

**As Of 12/31/2010**

## Market Value

## External Equities



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					Market Value		
Asset Class	Portfolio ID	Portfolio Name	Book Value	Market Value	% of Group	% of Asset Class	% of Fund
DOMESTIC EQUITIES							
External Equities							
Large Cap							
	5IN	INTECH - 1000	530,622,670.42	611,324,020.68	29.04%	2.48%	0.95%
Large Cap Totals			530,622,670.42	611,324,020.68	29.04%	2.48%	0.95%
Small Cap							
	6CH	CHARTWELL - 2000 VALUE	109,320,544.69	130,710,075.34	6.21%	0.53%	0.20%
	6DG	NEUBERGER BERMAN - 2000 VALUE	134,105,304.21	153,913,985.48	7.31%	0.62%	0.24%
	6EA	EAGLE ASSET - 2000 CORE	114,682,558.92	134,263,415.90	6.38%	0.54%	0.21%
	6FC	FULLER THALER - 2000 CORE	108,711,962.72	135,932,976.05	6.46%	0.55%	0.21%
	6FT	FULLER & THALER - 2000 MICROCAP	46,184,938.31	72,433,829.73	3.44%	0.29%	0.11%
	6LA	LORD, ABBETT - 2000 VALUE	240,060,909.11	311,854,756.82	14.81%	1.27%	0.49%
	6LC	LORD, ABBETT - 2000 CORE	186,779,917.71	226,993,271.36	10.78%	0.92%	0.35%
	6MA	M.A. WEATHERBIE - 2000 GROWTH	156,735,824.78	209,333,735.66	9.94%	0.85%	0.33%
	6NC	NEXT CENTURY - 2000 GROWTH	85,396,447.54	118,657,537.56	5.64%	0.48%	0.18%
Small Cap Totals			1,181,978,407.99	1,494,093,583.90	70.96%	6.06%	2.33%
External Equities Total:			1,712,601,078.41	2,105,417,604.58	100.00%	8.54%	3.28%
DOMESTIC EQUITIES TOTAL:			19,726,378,905.57	24,641,594,284.01	100.00%	100.00%	38.41%
INTERNATIONAL EQUITIES							
Internal International							
Internal EAFE							
	I-EAFEVAL	EAFE VALUE	1,554,868,184.46	1,915,238,245.85	21.93%	13.02%	2.99%
	I-LAZAR	ASSET ALLOCATION/TRANSITION ACCOUNT	75,580.46	75,809.88	0.00%	0.00%	0.00%
	I-QUAN	EAFE QUANTITATIVE PORTFOLIO	1,401,083,659.95	1,551,689,197.29	17.77%	10.55%	2.42%
Structured EAFE							
	EQS	EAFE SWAPS	1,586,238,455.89	1,590,849,483.49	18.22%	10.81%	2.48%
	I-EAFE	STATE STREET EAFE INDEX	941,208,004.89	1,489,357,526.09	17.05%	10.12%	2.32%
	I-PAN	INTERNAL EAFE TOPDOWN	251,870,407.40	309,970,406.74	3.55%	2.11%	0.48%
Structured EAFE Total			2,779,316,868.18	3,390,177,416.32	38.82%	23.04%	5.28%
Internal EAFE Totals			5,735,344,293.05	6,857,180,669.34	78.52%	46.60%	10.69%
Internal Emerging							
	EQS-E	EMERGING SWAP	70,292,590.65	72,655,375.66	0.83%	0.49%	0.11%
	I-ACT	INTERNAL EMERGING ACTIVE	649,138,394.99	1,264,016,171.96	14.47%	8.59%	1.97%
	I-EMO	EMERGING MARKETS OPPORTUNITY PORTFOLIO	370,155,324.54	539,083,707.15	6.17%	3.66%	0.84%
Internal Emerging Totals			1,089,586,310.18	1,875,755,254.77	21.48%	12.75%	2.92%
Internal International Total:			6,824,930,603.23	8,732,935,924.11	100.00%	59.35%	13.61%
External International							



					Market Value		
Asset Class	Portfolio ID	Portfolio Name	Book Value	Market Value	% of Group	% of Asset Class	% of Fund
INTERNATIONAL EQUITIES							
External International							
External EAFE							
	I-ARROW	ARROWSTREET CAPITAL	1,203,473,207.27	1,322,534,731.59	22.11%	8.99%	2.06%
	I-BERNS	ALLIANCE BERNSTEIN EAFE	1,093,371,955.37	1,130,974,104.06	18.91%	7.69%	1.76%
	I-BERNS2	ALLIANCE BERNSTEIN STYLE BLEND	1,055,414,810.65	1,114,494,756.95	18.63%	7.57%	1.74%
	I-MARVIN	MARVIN & PALMER EAFE	858,413,438.80	1,100,448,634.12	18.40%	7.48%	1.72%
	External EAFE Totals		4,210,673,412.09	4,668,452,226.72	78.05%	31.73%	7.28%
External Emerging							
	I-BABS	COLONIAL FIRST STATE	336,595,384.39	452,830,145.29	7.57%	3.08%	0.71%
	I-GEN	GENESIS	196,140,118.40	306,746,666.31	5.13%	2.08%	0.48%
	I-MARVEM	MARVIN & PALMER EMERGING	196,136,506.33	251,913,666.88	4.21%	1.71%	0.39%
	I-SANF	ALLIANCE BERNSTEIN EMERGING	242,829,918.35	301,760,529.70	5.04%	2.05%	0.47%
	External Emerging Totals		971,701,927.47	1,313,251,008.18	21.95%	8.92%	2.05%
External International Total:			5,182,375,339.56	5,981,703,234.90	100.00%	40.65%	9.32%
INTERNATIONAL EQUITIES TOTAL:			12,007,305,942.79	14,714,639,159.01	100.00%	100.00%	22.93%
REAL ESTATE							
Real Estate							
	RE-DOM	DOMESTIC	367,404,645.00	140,207,554.00	2.86%	2.86%	0.22%
	RE-EAST	EAST REGION	305,392,302.01	1,281,108,497.00	26.10%	26.10%	2.00%
	RE-INTL	INTERNATIONAL	341,335,313.00	235,322,703.00	4.79%	4.79%	0.37%
	RE-MIDWEST	MIDWEST REGION	579,592,384.00	581,071,206.00	11.84%	11.84%	0.91%
	RE-OPPFUND	OPPORTUNITY FUND	404,701,178.00	260,359,220.00	5.30%	5.30%	0.41%
	RE-OTHER	OTHER	104,962,923.00	98,000,000.00	2.00%	2.00%	0.15%
	RE-REIT	REITS	736,420,716.29	863,906,060.97	17.60%	17.60%	1.35%
	RE-RESIEX	RESI EX US	90,834,233.45	82,834,188.63	1.69%	1.69%	0.13%
	RE-SOUTH	SOUTH REGION	533,309,548.00	525,510,000.00	10.70%	10.70%	0.82%
	RE-WEST	WEST REGION	566,902,293.00	840,859,919.00	17.13%	17.13%	1.31%
REAL ESTATE TOTAL:			4,030,855,535.75	4,909,179,348.60	100.00%	100.00%	7.65%
ALTERNATIVE INVESTMENTS							
Alternative Investments							
Opportunistic/Diversified							
	AI-FDIC	FDIC-ASSISTED BANK INVESTMENTS	31,603,237.65	30,274,331.61	0.63%	0.63%	0.05%
	AI-HF	HEDGE FUNDS	325,000,000.00	378,958,000.00	7.90%	7.90%	0.59%
	AI-OTH	OTHER ALTERNATIVE INVESTMENTS	415,105,358.70	531,154,079.78	11.07%	11.07%	0.83%
	AI-PPIF	PUBLIC-PRIVATE INVESTMENT FUNDS	198,862,545.72	232,346,857.25	4.84%	4.84%	0.36%
	Opportunistic/Diversified Totals		970,571,142.07	1,172,733,268.64	24.45%	24.45%	1.83%



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Asset Class	Portfolio ID	Portfolio Name	Book Value	Market Value	% of Group	% of Asset Class	% of Fund
ALTERNATIVE INVESTMENTS							
Alternative Investments							
Private Equity							
	AI-DPE	DOMESTIC PRIVATE EQUITY	2,135,695,429.42	2,542,272,166.92	53.00%	53.00%	3.96%
	AI-GIP	GLOBAL/INTL PRIVATE EQUITY	120,270,922.58	150,579,833.58	3.14%	3.14%	0.23%
	AI-PPE	PUBLIC PRIVATE EQUITY	106,476,542.06	87,750,950.82	1.83%	1.83%	0.14%
	AI-SD	STOCK DISTRIBUTION	15,963,106.84	12,670,926.99	0.26%	0.26%	0.02%
	AI-VC	VENTURE CAPITAL	760,189,725.38	830,549,759.96	17.32%	17.32%	1.29%
Private Equity Totals			3,138,595,726.28	3,623,823,638.27	75.55%	75.55%	5.65%
ALTERNATIVE INVESTMENTS TOTAL:			4,109,166,868.35	4,796,556,906.91	100.00%	100.00%	7.48%
Grand Total for All Investments			54,479,741,478.02	64,160,246,579.45	100.00%		

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DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
<b>Group: LIQUIDITY RESERVE</b>							
		<b>Portfolio: LQR</b>		<b>LIQUIDITY RESERVE</b>			
		<b>Instrument: ABSCARDFLOAT</b>		<b>ABSCARD FLOAT BULLET MATURITY</b>			
AMXCA 2006 B A (1/18/11)	02582JEB2	0.361	0.3013	8/15/2013	5,000,000	4,965,667.25	5,000,475.65
AMXCA 2006-1 A(5/16/11)	02582JEE6	0.379	0.2913	12/15/2013	15,000,000	14,857,152.44	14,997,106.36
<b>ABSCARD FLOAT BULLET MATURITY TOTAL</b>					20,000,000	19,822,819.69	19,997,582.01
		<b>Instrument: COR</b>		<b>CORPORATE NOTES/BONDS</b>			
US BANK NA (CALL 9/26/12)	90331HMB6	0.354	0.5069	10/26/2012	5,000,000	5,000,000.00	5,019,474.00
<b>CORPORATE NOTES/BONDS TOTAL</b>					5,000,000	5,000,000.00	5,019,474.00
		<b>Instrument: CP</b>		<b>COMMERCIAL PAPER (DISCOUNT)</b>			
FHLB DISCOUNT CORP	313384DK2	0.150		3/23/2011	25,000,000	24,991,563.22	24,991,563.22
FHLB DISCOUNT NOTE	313384AP4	0.173		1/14/2011	112,000,000	111,993,094.76	111,993,094.76
FHLB DISCOUNT NOTE	313384AU3	0.175		1/19/2011	15,000,000	14,998,701.73	14,998,701.73
FHLB DISCOUNT NOTE	313384BB4	0.168		1/26/2011	97,000,000	96,988,854.21	96,988,854.21
FHLB DISCOUNT NOTE	313384BH1	0.060		2/1/2011	34,100,000	34,098,327.25	34,098,327.25
FHLB DISCOUNT NOTE	313384BJ7	0.160		2/2/2011	100,000,000	99,985,921.94	99,985,921.94
FHLB DISCOUNT NOTE	313384DQ9	0.110		3/28/2011	41,442,000	41,431,101.59	41,431,101.59
FNM DISCOUNT NOTE	313588AT2	0.175		1/18/2011	25,000,000	24,997,956.18	24,997,956.18
FNM DISCOUNT NOTE	313588BB0	0.160		1/26/2011	38,000,000	37,995,826.35	37,995,826.35
FNM DISCOUNT NOTE	313588CN3	0.160		3/2/2011	10,000,000	9,997,290.06	9,997,290.06
FNM DISCOUNT NOTE	313588CV5	0.160		3/9/2011	30,000,000	29,990,966.89	29,990,966.89
FNM DISCOUNT NOTE	313588DK8	0.170		3/23/2011	25,000,000	24,990,415.48	24,990,415.48
FNM DISCOUNT NOTE	313588DS1	0.155		3/30/2011	35,000,000	34,986,729.13	34,986,729.13
FNM DISCOUNT NOTE	313588DT9	0.170		3/31/2011	40,000,000	39,982,997.21	39,982,997.21
FNM DISCOUNT NOTE	313588EG6	0.168		4/13/2011	54,182,000	54,156,259.49	54,156,259.49
FNM DISCOUNT NOTE	313588EW1	0.165		4/27/2011	40,000,000	39,978,918.69	39,978,918.69
FNM DISCOUNT NOTE	313588FB6	0.180		5/2/2011	35,000,000	34,978,737.71	34,978,737.71
FNM DISCOUNT NOTE	313588FR1	0.180		5/16/2011	25,000,000	24,983,074.17	24,983,074.17
FRE DISCOUNT NOTE	313396AC7	0.160		1/3/2011	63,000,000	62,999,452.63	62,999,452.63
FRE DISCOUNT NOTE	313396AD5	0.140		1/4/2011	60,000,000	59,999,310.17	59,999,310.17
FRE DISCOUNT NOTE	313396BW2	0.155		2/14/2011	30,000,000	29,994,435.54	29,994,435.54
FRE DISCOUNT NOTE	313396CL5	0.175		2/28/2011	25,000,000	24,993,091.64	24,993,091.64
FRE DISCOUNT NOTE	313396DH3	0.170		3/21/2011	50,000,000	49,981,375.13	49,981,375.13
FRE DISCOUNT NOTE	313396DQ3	0.165		3/28/2011	75,000,000	74,970,403.73	74,970,403.73
FRE DISCOUNT NOTE	313396DX8	0.175		4/4/2011	50,000,000	49,977,567.13	49,977,567.13
FRE DISCOUNT NOTE	313396DY6	0.160		4/5/2011	25,000,000	24,989,569.66	24,989,569.66

**Group:** LIQUIDITY RESERVE

**Portfolio:** LQR LIQUIDITY RESERVE

DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE							
		Portfolio: LQR		LIQUIDITY RESERVE			
		Instrument: CP		COMMERCIAL PAPER (DISCOUNT)			
FRE DISCOUNT NOTE	313396EN9	0.170		4/19/2011	50,000,000	49,974,572.70	49,974,572.70
FRE DISCOUNT NOTE	313396FD0	0.180		5/4/2011	27,000,000	26,983,470.83	26,983,470.83
FRE DISCOUNT NOTE	313396FJ7	0.180		5/9/2011	15,092,000	15,082,369.51	15,082,369.51
TREASURY BILL	9127952B6	0.177		2/17/2011	107,000,000	106,975,920.41	106,975,920.41
TREASURY BILL	9127952C4	0.179		2/24/2011	130,000,000	129,966,001.89	129,966,001.89
TREASURY BILL	9127952D2	0.181		3/3/2011	105,000,000	104,967,308.96	104,967,308.96
TREASURY BILL	9127952G5	0.186		3/17/2011	155,000,000	154,939,259.51	154,939,259.51
TREASURY BILL	9127952H3	0.175		3/24/2011	160,000,000	159,935,860.62	159,935,860.62
TREASURY BILL	9127952J9	0.169		3/31/2011	200,000,000	199,913,389.87	199,913,389.87
TREASURY BILL	9127952L4	0.143		4/14/2011	185,150,000	185,074,677.24	185,074,677.24
TREASURY BILL	9127952M2	0.135		4/21/2011	46,000,000	45,981,182.61	45,981,182.61
TREASURY BILL	9127952N0	0.142		4/28/2011	20,000,000	19,990,802.38	19,990,802.38
TREASURY BILL	9127952Q3	0.174		5/12/2011	142,000,000	141,910,125.74	141,910,125.74
TREASURY BILL	9127952R1	0.194		5/19/2011	145,000,000	144,891,958.63	144,891,958.63
TREASURY BILL	9127952S9	0.188		5/26/2011	100,000,000	99,924,557.83	99,924,557.83
TREASURY BILL	9127952U4	0.173		6/9/2011	245,000,000	244,812,069.15	244,812,069.15
TREASURY BILL	9127952V2	0.172		6/16/2011	360,000,000	359,715,075.54	359,715,075.54
TREASURY BILL	9127952W0	0.185		6/23/2011	330,000,000	329,703,155.83	329,703,155.83
TREASURY BILL	912795V40	0.180		2/10/2011	200,000,000	199,960,436.31	199,960,436.31
TREASURY BILL	912795V99	0.168		3/10/2011	160,000,000	159,947,332.41	159,947,332.41
TREASURY BILL	912795VD0	0.154		4/7/2011	165,000,000	164,931,814.14	164,931,814.14
TREASURY BILL	912795VE8	0.173		5/5/2011	200,000,000	199,880,855.91	199,880,855.91
TREASURY BILL	912795W64	0.165		6/2/2011	245,000,000	244,826,036.10	244,826,036.10
TREASURY BILL	912795X22	0.196		6/30/2011	100,000,000	99,901,976.14	99,901,976.14
TREASURY BILL	912795X89	0.161		1/20/2011	63,000,000	62,994,724.13	62,994,724.13
TREASURY BILL	912795Y21	0.154		2/3/2011	118,000,000	117,983,984.18	117,983,984.18
COMMERCIAL PAPER (DISCOUNT) TOTAL					4,932,966,000	4,930,600,860.26	4,930,600,860.26
LIQUIDITY RESERVE TOTAL					4,957,966,000	4,955,423,679.95	4,955,617,916.27

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DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE							
		Portfolio: LQR-CONTRA		LQR-CONTRA ASSETS			
		Instrument: FUTMINI		FUTURES EXPOSURE S&P MINI			
S&P 500 EMINI FUTURES 3/11	ESH1			1/1/2001	-10,977	-668,304,432.39	-687,709,050.00
FUTURES EXPOSURE S&P MINI TOTAL					-10,977	-668,304,432.39	-687,709,050.00
		Instrument: TBAS		To Be announced mortgages			
TBA-INCOME	TBA-INCOME		5.0000	3/19/2033	-163,987,955	-156,823,821.50	-156,823,821.31
To Be announced mortgages TOTAL					-163,987,955	-156,823,821.50	-156,823,821.31
LQR-CONTRA ASSETS TOTAL					-163,998,932	-825,128,253.89	-844,532,871.31
LIQUIDITY RESERVE TOTAL					4,793,967,068	4,130,295,426.06	4,111,085,044.96

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON	F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
<b>Group: FIXED INCOME - Internal</b>										
				<b>Portfolio: FI</b>		<b>FIXED INCOME</b>				
				<b>Instrument: ABSCARD</b>		<b>ABSCARD BULLET MATURITY</b>				
DCENT 2007-A1 A1 (9/15/17)	254683AC9	AAA	3.535	5.6500	M	3/16/2020	112.45	23,000,000	22,619,218.61	25,921,025.55
FORDF 2010-3 A1 (02/15/2015)	34528QAQ7	AAA		4.2000	M	2/15/2017	105.13	15,000,000	14,995,236.49	15,797,650.00
<b>ABSCARD BULLET MATURITY TOTAL</b>								38,000,000	37,614,455.10	41,718,675.55
				<b>Instrument: ABSCARDFLOAT</b>		<b>ABSCARD FLOAT BULLET MATURITY</b>				
AMOT 2010-1 A (01/15/2013)	02005AAA6	AAA	1.220	2.0113	M	1/15/2015	101.63	20,000,000	20,000,000.00	20,343,986.26
AMXCA 2006-1 A(5/16/11)	02582JEE6	AAA	0.379	0.2913	M	12/15/2013	99.97	4,000,000	4,000,595.33	3,999,228.36
AMXCA 2007-5 A (5/15/12)	02582JET3	AAA	0.511	0.2913	M	12/15/2014	99.70	12,000,000	12,000,000.00	11,965,165.09
AMXCA 2009-2 A (8/15/2014)	02582JFV7	AAA	0.583	1.5113	M	3/15/2017	103.37	93,005,000	96,231,822.76	96,200,586.31
AMXCA 2010-1 A (04/15/2013)	02587AAA2	AAA		0.5113	M	11/16/2015	99.95	40,000,000	40,000,000.00	39,989,639.19
BACCT 2010-A1 A1 (4/15/2013)	05522RCP1	AAA		0.5613	M	9/15/2015	99.91	20,000,000	20,000,000.00	19,987,291.82
CABMT 2010-1A A2 (01/15/2015)	126802BJ5	NR	0.993	1.7113	M	1/16/2018	102.89	10,000,000	10,000,000.00	10,296,676.46
CCCIT 2007-A7 A7 (EXP 8/20/2012)	17305EDX0		0.531	0.6106	M	8/20/2014	100.13	34,158,000	34,216,309.83	34,208,882.42
CCCIT 2009-A1 A1 (3/15/12)	17305EEM3	AAA	0.538	2.0113	M	3/17/2014	101.79	35,000,000	35,763,794.28	35,659,725.96
CCCIT 2009-A2 A2 (05/15/2012)	17305EEN1	AAA	0.536	1.8113	M	5/15/2014	101.76	25,260,000	25,809,479.34	25,724,639.91
CHAIT 2005-A11 A (10/15/2012)	161571AX2	AAA	0.491	0.3313	M	12/15/2014	99.71	61,939,000	61,626,238.56	61,769,708.60
CHAIT 2005-A6 A6 (07/16/2012)	161571AN4	AAA	0.491	0.3313	M	7/15/2014	99.75	45,731,000	45,641,564.47	45,624,300.63
DCMT 2007-3 A2 (4/16/12)	254708AC4	AAA		0.3113	M	10/16/2014	99.69	40,000,000	40,000,000.00	39,881,061.41
MBNAS 2006-B1 B1 (2/15/13)	55264TDR9	A2	1.165	0.4813	M	7/15/2015	98.55	29,000,000	26,603,158.23	28,586,077.58
MSRT 2010-F A (EXP MAT 6/17/2011)	617492AA1	AAA		0.5113	M	6/19/2013	99.83	20,000,000	19,753,943.40	19,969,004.20
NMOTR 2010-AA A (1/15/2013)	65474VAD3	AAA		1.4113	M	1/15/2015	101.33	20,000,000	20,000,000.00	20,278,939.59
<b>ABSCARD FLOAT BULLET MATURITY TOTAL</b>								510,093,000	511,646,906.20	514,484,913.79
				<b>Instrument: AGC</b>		<b>AGENCY BONDS WITH COUPONS</b>				
FANNIE MAE	31398ADM1	AAA	2.802	5.3750	S	6/12/2017	115.08	41,400,000	42,550,715.65	47,760,563.74
FANNIE MAE	31398AE24	AAA	0.766	1.7500	S	2/22/2013	102.09	50,000,000	50,014,643.40	51,356,541.67
FANNIE MAE	31398AWQ1	AAA	0.250	1.3750	S	4/28/2011	100.37	64,500,000	64,673,092.73	64,890,628.13
FANNIE MAE	31398AZV7	AAA	1.658	2.6250	S	11/20/2014	103.62	25,000,000	24,915,378.10	25,980,489.58
FHLB CHICAGO (SUB DEBT)	313771AA5	A2	4.379	5.6250	S	6/13/2016	105.98	15,000,000	15,000,000.00	15,939,487.50
FREDDIE MAC	3137EACA5	AAA	3.254	3.7500	S	3/27/2019	103.55	9,200,000	9,117,619.47	9,616,959.33
FREDDIE MAC	3137EACC1	AAA	0.536	1.7500	S	6/15/2012	101.76	44,150,000	44,479,856.19	44,960,054.39
FREDDIE MAC	3137EACG2	AAA	0.731	1.3750	S	1/9/2013	101.29	91,400,000	90,729,656.03	93,180,421.21
<b>AGENCY BONDS WITH COUPONS TOTAL</b>								340,650,000	341,480,961.57	353,685,145.55
				<b>Instrument: ASB</b>		<b>ASSET BACKED NOTES AND BONDS</b>				



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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON	F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal										
				Portfolio: FI		FIXED INCOME				
				Instrument: ASB		ASSET BACKED NOTES AND BONDS				
BAAT 2009-1A A4	06052DAD7	AAA	0.549	3.5200	M	6/15/2016	104.75	35,000,000	36,021,456.49	36,717,255.56
BAAT 2009-2A A3	06052FAC4	AAA	0.822	2.1300	M	9/15/2013	100.83	29,602,085	29,812,027.47	29,875,805.50
CFLT 2010- A A2 (3/15/2011)	171204AD2	NR		1.7800	M	6/15/2011	100.10	3,687,947	3,687,945.13	3,694,552.46
HUNT 2009-1A A3 (4/15/2012)	446148AC2	AAA		3.9400	M	6/17/2013	101.59	9,492,321	9,647,187.51	9,659,490.97
<b>ASSET BACKED NOTES AND BONDS TOTAL</b>								77,782,352	79,168,616.60	79,947,104.49
				Instrument: CMBB		COMMERCIAL MORTGAGE BACKED - AMORTIZING				
BACM 2005-1 A3	05947UC89	NR	1.936	4.8770	M	11/10/2042	100.67	20,103,237	20,103,237.02	20,319,229.55
BAFU 2001-3 A2	05947UDP0	NR	2.055	5.4640	M	4/11/2037	101.27	66,549,632	66,724,828.09	67,695,173.34
BALL 2010-UBA A4A	05956BAA6	AAA	2.983	5.0060	M	12/20/2041	106.38	20,000,000	20,687,776.09	21,359,433.33
BSCMS 2002-TOP8 A2	07383FPW2	NR	1.889	4.8300	M	8/15/2038	104.21	61,300,000	60,944,147.82	64,129,914.50
CALW 2002-CALW A (DEFEASED)	131700AC0	AAA		6.1270	M	2/15/2017	102.94	10,150,000	10,444,947.19	10,475,795.83
CGCMT 2010-RR3 MLSR	12527XAA4			5.8100	M	6/14/2050	107.13	18,986,000	20,295,447.52	20,396,970.96
CSFB 2001-CK3 A4	22540A3F3	AAA	2.194	6.5300	M	6/15/2034	100.68	43,069,902	43,122,911.30	43,595,857.65
CSFB 2001-CP4 A4	22540A6G8	NR	1.904	6.1800	M	12/15/2035	101.18	94,283,260	94,458,992.24	95,884,190.15
CSFB 2004-C1 A4	22541SAD0	AAA	2.948	4.7500	M	1/15/2037	104.76	82,617,000	81,580,355.56	86,879,899.50
CSFB 2004-C4 A2	22541SH43	AAA		3.8800	M	10/15/2039	100.00	140,818	140,818.07	142,206.29
DDR 2009-DDR1 A	23317FAA4	AAA		3.8070	M	10/14/2022	103.99	24,431,955	24,540,022.80	25,484,300.74
FDIC SSGN 2010-C1 A	30251AAA8			2.9800	M	2/6/2020	100.48	14,000,000	13,982,379.90	14,077,210.00
FHMS K005 A1	31398WD27	AAA	2.827	3.4840	M	4/25/2019	102.85	19,380,583	19,551,820.22	19,989,198.11
FHMS K005 A2	31398WD35	AAA	4.065	4.3170	M	11/25/2019	101.81	20,000,000	20,092,151.87	20,433,950.00
FUBOA 2001-C1 A2	337368AB0	AAA		6.1360	M	3/15/2033	100.00	10,118,372	10,118,372.17	10,170,110.79
GCCFC 2002-C1 A4	396789BF5	AAA	1.920	4.9480	M	1/11/2035	104.55	23,270,000	23,361,628.23	24,425,433.07
GCCFC 2005-GG3 A2	396789JR1	AAA		4.3050	M	8/10/2042	100.92	52,587,761	52,587,760.54	53,261,173.08
GCCFC 2006-GG7 A2	20173MAB6	AAA	0.296	5.9132	M	7/10/2038	101.88	23,132,253	23,192,444.95	23,682,052.35
GECMC 2005-C2 A2	36828QLZ7	NR		4.7060	M	5/10/2043	100.00	5,732,733	5,732,732.52	5,755,214.39
GSMS 2006-GG6 AM	36228CWZ2	NR	5.936	5.6220	M	4/10/2038	98.72	16,000,000	14,943,891.25	15,869,680.00
GSMS 2007-GG10 AM	36246LAG6	A2	7.541	5.7992	M	8/10/2045	92.03	36,555,000	30,642,261.45	33,817,494.32
JPMCC 2001-C1 A3	46625MFC8	NR	1.412	5.8570	M	10/12/2035	102.55	96,034,696	96,383,564.29	98,954,231.18
JPMCC 2001-CIB2 A3	46625MCU1	NR	1.779	6.4290	M	4/15/2035	101.49	48,423,310	48,582,544.61	49,401,824.20
JPMCC 2005-LDP1 A2	46625YGL1	AAA	4.693	4.6250	M	3/15/2046	99.78	29,069,058	29,069,058.31	29,117,434.05
JPMCC 2005-LDP2 A3	46625YNB5	AAA	2.838	4.6970	M	7/15/2042	102.51	36,660,000	36,145,817.35	37,724,759.14
JPMCC 2007-C1 AM	46630DAG7	AAA	6.722	5.9457	M	2/15/2051	96.55	7,000,000	6,416,865.83	6,792,903.13
JPMCC 2009-IWST A1	46634GAA9	NR	3.284	4.3140	M	12/1/2027	104.71	12,092,404	12,145,547.29	12,705,669.84
LBUBS 2003-C1 A4	52108HPN8	NR	1.951	4.3940	M	3/15/2032	104.78	60,065,000	59,201,807.55	63,080,329.73

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: CMBB	COMMERCIAL MORTGAGE BACKED - AMORTIZING				
LBUBS 2005-C2 A2	52108H3D4	AAA		4.8210 M	4/15/2030	99.80	3,886,710	3,886,709.78	3,889,346.26
MLCFC 2007-9 A3	60688CAC0	NR	4.564	5.6930 M	9/12/2049	103.40	30,000,000	29,932,871.58	31,160,825.00
MLMT 2003-KEY1 A4	59022HCQ3	NR	2.589	5.2360 M	11/12/2035	106.81	56,175,000	56,155,682.46	60,245,066.01
MLMT 2004-MKB1 A2	59022HCT7	AAA	3.143	4.3530 M	2/12/2042	100.10	16,101,224	16,093,111.46	16,176,376.12
MSRR 2010-HQ4B A7A	61690EAA4			4.9700 M	4/16/2040	106.26	30,000,000	32,044,186.08	32,000,750.00
PMCF 2001-ROCK A2	74438WAB2	AAA	2.148	6.6050 M	5/10/2034	100.87	27,802,663	27,883,740.14	28,197,576.31
WBCMT 2003-C9 A3	929766MT7	NR	2.044	4.6080 M	12/15/2035	104.38	28,351,520	28,227,359.83	29,703,036.81
WBCMT 2004-C14 A2	929766TP8	AAA	2.840	4.3680 M	8/15/2041	103.43	23,997,940	23,997,939.92	24,909,537.44
WBCMT 2005-C17 A4	929766C35	AAA	3.090	5.0830 M	3/15/2042	107.37	24,500,000	24,374,239.30	26,409,182.92
WBCMT 2005-C17 APB	929766C27	AAA	2.034	5.0370 M	3/15/2042	105.15	10,200,293	10,215,507.39	10,768,423.83
COMMERCIAL MORTGAGE BACKED - AMORTIZING TOTAL							1,202,768,324	1,198,005,479.97	1,239,081,759.92
				Instrument: CMO	COLLATERALIZED MORTGAGE OBLIGATIONS				
FDIC SSGN 2010-S1 1A	30250GAA6	AAA		0.8106 M	2/25/2048	100.00	15,954,602	15,954,602.18	15,965,696.17
COLLATERALIZED MORTGAGE OBLIGATIONS TOTAL							15,954,602	15,954,602.18	15,965,696.17
				Instrument: COR	CORPORATE NOTES/BONDS				
ADOBE SYSTEMS INC	00724FAA9	BAA1	2.814	3.2500 S	2/1/2015	101.67	5,000,000	4,992,791.59	5,151,158.33
ALLSTATE CORP	020002AT8	A3	5.549	5.9500 S	4/1/2036	105.40	5,000,000	4,999,253.58	5,344,175.00
ALLSTATE LF GLB FN TRST	02003MBQ6	A1	1.577	5.3750 S	4/30/2013	108.66	10,000,000	9,995,010.00	10,956,576.39
AMERICA MOVIL S A B DE CV	02364WAU9	A2	2.780	3.6250 S	3/30/2015	103.36	7,000,000	6,987,168.24	7,299,412.36
AMERICAN EXPRESS	025816AQ2	A3	1.997	4.8750 S	7/15/2013	107.09	5,000,000	4,995,544.73	5,466,895.83
ANHEUSER BUSCH INBEV	03523TAR9	BAA2	1.547	2.5000 S	3/26/2013	102.09	10,000,000	9,990,948.54	10,274,572.22
ANHEUSER BUSCH INBEV	03523TAT5	BAA2	2.814	3.6250 S	4/15/2015	103.25	7,000,000	6,987,758.12	7,281,209.44
ANHEUSER-BUSCH COS INC	035229CV3	BAA2	3.414	5.0500 S	10/15/2016	108.52	5,100,000	5,063,399.71	5,588,993.67
ANHEUSER-BUSCH COS INC	035229DD2	BAA2	3.904	5.5000 S	1/15/2018	109.74	2,000,000	1,993,837.13	2,245,502.22
ANHEUSER-BUSCH INBEV SA	03523TAN8	BAA2	4.274	5.3750 S	1/15/2020	108.18	20,000,000	19,880,949.78	22,132,294.44
ARCHER DANIELS MIDLAND	039483AN2	A2	5.204	6.7500 S	12/15/2027	117.28	15,000,000	15,437,985.27	17,636,550.00
AT&T CORP	001957BC2	A2	0.681	7.3000 S	11/15/2011	105.75	7,367,000	7,538,556.50	7,858,951.89
AT&T CORP	001957BD0	A2	5.799	8.0000 S	11/15/2031	126.43	339,000	427,672.50	432,052.86
AT&T INC	00206RAG7	A2	5.899	6.3000 S	1/15/2038	105.38	10,000,000	9,957,580.11	10,828,200.00
AT&T INC	00206RAJ1	A2	3.804	5.5000 S	2/1/2018	110.44	20,000,000	19,966,463.89	22,546,733.33
AT&T INC	04650NAA2		5.749	5.3500 S	9/1/2040	94.34	11,456,000	11,432,394.04	11,009,842.90
BANK OF AMERICA	22237LPA4	A2	0.764	4.0000 S	3/22/2011	100.73	10,000,000	9,998,499.14	10,182,500.00
BANK OF AMERICA (MERRILL	59018YN64	A2	5.354	6.8750 S	4/25/2018	109.10	37,500,000	37,709,786.07	41,384,781.25

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: COR	CORPORATE NOTES/BONDS				
BANK OF AMERICA (SUB BANK)	06050TKW1	A1	5.254	6.1000 S	6/15/2017	104.58	7,500,000	7,805,296.98	7,863,758.33
BANK OF AMERICA CORP	060505DP6	A2	5.054	5.7500 S	12/1/2017	104.02	12,500,000	12,434,017.40	13,061,895.83
BANK OF AMERICA CORP (TRUST	066048AA7	BAA3	8.056	8.0000 S	12/15/2026	99.50	15,935,000	16,447,273.95	15,911,982.78
BANK OF NEW YORK MELLON	06406HBS7		2.684	2.5000 S	1/15/2016	99.14	10,000,000	9,997,033.57	9,928,777.78
BARCLAYS BANK PLC	06739FGF2	AA3	3.814	5.0000 S	9/22/2016	106.04	20,000,000	20,451,967.10	21,483,400.00
BB&T CORPORATION	05531FAA1	A1	2.614	5.7000 S	4/30/2014	109.78	2,009,000	2,158,897.93	2,224,843.61
BB&T CORPORATION	05531FAB9	A1	4.454	6.8500 S	4/30/2019	116.52	17,660,000	20,087,311.90	20,781,880.83
BLACKROCK INC	09247XAD3	A1	2.564	3.5000 S	12/10/2014	103.49	15,000,000	14,974,764.61	15,553,675.00
BOEING CO.	097023AS4	A2	5.469	6.6250 S	2/15/2038	116.23	5,000,000	5,089,647.85	5,936,638.89
BOEING CO.	580169AM2	A2	0.899	9.7500 S	4/1/2012	110.97	10,000,000	10,399,716.59	11,341,150.00
BOSTON SCIENTIFC	101137AC1	BA1	2.790	4.2500 S	1/12/2011	100.04	5,000,000	4,999,853.46	5,101,906.94
BP CAPITAL MARKETS PLC	05565QBH0	A2	3.074	3.8750 S	3/10/2015	103.12	19,005,000	19,657,301.25	19,825,786.36
BP CAPITAL MARKETS PLC	05565QBL1	A2	2.674	3.6250 S	5/8/2014	103.03	8,295,000	8,573,667.85	8,590,441.40
BRITISH TELECOM PLC	111021AE1	BAA2	6.849	9.8750 S	12/15/2030	132.65	20,825,000	25,646,436.18	27,714,719.81
BURLINGTON NORTHERN SANTA	12189TAV6	A3	1.597	4.3000 S	7/1/2013	106.60	5,750,000	5,620,604.19	6,253,067.50
BURLINGTON NORTHERN SANTA	12189TBA1	A3	3.854	5.7500 S	3/15/2018	111.83	10,000,000	9,981,944.06	11,351,805.56
CANADIAN NATIONAL RAILWAY	136375BN1	A3	5.309	6.2000 S	6/1/2036	112.34	10,240,000	10,166,094.88	11,556,420.27
CANADIAN NATIONAL RAILWAY	136375BR2	A3	3.604	5.5500 S	5/15/2018	112.50	5,000,000	4,982,868.87	5,660,308.33
CARGILL, INC. 144A	141781AC8	A2	5.192	7.3750 S	10/1/2025	122.30	13,180,000	13,127,193.62	16,361,750.84
CAROLINA POWER & LIGHT	144141CX4	A1	2.714	5.2500 S	12/15/2015	111.68	15,638,000	15,292,579.13	17,501,476.21
CINCINNATI GAS & ELECTRIC	172070CN2	BAA1	1.199	5.7000 S	9/15/2012	107.57	7,000,000	6,999,463.80	7,647,663.33
CINTAS CORPORATION NO. 2	17252MAH3	A2	3.854	6.1250 S	12/1/2017	113.67	10,000,000	9,992,623.72	11,418,141.67
CISCO SYSTEMS INC	17275RAH5	A1	3.854	4.4500 S	1/15/2020	104.51	20,000,000	19,973,053.59	21,312,788.89
CITIGROUP INC	172967ES6	A3	4.704	6.1250 S	5/15/2018	108.76	35,000,000	34,653,264.35	38,340,273.60
CITIGROUP INC (SUB HOLDING)	172967BL4	BAA1	6.549	6.6250 S	6/15/2032	100.86	4,000,000	4,235,300.90	4,046,177.78
CITIGROUP INC (SUB HOLDING)	172967CC3	BAA1	6.499	6.0000 S	10/31/2033	94.09	6,000,000	5,971,237.47	5,706,340.00
COCA-COLA CO/THE	191216AQ3		0.313	0.3356 Q	5/15/2012	100.05	35,000,000	35,000,000.00	35,033,886.43
COCA-COLA CO/THE	191216AR1		3.944	3.1500 S	11/15/2020	93.56	5,000,000	4,984,867.55	4,697,975.00
COMCAST (TCI COMM)	879240AN9	BAA1	1.500	9.8000 S	2/1/2012	108.88	4,000,000	4,195,734.47	4,518,693.33
COMCAST CORP	20030NAV3	BAA1	5.949	6.9500 S	8/15/2037	113.28	5,000,000	5,233,872.47	5,795,127.78
COMCAST CORP	20030NAW1	BAA1	4.104	5.7000 S	5/15/2018	110.06	15,000,000	14,997,164.60	16,618,250.00
COMCAST CORP	20030NAX9	BAA1	5.899	6.4000 S	5/15/2038	106.75	10,000,000	9,979,289.21	10,756,577.78
CONOCOPHILLIPS	20825CAR5	A1	3.754	5.7500 S	2/1/2019	113.80	10,000,000	10,854,193.26	11,619,883.33
CONOCOPHILLIPS CANADA	20825TAA5	A1	2.914	5.6250 S	10/15/2016	114.34	21,639,000	23,685,330.91	24,999,212.12
CONSOLIDATED EDISON CO OF NY	209111ES8	A3	5.499	6.3000 S	8/15/2037	111.12	15,000,000	14,919,979.78	17,024,250.00

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: COR	CORPORATE NOTES/BONDS				
COX COMMUNICATIONS	224044BE6	BAA2	1.750	7.1250 S	10/1/2012	109.22	10,000,000	10,161,776.90	11,100,225.00
COX COMMUNICATIONS	224044BS5	BAA2	4.404	6.2500 S	6/1/2018	111.57	20,000,000	19,936,928.13	22,417,966.67
CREDIT SUISSE FB USA INC	22541LAC7	AA1	1.000	6.5000 S	1/15/2012	105.67	18,000,000	18,002,502.43	19,560,100.00
CREDIT SUISSE NEW YORK	22546QAE7	AA1	2.964	3.5000 S	3/23/2015	102.11	12,000,000	11,983,656.93	12,367,773.33
CREDIT SUISSE NEW YORK (SUB	22541HCC4	AA2	5.054	6.0000 S	2/15/2018	105.59	15,000,000	15,100,607.41	16,179,100.00
DEUTSCHE TELEKOM INT FIN	25156PAC7	BAA1	5.849	8.7500 S	6/15/2030	133.43	13,000,000	13,883,417.40	17,396,455.53
DEUTSCHE TELEKOM INT FIN	25156PAG8	BAA1	0.781	5.3750 S	3/23/2011	101.04	3,000,000	2,999,407.76	3,075,155.83
DIAGEO CAPITAL PLC	25243YAL3	A3	1.397	5.2000 S	1/30/2013	107.77	3,000,000	2,998,792.84	3,298,563.33
DIAGEO CAPITAL PLC	25243YAM1	A3	3.554	5.7500 S	10/23/2017	113.18	5,000,000	4,995,852.12	5,713,105.56
DIRECTV HOLDINGS LLC	25459HAN5	BAA2	3.164	3.5500 S	3/15/2015	101.51	23,000,000	22,809,605.57	23,586,563.89
DOMINION RESOURCES	25746UBD0	BAA2	5.599	7.0000 S	6/15/2038	119.52	7,000,000	6,947,716.41	8,387,967.78
DOMINION RESOURCES	25746UBE8	BAA2	3.904	6.4000 S	6/15/2018	116.01	20,613,000	21,786,299.84	23,971,773.83
DTE ENERGY CO	233331AE7	BAA2	0.913	7.0500 S	6/1/2011	102.55	10,000,000	10,085,769.90	10,313,250.00
DUKE ENERGY CAROLINAS	26442CAB0	A1	5.299	6.0000 S	1/15/2038	110.00	5,000,000	4,996,637.38	5,638,483.33
DUKE ENERGY CORP	264399DW3	A3	1.049	6.2500 S	1/15/2012	105.36	9,000,000	9,142,754.56	9,741,684.99
DUKE ENERGY CORP	26441CAB1	BAA2	4.104	6.2500 S	6/15/2018	113.66	15,000,000	14,969,118.89	17,091,116.67
FIRSTENERGY CORP	337932AB3	BAA3	1.807	6.4500 S	11/15/2011	104.00	178,000	177,186.32	186,581.65
FLORIDA POWER & LIGHT	341081EP8	AA3	5.144	5.8500 S	2/1/2033	109.24	3,150,000	3,115,527.46	3,517,967.25
FLORIDA POWER & LIGHT	341081ER4	AA3	5.249	5.9500 S	10/1/2033	109.23	4,000,000	3,962,239.00	4,428,700.00
FRANCE TELECOM	35177PAL1	A3	5.549	8.5000 S	3/1/2031	135.53	13,000,000	16,636,454.67	17,986,713.30
FRANKLIN RESOURCES INC	354613AF8	A1	2.664	3.1250 S	5/20/2015	101.90	7,000,000	6,993,182.90	7,157,563.19
GENERAL ELEC CAP CORP	36962G3K8	AA2	1.349	5.2500 S	10/19/2012	106.91	15,000,000	14,996,198.14	16,194,300.00
GENERAL ELEC CAP CORP	36962G3P7	AA2	5.649	5.8750 S	1/14/2038	103.10	11,000,000	10,818,089.57	11,641,228.20
GENERAL ELEC CAP CORP	36962GM68	AA2	0.597	4.3750 S	11/21/2011	103.34	12,000,000	11,989,557.37	12,459,613.33
GENERAL ELEC CAP CORP	36962GZY3	AA2	1.647	5.4500 S	1/15/2013	107.59	27,000,000	26,979,313.21	29,728,905.01
GLAXOSMITHKLINE CAP INC	377372AB3	A1	5.189	5.3750 S	4/15/2034	102.48	7,500,000	7,384,367.29	7,771,329.17
GOLDMAN SACHS GROUP INC	38141GAZ7	A1	2.173	6.8750 S	1/15/2011	100.18	5,000,000	5,004,287.24	5,167,506.94
GOLDMAN SACHS GROUP INC	38141GFG4	A1	4.504	5.9500 S	1/18/2018	108.65	20,000,000	19,667,379.02	22,268,205.54
GOLDMAN SACHS GROUP INC	38141GFM1	A1	4.604	6.1500 S	4/1/2018	109.43	40,000,000	40,239,658.70	44,387,400.00
HARTFORD FIN SVCS GRP (ITT	45068HAF3	BAA3	4.024	7.3000 S	11/1/2015	114.25	10,000,000	9,989,448.37	11,546,766.67
HBOS PLC (SUB HOLDING)	4041A2AF1	BA1	9.099	6.0000 S	11/1/2033	70.39	7,645,000	7,728,795.48	5,457,689.05
HBOS PLC (SUB HOLDING)	4041A2AH7	BA1	8.304	6.7500 S	5/21/2018	91.53	20,000,000	19,922,458.80	18,456,600.00
HOME DEPOT INC	437076AP7	BAA1	3.064	5.4000 S	3/1/2016	111.08	20,549,000	21,207,543.95	23,195,711.20
HOME DEPOT INC	437076AS1	BAA1	5.579	5.8750 S	12/16/2036	104.02	5,000,000	4,884,633.37	5,213,439.58
HSBC BANK USA (SUB BANK)	4042Q1AA5	A1	5.999	5.8750 S	11/1/2034	98.42	5,000,000	5,165,127.17	4,970,108.33

