	1,825,181.71		1,707,196.25
FOREST OIL CORP	12/15/2011	8.000000	38,725.00	35,000.00	35,787.50
FORTIS EUR0.42		17,000.000	478,188.75		579,727.15
FORTUNE BRANDS		96,366.000	7,312,983.31		6,842,949.66
FOSTERS GROUP LTD CO		173,000.000	739,972.30		703,060.93
FOUNDATION COAL HLDGS		44,100.000	2,445,874.20		2,069,613.00
FOUNDRY NETWORKS INC		165,200.000	2,594,447.95		1,761,032.00
FPL GROUP INC		843,734.000	30,857,950.43		34,913,712.92
FRANCE (GOVT OF)	04/25/2008	5.250000	1,014,461.97	750,000.00	986,607.35
FRANCE TELECOM	03/01/2031	8.500000	1,061,458.28	833,000.00	1,002,327.24
FRANCE TELECOM		958,990.000	22,944,588.77		20,612,634.63
FRANKLIN RES INC		6,376.000	338,513.95		553,500.56
FRAPORT AG		42,900.000	2,206,773.69		3,058,115.43
FREDDIE MAC GOLD	12/01/2034	5.000000	140,896.77	141,051.04	132,150.72
FREDDIE MAC REFERENCE REMIC	04/15/2015	4.375000	7,515,747.07	7,771,122.60	7,493,227.26
FREEMPORT - MCMORAN		37,358.000	2,135,536.25		2,070,006.78

Teachers' Retirement System

Investment Portfolio

Holdings Report

Settlement Date As of 06/30/2006

Description	Maturity Date	Int.Rate / Shares	Book Value	Par Value	Market Value
FREESCALE SEMICONDUCTOR INC		120,028.000	3,334,841.45		3,528,823.20
FRONTLINE LTD		123,300.000	4,881,859.77		4,606,956.91
FSPC T-62	10/25/2044	4.526000	1,166,719.94	1,159,527.02	1,166,805.37
FUJI PHOTO FILM CO Y50		307,500.000	9,740,217.56		10,329,353.04
FUND AMERICAN COS INC	05/15/2013	5.875000	1,184,956.05	1,205,000.00	1,156,192.68
FURNITURE BRANDS INTL		142,100.000	3,246,147.19		2,961,364.00
FUTURE/OPTION	08/25/2006		43,455.72	44.00	26,125.00
FUTURE/OPTION	08/25/2006		-44,287.50	-75.00	-19,922.25
FUTURE/OPTION			27,643.00	44.00	8,250.00
FUTURE/OPTION			-25,537.50	-75.00	-10,547.25
GANNETT CO		9,892.000	505,097.27		553,259.56
GAP INC		23,946.000	308,887.86		416,660.40
GARDEN STATE NEWSPAPERS	04/01/2014	6.375000	93,812.50	95,000.00	83,125.00
GARDEN STATE NEWSPAPERS	10/01/2013	6.875000	45,843.75	45,000.00	40,950.00
GARMIN CORPORATION		7,700.000	527,914.87		811,888.00
GATEWAY INC		11,009.000	319,428.95		20,917.10
GAZPROM INTL	02/01/2020	7.201000	483,750.00	450,000.00	455,760.00
GCB SPRINT CAPITAL	11/15/2008	6.125000	1,882,439.08	1,785,000.00	1,798,981.90
GCB SPRINT CAPITAL	11/15/2028	6.875000	480,948.00	600,000.00	604,444.20
GCB SPRINT CAPITAL	01/30/2011	7.625000	1,040,800.96	974,000.00	1,036,748.00
GCB SPRINT CAPITAL	11/15/2031	8.750000	1,506,079.29	1,194,000.00	1,439,846.99
GCI INC REG	02/15/2014	7.250000	104,081.25	105,000.00	101,325.00
GE CAP COML MTG CORP	08/11/2033	6.290000	821,132.81	750,000.00	765,024.75
GE CAPITAL	07/12/2006		349,222.71	350,000.00	349,382.45
GE CAPITAL	07/26/2006		348,635.00	350,000.00	348,661.13
GE CAPITAL COMM	03/10/2040	13.111000	1,634,632.48	1,694,331.18	1,632,288.16
GE CAPITAL COMM	05/10/2043	4.706000	9,578,921.88	9,900,000.00	9,565,548.30
GE GLOBAL INS	02/15/2026	7.000000	480,228.30	505,000.00	531,626.12
GEN ELEC CAP CORP	11/02/2006	1.400000	2,508,905.50	276,000,000.00	2,424,279.12
GENERAL DYNAMICS		101,858.000	5,574,373.02		6,667,624.68
GENERAL ELEC CAP	10/14/2008	0.550000	3,315,104.54	383,000,000.00	3,315,883.78
GENERAL ELEC CAP CORP	03/15/2032	6.750000	988,110.00	1,000,000.00	1,067,424.00