STATEMENT OF INVESTMENTS
Dreyfus Stock Index Fund, Inc.
March 31, 2006 (Unaudited)

	Shares	Value ($)
Common Stocks—99.1%		
Consumer Cyclical—4.0%		
Abercrombie	110,000	6,050,314
Advance	64,200 a	1,383,510
Aeropostale	50,000 a	1,503,500
AnnTaylor Stores	69,600 a	2,731,800
Bed Bath & Beyond	164,025	6,301,518
Best Buy	44,000	2,461,040
Big Lots	45,400 a	563,994
Brunswick	33,700	1,309,582
Cabela's Class A Shares	31,500 a	549,540
Coach	133,800 a	4,628,454
Cooper Tire & Rubber	21,700 a	314,178
Costco Wholesale	107,000	5,779,924
Cummins	16,500	1,734,183
Dillard's	20,000	637,600
Darden Restaurants	40,500	1,659,047
Dillards, Cl. A	25,800 a	567,672
Dollar General	112,216	1,952,733
Eastman Kodak	101,700 a	2,862,588
Family Dollar Stores	102,000	2,611,200
Federated Department Stores	96,454	3,541,142
Ford Motor	660,000 a	5,252,360
Gap	303,500	5,736,165
General Motors	203,500 a	4,441,107
Genuine Parts	61,250	2,684,588
Goodyear Tire & Rubber	62,700 a,b	907,896
Harley-Davidson	99,500 a	5,459,420
Harman International Industries	24,000	2,629,440
Hasbro Enterprises	65,200	5,085,600
Hasbro	63,050	1,332,365
Hilton Hotels	116,750	2,972,495
Home Depot	752,614	31,852,611
International Game Technology	150,000	5,257,500
JC Penney	62,300	4,071,719
Johnson Controls	68,800	5,223,984
Jones Apparel Group	40,000	1,231,185
Kohl's	123,113 a,b	6,273,730
Lear	27,000 a,b	1,000,440
Leggett & Platt	115,400	3,018,364
Liz Claiborne	37,200	1,524,456
Lowe's Cos.	577,000	37,264,620
Marriott International, Cl. A	17,500	1,680,525
Mattel	137,900	2,496,110
Maytag	28,700	612,171
McDonald's	445,200	15,295,524
Meredith Corporation	12,000	671,160
Nike, Cl. B	87,000	6,728,355
Nordstrom	77,400	3,032,532
Office Depot	104,700 a	3,969,028
OfficeMax	25,100	797,267
Omnicom	50,000	4,479,500
RadioShack	47,700	947,275
Safeway	159,200	4,032,937
Sears Holdings	35,500 a,b	4,573,705
Southwest Airlines	250,812	4,512,108
Staples	213,000	5,431,500
Starbucks	273,400 a,b	10,277,958
Starwood Hotels & Resorts Worldwide	79,500	5,161,545
Target	317,100	16,491,900
Tupperware	63,400 a	1,108,266
Tiffany & Co.	55,600	1,882,016
TJX Cos.	163,200	4,051,968
VF	31,200	1,779,384
Wal-Mart Stores	704,000	33,264,000
Walgreen	350,500	15,461,105
Wendy's International	42,500	2,613,420
Whirlpool	24,100	2,054,427
Whole Foods Market	49,200	3,299,948
Yum! Brands	67,750	3,319,750
		305,032,014
Consumer Staples—7.2%		
Albertsons	26,800	1,165,364
Altria Group	739,543	52,389,685
Anheuser-Busch Cos.	156,000	6,667,440
Archer Daniels Midland	215,805	7,765,508
Avon Products	159,600	4,973,732
Brown-Forman, Cl. B	21,000	1,605,360
Campbell Soup	95,100	3,114,168
Clorox	53,250	3,191,018
Coca-Cola	719,712	30,961,296
Coca-Cola Enterprises	127,500	2,246,993
Colgate-Palmolive	140,000	7,980,800
Conagra Foods	160,950	3,647,567
Constellation Brands, Cl. A	69,800 a	1,748,490
Dean Foods	46,000 a	1,671,606
Estee Lauder Cos., Cl. A	42,300	1,569,418
General Mills	124,000	6,286,680
Kellogg	115,200 a	5,095,616
Kroger	63,478	3,314,456
H.J. Heinz	119,700 a	4,501,199
Kellogg	88,100	3,923,964
McCormick	47,000	1,579,200
McCormick & Co.	47,000	1,591,420
Molson Coors Brewing, Cl. B	20,350 a	1,396,127
Pepsi Bottling Group	51,000 a	1,639,020
Pepsi Bottling Group	32,750 a	1,245,405
Pepsi Bottling Group	47,950	1,457,201
PepsiCo	590,891	35,564,155
Procter & Gamble	1,165,141	67,165,424