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

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Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: COR	CORPORATE NOTES/BONDS				
HSBC FINANCE CORP	441812JW5	A3	1.024	6.3750 S	10/15/2011	104.19	10,000,000	10,138,679.99	10,553,783.33
HSBC FINANCE CORP	441812KA1	A3	1.849	6.3750 S	11/27/2012	108.43	12,500,000	12,741,309.11	13,629,385.42
HUTCHISON WHAMPOA FINANCE	448414AC6	A3	4.411	7.4500 S	8/1/2017	117.20	10,250,000	9,982,682.19	12,330,664.58
IBM CORP	459200BB6	A1	5.049	5.8750 S	11/29/2032	110.86	15,000,000	14,852,116.48	16,707,483.33
IBM CORPORATION	459200AM3	A1	4.804	7.0000 S	10/30/2025	123.10	6,000,000	6,117,398.42	7,456,926.66
JERSEY CENTRAL POWER & LIGHT	476556DA0	BAA2	4.604	7.3500 S	2/1/2019	118.36	30,025,000	34,541,909.33	36,455,904.63
JOHN DEERE CAPITAL CORP	244217BG9	A2	0.799	7.0000 S	3/15/2012	107.42	22,040,000	22,674,004.42	24,130,298.09
JOHNSON CONTROLS INC	478366AR8	BAA2	3.314	5.5000 S	1/15/2016	110.07	15,000,000	16,148,140.76	16,890,316.67
JP MORGAN CHASE & CO	46625HGT1	AA3	1.299	5.3750 S	10/1/2012	107.03	15,000,000	15,057,744.38	16,255,612.50
JP MORGAN CHASE & CO	46625HGY0	AA3	4.054	6.0000 S	1/15/2018	111.81	10,000,000	9,985,881.58	11,457,866.67
JP MORGAN CHASE BANK (SUB	48121CVZ6	AA2	4.304	6.0000 S	7/5/2017	109.54	5,000,000	5,059,762.42	5,623,766.67
JPMORGAN CHASE & CO	46625HCE8	AA3	3.114	4.7500 S	3/1/2015	106.34	25,000,000	24,951,287.80	26,981,583.33
JPMORGAN CHASE & CO	46625HDD9	AA3	1.396	4.6000 S	1/17/2011	100.14	6,000,000	5,999,945.87	6,134,193.33
JPMORGAN CHASE & CO	46625HHB9	AA3	1.597	4.7500 S	5/1/2013	107.19	20,000,000	19,968,593.66	21,596,533.33
KELLOGG CO	487836AT5	A3	5.349	7.4500 S	4/1/2031	125.77	5,000,000	5,731,086.90	6,381,725.00
KENTUCKY UTILITIES (CALL 8/1/20)	491674BD8		3.934	3.2500 S	11/1/2020	94.47	8,000,000	7,970,083.37	7,589,780.00
KRAFT FOODS INC	50075NAZ7	BAA2	5.649	6.5000 S	2/9/2040	112.07	10,000,000	9,904,567.30	11,463,688.89
KRAFT FOODS INC	50075NBA1	BAA2	4.374	5.3750 S	2/10/2020	107.45	10,000,000	9,923,313.34	10,955,520.83
L-3 COMMUNICATIONS CORP	502413AY3	BAA3	4.804	5.2000 S	10/15/2019	102.81	22,000,000	22,237,013.87	22,858,831.12
LEHMAN BROTHERS HOLDINGS	52517PYN5	NR		4.2500 S	1/27/2010	23.25	11,000,000	10,995,197.10	2,557,500.00
LEHMAN BROTHERS HOLDINGS	5252M0BZ9	NR		5.6250 S	1/24/2013	24.25	15,000,000	14,358,654.86	3,637,500.00
LEHMAN BROTHERS HOLDINGS	5252M0FD4	NR		6.8750 S	5/2/2018	24.25	20,000,000	20,272,647.03	4,850,000.00
LOWE'S COMPANIES INC	548661CJ4	A1	5.449	5.5000 S	10/15/2035	100.67	10,000,000	9,923,595.21	10,183,511.11
MANULIFE (JOHN HANCOCK	41020VAA9	A2	6.049	7.3750 S	2/15/2024	111.88	8,000,000	7,587,953.53	9,173,128.87
MARATHON OIL CORP	565849AD8	BAA1	4.004	6.0000 S	10/1/2017	111.70	10,000,000	9,950,745.74	11,319,800.00
MARATHON OIL CORP	565849AE6	BAA1	5.599	6.6000 S	10/1/2037	113.78	5,000,000	4,990,583.18	5,771,400.00
METLIFE INC	59156RAE8	A3	5.749	6.5000 S	12/15/2032	109.29	3,000,000	3,107,397.10	3,287,366.67
METLIFE INC	59156RAR9	A3	4.304	6.8170 S	8/15/2018	116.18	15,000,000	15,042,973.61	17,812,996.67
MIDAMERICAN ENERGY HOLDINGS	59562VAT4	BAA1	3.804	5.7500 S	4/1/2018	112.22	27,567,000	28,321,672.44	31,333,065.71
MORGAN STANLEY	6174466Q7	A2	5.054	6.6250 S	4/1/2018	109.43	42,000,000	42,602,936.31	46,655,805.00
MORGAN STANLEY	617446GM5	A2	0.782	6.7500 S	4/15/2011	101.72	6,500,000	6,535,663.73	6,704,230.00
MORGAN STANLEY	61744YAD0	A2	4.954	5.9500 S	12/28/2017	105.83	10,000,000	9,777,725.83	10,587,558.34
MORGAN STANLEY	61746BDC7	A2	2.164	0.7531 Q	10/18/2016	92.36	5,895,000	5,164,356.01	5,453,580.68
NATIONAL RURAL UTILITIES	637432KT1	A1	3.854	5.4500 S	2/1/2018	109.81	10,000,000	9,983,041.48	11,207,983.33
NATIONAL RURAL UTILITIES	637432LM5	A1	1.597	5.5000 S	7/1/2013	109.53	15,000,000	14,987,508.52	16,841,700.00

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Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: COR	CORPORATE NOTES/BONDS				
NBC UNIVERSAL	62875UAA3	BAA2	4.654	5.1500 S	4/30/2020	103.71	10,000,000	9,985,310.74	10,458,663.89
NBC UNIVERSAL	62875UAF2	BAA2	3.114	3.6500 S	4/30/2015	102.15	10,000,000	9,980,546.08	10,277,147.22
NEWS AMERICA INC	652482BQ2	BAA1	5.899	6.6500 S	11/15/2037	110.05	5,000,000	4,993,789.30	5,544,786.11
NEWS AMERICA INC	652482BY5	BAA1	5.949	6.9000 S	8/15/2039	112.98	13,000,000	13,249,108.90	15,026,786.67
NISOURCE FINANCE CORP	65473QAQ6	BAA3	4.454	5.2500 S	9/15/2017	104.57	5,000,000	4,988,452.49	5,305,541.67
NISOURCE FINANCE CORP	65473QAR4	BAA3	5.204	5.4500 S	9/15/2020	101.85	5,000,000	4,984,600.76	5,172,686.11
NORTHERN STATES POWER (MN)	665772BW8	A1	1.199	8.0000 S	8/28/2012	111.13	10,255,000	10,859,804.00	11,676,787.39
NORTHERN TRUST CORP (SUB	66586GCD7	A1	3.954	6.5000 S	8/15/2018	116.61	5,000,000	4,994,040.72	5,953,277.78
NSTAR ELECTRIC CO	67021CAE7	A1	3.404	5.6250 S	11/15/2017	113.50	8,000,000	7,973,936.25	9,137,820.00
OHIO POWER COMPANY	677415CD1	BAA1	1.997	5.5000 S	2/15/2013	107.24	19,000,000	19,144,572.42	20,770,567.78
OHIO POWER COMPANY	677415CJ8	BAA1	6.350	6.3750 S	7/15/2033	100.30	4,000,000	3,970,687.31	4,129,463.33
PACIFIC GAS & ELECTRIC	694308GC5	A3	0.741	4.2000 S	3/1/2011	100.57	4,000,000	3,999,715.02	4,078,960.00
PACIFIC GAS & ELECTRIC	694308GE1	A3	5.399	6.0500 S	3/1/2034	108.53	3,000,000	2,986,821.27	3,316,490.00
PACIFICORP	695114CG1	A2	5.349	6.2500 S	10/15/2037	112.73	10,000,000	9,988,015.92	11,405,144.44
PECO ENERGY CO	693304AL1	A2	3.754	5.3500 S	3/1/2018	109.94	8,000,000	7,989,672.85	8,938,106.67
PITNEY BOWES INC	724479AG5	A1	3.864	5.0000 S	3/15/2015	104.37	5,000,000	4,981,332.53	5,291,861.11
PNC (NATIONAL CITY CORP)	635405AQ6	A3	2.964	4.9000 S	1/15/2015	107.32	5,089,000	5,296,659.56	5,576,345.25
PNC FUNDING CORP	693476BE2	A3	2.864	5.4000 S	6/10/2014	108.25	8,785,000	9,413,496.10	9,537,698.80
PNC FUNDING CORP	693476BF9	A3	4.604	6.7000 S	6/10/2019	114.52	8,042,000	8,959,756.33	9,241,290.06
PNC FUNDING CORP	693476BH5	A3	3.014	3.6250 S	2/8/2015	102.34	10,000,000	9,991,665.36	10,377,893.06
PROGRESS ENERGY INC	743263AD7	BAA2	1.018	7.1000 S	3/1/2011	101.01	7,043,000	7,042,779.10	7,280,677.77
PROTECTIVE LIFE CORP (GIC)	74367FAN8	A2	1.849	5.4500 S	9/28/2012	106.14	15,000,000	14,990,390.07	16,132,187.50
PUBLIC SERVICE OF COLORADO	744448BU4	A2	1.299	7.8750 S	10/1/2012	111.34	5,185,000	5,393,835.01	5,874,954.99
PUBLIC SERVICE OF	744448CD1		3.904	3.2000 S	11/15/2020	94.28	5,000,000	4,979,867.35	4,734,294.44
ROGERS COMMUNICATIONS	775109AK7	BAA2	3.904	6.8000 S	8/15/2018	118.93	15,000,000	15,023,546.89	18,224,683.33
ROYAL BK OF SCOTLAND (SUB	780097AN1	BA2	5.473	5.0000 S	11/12/2013	98.75	12,000,000	11,985,772.65	11,932,146.67
SCHERING-PLOUGH	806605AJ0	AA3	3.154	6.0000 S	9/15/2017	117.08	10,000,000	10,312,758.49	11,884,266.67
SCOTTISH POWER PLC	81013TAB7	A3	4.164	5.3750 S	3/15/2015	104.62	15,000,000	14,999,489.54	15,930,545.83
SCRIPPS NETWORKS	872312AA1	BAA1	3.214	3.5500 S	1/15/2015	101.26	14,000,000	13,986,492.33	14,405,852.22
SHELL INTERNATIONAL FINANCE	822582AM4	AA1	3.804	4.3750 S	3/25/2020	104.41	30,000,000	29,988,965.87	31,672,100.00
SLM CORP	78442FBG2	BA1	5.194	5.0000 S	10/1/2013	99.50	7,000,000	6,982,944.03	7,052,500.00
SOUTHWESTERN ELECTRIC	845437BJ0	BAA3	4.704	5.8750 S	3/1/2018	107.05	10,000,000	9,972,348.80	10,900,633.33
SPRINT CAPITAL CORP	852060AJ1	BA3	3.366	7.6250 S	1/30/2011	100.33	7,000,000	7,003,160.09	7,247,188.47
SPRINT CAPITAL CORP	852060AT9	BA3	8.644	8.7500 S	3/15/2032	101.00	3,000,000	2,984,835.95	3,107,291.67
SPRINT CAPITAL CORPORATION	852060AD4	BA3	8.220	6.8750 S	11/15/2028	87.50	5,000,000	4,993,375.99	4,418,923.61

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Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: COR	CORPORATE NOTES/BONDS				
TARGET CORP (DAYTON HUDSON)	239753DL7	A2		6.6500 S	8/1/2028	112.66	20,000,000	19,710,158.08	23,085,566.67
TD AMERITRADE HOLDING CO	87236YAC2	BAA1	1.699	2.9500 S	12/1/2012	102.35	7,834,000	7,857,017.19	8,037,200.91
TELECOM ITALIA CAPITAL	87927VAF5	BAA2	7.599	6.3750 S	11/15/2033	86.80	5,000,000	4,969,612.26	4,380,829.17
TELECOM ITALIA CAPITAL	87927VAU2	BAA2	6.004	6.9990 S	6/4/2018	105.89	5,000,000	5,000,000.00	5,320,496.25
TELEFONICA EMISIONES	87938WAL7	BAA1	4.364	3.7290 S	4/27/2015	97.52	15,000,000	15,000,000.00	14,727,140.00
TELEFONICA EUROPE BV	879385AD4	BAA1	6.899	8.2500 S	9/15/2030	114.42	10,000,000	12,357,106.38	11,684,416.67
THOMSON CORPORATION	884903AZ8	BAA1	2.664	5.7000 S	10/1/2014	110.76	11,300,000	11,221,826.59	12,677,130.99
THOMSON REUTERS CORP	884903BB0	BAA1	3.954	6.5000 S	7/15/2018	116.46	10,000,000	9,926,105.16	11,945,422.22
TIME WARNER CABLE INC	88732JAH1	BAA2	3.904	5.8500 S	5/1/2017	110.82	5,000,000	4,888,662.89	5,589,800.00
TIME WARNER CABLE INC	88732JAL2	BAA2	4.304	6.7500 S	7/1/2018	115.54	10,000,000	9,993,304.91	11,891,300.00
TIME WARNER CABLE INC	88732JAN8	BAA2	6.049	7.3000 S	7/1/2038	116.66	10,000,000	9,971,365.44	12,028,772.22
TIME WARNER INC	00184AAG0	BAA2	5.899	7.7000 S	5/1/2032	121.68	18,200,000	18,098,539.96	22,379,144.67
TIME WARNER INC	887315BJ7	BAA2	4.004	7.2500 S	10/15/2017	119.12	12,493,000	13,801,787.50	15,073,123.77
UNILEVER (CPC INTL)	126149AD5	A1	5.119	7.2500 S	12/15/2026	123.04	5,380,000	5,795,252.27	6,636,672.36
UNION PACIFIC CORP	907818CW6	BAA2	3.854	5.6500 S	5/1/2017	110.00	4,000,000	3,977,082.57	4,437,786.67
UNION PACIFIC CORP	907818CZ9	BAA2	3.904	5.7500 S	11/15/2017	111.03	10,000,000	9,994,647.79	11,176,372.22
UNION PACIFIC CORP	907818DA3	BAA2	4.104	5.7000 S	8/15/2018	110.35	10,000,000	9,973,540.84	11,250,533.33
UNITED PARCEL SERVICE	911312AJ5	AA3	5.199	6.2000 S	1/15/2038	114.44	14,000,000	13,930,876.43	16,421,424.45
UNITED TECHNOLOGIES CORP	913017BJ7	A2	5.349	5.4000 S	5/1/2035	100.68	8,000,000	7,944,302.10	8,126,000.00
UNITEDHEALTH GROUP INC	91324PAM4	BAA1	2.914	4.8750 S	3/15/2015	107.71	356,000	353,890.23	388,539.88
US BANCORP	91159HGR5	AA3	2.614	4.2000 S	5/15/2014	105.09	5,000,000	5,209,294.84	5,281,083.33
US BANCORP	91159HGU8	AA3	2.764	3.1500 S	3/4/2015	101.51	5,000,000	4,992,643.90	5,126,687.50
VERIZON COMMUNICATIONS	92343VAM6	A3	3.904	6.1000 S	4/15/2018	113.81	26,902,000	28,342,931.84	30,963,066.14
VERIZON COMMUNICATIONS	92343VAP9	A3	5.749	6.9000 S	4/15/2038	115.74	5,000,000	4,938,121.58	5,859,783.33
VERIZON GLOBAL FDG CORP	92344GAT3	A3	0.999	7.3750 S	9/1/2012	110.51	10,000,000	10,430,869.03	11,296,833.33
VERIZON NEW JERSEY	92344UAA3	BAA1	1.749	5.8750 S	1/17/2012	104.25	5,000,000	5,004,028.82	5,346,369.44
VIACOM INC	925524BB5	BAA2	3.434	6.2500 S	4/30/2016	113.61	15,000,000	15,100,792.31	17,199,604.17
VIACOM INC	92553PAB8	BAA2	4.004	6.1250 S	10/5/2017	112.45	14,379,000	14,171,498.92	16,379,290.65
VODAFONE AIRTOUCH PLC	92857TAH0	BAA1	5.849	7.8750 S	2/15/2030	123.12	7,000,000	6,981,482.19	8,826,579.99
VODAFONE GROUP PLC	92857WAQ3	BAA1	5.649	6.1500 S	2/27/2037	106.79	5,000,000	4,854,720.66	5,445,266.67
WAL-MART STORES	931142CM3	AA2	5.249	6.2000 S	4/15/2038	113.70	13,000,000	12,996,072.98	14,950,505.55
WAL-MART STORES	931142CR2	AA2	2.414	2.8750 S	4/1/2015	101.85	5,000,000	4,970,313.87	5,128,387.50
WELLS FARGO & COMPANY	94974BEU0	A1	2.814	3.6250 S	4/15/2015	103.25	3,000,000	2,996,767.97	3,120,518.33
WELLS FARGO (WACHOVIA SUB	92976GAD3	AA3	3.264	4.8750 S	2/1/2015	106.11	13,925,000	13,641,077.01	15,058,529.81
WELLS FARGO (WACHOVIA SUB	92976GAJ0	AA3	5.899	6.6000 S	1/15/2038	109.41	7,800,000	7,263,998.01	8,771,048.00

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
<b>Group: FIXED INCOME - Internal</b>									
				<b>Portfolio: FI</b>	<b>FIXED INCOME</b>				
				<b>Instrument: COR</b>	<b>CORPORATE NOTES/BONDS</b>				
WELLS FARGO (WACHOVIA)	92976WBJ4	A1	1.697	5.5000 S	5/1/2013	108.66	5,000,000	4,994,360.63	5,478,933.33
WELLS FARGO BANK (SUB BANK)	94980VAA6	AA3	3.314	4.7500 S	2/9/2015	105.47	15,000,000	14,832,287.48	16,101,091.67
WELLS FARGO COMPANY	949746NW7	A1	1.149	5.2500 S	10/23/2012	107.33	15,000,000	14,993,350.49	16,247,950.00
XCEL ENERGY (CALL 11/15/19)	98389BAM2	BAA1	4.204	4.7000 S	5/15/2020	103.81	10,000,000	9,969,234.36	10,440,655.56
<b>CORPORATE NOTES/BONDS TOTAL</b>							2,205,318,000	2,237,997,383.31	2,387,863,354.94
				<b>Instrument: FHLMC</b>	<b>FEDERAL HOME LOAN MORTGAGE POOL</b>				
FHLMC GR 27-7196	31343H7H0	AAA	9.745	8.0000 M	8/1/2016	113.59	11,652	11,387.44	13,313.70
FHLMC GR 28-1743	31344K5C5	AAA	8.886	8.5000 M	11/1/2016	113.59	11,786	11,698.44	13,471.12
FHLMC GR 29-7925	313447YW8	AAA	9.127	8.5000 M	6/1/2017	113.59	29,631	29,326.80	33,868.43
FHLMC GR 30-6610	31345JKX4	AAA	8.981	8.0000 M	12/1/2018	113.59	5,359	5,280.88	6,123.79
FHLMC GR 30-6645	31345JL21	AAA	9.766	8.5000 M	2/1/2019	113.59	26,364	25,862.02	30,134.71
FHLMC GR 53-5060	31347STR6	AAA	6.551	8.5000 M	8/1/2017	113.59	32,422	33,051.96	37,059.22
FHLMC GR 55-5129	31290KVV6	AAA	0.025	12.0000 M	6/1/2020	100.00	21,153	21,152.53	21,364.06
FHLMC GR 55-5188	31290KXR5	AAA	7.008	8.5000 M	12/1/2018	113.59	16,068	16,068.34	18,366.50
<b>FEDERAL HOME LOAN MORTGAGE POOL TOTAL</b>							154,435	153,828.41	173,701.53
				<b>Instrument: FHLMC-G</b>	<b>FHLMC GOLD</b>				
FHLMC GOLD #A31402	31297LRX0	AAA	5.419	5.5000 M	2/1/2035	107.12	9,082,608	9,118,101.59	9,771,281.46
FHLMC GOLD 15YR #B14204	312966U51	AAA	4.513	4.5000 M	5/1/2019	105.59	5,567,015	5,565,922.65	5,898,975.89
FHLMC 10/20 #H09112	3128UNDR0	AAA	5.989	5.5000 M	11/1/2037	105.29	74,988,696	73,399,622.03	79,299,296.33
FHLMC GOLD # C00210	31292GGT7	AAA	7.578	8.0000 M	1/1/2023	114.21	658,510	666,730.23	756,480.65
FHLMC GOLD # G00198	31283GGF8	AAA	7.205	8.0000 M	1/1/2024	114.21	413,545	422,805.30	475,070.96
FHLMC GOLD #A01179	31295WJY5	AAA	7.238	8.0000 M	12/1/2019	114.08	56,546	56,946.21	64,883.54
FHLMC GOLD #A11732	31296K4R1	AAA	5.381	5.0000 M	8/1/2033	105.40	13,676,775	13,427,251.48	14,471,760.23
FHLMC GOLD #A11756	31296K5R0	AAA	4.848	5.0000 M	8/1/2033	105.40	10,666,001	10,753,625.09	11,285,979.55
FHLMC GOLD #A11952	31296LEZ0	AAA	4.756	5.0000 M	8/1/2033	105.40	15,212,846	15,402,409.56	16,097,117.92
FHLMC GOLD #A13227	31296MSQ3	AAA	5.172	5.0000 M	9/1/2033	105.40	20,312,410	20,164,924.98	21,493,102.91
FHLMC GOLD #A13315	31296MVG1	AAA	5.085	5.0000 M	9/1/2033	105.40	13,017,999	12,975,937.49	13,774,691.82
FHLMC GOLD #A13562	31296M5X3	AAA	5.172	5.0000 M	9/1/2033	105.40	9,693,979	9,620,649.36	10,257,457.56
FHLMC GOLD #A13802	31296NGK7	AAA	5.153	5.0000 M	9/1/2033	105.40	21,899,125	21,749,620.54	23,172,047.76
FHLMC GOLD #A14276	31296NXD4	AAA	5.339	5.5000 M	10/1/2033	107.33	19,100,599	19,230,610.13	20,587,453.41
FHLMC GOLD #A15228	31296PYZ9	AAA	5.796	5.0000 M	10/1/2033	105.40	30,670,193	29,472,315.73	32,452,948.82
FHLMC GOLD #A16641	31296RLW6	AAA	4.882	5.5000 M	12/1/2033	107.33	6,722,274	6,833,683.52	7,245,557.89
FHLMC GOLD #A16855	31296RTL2	AAA	5.317	5.5000 M	12/1/2033	107.33	6,612,830	6,655,974.72	7,127,594.89



# Monthly Market

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FHLMC-G	FHLMC GOLD				
FHLMC GOLD #A17666	31296SQT6	AAA	5.093	5.5000 M	1/1/2034	107.33	8,804,482	8,920,972.60	9,489,851.88
FHLMC GOLD #A24899	31297CNQ9	AAA	5.211	6.0000 M	7/1/2034	109.43	5,292,925	5,431,888.88	5,818,618.37
FHLMC GOLD #A26688	31297END4	AAA	5.407	6.0000 M	9/1/2034	109.43	4,585,206	4,672,669.49	5,040,609.11
FHLMC GOLD #A46033	3128K6V23	AAA	5.452	6.0000 M	7/1/2035	108.85	6,602,927	6,721,231.28	7,220,168.93
FHLMC GOLD #A94193	312942US2		3.878	4.0000 M	10/1/2040	99.42	20,851,524	20,938,943.44	20,800,924.78
FHLMC GOLD #A94694	312943GB3		4.003	4.0000 M	11/1/2040	99.42	59,651,242	59,657,768.58	59,506,488.34
FHLMC GOLD #A94696	312943GD9		3.956	4.0000 M	11/1/2040	99.42	9,098,663	9,104,314.58	9,076,583.91
FHLMC GOLD #A95129	312943VW0		3.964	4.0000 M	11/1/2040	99.42	16,207,699	16,212,730.22	16,168,368.02
FHLMC GOLD #C00290	31292GKB1	AAA	8.486	6.5000 M	1/1/2024	111.68	1,524,534	1,430,418.71	1,710,872.22
FHLMC GOLD #C00425	31292GPJ9	AAA	7.367	7.5000 M	10/1/2025	114.84	838,557	844,624.43	968,231.45
FHLMC GOLD #C00428	31292GPM2	AAA	7.337	7.5000 M	11/1/2025	114.84	580,207	585,000.18	669,929.89
FHLMC GOLD #C00438	31292GPX8	AAA	7.072	7.0000 M	12/1/2025	112.73	704,079	703,578.16	797,779.60
FHLMC GOLD #C00742	31292GZF6	AAA	7.208	6.5000 M	4/1/2029	112.39	591,051	562,972.64	667,489.36
FHLMC GOLD #C00760	31292GZZ2	AAA	7.289	6.5000 M	5/1/2029	112.39	1,380,799	1,306,690.44	1,559,373.10
FHLMC GOLD #C00785	31292G2S4	AAA	7.279	6.5000 M	6/1/2029	112.39	704,764	667,322.74	795,909.18
FHLMC GOLD #C00835	31292G4U7	AAA	7.028	6.5000 M	7/1/2029	112.39	2,204,873	2,126,210.04	2,490,021.38
FHLMC GOLD #C00896	31292G7H3	AAA	7.585	7.5000 M	12/1/2029	112.66	565,304	563,848.80	640,427.24
FHLMC GOLD #C00910	31292HAK0	AAA	7.703	7.5000 M	1/1/2030	112.67	311,700	308,526.81	353,139.94
FHLMC GOLD #C01271	31292HMU5	AAA	6.454	6.5000 M	12/1/2031	112.32	835,303	839,512.97	942,728.25
FHLMC GOLD #C01277	31292HM27	AAA	6.427	7.0000 M	11/1/2031	111.88	780,371	798,681.11	877,600.57
FHLMC GOLD #C01598	31292HX33	AAA	5.279	5.0000 M	8/1/2033	105.40	12,182,549	12,020,509.95	12,890,680.11
FHLMC GOLD #C01622	31292HYT5	AAA	5.213	5.0000 M	9/1/2033	105.40	14,985,121	14,838,540.61	15,856,156.33
FHLMC GOLD #C01623	31292HYU2	AAA	5.727	5.5000 M	9/1/2033	107.33	7,500,970	7,430,521.68	8,084,870.72
FHLMC GOLD #C01674	31292H2F0	AAA	5.400	5.5000 M	11/1/2033	107.33	16,227,076	16,308,148.68	17,490,245.97
FHLMC GOLD #C19467	31293FQU4	AAA	6.342	6.5000 M	12/1/2028	112.35	470,856	475,482.15	531,552.37
FHLMC GOLD #C22347	31293KTC0	AAA	6.236	6.0000 M	2/1/2029	109.90	851,091	840,449.81	939,569.88
FHLMC GOLD #C23918	31293MK76	AAA	6.556	6.5000 M	3/1/2029	112.39	479,397	479,075.87	541,395.91
FHLMC GOLD #C25795	31293PNL5	AAA	6.556	6.5000 M	4/1/2029	112.39	619,037	618,623.90	699,095.48
FHLMC GOLD #C28188	31293SCZ0	AAA	7.231	6.5000 M	6/1/2029	112.39	311,410	295,802.78	351,683.05
FHLMC GOLD #C29186	31293TF36	AAA	7.052	6.5000 M	7/1/2029	112.39	607,548	585,279.33	686,120.29
FHLMC GOLD #C29188	31293TF51	AAA	7.462	6.5000 M	5/1/2029	112.39	382,842	358,276.15	432,353.31
FHLMC GOLD #C29245	31293THW0	AAA	7.457	6.5000 M	7/1/2029	112.39	324,498	303,023.56	366,464.61
FHLMC GOLD #C29249	31293TH26	AAA	7.157	6.0000 M	7/1/2029	109.90	363,415	330,778.85	401,195.36
FHLMC GOLD #C29986	31293UCX0	AAA	7.138	6.5000 M	8/1/2029	112.39	392,252	374,718.23	442,980.08
FHLMC GOLD #C30083	31293VCU4	AAA	7.138	6.5000 M	8/1/2029	112.39	481,295	460,013.26	543,538.99

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FHLMC-G	FHLMC GOLD				
FHLMC GOLD #C30265	31293VJJ2	AAA	7.335	6.5000 M	8/1/2029	112.39	150,038	141,054.62	169,441.85
FHLMC GOLD #C35366	31294B6B6	AAA	7.703	7.5000 M	1/1/2030	112.66	218,068	215,843.41	247,046.76
FHLMC GOLD #C64130	31287PST1	AAA	6.424	6.5000 M	2/1/2032	112.33	1,297,189	1,307,246.14	1,464,107.18
FHLMC GOLD #C70138	31287XEK8	AAA	4.657	6.5000 M	8/1/2032	112.33	3,258,727	3,345,638.73	3,678,049.04
FHLMC GOLD #C80343	31335GLY9	AAA	7.387	7.0000 M	9/1/2025	112.73	478,041	471,670.49	541,660.42
FHLMC GOLD #C80349	31335GL60	AAA	7.393	7.5000 M	10/1/2025	114.84	591,668	595,383.22	683,163.22
FHLMC GOLD #D64823	3128F4LC3	AAA	7.386	7.0000 M	10/1/2025	112.73	233,184	230,093.85	264,216.48
FHLMC GOLD #D67588	3128F7ND2	AAA	7.015	7.0000 M	1/1/2026	112.73	263,527	263,930.93	298,597.94
FHLMC GOLD #E69095	31280QC89	AAA	3.737	6.5000 M	2/1/2013	108.86	36,811	36,865.77	40,273.33
FHLMC GOLD #G00474	31283GQ34	AAA	7.110	9.0000 M	4/1/2025	112.78	495,343	509,584.09	562,367.44
FHLMC GOLD #G00487	31283GRG4	AAA	6.427	7.0000 M	6/1/2026	112.58	396,262	401,748.29	448,439.65
FHLMC GOLD #G00853	31283G5N3	AAA	6.478	7.0000 M	1/1/2028	112.58	1,150,483	1,166,448.89	1,301,970.64
FHLMC GOLD #G00920	31283HAV7	AAA	6.392	7.0000 M	5/1/2028	112.06	368,768	373,011.36	415,407.59
FHLMC GOLD #G00921	31283HAW5	AAA	6.644	7.5000 M	4/1/2028	114.96	475,238	481,569.77	549,293.97
FHLMC GOLD #G00983	31283HCU7	AAA	6.552	6.5000 M	11/1/2028	112.35	406,153	405,922.40	458,508.67
FHLMC GOLD #G01309	31283HN27	AAA	6.410	7.0000 M	8/1/2031	111.88	313,772	321,302.91	352,865.75
FHLMC GOLD #G01477	31283HUA1	AAA	5.623	6.0000 M	12/1/2032	109.85	2,346,957	2,387,650.84	2,589,820.48
FHLMC GOLD #G01534	31283HV36	AAA	5.753	6.0000 M	4/1/2033	109.94	3,235,817	3,271,614.45	3,573,603.86
FHLMC GOLD #G01823	3128LXAY6	AAA	5.461	6.0000 M	5/1/2035	109.43	6,067,198	6,173,854.63	6,669,792.42
FHLMC GOLD #G01886	3128LXCX6	AAA	5.674	4.5000 M	8/1/2035	103.02	10,441,004	9,771,919.65	10,794,954.17
FHLMC GOLD #G01890	3128LXC32	AAA	5.504	4.5000 M	10/1/2035	103.02	9,774,941	9,230,201.99	10,106,311.19
FHLMC GOLD #G02086	3128LXJ76	AAA	5.702	5.0000 M	2/1/2036	105.25	61,446,225	59,296,139.38	64,928,792.50
FHLMC GOLD #G02178	3128LXM31	AAA	5.896	4.5000 M	3/1/2036	103.02	13,093,311	12,081,590.65	13,537,174.03
FHLMC GOLD #G02231	3128LXPQ7	AAA	5.943	4.5000 M	6/1/2036	103.02	12,418,529	11,424,950.99	12,839,517.10
FHLMC GOLD #G08003	3128MJAD2	AAA	5.152	6.0000 M	7/1/2034	109.43	11,835,891	12,120,610.70	13,011,431.14
FHLMC GOLD #G08006	3128MJAG5	AAA	5.034	6.0000 M	8/1/2034	109.43	11,656,499	11,937,882.40	12,814,222.71
FHLMC GOLD #G08122	3128MJD49	AAA	5.924	5.5000 M	4/1/2036	106.78	38,141,462	37,259,657.65	40,900,361.16
FHLMC GOLD #G10790	31283J2X8	AAA	6.350	6.5000 M	3/1/2013	108.86	202,082	202,391.37	221,089.15
FHLMC GOLD #GO1O41	31283HEN1	AAA	7.162	6.0000 M	6/1/2029	109.90	1,006,389	922,773.44	1,111,013.28
FHLMC GOLD #N30126(RELO)	31281AD74	AAA	4.861	6.0000 M	8/1/2032	109.94	4,665,904	4,783,747.33	5,152,977.98
FHLMC GOLD 15YR #B11726	3129634K4	AAA	4.235	5.0000 M	1/1/2019	106.91	12,783,087	13,009,043.17	13,719,405.17
FHLMC GOLD 15YR #B11949	312964EW5	AAA	4.267	5.0000 M	1/1/2019	106.91	7,702,895	7,834,239.37	8,267,106.65
FHLMC GOLD 15YR #B15067	312967TY8	AAA	5.171	4.5000 M	6/1/2019	105.59	7,480,082	7,332,577.76	7,926,118.99
FHLMC GOLD 15YR #E76026	3128GAVT0	AAA	6.113	6.0000 M	4/1/2014	108.11	476,017	475,434.01	517,011.58
FHLMC GOLD 15YR #E94584	3128H2CV3	AAA	4.588	5.0000 M	2/1/2018	106.85	3,891,118	3,933,916.40	4,173,949.86

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FHLMC-G	FHLMC GOLD				
FHLMC GOLD 15YR #E96175	3128H32G5	AAA	4.080	4.5000 M	5/1/2018	105.54	4,876,846	4,932,895.13	5,165,457.87
FHLMC GOLD 15YR #E98671	3128H6T46	AAA	4.573	4.5000 M	8/1/2018	105.54	20,382,020	20,343,095.69	21,588,227.57
FHLMC GOLD 15YR #G10703	31283JX89	AAA	7.115	7.5000 M	7/1/2012	108.86	138,661	138,711.24	151,818.95
FHLMC GOLD 15YR #G10707	31283JYC9	AAA	6.891	7.0000 M	7/1/2012	108.86	149,934	150,065.43	164,099.10
FHLMC GOLD 15YR #G10710	31283JYF2	AAA	7.046	7.5000 M	7/1/2012	108.86	211,709	212,258.19	231,797.76
FHLMC GOLD 15YR #G13678	3128MCJX4	AAA	3.070	4.5000 M	12/1/2019	105.54	19,053,340	19,836,783.11	20,180,916.58
FHLMC GOLD 15YR #G13815	3128MCN84	AAA	3.391	4.5000 M	5/1/2025	104.83	95,123,899	98,512,345.10	100,077,000.21
FHLMC GOLD 15YR #G18002	3128MMAC7	AAA	5.018	5.0000 M	7/1/2019	106.91	8,215,911	8,213,459.97	8,817,699.09
FHLMC GOLD 15YR #J12020	3128PRG52	AAA	3.656	4.0000 M	4/1/2025	102.99	76,752,378	77,807,665.75	79,304,650.06
FHLMC GOLD 20YR #C90524	31335HSM6	AAA	6.351	6.5000 M	2/1/2022	111.07	2,154,515	2,169,788.16	2,404,733.19
FHLMC GOLD 20YR #C90945	3128P7BN2	AAA	5.483	5.0000 M	1/1/2026	105.86	16,702,683	16,376,851.93	17,751,722.35
TBA 30YR FG 3.5%	MBS30YG35		4.537	3.5000 M	12/1/2040	95.43	28,357,500	26,474,384.77	27,060,711.52
TBA 30YR FG4.0%	MBS30YG40		4.295	4.0000 M	12/1/2040	99.42	81,900,455	80,416,216.81	81,427,889.28
<b>FHLMC GOLD TOTAL</b>							1,039,466,043	1,032,936,313.85	1,088,741,506.45
				Instrument: FNMA	FEDERAL NATIONAL MORTGAGE ASSN POOL				
FNMA 10/20 POOL #256973	31371NMW2	AAA	5.830	6.5000 M	11/1/2037	109.73	10,295,323	10,400,133.55	11,352,824.46
FNMA 10/20 POOL #946051	31413HQC5	AAA	5.672	6.5000 M	9/1/2037	109.73	1,554,137	1,569,406.78	1,713,773.22
FNMA 10/20 POOL #952210	31413QKX5	AAA	5.683	6.5000 M	11/1/2037	109.73	5,335,988	5,388,098.17	5,884,083.20
FNMA 10/20 POOL #953251	31413RQC3	AAA	5.693	6.5000 M	10/1/2037	109.73	3,123,323	3,154,119.86	3,444,140.27
FNMA 10/20 POOL #955700	31413UGH6	AAA	5.894	6.5000 M	11/1/2037	109.73	12,113,216	12,234,695.93	13,357,445.68
FNMA 10/20 POOL #959357	31413YJA0	AAA	5.878	6.5000 M	11/1/2037	109.73	7,020,851	7,093,369.56	7,742,009.01
FNMA 20YR POOL # 253886	31371J6X7	AAA	6.383	6.5000 M	7/1/2021	111.07	580,552	582,429.39	647,940.36
FNMA 20YR POOL #254296	31371KNM9	AAA	6.383	6.5000 M	4/1/2022	111.08	1,839,124	1,845,842.27	2,052,768.89
FNMA 20YR POOL #254305	31371KNW7	AAA	6.055	6.5000 M	5/1/2022	111.08	2,508,252	2,545,966.11	2,799,627.69
FNMA 20YR POOL #254764	31371K5Z0	AAA	4.993	5.5000 M	6/1/2023	108.13	11,332,047	11,484,361.59	12,305,394.77
FNMA 20YR POOL #254800	31371K7M7	AAA	4.986	5.5000 M	7/1/2023	108.13	13,277,669	13,459,567.85	14,418,132.02
FNMA 20YR POOL #254831	31371LA82	AAA	4.633	5.0000 M	8/1/2023	106.91	8,005,553	8,106,784.60	8,591,853.12
FNMA 20YR POOL #255030	31371LHF9	AAA	4.960	5.5000 M	12/1/2023	108.13	5,645,631	5,735,499.41	6,130,553.04
FNMA 20YR POOL #255362	31371LTT6	AAA	5.171	6.0000 M	8/1/2024	109.13	8,486,961	8,671,293.18	9,304,001.11
FNMA 20YR POOL #255628	31371L4M8	AAA	4.795	5.5000 M	2/1/2025	108.03	8,502,867	8,651,960.49	9,224,533.44
FNMA 20YR POOL #255668	31371L6D6	AAA	4.830	5.5000 M	3/1/2025	107.67	9,028,326	9,178,378.01	9,761,907.85
FNMA 20YR POOL #255731	31371MA80	AAA	4.957	5.0000 M	6/1/2025	106.30	18,603,988	18,619,556.15	19,852,812.14
FNMA 20YR POOL #256086	31371MNB9	AAA	5.455	5.0000 M	12/1/2025	106.30	10,161,911	9,967,231.48	10,844,046.40
FNMA 20YR POOL #357700	31376KKM7	AAA	4.826	5.5000 M	1/1/2025	108.03	10,734,484	10,912,880.46	11,645,555.44

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

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Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FNMA	FEDERAL NATIONAL MORTGAGE ASSN POOL				
FNMA 20YR POOL #756581	31403SRA6	AAA	4.890	6.0000 M	11/1/2023	109.24	182,027	187,262.74	199,751.46
FNMA DWARF POOL #253884	31371J6V1	AAA	5.761	6.5000 M	8/1/2016	108.94	983,540	1,001,224.20	1,076,795.46
FNMA DWARF POOL #254510	31371KVB4	AAA	3.878	5.0000 M	11/1/2017	107.02	17,898,832	18,241,378.42	19,230,087.36
FNMA DWARF POOL #254991	31371LF87	AAA	4.644	5.5000 M	11/1/2018	108.09	7,876,916	8,013,779.98	8,549,946.46
FNMA DWARF POOL #313313	31374GAN7	AAA	5.514	6.0000 M	12/1/2011	108.41	124,802	124,801.67	135,922.74
FNMA DWARF POOL #323980	31374T2M0	AAA	6.148	6.0000 M	4/1/2014	108.48	706,720	704,325.72	770,169.67
FNMA DWARF POOL #357350	31376J5K1	AAA	4.673	5.5000 M	2/1/2018	108.09	3,409,617	3,468,865.13	3,700,945.71
FNMA DWARF POOL #357740	31376KLV6	AAA	4.855	5.5000 M	3/1/2020	108.00	7,409,130	7,527,810.70	8,036,040.89
FNMA DWARF POOL #420835	31379JPU4	AAA	6.236	6.0000 M	7/1/2013	108.41	270,218	269,354.25	294,297.64
FNMA DWARF POOL #429755	31379UMC2	AAA	6.180	6.0000 M	5/1/2013	108.41	308,064	307,389.79	335,516.01
FNMA DWARF POOL #431241	31379WBJ5	AAA	6.236	6.0000 M	7/1/2013	108.41	306,400	305,423.76	333,703.56
FNMA DWARF POOL #433207	31379YGQ0	AAA	6.236	6.0000 M	7/1/2013	108.41	410,005	408,776.12	446,540.43
FNMA DWARF POOL #437914	31380EN75	AAA	6.236	6.0000 M	8/1/2013	108.41	442,437	441,052.78	481,862.28
FNMA DWARF POOL #437946	31380EP73	AAA	6.178	6.0000 M	7/1/2013	108.41	376,471	375,572.62	410,018.51
FNMA DWARF POOL #535213	31384VSA1	AAA	6.025	7.0000 M	3/1/2015	109.15	608,645	616,998.56	667,910.57
FNMA DWARF POOL #545299	31385HX49	AAA	5.676	6.5000 M	11/1/2016	108.94	969,887	986,877.54	1,061,848.32
FNMA DWARF POOL #555249	31385WZN2	AAA	4.673	5.5000 M	2/1/2018	107.99	4,172,383	4,244,939.61	4,524,796.79
FNMA DWARF POOL #657369	31390VJN5	AAA	3.152	5.5000 M	9/1/2017	107.99	2,776,627	2,843,033.78	3,011,150.25
FNMA DWARF POOL #668818	31391KAT4	AAA	4.781	5.0000 M	11/1/2017	107.02	5,417,289	5,470,486.17	5,820,208.68
FNMA DWARF POOL #672338	31391N4X6	AAA	4.880	5.0000 M	12/1/2017	107.02	2,863,553	2,876,355.85	3,076,534.25
FNMA DWARF POOL #678432	31391VVZ3	AAA	4.739	5.0000 M	12/1/2017	107.02	3,541,644	3,563,109.10	3,805,059.94
FNMA DWARF POOL #707774	31401GJT2	AAA	2.602	4.5000 M	6/1/2018	105.86	22,261,568	23,282,918.86	23,649,799.18
FNMA DWARF POOL #712352	31401ML90	AAA	3.603	5.0000 M	6/1/2018	107.17	4,637,072	4,710,808.54	4,989,056.67
FNMA DWARF POOL #720692	31401WUR8	AAA	3.604	5.0000 M	6/1/2018	107.17	4,079,715	4,153,968.72	4,389,392.32
FNMA DWARF POOL #820408	31406UNZ7	AAA	4.856	5.5000 M	4/1/2020	108.00	4,461,704	4,533,367.70	4,839,223.81
FNMA DWARF POOL #AD2331	31418PSV8	AAA	3.583	4.0000 M	3/1/2025	103.22	16,337,050	16,586,761.11	16,917,233.35
FNMA POOL # 125248	31365EBR3	AAA	6.686	7.0000 M	10/1/2023	112.98	808,055	816,648.74	917,637.89
FNMA POOL # 266202	31371YU33	AAA	6.706	6.5000 M	1/1/2024	111.79	758,278	753,246.50	851,764.04
FNMA POOL # 268312	31372CAM0	AAA	6.801	6.5000 M	1/1/2024	111.78	402,541	398,656.23	452,133.12
FNMA POOL # 50965	313615TW6	AAA	6.711	6.5000 M	1/1/2024	111.78	1,923,226	1,909,911.02	2,160,161.01
FNMA POOL #1500	31360BUZ5	AAA	8.300	14.7500 M	3/1/2012	114.64	1,203	1,203.13	1,394.06
FNMA POOL #190031	31368HA86	AAA	7.101	8.0000 M	12/1/2019	113.96	152,162	153,994.75	174,411.07
FNMA POOL #190101	31368HDE0	AAA	7.216	8.0000 M	1/1/2023	113.96	245,298	248,406.35	281,164.33
FNMA POOL #2440	31360CV90	AAA	8.875	14.7500 M	8/1/2012	113.69	2,562	2,575.89	2,943.81
FNMA POOL #2459	31360CWU2	AAA	9.084	8.5000 M	6/1/2015	114.55	1,717	1,717.45	1,979.50

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Portfolio: FI    FIXED INCOME

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FNMA	FEDERAL NATIONAL MORTGAGE ASSN POOL				
FNMA POOL #252645	31371HTA6	AAA	7.498	6.5000 M	8/1/2029	112.60	942,508	898,518.21	1,066,397.36
FNMA POOL #252981	31371H6S2	AAA	7.054	7.5000 M	1/1/2030	113.84	315,728	319,958.96	361,410.68
FNMA POOL #253481	31371JRA4	AAA	7.865	8.0000 M	9/1/2030	113.96	790,591	795,850.53	906,244.13
FNMA POOL #254479	31371KUC3	AAA	4.738	6.5000 M	10/1/2032	112.60	1,680,257	1,724,069.48	1,901,087.55
FNMA POOL #254514	31371KVF5	AAA	5.748	5.5000 M	11/1/2032	107.66	4,991,014	4,934,637.37	5,396,251.18
FNMA POOL #254548	31371KWH0	AAA	5.694	5.5000 M	11/1/2032	107.66	13,468,353	13,340,986.30	14,561,893.33
FNMA POOL #254981	31371LFW4	AAA	5.298	6.0000 M	11/1/2033	110.22	4,503,543	4,597,699.27	4,986,142.34
FNMA POOL #255028	31371LHD4	AAA	5.458	5.5000 M	1/1/2034	107.71	8,998,472	9,008,505.18	9,733,676.78
FNMA POOL #255230	31371LPP8	AAA	5.608	5.0000 M	6/1/2034	105.52	10,708,094	10,366,107.27	11,344,226.62
FNMA POOL #28017	31361DDW6	AAA	8.775	8.5000 M	6/1/2016	114.57	5,132	5,111.57	5,916.52
FNMA POOL #313945	31374GWE3	AAA	6.101	6.5000 M	1/1/2028	112.17	2,418,171	2,479,294.79	2,725,585.05
FNMA POOL #323500	31374TKM0	AAA	7.839	7.0000 M	1/1/2029	113.02	564,992	535,540.60	641,821.96
FNMA POOL #357705	31376KKS4	AAA	5.366	5.5000 M	2/1/2035	107.59	19,914,086	20,008,033.47	21,517,434.90
FNMA POOL #408220	31378TPD1	AAA	6.433	6.0000 M	1/1/2028	110.16	391,866	382,922.75	433,654.32
FNMA POOL #433690	31379YXT5	AAA	6.205	6.0000 M	11/1/2028	110.16	881,563	871,398.40	975,572.82
FNMA POOL #440702	31380HRX7	AAA	6.205	6.0000 M	11/1/2028	110.16	1,574,112	1,556,199.15	1,741,974.75
FNMA POOL #481713	31382GDS3	AAA	6.237	6.0000 M	2/1/2029	110.19	3,182,087	3,142,601.41	3,522,125.19
FNMA POOL #487317	31382NK68	AAA	6.498	6.5000 M	4/1/2029	112.60	559,881	560,318.31	633,475.07
FNMA POOL #487367	31382NMQ2	AAA	6.527	6.5000 M	4/1/2029	112.60	595,844	595,277.97	674,165.81
FNMA POOL #490228	31382RSR5	AAA	6.497	6.5000 M	3/1/2029	112.60	668,072	668,583.75	755,887.29
FNMA POOL #490800	31382SGH8	AAA	7.516	6.5000 M	4/1/2029	112.60	678,852	646,847.95	768,084.47
FNMA POOL #493925	31382VVS0	AAA	6.498	6.5000 M	4/1/2029	112.60	726,390	726,970.59	821,871.54
FNMA POOL #493926	31382VVT8	AAA	6.516	6.5000 M	4/1/2029	112.60	286,716	286,626.81	324,404.03
FNMA POOL #494126	31382V4K7	AAA	6.516	6.5000 M	4/1/2029	112.60	676,219	676,014.03	765,105.21
FNMA POOL #494181	31382V6S8	AAA	6.530	6.5000 M	4/1/2029	112.60	524,446	523,881.47	593,383.03
FNMA POOL #494232	31382WA93	AAA	6.530	6.5000 M	4/1/2029	112.60	716,574	715,821.48	810,764.72
FNMA POOL #50930	31361SST4	AAA	6.778	7.0000 M	11/1/2023	112.98	1,090,631	1,099,527.66	1,238,535.30
FNMA POOL #50947	313615TC0	AAA	6.775	7.0000 M	12/1/2023	112.98	1,043,313	1,052,041.16	1,184,799.72
FNMA POOL #535041	31384VLW0	AAA	7.753	7.0000 M	12/1/2029	113.05	282,812	266,696.44	321,357.68
FNMA POOL #535116	31384VN99	AAA	7.053	7.5000 M	1/1/2030	113.84	799,505	810,036.91	915,185.21
FNMA POOL #535704	31384WDH0	AAA	5.179	5.5000 M	12/1/2030	107.49	3,969,540	3,990,937.54	4,285,171.65
FNMA POOL #545998	31385JRT7	AAA	5.490	6.0000 M	11/1/2032	110.16	7,608,050	7,753,286.00	8,419,067.84
FNMA POOL #555783	31385XM87	AAA	5.739	4.5000 M	10/1/2033	103.30	12,857,100	11,978,377.31	13,329,598.04
FNMA POOL #558684	31386BUH5	AAA	7.194	7.5000 M	1/1/2031	113.71	305,761	309,077.24	349,595.11
FNMA POOL #563868	31386HMR9	AAA	7.195	7.5000 M	1/1/2031	113.71	82,554	83,499.13	94,388.71

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FNMA	FEDERAL NATIONAL MORTGAGE ASSN POOL				
FNMA POOL #593826	31387TVT8	AAA	6.699	6.5000 M	8/1/2029	112.61	1,088,657	1,074,560.56	1,231,790.21
FNMA POOL #636697	31389VKJ5	AAA	6.562	6.0000 M	5/1/2032	110.16	1,655,314	1,566,951.22	1,831,770.46
FNMA POOL #655619	31390TK81	AAA	4.666	6.5000 M	8/1/2032	112.60	1,792,184	1,833,184.37	2,027,724.22
FNMA POOL #676661	31391TWW4	AAA	3.694	5.5000 M	1/1/2033	107.66	24,713,094	26,037,667.47	26,719,632.26
FNMA POOL #683040	31400BZD1	AAA	4.127	6.0000 M	2/1/2033	110.22	1,678,029	1,733,716.60	1,857,846.60
FNMA POOL #685522	31400ESK7	AAA	5.280	6.0000 M	10/1/2033	110.22	8,718,532	8,893,808.87	9,652,810.40
FNMA POOL #695206	31400RKT7	AAA	5.236	6.0000 M	3/1/2033	110.22	7,411,141	7,570,622.01	8,205,318.31
FNMA POOL #708935	31401HSY9	AAA	5.695	5.5000 M	6/1/2033	107.71	13,080,203	12,936,252.45	14,148,898.73
FNMA POOL #709592	31401JKD9	AAA	5.124	5.5000 M	5/1/2033	107.71	8,402,685	8,457,926.76	9,089,212.37
FNMA POOL #713975	31401PFQ2	AAA	5.556	5.5000 M	7/1/2033	107.71	12,157,294	12,122,850.46	13,150,584.95
FNMA POOL #725424	31402C4H2	AAA	5.182	5.5000 M	4/1/2034	107.71	31,048,884	31,332,214.07	33,585,680.97
FNMA POOL #734917	31402QPA3	AAA	5.353	5.0000 M	8/1/2033	105.64	10,148,317	9,964,592.32	10,762,459.27
FNMA POOL #735230	31402QY39	AAA	5.133	5.5000 M	2/1/2035	107.59	12,490,490	12,628,933.38	13,496,140.48
FNMA POOL #735503	31402RDG1	AAA	5.354	6.0000 M	4/1/2035	109.75	10,616,754	10,805,064.65	11,704,758.88
FNMA POOL #735578	31402RFT1	AAA	5.829	5.0000 M	6/1/2035	105.48	100,074,517	95,832,195.76	105,972,575.97
FNMA POOL #739713	31402VYJ3	AAA	5.246	6.0000 M	10/1/2033	110.22	3,964,812	4,048,915.76	4,389,680.95
FNMA POOL #740242	31402WLX4	AAA	5.234	5.5000 M	9/1/2033	107.71	14,833,488	14,954,272.82	16,045,432.87
FNMA POOL #741907	31402YGQ1	AAA	5.416	4.5000 M	10/1/2033	103.30	11,087,253	10,519,623.84	11,494,709.81
FNMA POOL #745418	31403DDX4	AAA	5.898	5.5000 M	4/1/2036	107.51	13,223,278	12,965,511.96	14,277,217.66
FNMA POOL #745754	31403DQF9	AAA	5.736	5.0000 M	9/1/2034	105.64	11,406,657	10,974,080.55	12,096,950.35
FNMA POOL #751558	31403K5T6	AAA	5.187	6.0000 M	11/1/2033	110.22	1,681,204	1,719,642.57	1,861,361.58
FNMA POOL #773358	31404NE77	AAA	5.749	4.5000 M	5/1/2034	103.21	8,405,622	7,824,353.31	8,706,627.29
FNMA POOL #773572	31404NMV5	AAA	5.249	4.5000 M	5/1/2034	103.21	7,769,176	7,439,400.72	8,047,390.39
FNMA POOL #783691	31405AUQ4	AAA	5.742	4.5000 M	6/1/2034	103.21	8,111,002	7,555,024.10	8,401,456.87
FNMA POOL #791281	31405KCS8	AAA	5.213	5.5000 M	9/1/2034	107.59	10,759,392	10,857,539.04	11,625,666.96
FNMA POOL #791403	31405KGL9	AAA	5.200	5.5000 M	10/1/2034	107.59	4,148,033	4,187,775.32	4,482,004.83
FNMA POOL #795056	31405PH94	AAA	5.200	5.5000 M	10/1/2034	107.59	7,206,685	7,275,752.82	7,786,919.43
FNMA POOL #810101	31406HAA5	AAA	5.605	5.5000 M	3/1/2035	107.51	6,624,185	6,591,942.06	7,152,154.75
FNMA POOL #827944	31407DZH1	AAA	5.130	5.5000 M	5/1/2035	107.51	15,995,708	16,165,907.41	17,270,618.83
FNMA POOL #832443	31407JZG0	AAA	6.012	5.0000 M	9/1/2035	105.48	26,869,485	25,431,019.99	28,453,083.32
FNMA POOL #834648	31407MHZ1	AAA	5.810	5.0000 M	8/1/2035	105.48	14,212,068	13,606,805.42	15,049,679.95
FNMA POOL #842755	31407WH89	AAA	5.986	5.0000 M	10/1/2035	105.48	25,068,356	23,757,148.20	26,545,801.54
FNMA POOL #844154	31407XZT1	AAA	5.792	5.5000 M	11/1/2035	107.51	10,678,551	10,523,845.57	11,529,666.89
FNMA POOL #844738	31407YPX1	AAA	5.840	5.5000 M	12/1/2035	107.51	14,654,801	14,406,169.88	15,822,837.70
FNMA POOL #889193	31410G3A9	AAA	3.769	5.5000 M	2/1/2035	107.71	66,240,514	69,689,413.95	71,652,584.89

Group: FIXED INCOME - Internal

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FNMA	FEDERAL NATIONAL MORTGAGE ASSN POOL				
FNMA POOL #889582	31410KJ39	AAA	5.609	5.0000 M	12/1/2036	105.48	32,057,383	31,038,357.50	33,946,738.34
FNMA POOL #960605	31414AU67	AAA	5.860	5.0000 M	8/1/2037	105.48	91,342,191	87,268,241.67	96,725,595.48
FNMA POOL #AE0548	31419ATE7		3.223	4.5000 M	11/1/2040	102.75	62,206,709	64,971,436.03	64,147,558.71
FNMA POOL #AE8749	31419KWK7		4.120	4.0000 M	12/1/2040	99.63	36,000,000	35,686,819.24	35,933,360.00
FNMA POOL #AE9681	31419LXK4		4.116	4.0000 M	12/1/2040	99.63	74,461,670	73,836,664.18	74,431,388.73
FNMA POOL #AE9758	31419LZY2		3.982	4.0000 M	12/1/2040	99.63	45,000,000	44,994,769.78	44,981,700.00
FNMA POOL #MA0583	31417YUH8		4.079	4.0000 M	12/1/2040	99.63	71,866,988	71,414,782.59	71,837,762.01
TBA 30YR FN 3.5%	MBS30YF35		4.590	3.5000 M	12/1/2040	95.65	53,730,000	49,933,219.92	51,392,207.70
<b>FEDERAL NATIONAL MORTGAGE ASSN POOL TOTAL</b>							1,368,761,698	1,359,274,811.93	1,444,302,421.07
				Instrument: GNMA	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				
GNMA POOL # 377622	36204RPF9	AAA	7.077	7.0000 M	10/15/2025	114.80	751,355	750,750.47	866,923.81
GNMA POOL # 410297	36206FX23	AAA	7.320	7.5000 M	11/15/2025	113.82	218,285	220,552.31	249,824.66
GNMA POOL # 414637	36206LS26	AAA	7.077	7.0000 M	10/15/2025	114.80	217,992	217,813.76	251,522.24
GNMA POOL #196063	36217KWY0	AAA	9.553	8.5000 M	3/1/2017	114.81	21,113	20,742.47	24,388.79
GNMA POOL #221981	36218GRA6	AAA	9.724	9.0000 M	10/1/2017	114.81	213,258	210,706.21	246,430.08
GNMA POOL #327203	36224FNU0	AAA	7.731	6.5000 M	2/1/2024	113.75	24,033	22,761.87	27,467.17
GNMA POOL #337519	36224S4C3	AAA	7.877	6.5000 M	9/1/2023	113.75	391,351	368,553.86	447,277.36
GNMA POOL #345139	36203CLU4	AAA	8.181	6.5000 M	12/1/2023	113.75	458,421	425,879.83	523,931.88
GNMA POOL #345605	36203C3N0	AAA	7.738	6.5000 M	3/1/2024	114.11	891,118	843,971.90	1,021,708.78
GNMA POOL #345921	36203DG61	AAA	8.179	6.5000 M	1/1/2024	113.75	617,937	573,803.68	706,244.70
GNMA POOL #345990	36203DKB5	AAA	7.866	6.5000 M	12/1/2023	113.75	499,232	470,429.10	570,575.78
GNMA POOL #346013	36203DK25	AAA	8.512	6.5000 M	1/1/2024	113.75	1,243,093	1,138,742.93	1,420,739.62
GNMA POOL #346691	36203EC48	AAA	8.520	7.5000 M	8/15/2023	114.57	163,771	157,683.07	188,657.80
GNMA POOL #346927	36203ELG1	AAA	7.872	6.5000 M	12/1/2023	113.75	600,231	566,070.84	686,007.67
GNMA POOL #347041	36203EP28	AAA	8.392	6.5000 M	1/1/2024	113.75	535,713	493,078.56	612,270.19
GNMA POOL #351410	36203KKX1	AAA	8.149	6.5000 M	1/1/2024	113.75	1,160,960	1,080,781.19	1,326,868.93
GNMA POOL #352113	36203LDS8	AAA	8.520	7.5000 M	8/15/2023	114.57	218,584	210,464.57	251,800.02
GNMA POOL #354587	36203N2U1	AAA	8.524	7.5000 M	5/15/2023	114.57	116,581	112,253.72	134,296.98
GNMA POOL #354610	36203N3T3	AAA	8.518	7.5000 M	7/15/2023	114.57	110,052	105,960.97	126,775.20
GNMA POOL #354687	36203N6Y9	AAA	7.736	6.5000 M	11/1/2023	113.75	212,883	201,672.54	243,305.36
GNMA POOL #354693	36203N7E2	AAA	8.109	7.0000 M	11/1/2023	114.87	471,758	451,357.68	544,645.83
GNMA POOL #354733	36203PBA0	AAA	8.510	6.5000 M	1/1/2024	113.75	519,696	476,013.38	593,963.48
GNMA POOL #354739	36203PBG7	AAA	8.507	6.5000 M	1/1/2024	113.75	1,468,130	1,344,828.36	1,677,935.37
GNMA POOL #354798	36203PDB6	AAA	7.452	7.0000 M	4/1/2024	114.51	1,072,048	1,054,351.18	1,233,845.47

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: GNMA	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				
GNMA POOL #354809	36203PDN0	AAA	7.842	6.5000 M	4/1/2024	114.11	634,433	597,367.57	727,406.73
GNMA POOL #366657	36204DJA8	AAA	8.183	6.5000 M	12/1/2023	113.75	904,984	840,577.14	1,034,312.51
GNMA POOL #366685	36204DJ67	AAA	8.415	6.5000 M	1/1/2024	113.75	268,383	246,851.33	306,736.90
GNMA POOL #366737	36204DLS6	AAA	8.208	6.5000 M	4/1/2024	114.11	1,678,060	1,555,905.30	1,923,974.11
GNMA POOL #366792	36204DNH8	AAA	8.127	6.5000 M	5/1/2024	114.11	594,553	552,997.82	681,682.26
GNMA POOL #371713	36204J3W4	AAA	7.729	6.5000 M	4/1/2024	114.11	492,632	466,394.12	564,825.34
GNMA POOL #376371	36204QCG3	AAA	7.241	7.0000 M	1/1/2024	114.87	1,432,998	1,422,115.85	1,654,400.62
GNMA POOL #376506	36204QGP9	AAA	7.789	6.5000 M	5/1/2024	114.11	697,080	657,874.20	799,234.27
GNMA POOL #376507	36204QGG7	AAA	8.171	6.5000 M	5/1/2024	114.11	166,158	154,204.42	190,507.76
GNMA POOL #379194	36204TGB4	AAA	8.177	6.5000 M	1/1/2024	114.11	817,849	760,656.30	937,702.13
GNMA POOL #385849	36205BTE2	AAA	8.467	7.5000 M	8/15/2024	113.87	32,231	31,044.88	36,902.89
GNMA POOL #412373	36206JCJ1	AAA	6.954	7.0000 M	11/15/2027	114.18	164,153	164,944.49	188,387.79
GNMA POOL #412383	36206JCU6	AAA	6.930	7.0000 M	12/15/2027	114.18	365,433	372,830.33	419,383.20
GNMA POOL #412389	36206JC28	AAA	6.798	7.0000 M	12/15/2027	114.18	274,467	278,071.52	314,986.91
GNMA POOL #413442	36206KHT1	AAA	7.495	7.5000 M	10/15/2025	113.82	714,296	716,559.28	817,505.08
GNMA POOL #413451	36206KH46	AAA	7.349	7.5000 M	10/15/2025	113.82	542,018	547,035.35	620,334.14
GNMA POOL #414636	36206LSZ3	AAA	7.495	7.5000 M	10/15/2025	113.82	117,894	118,270.68	134,929.02
GNMA POOL #414675	36206LT82	AAA	7.349	7.5000 M	10/15/2025	113.82	115,097	116,168.02	131,727.78
GNMA POOL #416782	36206N6T7	AAA	7.265	7.5000 M	11/15/2025	113.82	393,458	398,419.56	450,308.82
GNMA POOL #461111	36208UGU5	AAA	6.798	7.0000 M	12/15/2027	114.18	241,716	244,880.82	277,400.84
GNMA POOL #462363	36208VTU9	AAA	6.954	7.0000 M	11/15/2027	114.18	194,391	195,328.48	223,090.12
GNMA POOL #462495	36208VXY6	AAA	6.748	7.0000 M	1/15/2028	114.25	590,118	598,097.10	677,628.79
GNMA POOL #462599	36208V3G8	AAA	6.252	6.5000 M	3/15/2028	113.23	626,567	635,645.02	712,874.63
GNMA POOL #477482	36209PM79	AAA	6.269	6.5000 M	10/15/2028	113.23	559,839	567,728.91	636,954.85
GNMA POOL #780047	36225ABQ2	AAA	7.682	9.0000 M	12/15/2017	114.81	320,390	326,413.63	370,226.08
GNMA POOL #780109	36225ADN7	AAA	7.692	12.5000 M	11/15/2015	114.97	296,035	300,814.89	343,435.42
GNMA POOL #780141	36225AEN6	AAA	8.000	10.0000 M	12/15/2020	114.95	437,893	450,181.43	506,998.50
GNMA POOL #780158	36225AE71	AAA	7.427	8.0000 M	11/15/2017	114.23	1,585,330	1,613,859.04	1,821,523.41
GNMA POOL #780421	36225APE4	AAA	6.870	7.5000 M	8/15/2026	114.56	210,303	214,918.15	242,226.72
GNMA POOL #780465	36225AQS2	AAA	6.943	7.0000 M	11/15/2026	114.16	920,713	926,135.12	1,056,465.74
GNMA POOL #780498	36225ART9	AAA	6.888	7.5000 M	1/15/2027	114.56	173,529	177,332.03	199,870.95
GNMA POOL #780587	36225AUL2	AAA	6.947	7.0000 M	6/15/2027	114.16	230,126	231,484.15	264,057.10
GNMA POOL# 423911	36206W3U7	AAA	7.559	8.0000 M	5/15/2026	114.34	254,423	260,159.55	292,610.54
GNMA POOL# 442138	36207UEK0	AAA	7.569	8.0000 M	11/15/2026	114.34	152,725	156,049.15	175,649.06
GNMA POOL# 447754	36208DMB8	AAA	6.843	7.5000 M	7/15/2027	114.62	112,038	114,783.81	129,112.92

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME



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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON	F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
<b>Group: FIXED INCOME - Internal</b>										
				<b>Portfolio: FI</b>		<b>FIXED INCOME</b>				
				<b>Instrument: GNMA</b>		<b>GOVERNMENT NATIONAL MORTGAGE ASSOCIATION</b>				
GNMA POOL# 455273	36208MXA8	AAA	6.828	7.5000	M	8/15/2027	114.62	144,890	148,553.32	166,970.69
GNMA POOL# 455322	36208MYT6	AAA	6.859	7.5000	M	10/15/2027	114.62	158,695	162,566.89	182,880.09
GNMA POOL# 462481	36208VXJ9	AAA	6.622	7.0000	M	1/15/2028	114.18	833,470	847,661.88	956,517.74
GNMA POOL# 462738	36208WBF9	AAA	6.754	7.0000	M	5/15/2028	114.25	331,809	335,952.04	381,013.87
GNMA POOL# 464819	36208YK81	AAA	6.418	6.5000	M	9/15/2028	113.23	416,514	418,903.71	473,887.33
GNMA POOL# 464837	36208YLS6	AAA	6.764	7.0000	M	9/15/2028	114.25	313,932	317,771.59	360,485.75
GNMA POOL# 475562	36209MJF2	AAA	6.418	6.5000	M	9/15/2028	113.23	768,775	773,177.30	874,671.13
GNMA POOL# 780137	36225AEJ5	AAA	7.912	9.5000	M	5/15/2015	114.90	1,067,298	1,087,073.96	1,234,743.19
GNMA POOL# 780220	36225AG53	AAA	6.794	7.5000	M	8/15/2025	113.87	439,315	450,853.45	502,997.57
GNMA POOL# 780545	36225ATA8	AAA	6.833	7.5000	M	4/15/2027	114.56	546,669	561,212.87	629,653.81
GNMA POOL# 780601	36225AU24	AAA	6.604	7.0000	M	7/15/2027	114.16	513,217	522,456.74	588,886.96
GNMA POOL# 780798	36225A3F5	AAA	6.925	7.5000	M	12/15/2027	114.62	962,265	984,774.95	1,108,914.27
<b>GOVERNMENT NATIONAL MORTGAGE ASSOCIATION TOTAL</b>								36,006,757	35,142,282.59	41,304,403.50
				<b>Instrument: GNMA II</b>		<b>GNMA II</b>				
GNMA POOL #2699	36202C7L1	AAA	7.703	6.0000	M	1/20/2029	110.39	2,452,907	2,246,131.48	2,720,004.23
GNMA POOL #3415	36202DYL9	AAA	5.257	5.5000	M	7/20/2033	108.59	8,117,945	8,185,492.73	8,852,807.98
GNMA POOL #3458	36202DZX2	AAA	5.024	5.0000	M	10/20/2033	107.07	15,182,961	15,171,420.31	16,318,899.37
GNMA POOL #3544	36202D5D9	AAA	5.799	5.5000	M	4/20/2034	108.52	7,551,551	7,453,505.33	8,229,327.60
<b>GNMA II TOTAL</b>								33,305,363	33,056,549.85	36,121,039.18
				<b>Instrument: NONAGY</b>		<b>NON AGENCY MBS</b>				
CMLTI 2007-10 1A1A	17313QAA6	NR		5.6534	M	9/25/2037	100.50	28,763,171	28,363,040.09	29,042,493.97
JPMMT 2006-S2 1A24	46628YAZ3	B3		5.0000	M	7/25/2036	89.83	16,352,573	15,402,627.96	14,757,652.27
WFMBS 2007-14 1A1	949834AA3	NR		6.0000	M	10/25/2037	91.00	24,288,480	24,044,775.01	22,223,959.30
<b>NON AGENCY MBS TOTAL</b>								69,404,224	67,810,443.06	66,024,105.54
				<b>Instrument: TS0</b>		<b>TREASURY ZERO STRIPS</b>				
FDIC SSGN 2010-L1A A2	22087WAB5	AAA	1.002	0.0000	S	10/25/2012	98.20	20,000,000	19,402,139.55	19,640,000.00
FDIC SSGN 2010-L1A A3	22087WAC3	AAA	1.414	0.0000	S	10/25/2013	96.11	15,351,000	14,412,437.04	14,753,692.59
<b>TREASURY ZERO STRIPS TOTAL</b>								35,351,000	33,814,576.59	34,393,692.59
				<b>Instrument: TSY</b>		<b>U S TREASURIES</b>				
US TREASURY N/B	912810EG9	AAA	3.153	8.7500	S	8/15/2020	146.14	10,000,000	11,746,932.68	14,944,402.61
US TREASURY N/B	912810EL8	AAA	3.403	8.0000	S	11/15/2021	141.47	28,000,000	37,521,599.16	39,902,148.71

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: TSY	U S TREASURIES				
US TREASURY N/B	912810EM6	AAA	3.530	7.2500 S	8/15/2022	135.21	28,050,000	34,424,278.10	38,693,418.35
US TREASURY N/B	912810EP9	AAA	3.606	7.1250 S	2/15/2023	134.31	46,900,000	59,930,362.61	64,251,234.86
US TREASURY N/B	912810EQ7	AAA	3.689	6.2500 S	8/15/2023	125.66	10,000,000	11,852,268.35	12,801,773.36
US TREASURY N/B	912810ES3	AAA	3.762	7.5000 S	11/15/2024	140.10	22,600,000	30,128,683.66	31,881,765.05
US TREASURY N/B	912810ET1	AAA	3.778	7.6250 S	2/15/2025	141.80	40,300,000	54,144,898.38	58,306,884.32
US TREASURY N/B	912810EY0	AAA	3.957	6.5000 S	11/15/2026	129.76	51,090,000	62,169,750.45	66,723,500.47
US TREASURY N/B	912810FB9	AAA	4.019	6.1250 S	11/15/2027	125.62	33,000,000	39,350,947.30	41,715,707.48
US TREASURY N/B	912810FE3	AAA	4.072	5.5000 S	8/15/2028	117.83	22,400,000	24,777,373.73	26,860,163.83
US TREASURY N/B	912810FP8	AAA	4.137	5.3750 S	2/15/2031	116.80	45,600,000	49,546,622.39	54,184,761.33
US TREASURY N/B	912810PX0	AAA	4.307	4.5000 S	5/15/2038	103.08	53,610,000	51,852,273.53	55,574,942.73
US TREASURY N/B	912810QB7	AAA	4.339	4.2500 S	5/15/2039	98.54	38,600,000	37,580,892.97	38,250,977.09
US TREASURY N/B	912810QC5	AAA	4.332	4.5000 S	8/15/2039	102.73	39,100,000	39,055,205.71	40,831,632.72
US TREASURY N/B	912810QD3	AAA	4.339	4.3750 S	11/15/2039	100.58	71,100,000	76,128,528.44	71,914,112.68
US TREASURY N/B	912810QK7		4.349	3.8750 S	8/15/2040	92.14	65,800,000	63,169,403.43	61,589,230.91
US TREASURY N/B	912810QL5		4.346	4.2500 S	11/15/2040	98.39	10,500,000	9,903,229.75	10,388,993.54
US TREASURY N/B	912828JR2	AAA	2.841	3.7500 S	11/15/2018	106.37	36,430,000	37,111,499.06	38,926,867.86
US TREASURY N/B	912828KD1	AAA	2.929	2.7500 S	2/15/2019	98.71	27,500,000	26,096,137.80	27,430,898.78
US TREASURY N/B	912828KQ2	AAA	2.981	3.1250 S	5/15/2019	101.06	24,900,000	23,806,088.04	25,263,971.25
US TREASURY N/B	912828KS8	AAA	2.081	2.6250 S	2/29/2016	102.65	20,950,000	20,524,938.62	21,690,984.70
US TREASURY N/B	912828KW9	AAA	2.168	3.2500 S	5/31/2016	105.49	9,500,000	9,476,351.68	10,049,072.83
US TREASURY N/B	912828KZ2	AAA	2.196	3.2500 S	6/30/2016	105.43	82,950,000	82,937,219.91	87,462,461.63
US TREASURY N/B	912828LC2	AAA	1.309	2.6250 S	7/31/2014	104.59	36,500,000	36,335,477.93	38,576,304.47
US TREASURY N/B	912828LJ7	AAA	3.032	3.6250 S	8/15/2019	104.46	8,000,000	8,016,417.66	8,466,658.03
US TREASURY N/B	912828LK4	AAA	1.363	2.3750 S	8/31/2014	103.60	129,300,000	129,348,257.92	134,999,511.84
US TREASURY N/B	912828LM0	AAA	0.510	1.3750 S	9/15/2012	101.46	46,800,000	46,735,736.03	47,676,667.40
US TREASURY N/B	912828LP3	AAA	2.304	3.0000 S	9/30/2016	103.72	88,750,000	88,433,055.34	92,732,641.62
US TREASURY N/B	912828LQ1	AAA	1.390	2.3750 S	9/30/2014	103.58	149,100,000	148,460,529.74	155,342,517.98
US TREASURY N/B	912828LR9	AAA	0.544	1.3750 S	10/15/2012	101.47	28,150,000	28,092,613.76	28,647,872.97
US TREASURY N/B	912828LT5	AAA	0.309	1.0000 S	10/31/2011	100.57	178,000,000	178,240,433.05	179,321,241.88
US TREASURY N/B	912828LV0	AAA	0.238	1.0000 S	8/31/2011	100.50	76,270,000	76,408,835.87	76,912,024.82
US TREASURY N/B	912828LW8	AAA	0.277	1.0000 S	9/30/2011	100.54	80,500,000	80,523,137.66	81,137,958.01
US TREASURY N/B	912828LZ1	AAA	1.479	2.1250 S	11/30/2014	102.45	113,900,000	112,395,553.45	116,898,774.19
US TREASURY N/B	912828ML1	AAA	0.352	1.0000 S	12/31/2011	100.65	148,630,000	149,562,825.87	149,592,769.30
US TREASURY N/B	912828ND8		3.198	3.5000 S	5/15/2020	102.43	81,520,000	86,639,939.78	83,867,303.08
US TREASURY N/B	912828NT3		3.260	2.6250 S	8/15/2020	94.79	29,900,000	29,781,268.27	28,638,969.94

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: TSY	U S TREASURIES				
US TREASURY N/B	912828PC8		3.304	2.6250 S	11/15/2020	94.32	151,750,000	144,972,014.90	143,647,786.63
US TREASURY N/B	912828PE4		1.954	1.2500 S	10/31/2015	96.77	66,550,000	66,057,364.82	64,543,576.33
US TREASURY N/B	912828PJ3		1.981	1.3750 S	11/30/2015	97.18	51,400,000	50,100,074.17	50,010,081.86
U S TREASURIES TOTAL							2,283,900,000	2,353,339,021.97	2,420,652,567.44
FIXED INCOME TOTAL							9,256,915,798	9,337,396,233.18	9,764,460,087.71
FIXED INCOME - Internal TOTAL							9,256,915,798	9,337,396,233.18	9,764,460,087.71

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External				
Market: Emerging				
Portfolio: FIDELITY PYRAMIS GLOBAL ADVISORS TRUST CO.				
Instrument: EXFI EXTERNAL MANAGED FI				
PYRAMIS - FIXED INCOME	IF-FIDELIT		225,536,477.24	
PYRAMIS - LIQUIDITY	IL-FIDELIT		4,814,950.91	
PYRAMIS-EQUITY	IE-FIDELIT		940,496.94	
EXTERNAL MANAGED FI TOTAL			231,291,925.09	
PYRAMIS GLOBAL ADVISORS TRUST CO. TOTAL			231,291,925.09	253,685,253.17

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External				
Market: Emerging				
Portfolio: SALOMON STONE HARBOR INVESTMENT PARTNERS LP				
Instrument: EXFI EXTERNAL MANAGED FI				
STONE HARBOR - FIXED INCOME	IF-SALOMON		188,857,200.39	
STONE HARBOR - LIQUIDITY	IL-SALOMON		20,629,085.26	
EXTERNAL MANAGED FI TOTAL			209,486,285.65	
STONE HARBOR INVESTMENT PARTNERS LP TOTAL			209,486,285.65	229,777,307.65
Emerging TOTAL			440,778,210.74	483,462,560.82

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External				
Market: High Yield				
Portfolio: OAKTREE OAKTREE CAPITAL MANAGEMENT				
Instrument: EXFI EXTERNAL MANAGED FI				
OAKTREE - FIXED INCOME	IF-OAKTREE		317,764,161.93	
OAKTREE - LIQUIDITY	IL-OAKTREE		5,051,393.24	
EXTERNAL MANAGED FI TOTAL			322,815,555.17	
OAKTREE CAPITAL MANAGEMENT TOTAL			322,815,555.17	336,976,670.71

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External				
Market: High Yield				
Portfolio: PIMCO      PACIFIC INVESTMENT COMPANY				
Instrument: EXFI      EXTERNAL MANAGED FI				
PIMCO - FIXED INCOME	IF-PIMCO		368,638,587.99	
PIMCO - LIQUIDITY	IL-PIMCO		6,110,212.41	
EXTERNAL MANAGED FI TOTAL			374,748,800.40	
PACIFIC INVESTMENT COMPANY TOTAL			374,748,800.40	402,292,516.72
High Yield TOTAL			697,564,355.57	739,269,187.43
FIXED INCOME - External TOTAL			1,138,342,566.31	1,222,731,748.25
FIXED INCOME TOTAL			10,475,738,799.49	10,987,191,835.96

# Monthly Market

As Of 12/31/2010

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: All Cap						
Portfolio: AAL						
Instrument: FUTMINI						
ASSET ALLOCATION (P)				FUTURES EXPOSURE S&P MINI		
S&P 500 EMINI FUTURES 3/11	ESH1	ESH1	1,253.00	10,977	668,304,432.39	687,709,050.00
FUTURES EXPOSURE S&P MINI TOTAL				10,977	668,304,432.39	687,709,050.00
ASSET ALLOCATION (P) TOTAL				10,977	668,304,432.39	687,709,050.00
All Cap TOTAL				10,977	668,304,432.39	687,709,050.00



# Monthly Market

As Of 12/31/2010

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCA LARGE-CAP CORE ANALYST (F)						
Instrument: CALL CALL OPTION						
CSX JAN @ 67.50 CALL	CSX	110122C00067500CSX	0.53	-500	-40,077.31	-26,500.00
FDX JAN @ 100 CALL	FDX	110122C00100000FDX	0.21	-500	-24,052.58	-10,500.00
GMT JAN @ 35 CALL	GMT	110122C00035000GMT	1.10	-500	-31,999.44	-55,000.00
<b>CALL OPTION TOTAL</b>				-1,500	-96,129.33	-92,000.00
Instrument: COM COMMON STOCK						
3M COMPANY	88579Y101	MMM	86.30	70,500	4,730,187.65	6,084,150.00
ABBOTT LABORATORIES	002824100	ABT	47.91	425,000	20,461,919.46	20,361,750.00
ACCENTURE PLC	G1151C101	ACN	48.49	225,000	7,483,378.44	10,910,250.00
ACTIVISION BLIZZARD INC	00507V109	ATVI	12.44	1,150,000	13,149,957.33	14,306,000.00
AEROPOSTALE INC	007865108	ARO	24.64	138,000	3,197,302.80	3,400,320.00
AETNA INC.	00817Y108	AET	30.51	294,000	8,643,126.08	8,969,939.99
AFLAC INC	001055102	AFL	56.43	165,000	7,288,071.20	9,310,949.99
AIRMEDIA GROUP INC-ADR	009411109	AMCN	6.89	675,000	7,621,736.67	4,650,750.00
ALCOA INC.	013817101	AA	15.39	250,000	3,311,300.00	3,847,500.00
ALLERGAN INC.	018490102	AGN	68.67	100,000	4,587,536.46	6,866,999.99
ALLSTATE CORP	020002101	ALL	31.88	280,000	8,811,877.78	8,926,400.00
ALPHA NATURAL RESOURCES INC	02076X102	ANR	60.03	230,000	10,062,844.71	13,806,899.98
ALTRIA GROUP INC	02209S103	MO	24.62	310,000	6,215,407.00	7,632,200.00
AMAZON COM INC	023135106	AMZN	180.00	10,000	766,745.50	1,800,000.00
AMERICA MOVIL S.A.B. DE C.V.	02364W105	AMX	57.34	50,000	2,340,958.79	2,867,000.00
AMERICAN EAGLE OUTFITTERS	02553E106	AEO	14.63	175,000	2,667,631.50	2,560,250.00
AMERICAN ELECTRIC POWER	025537101	AEP	35.98	254,000	9,218,018.60	9,138,920.00
AMGEN INC	031162100	AMGN	54.90	315,000	16,946,218.42	17,293,499.96
AMR CORP.	001765106	AMR	7.79	1,100,000	8,077,501.39	8,569,000.00
ANNALY CAPITAL MGT. INC.	035710409	NLY	17.92	175,000	3,223,929.86	3,136,000.00
APOLLO GROUP INC	037604105	APOL	39.49	425,000	20,532,495.45	16,783,250.00
APPLE INC.	037833100	AAPL	322.56	295,000	48,599,995.19	95,155,199.98
ASSURANT INC	04621X108	AIZ	38.52	50,000	1,904,480.00	1,926,000.00
AT&T INC	00206R102	T	29.38	1,300,000	41,180,176.92	38,194,000.00
ATHEROS COMMUNICATIONS	04743P108	ATHR	35.92	350,000	9,534,206.82	12,572,000.00
BAKER HUGHES CORP	057224107	BHI	57.17	136,000	6,218,120.00	7,775,120.00
BANK OF AMERICA CORP.	060505104	BAC	13.34	1,507,460	32,931,709.62	20,109,516.38
BAXTER INTL	071813109	BAX	50.62	190,000	7,806,656.25	9,617,799.99

Group: DOMESTIC EQUITIES - Internal

Portfolio: LCA LARGE-CAP CORE ANALYST (F)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCA LARGE-CAP CORE ANALYST (F)						
Instrument: COM COMMON STOCK						
BECTON DICKINSON & COMPANY	075887109	BDX	84.52	48,000	3,737,557.41	4,056,960.00
BERKSHIRE HATHAWAY INC.	084670702	BRK.B	80.11	110,000	8,653,049.00	8,812,100.00
BEST BUY COMPANY INC	086516101	BBY	34.29	105,000	3,710,499.58	3,600,449.99
BIOGEN IDEC INC	09062X103	BIIB	67.05	40,000	2,239,423.69	2,681,999.98
BOEING CO	097023105	BA	65.26	163,000	10,588,316.80	10,637,380.00
BOOZ ALLEN HAMILTON HOLDING	099502106	BAH	19.43	755,000	12,835,000.00	14,669,650.00
BRINKS COMPANY	109696104	BCO	26.88	235,000	5,573,945.29	6,316,800.00
BROADCOM CORP	111320107	BRCM	43.55	650,000	24,056,973.48	28,307,500.00
CAMERON INTL CORP.	13342B105	CAM	50.73	135,250	4,920,179.49	6,861,232.49
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	42.56	157,000	6,162,222.90	6,681,920.00
CAREFUSION CORP	14170T101	CFN	25.70	55,000	1,562,187.55	1,413,500.00
CARNIVAL CORP	143658300	CCL	46.11	207,000	7,634,220.62	9,544,769.98
CATERPILLAR INC.	149123101	CAT	93.66	52,000	3,189,162.78	4,870,319.99
CB RICHARD ELLIS GROUP INC-A	12497T101	CBG	20.48	150,000	2,030,242.67	3,071,999.99
CECO ENVIRONMENTAL CORP	125141101	CECE	5.96	940,000	9,071,978.63	5,602,400.00
CELGENE CORP	151020104	CELG	59.14	61,000	3,555,761.04	3,607,540.00
CEPHALON INC	156708109	CEPH	61.72	175,000	10,922,878.92	10,800,999.99
CHEVRON CORP.	166764100	CVX	91.25	467,014	19,971,353.05	42,615,027.50
CHUBB CORP	171232101	CB	59.64	30,000	1,244,331.00	1,789,200.00
CITIGROUP INC.	172967101	C	4.73	6,280,000	47,067,942.97	29,704,399.98
COACH INC	189754104	COH	55.31	35,000	1,460,052.25	1,935,850.00
COMCAST CP CL A SPL	20030N200	CMCSK	20.81	635,000	11,053,128.10	13,214,350.00
CONAGRA FOODS INC.	205887102	CAG	22.58	475,000	10,484,980.00	10,725,500.00
CONOCOPHILLIPS	20825C104	COP	68.10	137,502	5,054,000.37	9,363,886.20
COOPER INDUSTRIES PLC	G24140108	CBE	58.29	155,000	6,727,205.50	9,034,950.00
CORNING INC	219350105	GLW	19.32	1,705,000	30,828,145.60	32,940,600.00
COVANTA HOLDING CORP.	22282E102	CVA	17.19	1,050,000	17,248,613.68	18,049,500.00
COVIDIEN PLC	G2554F105	COV	45.66	185,000	8,176,451.00	8,447,100.00
CROWN HOLDINGS INC	228368106	CCK	33.38	230,000	6,157,665.07	7,677,399.99
CSX CORP.	126408103	CSX	64.61	125,000	6,197,322.71	8,076,250.00
CVS/CAREMARK CORP	126650100	CVS	34.77	432,558	12,145,615.34	15,040,041.66
CYTEC INDUSTRIES	232820100	CYT	53.06	160,000	6,886,409.06	8,489,599.96
DARDEN RESTAURANTS INC	237194105	DRI	46.44	230,000	10,183,322.91	10,681,199.98
DEAN FOODS CO	242370104	DF	8.84	430,000	4,412,710.96	3,801,200.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCA LARGE-CAP CORE ANALYST (F)						
Instrument: COM COMMON STOCK						
DEERE & CO.	244199105	DE	83.05	30,000	2,002,680.00	2,491,500.00
DEVRY INC.	251893103	DV	47.98	175,000	7,356,560.00	8,396,500.00
DOW CHEMICAL CO	260543103	DOW	34.14	280,000	8,709,173.68	9,559,200.00
E I DUPONT DE NEM.	263534109	DD	49.88	70,000	3,350,908.00	3,491,600.00
ELECTRONIC ARTS, INC	285512109	ERTS	16.38	800,000	14,293,946.94	13,104,000.00
EMERSON ELECTRIC CO	291011104	EMR	57.17	60,000	2,465,232.56	3,430,200.00
ENERGIZER HOLDINGS INC.	29266R108	ENR	72.90	40,000	2,779,815.60	2,915,999.98
ENTRAVISION COMMUNIC	29382R107	EVC	2.57	1,300,000	3,253,100.08	3,341,000.00
EUROSEAS LTD	Y23592200	ESEA	3.70	775,000	4,880,924.55	2,867,500.00
EVEREST RE GROUP LTD.	G3223R108	RE	84.82	40,000	3,412,480.00	3,392,800.00
EXPEDIA INC	30212P105	EXPE	25.09	85,000	2,296,893.00	2,132,650.00
EXPRESS SCRIPTS	302182100	ESRX	54.05	148,000	2,956,686.67	7,999,400.00
EXXON MOBIL CORPORATION	30231G102	XOM	73.12	1,151,697	40,465,549.98	84,212,084.64
FEDERAL MOGUL CORP-CL A	313549404	FDML	20.65	150,000	2,323,774.76	3,097,500.00
FEDEX CORPORATION	31428X106	FDX	93.01	135,000	9,965,021.34	12,556,349.98
FIDELITY NATIONAL FINANCIAL	31620R105	FNF	13.68	150,000	2,201,739.50	2,052,000.00
FLOWERVE CORP.	34354P105	FLS	119.22	60,000	6,083,184.20	7,153,200.00
FMC TECHNOLOGIES INC	30249U101	FTI	88.91	97,894	1,480,549.89	8,703,755.54
FREEPORT MCMORAN CLASS B	35671D857	FCX	120.09	70,000	5,475,664.14	8,406,300.00
FTI CONSULTING INC	302941109	FCN	37.28	250,000	9,548,531.17	9,319,999.98
GAMESTOP CORP.	36467W109	GME	22.88	112,000	3,417,372.06	2,562,560.00
GATX CORP	361448103	GMT	35.28	110,000	3,772,356.06	3,880,800.00
GENERAL DYNAMICS CORP.	369550108	GD	70.96	125,000	8,050,520.52	8,869,999.99
GENERAL ELECTRIC CO	369604103	GE	18.29	2,346,200	51,430,905.39	42,911,998.00
GENZYME CORP. GEN. DIV.	372917104	GENZ	71.20	59,000	3,593,709.21	4,200,800.00
GILEAD SCIENCES INC.	375558103	GILD	36.24	175,200	6,215,672.09	6,349,248.00
GOLDMAN SACHS GROUP INC	38141G104	GS	168.16	85,000	11,854,822.14	14,293,599.99
GOODYEAR T & R	382550101	GT	11.85	1,550,000	18,603,488.79	18,367,499.99
HALLIBURTON COMPANY	406216101	HAL	40.83	256,800	6,152,166.18	10,485,144.00
HARTFORD FINL SERVICES	416515104	HIG	26.49	250,000	5,478,505.48	6,622,499.96
HCC INSURANCE HOLDINGS INC.	404132102	HCC	28.94	65,000	1,753,937.59	1,881,100.00
HEALTH MGMT ASSOCIATES CL A	421933102	HMA	9.54	385,000	3,484,827.65	3,672,899.98
HERBALIFE LTD	G4412G101	HLF	68.37	70,000	4,742,178.00	4,785,900.00
HEWLETT-PACKARD CO	428236103	HPQ	42.10	325,000	11,245,922.50	13,682,499.99

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCA LARGE-CAP CORE ANALYST (F)						
Instrument: COM COMMON STOCK						
HOME DEPOT INC.	437076102	HD	35.06	330,000	10,878,949.12	11,569,799.99
HONDA MOTOR CO LTD-SPONS	438128308	HMC	39.50	275,000	8,219,090.41	10,862,499.98
HONEYWELL INTERNATIONAL INC	438516106	HON	53.16	300,000	12,821,111.28	15,948,000.00
ILLINOIS TOOL WORKS	452308109	ITW	53.40	245,000	11,530,972.76	13,082,999.99
INGERSOLL-RAND PLC	G47791101	IR	47.09	215,000	7,622,813.83	10,124,349.99
IRON MTN INC PA	462846106	IRM	25.01	300,000	7,012,271.21	7,503,000.00
JACOBS ENGINEERING GROUP	469814107	JEC	45.85	190,000	7,390,474.67	8,711,500.00
JARDEN CORP	471109108	JAH	30.87	649,517	19,295,356.09	20,050,589.79
JOHNSON & JOHNSON	478160104	JNJ	61.85	285,000	11,102,790.98	17,627,250.00
JONES LANG LASALLE I	48020Q107	JLL	83.92	50,000	2,768,338.26	4,195,999.98
JPMORGAN CHASE & CO.	46625H100	JPM	42.42	655,000	24,895,209.45	27,785,100.00
KOHL'S CORP	500255104	KSS	54.34	100,000	4,213,660.00	5,434,000.00
KRAFT FOODS INC - A	50075N104	KFT	31.51	803,949	24,017,162.54	25,332,432.98
LIBERTY GLOBAL INC-SERIES C	530555309	LBTYK	33.89	150,000	3,301,080.64	5,083,499.99
LIBERTY MEDIA-INTERACTIVE A	53071M104	LINTA	15.77	925,000	13,751,316.81	14,587,250.00
LIBERTY MEDIA-STARZ SERIES A	53071M708	LSTZA	66.48	45,000	1,826,330.54	2,991,600.00
LIMITED BRANDS INC.	532716107	LTD	30.73	200,000	5,367,140.00	6,146,000.00
LINCOLN NATIONAL CORP	534187109	LNC	27.81	225,000	5,529,407.33	6,257,249.94
LOEWS CORP	540424108	L	38.91	110,000	3,847,313.19	4,280,099.98
M&T BANK CORPORATION	55261F104	MTB	87.05	38,000	3,237,823.40	3,307,900.00
MARATHON OIL CORP	565849106	MRO	37.03	230,000	9,266,308.00	8,516,900.00
MASTERCARD INC-CLASS A	57636Q104	MA	224.11	83,000	18,807,583.14	18,601,129.99
MATTEL INC.	577081102	MAT	25.43	240,000	5,161,266.38	6,103,200.00
MCDERMOTT INTERNATIONAL	580037109	MDR	20.69	361,500	4,512,331.13	7,479,434.99
MCDONALDS CORPORATION	580135101	MCD	76.76	168,580	6,377,433.56	12,940,200.80
MCKESSON CORP	58155Q103	MCK	70.38	95,000	5,945,598.65	6,686,099.99
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	61.27	190,000	6,289,307.74	11,641,300.00
MEDTRONIC INC	585055106	MDT	37.09	294,000	12,424,017.01	10,904,460.00
MERCK & CO INC	58933Y105	MRK	36.04	640,000	20,769,926.61	23,065,599.98
METLIFE INC	59156R108	MET	44.44	295,000	12,679,773.43	13,109,799.98
MICRON TECHNOLOGY INC	595112103	MU	8.02	4,400,000	34,304,489.68	35,288,000.00
MICROSOFT CORP.	594918104	MSFT	27.92	2,133,000	51,612,156.91	59,553,360.00
MONSTER WORLDWIDE INC	611742107	MWW	23.63	100,000	1,472,830.87	2,362,999.99
MORGAN STANLEY	617446448	MS	27.21	830,000	23,258,258.20	22,584,299.99

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCA LARGE-CAP CORE ANALYST (F)						
Instrument: COM COMMON STOCK						
MYLAN INC	628530107	MYL	21.13	800,000	14,248,185.11	16,903,999.99
NATIONAL OILWELL VARCO INC	637071101	NOV	67.25	150,000	5,519,931.90	10,087,500.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	61.43	100,000	4,503,330.00	6,143,000.00
NEWS CORP INC-CL A	65248E104	NWSA	14.56	950,000	12,959,227.75	13,832,000.00
NEXTERA ENERGY INC	65339F101	NEE	51.99	202,000	10,801,048.72	10,501,980.00
NII HOLDINGS INC	62913F201	NIHD	44.66	135,000	6,879,440.84	6,029,100.00
NORDSTROM INC	655664100	JWN	42.38	115,000	5,446,265.32	4,873,700.00
NRG ENERGY INC.	629377508	NRG	19.54	241,000	5,765,404.19	4,709,139.99
NUANCE COMMUNICATIONS	67020Y100	NUAN	18.18	2,060,000	31,529,643.15	37,450,799.99
NUCOR CORP	670346105	NUE	43.82	71,500	3,962,456.33	3,133,130.00
NYSE EURONEXT	629491101	NYX	29.98	200,000	7,952,235.04	5,995,999.98
OCH-ZIFF CAPITAL MANAGEMENT	67551U105	OZM	15.58	325,000	3,944,027.51	5,063,500.00
ORACLE SYS. CORP.	68389X105	ORCL	31.30	1,675,000	45,334,035.00	52,427,500.00
OSHKOSH CORPORATION	688239201	OSK	35.24	105,000	4,114,293.13	3,700,200.00
OWENS-ILLINOIS INC	690768403	OI	30.70	320,000	10,187,799.64	9,823,999.99
PEOPLE'S UNITED FINANCIAL INC	712704105	PBCT	14.01	229,000	3,371,266.46	3,208,290.00
PEPSICO INC.	713448108	PEP	65.33	731,000	44,918,858.19	47,756,230.00
PFIZER INC.	717081103	PFE	17.51	1,000,000	20,850,407.30	17,510,000.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	58.53	570,000	26,700,931.23	33,362,100.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	60.72	142,265	8,263,029.75	8,638,330.79
PPL CORPORATION	69351T106	PPL	26.32	321,500	8,342,141.92	8,461,879.95
PROCTER & GAMBLE CO	742718109	PG	64.33	504,204	22,355,032.05	32,435,443.32
PRUDENTIAL FINANCIAL INC	744320102	PRU	58.71	140,000	7,263,970.75	8,219,400.00
PUBLIC SVC ENTERPRISES	744573106	PEG	31.81	307,000	10,021,713.30	9,765,670.00
QUALCOMM INC	747525103	QCOM	49.49	820,000	30,640,107.10	40,581,800.00
QUANTA SERVICES INC.	74762E102	PWR	19.92	340,000	7,338,523.10	6,772,799.98
RADIOSHACK CORP	750438103	RSH	18.49	180,000	3,540,326.67	3,328,199.99
RAILAMERICA INC	750753402	RA	12.95	575,000	6,629,352.94	7,446,250.00
REGAL ENTERTAINMENT GROUP	758766109	RGC	11.74	450,000	6,116,951.33	5,283,000.00
REGIONS FINANCIAL CORP.	7591EP100	RF	7.00	374,000	2,706,294.45	2,617,999.99
REINSURANCE GROUP OF	759351604	RGA	53.71	90,000	4,112,262.36	4,833,900.00
REPUBLIC SERVICES INC	760759100	RSG	29.86	300,000	8,885,275.00	8,958,000.00
ROCKWELL COLLINS	774341101	COL	58.26	145,000	7,610,636.68	8,447,699.99
RPM INTERNATIONAL INC.	749685103	RPM	22.10	120,000	2,551,711.50	2,652,000.00

# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCA LARGE-CAP CORE ANALYST (F)						
Instrument: COM COMMON STOCK						
SAFEWAY INC	786514208	SWY	22.49	60,000	1,602,453.55	1,349,400.00
SCHLUMBERGER	806857108	SLB	83.50	268,000	16,225,410.84	22,377,999.98
ST JUDE MED. INC.	790849103	STJ	42.75	135,000	4,429,888.68	5,771,249.99
STAPLES INC	855030102	SPLS	22.77	250,000	5,632,685.00	5,692,500.00
STARBUCKS CORP.	855244109	SBUX	32.13	292,000	8,312,724.40	9,381,960.00
STATE STREET CORP	857477103	STT	46.34	55,000	2,708,704.53	2,548,699.99
STEEL DYNAMICS INC	858119100	STLD	18.30	150,000	1,407,041.34	2,744,999.99
STRYKER CORP.	863667101	SYK	53.70	140,000	7,638,214.27	7,518,000.00
SUNTRUST BANKS INC.	867914103	STI	29.51	210,123	5,077,130.51	6,200,729.71
SYSCO CORP.	871829107	SYU	29.40	150,000	4,200,312.75	4,410,000.00
TARGET CORP	87612E106	TGT	60.13	180,000	10,014,472.50	10,823,400.00
TCF FINANCIAL CORP	872275102	TCB	14.81	185,000	2,675,477.80	2,739,850.00
TEREX CORP	880779103	TEX	31.04	220,000	6,320,933.80	6,828,800.00
TEXTRON INC.	883203101	TXT	23.64	365,000	4,819,169.21	8,628,599.98
THE BANK OF NEW YORK MELLON	064058100	BK	30.20	117,210	3,645,977.37	3,539,742.00
THERMO FISHER SCIENTIFIC	883556102	TMO	55.36	172,500	8,743,272.49	9,549,599.98
TIME WARNER CABLE INC	88732J207	TWC	66.03	100,000	3,712,963.48	6,603,000.00
TIME WARNER INC.	887317303	TWX	32.17	300,000	9,050,501.50	9,651,000.00
TJX COS. INC.	872540109	TJX	44.39	155,000	4,633,863.84	6,880,450.00
TRANSATLANTIC HOLDINGS INC	893521104	TRH	51.62	40,000	1,808,244.00	2,064,800.00
TRAVELERS COS INC	89417E109	TRV	55.71	100,000	4,206,149.40	5,571,000.00
UNITED TECHNOLOGIES	913017109	UTX	78.72	180,000	13,088,153.05	14,169,600.00
URBAN OUTFITTERS INC	917047102	URBN	35.81	115,000	1,748,391.56	4,118,150.00
US BANCORP	902973304	USB	26.97	409,000	9,847,016.07	11,030,729.99
VALSPAR CORP	920355104	VAL	34.48	230,000	6,105,148.19	7,930,399.98
VERIZON COMMUNICATIONS	92343V104	VZ	35.78	325,000	11,327,877.66	11,628,500.00
VISA INC-CLASS A	92826C839	V	70.38	340,000	24,571,757.95	23,929,199.99
WAL MART STORES INC	931142103	WMT	53.93	281,500	9,932,993.19	15,181,295.00
WEATHERFORD INTERNATIONAL,	H27013103	WFT	22.80	110,000	1,879,760.48	2,508,000.00
WELLPOINT INC.	94973V107	WLP	56.86	151,000	8,131,472.07	8,585,860.00
WELLS FARGO COMPANY	949746101	WFC	30.99	720,217	25,612,088.93	22,319,524.82
WESTERN UNION CO.	959802109	WU	18.57	360,000	6,525,232.00	6,685,200.00
ZIMMER HOLDINGS INC	98956P102	ZMH	53.68	109,000	7,540,598.48	5,851,120.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCA LARGE-CAP CORE ANALYST (F)						
COMMON STOCK TOTAL				77,142,640	1,968,407,229.45	2,256,371,147.63
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
ALEXANDRIA REAL ESTATE	015271109	ARE	73.26	55,000	2,838,306.70	4,029,299.98
DEVELOPERS DIVERSIFIED RE	251591103	DDR	14.09	100,000	2,019,716.51	1,409,000.00
DIGITAL REALTY TRUST INC	253868103	DLR	51.54	260,000	13,375,370.97	13,400,399.99
DOUGLAS EMMETT INC	25960P109	DEI	16.60	100,000	1,197,386.82	1,660,000.00
DUPONT FABROS TECHNOLOGY	26613Q106	DFT	21.27	175,000	4,214,415.15	3,722,250.00
FEDERAL REALTY INV.	313747206	FRT	77.93	60,000	4,421,630.97	4,675,799.99
HCP INC	40414L109	HCP	36.79	62,500	2,000,000.00	2,299,375.00
HOST HOTELS & RESORTS INC	44107P104	HST	17.87	215,000	2,602,261.39	3,842,049.99
SIMON PROP GROUP INC.	828806109	SPG	99.49	45,000	2,362,150.25	4,477,050.00
REAL ESTATE INVESTMENT TRUST TOTAL				1,072,500	35,031,238.76	39,515,224.95
LARGE-CAP CORE ANALYST (F) TOTAL				78,213,640	2,003,342,338.88	2,295,794,372.58

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCP LARGE-CAP PASSIVE (P)						
Instrument: COM COMMON STOCK						
3M COMPANY	88579Y101	MMM	86.30	719,000	40,387,079.01	62,049,700.00
ABBOTT LABORATORIES	002824100	ABT	47.91	1,556,400	50,120,267.78	74,567,124.00
ACCENTURE PLC	G1151C101	ACN	48.49	616,400	24,982,507.08	29,889,236.00
ACE LTD	H0023R105	ACE	62.25	341,500	18,158,716.10	21,258,375.00
ACTIVISION BLIZZARD INC	00507V109	ATVI	12.44	523,000	6,627,508.30	6,506,120.00
ADOBE SYSTEMS INC.	00724F101	ADBE	30.78	530,800	11,779,317.42	16,338,024.00
AETNA INC.	00817Y108	AET	30.51	404,000	4,824,683.75	12,326,040.00
AFLAC INC	001055102	AFL	56.43	473,500	14,408,184.43	26,719,605.00
AIR PROD. & CHEM.	009158106	APD	90.95	214,100	21,110,324.23	19,472,395.00
ALCOA INC.	013817101	AA	15.39	1,029,500	27,229,467.76	15,844,005.00
ALCON INC	H01301102	ACL	163.40	69,900	10,580,364.57	11,421,660.00
ALLERGAN INC.	018490102	AGN	68.67	306,600	15,219,372.38	21,054,222.00
ALLSTATE CORP	020002101	ALL	31.88	542,400	19,378,047.83	17,291,712.00
ALTRIA GROUP INC	02209S103	MO	24.62	2,099,800	17,331,474.92	51,697,076.00
AMAZON COM INC	023135106	AMZN	180.00	352,800	24,919,992.27	63,504,000.00
AMERICAN ELECTRIC POWER	025537101	AEP	35.98	482,800	13,804,265.88	17,371,144.00
AMERICAN EXPRESS CO.	025816109	AXP	42.92	1,057,400	34,559,121.19	45,383,608.00
AMERICAN TOWER CORP	029912201	AMT	51.64	406,800	12,956,620.68	21,007,152.00
AMGEN INC	031162100	AMGN	54.90	965,900	34,009,705.83	53,027,910.00
ANADARKO PETROLEUM CORP	032511107	APC	76.16	498,800	13,606,831.05	37,988,608.00
APACHE CORP.	037411105	APA	119.23	385,000	17,642,165.22	45,903,550.00
APPLE INC.	037833100	AAPL	322.56	917,500	27,721,796.38	295,948,800.00
APPLIED MATERIALS INC.	038222105	AMAT	14.05	1,354,400	26,833,059.09	19,029,320.00
ARCHER DANIELS MIDLAND CO	039483102	ADM	30.08	648,400	25,548,889.55	19,503,872.00
AT&T INC	00206R102	T	29.38	5,958,000	173,319,697.05	175,046,040.00
AUTOMATIC DATA PROC.	053015103	ADP	46.28	507,200	16,362,303.18	23,473,216.00
BAKER HUGHES CORP	057224107	BHI	57.17	432,600	16,556,127.97	24,731,742.00
BANK OF AMERICA CORP.	060505104	BAC	13.34	10,116,200	259,771,566.40	134,950,108.00
BAXTER INTL	071813109	BAX	50.62	601,400	16,639,508.77	30,442,868.00
BB&T CORPORATION	054937107	BBT	26.29	697,800	22,409,698.63	18,345,162.00
BECTON DICKINSON & COMPANY	075887109	BDX	84.52	235,300	8,282,799.37	19,887,556.00
BERKSHIRE HATHAWAY INC.	084670702	BRK.B	80.11	1,743,800	142,745,898.58	139,695,818.00
BEST BUY COMPANY INC	086516101	BBY	34.29	327,700	9,429,463.15	11,236,833.00
BIOGEN IDEC INC	09062X103	BIIB	67.05	243,900	11,328,601.95	16,353,495.00



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCP LARGE-CAP PASSIVE (P)						
Instrument: COM COMMON STOCK						
BLACKROCK INC	09247X101	BLK	190.58	35,000	6,891,006.15	6,670,300.00
BOEING CO	097023105	BA	65.26	765,300	33,543,181.90	49,943,478.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	26.48	1,733,900	49,573,236.47	45,913,672.00
BROADCOM CORP	111320107	BRCM	43.55	500,500	12,344,632.30	21,796,775.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	42.56	460,300	26,788,840.17	19,590,368.00
CARDINAL HEALTH INC.	14149Y108	CAH	38.31	365,100	12,482,745.59	13,986,981.00
CARNIVAL CORP	143658300	CCL	46.11	440,900	21,749,597.00	20,329,899.00
CATERPILLAR INC.	149123101	CAT	93.66	633,400	21,154,944.51	59,324,244.00
CELGENE CORP	151020104	CELG	59.14	466,600	15,996,265.07	27,594,724.00
CHESAPEAKE ENERGY CORP	165167107	CHK	25.91	656,300	39,458,800.49	17,004,733.00
CHEVRON CORP.	166764100	CVX	91.25	2,025,300	77,677,826.37	184,808,625.00
CHUBB CORP	171232101	CB	59.64	307,400	9,737,921.95	18,333,336.00
CISCO SYSTEMS	17275R102	CSCO	20.23	5,758,500	119,467,192.69	116,494,455.00
CITIGROUP INC.	172967101	C	4.73	21,330,800	204,360,158.72	100,894,684.00
CME GROUP INC	12572Q105	CME	321.75	66,200	24,198,341.46	21,299,850.00
COCA COLA CO.	191216100	KO	65.77	2,123,800	98,739,310.09	139,682,326.00
COGNIZANT TECH SOLUTIONS	192446102	CTSH	73.29	301,900	15,859,924.03	22,126,251.00
COLGATE PALMOLIVE	194162103	CL	80.37	494,500	19,650,457.21	39,742,965.00
COMCAST CORP - CL A	20030N101	CMCSA	21.97	2,836,500	56,853,677.33	62,317,905.00
CONOCOPHILLIPS	20825C104	COP	68.10	1,500,700	37,225,847.55	102,197,670.00
CORNING INC	219350105	GLW	19.32	1,573,700	23,846,514.58	30,403,884.00
COSTCO WHOLESALE CORP.	22160K105	COST	72.21	444,200	17,259,080.16	32,075,682.00
COVIDIEN PLC	G2554F105	COV	45.66	505,400	21,190,916.60	23,076,564.00
CSX CORP.	126408103	CSX	64.61	392,500	24,385,083.00	25,359,425.00
CVS/CAREMARK CORP	126650100	CVS	34.77	1,372,200	21,126,817.24	47,711,394.00
DANAHER CORP	235851102	DHR	47.17	536,200	10,234,428.98	25,292,554.00
DEERE & CO.	244199105	DE	83.05	428,400	11,620,092.08	35,578,620.00
DELL INC	24702R101	DELL	13.55	1,715,700	43,603,741.96	23,247,735.00
DEVON ENERGY CORPORATION	25179M103	DVN	78.51	450,600	13,218,033.94	35,376,606.00
DIRECTV	25490A101	DTV	39.93	821,600	15,484,840.87	32,806,488.00
DISNEY (WALT) CO.	254687106	DIS	37.51	1,974,800	53,581,219.52	74,074,748.00
DOMINION RESOURCES INC-VA	25746U109	D	42.72	601,000	19,261,308.51	25,674,720.00
DOW CHEMICAL CO	260543103	DOW	34.14	1,164,500	36,723,921.96	39,756,030.00
DUKE ENERGY CORPORATION	26441C105	DUK	17.81	1,324,000	20,047,186.71	23,580,440.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCP LARGE-CAP PASSIVE (P)						
Instrument: COM COMMON STOCK						
E I DUPONT DE NEM.	263534109	DD	49.88	913,600	43,782,609.83	45,570,368.00
EBAY INC	278642103	EBAY	27.83	1,159,700	32,892,746.60	32,274,451.00
ELI LILLY & COMPANY	532457108	LLY	35.04	1,025,500	50,210,699.30	35,933,520.00
EMC CORP	268648102	EMC	22.90	2,072,700	29,125,961.17	47,464,830.00
EMERSON ELECTRIC CO	291011104	EMR	57.17	759,400	19,376,942.03	43,414,898.00
ENTERGY CORP.	29364G103	ETR	70.83	190,900	18,485,283.36	13,521,447.00
EOG RESOURCES INC	26875P101	EOG	91.41	255,300	15,589,543.43	23,336,973.00
EXELON CORP	30161N101	EXC	41.64	666,100	21,372,631.23	27,736,404.00
EXPRESS SCRIPTS	302182100	ESRX	54.05	552,600	18,836,596.48	29,868,030.00
EXXON MOBIL CORPORATION	30231G102	XOM	73.12	5,138,815	147,730,900.78	375,750,152.79
FEDEX CORPORATION	31428X106	FDX	93.01	315,800	16,624,704.14	29,372,558.00
FORD MOTOR COMPANY	345370860	F	16.79	3,362,700	25,896,238.21	56,459,733.00
FRANKLIN RESOURCES INC	354613101	BEN	111.21	149,900	7,002,824.29	16,670,379.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	120.09	473,800	37,033,845.09	56,898,641.99
GAP INC	364760108	GPS	22.14	429,400	6,891,870.00	9,506,916.00
GENERAL DYNAMICS CORP.	369550108	GD	70.96	348,500	14,569,674.08	24,729,560.00
GENERAL ELECTRIC CO	369604103	GE	18.29	10,765,100	247,260,605.78	196,893,679.00
GENERAL MILLS INC	370334104	GIS	35.59	669,100	15,396,959.62	23,813,269.00
GENZYME CORP. GEN. DIV.	372917104	GENZ	71.20	269,100	10,553,212.40	19,159,920.00
GILEAD SCIENCES INC.	375558103	GILD	36.24	845,600	9,104,398.09	30,644,544.00
GOLDMAN SACHS GROUP INC	38141G104	GS	168.16	519,100	50,659,548.51	87,291,856.00
GOOGLE INC - CL A	38259P508	GOOG	593.97	245,700	80,922,217.97	145,938,429.00
HALLIBURTON COMPANY	406216101	HAL	40.83	916,100	16,370,023.95	37,404,363.00
HESS CORP.	42809H107	HES	76.54	300,900	37,641,874.47	23,030,886.00
HEWLETT-PACKARD CO	428236103	HPQ	42.10	2,364,500	52,337,848.53	99,545,450.00
HOME DEPOT INC.	437076102	HD	35.06	1,707,400	46,681,219.41	59,861,444.00
HONEYWELL INTERNATIONAL INC	438516106	HON	53.16	772,500	30,273,325.46	41,066,100.00
ILLINOIS TOOL WORKS	452308109	ITW	53.40	444,300	14,751,923.71	23,725,620.00
INTEL CORP.	458140100	INTC	21.03	5,610,100	119,289,158.21	117,980,403.00
INTL BUS MACH CORP	459200101	IBM	146.76	1,293,000	97,265,238.23	189,760,680.00
JOHNSON & JOHNSON	478160104	JNJ	61.85	2,780,900	96,558,668.56	171,998,665.00
JOHNSON CONTROLS	478366107	JCI	38.20	678,300	18,602,658.07	25,911,060.00
JPMORGAN CHASE & CO.	46625H100	JPM	42.42	4,011,700	155,725,768.23	170,176,314.00
JUNIPER NETWORKS INC	48203R104	JNPR	36.92	530,500	12,018,901.90	19,586,060.00

# Monthly Market

As Of 12/31/2010

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCP LARGE-CAP PASSIVE (P)						
Instrument: COM COMMON STOCK						
KELLOGG CO.	487836108	K	51.08	259,800	9,193,127.69	13,270,584.00
KIMBERLY-CLARK CORP	494368103	KMB	63.04	417,400	21,953,914.23	26,312,896.00
KOHLS CORP	500255104	KSS	54.34	309,500	13,640,407.80	16,818,230.00
KRAFT FOODS INC - A	50075N104	KFT	31.51	1,617,300	28,039,541.93	50,961,123.00
KROGER CO.	501044101	KR	22.36	650,200	18,927,322.00	14,538,472.00
LAS VEGAS SANDS CORP	517834107	LVS	45.95	318,900	8,446,640.52	14,653,455.00
LOCKHEED MARTIN	539830109	LMT	69.91	311,700	13,834,540.36	21,790,947.00
LOEWS CORP	540424108	L	38.91	317,300	8,310,758.24	12,346,143.00
LOWE'S COS	548661107	LOW	25.08	1,455,000	18,387,619.49	36,491,400.00
MARATHON OIL CORP	565849106	MRO	37.03	715,400	20,605,841.24	26,491,262.00
MASTERCARD INC-CLASS A	57636Q104	MA	224.11	98,100	24,970,629.80	21,985,191.00
MCDONALDS CORPORATION	580135101	MCD	76.76	1,084,700	32,357,608.80	83,261,572.00
MCKESSON CORP	58155Q103	MCK	70.38	255,500	12,129,617.15	17,982,090.00
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	61.27	437,100	10,185,077.41	26,781,117.00
MEDTRONIC INC	585055106	MDT	37.09	1,110,700	33,284,345.23	41,195,863.00
MERCK & CO INC	58933Y105	MRK	36.04	3,144,100	116,009,104.27	113,313,364.00
METLIFE INC	59156R108	MET	44.44	656,600	23,715,655.49	29,179,304.00
MICROSOFT CORP.	594918104	MSFT	27.92	7,723,100	194,721,580.70	215,628,952.00
MONSANTO COMPANY	61166W101	MON	69.64	550,100	18,243,073.25	38,308,964.00
MORGAN STANLEY	617446448	MS	27.21	1,525,300	53,845,019.67	41,503,413.00
MOSAIC COMPANY	61945A107	MOS	76.36	159,400	23,615,173.76	12,171,784.00
MOTOROLA SOLUTIONS INC	620076307	MSI	9.07	2,343,400	41,856,294.43	21,254,638.00
NATIONAL OILWELL VARCO INC	637071101	NOV	67.25	422,500	37,345,746.75	28,413,125.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	61.43	479,700	17,896,477.75	29,467,971.00
NEWS CORP INC-CL A	65248E104	NWSA	14.56	2,304,200	38,947,226.72	33,549,152.00
NEXTERA ENERGY INC	65339F101	NEE	51.99	418,100	17,241,664.04	21,737,019.00
NIKE INC. -CL B	654106103	NKE	85.42	362,900	12,068,488.64	30,998,918.00
NORFOLK SOUTHERN CORP.	655844108	NSC	62.82	373,100	19,856,382.00	23,438,142.00
NORTHERN TRUST CORP	665859104	NTRS	55.41	243,900	13,004,948.68	13,514,499.00
NORTHROP GRUMMAN CORP.	666807102	NOC	64.78	303,700	13,551,989.70	19,673,686.00
NUCOR CORP	670346105	NUE	43.82	317,700	17,092,746.59	13,921,614.00
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	98.10	818,900	12,028,133.98	80,334,090.00
OMNICOM GROUP	681919106	OMC	45.80	309,500	11,017,983.10	14,175,100.00
ORACLE SYS. CORP.	68389X105	ORCL	31.30	3,841,100	38,875,899.85	120,226,430.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: LCP LARGE-CAP PASSIVE (P)

# Monthly Market

As Of 12/31/2010

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCP LARGE-CAP PASSIVE (P)						
Instrument: COM COMMON STOCK						
PACCAR INC	693718108	PCAR	57.42	367,900	21,443,664.66	21,124,818.00
PACIFIC GAS & ELEC. CO.	69331C108	PCG	47.84	395,900	15,189,479.74	18,939,856.00
PEPSICO INC.	713448108	PEP	65.33	1,626,100	54,420,150.85	106,233,113.00
PFIZER INC.	717081103	PFE	17.51	8,133,000	167,198,848.05	142,408,830.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	58.53	1,867,200	34,559,401.30	109,287,216.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	60.72	530,400	28,341,744.00	32,205,888.00
PRAXAIR INC.	74005P104	PX	95.47	308,500	14,342,165.00	29,452,495.00
PRECISION CASTPARTS CORP	740189105	PCP	139.21	143,400	15,559,717.38	19,962,714.00
PROCTER & GAMBLE CO	742718109	PG	64.33	2,903,800	97,885,468.12	186,801,454.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	58.71	468,000	18,827,702.78	27,476,280.00
PUBLIC SVC ENTERPRISES	744573106	PEG	31.81	510,100	16,863,906.00	16,226,281.00
QUALCOMM INC	747525103	QCOM	49.49	1,654,000	37,877,806.92	81,856,460.00
RAYTHEON COMPANY	755111507	RTN	46.34	384,200	13,582,732.08	17,803,828.00
REYNOLDS AMERICAN INC	761713106	RAI	32.62	338,600	9,601,796.82	11,045,132.00
SCHLUMBERGER	806857108	SLB	83.50	1,377,200	116,915,632.57	114,996,200.00
SCHWAB (CHARLES) CORP	808513105	SCHW	17.11	997,600	13,470,873.25	17,068,936.00
SOUTHERN CO	842587107	SO	38.23	831,400	23,770,641.99	31,784,422.00
SOUTHERN COPPER CORP	84265V105	SCCO	48.74	170,600	5,380,724.00	8,315,044.00
SOUTHWESTERN ENERGY	845467109	SWN	37.43	349,100	13,481,239.59	13,066,813.00
SPRINT NEXTEL CORP	852061100	S	4.23	2,969,700	52,911,868.48	12,561,831.00
ST JUDE MED. INC.	790849103	STJ	42.75	333,100	11,449,736.98	14,240,025.00
STAPLES INC	855030102	SPLS	22.77	736,000	10,294,272.42	16,758,720.00
STARBUCKS CORP.	855244109	SBUX	32.13	751,300	10,894,526.17	24,139,269.00
STATE STREET CORP	857477103	STT	46.34	505,900	25,059,149.28	23,443,406.00
STRYKER CORP.	863667101	SYK	53.70	317,600	9,666,598.56	17,055,120.00
SYMANTEC CORP	871503108	SYMC	16.74	805,500	13,142,158.97	13,484,070.00
SYSCO CORP.	871829107	SYU	29.40	596,500	14,748,448.47	17,537,100.00
TARGET CORP	87612E106	TGT	60.13	742,600	21,811,878.86	44,652,538.00
TEXAS INSTRS INC	882508104	TXN	32.50	1,232,400	34,321,178.59	40,053,000.00
THE BANK OF NEW YORK MELLON	064058100	BK	30.20	1,223,000	40,712,889.35	36,934,600.00
THERMO FISHER SCIENTIFIC	883556102	TMO	55.36	413,800	20,925,515.91	22,907,968.00
THOMSON REUTERS CORP	884903105	TRI	37.27	377,100	14,126,656.23	14,054,517.00
TIME WARNER CABLE INC	88732J207	TWC	66.03	357,400	34,745,648.12	23,599,122.00
TIME WARNER INC.	887317303	TWX	32.17	1,149,200	71,066,147.76	36,969,764.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: LCP LARGE-CAP PASSIVE (P)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCP LARGE-CAP PASSIVE (P)						
Instrument: COM COMMON STOCK						
TJX COS. INC.	872540109	TJX	44.39	411,400	17,738,909.76	18,262,046.00
TRAVELERS COS INC	89417E109	TRV	55.71	473,800	17,430,728.15	26,395,398.00
TYCO INTERNATIONAL LTD	H89128104	TYC	41.44	514,800	19,094,652.72	21,333,312.00
UNION PACIFIC CORP.	907818108	UNP	92.66	510,300	13,997,649.30	47,284,398.00
UNITED PARCEL SERVICES INC	911312106	UPS	72.58	720,100	48,632,814.67	52,264,858.00
UNITED TECHNOLOGIES	913017109	UTX	78.72	940,800	35,953,461.62	74,059,776.00
UNITEDHEALTH GROUP INC	91324P102	UNH	36.11	1,146,100	23,238,829.54	41,385,671.00
US BANCORP	902973304	USB	26.97	1,932,800	45,719,748.46	52,127,616.00
VERIZON COMMUNICATIONS	92343V104	VZ	35.78	2,850,200	103,375,395.46	101,980,156.00
VIACOM INC. CL B	92553P201	VIA.B	39.61	612,400	27,989,835.79	24,257,164.00
VISA INC-CLASS A	92826C839	V	70.38	470,800	38,860,211.34	33,134,904.00
VMWARE INC-CLASS A	928563402	VMW	88.91	74,100	5,297,740.75	6,588,231.00
WAL MART STORES INC	931142103	WMT	53.93	1,956,700	64,008,605.29	105,524,831.00
WALGREEN CO.	931422109	WAG	38.96	934,700	20,881,566.65	36,415,912.00
WASTE MANAGEMENT INC.	94106L109	WM	36.87	487,000	15,753,880.04	17,955,690.00
WELLPOINT INC.	94973V107	WLP	56.86	403,000	21,318,860.67	22,914,580.00
WELLS FARGO COMPANY	949746101	WFC	30.99	4,906,600	168,366,744.08	152,055,534.00
WILLIAMS COS. INC.	969457100	WMB	24.72	589,100	23,070,452.02	14,562,552.00
YAHOO INC	984332106	YHOO	16.63	1,316,300	39,273,486.21	21,890,068.99
YUM BRANDS INC	988498101	YUM	49.05	471,300	15,651,495.96	23,117,265.00
ZIMMER HOLDINGS INC	98956P102	ZMH	53.68	204,500	8,786,320.06	10,977,560.00
<b>COMMON STOCK TOTAL</b>				239,457,715	6,916,991,481.08	9,110,256,693.77
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
PUBLIC STORAGE INC	74460D109	PSA	101.42	141,400	13,183,202.76	14,340,788.00
SIMON PROP GROUP INC.	828806109	SPG	99.49	295,200	21,181,597.78	29,369,448.00
<b>REAL ESTATE INVESTMENT TRUST TOTAL</b>				436,600	34,364,800.54	43,710,236.00
<b>LARGE-CAP PASSIVE (P) TOTAL</b>				239,894,315	6,951,356,281.62	9,153,966,929.77

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCV LARGE-CAP VALUE (F)						
Instrument: COM COMMON STOCK						
3M COMPANY	88579Y101	MMM	86.30	310,000	19,908,344.20	26,753,000.00
ABBOTT LABORATORIES	002824100	ABT	47.91	915,000	40,641,522.80	43,837,650.00
ACE LTD	H0023R105	ACE	62.25	325,000	16,107,621.40	20,231,250.00
ADOBE SYSTEMS INC.	00724F101	ADBE	30.78	675,000	18,860,575.17	20,776,500.00
AETNA INC.	00817Y108	AET	30.51	380,000	10,882,801.33	11,593,799.98
ALLSTATE CORP	020002101	ALL	31.88	450,000	13,280,967.00	14,346,000.00
AMERICAN EAGLE OUTFITTERS	02553E106	AEO	14.63	600,000	8,791,510.17	8,778,000.00
AMGEN INC	031162100	AMGN	54.90	290,000	15,686,041.24	15,920,999.99
AMR CORP.	001765106	AMR	7.79	850,000	11,120,648.26	6,621,500.00
APACHE CORP.	037411105	APA	119.23	150,000	14,385,115.37	17,884,499.98
APPLE INC.	037833100	AAPL	322.56	120,000	29,345,691.50	38,707,199.98
AT&T INC	00206R102	T	29.38	1,500,000	47,130,493.34	44,070,000.00
AVNET INC.	053807103	AVT	33.03	500,000	13,592,152.07	16,514,999.99
BANK OF AMERICA CORP.	060505104	BAC	13.34	1,050,000	14,881,391.50	14,007,000.00
BB&T CORPORATION	054937107	BBT	26.29	450,000	12,083,005.42	11,830,500.00
BEMIS CO.	081437105	BMS	32.66	300,000	9,592,289.05	9,798,000.00
BEST BUY COMPANY INC	086516101	BBY	34.29	120,000	4,115,639.69	4,114,799.99
BOEING CO	097023105	BA	65.26	390,000	23,678,685.60	25,451,400.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	42.56	463,400	17,498,751.35	19,722,304.00
CHEVRON CORP.	166764100	CVX	91.25	400,000	24,337,303.31	36,499,999.99
CISCO SYSTEMS	17275R102	CSCO	20.23	1,450,000	33,553,186.37	29,333,500.00
CITIGROUP INC.	172967101	C	4.73	7,125,000	31,328,184.05	33,701,249.99
COMCAST CORP - CL A	20030N101	CMCSA	21.97	1,875,000	38,964,574.66	41,193,750.00
CORNING INC	219350105	GLW	19.32	875,000	14,642,787.81	16,905,000.00
DEVON ENERGY CORPORATION	25179M103	DVN	78.51	305,000	18,138,496.84	23,945,550.00
DISCOVER FINANCIAL	254709108	DFS	18.53	700,000	8,855,648.04	12,970,999.96
ENSCO PLC	29358Q109	ESV	53.38	210,000	10,578,321.00	11,209,800.00
EXELON CORP	30161N101	EXC	41.64	290,000	19,945,763.47	12,075,600.00
EXPEDIA INC	30212P105	EXPE	25.09	400,000	10,558,095.92	10,036,000.00
EXXON MOBIL CORPORATION	30231G102	XOM	73.12	745,000	54,022,328.71	54,474,400.00
FEDEX CORPORATION	31428X106	FDX	93.01	200,000	18,117,247.63	18,601,999.96
GENERAL DYNAMICS CORP.	369550108	GD	70.96	355,000	19,358,330.16	25,190,800.00
GENERAL ELECTRIC CO	369604103	GE	18.29	3,060,000	85,131,406.55	55,967,400.00
GENERAL MOTORS CO	37045V100	GM	36.86	163,200	5,385,600.00	6,015,552.00

# Monthly Market

As Of 12/31/2010

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCV LARGE-CAP VALUE (F)						
Instrument: COM COMMON STOCK						
GILEAD SCIENCES INC.	375558103	GILD	36.24	397,000	14,976,604.57	14,387,280.00
GOODYEAR T & R	382550101	GT	11.85	900,000	10,843,898.85	10,664,999.99
HALLIBURTON COMPANY	406216101	HAL	40.83	325,000	10,064,892.34	13,269,749.98
HEWLETT-PACKARD CO	428236103	HPQ	42.10	1,050,000	36,308,434.10	44,205,000.00
HONDA MOTOR CO LTD-SPONS	438128308	HMC	39.50	350,000	10,196,118.24	13,824,999.99
ILLINOIS TOOL WORKS	452308109	ITW	53.40	460,000	21,838,018.60	24,563,999.99
INTEL CORP.	458140100	INTC	21.03	1,450,000	28,202,608.37	30,493,500.00
INTL BUS MACH CORP	459200101	IBM	146.76	235,000	19,026,005.20	34,488,600.00
ITT CORP	450911102	ITT	52.11	200,000	10,506,418.98	10,421,999.99
JACOBS ENGINEERING GROUP	469814107	JEC	45.85	400,000	17,051,784.69	18,339,999.99
JPMORGAN CHASE & CO.	46625H100	JPM	42.42	1,595,400	54,991,167.97	67,676,868.00
LOWE'S COS	548661107	LOW	25.08	800,000	18,394,405.40	20,064,000.00
MARATHON OIL CORP	565849106	MRO	37.03	400,000	14,733,672.14	14,811,999.98
MASTERCARD INC-CLASS A	57636Q104	MA	224.11	71,000	14,891,246.36	15,911,809.99
MCDERMOTT INTERNATIONAL	580037109	MDR	20.69	300,000	2,383,231.26	6,206,999.98
MEDTRONIC INC	585055106	MDT	37.09	970,000	33,757,074.86	35,977,300.00
MERCK & CO INC	58933Y105	MRK	36.04	1,025,000	38,586,646.78	36,941,000.00
METLIFE INC	59156R108	MET	44.44	225,000	9,235,208.08	9,999,000.00
MICROSOFT CORP.	594918104	MSFT	27.92	2,140,000	53,685,322.70	59,748,800.00
MOLEX INC	608554101	MOLX	22.72	700,000	14,811,318.89	15,903,999.98
MONSANTO COMPANY	61166W101	MON	69.64	150,000	10,325,199.38	10,445,999.99
MORGAN STANLEY	617446448	MS	27.21	940,000	26,740,408.87	25,577,400.00
NATIONAL OILWELL VARCO INC	637071101	NOV	67.25	150,000	5,864,778.03	10,087,499.98
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	61.43	155,000	6,481,437.81	9,521,650.00
NEXTERA ENERGY INC	65339F101	NEE	51.99	280,000	15,570,049.56	14,557,200.00
NUANCE COMMUNICATIONS	67020Y100	NUAN	18.18	150,000	2,378,152.65	2,727,000.00
OSHKOSH CORPORATION	688239201	OSK	35.24	285,000	4,799,145.52	10,043,399.99
PEPSICO INC.	713448108	PEP	65.33	440,000	28,802,238.00	28,745,200.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	58.53	575,000	26,466,669.10	33,654,750.00
PROCTER & GAMBLE CO	742718109	PG	64.33	726,100	33,604,656.61	46,710,013.00
QUALCOMM INC	747525103	QCOM	49.49	455,000	19,420,767.14	22,517,949.99
SAFEWAY INC	786514208	SWY	22.49	200,000	3,899,509.74	4,498,000.00
SCHLUMBERGER	806857108	SLB	83.50	230,000	12,447,213.17	19,204,999.97
STATE STREET CORP	857477103	STT	46.34	255,000	15,440,535.45	11,816,700.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: LCV LARGE-CAP VALUE (F)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCV LARGE-CAP VALUE (F)						
Instrument: COM COMMON STOCK						
STEEL DYNAMICS INC	858119100	STLD	18.30	425,000	5,934,849.59	7,777,499.99
STRYKER CORP.	863667101	SYK	53.70	405,000	16,500,508.57	21,748,500.00
SUNTRUST BANKS INC.	867914103	STI	29.51	355,000	9,338,602.25	10,476,049.99
SYSCO CORP.	871829107	SYI	29.40	275,000	8,089,185.83	8,084,999.99
TARGET CORP	87612E106	TGT	60.13	650,000	29,015,325.51	39,084,500.00
TEVA PHARMACEUTICAL	881624209	TEVA	52.13	540,000	23,648,777.14	28,150,199.99
THE BLACKSTONE GROUP LP	09253U108	BX	14.15	635,000	8,902,563.05	8,985,250.00
TIME WARNER CABLE INC	88732J207	TWC	66.03	225,000	7,087,759.60	14,856,750.00
UNITEDHEALTH GROUP INC	91324P102	UNH	36.11	750,000	24,117,388.25	27,082,500.00
US AIRWAYS GROUP INC	90341W108	LCC	10.01	500,000	17,091,709.84	5,005,000.00
V F CORP	918204108	VFC	86.18	130,000	9,894,064.96	11,203,399.96
VERIZON COMMUNICATIONS	92343V104	VZ	35.78	100,000	3,516,803.10	3,578,000.00
VIACOM INC. CL B	92553P201	VIA.B	39.61	420,000	13,312,486.25	16,636,199.99
VODAFONE GROUP PLC-ADR	92857W209	VOD	26.43	725,000	17,605,453.03	19,161,750.00
WAL MART STORES INC	931142103	WMT	53.93	465,000	19,177,449.02	25,077,450.00
WASHINGTON POST CL. B	939640108	WPO	439.50	20,500	9,287,886.29	9,009,750.00
WELLS FARGO COMPANY	949746101	WFC	30.99	1,734,400	42,425,868.21	53,749,056.00
XEROX CORP	984121103	XRX	11.52	700,000	8,144,416.79	8,064,000.00
<b>COMMON STOCK TOTAL</b>				56,031,000	1,654,316,457.67	1,824,821,532.50
<b>LARGE-CAP VALUE (F) TOTAL</b>				56,031,000	1,654,316,457.67	1,824,821,532.50



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: MCV						
Instrument: CALL						
MID-CAP VALUE (F)						
CALL OPTION						
ACI JAN @ 20 CALL	ACI	110122C00020000 ACI	14.55	-2,575	-1,493,576.77	-3,746,624.99
ACI JAN @ 21 CALL	ACI	110122C00021000 ACI	13.70	-2,918	-1,464,790.67	-3,997,659.99
FTI JAN @ 95 CALL	FTI	110122C00095000 FTI	0.45	-1,100	-134,197.68	-49,500.00
JLL FEB @ 90 CALL	JLL	110219C00090000 JLL	2.20	-880	-195,356.65	-193,600.00
JOYG JAN @ 70 CALL	JOYG	110122C00070000 JOYG	16.70	-1,350	-941,933.01	-2,254,500.00
NFX JAN @ 75 CALL	NFX	110122C00075000 NFX	0.95	-1,500	-205,496.45	-142,500.00
NOV FEB @ 65 CALL	NOV	110219C00065000 NOV	4.80	-1,200	-368,393.71	-576,000.00
SLE JAN @ 16 CALL	SLE	110122C00016000 SLE	1.55	-2,000	-111,998.04	-310,000.00
<b>CALL OPTION TOTAL</b>				-13,523	-4,915,742.98	-11,270,384.98
Instrument: COM						
COMMON STOCK						
AGL RESOURCES INC	001204106	AGL	35.85	278,480	9,963,541.78	9,983,508.00
ALLEGHENY ENERGY INC.	017361106	AYE	24.24	479,000	10,426,326.65	11,610,959.97
ALLIANT ENERGY CORPORATION	018802108	LNT	36.77	484,440	16,177,889.51	17,812,858.79
AMEREN CORP.	023608102	AEE	28.19	564,398	18,563,184.37	15,910,379.61
AMERICAN ELECTRIC POWER	025537101	AEP	35.98	292,841	11,614,765.03	10,536,419.17
AMERIPRISE FINANCIAL INC	03076C106	AMP	57.55	315,934	14,405,351.20	18,182,001.68
AMERISOURCEBERGEN CORP	03073E105	ABC	34.12	293,800	7,045,434.95	10,024,455.99
ANNALY CAPITAL MGT. INC.	035710409	NLY	17.92	475,000	8,167,856.50	8,511,999.96
AON CORP	037389103	AON	46.01	367,167	16,183,656.58	16,893,353.67
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	88.05	31,533	2,264,787.59	2,776,480.62
ARCH COAL INC.	039380100	ACI	35.06	549,300	9,854,055.01	19,258,457.99
ASHLAND INC	044209104	ASH	50.86	230,000	11,789,786.00	11,697,800.00
ASPEN INSURANCE HOLDINGS LTD	G05384105	AHL	28.62	373,000	10,575,558.08	10,675,259.97
ATMOS ENERGY CORP.	049560105	ATO	31.20	266,880	7,424,746.57	8,326,656.00
AVNET INC.	053807103	AVT	33.03	360,000	7,560,303.39	11,890,799.99
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	AXS	35.88	278,000	9,901,712.10	9,974,640.00
BAKER HUGHES CORP	057224107	BHI	57.17	297,000	16,225,539.10	16,979,490.00
BROCADE COMMUNICATIONS	111621306	BRCD	5.29	2,001,000	7,270,869.82	10,585,289.99
BUNGE LIMITED	G16962105	BG	65.52	276,000	22,575,361.58	18,083,519.99
CABLEVISION SYSTEMS CORP	12686C109	CVC	33.84	393,000	8,123,233.55	13,299,119.99
CADENCE DESIGN SYS INC	127387108	CDNS	8.26	940,000	5,089,999.43	7,764,400.00
CAMERON INTL CORP.	13342B105	CAM	50.73	247,000	9,010,958.34	12,530,310.00
CENTURYTEL INC.	156700106	CTL	46.17	361,770	10,146,580.15	16,702,920.88

# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: MCV MID-CAP VALUE (F)						
Instrument: COM COMMON STOCK						
CEPHALON INC	156708109	CEPH	61.72	191,187	11,544,238.91	11,800,061.64
CHUBB CORP	171232101	CB	59.64	238,000	13,850,308.50	14,194,320.00
CIGNA CORP.	125509109	CI	36.66	393,000	13,420,304.46	14,407,379.99
CINTAS CORP	172908105	CTAS	27.96	416,000	9,638,323.14	11,631,360.00
CLOROX COMPANY	189054109	CLX	63.28	160,000	9,611,661.36	10,124,799.99
COCA-COLA ENTERPRISES	19122T109	CCE	25.03	616,000	13,459,005.79	15,418,479.99
COMERICA INC.	200340107	CMA	42.24	433,000	16,162,820.53	18,289,920.00
CONAGRA FOODS INC.	205887102	CAG	22.58	940,000	23,072,651.31	21,225,200.00
CONSTELLATION ENERGY GROUP	210371100	CEG	30.63	399,000	13,453,711.73	12,221,369.98
CULLEN/FROST BANKERS INC	229899109	CFR	61.12	228,422	12,525,944.98	13,961,152.64
DPL INC	233293109	DPL	25.71	665,500	17,691,572.36	17,110,004.99
EAST WEST BANCORP INC.	27579R104	EWBC	19.55	719,000	12,060,402.75	14,056,450.00
EDISON INTERNATIONAL	281020107	EIX	38.60	485,003	21,504,784.47	18,721,115.80
EDUCATION MANAGEMENT CORP	28140M103	EDMC	18.10	400,000	3,879,625.61	7,240,000.00
EL PASO CORP	28336L109	EP	13.76	1,122,000	11,280,204.84	15,438,719.97
ENSCO PLC	29358Q109	ESV	53.38	185,000	8,974,707.62	9,875,300.00
EXPRESS SCRIPTS	302182100	ESRX	54.05	236,000	10,542,333.51	12,755,799.99
FIDELITY NATIONAL INFORMATION	31620M106	FIS	27.39	300,000	8,414,285.21	8,217,000.00
FIRST HORIZON NATIONAL	320517105	FHN	11.78	876,252	9,070,219.59	10,322,245.38
FMC TECHNOLOGIES INC	30249U101	FTI	88.91	110,000	6,883,919.41	9,780,100.00
FOOT LOCKER INC	344849104	FL	19.62	786,000	9,929,180.75	15,421,320.00
GENUINE PARTS CO	372460105	GPC	51.34	422,000	17,845,493.07	21,665,480.00
GOODYEAR T & R	382550101	GT	11.85	1,115,000	17,630,340.71	13,212,750.00
GREAT PLAINS ENERGY INC	391164100	GXP	19.39	573,742	10,460,441.61	11,124,857.37
HARRIS CORP.	413875105	HRS	45.30	185,000	9,161,574.48	8,380,499.99
HARTFORD FINL SERVICES	416515104	HIG	26.49	647,000	17,221,171.98	17,139,029.99
HCC INSURANCE HOLDINGS INC.	404132102	HCC	28.94	557,060	14,636,516.58	16,121,316.40
HORMEL FOODS CORP	440452100	HRL	51.26	285,000	11,590,596.98	14,609,100.00
INGERSOLL-RAND PLC	G47791101	IR	47.09	270,000	7,864,519.28	12,714,299.99
INTERPUBLIC GROUP	460690100	IPG	10.62	1,125,000	9,061,442.84	11,947,499.98
INTERSIL HOLDINGS CORP	46069S109	ISIL	15.27	560,000	6,631,009.97	8,551,199.98
ITC HOLDINGS CORP	465685105	ITC	61.98	22,800	1,220,569.25	1,413,143.98
ITT CORP	450911102	ITT	52.11	337,800	17,014,658.50	17,602,757.97
J C PENNEY INC	708160106	JCP	32.31	367,000	11,749,268.74	11,857,770.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: MCV MID-CAP VALUE (F)

# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: MCV MID-CAP VALUE (F)						
Instrument: COM COMMON STOCK						
JONES LANG LASALLE I	48020Q107	JLL	83.92	88,000	6,589,988.58	7,384,959.99
JOY GLOBAL INC	481165108	JOYG	86.75	135,000	7,829,594.92	11,711,249.99
KLA-TENCOR CORP.	482480100	KLAC	38.64	450,000	8,426,950.83	17,387,999.99
LINCOLN NATIONAL CORP	534187109	LNC	27.81	655,000	17,844,618.62	18,215,549.98
LORILLARD INC	544147101	LO	82.06	237,000	17,877,092.17	19,448,220.00
M&T BANK CORPORATION	55261F104	MTB	87.05	193,000	13,257,526.72	16,800,649.99
MACYS INC	55616P104	M	25.30	600,000	11,755,504.10	15,180,000.00
MARATHON OIL CORP	565849106	MRO	37.03	239,000	6,863,649.37	8,850,169.99
MASTERCARD INC-CLASS A	57636Q104	MA	224.11	50,000	11,320,730.99	11,205,499.99
McCORMICK & CO	579780206	MKC	46.53	333,000	11,105,123.81	15,494,489.99
MDU RESOURCES GROUP	552690109	MDU	20.27	474,000	9,269,981.38	9,607,979.99
MEADWESTVACO	583334107	MWV	26.16	489,000	11,558,742.26	12,792,239.99
MEREDITH CORPORATION	589433101	MDP	34.65	250,000	8,365,835.75	8,662,500.00
MOLEX INC	608554101	MOLX	22.72	607,000	8,711,310.20	13,791,039.98
MURPHY OIL CORP	626717102	MUR	74.55	301,000	16,565,032.39	22,439,549.99
MYLAN INC	628530107	MYL	21.13	584,000	10,964,581.20	12,339,920.00
NASDAQ OMX GROUP	631103108	NDAQ	23.71	404,000	8,101,394.45	9,578,840.00
NATIONAL OILWELL VARCO INC	637071101	NOV	67.25	252,000	10,611,105.00	16,946,999.99
NEWELL RUBBERMAID INC.	651229106	NWL	18.18	1,041,000	14,582,628.20	18,925,379.99
NEWFIELD EXPLORATION	651290108	NFX	72.11	279,000	9,941,687.74	20,118,689.99
NOBLE ENERGY INC	655044105	NBL	86.08	145,871	12,000,308.98	12,556,575.66
NUANCE COMMUNICATIONS	67020Y100	NUAN	18.18	750,000	12,526,592.13	13,634,999.99
OMNICARE INC.	681904108	OCR	25.39	536,000	12,586,111.11	13,609,040.00
OWENS-ILLINOIS INC	690768403	OI	30.70	360,000	10,418,782.55	11,051,999.99
PARTNERRE LTD	G6852T105	PRE	80.35	85,000	6,860,749.72	6,829,750.00
PPL CORPORATION	69351T106	PPL	26.32	986,500	25,727,167.34	25,964,680.00
PRIDE INTERNATIONAL INC.	74153Q102	PDE	33.00	411,000	8,660,860.12	13,562,999.98
QWEST COMMUNICATIONS INTL.	749121109	Q	7.61	2,660,000	11,555,532.45	20,242,599.99
REINSURANCE GROUP OF	759351604	RGA	53.71	278,000	13,212,456.82	14,931,380.00
RELIANCE STEEL & ALUMINUM	759509102	RS	51.10	295,000	9,800,019.71	15,074,500.00
RENAISSANCERE HOLDINGS LTD	G7496G103	RNR	63.69	327,020	17,432,388.49	20,827,903.80
REPUBLIC SERVICES INC	760759100	RSG	29.86	575,000	17,474,363.37	17,169,500.00
RPM INTERNATIONAL INC.	749685103	RPM	22.10	492,000	9,072,427.96	10,873,199.98
RYDER SYS. INC.	783549108	R	52.64	283,000	12,655,244.27	14,897,119.99