Reynolds American	11,700 a	1,229,637
Sara Lee	269,200	4,815,108
Sysco	216,950	7,050,147
Tyson Foods, Cl. A	84,500	1,235,960
UST	57,900 a	2,430,640
Wal-Mart, Jr.	42,000	1,979,820
		301,185,550
Energy—8.9%		
Amerada Hess	28,400	4,044,183
Anadarko Petroleum	61,554	6,250,301
Apache	91,000	5,961,050
Baker Hughes	111,200	6,254,194
BJ Services	114,600	3,972,093
Burlington Resources	139,000	12,771,100
Centerpoint Energy	109,600 a	1,316,483
Chesapeake Energy	132,400 a	4,159,084
Chevron	790,661	45,716,079
ConocoPhillips	499,954	31,559,935
Devon Energy	165,000	10,092,300
El Paso	233,076	2,814,227
EOG Resources	85,900	6,184,800
Exxon Mobil	2,103,318	128,055,147
Halliburton	140,951	10,351,790
Kerr-McGee	32,000	3,056,000
Kinder Morgan	31,800	2,927,600
Kinder Morgan	37,500	3,431,227
Marathon Oil	106,000	8,076,200
Murphy Oil	100,000	5,561,070
Nabors Industries	59,000 a	4,009,480
National Oilwell Varco	61,900 a,b	3,983,036
Noble	21,700 a	821,092
Occidental	171,000	17,054,250
Nobile	40,600	3,941,400
Occidental Petroleum	150,850	14,583,022
Peabody Energy	13,600 a	684,704
Rowan Cos.	38,700	1,751,262
Schlumberger	125,000	15,812,500
Sempra Energy	91,400	4,259,858
Sunoco	47,200	3,661,304
Transocean	115,423 a	9,269,270
Valero Energy	159,000 a	10,489,554
Weatherford International	124,000 a	5,671,000
Williams Cos.	210,671	4,918,203
XTO Energy	139,666	6,608,478
		415,291,745
Health Care—13.7%		
Abbott Laboratories	545,076	23,149,378
Aetna	203,864	9,972,457
Allergan	53,700	5,824,450
Amgen Amgen	411,000 a	29,900,250
Amgen	414,024 a	30,119,100
Applera - Applied Biosystems Group	64,950	1,782,715
Bar Pharmaceuticals	37,500 a	2,361,750
Baxter	39,000 a	1,214,310
Becton, Dickinson	71,000	4,369,500
Biogen Idec	87,500	5,394,438
Biogen Idec	124,877 a	6,742,782
Biomet	87,700 a	3,119,892
Boston Scientific	209,600 a	4,831,390
Bristol-Myers Squibb	707,000	17,389,200
Cardinal Health	148,500	11,087,745
Caremark Rx	139,000 a	7,914,732
Cigna	20,700 a,b	2,711,700
Cigna	21,700 a,b	2,276,615
Community Health Care	56,800 a	3,066,364
CR Bard	36,800	2,495,408
Eli Lilly & Co.	450,237	23,158,634
Express Scripts	50,000 a	4,395,000
Fisher Scientific International	33,700 a,b	2,571,795
Forest Laboratories	116,400 a	5,182,302
Genzyme	50,000 a	3,187,001
Gilead Sciences	143,600 a	10,181,339
GlaxoSmith	1,000,000	54,500,000
HCA	144,000 a	6,616,384
Health Management Associates, Cl. A	86,200	1,857,764
Hospira	59,977 a	2,248,312
Humana	57,900 a	3,048,435
Johnson & Johnson	1,180,000	69,846,000
King Pharmaceuticals	85,700 a	1,479,464
Laboratory Corp. of America Holdings	44,600 a	2,558,512
Medco Health	96,000	5,514,240
Medtronic	225,000	11,421,375
Merck Health Solutions	137,700 a	6,168,259
Mentorman	50,000 a	2,512,450
Medtronic	427,573	21,804,723
Merck & Co.	1,300,000	45,799,000
Millipore	19,900 a	1,334,334
Mylan Laboratories	77,400 a	1,811,160
Patterson Cos.	49,100 a,b	1,728,320
PerkinElmer	46,900	1,096,257
Pfizer	3,181,000	79,275,900
Quest Diagnostics	57,500	2,954,000
Schering-Plough	524,373	9,953,627
St. Jude Medical	129,000 a	5,555,900
Stryker	103,000	4,569,100
Tenet Healthcare	150,000 a	1,650,000
Thermo Electron	57,500 a	2,132,075
UnitedHealth Group	460,500	26,960,730
Waters	32,000 a	1,384,000
Wyeth Pharmaceuticals	511,000 a	24,764,328
WellPoint	209,800 a	16,163,134
Wyeth	479,120	23,241,342
Zimmer Holdings	87,802 a	5,935,225
		571,780,231