Group: DOMESTIC EQUITIES - Internal

Portfolio: MCV MID-CAP VALUE (F)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: MCV						
Instrument: COM						
MID-CAP VALUE (F) COMMON STOCK						
SAFEWAY INC	786514208	SWY	22.49	763,000	19,878,218.74	17,159,870.00
SARA LEE CORP.	803111103	SLE	17.51	1,272,000	17,593,255.95	22,272,719.99
SCRIPPS NETWORKS	811065101	SNI	51.75	270,000	10,676,942.28	13,972,499.98
SEAGATE TECHNOLOGY	G7945M107	STX	15.03	330,000	2,657,783.01	4,959,899.99
SENSATA TECH HOLDING N.V.	N7902X106	ST	30.11	77,906	1,402,608.89	2,345,749.66
SOUTHERN UNION COMPANY	844030106	SUG	24.07	524,443	12,358,401.24	12,623,342.99
STEEL DYNAMICS INC	858119100	STLD	18.30	752,000	9,783,296.76	13,761,599.99
TCF FINANCIAL CORP	872275102	TCB	14.81	801,000	10,597,800.42	11,862,809.98
TECO ENERGY	872375100	TE	17.80	1,019,899	16,249,983.60	18,154,202.18
TELEPHONE & DATA	879433100	TDS	36.55	162,000	5,060,926.83	5,921,100.00
TEXTRON INC.	883203101	TXT	23.64	855,000	17,857,145.43	20,212,199.99
THE HANOVER INSURANCE GROUP	410867105	THG	46.72	231,200	10,593,171.24	10,801,663.99
THOMAS & BETTS CORP.	884315102	TNB	48.30	312,000	11,808,490.13	15,069,599.98
TORCHMARK CORP	891027104	TMK	59.74	307,680	17,317,913.88	18,380,803.18
UGI CORP	902681105	UGI	31.58	349,350	8,975,618.64	11,032,473.00
URS CORPORATION	903236107	URS	41.61	308,000	10,966,395.07	12,815,879.98
UTI WORLDWIDE INC	G87210103	UTIW	21.20	399,000	5,220,156.16	8,458,799.99
V F CORP	918204108	VFC	86.18	200,000	15,396,116.87	17,235,999.99
VALSPAR CORP	920355104	VAL	34.48	200,000	4,508,656.74	6,895,999.99
WATSON PHARMACEUTICALS INC.	942683103	WPI	51.65	353,599	13,200,639.83	18,263,388.34
WELLPOINT INC.	94973V107	WLP	56.86	142,000	7,778,519.18	8,074,120.00
<b>COMMON STOCK TOTAL</b>				51,997,777	1,290,827,432.69	1,506,945,790.67
Instrument: PUT						
PUT OPTION						
FTI JAN @ 70 PUT	FTI 110122P00070000	FTI	0.05	-1,100	-26,399.54	-5,500.00
FTI JAN @ 80 PUT	FTI 110122P00080000	FTI	0.75	1,100	168,300.00	82,500.00
SLE JAN @ 16 PUT	SLE 110122P00016000	SLE	0.15	2,000	120,000.00	30,000.00
<b>PUT OPTION TOTAL</b>				2,000	261,900.46	107,000.00
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
ALEXANDRIA REAL ESTATE	015271109	ARE	73.26	173,000	10,173,667.04	12,673,979.99
AMERICAN CAMPUS COMMUNITIES	024835100	ACC	31.76	283,000	5,960,480.06	8,988,080.00
CORPORATE OFFICE PROPERTY	22002T108	OFC	34.95	303,000	10,395,433.37	10,589,849.98
DIGITAL REALTY TRUST INC	253868103	DLR	51.54	331,800	14,166,654.75	17,100,971.99

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: MCV						
Instrument: REIT						
				MID-CAP VALUE (F)		
				REAL ESTATE INVESTMENT TRUST		
DUKE RE CORPORATION	264411505	DRE	12.46	1,023,000	10,467,847.29	12,746,580.00
FEDERAL REALTY INV.	313747206	FRT	77.93	123,298	8,335,257.14	9,608,613.13
HCP INC	40414L109	HCP	36.79	630,200	19,711,128.28	23,185,057.99
VORNADO REALTY TRUST	929042109	VNO	83.33	262,000	17,529,562.88	21,832,459.99
REAL ESTATE INVESTMENT TRUST TOTAL				3,129,298	96,740,030.81	116,725,593.07
MID-CAP VALUE (F) TOTAL				55,115,552	1,382,913,620.98	1,612,507,998.76

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: QN1						
Instrument: COM						
QUANTITATIVE 1000 (Q) COMMON STOCK						
ACCENTURE PLC	G1151C101	ACN	48.49	277,800	11,334,457.32	13,470,522.00
ACE LTD	H0023R105	ACE	62.25	230,700	13,337,491.37	14,361,075.00
ADVANCE AUTO PARTS INC	00751Y106	AAP	66.15	174,600	7,262,443.19	11,549,790.00
AETNA INC.	00817Y108	AET	30.51	420,000	12,509,462.72	12,814,199.98
AGILENT TECHNOLOGIES INC	00846U101	A	41.43	128,500	3,418,924.37	5,323,754.99
ALEXANDER & BALDWIN INC	014482103	ALEX	40.03	6,100	209,431.30	244,183.00
ALLEGHANY CORP DEL	017175100	Y	306.37	200	58,473.20	61,274.00
ALLIED WORLD ASSURANCE HOLD	H01531104	AWH	59.44	6,100	279,429.84	362,583.99
ALTERA CORP	021441100	ALTR	35.58	338,900	8,706,971.24	12,058,061.99
ALTRIA GROUP INC	02209S103	MO	24.62	739,800	15,971,384.39	18,213,876.00
AMERICAN FINANCIAL GROUP INC.	025932104	AFG	32.29	352,100	9,746,826.22	11,369,308.97
AMERIPRISE FINANCIAL INC	03076C106	AMP	57.55	21,600	885,139.51	1,243,079.98
AMERISOURCEBERGEN CORP	03073E105	ABC	34.12	252,900	7,765,085.69	8,628,948.00
AMGEN INC	031162100	AMGN	54.90	268,100	13,620,065.30	14,718,690.00
AMR CORP.	001765106	AMR	7.79	47,600	363,202.28	370,804.00
ANALOG DEVICES	032654105	ADI	37.67	75,400	2,859,196.02	2,840,318.00
ANNALY CAPITAL MGT. INC.	035710409	NLY	17.92	88,400	1,446,705.31	1,584,127.99
APOLLO GROUP INC	037604105	APOL	39.49	175,600	11,070,751.05	6,934,443.99
APPLE INC.	037833100	AAPL	322.56	138,200	26,458,303.71	44,577,791.99
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	88.05	130,100	9,801,334.08	11,455,305.00
ARES CAPITAL CORP	04010L103	ARCC	16.48	666,900	9,698,899.30	10,990,512.00
ASHLAND INC	044209104	ASH	50.86	25,700	1,129,500.80	1,307,101.97
ASPEN INSURANCE HOLDINGS LTD	G05384105	AHL	28.62	8,800	243,724.25	251,855.97
ASSURANT INC	04621X108	AIZ	38.52	181,500	6,791,067.08	6,991,379.97
ASSURED GUARANTY LTD	G0585R106	AGO	17.70	31,800	599,556.65	562,860.00
AT&T INC	00206R102	T	29.38	884,600	26,319,453.04	25,989,548.00
ATWOOD OCEANICS	050095108	ATW	37.37	171,000	5,964,705.46	6,390,270.00
AUTOLIV, INC	052800109	ALV	78.94	12,200	529,510.50	963,068.00
AUTOZONE INC	053332102	AZO	272.59	23,400	6,000,611.18	6,378,606.00
AVON PRODUCTS	054303102	AVP	29.06	277,200	8,599,754.93	8,055,432.00
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	AXS	35.88	148,100	5,426,386.67	5,313,828.00
BANK OF AMERICA CORP.	060505104	BAC	13.34	572,200	12,406,295.59	7,633,148.00
BAXTER INTL	071813109	BAX	50.62	6,800	388,098.44	344,216.00
BERKSHIRE HATHAWAY INC.	084670702	BRK.B	80.11	110,500	8,456,990.07	8,852,154.99

Group: DOMESTIC EQUITIES - Internal

Portfolio: QN1 QUANTITATIVE 1000 (Q)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: QN1						
Instrument: COM						
QUANTITATIVE 1000 (Q) COMMON STOCK						
BEST BUY COMPANY INC	086516101	BBY	34.29	95,300	3,880,556.94	3,267,836.99
BIG LOTS, INC.	089302103	BIG	30.46	110,800	3,450,826.20	3,374,967.98
BIOMARIN PHARMACEUTICAL	09061G101	BMRN	26.93	2,500	68,962.98	67,325.00
BMC SOFTWARE	055921100	BMC	47.14	98,100	4,040,009.24	4,624,434.00
BOEING CO	097023105	BA	65.26	8,900	556,286.92	580,813.99
BOOZ ALLEN HAMILTON HOLDING	099502106	BAH	19.43	2,000	38,100.00	38,860.00
BORG WARNER INC.	099724106	BWA	72.36	16,900	554,546.46	1,222,884.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	26.48	667,800	15,006,772.87	17,683,344.00
C A INC.	12673P105	CA	24.44	40,700	921,816.91	994,708.00
CADENCE DESIGN SYS INC	127387108	CDNS	8.26	369,700	3,114,885.49	3,053,722.00
CAPITALSOURCE INC	14055X102	CSE	7.10	46,000	200,585.54	326,599.97
CARDINAL HEALTH INC.	14149Y108	CAH	38.31	347,800	11,442,600.11	13,324,217.98
CAREER EDUCATION CORP	141665109	CECO	20.73	367,900	9,145,296.91	7,626,567.00
CBOE HOLDINGS INC	12503M108	CBOE	22.86	1,900	38,114.00	43,434.00
CEPHALON INC	156708109	CEPH	61.72	176,300	10,582,208.49	10,881,235.96
CHEVRON CORP.	166764100	CVX	91.25	286,600	15,582,929.12	26,152,249.99
CHIMERA INVESTMENT CORP	16934Q109	CIM	4.11	126,000	451,770.82	517,859.98
CIMAREX ENERGY	171798101	XEC	88.53	140,300	9,518,901.59	12,420,758.97
CISCO SYSTEMS	17275R102	CSCO	20.23	871,100	17,247,763.13	17,622,352.99
CIT GROUP INC	125581801	CIT	47.10	282,900	11,226,647.37	13,324,589.99
CITIGROUP INC.	172967101	C	4.73	1,893,900	10,463,492.61	8,958,147.00
CNA FINANCIAL CORP	126117100	CNA	27.05	119,200	2,432,592.61	3,224,360.00
CNH GLOBAL N.V.	N20935206	CNH	47.74	57,800	1,489,419.79	2,759,371.98
COACH INC	189754104	COH	55.31	235,200	6,895,245.84	13,008,911.99
COBALT INTL ENERGY INC	19075F106	CIE	12.21	10,600	144,160.53	129,426.00
COCA COLA CO.	191216100	KO	65.77	470,700	25,022,709.08	30,957,938.99
COCA-COLA ENTERPRISES	19122T109	CCE	25.03	45,500	1,278,823.00	1,138,865.00
COLGATE PALMOLIVE	194162103	CL	80.37	186,100	13,703,370.31	14,956,856.98
CONCHO RESOURCES INC	20605P101	CXO	87.67	28,500	1,595,941.45	2,498,594.99
CONOCOPHILLIPS	20825C104	COP	68.10	212,400	10,941,992.41	14,464,439.99
CONSTELLATION ENERGY GROUP	210371100	CEG	30.63	366,600	11,830,833.58	11,228,958.00
CONTINENTAL RESOURCES	212015101	CLR	58.85	28,400	1,526,558.23	1,671,340.00
COPA HOLDINGS SA-CLASS A	P31076105	CPA	58.84	4,500	247,782.15	264,780.00
CORE LABORATORIES N.V.	N22717107	CLB	89.05	42,800	3,256,842.11	3,811,339.97

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: QN1						
Instrument: COM						
QUANTITATIVE 1000 (Q) COMMON STOCK						
CORN PRODUCTS INT'L INC.	219023108	CPO	46.00	45,451	2,114,372.99	2,090,746.00
COSTCO WHOLESALE CORP.	22160K105	COST	72.21	186,700	11,176,614.96	13,481,606.97
COVENTRY HEALTH CARE INC.	222862104	CVH	26.40	10,900	271,170.30	287,760.00
CSX CORP.	126408103	CSX	64.61	55,500	2,991,392.17	3,585,854.99
CULLEN/FROST BANKERS INC	229899109	CFR	61.12	69,700	3,466,786.14	4,260,063.97
DELL INC	24702R101	DELL	13.55	1,034,700	13,669,072.55	14,020,185.00
DELTA AIR LINES INC	247361702	DAL	12.60	112,700	1,301,318.72	1,420,019.99
DEVON ENERGY CORPORATION	25179M103	DVN	78.51	14,400	1,058,688.00	1,130,544.00
DIAMOND OFFSHORE DRILLING	25271C102	DO	66.87	52,300	3,834,130.81	3,497,301.00
DIRECTV	25490A101	DTV	39.93	351,400	12,525,986.84	14,031,402.00
DISH NETWORK CORP	25470M109	DISH	19.66	53,000	1,046,636.02	1,041,979.99
DOLLAR TREE, INC	256746108	DLTR	56.08	24,900	1,185,015.05	1,396,391.98
DOMTAR CORP	257559203	UFS	75.92	78,800	6,642,986.45	5,982,496.00
DONNELLEY (R.R.) & SONS CO.	257867101	RRD	17.47	172,100	3,272,576.41	3,006,587.00
DR PEPPER SNAPPLE GROUP	26138E109	DPS	35.16	318,800	11,668,614.95	11,209,008.00
E I DUPONT DE NEM.	263534109	DD	49.88	152,300	6,310,858.86	7,596,724.00
EL PASO CORP	28336L109	EP	13.76	918,200	9,959,192.52	12,634,431.98
ELI LILLY & COMPANY	532457108	LLY	35.04	459,700	15,872,633.13	16,107,887.97
EMERSON ELECTRIC CO	291011104	EMR	57.17	81,700	2,958,724.06	4,670,789.00
ENDO PHARMACEUTICALS	29264F205	ENDP	35.71	4,200	155,811.60	149,982.00
ENDURANCE SPECIALTY	G30397106	ENH	46.07	244,100	8,638,702.23	11,245,686.98
ENERGIZER HOLDINGS INC.	29266R108	ENR	72.90	10,900	806,360.20	794,610.00
ESTEE LAUDER CO.	518439104	EL	80.70	139,400	6,093,817.95	11,249,579.98
EXPEDIA INC	30212P105	EXPE	25.09	98,700	2,687,773.87	2,476,383.00
EXPEDITORS INT'L. WASH INC.	302130109	EXPD	54.60	30,500	1,050,895.80	1,665,300.00
EXTERRAN HOLDINGS INC	30225X103	EXH	23.95	87,500	2,295,205.45	2,095,625.00
EXXON MOBIL CORPORATION	30231G102	XOM	73.12	727,200	27,981,903.71	53,172,863.98
F5 NETWORKS INC	315616102	FFIV	130.16	5,300	199,724.07	689,847.98
FAMILY DOLLAR STORES	307000109	FDO	49.71	84,400	3,299,780.37	4,195,523.97
FEDERAL MOGUL CORP-CL A	313549404	FDML	20.65	2,800	42,569.68	57,820.00
FEDEX CORPORATION	31428X106	FDX	93.01	44,800	2,392,651.03	4,166,848.00
FIFTH THIRD BANCORP	316773100	FITB	14.68	19,200	211,613.41	281,855.99
FIRST CTZNS BANCSHS	31946M103	FCNCA	189.05	22,500	3,866,152.34	4,253,625.00
FOOT LOCKER INC	344849104	FL	19.62	439,500	5,854,446.76	8,622,989.97

Group: DOMESTIC EQUITIES - Internal

Portfolio: QN1 QUANTITATIVE 1000 (Q)



# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: QN1						
Instrument: COM						
QUANTITATIVE 1000 (Q) COMMON STOCK						
FORD MOTOR COMPANY	345370860	F	16.79	475,800	3,853,953.76	7,988,681.99
FOREST LABORATORIES INC.	345838106	FRX	31.98	377,400	11,259,174.98	12,069,251.98
FOREST OIL CORP.	346091705	FST	37.97	263,400	7,327,124.85	10,001,297.98
FREEPORT MCMORAN CLASS B	35671D857	FCX	120.09	113,700	8,973,611.43	13,654,232.99
FRONTIER OIL CORP	35914P105	FTO	18.01	656,500	8,945,278.79	11,823,564.98
FRONTLINE LTD	G3682E127	FRO	25.37	7,400	185,668.64	187,738.00
GAMESTOP CORP.	36467W109	GME	22.88	7,100	158,303.73	162,448.00
GARTNER INC-CL A	366651107	IT	33.20	41,800	1,020,672.19	1,387,760.00
GENERAL ELECTRIC CO	369604103	GE	18.29	2,144,100	44,153,404.45	39,215,588.99
GENON ENERGY INC	37244E107	GEN	3.81	109,300	395,120.69	416,433.00
GENTEX CORP.	371901109	GNTX	29.56	20,000	353,908.00	591,200.00
GENUINE PARTS CO	372460105	GPC	51.34	22,700	920,424.84	1,165,418.00
GOLDMAN SACHS GROUP INC	38141G104	GS	168.16	8,300	1,182,352.60	1,395,728.00
GOODYEAR T & R	382550101	GT	11.85	34,800	482,840.36	412,380.00
GOOGLE INC - CL A	38259P508	GOOG	593.97	35,000	18,104,818.43	20,788,950.00
GRAINGER W W INC	384802104	GWW	138.11	28,300	2,556,433.47	3,908,513.00
HANSEN NATURAL CORP	411310105	HANS	52.28	21,900	941,927.96	1,144,931.97
HARLEY-DAVIDSON INC	412822108	HOG	34.67	33,700	775,880.15	1,168,379.00
HASBRO INC	418056107	HAS	47.18	54,500	2,224,463.77	2,571,309.99
HEALTH MGMT ASSOCIATES CL A	421933102	HMA	9.54	8,100	64,417.72	77,273.99
HEALTH NET INC	42222G108	HNT	27.29	422,400	11,114,254.73	11,527,295.97
HERBALIFE LTD	G4412G101	HLF	68.37	49,700	3,044,380.19	3,397,989.00
HERSHEY COMPANY	427866108	HSY	47.15	63,400	3,131,354.80	2,989,310.00
HESS CORP.	42809H107	HES	76.54	41,700	2,357,513.67	3,191,718.00
HEWLETT-PACKARD CO	428236103	HPQ	42.10	76,600	2,577,629.14	3,224,860.00
HOWARD HUGHES CORP	44267D107	HHC	54.42	3,500	185,304.10	190,470.00
HUMANA INC.	444859102	HUM	54.74	219,000	9,637,104.78	11,988,059.98
IAC/INTERACTIVE CORP	44919P508	IACI	28.70	288,400	7,436,089.21	8,277,080.00
INFORMATICA CORP.	45666Q102	INFA	44.03	12,900	237,151.69	567,986.99
INTEL CORP.	458140100	INTC	21.03	291,900	6,264,260.72	6,138,657.00
INTL BUS MACH CORP	459200101	IBM	146.76	258,900	24,658,858.98	37,996,163.99
INTUIT INC.	461202103	INTU	49.30	263,800	8,915,863.22	13,005,339.98
ITT EDUCATIONAL SERVICES INC	45068B109	ESI	63.69	89,700	4,816,948.45	5,712,992.98
J C PENNEY INC	708160106	JCP	32.31	255,100	7,406,509.32	8,242,281.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: QN1 QUANTITATIVE 1000 (Q)

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: QN1						
Instrument: COM						
QUANTITATIVE 1000 (Q) COMMON STOCK						
JOHNSON & JOHNSON	478160104	JNJ	61.85	362,800	21,855,078.47	22,439,180.00
JOHNSON CONTROLS	478366107	JCI	38.20	96,000	2,113,324.87	3,667,199.99
JOY GLOBAL INC	481165108	JOYG	86.75	57,400	4,475,856.41	4,979,450.00
JPMORGAN CHASE & CO.	46625H100	JPM	42.42	302,200	13,255,656.52	12,819,324.00
KANSAS CITY SOUTHERN INDS	485170302	KSU	47.86	14,700	459,899.39	703,542.00
KBR INC	48242W106	KBR	30.47	394,200	9,779,319.24	12,011,273.99
KEYCORP	493267108	KEY	8.85	281,900	2,272,000.50	2,494,815.00
KIRBY CORP.	497266106	KEX	44.05	7,700	252,545.14	339,185.00
KROGER CO.	501044101	KR	22.36	6,500	134,485.00	145,340.00
LEAP WIRELESS INTERNATIONAL	521863308	LEAP	12.26	165,700	1,877,057.20	2,031,482.00
LEAR CORP	521865204	LEA	98.71	7,100	507,299.30	700,841.00
LEXMARK INTERNATIONAL INC.	529771107	LXK	34.82	218,200	7,330,165.86	7,597,724.00
LIBERTY GLOBAL INC	530555101	LBTYA	35.38	32,800	1,194,431.50	1,160,464.00
LIMITED BRANDS INC.	532716107	LTD	30.73	139,300	3,222,791.83	4,280,689.00
LKQ CORP	501889208	LKQX	22.72	20,400	399,455.23	463,488.00
LOCKHEED MARTIN	539830109	LMT	69.91	21,200	1,457,925.75	1,482,092.00
LORILLARD INC	544147101	LO	82.06	155,700	11,328,656.66	12,776,741.97
LPL INVESTMENT HOLDINGS INC	50213H100	LPLA	36.37	2,500	83,225.00	90,925.00
LUBRIZOL CORP	549271104	LZ	106.88	42,600	3,365,912.45	4,553,088.00
M&T BANK CORPORATION	55261F104	MTB	87.05	79,300	6,380,698.37	6,903,064.98
MACYS INC	55616P104	M	25.30	491,700	10,945,833.16	12,440,009.99
MANITOWOC COMPANY INC.	563571108	MTW	13.11	117,300	1,382,685.87	1,537,802.99
MARATHON OIL CORP	565849106	MRO	37.03	101,200	2,953,865.34	3,747,435.99
MASTERCARD INC-CLASS A	57636Q104	MA	224.11	46,300	10,794,208.73	10,376,293.00
MCDONALDS CORPORATION	580135101	MCD	76.76	11,700	779,711.22	898,091.99
MCGRAW HILL INC	580645109	MHP	36.41	217,300	6,889,963.20	7,911,893.00
MCKESSON CORP	58155Q103	MCK	70.38	13,900	784,740.94	978,282.00
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	61.27	36,700	2,097,524.48	2,248,609.00
MERCK & CO INC	58933Y105	MRK	36.04	139,200	4,609,118.27	5,016,767.99
METLIFE INC	59156R108	MET	44.44	10,400	400,955.90	462,176.00
METROPCS COMMUNICATIONS INC	591708102	PCS	12.63	52,900	573,292.55	668,127.00
METTLER-TOLEDO	592688105	MTD	151.21	7,400	797,541.50	1,118,953.99
MICROS SYSTEMS INC.	594901100	MCRS	43.86	29,300	1,041,263.56	1,285,098.00
MICROSOFT CORP.	594918104	MSFT	27.92	1,417,100	38,228,632.04	39,565,431.99

Group: DOMESTIC EQUITIES - Internal

Portfolio: QN1 QUANTITATIVE 1000 (Q)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: QN1			QUANTITATIVE 1000 (Q)			
Instrument: COM			COMMON STOCK			
MOTOROLA SOLUTIONS INC	620076307	MSI	9.07	383,800	3,052,328.90	3,481,066.00
MURPHY OIL CORP	626717102	MUR	74.55	27,400	1,420,943.43	2,042,670.00
NALCO HOLDING CO	62985Q101	NLC	31.94	310,200	7,346,609.77	9,907,787.99
NATIONAL INSTRUMENTS CORP.	636518102	NATI	37.64	74,000	2,284,538.04	2,785,360.00
NATIONAL SEMICONDUCTOR	637640103	NSM	13.76	689,500	8,974,536.64	9,487,519.99
NAVISTAR INTL. CORP.	63934E108	NAV	57.91	10,200	417,267.42	590,682.00
NETAPP INC.	64110D104	NTAP	54.96	145,600	5,795,548.32	8,002,176.00
NEW YORK TIMES CO. CL A	650111107	NYT	9.80	87,800	930,660.52	860,439.99
NEWFIELD EXPLORATION	651290108	NFX	72.11	36,600	1,813,154.34	2,639,226.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	61.43	66,900	3,874,743.88	4,109,666.98
NII HOLDINGS INC	62913F201	NIHD	44.66	143,700	4,574,470.90	6,417,642.00
NORFOLK SOUTHERN CORP.	655844108	NSC	62.82	52,800	2,875,623.11	3,316,895.99
NORTHROP GRUMMAN CORP.	666807102	NOC	64.78	214,300	12,338,726.08	13,882,353.99
NOVELL INC	670006105	NOVL	5.92	293,000	1,737,110.63	1,734,560.00
NRG ENERGY INC.	629377508	NRG	19.54	109,100	2,080,275.16	2,131,814.00
OFFICE DEPOT INC	676220106	ODP	5.40	243,300	1,351,559.18	1,313,820.00
OLD REPUBLIC INT'L CORP.	680223104	ORI	13.63	17,100	229,305.39	233,072.97
ORACLE SYS. CORP.	68389X105	ORCL	31.30	899,000	16,194,549.33	28,138,699.99
OSHKOSH CORPORATION	688239201	OSK	35.24	12,900	465,870.60	454,596.00
PACCAR INC	693718108	PCAR	57.42	52,200	1,843,025.40	2,997,324.00
PALL CORPORATION	696429307	PLL	49.58	17,300	851,756.18	857,734.00
PARTNERRE LTD	G6852T105	PRE	80.35	149,500	11,272,068.76	12,012,325.00
PEPSICO INC.	713448108	PEP	65.33	70,100	4,330,751.46	4,579,632.99
PFIZER INC.	717081103	PFE	17.51	504,500	10,534,451.09	8,833,794.99
PHILIP MORRIS INTERNATIONAL	718172109	PM	58.53	450,600	15,582,991.67	26,373,618.00
PITNEY-BOWES, INC.	724479100	PBI	24.18	496,500	11,241,807.36	12,005,369.98
PLUM CREEK TIMBER CO INC	729251108	PCL	37.45	23,300	715,052.39	872,585.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	60.72	256,300	14,776,326.94	15,562,536.00
POPULAR INC	733174106	BPOP	3.14	145,900	345,607.96	458,125.98
PPG INDUSTRIES INC.	693506107	PPG	84.07	79,700	5,153,457.41	6,700,378.99
PROCTER & GAMBLE CO	742718109	PG	64.33	236,800	10,855,492.33	15,233,344.00
PROTECTIVE LIFE CORP	743674103	PL	26.64	192,800	4,286,640.10	5,136,191.99
PRUDENTIAL FINANCIAL INC	744320102	PRU	58.71	259,700	13,232,521.27	15,246,986.98
QUALCOMM INC	747525103	QCOM	49.49	113,600	4,943,799.50	5,622,063.99

# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: QN1			QUANTITATIVE 1000 (Q)			
Instrument: COM			COMMON STOCK			
QWEST COMMUNICATIONS INTL.	749121109	Q	7.61	1,748,200	6,880,072.03	13,303,802.00
RADIOSHACK CORP	750438103	RSH	18.49	76,000	1,476,969.83	1,405,240.00
RAYONIER INC.	754907103	RYN	52.52	11,500	493,444.22	603,980.00
RED HAT INC	756577102	RHT	45.65	57,100	1,805,891.48	2,606,615.00
RENAISSANCERE HOLDINGS LTD	G7496G103	RNR	63.69	182,000	10,570,556.03	11,591,580.00
ROSS STORES INC	778296103	ROST	63.25	64,600	3,466,236.53	4,085,949.99
ROWAN COS.	779382100	RDC	34.91	69,100	1,724,634.16	2,412,280.99
RPM INTERNATIONAL INC.	749685103	RPM	22.10	498,400	8,687,903.61	11,014,639.96
RYDER SYS. INC.	783549108	R	52.64	9,800	465,400.37	515,872.00
SALESFORCE.COM INC	79466L302	CRM	132.00	5,200	479,859.60	686,399.98
SARA LEE CORP.	803111103	SLE	17.51	422,200	6,245,138.16	7,392,722.00
SCHLUMBERGER	806857108	SLB	83.50	60,000	3,987,241.89	5,009,999.99
SCOTTS MIRACLE-GRO COMPANY	810186106	SMG	50.77	125,400	6,507,646.88	6,366,557.99
SEACOR SMIT INC.	811904101	CKH	101.09	81,900	8,146,844.61	8,279,271.00
SEARS HOLDINGS CORP	812350106	SHLD	73.75	23,300	1,964,842.58	1,718,374.99
SHAW GROUP	820280105	SHAW	34.23	330,000	10,355,408.83	11,295,899.99
SHERWIN-WILLIAMS CO	824348106	SHW	83.75	96,900	5,726,439.69	8,115,374.99
SIGMA-ALDRICH	826552101	SIAL	66.56	62,400	3,521,376.85	4,153,344.00
SOUTHERN COPPER CORP	84265V105	SCCO	48.74	176,200	8,360,079.22	8,587,988.00
SOUTHWEST AIRLINES	844741108	LUV	12.98	106,200	1,194,179.36	1,378,475.99
SPRINT NEXTEL CORP	852061100	S	4.23	1,887,900	7,996,937.01	7,985,817.00
STRYKER CORP.	863667101	SYK	53.70	19,300	976,812.43	1,036,409.98
SUNOCO INC	86764P109	SUN	40.31	291,800	9,735,120.06	11,762,457.98
SUNTRUST BANKS INC.	867914103	STI	29.51	362,000	8,866,436.78	10,682,620.00
SYMANTEC CORP	871503108	SYMC	16.74	152,000	2,230,331.74	2,544,480.00
SYNOPSYS INC.	871607107	SNPS	26.91	206,700	5,126,553.14	5,562,297.00
TARGET CORP	87612E106	TGT	60.13	68,400	3,113,447.18	4,112,892.00
TEEKAY SHIPPING CORP	Y8564W103	TK	33.08	6,000	105,117.18	198,480.00
TELEPHONE & DATA	879433100	TDS	36.55	314,700	9,915,836.25	11,502,284.97
TELLABS INC.	879664100	TLAB	6.78	523,500	3,554,018.48	3,549,330.00
TERADATA CORP	88076W103	TDC	41.16	2,900	82,044.87	119,363.99
TEREX CORP	880779103	TEX	31.04	113,600	2,431,162.02	3,526,144.00
TESLA MOTORS INC	88160R101	TSLA	26.63	2,200	44,616.00	58,586.00
THOR INDUSTRIES INC	885160101	THO	33.96	4,900	144,249.14	166,404.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: QN1 QUANTITATIVE 1000 (Q)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: QN1						
Instrument: COM						
QUANTITATIVE 1000 (Q) COMMON STOCK						
TIDEWATER INC	886423102	TDW	53.84	7,400	324,637.29	398,416.00
TIMKEN CO.	887389104	TKR	47.73	34,600	1,236,182.40	1,651,458.00
TJX COS. INC.	872540109	TJX	44.39	302,200	13,753,242.01	13,414,658.00
TORCHMARK CORP	891027104	TMK	59.74	37,000	1,889,385.69	2,210,379.99
TORO CO	891092108	TTC	61.64	179,400	7,294,092.49	11,058,215.98
TRANSDIGM GROUP INC	893641100	TDG	72.01	11,300	596,388.45	813,712.99
TRAVELERS COS INC	89417E109	TRV	55.71	133,200	5,780,478.65	7,420,572.00
TRINITY INDUSTRIES	896522109	TRN	26.61	11,300	225,093.73	300,693.00
TRW AUTOMOTIVE HOLDINGS	87264S106	TRW	52.70	11,200	297,557.82	590,240.00
ULTRA PETROLEUM CORP	903914109	UPL	47.77	229,700	9,783,396.64	10,972,768.98
UNION PACIFIC CORP.	907818108	UNP	92.66	72,200	4,394,777.33	6,690,051.99
UNITED CONTINENTAL HOLDINGS	910047109	UAL	23.82	45,100	654,647.33	1,074,282.00
UNITED PARCEL SERVICES INC	911312106	UPS	72.58	101,900	5,939,594.09	7,395,901.99
UNITEDHEALTH GROUP INC	91324P102	UNH	36.11	462,100	12,686,070.81	16,686,431.00
UNITRIN INC.	913275103	UTR	24.54	120,500	3,397,186.81	2,957,069.98
UNUM GROUP	91529Y106	UNM	24.22	167,500	3,321,279.82	4,056,850.00
US CELLULAR CORP.	911684108	USM	49.94	6,900	300,380.74	344,586.00
UTI WORLDWIDE INC	G87210103	UTIW	21.20	14,500	178,425.68	307,400.00
VALERO ENERGY CORP.	91913Y100	VLO	23.12	47,200	794,918.16	1,091,264.00
VALIDUS HOLDINGS LTD	G9319H102	VR	30.61	375,237	10,202,075.18	11,486,004.55
VERISIGN INC	92343E102	VRSN	32.67	59,200	2,138,634.23	1,934,064.00
VERIZON COMMUNICATIONS	92343V104	VZ	35.78	726,400	22,549,462.32	25,990,591.98
VISHAY INTERTECHNOLOGY INC.	928298108	VSH	14.68	121,600	1,007,035.27	1,785,088.00
VISHAY PRECISION GROUP	92835K103	VPG	18.84	1,800	26,308.80	33,912.00
VMWARE INC-CLASS A	928563402	VMW	88.91	17,500	1,200,064.25	1,555,925.00
WABCO HOLDINGS INC	92927K102	WBC	60.93	9,200	83,784.77	560,556.00
WABTEC	929740108	WAB	52.89	6,800	266,482.48	359,652.00
WAL MART STORES INC	931142103	WMT	53.93	493,900	25,796,263.62	26,636,027.00
WALTER INDS INC	93317Q105	WLT	127.84	4,200	500,094.00	536,928.00
WARNER CHILCOTT PLC - CLASS A	G94368100	WCRX	22.56	2,100	52,338.12	47,375.97
WASHINGTON POST CL. B	939640108	WPO	439.50	2,300	960,725.54	1,010,850.00
WATERS CORPORATION	941848103	WAT	77.71	150,100	9,424,072.98	11,664,270.96
WELLPOINT INC.	94973V107	WLP	56.86	247,600	12,285,908.05	14,078,535.98
WELLS FARGO COMPANY	949746101	WFC	30.99	565,500	19,438,942.76	17,524,845.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: QN1						
Instrument: COM						
				QUANTITATIVE 1000 (Q)		
				COMMON STOCK		
WESCO INTL INC	95082P105	WCC	52.80	28,500	975,838.79	1,504,799.96
WHIRLPOOL CORP	963320106	WHR	88.83	19,200	1,197,276.02	1,705,535.99
WILEY JOHN & SONS IN	968223206	JW.A	45.24	100	3,998.51	4,523.99
WILLIAMS COS. INC.	969457100	WMB	24.72	83,400	1,749,009.88	2,061,647.99
WINDSTREAM CORP.	97381W104	WIN	13.94	518,200	5,278,933.79	7,223,708.00
<b>COMMON STOCK TOTAL</b>				53,267,088	1,536,242,686.49	1,815,968,496.58
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
ALEXANDRIA REAL ESTATE	015271109	ARE	73.26	7,900	353,470.30	578,754.00
AMB PROPERTY CORP.	00163T109	AMB	31.71	24,100	448,128.70	764,211.00
APARTMENT INVT & MGMT	03748R101	AIV	25.84	16,700	97,050.55	431,528.00
AVALONBAY COMMUNITIES	053484101	AVB	112.55	12,000	692,709.26	1,350,600.00
BOSTON PROPERTIES INC	101121101	BXP	86.10	19,900	993,913.17	1,713,390.00
BRANDYWINE REALTY	105368203	BDN	11.65	18,800	278,756.92	219,020.00
BRE PROPERTIES -CL A	05564E106	BRE	43.50	9,100	257,801.10	395,850.00
CAMDEN PROPERTY TRUST	133131102	CPT	53.98	9,400	318,293.58	507,412.00
COMMONWEALTH REIT	203233101	CWH	25.51	10,300	268,053.68	262,753.00
CORPORATE OFFICE PROPERTY	22002T108	OFC	34.95	8,600	325,473.26	300,570.00
DEVELOPERS DIVERSIFIED RE	251591103	DDR	14.09	28,500	251,815.89	401,565.00
DIGITAL REALTY TRUST INC	253868103	DLR	51.54	12,400	424,656.12	639,096.00
DOUGLAS EMMETT INC	25960P109	DEI	16.60	17,500	197,795.70	290,500.00
DUKE RE CORPORATION	264411505	DRE	12.46	36,100	339,446.57	449,806.00
EQUITY RESIDENTIAL PROP	29476L107	EQR	51.95	40,500	1,020,202.61	2,103,975.00
ESSEX PROPERTY TRUST INC.	297178105	ESS	114.22	4,100	262,650.15	468,302.00
FEDERAL REALTY INV.	313747206	FRT	77.93	8,900	487,520.57	693,577.00
GENERAL GROWTH PROP	370023103	GGP	15.48	35,300	536,697.45	546,444.00
HCP INC	40414L109	HCP	36.79	44,200	1,214,882.18	1,626,117.99
HEALTH CARE REIT INC	42217K106	HCN	47.64	19,200	832,621.61	914,688.00
HOSPITALITY PROPERTIES	44106M102	HPT	23.04	17,700	190,686.86	407,808.00
HOST HOTELS & RESORTS INC	44107P104	HST	17.87	93,900	515,184.09	1,677,992.99
KIMCO REALTY CORP	49446R109	KIM	18.04	57,900	603,989.50	1,044,515.99
LIBERTY PROPERTY TRUST	531172104	LRY	31.92	16,200	529,283.85	517,104.00
MACERICH CO	554382101	MAC	47.37	18,600	552,853.62	881,082.00
MACK-CALI RE CORP.	554489104	CLI	33.06	11,400	334,157.03	376,884.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: QN1 QUANTITATIVE 1000 (Q)

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: QN1						
Instrument: REIT						
QUANTITATIVE 1000 (Q)						
REAL ESTATE INVESTMENT TRUST						
NATIONWIDE HEALTH PP	638620104	NHP	36.38	17,000	545,915.30	618,460.00
PIEDMONT OFFICE REALTY TRUST	720190206	PDM	20.14	7,400	149,461.79	149,036.00
PROLOGIS TRUST	743410102	PLD	14.44	68,000	761,917.13	981,919.99
PUBLIC STORAGE INC	74460D109	PSA	101.42	20,200	1,346,828.94	2,048,684.00
REALTY INCOME CORP	756109104	O	34.20	15,900	422,109.60	543,780.00
REGENCY CENTERS CORP	758849103	REG	42.24	11,700	397,142.52	494,208.00
SENIOR HOUSING PROP TRUST	81721M109	SNH	21.94	18,200	376,001.41	399,308.00
SIMON PROP GROUP INC.	828806109	SPG	99.49	41,900	2,971,593.34	4,168,631.00
SL GREEN RE CORP	78440X101	SLG	67.51	11,200	148,750.81	756,112.00
TAUBMAN CENTERS INC	876664103	TCO	50.48	8,000	213,500.05	403,840.00
UDR INC	902653104	UDR	23.52	26,100	307,523.73	613,872.00
VENTAS INC.	92276F100	VTR	52.48	22,500	732,296.03	1,180,800.00
VORNADO REALTY TRUST	929042109	VNO	83.33	23,074	1,111,445.62	1,922,756.42
WEINGARTEN RE INVST	948741103	WRI	23.76	17,200	282,495.09	408,672.00
REAL ESTATE INVESTMENT TRUST TOTAL				907,574	22,095,075.68	34,253,625.38
QUANTITATIVE 1000 (Q) TOTAL				54,174,662	1,558,337,762.17	1,850,222,121.96

# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: RLG LARGE-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
ACCENTURE PLC	G1151C101	ACN	48.49	407,500	17,226,810.09	19,759,675.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	80.55	335,000	15,844,532.63	26,984,250.00
ALLERGAN INC.	018490102	AGN	68.67	265,000	16,268,421.77	18,197,550.00
ALTERA CORP	021441100	ALTR	35.58	120,000	4,324,236.00	4,269,600.00
AMAZON COM INC	023135106	AMZN	180.00	25,000	4,535,070.00	4,500,000.00
AMERICAN TOWER CORP	029912201	AMT	51.64	505,000	21,715,426.00	26,078,200.00
AMPHENOL CORP-CL A	032095101	APH	52.78	466,750	20,639,554.19	24,635,065.00
ANNALY CAPITAL MGT. INC.	035710409	NLY	17.92	440,000	8,162,880.92	7,884,800.00
ANSYS INC	03662Q105	ANSS	52.07	270,000	11,416,139.12	14,058,900.00
APPLE INC.	037833100	AAPL	322.56	408,000	67,549,982.60	131,604,479.99
BLACKROCK INC	09247X101	BLK	190.58	49,500	10,736,990.60	9,433,710.00
BMC SOFTWARE	055921100	BMC	47.14	260,400	10,007,152.42	12,275,256.00
BROADCOM CORP	111320107	BRCM	43.55	570,000	18,473,973.51	24,823,500.00
CANADIAN NATURAL RESOURCES	136385101	CNQ	44.42	450,000	16,944,367.62	19,989,000.00
CATERPILLAR INC.	149123101	CAT	93.66	175,000	14,383,650.00	16,390,500.00
CIA VALE DO RIO DOCE - ADR	91912E105	VALE	34.57	568,000	15,560,768.62	19,635,760.00
CISCO SYSTEMS	17275R102	CSCO	20.23	2,250,000	46,285,825.86	45,517,500.00
CITRIX SYSTEMS INC	177376100	CTXS	68.41	215,000	10,353,732.28	14,708,150.00
COACH INC	189754104	COH	55.31	565,000	20,743,382.56	31,250,149.99
COCA COLA CO.	191216100	KO	65.77	670,000	36,057,147.43	44,065,900.00
COGNIZANT TECH SOLUTIONS	192446102	CTSH	73.29	410,000	17,981,210.39	30,048,900.00
COLGATE PALMOLIVE	194162103	CL	80.37	450,000	34,307,372.50	36,166,500.00
CONCHO RESOURCES INC	20605P101	CXO	87.67	100,000	7,595,398.94	8,767,000.00
CORE LABORATORIES N.V.	N22717107	CLB	89.05	400,000	23,218,918.95	35,620,000.00
CTRIIP.COM INTERNATIONAL-ADR	22943F100	CTRP	40.45	370,000	14,230,717.23	14,966,500.00
CUMMINS INC.	231021106	CMI	110.01	200,000	9,042,145.02	22,002,000.00
DANAHER CORP	235851102	DHR	47.17	617,000	23,199,423.28	29,103,890.00
EMC CORP	268648102	EMC	22.90	715,000	11,273,753.37	16,373,500.00
EMERSON ELECTRIC CO	291011104	EMR	57.17	500,000	28,298,299.77	28,585,000.00
EOG RESOURCES INC	26875P101	EOG	91.41	227,250	20,737,378.48	20,772,922.50
EXPRESS SCRIPTS	302182100	ESRX	54.05	500,000	20,959,122.72	27,025,000.00
EXXON MOBIL CORPORATION	30231G102	XOM	73.12	750,000	44,943,043.50	54,840,000.00
F5 NETWORKS INC	315616102	FFIV	130.16	107,500	5,522,857.46	13,992,200.00
FASTENAL CO	311900104	FAST	59.91	387,500	15,909,998.73	23,215,125.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: RLG LARGE-CAP GROWTH (F)



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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: RLG LARGE-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
FLOWERVE CORP.	34354P105	FLS	119.22	170,000	16,386,485.25	20,267,400.00
FMC TECHNOLOGIES INC	30249U101	FTI	88.91	302,500	16,766,639.34	26,895,275.00
FRANKLIN RESOURCES INC	354613101	BEN	111.21	150,000	16,049,181.90	16,681,500.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	120.09	229,500	10,611,731.02	27,560,655.00
GILEAD SCIENCES INC.	375558103	GILD	36.24	275,000	9,546,810.12	9,966,000.00
GOLDMAN SACHS GROUP INC	38141G104	GS	168.16	100,000	13,847,272.36	16,816,000.00
GOOGLE INC - CL A	38259P508	GOOG	593.97	55,000	29,171,291.81	32,668,350.00
HEALTH MGMT ASSOCIATES CL A	421933102	HMA	9.54	1,400,000	10,021,683.06	13,355,999.91
HEWLETT-PACKARD CO	428236103	HPQ	42.10	450,000	16,819,728.69	18,945,000.00
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	40.81	540,000	18,142,845.12	22,037,400.00
INTL BUS MACH CORP	459200101	IBM	146.76	175,000	18,493,476.55	25,683,000.00
JOHNSON & JOHNSON	478160104	JNJ	61.85	425,000	19,761,688.21	26,286,250.00
JOY GLOBAL INC	481165108	JOYG	86.75	165,000	8,465,047.67	14,313,750.00
MCDONALDS CORPORATION	580135101	MCD	76.76	179,656	5,359,305.40	13,790,394.56
MCKESSON CORP	58155Q103	MCK	70.38	210,000	13,223,374.66	14,779,800.00
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	61.27	450,000	28,276,056.48	27,571,500.00
METTLER-TOLEDO	592688105	MTD	151.21	160,000	16,030,333.05	24,193,600.00
MICROSOFT CORP.	594918104	MSFT	27.92	700,000	17,896,229.99	19,544,000.00
MORGAN STANLEY	617446448	MS	27.21	550,000	16,059,068.50	14,965,500.00
MOSAIC COMPANY	61945A107	MOS	76.36	312,500	11,740,101.75	23,862,500.00
NATIONAL OILWELL VARCO INC	637071101	NOV	67.25	317,500	13,360,683.56	21,351,875.00
NETAPP INC.	64110D104	NTAP	54.96	440,000	15,411,440.82	24,182,399.96
NIKE INC. -CL B	654106103	NKE	85.42	350,000	27,031,231.77	29,897,000.00
NORDSTROM INC	655664100	JWN	42.38	300,000	10,924,025.39	12,714,000.00
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	98.10	262,500	21,890,968.49	25,751,250.00
OCEANEERING INT'L. INC.	675232102	OII	73.63	245,000	13,572,373.36	18,039,350.00
ORACLE SYS. CORP.	68389X105	ORCL	31.30	1,925,000	38,011,948.17	60,252,500.00
PEPSICO INC.	713448108	PEP	65.33	530,000	30,931,575.64	34,624,900.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	58.53	933,750	38,716,440.91	54,652,387.50
PRAXAIR INC.	74005P104	PX	95.47	300,000	24,916,709.33	28,641,000.00
PRECISION CASTPARTS CORP	740189105	PCP	139.21	187,500	21,380,007.06	26,101,875.00
PRICELINE.COM INC	741503403	PCLN	399.55	50,000	11,041,602.13	19,977,500.00
PROCTER & GAMBLE CO	742718109	PG	64.33	200,000	12,613,537.50	12,866,000.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	58.71	112,000	4,970,605.75	6,575,520.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: RLG LARGE-CAP GROWTH (F)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES - Internal</b>						
<b>Market: Large Cap</b>						
<b>Portfolio: RLG      LARGE-CAP GROWTH (F)</b>						
<b>Instrument: COM      COMMON STOCK</b>						
QUALCOMM INC	747525103	QCOM	49.49	925,000	37,770,717.27	45,778,249.97
ROPER INDUSTRIES INC	776696106	ROP	76.43	250,000	13,311,548.56	19,107,500.00
ROSS STORES INC	778296103	ROST	63.25	330,000	15,003,920.86	20,872,500.00
SPX CORP.	784635104	SPW	71.49	265,000	14,714,756.43	18,944,850.00
STRAYER EDUCATION INC	863236105	STRA	152.22	47,000	10,147,008.90	7,154,340.00
STRYKER CORP.	863667101	SYK	53.70	470,000	23,674,699.65	25,239,000.00
TARGET CORP	87612E106	TGT	60.13	525,000	25,822,345.15	31,568,250.00
TEVA PHARMACEUTICAL	881624209	TEVA	52.13	190,000	9,653,452.02	9,904,700.00
THERMO FISHER SCIENTIFIC	883556102	TMO	55.36	370,000	18,030,310.41	20,483,200.00
UNION PACIFIC CORP.	907818108	UNP	92.66	380,000	24,142,102.20	35,210,800.00
UNITED TECHNOLOGIES	913017109	UTX	78.72	525,000	33,554,007.99	41,328,000.00
VISA INC-CLASS A	92826C839	V	70.38	240,000	19,551,515.99	16,891,200.00
WAL MART STORES INC	931142103	WMT	53.93	245,000	8,014,569.59	13,212,850.00
WELLPOINT INC.	94973V107	WLP	56.86	300,000	17,743,903.15	17,057,999.97
<b>COMMON STOCK TOTAL</b>				32,963,806	1,533,026,043.54	1,986,105,355.35
<b>Instrument: REIT      REAL ESTATE INVESTMENT TRUST</b>						
DIGITAL REALTY TRUST INC	253868103	DLR	51.54	207,500	12,616,821.99	10,694,550.00
<b>REAL ESTATE INVESTMENT TRUST TOTAL</b>				207,500	12,616,821.99	10,694,550.00
<b>LARGE-CAP GROWTH (F) TOTAL</b>				33,171,306	1,545,642,865.53	1,996,799,905.35

# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: RMG						
Instrument: COM						
MID-CAP GROWTH (F) COMMON STOCK						
ACCENTURE PLC	G1151C101	ACN	48.49	740,000	31,005,370.55	35,882,600.00
ACUIITY BRANDS INC	00508Y102	AYI	57.67	320,000	12,471,695.32	18,454,400.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	80.55	405,000	15,839,175.98	32,622,750.00
AMPHENOL CORP-CL A	032095101	APH	52.78	1,000,000	23,875,220.25	52,780,000.00
ANNALY CAPITAL MGT. INC.	035710409	NLY	17.92	885,000	17,317,747.99	15,859,200.00
ANSYS INC	03662Q105	ANSS	52.07	553,767	24,112,683.91	28,834,647.69
APPLE INC.	037833100	AAPL	322.56	116,000	14,338,751.96	37,416,960.00
BAIDU COM INC NPV ADR	056752108	BIDU	96.53	195,000	4,687,879.90	18,823,350.00
BIO RAD LABS INC	090572207	BIO	103.85	90,000	8,571,101.80	9,346,500.00
BIO-REFERENCE LABS I	09057G602	BRLI	22.18	95,000	2,041,537.34	2,107,100.00
BLACKBOARD INC	091935502	BBBB	41.30	240,000	9,266,310.58	9,912,000.00
BMC SOFTWARE	055921100	BMC	47.14	205,000	7,796,576.12	9,663,700.00
BRF BRAZIL FOODS SA	10552T107	BRFS	16.88	300,000	3,771,776.63	5,064,000.00
BROADCOM CORP	111320107	BRCM	43.55	550,000	9,404,812.17	23,952,500.00
BUCYRUS INTERNATIONAL INC-A	118759109	BUCY	89.40	165,000	5,390,324.78	14,751,000.00
CAPELLA EDUCATION CO	139594105	CPLA	66.58	165,200	12,232,066.63	10,999,016.00
CHURCH & DWIGHT INC	171340102	CHD	69.02	542,600	35,144,721.90	37,450,252.00
CIA VALE DO RIO DOCE - ADR	91912E105	VALE	34.57	985,000	18,145,478.05	34,051,450.00
CLIFFS NATURAL RESOURCES INC	18683K101	CLF	78.01	135,000	8,390,793.00	10,531,350.00
COGNIZANT TECH SOLUTIONS	192446102	CTSH	73.29	483,000	17,610,088.54	35,399,070.00
CONCHO RESOURCES INC	20605P101	CXO	87.67	310,000	18,295,390.03	27,177,700.00
COOPER INDUSTRIES PLC	G24140108	CBE	58.29	500,000	23,535,129.95	29,145,000.00
CORE LABORATORIES N.V.	N22717107	CLB	89.05	350,000	23,080,086.94	31,167,500.00
CORRECTIONS CORP OF	22025Y407	CXW	25.06	520,000	10,524,076.18	13,031,200.00
CROWN HOLDINGS INC	228368106	CCK	33.38	1,375,000	37,027,641.23	45,897,500.00
CTRIIP.COM INTERNATIONAL-ADR	22943F100	CTRP	40.45	440,000	9,003,647.15	17,798,000.00
CUMMINS INC.	231021106	CMI	110.01	315,000	18,586,916.87	34,653,150.00
DANAHER CORP	235851102	DHR	47.17	430,000	16,533,755.00	20,283,100.00
DARDEN RESTAURANTS INC	237194105	DRI	46.44	235,000	5,940,548.60	10,913,400.00
DEVRY INC.	251893103	DV	47.98	150,000	9,953,450.06	7,197,000.00
DICKS SPORTING GOODS INC	253393102	DKS	37.50	910,000	24,422,370.88	34,125,000.00
DOLBY LABORATORIES INC-CL A	25659T107	DLB	66.70	160,000	10,059,921.70	10,672,000.00
EBIX INC	278715206	EBIX	23.67	195,000	4,637,978.93	4,615,650.00
EMERGENCY MEDICAL	29100P102	EMS	64.61	341,000	18,043,995.35	22,032,010.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: RMG MID-CAP GROWTH (F)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: RMG						
Instrument: COM						
MID-CAP GROWTH (F) COMMON STOCK						
EXPRESS SCRIPTS	302182100	ESRX	54.05	810,000	14,199,292.91	43,780,500.00
F5 NETWORKS INC	315616102	FFIV	130.16	395,000	14,255,350.80	51,413,200.00
FACTSET RESEARCH SYSTEMS	303075105	FDS	93.76	345,000	24,795,506.95	32,347,200.00
FASTENAL CO	311900104	FAST	59.91	330,000	12,069,037.46	19,770,300.00
FLIR SYSTEMS INC	302445101	FLIR	29.75	705,000	19,720,747.65	20,973,750.00
FLOWERS INDUSTRIES INC.	343498101	FLO	26.91	550,000	13,977,656.27	14,800,500.00
FLOWSERVE CORP.	34354P105	FLS	119.22	290,000	20,680,075.74	34,573,800.00
FMC CORP.	302491303	FMC	79.89	140,000	8,786,209.71	11,184,600.00
FMC TECHNOLOGIES INC	30249U101	FTI	88.91	580,000	18,354,184.50	51,567,800.00
FRANKLIN RESOURCES INC	354613101	BEN	111.21	85,000	9,374,331.46	9,452,850.00
FREEMPORT MCMORAN CLASS B	35671D857	FCX	120.09	130,000	8,404,192.14	15,611,700.00
GARDNER DENVER MACHINERY	365558105	GDI	68.82	225,000	11,997,789.27	15,484,500.00
GERDAU SA SIDERURG SPONS	373737105	GGB	13.99	775,000	9,722,671.32	10,842,250.00
HEALTHCARE SVCS GRP	421906108	HCSG	16.27	292,500	4,756,008.26	4,758,974.99
HENRY SCHEIN INC	806407102	HSIC	61.39	505,000	28,056,535.46	31,001,950.00
HMS HOLDINGS CORP	40425J101	HMSY	64.77	90,000	4,488,330.00	5,829,300.00
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	40.81	645,000	23,261,469.97	26,322,450.00
IDEXX LABS INC.	45168D104	IDXX	69.22	30,000	1,745,526.00	2,076,600.00
INFORMATICA CORP.	45666Q102	INFA	44.03	545,000	12,803,400.81	23,996,349.98
INTERCONTINENTAL EXCHANGE	45865V100	ICE	119.15	345,000	35,651,047.18	41,106,750.00
INTUITIVE SURGICAL INC	46120E602	ISRG	257.75	33,000	9,488,776.70	8,505,750.00
INVESCO LTD	G491BT108	IVZ	24.06	470,000	9,084,610.28	11,308,200.00
JACOBS ENGINEERING GROUP	469814107	JEC	45.85	140,000	5,328,330.38	6,419,000.00
JOY GLOBAL INC	481165108	JOYG	86.75	555,000	18,291,807.41	48,146,250.00
JUNIPER NETWORKS INC	48203R104	JNPR	36.92	115,000	2,287,012.00	4,245,800.00
MASTERCARD INC-CLASS A	57636Q104	MA	224.11	88,000	20,897,129.00	19,721,680.00
MCAFEE INC	579064106	MFE	46.31	40,000	1,531,752.58	1,852,400.00
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	61.27	270,000	9,871,901.02	16,542,900.00
METTLER-TOLEDO	592688105	MTD	151.21	126,500	12,154,541.29	19,128,065.00
MICROS SYSTEMS INC.	594901100	MCRS	43.86	472,000	16,200,957.27	20,701,920.00
MILICOM INTL CELLULAR S.A.	L6388F110	MICC	95.60	175,000	15,485,602.26	16,730,000.00
MINDRAY MED INTL LTD ADR	602675100	MR	26.40	490,000	17,329,640.90	12,936,000.00
MSC INDUSTRIAL DIRECT CO-A	553530106	MSM	64.69	375,000	18,517,752.33	24,258,750.00
NATIONAL OILWELL VARCO INC	637071101	NOV	67.25	355,000	15,945,923.98	23,873,750.00

# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: RMG						
Instrument: COM						
MID-CAP GROWTH (F) COMMON STOCK						
NETAPP INC.	64110D104	NTAP	54.96	328,455	11,007,815.96	18,051,886.80
NETFLIX INC	64110L106	NFLX	175.70	65,000	7,760,144.50	11,420,500.00
NETLOGIC MICROSYSTEMS INC	64118B100	NETL	31.41	360,000	10,541,121.41	11,307,600.00
NORDSTROM INC	655664100	JWN	42.38	200,000	5,853,621.49	8,476,000.00
NVIDIA CORP	67066G104	NVDA	15.40	800,000	17,049,001.20	12,320,000.00
OCEANEERING INT'L. INC.	675232102	OII	73.63	415,000	16,765,970.51	30,556,450.00
OCH-ZIFF CAPITAL MANAGEMENT	67551U105	OZM	15.58	595,000	7,293,579.65	9,270,100.00
ON SEMICONDUCTOR COR	682189105	ONNN	9.88	1,825,000	12,373,876.58	18,031,000.00
PHILLIPS-VAN HEUSEN	718592108	PVH	63.01	275,000	17,531,988.00	17,327,750.00
POLO RALPH LAUREN CORP	731572103	RL	110.92	320,000	28,180,603.60	35,494,400.00
PRAXAIR INC.	74005P104	PX	95.47	170,000	13,575,179.62	16,229,900.00
PRECISION CASTPARTS CORP	740189105	PCP	139.21	175,000	16,698,736.50	24,361,750.00
PRICELINE.COM INC	741503403	PCLN	399.55	162,500	17,954,930.77	64,926,875.00
PROASSURANCE CORP	74267C106	PRA	60.60	100,000	5,482,396.00	6,060,000.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	58.71	95,000	5,161,441.94	5,577,449.99
RACKSPACE HOSTING INC	750086100	RAX	31.41	605,000	11,589,384.09	19,003,050.00
ROPER INDUSTRIES INC	776696106	ROP	76.43	585,000	31,425,217.50	44,711,550.00
ROSS STORES INC	778296103	ROST	63.25	525,000	15,449,832.83	33,206,250.00
SILGAN HOLDINGS INC	827048109	SLGN	35.81	65,000	1,956,528.60	2,327,650.00
SIRONA DENTAL SYSTEMS INC.	82966C103	SIRO	41.78	290,000	10,976,945.46	12,116,200.00
SOLERA HOLDINGS INC	83421A104	SLH	51.32	150,900	7,592,617.76	7,744,188.00
SYNAPTICS INC	87157D109	SYNA	29.38	295,000	7,872,072.17	8,667,100.00
T ROWE PRICE GROUP INC.	74144T108	TROW	64.54	40,000	2,014,340.00	2,581,600.00
THERMO FISHER SCIENTIFIC	883556102	TMO	55.36	690,000	33,123,899.15	38,198,400.00
TJX COS. INC.	872540109	TJX	44.39	655,000	19,411,868.91	29,075,450.00
UNION PACIFIC CORP.	907818108	UNP	92.66	420,000	30,384,320.94	38,917,200.00
V F CORP	918204108	VFC	86.18	180,000	10,356,421.43	15,512,400.00
VANCEINFO TECHNOLOGIES-ADR	921564100	VIT	34.54	605,000	13,414,957.47	20,896,700.00
VISA INC-CLASS A	92826C839	V	70.38	110,000	6,726,404.76	7,741,799.99
WADDELL & REED FINANCIAL-CL A	930059100	WDR	35.29	150,000	4,433,236.35	5,293,500.00
WESTERN DIGITAL CORP	958102105	WDC	33.90	445,000	17,787,504.00	15,085,500.00
YUM BRANDS INC	988498101	YUM	49.05	165,000	5,930,447.43	8,093,250.00
<b>COMMON STOCK TOTAL</b>				37,780,422	1,404,250,530.11	2,052,459,295.44

# Monthly Market

As Of 12/31/2010

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: RMG MID-CAP GROWTH (F)						
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
DIGITAL REALTY TRUST INC	253868103	DLR	51.54	429,450	21,765,920.98	22,133,853.00
REAL ESTATE INVESTMENT TRUST TOTAL				429,450	21,765,920.98	22,133,853.00
MID-CAP GROWTH (F) TOTAL				38,209,872	1,426,016,451.09	2,074,593,148.44
Large Cap TOTAL				554,810,347	16,521,925,777.94	20,808,706,009.36

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
1 800 FLOWERS COM	68243Q106	FLWS	2.69	213,100	399,415.06	573,239.00
1ST SOURCE CORP	336901103	SRCE	20.24	54,200	849,005.92	1,097,008.00
1ST UNITED BANCORP INC/NORTH	33740N105	FUBC	6.91	19,600	156,778.44	135,436.00
99 CENTS ONLY STORES	65440K106	NDN	15.94	102,300	1,593,907.77	1,630,662.00
AAON INC	000360206	AAON	28.21	50,200	1,070,254.27	1,416,141.94
ABAXIS INC	002567105	ABAX	26.85	25,100	590,240.34	673,935.00
ABIOMED INC	003654100	ABMD	9.61	116,400	1,150,281.03	1,118,604.00
ABM INDUSTRIES INC.	000957100	ABM	26.30	7,200	147,382.11	189,360.00
ABOVENET INC	00374N107	ABVT	58.46	38,100	1,859,909.25	2,227,325.98
ABRAXAS PETROLEUM CORP	003830106	AXAS	4.57	60,100	172,601.19	274,657.00
ACCELRY INC	00430U103	ACCL	8.30	184,200	1,013,740.72	1,528,860.00
ACCO BRANDS CORP	00081T108	ABD	8.52	165,500	996,533.27	1,410,060.00
ACCRETIVE HEALTH INC	00438V103	AH	16.25	10,400	138,071.44	169,000.00
ACI WORLDWIDE INC	004498101	ACIW	26.87	71,400	1,398,830.14	1,918,517.94
ACME PACKET INC	004764106	APKT	53.16	66,300	691,005.12	3,524,508.00
ACORDA THERAPEUTICS INC	00484M106	ACOR	27.26	65,400	1,609,145.45	1,782,803.99
ACTUANT CORP CL A	00508X203	ATU	26.62	20,300	395,619.20	540,386.00
ACTUATE CORPORATION	00508B102	BIRT	5.70	500	2,590.50	2,850.00
ACUITY BRANDS INC	00508Y102	AYI	57.67	58,200	2,137,586.23	3,356,394.00
ACXIOM CORP.	005125109	ACXM	17.15	117,500	1,524,045.64	2,015,124.98
ADMINISTAFF INC	007094105	ASF	29.30	30,800	746,921.23	902,440.00
ADTRAN INC.	00738A106	ADTN	36.21	80,100	2,403,238.05	2,900,421.00
ADVANCED ENERGY INDUSTRIES	007973100	AEIS	13.64	85,600	1,400,461.37	1,167,584.00
ADVENT SOFTWARE INC	007974108	ADVS	57.92	31,900	1,250,347.51	1,847,648.00
ADVISORY BOARD CO/THE	00762W107	ABCO	47.63	34,500	1,137,216.16	1,643,234.96
AEGERION PHARMACEUTICALS	00767E102	AEGR	14.17	5,100	58,344.00	72,267.00
AGILYSYS INC	00847J105	AGYS	5.63	148,300	1,565,363.49	834,928.96
AH BELO CORP-A	001282102	AHC	8.70	111,400	817,937.16	969,180.00
AIR TRANSPORT SERVICES	00922R105	ATSG	7.90	32,759	218,462.10	258,796.10
AIRCASTLE LTD	G0129K104	AYR	10.45	2,100	17,462.97	21,945.00
ALAMO GROUP INC	011311107	ALG	27.82	24,800	403,027.63	689,936.00
ALASKA AIRGROUP INC	011659109	ALK	56.69	52,000	1,509,195.51	2,947,880.00
ALBANY MOLECULAR RESEARCH	012423109	AMRI	5.62	141,800	1,528,145.67	796,916.00
ALIGN TECHNOLOGY INC	016255101	ALGN	19.54	101,100	984,034.79	1,975,493.99

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
ALIMERA SCIENCES INC	016259103	ALIM	10.38	5,900	52,416.19	61,242.00
ALKERMES INC.	01642T108	ALKS	12.28	144,000	1,785,422.69	1,768,320.00
ALLETE, INC.	018522300	ALE	37.26	2,500	87,105.85	93,149.99
ALLIANCE FINANCIAL CORP/NY	019205103	ALNC	32.35	6,200	175,592.94	200,570.00
ALLIED HEALTHCARE INTL INC	01923A109	AHCI	2.51	79,200	214,822.04	198,792.00
ALLIED NEVADA GOLD CORP	019344100	ANV	26.31	31,600	688,241.37	831,396.00
ALPHA & OMEGA	G6331P104	AOSL	12.83	4,500	63,116.10	57,735.00
ALTERRA CAPITAL HOLDINGS LTD	G0229R108	ALTE	21.64	80,800	1,875,181.51	1,748,511.98
AMEDISYS INC	023436108	AMED	33.50	60,300	2,286,068.81	2,020,050.00
AMERCO	023586100	UHAL	96.04	500	27,008.27	48,020.00
AMERESCO INC-CLASS A	02361E108	AMRC	14.36	7,800	92,976.00	112,008.00
AMERICA SERVICE GROUP INC	02364L109	ASGR	15.14	63,100	932,100.73	955,334.00
AMERICAN CAPITAL AGENCY	02503X105	AGNC	28.74	44,800	1,296,657.62	1,287,551.97
AMERICAN CAPITAL LTD	02503Y103	ACAS	7.56	270,900	1,505,207.60	2,048,004.00
AMERICAN EQUITY INVESTMENT	025676206	AEL	12.55	61,700	667,444.23	774,335.00
AMERICAN GREETING CL A	026375105	AM	22.16	82,400	1,809,363.04	1,825,984.00
AMERICAN MEDICAL SYS HLDINGS	02744M108	AMMD	18.86	20,100	333,209.33	379,085.98
AMERICAN PUBLIC EDUCATION	02913V103	APEI	37.24	35,800	1,193,046.42	1,333,192.00
AMERICAN REPROGRAPHICS CO	029263100	ARC	7.59	54,600	352,384.93	414,414.00
AMERICAN SUPERCONDUCTOR	030111108	AMSC	28.59	14,400	376,572.37	411,696.00
AMERICAN VANGUARD CORP	030371108	AVD	8.54	94,100	692,353.37	803,614.00
AMERIGON INC	03070L300	ARGN	10.88	79,800	613,753.88	868,223.98
AMERIGROUP CORPORATION	03073T102	AGP	43.92	68,100	1,856,110.93	2,990,952.00
AMERISAFE INC	03071H100	AMSF	17.50	66,900	1,293,047.04	1,170,749.99
AMERON INTERNATIONAL CORP	030710107	AMN	76.37	22,200	1,397,623.17	1,695,414.00
AMKOR TECHNOLOGY INC	031652100	AMKR	7.39	233,100	1,495,089.99	1,722,609.00
AMN HEALTHCARE SERVICES INC	001744101	AHS	6.14	109,800	883,309.03	674,171.94
AMPCO-PITTSBURGH CORP	032037103	AP	28.05	42,600	1,160,972.55	1,194,929.96
AMSURG CORP	03232P405	AMSG	20.95	79,300	1,727,121.63	1,661,334.98
AMTRUST FINANCIAL SERVICES	032359309	AFSI	17.50	81,800	1,084,301.61	1,431,499.98
AMYRIS INC	03236M101	AMRS	26.68	5,400	118,746.00	144,072.00
ANACOR PHARMACEUTICALS INC	032420101	ANAC	5.37	10,600	52,152.00	56,922.00
ANCESTRY.COM INC	032803108	ACOM	28.32	32,900	720,966.92	931,728.00
ANDERSONS INC/THE	034164103	ANDE	36.35	40,300	1,018,343.90	1,464,905.00



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
ANGIODYNAMICS INC	03475V101	ANGO	15.37	4,200	55,111.89	64,554.00
ANIXTER INTERNATIONAL INC.	035290105	AXE	59.73	41,900	2,071,267.07	2,502,687.00
ANNTAYLOR STORES CORP	036115103	ANN	27.39	94,900	1,071,097.48	2,599,310.99
ANTHERA PHARMACEUTICALS INC	03674U102	ANTH	4.88	5,100	34,676.94	24,888.00
ANWORTH MORTGAGE ASS	037347101	ANH	7.00	106,200	701,451.01	743,399.98
APCO OIL AND GAS INTL	G0471F109	APAGF	57.50	8,900	191,656.14	511,750.00
APOGEE ENTERPRISES INC.	037598109	APOG	13.47	104,100	1,938,136.89	1,402,226.99
APOLLO INVESTMENT CORP	03761U106	AINV	11.07	83,600	962,955.21	925,452.00
APPLIED INDUSTRIAL TECH INC.	03820C105	AIT	32.48	67,700	1,503,211.56	2,198,896.00
APPLIED MICRO CIRCUITS CORP	03822W406	AMCC	10.68	159,500	1,525,174.61	1,703,460.00
APPROACH RESOURCES INC	03834A103	AREX	23.10	34,800	485,652.60	803,880.00
ARCH CHEMICALS INC.	03937R102	ARJ	37.93	46,300	1,423,458.07	1,756,158.96
ARCTIC CAT INC.	039670104	ACAT	14.64	85,800	796,249.62	1,256,112.00
ARDEN GROUP INC	039762109	ARDNA	82.50	3,100	297,722.43	255,750.00
ARGO GROUP INTL HOLDINGS	G0464B107	AGII	37.45	400	13,667.00	14,980.00
ARIAD PHARMACEUTICAL	04033A100	ARIA	5.10	112,600	385,735.86	574,260.00
ARIBA INC	04033V203	ARBA	23.49	131,200	1,366,455.02	3,081,887.98
ARLINGTON ASSET INVESTMENT	041356205	AI	23.99	46,200	1,058,582.85	1,108,338.00
ARRAY BIOPHARMA INC	04269X105	ARRY	2.99	47,500	160,624.22	142,024.99
ARRIS GROUP INC.	04269Q100	ARRS	11.22	181,400	1,513,327.75	2,035,307.98
ARROW FINL CORP	042744102	AROW	27.51	1,700	43,266.08	46,767.00
ARTHROCARE CORP	043136100	ARTC	31.06	31,400	961,034.03	975,284.00
ARUBA NETWORKS INC	043176106	ARUN	20.88	116,800	1,001,703.57	2,438,783.98
ARVINMERITOR INC.	043353101	ARM	20.52	84,100	915,234.64	1,725,732.00
ASCENA RETAIL GROUP INC	04351G101	ASNA	26.42	15,600	266,517.04	412,152.00
ASTEC INDUSTRIES INC	046224101	ASTE	32.41	2,500	75,474.90	81,025.00
ASTORIA FINANCIAL CORP.	046265104	AF	13.91	147,800	1,813,825.41	2,055,897.97
ASTRONICS CORP	046433108	ATRO	21.00	1,000	18,078.92	21,000.00
ATHENAHEALTH INC	04685W103	ATHN	40.98	700	22,761.97	28,686.00
ATLAS AIR WORLDWIDE HLDG	049164205	AAWW	55.83	11,000	415,882.62	614,129.98
ATRION CORP	049904105	ATRI	179.46	2,200	241,045.25	394,812.00
AUDIOVOX CORP	050757103	VOXX	8.63	91,400	611,306.51	788,782.00
AUXILIUM PHARMACEUTICALS	05334D107	AUXL	21.10	1,100	32,875.96	23,210.00
AVANIR PHARMACEUTICALS-CL A	05348P401	AVNR	4.08	18,100	72,581.00	73,848.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
AVEO PHARMACEUTICALS INC	053588109	AVEO	14.62	8,300	60,368.39	121,346.00
AVIAT NETWORKS INC	05366Y102	AVNW	5.07	202,500	1,178,523.14	1,026,674.98
AVIS BUDGET GROUP, INC	053774105	CAR	15.56	128,800	1,390,999.17	2,004,127.99
AVISTA CORP	05379B107	AVA	22.52	6,600	133,398.51	148,632.00
BAKER (MICHAEL) CORP	057149106	BKR	31.10	14,100	500,241.64	438,509.95
BALDOR ELECTRIC	057741100	BEZ	63.04	19,500	580,213.80	1,229,279.98
BALTIC TRADING LTD	Y0553W103	BALT	10.21	14,600	172,358.84	149,066.00
BANCFIRST CORP	05945F103	BANF	41.19	5,100	205,352.88	210,069.00
BANCO LATINOAMERICANO EXP-E	P16994132	BLX	18.46	88,700	1,130,321.05	1,637,401.95
BANCORP RHODE ISLAND INC	059690107	BARI	29.09	6,500	152,261.18	189,085.00
BANK OF MARIN BANCORP	063425102	BMRC	35.00	1,200	36,901.25	42,000.00
BANK OF THE OZARKS INC	063904106	OZRK	43.35	36,400	708,922.14	1,577,940.00
BARNES & NOBLE INC.	067774109	BKS	14.15	90,400	1,753,878.84	1,279,159.99
BARNES GROUP INC.	067806109	B	20.67	89,000	1,378,080.78	1,839,629.98
BEBE STORES INC	075571109	BEBE	5.96	169,400	1,141,465.32	1,009,624.00
BELDEN INC	077454106	BDC	36.82	6,900	190,539.69	254,057.99
BERRY PETROLEUM CO	085789105	BRY	43.70	28,300	949,561.23	1,236,709.98
BGC PARTNERS INC	05541T101	BGCP	8.31	127,800	541,170.88	1,062,017.98
BILL BARRETT CORP	06846N104	BBG	41.13	65,600	2,425,811.45	2,698,127.99
BIOTIME INC	09066L105	BTX	8.33	19,000	108,112.82	158,270.00
BLACK BOX CORPORATION	091826107	BBOX	38.29	44,300	1,268,533.34	1,696,247.00
BLACK HILLS CORP	092113109	BKH	30.00	11,700	331,162.66	351,000.00
BLACKBAUD INC	09227Q100	BLKB	25.90	78,900	1,459,174.81	2,043,509.97
BLACKBOARD INC	091935502	BBBB	41.30	6,500	236,803.09	268,449.98
BLACKROCK KELSO CAPITAL	092533108	BKCC	11.06	139,200	1,419,254.38	1,539,551.97
BLUE COAT SYSTEMS INC	09534T508	BCSI	29.87	57,800	1,316,412.03	1,726,485.98
BLUEGREEN CORP	096231105	BXG	3.22	31,700	241,724.92	102,074.00
BLYTH INC.	09643P207	BTH	34.48	26,600	921,514.63	917,167.97
BOB EVANS FARMS	096761101	BOBE	32.96	10,400	316,193.00	342,784.00
BODY CENTRAL CORP	09689U102	BODY	14.27	5,100	69,819.00	72,777.00
BOFI HOLDING INC	05566U108	BOFI	15.51	75,900	1,144,156.65	1,177,209.00
BOISE INC	09746Y105	BZ	7.93	203,400	1,375,660.95	1,612,962.00
BON-TON STORES	09776J101	BONT	12.66	82,900	852,875.20	1,049,514.00
BOOKS-A-MILLION INC	098570104	BAMM	5.80	76,348	526,924.55	442,818.40

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
BORDERS GROUP INC	099709107	BGP	0.90	44,500	83,934.03	40,058.89
BOSTON BEER INC	100557107	SAM	95.09	21,800	1,007,905.82	2,072,962.00
BOSTON PRIVATE FINL HOLDING	101119105	BPFH	6.55	14,700	97,166.88	96,284.99
BRADY CORPORATION	104674106	BRC	32.61	12,300	327,278.98	401,102.99
BRAVO BRIO RESTAURANT GROUP	10567B109	BBRG	19.17	10,100	185,335.00	193,617.00
BRIDGEPOINT EDUCATION INC	10807M105	BPI	19.00	44,700	868,433.29	849,299.99
BRIGGS & STRATTON	109043109	BGG	19.69	94,200	1,723,680.29	1,854,798.00
BRIGHAM EXPLORATION CO	109178103	BEXP	27.24	92,100	1,349,037.21	2,508,803.99
BRIGHTPOINT INC.	109473405	CELL	8.73	191,600	1,531,090.56	1,672,667.96
BRINKS COMPANY	109696104	BCO	26.88	82,500	1,680,813.75	2,217,600.00
BRISTOW GRP	110394103	BRS	47.35	6,800	226,900.68	321,980.00
BROADSOFT INC	11133B409	BSFT	23.88	6,700	58,156.00	159,996.00
BROWN SHOE COMPANY INC	115736100	BWS	13.93	115,100	1,375,606.42	1,603,343.00
BRUKER CORP	116794108	BRKR	16.60	98,300	1,016,992.83	1,631,780.00
BRUNSWICK CORP	117043109	BC	18.74	41,100	432,794.12	770,213.98
BUILD-A-BEAR WORKSHOP INC	120076104	BBW	7.64	145,500	1,261,891.56	1,111,619.93
CABOT MICROELECTRONICS	12709P103	CCMP	41.45	49,400	1,812,621.60	2,047,629.98
CACI INTERNATIONAL INC.-CL A	127190304	CACI	53.40	6,500	313,020.91	347,100.00
CAI INTERNATIONAL INC	12477X106	CAP	19.60	29,800	447,731.53	584,080.00
CAL DIVE INTERNATIONAL INC	12802T101	DVR	5.67	251,300	1,980,406.14	1,424,870.95
CALIFORNIA FIRST NTN	130222102	CFNB	14.43	6,800	87,850.80	98,124.00
CALIX INC	13100M509	CALX	16.90	6,600	69,447.18	111,540.00
CALLAWAY GOLF COMPANY	131193104	ELY	8.07	143,200	1,220,747.43	1,155,623.98
CAL-MAINE FOODS INC	128030202	CALM	31.58	6,100	164,619.21	192,638.00
CAMAC ENERGY INC	131745101	CAK	1.99	42,600	174,655.74	84,774.00
CAMDEN NATL CORP	133034108	CAC	36.23	24,100	733,003.33	873,143.00
CAPELLA EDUCATION CO	139594105	CPLA	66.58	19,500	1,486,263.56	1,298,309.99
CAPITAL CITY BK GROUP	139674105	CCBG	12.60	52,200	808,074.89	657,719.95
CAPITAL GOLD CORP	14018Y205	CGC	5.07	47,100	194,990.90	238,797.00
CAPITAL SOUTHWEST CORP	140501107	CSWC	103.80	4,700	424,163.32	487,860.00
CARBO CERAMICS, INC.	140781105	CRR	103.54	29,000	1,126,058.11	3,002,660.00
CARDIONET INC	14159L103	BEAT	4.68	160,100	928,555.68	749,268.00
CARTERS INC	146229109	CRI	29.51	19,100	372,555.64	563,640.98
CASELLA WASTE SYS IN	147448104	CWST	7.09	72,000	296,420.13	510,480.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
CASEY'S GENERAL STORES INC.	147528103	CASY	42.51	56,400	1,723,089.62	2,397,563.99
CASH AMERICAN INT'L. INC.	14754D100	CSH	36.93	100	3,404.64	3,692.98
CASS INFORMATION SYSTEMS	14808P109	CASS	37.94	9,200	284,627.75	349,048.00
CASUAL MALE RETAIL GROUP INC	148711302	CMRG	4.74	153,700	669,148.38	728,538.00
CATALYST HEALTH SOLUTIONS	14888B103	CHSI	46.49	9,900	300,397.19	460,251.00
CATO CORP CL A	149205106	CATO	27.41	58,600	1,178,316.91	1,606,226.00
CAVIUM NETWORKS INC	14965A101	CAVM	37.68	7,300	135,554.67	275,063.98
CBEYOND INC	149847105	CBEY	15.28	97,300	1,365,386.17	1,486,744.00
CDI CORP.	125071100	CDI	18.59	62,100	1,134,115.80	1,154,439.00
CELERA GROUP	15100E106	CRA	6.30	230,200	2,349,689.72	1,450,260.00
CENTENE CORP	15135B101	CNC	25.34	83,700	1,536,387.07	2,120,958.00
CENTER FINANCIAL CORP	15146E102	CLFC	7.58	31,700	182,141.86	240,286.00
CENTERSTATE BKS FLA INC	15201P109	CSFL	7.92	23,000	193,926.07	182,160.00
CENTRAL GARDEN AND PET CO-A	153527205	CENTA	9.88	64,200	635,460.59	634,296.00
CENTURY BANCORP INC	156432106	CNBKA	26.79	9,200	204,197.91	246,468.00
CEPHEID	15670R107	CPHD	22.75	101,200	1,334,636.62	2,302,299.98
CERADYNE INC	156710105	CRDN	31.53	2,400	56,081.16	75,672.00
CEVA INC	157210105	CEVA	20.50	3,400	31,236.66	69,700.00
CHARMING SHOPPES	161133103	CHRS	3.55	120,900	814,967.77	429,194.97
CHECKPOINT SYSTEMS INC.	162825103	CKP	20.55	81,200	1,364,021.06	1,668,659.97
CHEESECAKE FACTORY (THE)	163072101	CAKE	30.66	20,200	263,415.73	619,332.00
CHEMED CORP	16359R103	CHE	63.51	3,700	171,133.52	234,986.99
CHEMICAL FINL CORP	163731102	CHFC	22.15	25,800	675,358.02	571,469.97
CHENIERE ENERGY INC	16411R208	LNG	5.52	51,200	150,463.57	282,624.00
CHILDREN'S PLACE	168905107	PLCE	49.64	42,500	1,564,977.30	2,109,699.98
CHRISTOPHER & BANKS CORP	171046105	CBK	6.15	400	3,250.52	2,460.00
CIBER INC.	17163B102	CBR	4.68	352,200	1,768,393.46	1,648,295.93
CINCINNATI BELL INC	171871106	CBB	2.80	547,000	1,251,568.94	1,531,600.00
CIRCOR INTERNATIONAL INC	17273K109	CIR	42.28	13,000	407,834.46	549,640.00
CIRRUS LOGIC INC	172755100	CRUS	15.98	40,300	311,074.71	643,993.99
CITY HLDG CO	177835105	CHCO	36.23	43,700	1,583,837.76	1,583,250.99
CLARCOR INC.	179895107	CLC	42.89	22,900	657,616.23	982,180.98
CLEAN ENERGY FUELS CORP	184499101	CLNE	13.84	12,900	135,118.22	178,535.99
CLEAN HARBORS INC	184496107	CLH	84.08	7,100	486,643.69	596,967.97

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q)						
COMMON STOCK						
CLEARWATER PAPER CORP	18538R103	CLW	78.30	5,200	419,719.60	407,160.00
CLECO CORP.	12561W105	CNL	30.76	23,300	621,291.91	716,707.98
CLOUD PEAK ENERGY INC	18911Q102	CLD	23.23	38,700	564,300.41	899,001.00
CNA SURETY CORP	12612L108	SUR	23.68	5,100	93,612.03	120,768.00
CNO FINANCIAL GROUP INC	12621E103	CNO	6.78	146,700	822,039.80	994,625.97
COCA-COLA BOTTLING	191098102	COKE	55.58	1,200	70,599.42	66,696.00
CODEXIS INC	192005106	CDXS	10.60	39,185	317,304.58	415,360.92
COEUR D'ALENE MINES CORP.	192108504	CDE	27.32	31,400	564,629.99	857,848.00
COGDELL SPENCER INC.	19238U107	CSA	5.80	38,400	236,922.10	222,719.97
COGNEX CORP.	192422103	CGNX	29.42	69,800	1,360,054.38	2,053,516.00
COHEN & STEERS INC	19247A100	CNS	26.10	53,900	1,178,394.77	1,406,789.97
COHERENT INC.	192479103	COHR	45.14	45,600	1,327,140.23	2,058,383.98
COINSTAR INC	19259P300	CSTR	56.44	7,100	334,182.40	400,723.99
COLEMAN CABLE INC	193459302	CCIX	6.28	27,700	169,525.00	173,956.00
COLFAX CORP	194014106	CFX	18.41	81,800	941,387.16	1,505,938.00
COLLECTIVE BRANDS INC	19421W100	PSS	21.10	95,100	1,574,226.04	2,006,609.98
COLUMBIA BANKING SYSTEM INC	197236102	COLB	21.06	35,100	685,050.66	739,206.00
COLUMBIA SPORTSWEAR CO	198516106	COLM	60.30	25,700	1,109,014.08	1,549,710.00
COMFORT SYS USA INC	199908104	FIX	13.17	118,200	1,403,098.98	1,556,693.98
COMMUNITY BANK SYSTEM INC	203607106	CBU	27.77	53,300	1,193,799.51	1,480,141.00
COMMUNITY TR BANCORP	204149108	CTBI	28.96	46,500	1,196,596.62	1,346,639.95
COMMVAULT SYSTEMS INC	204166102	CVLT	28.62	74,700	1,486,908.42	2,137,914.00
COMPLETE GENOMICS INC	20454K104	GNOM	7.47	5,300	36,464.00	39,591.00
COMPLETE PRODUCTION	20453E109	CPX	29.55	89,600	1,873,518.86	2,647,680.00
COMPUTER TASK GROUP INC.	205477102	CTGX	10.88	106,800	867,123.77	1,161,984.00
COMSCORE INC	20564W105	SCOR	22.31	62,300	1,224,998.90	1,389,913.00
CONCUR TECHNOLOGIES INC	206708109	CNQR	51.93	16,400	630,043.65	851,652.00
CONMED CORPORATION	207410101	CNMD	26.43	3,700	88,648.73	97,790.99
CONSOLIDATED	209034107	CNSL	19.30	40,500	644,864.63	781,650.00
CONSOLIDATED GRAPHICS INC.	209341106	CGX	48.43	28,600	952,475.28	1,385,098.00
CONSTANT CONTACT INC	210313102	CTCT	30.99	62,500	963,216.86	1,936,875.00
CONTANGO OIL & GAS	21075N204	MCF	57.93	28,700	1,565,044.67	1,662,590.98
CONTANGO ORE INC	21077F100	CTGO	10.50	2,870	16,173.38	30,135.00
CONTINUACARE CORP	212172100	CNU	4.68	71,400	227,297.63	334,152.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
CONVIO INC	21257W105	CNVO	8.28	5,300	45,773.98	43,884.00
COOPER TIRE & RUBBER	216831107	CTB	23.58	102,600	1,479,726.94	2,419,308.00
CORE-MARK HOLDING COMPANY,	218681104	CORE	35.59	39,100	1,058,549.53	1,391,568.96
CORINTHIAN COLLEGES INC	218868107	COCO	5.21	188,600	2,600,919.40	982,606.00
CORNERSTONE THERAPEUTICS	21924P103	CRTX	5.79	121,500	719,819.43	703,485.00
CORPORATE EXECUTIVE BOARD	21988R102	EXBD	37.55	60,900	1,373,469.70	2,286,794.99
CORVEL CORP	221006109	CRVL	48.35	27,800	669,686.33	1,344,129.97
COSTAR GROUP INC	22160N109	CSGP	57.56	23,600	965,186.96	1,358,416.00
CPI CORP	125902106	CPY	22.55	39,200	522,328.96	883,959.99
CRACKER BARREL OLD COUNTRY	22410J106	CBRL	54.77	39,400	1,481,702.51	2,157,938.00
CRAY INC	225223304	CRAY	7.15	161,200	950,653.15	1,152,580.00
CREDIT ACCEP CORP MI	225310101	CACC	62.77	21,000	480,064.30	1,318,170.00
CROCS INC	227046109	CROX	17.12	53,300	412,312.71	912,496.00
CROSS COUNTRY INC	227483104	CCRN	8.47	7,200	65,903.37	60,984.00
CROSSTEX ENERGY INC	22765Y104	XTXI	8.86	150,600	998,916.51	1,334,315.96
CROWN MEDIA HLDGS IN	228411104	CRWN	2.62	22,400	55,721.42	58,688.00
CSG SYSTEMS INTL. INC.	126349109	CSGS	18.94	80,600	1,726,473.83	1,526,563.98
CSS INDS INC	125906107	CSS	20.61	1,300	22,551.92	26,793.00
CTS CORP.	126501105	CTS	11.06	59,900	758,799.21	662,493.98
CUBIC CORP	229669106	CUB	47.15	36,600	1,087,476.77	1,725,690.00
CUBISTS PHARMACEUTICALS	229678107	CBST	21.40	91,300	2,048,252.73	1,953,820.00
CULP INC	230215105	CFI	10.36	3,200	39,013.76	33,152.00
CUMULUS MEDIA INC. CL. A	231082108	CMLS	4.31	21,600	76,533.12	93,096.00
CURTISS-WRIGHT CORP.	231561101	CW	33.20	11,000	354,750.27	365,200.00
CUTERA INC	232109108	CUTR	8.29	19,900	179,024.63	164,971.00
CVR ENERGY INC	12662P108	CVI	15.18	97,300	750,428.96	1,477,014.00
CYMER INC.	232572107	CYMI	45.07	1,300	47,335.28	58,591.00
CYNOSURE INC - CLASS A	232577205	CYNO	10.23	71,200	962,909.85	728,375.94
DANA HOLDING CORP	235825205	DAN	17.21	71,500	676,290.19	1,230,514.97
DARLING INTERNATIONAL INC	237266101	DAR	13.28	65,400	916,278.57	868,511.97
DDI CORP	233162502	DDIC	11.76	9,400	44,067.96	110,544.00
DECKERS OUTDOOR CORP	243537107	DECK	79.74	53,400	1,707,082.40	4,258,116.00
DELEK US HLDGS INC	246647101	DK	7.28	44,200	322,881.88	321,776.00
DELPHI FINANCIAL GROUP CL-A	247131105	DFG	28.84	7,400	161,121.17	213,416.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q)						
COMMON STOCK						
DELTA APPAREL INC	247368103	DLA	13.50	2,200	32,304.83	29,700.00
DELUXE CORP.	248019101	DLX	23.02	93,400	1,395,224.48	2,150,067.99
DEPOMED INC	249908104	DEPO	6.36	188,200	603,010.38	1,196,952.00
DESTINATION MATERNITY CORP	25065D100	DEST	37.93	32,900	700,611.08	1,247,896.94
DEX ONE CORP	25212W100	DEXO	7.46	7,100	158,719.79	52,966.00
DIAMOND HILL INVESTMENT GRP	25264R207	DHIL	72.34	13,600	914,643.35	983,824.00
DICE HOLDINGS INC	253017107	DHX	14.35	56,100	394,116.60	805,035.00
DIGI INTERNATIONAL INC	253798102	DGII	11.10	10,500	126,626.79	116,550.00
DIGIMARC CORPORATION	25381B101	DMRC	30.01	22,300	587,713.92	669,223.00
DIGITAL RIVER INC	25388B104	DRIV	34.42	26,800	925,879.78	922,456.00
DIGITALGLOBE INC	25389M877	DGI	31.71	54,500	1,350,618.87	1,728,195.00
DILLARDS INC. CL-A	254067101	DDS	37.94	70,600	1,037,596.99	2,678,564.00
DIONEX CORP.	254546104	DNEX	118.01	25,000	1,523,618.10	2,950,250.00
DOLE FOOD CO INC	256603101	DOLE	13.51	46,800	568,806.24	632,268.00
DOLLAR THRIFTY AUTOM	256743105	DTG	47.26	6,200	156,349.25	293,012.00
DORMAN PRODUCTS INC	258278100	DORM	36.24	17,900	377,351.48	648,696.00
DOUGLAS DYNAMICS INC	25960R105	PLOW	15.15	9,600	118,176.00	145,440.00
DREW INDS INC	26168L205	DW	22.72	53,800	870,547.17	1,222,335.98
DRIL-QUIP INC	262037104	DRQ	77.72	44,500	1,590,703.75	3,458,540.00
DUCOMMUN INC DEL	264147109	DCO	21.78	51,000	989,363.53	1,110,779.96
DXP ENTERPRISES INC NEW	233377407	DXPE	24.00	56,300	721,346.75	1,351,199.98
DYCOM INDUSTRIES INC.	267475101	DY	14.75	122,200	1,193,776.64	1,802,450.00
DYNAVAX TECHNOLOGIES CORP	268158102	DVAX	3.20	20,700	56,925.00	66,240.00
DYNAVAX INC-CLASS A	26817F104	DVOX	5.13	8,400	155,568.84	43,092.00
DYNEGY INC	26817G300	DYN	5.62	101,200	472,634.36	568,744.00
EARTHLINK INC	270321102	ELNK	8.60	204,900	1,688,169.22	1,762,139.99
EASTMAN KODAK	277461109	EK	5.36	462,400	2,098,729.51	2,478,464.00
EL PASO ELECTRIC COMPANY	283677854	EE	27.53	77,800	1,608,194.03	2,141,833.99
ELECTRO RENT CORP	285218103	ELRC	16.16	49,500	706,872.75	799,920.00
ELECTRO SCIENTIFIC INDS INC.	285229100	ESIO	16.03	74,600	846,171.78	1,195,838.00
ELECTRONICS FOR IMAGING	286082102	EFII	14.31	82,400	938,621.23	1,179,143.99
ELIZABETH ARDEN INC	28660G106	RDEN	23.01	67,800	1,127,509.58	1,560,077.99
EMCOR GROUP INC	29084Q100	EME	28.98	96,900	1,861,460.43	2,808,162.00
EMERGENT BIOSOLUTIONS INC	29089Q105	EBS	23.46	69,200	982,604.95	1,623,432.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
EMPIRE RESORTS INC	292052107	NYNY	1.03	22,700	43,381.97	23,381.00
EMPLOYERS HOLDINGS INC	292218104	EIG	17.48	96,100	1,747,064.90	1,679,828.00
EMS TECHNOLOGIES INC	26873N108	ELMG	19.78	35,200	598,775.49	696,256.00
EMULEX CORP	292475209	ELX	11.66	166,600	1,763,108.75	1,942,555.98
ENCORE BANCSHARES INC	29255V201	EBTX	10.26	900	9,641.25	9,234.00
ENERGY PARTNERS LTD	29270U303	EPL	14.86	3,400	40,818.02	50,524.00
ENERGY XXI BERMUDA	G10082140	EXXI	27.67	21,600	568,072.30	597,672.00
ENERGYSOLUTIONS INC	292756202	ES	5.57	268,100	1,559,773.49	1,493,316.98
ENERSYS	29275Y102	ENS	32.12	6,800	135,453.97	218,416.00
ENNIS INC	293389102	EBF	17.10	39,100	618,198.78	668,610.00
ENPRO INDUSTRIES INC	29355X107	NPO	41.56	46,800	1,502,102.50	1,945,008.00
ENSTAR GROUP INC	G3075P101	ESGR	84.58	18,500	1,309,813.12	1,564,729.99
ENTROPIC COMMUNICATIONS INC	29384R105	ENTR	12.08	35,100	141,162.49	424,007.98
ENVESTNET INC	29404K106	ENV	17.06	6,900	72,312.00	117,714.00
ENZO BIOCHEM INC.	294100102	ENZ	5.28	97,800	1,005,999.78	516,383.97
ENZON PHARMACEUTICALS INC	293904108	ENZN	12.17	7,400	76,111.67	90,057.97
EPLUS INC	294268107	PLUS	23.64	48,600	736,290.00	1,148,904.00
EPOCH HOLDING CORP	29428R103	EPHC	15.53	63,000	687,635.94	978,389.98
ERESEARCH TECHNOLOGY	29481V108	ERES	7.35	600	4,997.38	4,410.00
ESTERLINE TECHNOLOGIES CORP	297425100	ESL	68.59	34,000	1,451,286.41	2,332,059.99
ETHAN ALLEN INTERIORS INC.	297602104	ETH	20.01	1,300	24,048.46	26,013.00
EXACT SCIENCES CORP	30063P105	EXAS	5.98	9,000	55,080.00	53,820.00
EXACTECH INC	30064E109	EXAC	18.82	7,000	122,139.21	131,740.00
EXAMWORKS GROUP INC	30066A105	EXAM	18.48	10,400	192,816.00	192,192.00
EXCEL MARITIME CARRIERS LTD	V3267N107	EXM	5.63	158,200	887,865.86	890,666.00
EXCEL TRUST INC	30068C109	EXL	12.10	13,400	166,529.84	162,140.00
EXIDE TECHNOLOGIES	302051206	XIDE	9.41	210,500	1,553,367.43	1,980,804.94
EXLSERVICE HOLDINGS INC	302081104	EXLS	21.48	700	12,020.87	15,035.99
EXPRESS PARENT LLC	30219E103	EXPR	18.80	14,300	236,806.57	268,840.00
EZCORP INC CL A	302301106	EZPW	27.13	85,800	1,740,823.46	2,327,753.98
FABRINET	G3323L100	FN	21.50	8,700	137,808.00	187,050.00
FALCONSTOR SOFTWARE	306137100	FALC	3.35	26,400	120,690.26	88,440.00
FARMER BROS CO	307675108	FARM	17.80	3,400	75,345.87	60,520.00
FARO TECHNOLOGIES INC	311642102	FARO	32.84	56,800	979,409.44	1,865,311.97