Interest Sensitive—15.9%

AES	114,190	5,658,340
Aflac	102,000	6,257,160
Allstate	219,471	11,985,924
AMBAC Financial Group	37,344 ⓐ	2,619,582
Ameren	72,000 ⓐ	3,611,880
American Express	408,473	23,064,796
American International Group	1,166,000	78,755,000
Ameriprise Financial	68,814	4,032,893
AmSouth Bancorp	122,400	3,510,503
Anadarko	102,000	6,426,000
Apartment Investment & Management, Cl. A	34,300	1,633,480
Andrew Corp.	75,000	3,687,312
Bank of America	1,645,465	74,954,476
Bank of New York	273,252	9,647,284
BB&T	154,000	6,034,800
Bear Stearns Cos.	42,252	5,886,262
Beazer Properties	31,900	2,615,476
Capital One Financial	149,700	8,551,484
Charles Schwab	389,578	4,291,997
Chubb	102,000	9,774,600
Cincinnati Financial	61,600	2,932,774
CIT Group	73,900	3,766,216
Citigroup	1,766,390	85,525,196
Comerica	57,700	3,314,869
Compass Bancshares	61,000	2,944,530
Countrywide Financial	213,004	7,830,047
E*Trade Financial	149,600 ⓐ	3,993,040
Equity Office Properties Trust	102,000	3,447,600
Equity Residential	110,900 ⓐ	4,611,261
Fannie Mae	342,900	17,625,523
Federated Investors, Cl. B	29,900	1,133,690
Fifth Third Bancorp	146,762	7,746,731
First Horizon National	50,000	2,000,500
Franklin Resources	51,100	5,006,284
Freddie Mac	244,815	14,903,715
General Electric	3,833,363	135,126,027
Genworth Financial, Cl. A	170,500	4,452,905
Goldman Sachs Group	153,000	19,140,270
Guidant Equity Group	153,400	10,242,472
H & R Block	116,100 ⓐ	2,913,505
Hartford Financial Services Group	107,150	8,033,202
Huntington Bancshares/OH	88,316	2,125,893
Independy Mac Group	61,200	2,142,000
JeffersonPilot	45,117 ⓐ	2,052,794
JPMorgan Chase & Co.	1,234,156	51,413,091
KeyCorp	91,000	2,973,610
Knight Equity	71,300	2,847,422
Lehman Brothers Holdings	95,200	15,882,518
Lincoln National	61,400	3,311,306
Loews	49,050	4,882,880
M&T Bank	34,000	3,600,600
Marsh & Mcl.nnan Cos.	163,700	5,666,735
Marshall & Ilsley	74,500	3,257,994
MBIA	47,450	2,855,148
Merkin Financial	146,757	9,224,509
Merrill Lynch & Co.	1,000,000	60,500,000
MetLife	269,500 ⓐ	12,967,345
MGIC Investment	31,100 ⓐ	2,000,530
Mitsui Sumitomo Fin	1,000,000	8,000,000
Morgan Ch.	193,000	10,967,270
North Fork Bancorporation	169,550	4,691,246
Northern Trust	65,500	3,443,475
Plum Creek Timber	65,250	2,439,650
Principal Financial Services Group	102,000	4,284,000
Principal Financial Group	59,000 ⓐ	2,815,420
Prudential	69,682	7,245,545
Prologis	86,300	3,617,260
Prudential Financial	175,550	11,391,265
Public Storage	51,000	3,060,000
Regions Financial	161,000	5,666,126
Safeco	43,650	2,191,857
Simon Property Group	64,800 ⓐ	5,451,272
SLM	147,900	7,579,710
Sovereign Bancorp	102,000	2,244,000
St. Paul Travelers Cos.	243,514	10,302,658
State Street	117,950	7,127,719
SunTrust Banks	131,200	9,505,226
Synovus Financial	91,500	2,565,208
T. Rowe Price Group	48,950	3,691,226
Torchmark	35,700	2,000,370
UnumProvident	100,700 ⓐ	2,148,149
Vornado Realty	34,000 ⓐ	2,720,000
Vornado Realty Trust	42,000	4,032,420
Wachovia	574,026	32,218,997
Washington Mutual	391,217	14,969,999
Wells Fargo & Co.	593,657	37,364,873
Western Union	91,000	1,820,000
Zions Bancorporation	37,000 ⓐ	3,004,033
		1,003,372,014
Producer Goods—10.8%		
3M	247,498	20,348,904
Air Products & Chemicals	102,000	6,120,000
Alcoa	310,000	9,438,500
Allegheny Technologies	30,630	1,074,310
American Axle & Manufacturing	61,000	1,464,000
American Standard Cos.	82,500 ⓐ	3,541,485
Ashland	26,200	1,791,204
Avery Dennison	39,150	2,280,490
Ball	36,900	1,617,027
Bemis	51,000	1,530,000
Black & Decker	27,400	2,506,796
Boeing	269,500	20,984,714
Burlington Northern Santa Fe	153,000	10,357,236
Caterpillar	207,650	17,984,310
CNF	30,000	1,500,000
Cooper Industries, Cl. A	32,500	2,624,350
CSX	77,700	4,648,460
Dana & Co.	83,900	8,652,285
Dover	72,050	3,496,748
Dow Chemical	306,000	13,617,000
DR Horton	46,500	1,100,098
Eastman Chemical	28,900	1,473,102
Eaton	51,000	3,315,000
Ecolab	94,500	3,067,715
E=Du Pont de Nemours & Co.	326,950	15,764,348
Emerson Electric	145,750	12,182,218
Engelhard	43,650	1,736,669
Fluor	32,000	2,208,000
Pitch	50,900	2,542,045
Freeport-McMoRan Copper & Gold, Cl. B	65,250	3,667,284
General Dynamics	141,772	9,070,575
Goodrich	43,700	1,905,757
Goodyear	102,000	1,530,000
Honeywell International	294,224	12,985,989
Illinois Tool Works	72,600	6,996,501
Ingersoll-Rand, Cl. A	110,000	8,607,600
International Flavors & Fragrances	26,550	990,960
International Paper	171,000	5,130,000
ITT Industries	45,400	3,978,788
KB Home	27,200	1,767,456
L-3 Communications Holdings	51,000	3,825,000
Lennar, Cl. A	60,000	3,576,132
Leucadia, Cl. A	48,000	2,934,480
Lockheed Martin	120,900	6,558,555
Louisiana-Pacific	37,900	1,022,720
Lowe's	102,000	6,579,000
Masco	84,500	1,754,267
Mattel	93,475	1,679,770
Monsanto	95,413	8,088,262
Newmont Mining	158,954	8,211,800
Nucor	102,000	6,696,000
Northrop Grumman	124,200	6,685,350
Nucor	93,100	5,773,928
Pall	44,551	1,391,748
Parker Hannifin	42,575	3,415,840
PPG Industries	61,000	3,966,500
PTC Industries	50,623 ⓐ	1,738,595
Pulcal	114,300	6,503,685
Pulte Homes	51,000	2,142,000
Raytheon	159,000	7,246,215
Rockwell Automation	62,900	4,515,348
Rockwell Collins	61,000	3,440,148
Rohm & Haas	51,041 ⓐ	2,456,374
Ryland	18,000	1,296,000
Sherwin-Williams	39,500	1,842,900
Sigma-Aldrich	23,700 ⓐ	1,558,215
Snap On	23,700 ⓐ	780,984
Stanley Works	26,700	1,331,962