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
FBL FINANCIAL GROUP INC.-CL A	30239F106	FFG	28.67	46,800	992,963.61	1,341,755.98
FEDERAL AGRIC MTG CO	313148306	AGM	16.32	84,100	1,285,997.28	1,372,512.00
FEDERAL SIGNAL CORP	313855108	FSS	6.86	31,700	285,593.74	217,461.99
FEMALE HEALTH COMPANY	314462102	FHCO	5.69	7,300	41,141.44	41,537.00
FERRO CORP	315405100	FOE	14.64	147,400	1,579,754.08	2,157,936.00
FIFTH STREET FINANCE CORP	31678A103	FSC	12.14	41,200	441,334.92	500,167.97
FINISAR CORPORATION	31787A507	FNSR	29.69	20,300	351,720.86	602,707.00
FIRST AMERICAN FINANCIAL	31847R102	FAF	14.94	92,900	1,271,540.88	1,387,926.00
FIRST BANCORP INC/ME	31866P102	FNLC	15.79	15,800	215,435.03	249,482.00
FIRST BANCORP N C	318910106	FBNC	15.31	71,600	1,063,660.25	1,096,195.99
FIRST CASH FINANCIAL SERVICES	31942D107	FCFS	30.99	61,000	1,001,693.43	1,890,389.98
FIRST COMWLTH FINL C	319829107	FCF	7.08	262,700	1,505,097.17	1,859,915.95
FIRST FINL BANCORP O	320209109	FFBC	18.48	107,400	1,820,683.87	1,984,752.00
FIRST FINL BANKSHARE	32020R109	FFIN	51.18	5,200	277,592.31	266,136.00
FIRST FINL CORP IND	320218100	THFF	35.14	41,200	1,162,836.69	1,447,767.99
FIRST INTERSTATE BANCYS/MT	32055Y201	FIBK	15.24	11,100	178,690.02	169,164.00
FIRST LONG IS CORP	320734106	FLIC	28.91	1,500	38,011.85	43,365.00
FIRST SOUTH BANCORP	33646W100	FSBK	6.47	2,900	46,035.33	18,763.00
FIRSTMERIT CORPORATION	337915102	FMER	19.79	45,900	906,563.04	908,360.99
FIVE STAR QUALITY CARE	33832D106	FVE	7.07	152,000	664,510.32	1,074,640.00
FLAGSTAR BANCORP INC	337930507	FBC	1.63	41,900	99,844.10	68,297.00
FNB CORP	302520101	FNB	9.82	23,400	240,615.39	229,788.00
FORRESTER RESEARCH INC	346563109	FORR	35.29	41,100	1,081,968.55	1,450,419.00
FORTINET INC	34959E109	FTNT	32.35	75,100	1,589,259.13	2,429,485.00
FPIC INS GROUP INC	302563101	FPIC	36.96	35,100	933,331.22	1,297,295.99
FRED'S INC	356108100	FRED	13.76	109,300	1,053,059.57	1,503,968.00
FULLER H B CO	359694106	FUL	20.52	90,400	1,917,801.86	1,855,007.96
FURIEX PHARMACEUTICALS	36106P101	FURX	14.45	7,900	89,047.22	114,155.00
FURNITURE BRANDS	360921100	FBN	5.14	100,300	821,450.78	515,542.00
G & K SERV. CL-A	361268105	GKSR	30.91	5,400	116,499.51	166,913.99
GAIAM INC	36268Q103	GAIA	7.70	72,800	521,851.44	560,559.99
GAYLORD ENTMT CO	367905106	GET	35.94	1,700	53,924.00	61,098.00
GENCO SHIPPING & TRADING LTD	Y2685T107	GNK	14.40	79,200	2,032,666.99	1,140,479.96
GENERAL COMMUNICATION	369385109	GNCMA	12.66	131,000	840,658.78	1,658,459.98

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
GENERAL MOLY INC	370373102	GMO	6.48	69,400	218,741.74	449,712.00
GENESCO INC.	371532102	GCO	37.49	50,200	1,283,472.94	1,881,997.98
GENESEE & WYO INC	371559105	GWR	52.95	14,100	454,007.62	746,595.00
GENOMIC HEALTH INC	37244C101	GHDX	21.39	79,800	1,608,312.27	1,706,921.97
GENTIVA HEALTH SERVICES	37247A102	GTIV	26.60	5,200	125,821.70	138,320.00
GERBER SCIENTIFIC	373730100	GRB	7.87	65,200	396,589.29	513,124.00
GERON CORP	374163103	GERN	5.17	20,900	104,500.00	108,053.00
GIBRALTAR INDUSTRIES INC	374689107	ROCK	13.57	65,600	781,911.62	890,192.00
GLADSTONE CAPITAL CO	376535100	GLAD	11.52	101,100	1,339,471.23	1,164,672.00
GLADSTONE INVESTMENT CORP	376546107	GAIN	7.65	33,700	220,033.03	257,805.00
GLEACHER & CO INC	377341102	GLCH	2.37	77,100	379,428.43	182,727.00
GLOBAL CROSSING LTD	G3921A175	GLBC	12.92	94,900	1,206,954.54	1,226,107.95
GLOBAL GEOPHYSICAL SERVICES	37946S107	GGs	10.38	6,700	54,038.85	69,546.00
GLOBAL INDEMNITY PLC	G39319101	GBLI	20.45	100	1,781.67	2,045.00
GLOBAL SOURCES LIMITED	G39300101	GSOL	9.52	121,800	858,213.86	1,159,535.92
GOLDEN STAR RESOURCES LTD	38119T104	GSS	4.59	45,600	217,815.25	209,304.00
GOLUB CAPITAL BDC INC	38173M102	GBDC	17.12	6,600	96,855.00	112,992.00
GORDMANS STORES INC	38269P100	GMAN	16.76	4,800	55,536.00	80,448.00
GRACE W.R. & COMPANY	38388F108	GRA	35.13	97,100	1,573,499.91	3,411,123.00
GRAFTECH INTERNATIONAL LTD	384313102	GTI	19.84	50,900	697,981.30	1,009,856.00
GRAHAM CORP	384556106	GHM	20.00	26,700	620,815.38	533,999.97
GRAHAM PACKAGING CO INC	384701108	GRM	13.04	15,300	187,806.89	199,511.99
GRAND CANYON EDUCATION INC	38526M106	LOPE	19.59	56,600	1,160,840.63	1,108,793.97
GRAPHIC PACKAGING HOLDING	388689101	GPK	3.89	375,200	1,205,027.34	1,459,528.00
GREAT SOUTHN BANCORP	390905107	GSBC	23.59	48,100	1,005,837.66	1,134,679.00
GREATBATCH INC.	39153L106	GB	24.15	14,300	321,980.38	345,345.00
GREEN BANKSHARES INC	394361208	GRNB	3.20	18,800	136,913.15	60,160.00
GREEN PLAINS RENEWABLE	393222104	GPRE	11.26	33,500	375,561.61	377,210.00
GREENLIGHT CAPITAL RE LTD-A	G4095J109	GLRE	26.81	60,300	1,081,921.27	1,616,643.00
GSi COMMERCE INC	36238G102	GSIC	23.20	20,400	565,769.58	473,279.98
GSi TECHNOLOGY INC	36241U106	GSIT	8.10	46,400	194,759.76	375,840.00
GT SOLAR INTL INC	3623E0209	SOLR	9.12	64,500	570,925.32	588,240.00
GULF ISLAND FABRICAT	402307102	GIFI	28.18	16,500	512,052.37	464,969.98
GULFPORT ENERGY CORP	402635304	GPOR	21.65	84,600	998,244.04	1,831,589.97

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
H&E EQUIPMENT SERVICES INC	404030108	HEES	11.57	2,300	20,466.27	26,610.98
HACKET GROUP INC	404609109	HCKT	3.51	200,600	852,068.91	704,106.00
HAEMONETICS CORP/MASS	405024100	HAE	63.18	39,500	2,040,931.49	2,495,610.00
HALLADOR ENERGY CO	40609P105	HNRG	10.49	3,800	44,185.26	39,862.00
HALLMARK FINL SERVICES INC	40624Q203	HALL	9.10	70,600	773,220.64	642,459.98
HANMI FINL CORP	410495105	HAFC	1.15	91,500	124,587.85	105,225.00
HARLEYSVILLE GROUP INC	412824104	HGIC	36.74	20,600	688,070.17	756,844.00
HARMONIC INC.	413160102	HLIT	8.57	12,600	104,328.00	107,982.00
HARVEST NATURAL RESO	41754V103	HNR	12.17	24,300	237,860.80	295,731.00
HATTERAS FINANCIAL CORP	41902R103	HTS	30.27	41,200	1,058,215.67	1,247,123.99
HAVERTY FURNITURE	419596101	HVT	12.98	92,500	962,615.33	1,200,649.96
HAWAIIAN HOLDINGS INC	419879101	HA	7.84	200,100	1,329,449.21	1,568,783.97
HAWKINS INC	420261109	HWKN	44.40	32,200	761,521.31	1,429,679.97
HEALTHCARE SVCS GRP	421906108	HCSG	16.27	600	9,632.74	9,762.00
HEALTHSOUTH CORP	421924309	HLS	20.71	35,100	548,545.58	726,920.98
HEALTHSPRING INC	42224N101	HS	26.53	87,000	1,508,412.60	2,308,109.98
HEALTHWAYS INC.	422245100	HWAY	11.16	90,800	1,375,230.00	1,013,328.00
HEARTLAND FINANCIAL USA INC	42234Q102	HTLF	17.46	11,500	203,986.45	200,790.00
HECKMANN CORP	422680108	HEK	5.03	162,300	813,186.17	816,368.97
HECLA MINING CO.	422704106	HL	11.26	368,700	1,714,499.89	4,151,561.96
HEICO CORP	422806109	HEI	51.03	6,500	285,890.56	331,695.00
HELEN OF TROY LTD	G4388N106	HELE	29.74	43,300	1,107,929.49	1,287,741.98
HELIX ENERGY SOLUTIONS	42330P107	HLX	12.14	14,500	168,635.00	176,030.00
HENRY (JACK) & ASSOCIATES	426281101	JKHY	29.15	110,300	2,273,650.53	3,215,245.00
HEXCEL CORP	428291108	HXL	18.09	37,000	522,534.41	669,329.97
HFF INC - CL A	40418F108	HF	9.66	22,900	224,851.19	221,214.00
HIGHER ONE HOLDINGS INC	42983D104	ONE	20.23	9,300	153,543.00	188,139.00
HI-TECH PHARMACAL CO INC	42840B101	HITK	24.95	17,100	238,046.58	426,644.98
HITTITE MICROWAVE CORP	43365Y104	HITT	61.04	43,700	1,656,988.61	2,667,447.98
HMS HOLDINGS CORP	40425J101	HMSY	64.77	8,900	452,361.08	576,452.99
HNI CORP	404251100	HNI	31.20	72,200	1,786,312.60	2,252,640.00
HOOKE FURNITURE CORP	439038100	HOFT	14.13	54,200	891,335.53	765,845.97
HORACE MANN EDUCATORS	440327104	HMN	18.04	87,200	1,309,603.18	1,573,087.96
HORIZON LINES INC - CL A	44044K101	HRZ	4.37	78,300	419,505.11	342,170.96

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q)						
COMMON STOCK						
HOT TOPIC INC	441339108	HOTT	6.27	51,500	312,973.25	322,905.00
HOVNANIAN ENTERPRISES-A	442487203	HOV	4.09	46,600	203,250.57	190,593.99
HSN INC	404303109	HSNI	30.64	38,700	637,932.04	1,185,767.99
HUB GROUP INC	443320106	HUBG	35.14	700	24,165.86	24,598.00
HUDSON HIGHLAND GROUP INC	443792106	HHGP	5.83	92,800	507,690.24	541,024.00
HUTCHINSON TECH.	448407106	HTCH	3.71	152,700	652,593.27	566,517.00
IBERIABANK CORP	450828108	IBKC	59.13	5,800	329,528.17	342,954.00
ICO GLOBAL COM HLDG LTD-NEW	44930K108	ICOG	1.50	84,100	144,668.82	126,150.00
ICONIX BRAND GROUP INC	451055107	ICON	19.31	12,000	195,597.21	231,720.00
IDACORP, INC.	451107106	IDA	36.98	17,100	586,015.46	632,357.97
IDT CORP-CL B	448947507	IDT	25.65	67,600	657,937.28	1,733,940.00
IGATE CORP	45169U105	IGTE	19.71	36,100	245,025.83	711,531.00
IMATION CORP	45245A107	IMN	10.31	123,600	1,447,557.47	1,274,315.97
IMMERSION CORPORATION	452521107	IMMR	6.71	25,100	152,428.18	168,421.00
IMMUCOR INC	452526106	BLUD	19.83	85,900	1,987,811.73	1,703,396.99
IMMUNOMEDICS INC	452907108	IMMU	3.58	331,100	1,161,315.34	1,185,338.00
IMPAX LABORATORIES INC	45256B101	IPXL	20.11	99,800	1,684,717.02	2,006,978.00
INCYTE CORP	45337C102	INCY	16.56	23,000	370,551.32	380,880.00
INGLES MKTS INC	457030104	IMKTA	19.20	23,400	441,747.80	449,280.00
INNOFOS HOLDINGS INC	45774N108	IPHS	36.08	46,900	861,598.29	1,692,152.00
INOVIO PHARMACEUTICALS INC	45773H102	INO	1.15	79,400	88,396.02	91,310.00
INPHI CORP	45772F107	IPHI	20.09	6,000	110,340.00	120,540.00
INSIGHT ENTERPRISES INC.	45765U103	NSIT	13.16	99,400	1,167,528.87	1,308,104.00
INSTEEL INDUSTRIES	45774W108	IIIN	12.49	27,400	364,752.48	342,225.96
INTEGRA LIFESCIENCES	457985208	IART	47.30	9,800	373,495.55	463,540.00
INTEGRATED SILICON SOLUTION	45812P107	ISSI	8.03	15,200	126,141.76	122,056.00
INTER PARFUMS INC	458334109	IPAR	18.85	66,900	777,421.37	1,261,064.98
INTERACTIVE INTELLIGENCE INC	45839M103	ININ	26.16	37,700	659,710.60	986,232.00
INTERDIGITAL INC	45867G101	IDCC	41.64	71,100	1,835,315.41	2,960,603.95
INTERFACE INC	458665106	IFSIA	15.65	71,200	848,914.95	1,114,280.00
INTERLINE BRANDS INC	458743101	IBI	22.77	69,100	1,169,742.45	1,573,406.99
INTERNAP NETWORK SERVICES	45885A300	INAP	6.08	14,300	53,092.36	86,944.00
INTERNATIONAL BANCOSH	459044103	IBOC	20.03	103,000	1,609,548.82	2,063,089.99
INTERNET CAPITAL GROUP INC	46059C205	ICGE	14.22	24,500	293,849.23	348,390.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
INTL SHIPHOLDING CORP	460321201	ISH	25.40	8,500	187,144.10	215,899.98
INTRALINKS HOLDINGS INC	46118H104	IL	18.71	9,800	165,914.00	183,358.00
INVACARE CORP.	461203101	IVC	30.16	60,000	1,565,996.37	1,809,599.99
IROBOT CORP	462726100	IRBT	24.88	48,600	933,677.86	1,209,168.00
ISLE OF CAPRI CASINOS	464592104	ISLE	10.22	6,100	49,069.01	62,342.00
IXIA	45071R109	XXIA	16.78	99,800	990,768.82	1,674,644.00
J2 GLOBAL COMMUNICAT	46626E205	JCOM	28.95	78,000	1,773,929.52	2,258,099.98
JACK IN THE BOX INC.	466367109	JACK	21.13	6,800	139,011.31	143,684.00
JAKKS PACIFIC INC.	47012E106	JAKK	18.22	74,800	913,309.25	1,362,856.00
JAMES RIVER COAL CO	470355207	JRCC	25.33	26,200	440,279.58	663,646.00
JETBLUE AIRWAYS CORP	477143101	JBLU	6.61	73,000	443,597.45	482,530.00
JO-ANN STORES INC	47758P307	JAS	60.22	47,100	1,110,278.74	2,836,362.00
JOHN B. SANFILIPPO & SON INC	800422107	JBSS	12.44	12,800	189,731.84	159,232.00
JOS. A. BANK CLOTHIERS INC.	480838101	JOSB	40.32	45,000	1,051,517.69	1,814,400.00
JOURNAL COMMUNICATIONS INC	481130102	JRN	5.05	23,000	109,846.90	116,150.00
KADANT INC	48282T104	KAI	23.57	60,200	1,369,277.53	1,418,914.00
KAISER ALUMINUM CORP	483007704	KALU	50.09	29,700	1,609,670.67	1,487,672.98
KAPSTONE PAPER AND	48562P103	KS	15.30	112,000	1,290,446.42	1,713,599.98
KAYDON CORP	486587108	KDN	40.72	29,000	1,021,174.50	1,180,880.00
KAYNE ANDERSON ENERGY	48660Q102	KED	18.01	9,100	200,015.98	163,891.00
KENDLE INTERNATIONAL INC.	48880L107	KNDL	10.89	89,800	1,537,260.91	977,922.00
KENEXA CORP	488879107	KNXA	21.79	70,600	1,098,322.63	1,538,374.00
KENNEDY-WILSON HOLDINGS INC	489398107	KW	9.99	18,600	208,167.47	185,814.00
KENNETH COLE PRODUCTIONS	193294105	KCP	12.49	63,500	814,110.23	793,114.98
KENSEY NASH CORP	490057106	KNSY	27.83	38,200	826,120.69	1,063,106.00
KEY ENERGY SERVICES INC	492914106	KEG	12.98	19,300	122,113.03	250,514.00
KEYW HOLDING CORP	493723100	KEYW	14.67	9,200	127,420.00	134,964.00
KFORCE INC	493732101	KFRC	16.18	7,200	68,803.39	116,495.98
KIMBALL INTL INC	494274103	KBALB	6.90	117,100	941,583.83	807,989.98
KINDRED HEALTHCARE I	494580103	KND	18.37	104,800	1,789,345.35	1,925,176.00
KIT DIGITAL INC	482470200	KITD	16.04	7,400	117,808.00	118,696.00
KMG CHEMICALS INC	482564101	KMGB	16.57	5,900	90,229.88	97,763.00
KNIGHT CAPITAL GROUP INC	499005106	KCG	13.79	11,700	141,838.08	161,343.00
KNIGHT TRANSPORTATION INC	499064103	KNX	19.00	4,300	73,419.69	81,700.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
KNIGHTSBRIDGE TANKERS LTD	G5299G106	VLCCF	22.27	35,800	710,904.62	797,266.00
KODIAK OIL & GAS CORP	50015Q100	KOG	6.60	46,000	179,308.35	303,600.00
K-SWISS INC CL-A	482686102	KSW	12.47	36,000	446,795.76	448,920.00
KULICKE & SOFFA INDUSTRIES	501242101	KLIC	7.20	48,500	280,956.44	349,200.00
L&L ENERGY INC	50162D100	LLEN	10.80	10,600	90,828.98	114,480.00
LABARGE INC	502470107	LB	15.71	1,600	19,744.00	25,136.00
LACLEDE GROUP HLDG. CO.	505597104	LG	36.54	46,800	1,566,336.93	1,710,072.00
LAKELAND BANCORP INC	511637100	LBAI	10.97	14,500	131,678.55	159,065.00
LANDAUER INC	51476K103	LDR	59.97	23,600	1,482,917.52	1,415,291.99
LATTICE SEMICON. CORP.	518415104	LSCC	6.06	294,700	1,194,434.95	1,785,881.97
LAWSON PRODUCTS	520776105	LAWS	24.89	41,400	694,115.72	1,030,445.96
LAWSON SOFTWARE	52078P102	LWSN	9.25	39,400	255,527.25	364,449.98
LAYNE CHRISTENSEN COMPANY	521050104	LAYN	34.42	46,000	1,078,252.73	1,583,319.98
LEARNING TREE INTL	522015106	LTRE	9.56	1,700	22,321.54	16,252.00
LEE ENTERPRISES	523768109	LEE	2.46	26,100	77,704.92	64,206.00
LEXICON PHARMACEUTICALS	528872104	LXR	1.44	59,700	89,679.12	85,967.98
LHC GROUP INC	50187A107	LHCG	30.00	49,600	1,194,832.28	1,488,000.00
LIBBEY INC	529898108	LB	15.47	3,000	44,683.44	46,410.00
LIFE PARTNERS HOLDINGS INC	53215T106	LPHI	19.13	56,300	1,174,302.99	1,077,019.00
LIFE TIME FITNESS INC	53217R207	LTM	40.99	14,800	445,531.29	606,652.00
LIFETIME BRANDS INC.	53222Q103	LCUT	14.04	68,600	1,060,848.69	963,144.00
LIGAND PHARMACEUTICALS	53220K504	LGND	8.92	12,940	130,364.43	115,424.78
LIMONEIRA CO	532746104	LMNR	28.70	7,300	198,481.89	209,510.00
LINCOLN EDUCATIONAL SERVICES	533535100	LINC	15.51	61,700	1,296,094.23	956,967.00
LIONBRIDGE TECHNOLOGIES	536252109	LIOX	3.69	21,900	67,994.20	80,811.00
LIQUIDITY SERVICES INC	53635B107	LQDT	14.05	70,600	1,148,261.46	991,930.00
LIVE NATION	538034109	LYV	11.42	26,900	302,939.76	307,198.00
LIVEPERSON INC	538146101	LPSN	11.30	113,200	879,296.46	1,279,159.98
LIZ CLAIBORNE	539320101	LIZ	7.16	221,100	1,063,088.99	1,583,075.98
LMI AEROSPACE INC	502079106	LMIA	15.99	62,100	1,036,376.46	992,978.99
LOGMEIN INC	54142L109	LOGM	44.34	40,100	944,100.89	1,778,033.98
LOOPNET INC	543524300	LOOP	11.11	94,800	956,003.72	1,053,228.00
LORAL SPACE & COMM	543881106	LORL	76.50	17,500	841,996.73	1,338,750.00
LTC PROPERTIES INC	502175102	LTC	28.08	23,100	488,001.17	648,647.99

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
LUFKIN INDUSTRIES INC	549764108	LUFK	62.39	47,100	1,285,163.90	2,938,569.00
LYDALL INC.	550819106	LDL	8.05	13,400	102,031.27	107,870.00
M&F WORLDWIDE CORP	552541104	MFW	23.10	45,600	1,136,358.76	1,053,360.00
MADDEN STEVEN LTD	556269108	SHOO	41.72	34,500	586,846.69	1,439,339.99
MAGELLAN HEALTH SERVICES INC	559079207	MGLN	47.28	49,600	1,854,717.18	2,345,087.99
MAINSOURCE FINANCIAL	56062Y102	MSFG	10.41	18,600	142,723.32	193,626.00
MAKO SURGICAL CORP	560879108	MAKO	15.22	4,200	62,664.00	63,924.00
MANHATTAN ASSOCIATES INC	562750109	MANH	30.54	52,400	802,587.14	1,600,296.00
MARKETAXESS HOLDINGS INC	57060D108	MKTX	20.81	78,400	1,082,830.05	1,631,503.98
MARLIN BUSINESS SERVICES INC	571157106	MRLN	12.65	1,800	23,251.70	22,770.00
MARTEK BIOSCIENCES CORP	572901106	MATK	31.30	69,600	1,627,860.94	2,178,480.00
MARTEN TRANSPORT LTD	573075108	MRTN	21.38	2,200	44,013.47	47,035.99
MASIMO CORP	574795100	MASI	29.07	22,100	635,621.53	642,447.00
MATRIX SERVICE CO	576853105	MTRX	12.18	122,800	1,230,602.19	1,495,703.99
MATTHEWS INTL CORP	577128101	MATW	34.98	500	17,657.27	17,490.00
MAXIMUS INC	577933104	MMS	65.58	30,800	1,866,971.91	2,019,863.99
MAXILINEAR INC-CLASS A	57776J100	MXL	10.76	6,700	102,117.38	72,092.00
MAXYGEN INC	577776107	MAXY	3.93	180,100	735,538.50	707,792.92
MCCLATCHY CO	579489105	MNI	4.67	291,700	1,234,911.95	1,362,239.00
MCGRATH RENTCORP	580589109	MGRC	26.22	13,700	313,892.49	359,214.00
MCMORAN EXPLORATION CO	582411104	MMR	17.14	58,100	1,089,546.29	995,834.00
MEADOWBROOK INS GROUP	58319P108	MIG	10.25	27,500	237,877.04	281,875.00
MEASUREMENT SPECIALITIES INC	583421102	MEAS	29.35	22,200	244,565.34	651,570.00
MEDCATH CORPORATION	58404W109	MDTH	13.95	90,200	1,207,265.85	1,258,290.00
MEDIACOM COMMUNICATIONS	58446K105	MCCC	8.46	171,700	1,118,712.83	1,452,582.00
MEDIAMIND TECHNOLOGIES INC	58449C100	MDMD	13.70	4,800	66,336.00	65,760.00
MEDICAL ACTION INDUSTRIES INC	58449L100	MDCI	9.58	55,200	644,282.78	528,816.00
MEDICINES COMPANY	584688105	MDCO	14.13	117,100	1,615,229.94	1,654,623.00
MEDICIS PHARMACEUTICAL CORP	584690309	MRX	26.79	85,200	1,490,146.99	2,282,507.98
MEDIDATA SOLUTIONS INC	58471A105	MDSO	23.88	65,200	1,004,926.26	1,556,975.99
MEDIFAST INC	58470H101	MED	28.88	47,100	1,307,480.78	1,360,247.98
MENTOR GRAPHICS CORP.	587200106	MENT	12.00	7,200	77,644.39	86,400.00
MERCHANTS BANCSHARES	588448100	MBVT	27.56	9,900	221,232.06	272,844.00
MERCURY COMPUTER SYSTEMS	589378108	MRCY	18.38	3,500	32,007.53	64,330.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
MERIDIAN INTERSTATE BANCORP	58964Q104	EBSB	11.79	41,300	370,312.19	486,927.00
MERU NETWORKS INC	59047Q103	MERU	15.42	4,800	61,145.28	74,016.00
METALS USA HOLDINGS CORP	59132A104	MUSA	15.24	10,200	161,942.34	155,448.00
METHODE ELECTRONICS CL-A	591520200	MEI	12.97	55,900	601,627.61	725,022.98
METRO BANCORP INC	59161R101	METR	11.01	12,100	158,100.50	133,220.97
METROPOLITAN HLTH NTRKS	592142103	MDF	4.47	77,400	184,361.91	345,978.00
MF GLOBAL HOLDINGS LTD	55277J108	MF	8.36	8,900	71,912.00	74,404.00
MFA FINANCIAL INC.	55272X102	MFA	8.16	250,500	1,760,197.52	2,044,080.00
MGIC INVESTMENT CORP	552848103	MTG	10.19	85,300	875,509.58	869,207.00
MGP INGREDIENTS INC	55302G103	MGPI	11.04	13,900	100,117.53	153,456.00
MICREL INCORPORATED	594793101	MCRL	12.99	135,300	1,468,752.61	1,757,546.96
MICROMET INC	59509C105	MITI	8.12	8,400	64,764.00	68,208.00
MICROSEMI CORP	595137100	MSCC	22.90	26,900	467,282.59	616,009.99
MICROSTRATEGY INC-CL A	594972408	MSTR	85.47	18,600	1,220,691.48	1,589,741.98
MIDDLEBY CORP	596278101	MIDD	84.42	1,100	74,806.75	92,862.00
MIDWESTONE FINANCIAL GROUP	598511103	MOFG	15.11	6,600	100,334.85	99,726.00
MILLER (HERMAN) INC	600544100	MLHR	25.30	3,400	80,764.61	86,020.00
MILLER INDUSTRIES INC	600551204	MLR	14.23	12,400	153,555.97	176,451.98
MINE SAFETY APPLIANCES CO	602720104	MSA	31.13	29,100	774,842.61	905,883.00
MINERALS TECHNOLOGIES INC	603158106	MTX	65.41	32,600	1,788,735.21	2,132,365.97
MKS INSTRUMENTS INC	55306N104	MKSI	24.49	8,300	172,405.07	203,267.00
MODUSLINK GLOBAL SOLUTIONS	60786L107	MLNK	6.70	176,800	1,848,892.76	1,184,559.98
MOLINA HEALTHCARE INC	60855R100	MOH	27.85	48,000	1,341,849.33	1,336,800.00
MOLYCORP INC	608753109	MCP	49.90	22,900	648,299.00	1,142,710.00
MONTPELIER RE HOLDINGS LTD	G62185106	MRH	19.94	101,600	1,778,022.29	2,025,903.97
MOOG INC. CL A	615394202	MOG.A	39.80	14,400	492,544.99	573,120.00
MOTRICITY INC	620107102	MOTR	18.57	4,700	56,541.00	87,279.00
MOVADO GROUP INC	624580106	MOV	16.14	2,700	30,099.69	43,578.00
MOVE, INC	62458M108	MOVE	2.57	246,800	624,533.55	634,275.97
MTS SYS CORP	553777103	MTSC	37.46	44,200	1,362,464.65	1,655,732.00
MULTI-FINELINE ELECTRONIX INC	62541B101	MFLX	26.49	47,100	979,083.67	1,247,679.00
MULTIMEDIA GAMES, INC.	625453105	MGAM	5.58	77,800	387,801.04	434,124.00
MVC CAPITAL INC	553829102	MVC	14.60	21,700	384,603.96	316,819.99
MYERS INDUSTRIES INC.	628464109	MYE	9.74	67,200	598,967.78	654,528.00



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
NABI BIOPHARMACEUTIC	629519109	NABI	5.79	223,400	1,063,831.66	1,293,485.95
NACCO INDUSTRIES -CL A	629579103	NC	108.37	15,200	803,221.51	1,647,224.00
NASB FINL INC	628968109	NASB	16.76	6,000	93,390.96	100,560.00
NASH FINCH CO.	631158102	NAFC	42.51	33,200	1,176,263.19	1,411,331.99
NATIONAL AMERICAN UNIVERSITY	63245Q105	NAUH	7.34	7,000	67,291.00	51,380.00
NATIONAL BANKSHARES INC/VA	634865109	NKSH	31.49	300	7,427.41	9,447.00
NATIONAL BEVERAGE CO	635017106	FIZZ	13.14	36,100	406,913.36	474,354.00
NATIONAL INTERSTATE CORP	63654U100	NATL	21.40	15,200	300,215.08	325,280.00
NATIONAL RESEARCH CORP	637372103	NRCI	34.25	200	5,518.63	6,850.00
NATURAL GAS SERVICES GROUP	63886Q109	NGS	18.91	69,400	1,259,238.31	1,312,354.00
NATURES SUNSHINE PRODS INC.	639027101	NATR	8.98	17,500	159,582.71	157,150.00
NATUS MEDICAL INC	639050103	BABY	14.18	19,600	293,596.78	277,928.00
NBT BANCORP INC	628778102	NBTB	24.15	34,100	771,533.05	823,515.00
NCI BUILDING SYS INC	628852204	NCS	13.99	17,500	174,403.76	244,825.00
NEENAH PAPER INC	640079109	NP	19.68	72,000	1,329,604.97	1,416,960.00
NEKTAR THERAPEUTICS	640268108	NKTR	12.85	53,000	483,527.51	681,049.98
NEOGEN CORP	640491106	NEOG	41.03	2,100	72,404.15	86,163.00
NETLOGIC MICROSYSTEMS INC	64118B100	NETL	31.41	21,100	513,990.57	662,750.98
NETSCOUT SYS INC	64115T104	NTCT	23.01	71,900	1,325,305.72	1,654,419.00
NETSPEND HOLDINGS INC	64118V106	NTSP	12.82	26,700	356,712.00	342,294.00
NETWORK ENGINES INC	64121A107	NEI	1.52	32,200	52,409.84	48,944.00
NEUTRAL TANDEM INC	64128B108	TNDM	14.44	7,300	96,825.27	105,412.00
NEWALLIANCE BANCSHARES INC	650203102	NAL	14.98	20,600	262,054.95	308,588.00
NEWMARKET CORP	651587107	NEU	123.37	1,200	82,406.73	148,044.00
NEWPARK RESOURCES INC.	651718504	NR	6.16	71,400	459,168.85	439,824.00
NEXSTAR BROADCASTING GROUP	65336K103	NXST	5.99	10,600	58,298.94	63,494.00
NGP CAPITAL RESOURCES CO	62912R107	NGPC	9.20	19,300	300,211.21	177,560.00
NICOR INC.	654086107	GAS	49.92	60,000	2,236,103.89	2,995,200.00
NJ RESOURCES CORP. COMMON	646025106	NJR	43.11	13,500	479,354.21	581,985.00
NORANDA ALUMINIUM HOLDING	65542W107	NOR	14.60	11,400	86,272.92	166,440.00
NORDIC AMER TANKER SHIPPING	G65773106	NAT	26.02	7,300	240,330.06	189,946.00
NORDSON CORP	655663102	NDSN	91.88	43,100	1,869,371.58	3,960,027.99
NORTHERN OIL AND GAS INC	665531109	NOG	27.21	88,500	1,124,298.53	2,408,084.96
NORTHWEST BANCSHARES INC	667340103	NWBI	11.76	176,000	2,012,232.87	2,069,759.97

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
NORTHWEST NATURAL GAS CO.	667655104	NWN	46.47	4,800	206,635.93	223,056.00
NORTHWESTERN CORP	668074305	NWE	28.83	64,500	1,444,796.41	1,859,535.00
NOVATEL WIRELESS INC	66987M604	NVTL	9.55	16,100	81,837.47	153,755.00
NU SKIN ENTERPRISES	67018T105	NUS	30.26	74,100	1,753,602.69	2,242,265.98
NUPATHE INC	67059M100	PATH	9.06	3,200	23,136.00	28,992.00
NUTRACEUTICAL INTERNATIONAL	67060Y101	NUTR	14.19	54,500	634,414.29	773,354.98
NUTRI/SYSTEM INC	67069D108	NTRI	21.03	67,500	1,132,729.88	1,419,524.99
NUVASIVE INC	670704105	NUVA	25.65	6,100	267,724.79	156,465.00
NVE CORP	629445206	NVEC	57.83	4,600	222,890.27	266,018.00
OASIS PETROLEUM INC	674215108	OAS	27.12	43,200	837,648.00	1,171,584.00
OBAGI MEDICAL PRODUCTS INC	67423R108	OMPI	11.55	90,900	1,068,845.40	1,049,894.99
O'CHARLEYS INC	670823103	CHUX	7.20	12,000	104,989.43	86,400.00
OFFICEMAX INC	67622P101	OMX	17.70	50,600	630,044.01	895,619.99
OIL DRI CORP AMERICA	677864100	ODC	21.49	13,900	307,263.56	298,711.00
OLIN CORP	680665205	OLN	20.52	50,600	957,293.31	1,038,312.00
OLYMPIC STEEL INC	68162K106	ZEUS	28.68	46,200	1,339,718.83	1,325,015.98
OM GROUP, INC.	670872100	OMG	38.51	57,200	2,204,050.11	2,202,771.97
OMNIAMERICAN BANCORP INC	68216R107	OABC	13.55	10,600	123,349.02	143,630.00
OMNICELL INC	68213N109	OMCL	14.45	102,100	1,487,618.92	1,475,344.99
OMNIVISION TECHNOLOGIES INC	682128103	OVTI	29.61	9,500	166,486.10	281,295.00
OMNOVA SOLUTIONS INC	682129101	OMN	8.36	54,300	379,559.47	453,948.00
ONE LIBERTY PROPERTIES INC	682406103	OLP	16.70	7,500	121,418.25	125,250.00
ONYX PHARMACEUTICALS	683399109	ONXX	36.87	20,600	655,777.11	759,522.00
OPENTABLE INC	68372A104	OPEN	70.48	23,700	1,532,651.72	1,670,376.00
OPENWAVE SYS INC	683718308	OPWV	2.12	2,800	7,614.90	5,936.00
OPNET TECHNOLOGIES INC.	683757108	OPNT	26.77	62,600	946,812.66	1,675,802.00
OPTIONSXPRESS HOLDINGS INC	684010101	OXPS	15.67	98,900	1,417,351.85	1,549,762.98
ORBITZ WORLDWIDE INC	68557K109	OWW	5.59	13,300	88,622.45	74,347.00
ORIENT EXPRESS HOTELS LTD -A	G67743107	OEH	12.99	9,600	114,696.95	124,704.00
OSI SYSTEMS INC	671044105	OSIS	36.36	41,200	1,073,447.73	1,498,032.00
OSIRIS THERAPEUTICS INC	68827R108	OSIR	7.79	1,400	11,155.58	10,906.00
OWENS & MINOR INC.	690732102	OMI	29.43	89,600	2,462,744.70	2,636,928.00
OXFORD INDUSTRIES INC.	691497309	OXM	25.61	35,800	679,038.02	916,838.00
OYO GEOSPACE CORP	671074102	OYOG	99.11	18,900	906,379.24	1,873,178.95

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
P.F. CHANGS CHINA BISTRO INC	69333Y108	PFCB	48.46	36,500	1,594,975.42	1,768,790.00
PACER INTERNATIONAL INC	69373H106	PACR	6.84	186,500	1,317,860.26	1,275,660.00
PACIFIC BIOSCIENCES OF	69404D108	PACB	15.91	13,400	189,074.00	213,194.00
PACIFIC SUNWEAR OF CALIFORNIA	694873100	PSUN	5.42	217,300	944,169.72	1,177,765.97
PAETEC HOLDING CORP	695459107	PAET	3.74	334,100	1,338,518.31	1,249,533.97
PANTRY INC/THE	698657103	PTRY	19.86	60,500	1,384,790.97	1,201,530.00
PAR PHARMACEUTICAL COS INC	69888P106	PRX	38.51	60,200	1,475,023.83	2,318,301.98
PARAMETRIC TECHNOLOGY CORP	699173209	PMTC	22.53	151,600	2,364,714.90	3,415,548.00
PAREXEL INT'L CORP.	699462107	PRXL	21.23	96,400	1,998,049.79	2,046,572.00
PARK NATL CORP	700658107	PRK	72.67	21,700	1,289,566.61	1,576,938.99
PARKER DRILLING CO	701081101	PKD	4.57	107,500	732,931.79	491,274.98
PARK-OHIO HOLDINGS CORP	700666100	PKOH	20.91	5,759	82,202.05	120,420.69
PATRIOT COAL CORP	70336T104	PCX	19.37	138,500	1,201,318.28	2,682,744.98
PC CONNECTION INC	69318J100	PCCC	8.86	46,700	311,130.67	413,762.00
PDI INC	69329V100	PDII	10.54	4,500	39,314.21	47,430.00
PDL BIOPHARMA INC.	69329Y104	PDLI	6.23	297,900	1,988,531.13	1,855,916.98
PEBBLEBROOK HOTEL TRUST	70509V100	PEB	20.32	33,100	651,639.42	672,591.98
PEGASYSTEMS INC	705573103	PEGA	36.63	17,300	406,974.68	633,698.98
PEOPLES BANCORP INC	709789101	PEBO	15.65	47,300	1,248,300.20	740,245.00
PEP BOYS MM & J	713278109	PBY	13.43	135,600	1,261,219.67	1,821,107.97
PERFICIENT INC	71375U101	PRFT	12.50	55,800	430,677.30	697,500.00
PERRY ELLIS INTERNATIONAL	288853104	PERY	27.47	48,000	845,557.79	1,318,559.96
PETROLEUM DEVELOPMENT CORP	716578109	PETD	42.21	46,800	1,466,982.17	1,975,428.00
PETROQUEST ENERGY INC	716748108	PQ	7.53	180,300	1,272,753.04	1,357,659.00
PHARMERICA CORP	71714F104	PMC	11.45	57,200	548,448.28	654,940.00
PHH CORP	693320202	PHH	23.15	96,800	1,874,907.20	2,240,919.98
PHOTRONICS INC.	719405102	PLAB	5.91	171,900	1,012,080.73	1,015,929.00
PIEDMONT NATURAL GAS CO INC	720186105	PNY	27.96	32,100	832,596.63	897,516.00
PIER 1 IMPORTS INC/DEL	720279108	PIR	10.50	25,300	183,641.68	265,649.98
PILGRIM'S PRIDE CORP	72147K108	PPC	7.09	180,500	1,296,531.50	1,279,745.00
PINNACLE FINANCIAL PARTNERS	72346Q104	PNFP	13.58	5,000	48,016.00	67,900.00
PIONEER DRILLING COMPANY	723655106	PDC	8.81	5,200	50,805.71	45,812.00
PLANTRONICS INC.	727493108	PLT	37.22	70,000	1,817,373.41	2,605,400.00
PLATINUM UNDERWRITERS	G7127P100	PTP	44.97	58,500	2,005,846.93	2,630,745.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
PLEXUS CORP	729132100	PLXS	30.94	5,500	114,676.22	170,170.00
PNM RESOURCES INC	69349H107	PNM	13.02	159,100	2,190,237.66	2,071,482.00
POLARIS INDUSTRIES INC.	731068102	PII	78.02	41,900	1,716,839.03	3,269,038.00
POLYONE CORPORATION	73179P106	POL	12.49	156,300	1,152,025.56	1,952,187.00
PORTER BANCORP INC	736233107	PBIB	10.31	9,555	108,125.63	98,512.04
PORTFOLIO RECOVERY	73640Q105	PRAA	75.20	17,500	903,292.83	1,316,000.00
PORTLAND GEN ELEC CO	736508847	POR	21.70	113,100	2,278,500.25	2,454,269.97
POTLATCH CORP.	737630103	PCH	32.55	35,700	1,031,427.23	1,162,035.00
POWELL INDS INC	739128106	POWL	32.88	37,600	1,378,608.69	1,236,288.00
POWER INTEGRATIONS INC	739276103	POWI	40.14	14,300	524,290.83	574,001.98
POWER ONE INC.	73930R102	PWER	10.20	130,300	1,171,820.01	1,329,060.00
POWERSECURE INTERNATIONAL	73936N105	POWR	7.78	7,500	52,450.83	58,349.98
POWERWAVE TECHNOLOGIES	739363109	PWAV	2.54	118,700	210,375.02	301,498.00
PREFORMED LINE PRODUCTS CO	740444104	PLPC	58.53	900	47,042.62	52,672.50
PREMIERE GLOBAL SERVICES INC	740585104	PGI	6.80	178,100	1,483,916.62	1,211,079.98
PRIMEDIA INC	74157K846	PRM	4.20	14,000	46,004.26	58,800.00
PRIMERICA INC	74164M108	PRI	24.25	21,500	484,225.15	521,375.00
PRIMO WATER CORP	74165N105	PRMW	14.21	8,400	109,200.00	119,364.00
PROASSURANCE CORP	74267C106	PRA	60.60	43,600	2,246,384.78	2,642,160.00
PROGRESS SOFTWARE	743312100	PRGS	42.32	64,800	1,681,890.81	2,742,336.00
PROS HOLDINGS INC	74346Y103	PRO	11.39	19,800	160,375.16	225,522.00
PROSPECT CAPITAL CORP	74348T102	PSEC	10.80	5,900	62,422.00	63,720.00
PROSPERITY BANCSHARE	743606105	PRSP	39.28	70,700	2,391,201.20	2,777,095.99
PROVIDENCE SERVICE CORP	743815102	PRSC	16.07	63,800	998,310.87	1,025,265.98
PROVIDENT FINANCIAL SERVICES	74386T105	PFS	15.13	128,700	1,767,047.05	1,947,230.95
PSS WORLD MEDICAL INC.	69366A100	PSSI	22.60	7,600	146,465.66	171,760.00
PULSE ELECTRONICS CORP	74586W106	PULS	5.32	51,900	249,542.83	276,107.99
PZENA INVESTMENT MANAGM-CL	74731Q103	PZN	7.35	12,200	79,725.36	89,670.00
QAD INC-A	74727D306	QADA	9.10	21,096	168,040.40	191,973.67
QAD INC-B	74727D207	QADB	9.94	5,274	87,439.61	52,423.52
QLIK TECHNOLOGIES INC	74733T105	QLIK	25.81	12,000	264,840.00	309,720.00
QUAKER CHEM CORP	747316107	KWR	41.67	36,600	1,078,267.05	1,525,122.00
QUALITY DISTRIBUTION INC	74756M102	QLTY	9.09	8,400	47,049.24	76,356.00
QUALITY SYSTEMS INC	747582104	QSII	69.82	9,400	435,128.03	656,307.98

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
QUANEX BUILDING PRODUCTS	747619104	NX	18.97	16,000	172,107.26	303,520.00
QUANTUM CORP	747906204	QTM	3.72	191,600	407,819.06	712,751.97
QUEST SOFTWARE INC	74834T103	QSFT	27.74	92,100	1,205,553.15	2,554,854.00
QUESTCOR PHARMACEUTICALS	74835Y101	QCOR	14.73	143,700	790,572.40	2,116,701.00
QUICKSILVER INC	74838C106	ZQK	5.07	341,700	1,219,751.76	1,732,418.98
RACKSPACE HOSTING INC	750086100	RAX	31.41	47,500	951,131.71	1,491,975.00
RADIAN GROUP INC.	750236101	RDN	8.07	118,900	1,018,150.69	959,522.99
RADIANT SYSTEMS INC	75025N102	RADS	19.57	3,900	66,768.00	76,323.00
RADISYS CORPORATION	750459109	RSYS	8.90	119,700	1,164,900.18	1,065,330.00
RBC BEARINGS INC	75524B104	ROLL	39.08	1,100	38,004.52	42,988.00
REACHLOCAL INC	75525F104	RLOC	19.91	4,300	64,818.63	85,613.00
REALD INC	75604L105	RLD	25.92	12,900	238,779.00	334,368.00
REALNETWORKS INC	75605L104	RNWK	4.20	245,600	1,641,877.34	1,031,519.98
REALPAGE INC	75606N109	RP	30.93	12,700	242,570.00	392,811.00
RED ROBIN GOURMET BURGERS	75689M101	RRGB	21.47	1,400	25,820.88	30,058.00
REGIS CORP	758932107	RGS	16.60	3,000	57,939.87	49,800.00
RENAISSANCE LEARNING INC	75968L105	RLRN	11.84	85,600	1,020,170.68	1,013,504.00
RENASANT CORP	75970E107	RNST	16.91	80,400	1,153,519.14	1,359,563.97
RENT-A-CENTER INC	76009N100	RCII	32.28	99,800	1,930,446.47	3,221,544.00
REPUBLIC AIRWAYS HOLDINGS	760276105	RJET	7.32	154,400	1,167,163.84	1,130,208.00
REPUBLIC BANCORP KY	760281204	RBCAA	23.75	51,900	955,095.39	1,232,625.00
RESOURCE CAPITAL CORP	76120W302	RSO	7.38	39,300	220,632.57	290,033.98
RETAIL OPPORTUNITY	76131N101	ROIC	9.91	37,400	370,087.97	370,634.00
RETAIL VENTURES INC	76128Y102	RVI	16.30	95,600	632,484.06	1,558,279.99
REVLON INC - CL A	761525609	REV	9.84	57,000	782,959.04	560,879.98
RF MICRO-DEVICES	749941100	RFMD	7.35	92,900	533,959.16	682,815.00
RICHARDSON ELECTRS L	763165107	RELL	11.69	101,500	983,358.59	1,186,535.00
RIGHTNOW TECHNOLOGIES INC	76657R106	RNOW	23.67	66,000	1,082,916.03	1,562,219.98
RITE AID CORP.	767754104	RAD	0.88	498,400	547,751.27	440,186.87
RIVERBED TECHNOLOGY INC	768573107	RVBD	35.17	156,600	1,335,999.61	5,507,621.99
RLI CORP	749607107	RLI	52.57	32,700	1,797,054.02	1,719,039.00
ROADRUNNER TRANSPORTATION	76973Q105	RRTS	14.46	9,500	135,510.85	137,370.00
ROBBINS & MYERS INC.	770196103	RBN	35.78	4,400	119,425.14	157,432.00
ROCK-TENN COMPANY CL A	772739207	RKT	53.95	53,500	2,410,129.61	2,886,325.00