Temple-Inland	30,000	1,344,000
Textron	46,900	4,379,991
Trinity, Cl. B	30 ⓐ	601
Tyco International	713,071	19,181,540
Union Pacific	93,618 ⓐ	8,758,664
United Defense Ind. Service, Cl. B	30,000	1,050,000
United States Steel	39,600 ⓐ	2,242,248
United Technologies	359,692	20,892,766
Vulcan Materials	36,900	2,611,575
Weyerhaeuser	81,000	5,541,240
WW Grainger	27,100	2,041,985
		403,498,196
Services—2.1%		
Allied Waste Industries	43,000 ⓐ	2,691,890
Allied Waste Industries	77,700 ⓐ	951,008
Allied	137,400	8,666,663
Apollo Group, Cl. A	49,600 ⓐ	2,617,025
Automatic Data Processing	249,279	9,577,599
Avery	102,000	6,000,000
CBS, Cl. B	273,663	6,565,158
Cendant	357,202	8,197,455
Cintas	48,800	2,070,896
Clear Channel Communications	149,047	5,556,165
Comcast, Cl. A	1,000,000	33,000,000
Computer Sciences	30,100 ⓐ	1,671,455
Convergys	49,932 ⓐ	901,431
Cox Radio, Cl. A	30,000	1,000,000
Electronic Data Systems	162,350	4,666,707
Equifax	45,850	1,707,454
Fall Scrapp, Cl. A	31,100 ⓐ	1,340,771
First Data	271,740	12,752,867
Gannett	102,000	8,160,000
Gannett	36,300	5,006,529
IMS Health	79,950 ⓐ	1,918,074
Interpublic Group of Cos.	152,400 ⓐ	1,457,655
Knight-Ridder	29,884	1,997,998
Lamar Ad Cos.	30,000 ⓐ	1,260,000
Manpower	14,900	605,950
Monster Worldwide	44,600 ⓐ	2,232,726
Moody's	80,200	6,159,802
New York Times, Cl. A	61,400 ⓐ	1,550,954
News Cl. A	1,000,000	16,000,000
Omnicom Group	63,300 ⓐ	5,176,395
Paychex	142,076	4,931,503
Reed Elsevier Sponsored	102,000	3,519,000
RR Donnelley & Sons	70,900	2,504,718
Ryder System	21,500 ⓐ	982,770
Sabre Holdings, Cl. A	46,750	1,143,028
Sprint Nextel	1,091,383	27,182,000
Time Warner	1,000,000	17,500,000
Tribune	50,700 ⓐ	2,025,594
Univys	124,100 ⓐ	834,379
Liberty Communications, Cl. A	79,000 ⓐ	2,738,024
Viacom, Cl. B	270,700 ⓐ	10,405,168
Walt Disney	1,000,000	25,000,000
Waste Management	180,853	4,848,598
		206,146,169
Technology—15.0%		
ADC Telecommunications	41,514 ⓐ	1,062,565
Adobe Systems	102,000	3,060,000
Advanced Micro Devices	173,400 ⓐ	5,650,484
Agilent Technologies	151,650 ⓐ	5,715,455
Altera	102,000 ⓐ	2,000,000
Amkor Corp.	109,500 ⓐ	3,066,615
Analog Devices	124,700	4,666,213
Andrew	55,443 ⓐ	691,130
Apple Computer	331,700 ⓐ	16,903,824
Applied Materials	1,000,000	16,000,000
Applied Micro Circuits	104,500 ⓐ	434,524
Autodesk	81,900	3,150,006
Avaya	147,900 ⓐ	1,668,920
BMC Software	76,400 ⓐ	1,633,160
Broadcom, Cl. A	102,000 ⓐ	4,815,000
CA	161,600	4,387,360
Cisco	206,000 ⓐ	1,074,920
Cisco Systems	1,000,000 ⓐ	17,000,000
Citrix Systems	71,500 ⓐ	1,266,285
Compuware	130,650 ⓐ	1,061,728
Comverse Technology	71,600 ⓐ	1,884,738
Corning	547,698 ⓐ	14,756,003
Dell Inc.	1,000,000	38,000,000
Dell	303,712 ⓐ	10,811,200
eBay	409,600 ⓐ	15,993,918
Electronic Arts	107,900 ⓐ	5,687,373
EMC Massachusetts	841,944 ⓐ	11,475,897
Fairchild Semiconductor, Cl. B	61,200 ⓐ	1,000,920
Gateway	93,600 ⓐ	204,984
Google, Cl. A	71,600 ⓐ	28,602,000
Freescl Packnd	1,021,980	32,980,140
Intel	2,094,240	40,367,926
International Business Machines	1,000,000	82,000,000
Intuit	62,600 ⓐ	3,000,954
Jabil Circuit	61,600 ⓐ	2,648,746
JDS Uniphase	1,000,000 ⓐ	1,670,000
KLA-Tencor	70,700 ⓐ	3,479,140
Lexmark International, Cl. A	36,550 ⓐ	1,742,325
Linear Technology	100,200 ⓐ	3,747,410
LSI Logic	158,600 ⓐ	1,624,528
Lucent Technologies	1,000,000 ⓐ	3,000,000
Maxim Integrated Products	113,500 ⓐ	4,634,305
Micron Technology	233,250 ⓐ	3,237,390
Microsoft	3,148,388	85,893,650
Motorola	895,480	20,286,481
National Semiconductor	102,000	2,265,000
NCR	34,500 ⓐ	2,645,495
Network Appliance	150,500 ⓐ	4,773,975
Novell	139,000 ⓐ	1,059,560
Novellus Systems	47,300 ⓐ	1,132,900
Nvidia	102,000 ⓐ	2,000,000
Oracle	1,331,800 ⓐ	16,270,271
Parametric Technology	39,500 ⓐ	242,422
Pitney Bowes	61,000	2,745,000
Palm Corp.	30,600 ⓐ	1,000,620
Qlogic	57,250 ⓐ	1,100,920
Qualcomm	580,700	20,682,997
Sanmina-SCI	169,472 ⓐ	772,726
SanDisk	102,000 ⓐ	2,550,000
Sun Microsystems	2,233,300 ⓐ	9,099,913
Symantec	369,074 ⓐ	8,030,045
Symbol Technologies	89,600	968,001
Tellabs	29,950	1,032,019
Tektronix	30,000	1,000,000
Teradyne	75,000 ⓐ	1,008,000
Texas Instruments	980,648	26,488,902
VeriSign	80,600 ⓐ	2,077,024
Xerox	329,900 ⓐ	5,016,485
Yahoo!	1,000,000	33,000,000
Yahoo!	447,070 ⓐ	14,482,672
		632,750,710
Utilities—5.2%		
AES	255,400 ⓐ	3,966,734
Allegheny Energy	57,900 ⓐ	1,062,532
American Electric Power	155,400	4,744,088
AT & T	1,074,374	27,483,073
AT&T Wireless	1,000,000 ⓐ	14,000,000
CenterPoint	85,800	1,019,148
Cinergy	71,110	3,229,558
Citizens Communications	114,400 ⓐ	1,514,328
CMS Energy	76,550 ⓐ	1,012,890
Consolidated Edison	91,000	3,822,000
Constellation Energy Group	61,000	3,486,407
Dominion Resources/VA	123,650	8,497,344
DTE Energy	62,950 ⓐ	2,523,885
Duke Energy	329,000 ⓐ	9,664,520
Dynegy, Cl. A	102,000 ⓐ	1,000,000
Edison International	115,400	4,742,172
Energy	73,650	6,077,431
Entergy	102,000	6,783,000
FirstEnergy	116,800 ⓐ	4,903,224
FPL Group	115,000	5,743,100
PG & E	122,350	4,759,165
Pinnacle West Capital	35,100	1,372,410
PNM	30,000	1,000,000
Progress Energy	69,300	3,001,152
Public Service Enterprise Group	88,850	5,668,064
Qwest Communications International	500,912 ⓐ	3,722,102
Southern	242,610	8,612,264
TECO Energy	102,000	1,530,000
TXU	160,000	7,008,000
Verizon Communications	1,036,813	35,313,951
Xcel Energy	143,000 ⓐ	2,574,000
		158,206,839
Total Common Stocks (cost $2,753,788,210)		**4,140,150,038**

Short-Term Investments – 1%	Principal Amount ($)	Value ($)
U.S. Treasury Bills		
0.49%, 5/14/09	1,000,000 ○	994,400
0.50%, 5/21/09	1,500,000 ○ *	1,491,125
0.60%, 6/11/09	1,500,000 ○	1,493,180
Total Short-Term Investments (cost $3,991,342)		**3,978,705**

Other Investment – 9%	Shares	Value ($)
Registered Investment Company:		
Dreyfus Institutional Preferred Plus Money Market Fund (cost $37,923,000)	37,923,000 ^	**37,923,000**
Investment of Cash Collateral for Securities Loaned, 3.4%		
Registered Investment Company:		
Dreyfus Institutional Cash Advantage Plus Fund (cost $149,868,227)	149,868,227 ^	**149,868,227**
Total Investments (cost $1,045,623,769)	**103.7%**	**$ 1,056,007,369**
Liabilities, Less Cash and Receivables	**(3.7%)**	**($ 37,683,693)**
Net Assets	**100.0%**	**$ 1,018,323,677**

a Non-income producing security.

b All or a portion of these securities are on loan. At March 31, 2009, the total market value of the fund's securities on loan is $141,455,272 and the total market value of the collateral held by the fund is $149,868,227.

c Partially held by a broker in a segregated account as collateral for open financial futures positions.

d Investment in affiliated money market mutual fund.

Dreyfus's valuation policies and other investment related disclosures are hereby incorporated by reference to the annual and semi-annual reports previously filed with the Securities and Exchange Commission on Form N-CSR.

STATEMENT OF FINANCIAL FUTURES
March 31, 2009 (Unaudited)

	Contracts	Market Value Covered by Contracts ($)	Expiration	Unrealized (Depreciation) at 3/31/2009 ($)
Financial Futures Long				
Standard & Poor's 500	142	28,924,900	June 2009	**(924,146)**

See notes to financial statements.