# Monthly Market

As Of 12/31/2010

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
ROCKVILLE FINANCIAL INC	774186100	RCKB	12.22	6,800	97,727.18	83,096.00
ROCKWOOD HOLDINGS INC	774415103	ROC	39.12	73,900	1,545,609.66	2,890,967.98
ROSETTA RESOURCES INC	777779307	ROSE	37.64	48,200	1,022,414.22	1,814,247.98
ROSETTA STONE INC	777780107	RST	21.22	24,900	559,039.17	528,378.00
RTI BIOLOGICS INC	74975N105	RTIX	2.67	340,300	1,131,806.72	908,601.00
RUDDICK CORP.	781258108	RDK	36.84	66,400	1,628,934.46	2,446,176.00
RURAL/METRO CORP.	781748108	RURL	14.58	81,900	687,460.41	1,194,102.00
S & T BANCORP INC	783859101	STBA	22.59	49,500	712,040.25	1,118,205.00
SABA SOFTWARE INC	784932600	SABA	6.12	155,500	816,458.07	951,660.00
SABRA HEALTHCARE REIT INC	78573L106	SBRA	18.40	58,100	887,570.48	1,069,039.99
SAFETY INSURANCE GROUP INC	78648T100	SAFT	47.57	32,800	1,181,024.80	1,560,296.00
SAKS INCORPORATED	79377W108	SKS	10.70	19,300	128,389.59	206,510.00
SALIX PHARMACEUTICAL	795435106	SLXP	46.96	25,500	496,693.61	1,197,480.00
SALLY BEAUTY CO INC	79546E104	SBH	14.53	1,100	12,456.95	15,983.00
SANMINA-SCI CORP	800907206	SANM	11.48	46,100	707,579.68	529,228.00
SANTARUS INC	802817304	SNTS	3.27	61,800	163,549.63	202,086.00
SAPIENT CORP	803062108	SAPE	12.10	27,700	208,188.41	335,170.00
SATCON TECHNOLOGY CORP.	803893106	SATC	4.50	102,600	336,953.87	461,699.96
SAUER-DANFOSS INC	804137107	SHS	28.25	52,700	1,179,263.56	1,488,775.00
SAVIENT PHARMACEUTICALS INC	80517Q100	SVNT	11.14	83,200	1,006,819.25	926,847.98
SCBT FINANCIAL CORP	78401V102	SCBT	32.75	42,200	1,436,672.01	1,382,050.00
SCHAWK INC	806373106	SGK	20.58	38,700	634,006.20	796,446.00
SCHIFF NUTRITION INTERNATIONAL	806693107	WNI	9.08	11,600	101,631.76	105,328.00
SCHOLASTIC CORP	807066105	SCHL	29.54	59,700	1,589,732.74	1,763,537.99
SCHOOL SPECIALTY INC.	807863105	SCHS	13.93	61,600	1,364,681.79	858,088.00
SCHULMAN (A.) INC.	808194104	SHLM	22.89	10,000	168,259.89	228,899.98
SCHWEITZER-MAIDUIT INTL INC	808541106	SWM	62.92	1,000	43,954.51	62,920.00
SCRIPPS CO. E.W. CL A	811054402	SSP	10.15	49,900	413,529.73	506,485.00
SEABOARD CORP	811543107	SEB	1,991.00	1,000	1,254,993.19	1,991,000.00
SEACUBE CONTAINER LEASING	G79978105	BOX	14.06	9,600	130,080.00	134,976.00
SEATTLE GENETICS INC	812578102	SGEN	14.95	18,700	288,001.69	279,565.00
SELECT COMFORT CORP	81616X103	SCSS	9.13	102,000	967,531.20	931,260.00
SEMTECH CORPORATION	816850101	SMTG	22.64	69,700	1,163,200.54	1,578,007.99
SENSIENT TECHNOLOGIES	81725T100	SXT	36.73	14,200	363,363.96	521,566.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: QN2 QUANTITATIVE 2000 (Q)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
SEQUENOM INC	817337405	SQNM	8.02	217,100	1,722,107.51	1,741,142.00
SFN GROUP INC	784153108	SFN	9.76	175,500	1,005,932.22	1,712,879.95
SHENANDOAH TELECOMMU	82312B106	SHEN	18.73	71,300	1,360,391.13	1,335,448.96
SHILOH INDUSTRIES INC	824543102	SHLO	11.95	16,000	160,036.49	191,200.00
SHOE CARNIVAL INC	824889109	SCVL	27.00	23,800	490,353.72	642,599.94
SHORETEL INC	825211105	SHOR	7.81	18,300	86,901.44	142,922.99
SHUTTERFLY INC	82568P304	SFLY	35.03	14,700	326,192.14	514,940.99
SIGNATURE BANK	82669G104	SBNY	50.00	12,100	386,796.15	605,000.00
SILGAN HOLDINGS INC	827048109	SLGN	35.81	20,100	504,831.56	719,781.00
SILICON GRAPHICS	82706L108	SGI	9.03	7,800	62,950.07	70,434.00
SILICON IMAGE INC	82705T102	SIMG	7.35	275,400	978,678.95	2,024,190.00
SIMPSON MANUFACTURING CO	829073105	SSD	30.91	70,700	1,871,798.86	2,185,337.00
SINCLAIR BROADCAST GROUP-A	829226109	SBGI	8.18	25,100	190,836.09	205,318.00
SIRONA DENTAL SYSTEMS INC.	82966C103	SIRO	41.78	5,400	172,849.53	225,612.00
SKILLED HEALTHCARE GROUP	83066R107	SKH	8.98	600	4,325.02	5,388.00
SKYWEST INC	830879102	SKYW	15.62	82,600	1,443,189.72	1,290,211.98
SMITH (A.O.) CORP	831865209	AOS	38.08	52,050	1,639,987.55	1,982,064.00
SOLAR CAPITAL LTD	83413U100	SLRC	24.78	5,100	112,591.57	126,378.00
SOLUTIA INC.	834376501	SOA	23.08	54,200	777,677.15	1,250,936.00
SOMAXON PHARMACEUTICALS INC	834453102	SOMX	3.15	25,300	93,088.22	79,695.00
SONIC SOLUTIONS	835460106	SNIC	15.00	32,844	299,202.23	492,659.96
SONUS NETWORKS INC	835916107	SONS	2.67	443,600	1,021,438.34	1,184,412.00
SOTHEBY'S	835898107	BID	45.00	84,400	1,665,068.95	3,798,000.00
SOURCEFIRE INC	83616T108	FIRE	25.93	35,900	747,000.25	930,887.00
SOUTH JERSEY INDS IN	838518108	SJI	52.82	8,000	312,635.36	422,560.00
SOUTHSIDE BANCSHARES INC	84470P109	SBSI	21.07	64,000	1,236,230.90	1,348,479.98
SOUTHWEST BANCORP IN	844767103	OKSB	12.40	87,700	1,090,844.15	1,087,479.99
SOUTHWEST GAS CORP	844895102	SWX	36.67	67,600	1,953,426.40	2,478,892.00
SPANSION INC-CLASS A	84649R200	CODE	20.70	11,600	200,768.16	240,120.00
SPARTAN MOTORS INC	846819100	SPAR	6.09	5,600	27,546.58	34,104.00
SPARTAN STORES INC	846822104	SPTN	16.95	84,200	1,151,019.35	1,427,189.93
SPARTECH CORP	847220209	SEH	9.36	78,800	803,961.76	737,568.00
SPECTRANETICS CORP	84760C107	SPNC	5.16	85,500	510,143.86	441,179.98
SPECTRUM CONTROL INC	847615101	SPEC	14.99	74,300	662,313.84	1,113,757.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
SPS COMMERCE INC	78463M107	SPSC	15.80	4,200	50,040.48	66,360.00
SRA INTERNATIONAL INC - CLASS	78464R105	SRX	20.45	31,900	612,804.80	652,355.00
STAAR SURGICAL CO	852312305	STAA	6.10	1,100	5,896.00	6,710.00
STAGE STORES INC	85254C305	SSI	17.34	105,400	1,524,687.70	1,827,635.96
STAMPS COM INC	852857200	STMP	13.25	72,500	945,449.47	960,625.00
STANDARD MOTOR PRODS	853666105	SMP	13.70	103,600	1,087,538.34	1,419,319.98
STANDARD REGISTER CO	853887107	SR	3.41	148,000	837,674.83	504,680.00
STANDEX INTERNATIONAL CORP	854231107	SXI	29.91	48,200	1,174,311.39	1,441,662.00
STARWOOD PROPERTY TRUST INC	85571B105	STWD	21.48	42,500	836,203.12	912,900.00
STEC INC.	784774101	STEC	17.65	36,000	642,416.12	635,400.00
STEELCASE INC	858155203	SCS	10.57	171,900	1,122,592.52	1,816,983.00
STEIN MART INC.	858375108	SMRT	9.25	35,700	310,479.32	330,224.98
STELLARONE CORP	85856G100	STEL	14.54	88,900	1,017,458.60	1,292,605.97
STEPAN CO	858586100	SCL	76.27	21,300	1,280,330.48	1,624,551.00
STERIS CORP	859152100	STE	36.46	80,500	2,052,063.65	2,935,029.99
STIFEL FINANCIAL CORP	860630102	SF	62.04	9,500	510,217.94	589,379.98
STRATASYS INC	862685104	SSYS	32.64	35,000	950,223.65	1,142,400.00
STURM RUGER & CO INC	864159108	RGR	15.29	80,300	1,033,878.72	1,227,786.98
SUCCESSFACTORS INC	864596101	SFSF	28.96	93,200	1,522,796.54	2,699,071.98
SUFFOLK BANCORP	864739107	SUBK	24.68	17,900	560,575.94	441,772.00
SUN HEALTHCARE GROUP INC	86677E100	SUNH	12.66	58,100	592,759.10	735,545.98
SUNRISE SENIOR LIVING INC	86768K106	SRZ	5.45	303,900	1,073,907.11	1,656,255.00
SUPERMEDIA INC	868447103	SPMD	8.71	11,500	277,735.35	100,165.00
SUSQUEHANNA BANCSHARES INC.	869099101	SUSQ	9.68	211,900	1,943,533.63	2,051,191.98
SUSSER HOLDINGS CORP	869233106	SUSS	13.85	14,900	218,051.72	206,365.00
SVB FINANCIAL GROUP	78486Q101	SIVB	53.05	16,200	668,344.43	859,410.00
SWIFT ENERGY COMPANY	870738101	SFY	39.15	42,400	1,380,245.78	1,659,960.00
SYMMETRICOM INC	871543104	SYMM	7.09	15,900	79,157.61	112,731.00
SYMMETRY MEDICAL INC.	871546206	SMA	9.25	24,600	237,058.69	227,550.00
SYNAPTICS INC	87157D109	SYNA	29.38	15,800	408,560.65	464,203.98
SYNCHRONOSS TECHNOLOGIES	87157B103	SNCR	26.71	2,400	64,344.00	64,104.00
SYNIVERSE HOLDINGS INC	87163F106	SVR	30.85	20,900	378,134.70	644,765.00
SYNTA PHARMACEUTICALS CORP	87162T206	SNTA	6.12	226,700	1,236,492.56	1,387,403.99
T-3 ENERGY SERVICES INC	87306E107	TTES	39.83	900	18,169.41	35,846.97



# Monthly Market

As Of 12/31/2010

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
TAKE-TWO INTERACTIVE	874054109	TTWO	12.24	1,400	14,819.00	17,136.00
TAL INTERNATIONAL GROUP	874083108	TAL	30.87	52,800	1,350,800.15	1,629,935.99
TALBOTS INC	874161102	TLB	8.52	79,300	696,523.63	675,636.00
TALEO CORP CL A	87424N104	TLEO	27.65	11,400	230,822.36	315,210.00
TARGACEPT INC	87611R306	TRGT	26.50	30,600	636,293.34	810,900.00
TASER INTERNATIONAL INC	87651B104	TASR	4.70	220,900	1,490,822.63	1,038,229.97
TEAM HEALTH HOLDINGS INC	87817A107	TMH	15.54	13,700	233,456.22	212,898.00
TECHTARGET	87874R100	TTGT	7.93	900	5,170.00	7,137.00
TECUMSEH PRODUCTS CO CL-A	878895200	TECUA	13.05	10,800	209,964.33	140,940.00
TEEKAY TANKERS LTD-CLASS A	Y8565N102	TNK	12.34	4,400	52,228.00	54,296.00
TEKELEC	879101103	TKLC	11.91	1,500	23,720.93	17,865.00
TELEDYNE TECHNOLOGIES INC	879360105	TDY	43.97	35,200	1,551,555.33	1,547,743.98
TELENAV INC	879455103	TNAV	7.28	7,200	62,185.68	52,416.00
TELETECH HOLDINGS INC	879939106	TTEC	20.59	56,300	614,807.56	1,159,216.98
TENNANT COMPANY	880345103	TNC	38.41	46,200	1,159,147.72	1,774,541.99
TENNECO INC.	880349105	TEN	41.16	22,800	375,935.85	938,448.00
TESCO CORP	88157K101	TESO	15.88	103,700	1,364,567.56	1,646,756.00
TESSCO TECHNOLOGIES INC	872386107	TESS	15.95	43,100	690,462.65	687,445.00
TETRA TECH INC.	88162G103	TTEK	25.06	11,200	272,843.95	280,672.00
TETRA TECHNOLOGIES INC.	88162F105	TTI	11.87	162,400	1,234,498.45	1,927,687.95
TEXTAINER GROUP HOLDINGS LTD	G8766E109	TGH	28.49	43,000	1,037,523.86	1,225,070.00
THE FINISH LINE-CL A	317923100	FINL	17.19	106,700	1,170,902.55	1,834,172.98
THE FRESH MARKET, INC	35804H106	TFM	41.20	13,300	524,286.00	547,960.00
THE GEO GROUP INC	36159R103	GEO	24.66	16,800	402,725.78	414,288.00
THE JONES GROUP INC	48020T101	JNY	15.54	124,000	2,092,982.83	1,926,959.98
THE MEN'S WEARHOUSE INC.	587118100	MW	24.98	9,200	240,578.33	229,816.00
THERAVANCE INC	88338T104	THRX	25.07	12,700	282,182.73	318,389.00
THL CREDIT INC	872438106	TCRD	13.01	8,100	97,391.16	105,381.00
THOMPSON CREEK METALS CO	884768102	TC	14.72	63,300	724,313.00	931,776.00
TIBCO SOFTWARE INC	88632Q103	TIBX	19.71	202,300	1,585,278.45	3,987,333.00
TICC CAPITAL CORP	87244T109	TICC	11.21	115,500	987,221.93	1,294,754.97
TIMBERLAND CO CL-A	887100105	TBL	24.59	79,300	1,366,954.56	1,949,986.98
TIVO INC	888706108	TIVO	8.63	11,300	115,034.01	97,519.00
TOMPKINS FINANCIAL CORP.	890110109	TMP	39.16	21,800	835,544.86	853,688.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: QN2 QUANTITATIVE 2000 (Q)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
TOWER INTL INC	891826109	TOWR	17.69	5,800	94,656.00	102,602.00
TOWNE BANK	89214P109	TOWN	15.89	81,900	1,037,031.00	1,301,391.00
TPC GROUP INC	89236Y104	TPCG	30.32	12,300	253,451.90	372,936.00
TRAVELZOO INC	89421Q106	TZOO	41.22	5,100	133,968.23	210,222.00
TREDEGAR CORPORATION	894650100	TG	19.38	68,400	1,264,497.36	1,325,592.00
TREEHOUSE FOODS INC	89469A104	THS	51.09	11,500	453,502.12	587,534.98
TRICO BANCSHARES	896095106	TCBK	16.15	12,800	214,530.34	206,719.99
TRIDENT MICROSYSTEMS INC	895919108	TRID	1.78	63,500	135,805.82	113,030.00
TRIMAS CORP	896215209	TRS	20.46	7,000	49,815.04	143,220.00
TRIPLE-S MANAGEMENT CORP-B	896749108	GTS	19.08	73,700	1,299,155.59	1,406,196.00
TRIQUENT SEMICONDUCTOR	89674K103	TQNT	11.69	97,600	596,322.80	1,140,944.00
TRIUMPH GROUP INC	896818101	TGI	89.41	2,800	212,737.19	250,347.99
TRUE RELIGION APPAREL	89784N104	TRLG	22.26	16,000	355,170.42	356,160.00
TRUEBLUE INC	89785X101	TBI	17.99	31,500	507,164.49	566,684.98
TRUSTCO BANK CORP. NY	898349105	TRST	6.34	77,300	603,253.33	490,082.00
TRUSTMARK CORP	898402102	TRMK	24.84	73,900	1,536,348.52	1,835,675.98
TUESDAY MORNING CORP	899035505	TUES	5.28	195,900	759,021.66	1,034,351.94
TUTOR PERINI CORP	901109108	TPC	21.41	68,100	1,230,047.69	1,458,020.99
TWIN DISC INC	901476101	TWIN	29.86	50,700	706,836.53	1,513,902.00
TWO HARBORS INVESTMENT	90187B101	TWO	9.79	23,300	201,239.77	228,107.00
U S GOLD CORP	912023207	UXG	8.07	60,400	313,183.61	487,428.00
U S PHYSICAL THERAPY	90337L108	USPH	19.82	45,300	513,218.08	897,846.00
UIL HOLDINGS CORPORATION	902748102	UIL	29.96	12,100	340,978.00	362,516.00
ULTA SALON COSMETICS &	90384S303	ULTA	34.00	43,600	816,090.90	1,482,400.00
ULTIMATE SOFTWARE GROUP INC	90385D107	ULTI	48.63	46,400	1,163,460.39	2,256,432.00
ULTRAPETROL (BAHAMAS) LTD	P94398107	ULTR	6.43	8,900	41,542.50	57,226.98
UMB FINL CORP	902788108	UMBF	41.42	54,700	2,495,783.32	2,265,674.00
UMPQUA HLDGS CORP	904214103	UMPQ	12.18	16,900	236,435.84	205,841.99
UNDER ARMOUR INC. CL A	904311107	UA	54.84	44,900	1,144,122.13	2,462,316.00
UNIFIRST CORP	904708104	UNF	55.05	33,100	1,365,744.04	1,822,154.98
UNILIFE CORP	90478E103	UNIS	5.30	43,300	300,527.98	229,490.00
UNION DRILLING INC	90653P105	UDRL	7.28	26,300	333,134.52	191,464.00
UNISOURCE ENERGY CORP	909205106	UNS	35.84	59,900	1,874,833.76	2,146,816.00
UNISYS CORP.	909214306	UIS	25.89	70,800	1,552,540.01	1,833,011.97

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
UNITED BANKSHARES INC.	909907107	UBSI	29.20	61,900	1,541,978.85	1,807,479.96
UNITED NATURAL FOODS INC.	911163103	UNFI	36.68	17,800	436,778.51	652,904.00
UNITED ONLINE INC	911268100	UNTD	6.60	227,600	1,635,090.14	1,502,159.97
UNITED RENTALS INCORPORATED	911363109	URI	22.75	116,400	1,183,899.94	2,648,099.97
UNITED STATIONERS INC	913004107	USTR	63.81	5,100	263,132.27	325,430.98
UNIVERSAL AMERN FINL	913377107	UAM	20.45	89,700	1,286,937.53	1,834,364.96
UNIVERSAL FOREST PRODUCTS	913543104	UFPI	38.90	18,700	653,915.76	727,430.00
UNIVERSAL INSURANCE HLDGS	91359V107	UVE	4.87	202,900	1,007,281.64	988,122.95
UNIVERSAL STAINLESS & ALLOY	913837100	USAP	31.28	8,800	254,115.53	275,264.00
UNIVERSAL TECHNICAL INSTITUTE	913915104	UTI	22.02	69,400	1,386,160.80	1,528,188.00
UNIVERSAL TRUCKLOAD	91388P105	UACL	15.92	25,100	451,497.84	399,591.99
US AIRWAYS GROUP INC	90341W108	LCC	10.01	248,600	2,336,737.33	2,488,486.00
US AUTO PARTS NETWORK INC	90343C100	PRTS	8.40	8,300	57,486.40	69,720.00
US ECOLOGY INC	91732J102	ECOL	17.38	12,400	287,274.78	215,511.98
USA MOBILITY INC	90341G103	USMO	17.77	78,800	833,670.94	1,400,276.00
USA TRUCK INC	902925106	USAK	13.23	16,900	216,822.58	223,587.00
USANA HEALTH SCIENCES INC	90328M107	USNA	43.45	28,400	940,798.76	1,233,979.97
USEC INC.	90333E108	USU	6.02	280,900	1,797,126.98	1,691,018.00
UTSTARCOM, INC	918076100	UTSI	2.06	327,400	1,921,664.67	674,443.97
VAALCO ENERGY INC	91851C201	EGY	7.16	198,800	963,628.96	1,423,408.00
VAIL RESORTS INC	91879Q109	MTN	52.04	9,100	333,544.19	473,564.00
VALASSIS COMMUNICATIONS INC	918866104	VCI	32.35	18,700	528,730.69	604,945.00
VALUECLICK INC.	92046N102	VCLK	16.03	143,700	1,989,730.91	2,303,511.00
VASCO DATA SECURITY INTL	92230Y104	VDSI	8.13	46,400	356,391.63	377,232.00
VEECO INSTRUMENTS INC	922417100	VECO	42.96	10,900	210,433.66	468,263.99
VERA BRADLEY INC	92335C106	VRA	33.00	11,100	432,012.00	366,300.00
VERIFONE HOLDINGS INC	92342Y109	PAY	38.56	42,900	900,290.19	1,654,224.00
VIASAT INC.	92552V100	VSAT	44.41	6,600	246,052.41	293,106.00
VICOR CORP	925815102	VICR	16.40	48,400	680,973.02	793,760.00
VILLAGE SUPER MARKET INC	927107409	VLGEA	33.00	700	19,405.04	23,100.00
VIROPHARMA INC	928241108	VPHM	17.32	128,800	1,358,008.22	2,230,815.98
VIRTUS INVESTMENT PARTNERS	92828Q109	VRTS	45.37	19,700	713,304.75	893,789.00
VITAL IMAGES INC	92846N104	VTAL	13.98	39,900	545,228.69	557,802.00
VOLCANO CORP	928645100	VOLC	27.31	22,500	385,244.85	614,474.98

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
VOLCOM INC	92864N101	VLCM	18.87	36,000	545,909.14	679,319.99
VOLTERRA SEMICONDUCTOR	928708106	VLTR	23.16	37,700	627,059.61	873,131.99
VONAGE HLDGS CORP	92886T201	VG	2.24	94,100	241,305.88	210,783.99
VSE CORP	918284100	VSEC	33.02	13,900	567,914.03	458,977.97
WALTER INVESTMENT MGMT	93317W102	WAC	17.94	23,000	354,304.86	412,619.99
WARNACO GROUP INC/THE	934390402	WRC	55.07	56,400	1,844,771.13	3,105,947.98
WARNER MUSIC GROUP CORP	934550104	WMG	5.63	14,200	72,805.37	79,946.00
WASHINGTON TR BANCORP	940610108	WASH	21.88	52,700	982,336.31	1,153,076.00
WATSCO INC.	942622200	WSO	63.08	8,400	426,666.65	529,871.98
WATTS WATER TECHNOLOGIES	942749102	WTS	36.59	17,900	545,652.10	654,960.99
WAUSAU-MOSINEE PAPER CORP.	943315101	WPP	8.61	152,000	1,294,196.20	1,308,719.97
WD-40 CO	929236107	WDFC	40.28	7,600	251,846.99	306,128.00
WEBSTER FINANCIAL	947890109	WBS	19.70	5,800	104,288.59	114,259.98
WEIS MKTS INC	948849104	WMK	40.33	30,900	979,908.07	1,246,197.00
WELLCARE HEALTH PLANS INC	94946T106	WCG	30.22	70,500	1,160,738.56	2,130,509.98
WESBANCO INC	950810101	WSBC	18.96	75,400	1,134,832.97	1,429,584.00
WEST BANCORPORATION	95123P106	WTBA	7.79	13,800	78,393.25	107,502.00
WEST COAST BANCORP O	952145100	WCBO	2.82	83,800	231,514.26	236,316.00
WEST MARINE INC	954235107	WMAR	10.58	87,200	882,172.91	922,575.99
WEST PHARMACEUTICAL	955306105	WST	41.20	3,000	134,038.48	123,600.00
WESTAMERICA BANCORPORATION	957090103	WABC	55.47	22,100	1,207,628.08	1,225,887.00
WESTWOOD HOLDINGS GROUP	961765104	WHG	39.96	15,000	557,896.60	599,400.00
WGL HOLDINGS, INC.	92924F106	WGL	35.77	61,200	1,868,398.93	2,189,124.00
WILSHIRE BANCORP INC	97186T108	WIBC	7.62	59,200	576,528.02	451,104.00
WINN-DIXIE STORES INC	974280307	WINN	7.17	179,800	2,430,062.22	1,289,166.00
WINTHROP REALTY TRUST	976391300	FUR	12.79	20,400	221,405.08	260,915.98
WINTRUST FINANCIAL CORP	97650W108	WTFC	33.03	10,900	390,595.10	360,027.00
WOLVERINE WORLD WIDE	978097103	WWW	31.88	12,500	250,752.81	398,499.98
WOODWARD GOVERNOR CO.	980745103	WGOV	37.56	25,600	389,020.78	961,536.00
WORLD ACCEP CORP DEL	981419104	WRLD	52.80	38,500	1,536,989.06	2,032,799.98
WORLD FUEL SVCS CORP	981475106	INT	36.16	96,100	2,227,122.55	3,474,975.97
WORTHINGTON INDS	981811102	WOR	18.40	113,400	1,879,887.40	2,086,559.98
WRIGHT EXPRESS CORP	98233Q105	WXS	46.00	60,200	1,020,513.01	2,769,200.00
XERIUM TECHNOLOGIES INC	98416J118	XRM	15.95	6,700	89,328.38	106,865.00

# Monthly Market

As Of 12/31/2010

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q)						
COMMON STOCK						
XYRATEX LTD	G98268108	XRTX	16.31	900	13,587.66	14,679.00
YOUNG INNOVATIONS IN	987520103	YDNT	32.01	10,700	284,527.11	342,507.00
ZEP INC	98944B108	ZEP	19.88	73,200	1,420,597.37	1,455,216.00
ZIX CORP	98974P100	ZIXI	4.27	49,900	88,101.45	213,073.00
ZOGENIX INC	98978L105	ZGNX	5.67	6,000	35,520.00	34,020.00
ZOLL MEDICAL CORP	989922109	ZOLL	37.23	15,500	469,047.94	577,064.99
ZYGO CORP	989855101	ZIGO	12.23	108,400	826,881.51	1,325,732.00
<b>COMMON STOCK TOTAL</b>				59,354,580	768,886,858.60	972,786,443.49
Instrument: ICOM						
INTERNATIONAL COMMON STOCKS						
SHIP FINANCE INTL LTD	G81075106	SFL	21.52	54,100	680,897.82	1,164,231.95
<b>INTERNATIONAL COMMON STOCKS TOTAL</b>				54,100	680,897.82	1,164,231.95
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
ACADIA RLTY TR	004239109	AKR	18.24	35,900	598,594.42	654,816.00
AGREE REALTY CORP	008492100	ADC	26.19	7,800	190,474.30	204,281.97
ALEXANDERS INC	014752109	ALX	412.28	1,800	673,058.52	742,104.00
AMERICAN CAMPUS COMMUNITIES	024835100	ACC	31.76	58,400	1,432,410.67	1,854,783.99
APOLLO COMMERCIAL REAL	03762U105	ARI	16.35	15,700	269,667.00	256,694.98
ASHFORD HOSPITALITY TRUST INC	044103109	AHT	9.65	36,300	88,565.87	350,295.00
ASSOCIATED ESTATES	045604105	AEC	15.29	36,800	453,376.39	562,671.98
BIOMED REALTY TRUST	09063H107	BMR	18.65	116,500	2,278,733.42	2,172,725.00
CAMPUS CREST COMMUNITIES	13466Y105	CCG	14.02	26,900	352,121.00	377,138.00
CAPLEASE INC.	140288101	LSE	5.82	51,100	287,431.60	297,401.97
CAPSTEAD MTG CORP	14067E506	CMO	12.59	62,700	687,375.78	789,393.00
CBL & ASSOC PROP	124830100	CBL	17.50	123,400	1,189,729.03	2,159,500.00
CEDAR SHOPPING CENTERS INC	150602209	CDR	6.29	48,800	165,591.56	306,951.99
CHATHAM LODGING TRUST	16208T102	CLDT	17.25	7,700	139,556.34	132,825.00
CHESAPEAKE LODGING TRUST	165240102	CHSP	18.81	13,300	250,988.72	250,173.00
COLONIAL PROPERTIES	195872106	CLP	18.05	69,200	817,244.91	1,249,059.99
COLONY FINANCIAL INC	19624R106	CLNY	20.02	13,100	270,480.58	262,262.00
CORESITE REALTY CORP	21870Q105	COR	13.64	17,300	217,980.00	235,972.00
COUSINS PROPERTIES INC	222795106	CUZ	8.34	81,198	665,500.65	677,191.28
CREXUS INVESTMENT CORP	226553105	CXS	13.10	12,100	169,890.10	158,510.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: REIT						
QUANTITATIVE 2000 (Q)						
REAL ESTATE INVESTMENT TRUST						
CYPRESS SHARPRIDGE	23281A307	CYS	12.91	44,000	586,403.88	568,039.99
DCT INDUSTRIAL TRUST INC	233153105	DCT	5.31	188,800	971,956.97	1,002,527.99
DIAMONDROCK HOSPITALITY	252784301	DRH	12.00	138,000	1,034,734.82	1,655,999.98
DUPONT FABROS TECHNOLOGY	26613Q106	DFT	21.27	36,600	680,897.04	778,481.97
DYNEX CAPITAL INC	26817Q506	DX	10.92	14,400	123,725.71	157,248.00
EASTGROUP PROPERTY INC	277276101	EGP	42.32	24,100	924,642.91	1,019,912.00
EDUCATION REALTY TRUST INC	28140H104	EDR	7.77	50,900	249,059.47	395,493.00
ENTERTAINMENT PPTYS	29380T105	EPR	46.25	41,600	1,574,305.23	1,923,999.99
EQUITY LIFESTYLE PROPERTIES	29472R108	ELS	55.93	23,400	1,128,826.33	1,308,761.99
EQUITY ONE INC	294752100	EQY	18.18	32,700	533,473.18	594,485.98
EXTRA SPACE STORAGE INC	30225T102	EXR	17.40	78,000	848,970.79	1,357,200.00
FELCOR LODGING TRUST	31430F101	FCH	7.04	86,800	290,364.40	611,071.99
FINANCIAL ENGINES INC	317485100	FNGN	19.83	11,500	174,280.20	228,045.00
FIRST INDUSTRIAL RE	32054K103	FR	8.76	56,600	279,868.11	495,815.98
FIRST POTOMAC REALTY TRUST	33610F109	FPO	16.82	44,000	597,650.16	740,080.00
FRANKLIN STREET PPTYS CO	35471R106	FSP	14.25	61,800	831,174.10	880,650.00
GETTY RLTY CORP	374297109	GTY	31.28	18,700	354,409.62	584,935.99
GLADSTONE COMMERCIAL CORP	376536108	GOOD	18.83	7,600	97,817.30	143,108.00
GLIMCHER REALTY TRUST	379302102	GRT	8.40	76,000	240,346.16	638,399.97
GOVERNMENT PROPERTIES	38376A103	GOV	26.79	24,600	598,494.45	659,033.99
HEALTHCARE RLTY TR	421946104	HR	21.17	55,700	1,273,807.63	1,179,168.99
HERSHA HOSPITALITY TRUST	427825104	HT	6.60	119,900	480,479.64	791,340.00
HIGHWOODS PROP INC.	431284108	HIW	31.85	64,000	1,975,200.20	2,038,400.00
HOME PROPERTIES OF NY INC.	437306103	HME	55.49	33,500	1,540,253.05	1,858,914.98
HUDSON PACIFIC PROPERTIES	444097109	HPP	15.05	13,200	216,348.00	198,660.00
INLAND REAL ESTATE CORP	457461200	IRC	8.80	66,500	518,366.44	585,199.99
INVESCO MORTGAGE CAPITAL	46131B100	IVR	21.84	35,400	763,038.16	773,135.99
INVESTORS REAL ESTATE TRUST	461730103	IRET	8.97	67,100	616,551.49	601,886.98
ISTAR FINANCIAL INC.	45031U101	SFI	7.82	83,500	225,840.72	652,970.00
KILROY RE CORP	49427F108	KRC	36.47	48,600	1,498,661.56	1,772,441.99
KITE REALTY GROUP TRUST	49803T102	KRG	5.41	48,500	197,175.95	262,384.98
LACROSSE FOOTWEAR INC	505688101	BOOT	16.40	2,000	35,384.27	32,800.00
LASALLE HOTEL PROPERTIES	517942108	LHO	26.40	62,400	1,100,079.50	1,647,360.00
LEXINGTON CORP PPTYS	529043101	LXP	7.95	86,500	486,642.76	687,675.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: REIT						
QUANTITATIVE 2000 (Q)						
REAL ESTATE INVESTMENT TRUST						
MEDICAL PROPERTIES TRUST INC	58463J304	MPW	10.83	99,400	992,388.69	1,076,502.00
MID-AMERICAN APARTMENT	59522J103	MAA	63.49	29,300	1,402,047.64	1,860,256.99
MISSION WEST PPTYS I	605203108	MSW	6.69	15,900	111,603.58	106,371.00
MONMOUTH REIT -CL A	609720107	MNR	8.50	23,800	172,978.33	202,299.99
MPG OFFICE TRUST INC	553274101	MPG	2.75	42,900	136,173.18	117,975.00
NATIONAL HEALTH INVESTORS INC	63633D104	NHI	45.02	21,800	625,818.46	981,436.00
NATIONAL RETAIL PROPERTIES	637417106	NNN	26.50	74,500	1,720,620.08	1,974,249.99
NEWCASTLE INVESTMENT CORP	65105M108	NCT	6.70	55,400	172,116.72	371,180.00
NORTHSTAR REALTY FINANCE	66704R100	NRF	4.75	67,400	397,276.29	320,149.98
OMEGA HEALTHCARE INV	681936100	OHI	22.44	86,800	1,440,651.59	1,947,791.99
PARKWAY PROPERTYS INC	70159Q104	PKY	17.52	19,300	448,417.76	338,136.00
PENNSYLVANIA RI	709102107	PEI	14.53	49,400	479,686.89	717,781.98
PENNYMAC MORTGAGE	70931T103	PMT	18.15	15,000	287,857.20	272,249.98
POST PROPERTIES,INC.	737464107	PPS	36.30	43,500	853,407.92	1,579,050.00
PS BUSINESS PARKS INC/CA	69360J107	PSB	55.72	16,600	906,262.76	924,952.00
RAIT INVT TR	749227104	RAS	2.19	76,300	317,964.70	167,096.97
RAMCO-GERSHENSON PPT	751452202	RPT	12.45	33,900	295,461.10	422,054.98
REDWOOD TR INC	758075402	RWT	14.93	69,600	1,171,208.63	1,039,128.00
SAUL CENTERS INC	804395101	BFS	47.35	5,700	171,855.21	269,895.00
SOVRAN SELF STORAGE	84610H108	SSS	36.81	24,700	840,216.21	909,207.00
STRATEGIC HOTELS & RESORTS	86272T106	BEE	5.29	125,700	1,309,012.94	664,952.99
SUN COMMUNITIES INC	866674104	SUI	33.31	17,000	271,546.03	566,269.98
SUNSTONE HOTEL INVESTORS INC	867892101	SHO	10.33	103,900	820,905.54	1,073,287.00
TANGER FACTORY OUTLET	875465106	SKT	51.19	36,200	1,377,000.53	1,853,078.00
TERRENO REALTY CORP	88146M101	TRNO	17.93	7,800	153,104.41	139,854.00
UMH PROPERTIES INC	903002103	UMH	10.20	8,800	70,325.67	89,759.98
UNIVERSAL HEALTH RLT	91359E105	UHT	36.53	10,100	310,103.81	368,953.00
URSTADT BIDDLE PPTYS	917286205	UBA	19.45	20,000	328,300.06	389,000.00
U-STORE-IT TRUST	91274F104	YSI	9.53	83,600	576,482.78	796,707.98
WASHINGTON RE INV	939653101	WRE	30.99	56,500	1,571,064.64	1,750,934.99
REAL ESTATE INVESTMENT TRUST TOTAL				4,023,698	53,979,860.41	65,810,944.63
QUANTITATIVE 2000 (Q) TOTAL				63,432,378	823,547,616.83	1,039,761,620.07

# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Small Cap TOTAL				63,432,378	823,547,616.83	1,039,761,620.07
DOMESTIC EQUITIES - Internal TOTAL				618,253,702	18,013,777,827.16	22,536,176,679.43



# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
3M COMPANY	88579Y101	MMM	86.30	17,900	1,389,817.74	1,544,769.98
AARON'S INC.	002535300	AAN	20.39	11,700	206,486.27	238,562.98
ABBOTT LABORATORIES	002824100	ABT	47.91	48,900	2,454,094.02	2,342,798.98
ACCENTURE PLC	G1151C101	ACN	48.49	9,500	369,080.84	460,655.00
ACE LTD	H0023R105	ACE	62.25	6,400	332,694.26	398,400.00
ACTIVISION BLIZZARD INC	00507V109	ATVI	12.44	22,800	281,492.93	283,632.00
ADVANCE AUTO PARTS INC	00751Y106	AAP	66.15	29,100	1,891,707.94	1,924,965.00
AEROPOSTALE INC	007865108	ARO	24.64	22,700	583,632.60	559,328.00
AETNA INC.	00817Y108	AET	30.51	4,300	123,906.79	131,192.97
AFFILIATED MANAGERS GROUP	008252108	AMG	99.22	1,400	139,949.30	138,908.00
AFLAC INC	001055102	AFL	56.43	3,400	157,114.86	191,861.98
AGCO CORP.	001084102	AGCO	50.66	13,700	623,004.65	694,042.00
AGILENT TECHNOLOGIES INC	00846U101	A	41.43	21,600	697,850.93	894,887.98
AIR PROD. & CHEM.	009158106	APD	90.95	2,300	202,886.41	209,185.00
AIRGAS INC	009363102	ARG	62.46	10,900	710,490.50	680,814.00
AKAMAI TECHNOLOGIES	00971T101	AKAM	47.05	35,800	1,559,408.19	1,684,389.97
ALBEMARLE CORP	012653101	ALB	55.78	16,000	755,107.41	892,480.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	80.55	12,400	642,504.11	998,819.98
ALLEGHANY CORP DEL	017175100	Y	306.37	2,500	749,350.69	765,925.00
ALLEGHENY ENERGY INC.	017361106	AYE	24.24	23,100	547,995.83	559,944.00
ALLEGHENY TECHNOLOGIES INC	01741R102	ATI	55.18	22,100	1,044,093.73	1,219,477.95
ALLIANCE DATA SYSTEM	018581108	ADS	71.03	600	35,179.67	42,617.99
ALLIANT ENERGY CORPORATION	018802108	LNT	36.77	42,200	1,421,843.32	1,551,693.99
ALLIED WORLD ASSURANCE HOLD	H01531104	AWH	59.44	2,100	126,693.53	124,824.00
ALTERA CORP	021441100	ALTR	35.58	12,200	225,704.56	434,075.99
ALTRIA GROUP INC	02209S103	MO	24.62	111,500	2,438,564.71	2,745,130.00
AMAZON COM INC	023135106	AMZN	180.00	5,200	461,361.68	935,999.99
AMEREN CORP.	023608102	AEE	28.19	6,700	166,588.38	188,872.98
AMERICAN ELECTRIC POWER	025537101	AEP	35.98	8,600	286,835.30	309,427.98
AMERICAN EXPRESS CO.	025816109	AXP	42.92	35,200	1,282,364.74	1,510,783.98
AMERICAN FINANCIAL GROUP INC.	025932104	AFG	32.29	4,300	131,040.85	138,847.00
AMERICAN INTL GROUP	026874784	AIG	57.62	2,900	121,279.74	167,098.00
AMERICAN TOWER CORP	029912201	AMT	51.64	700	29,804.09	36,147.99
AMERICAN WATER WORKS CO INC	030420103	AWK	25.29	6,800	143,661.64	171,971.98

Group: DOMESTIC EQUITIES - External

Portfolio: 5IN INTECH - 1000

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
AMERIPRISE FINANCIAL INC	03076C106	AMP	57.55	13,300	438,022.46	765,414.97
AMERISOURCEBERGEN CORP	03073E105	ABC	34.12	95,500	2,875,074.42	3,258,459.99
AMETEK INC.	031100100	AME	39.25	36,600	1,255,833.91	1,436,550.00
AMPHENOL CORP-CL A	032095101	APH	52.78	2,800	147,339.35	147,784.00
ANADARKO PETROLEUM CORP	032511107	APC	76.16	8,300	460,283.33	632,127.99
ANNALY CAPITAL MGT. INC.	035710409	NLY	17.92	7,400	123,543.84	132,607.99
APACHE CORP.	037411105	APA	119.23	1,670	169,406.17	199,114.09
APPLE INC.	037833100	AAPL	322.56	25,700	4,205,683.95	8,289,791.99
APTAR GROUP INC.	038336103	ATR	47.57	13,900	641,372.31	661,223.00
AQUA AMERICA INC	03836W103	WTR	22.48	50,900	1,004,142.51	1,144,232.00
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	88.05	8,600	659,087.22	757,229.97
ARCH COAL INC.	039380100	ACI	35.06	4,600	127,086.52	161,276.00
ARCHER DANIELS MIDLAND CO	039483102	ADM	30.08	19,600	609,141.42	589,568.00
ARES CAPITAL CORP	04010L103	ARCC	16.48	12,900	174,458.05	212,591.99
ASHLAND INC	044209104	ASH	50.86	2,600	135,080.31	132,236.00
ASSOCIATED BANC-CORP.	045487105	ASBC	15.15	40,400	535,502.60	612,059.99
ASSURANT INC	04621X108	AIZ	38.52	32,200	1,187,397.50	1,240,343.99
AT&T INC	00206R102	T	29.38	402,282	12,606,346.69	11,819,045.15
ATMEL CORP	049513104	ATML	12.32	50,100	254,168.89	617,232.00
AUTODESK INC.	052769106	ADSK	38.20	2,700	78,706.41	103,139.99
AUTOLIV, INC	052800109	ALV	78.94	23,300	1,139,923.70	1,839,301.98
AUTOMATIC DATA PROC.	053015103	ADP	46.28	2,000	78,451.67	92,560.00
AUTONATION INC	05329W102	AN	28.20	16,200	432,430.30	456,840.00
AUTOZONE INC	053332102	AZO	272.59	9,000	1,995,391.53	2,453,310.00
AVAGO TECHNOLOGIES LTD	Y0486S104	AVGO	28.47	39,400	830,515.36	1,121,718.00
BAKER HUGHES CORP	057224107	BHI	57.17	4,250	181,548.47	242,972.48
BALL CORPORATION	058498106	BLL	68.05	17,000	1,117,151.55	1,156,850.00
BANK OF AMERICA CORP.	060505104	BAC	13.34	104,493	2,521,813.11	1,393,936.61
BANK OF HAWAII CORP	062540109	BOH	47.21	1,800	86,047.87	84,977.98
BARD C. R. INC.	067383109	BCR	91.77	8,600	688,003.78	789,222.00
BB&T CORPORATION	054937107	BBT	26.29	30,600	757,012.64	804,473.96
BE AEROSPACE INC.	073302101	BEAV	37.03	12,000	291,376.93	444,360.00
BECTON DICKINSON & COMPANY	075887109	BDX	84.52	4,900	339,548.42	414,147.99
BERKLEY (WR) CORP	084423102	WRB	27.38	41,800	1,121,910.90	1,144,483.97

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
BERKSHIRE HATHAWAY INC.	084670702	BRK.B	80.11	100,200	8,025,619.38	8,027,022.00
BEST BUY COMPANY INC	086516101	BBY	34.29	6,400	238,366.57	219,456.00
BIOGEN IDEC INC	09062X103	BIIB	67.05	16,500	911,768.41	1,106,325.00
BIOMARIN PHARMACEUTICAL	09061G101	BMRN	26.93	21,000	417,260.79	565,529.97
BMC SOFTWARE	055921100	BMC	47.14	2,600	120,143.02	122,564.00
BOEING CO	097023105	BA	65.26	47,600	3,107,473.96	3,106,376.00
BORG WARNER INC.	099724106	BWA	72.36	18,200	1,148,168.06	1,316,952.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	26.48	99,700	2,287,165.77	2,640,056.00
BROADCOM CORP	111320107	BRCM	43.55	12,400	461,591.69	540,019.99
BROWN-FORMAN -CL B	115637209	BF.B	69.62	22,200	1,331,866.44	1,545,563.94
BUCYRUS INTERNATIONAL INC-A	118759109	BUCY	89.40	5,700	285,800.87	509,579.98
BUNGE LIMITED	G16962105	BG	65.52	7,900	489,926.24	517,608.00
C.H.ROBINSON WORLDWIDE INC	12541W209	CHRW	80.19	3,700	266,056.10	296,703.00
CABLEVISION SYSTEMS CORP	12686C109	CVC	33.84	3,600	77,245.65	121,823.99
CADENCE DESIGN SYS INC	127387108	CDNS	8.26	22,600	190,023.10	186,676.00
CALPINE CORP	131347304	CPN	13.34	44,600	569,195.97	594,964.00
CAMPBELL SOUP CO.	134429109	CPB	34.75	9,100	312,119.34	316,224.99
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	42.56	10,000	305,629.02	425,599.99
CAPITALSOURCE INC	14055X102	CSE	7.10	36,400	192,329.93	258,439.99
CARDINAL HEALTH INC.	14149Y108	CAH	38.31	41,600	1,369,771.18	1,593,695.97
CAREER EDUCATION CORP	141665109	CECO	20.73	2,200	49,322.52	45,605.98
CARMAX INC.	143130102	KMX	31.88	4,700	91,260.95	149,835.99
CARPENTER TECHNOLOGY	144285103	CRS	40.24	13,700	466,433.97	551,287.99
CATERPILLAR INC.	149123101	CAT	93.66	12,800	770,866.26	1,198,847.98
CB RICHARD ELLIS GROUP INC-A	12497T101	CBG	20.48	28,000	452,675.96	573,439.99
CENTERPOINT ENERGY INC	15189T107	CNP	15.72	58,700	799,801.68	922,763.98
CENTURYTEL INC.	156700106	CTL	46.17	25,266	790,127.31	1,166,531.20
CEPHALON INC	156708109	CEPH	61.72	14,900	868,871.84	919,627.97
CF INDUSTRIES HOLDINGS INC	125269100	CF	135.15	2,100	253,760.41	283,815.00
CHEVRON CORP.	166764100	CVX	91.25	107,065	7,738,873.62	9,769,681.24
CHIMERA INVESTMENT CORP	16934Q109	CIM	4.11	37,800	151,366.35	155,358.00
CHIPOTLE MEXICAN GRILL - CL A	169656105	CMG	212.66	7,600	1,368,448.63	1,616,216.00
CHUBB CORP	171232101	CB	59.64	2,600	130,874.62	155,064.00
CHURCH & DWIGHT INC	171340102	CHD	69.02	13,400	865,408.46	924,867.98

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
CIGNA CORP.	125509109	CI	36.66	7,600	246,036.70	278,615.99
CIMAREX ENERGY	171798101	XEC	88.53	25,500	1,486,879.54	2,257,514.98
CINCINNATI FINANCIAL CORP.	172062101	CINF	31.69	52,100	1,449,329.37	1,651,049.00
CISCO SYSTEMS	17275R102	CSCO	20.23	322,600	7,483,672.56	6,526,198.00
CIT GROUP INC	125581801	CIT	47.10	39,500	1,593,431.17	1,860,450.00
CITIGROUP INC.	172967101	C	4.73	55,700	278,610.30	263,460.98
CITRIX SYSTEMS INC	177376100	CTXS	68.41	18,000	799,935.57	1,231,379.96
CITY NATIONAL CORP	178566105	CYN	61.36	5,100	276,212.94	312,935.97
CLIFFS NATURAL RESOURCES INC	18683K101	CLF	78.01	32,400	1,675,732.84	2,527,523.97
CLOROX COMPANY	189054109	CLX	63.28	1,100	71,948.71	69,607.99
CME GROUP INC	12572Q105	CME	321.75	600	174,686.63	193,049.99
CMS ENERGY CORP	125896100	CMS	18.60	59,000	1,042,835.77	1,097,400.00
COACH INC	189754104	COH	55.31	600	21,719.86	33,185.98
COCA COLA CO.	191216100	KO	65.77	91,200	4,604,290.71	5,998,223.98
COCA-COLA ENTERPRISES	19122T109	CCE	25.03	81,300	2,004,513.71	2,034,938.98
COGNIZANT TECH SOLUTIONS	192446102	CTSH	73.29	28,600	1,232,661.59	2,096,093.98
COLGATE PALMOLIVE	194162103	CL	80.37	7,900	516,451.80	634,922.99
COMCAST CORP - CL A	20030N101	CMCSA	21.97	77,697	1,390,307.34	1,707,003.08
COMERICA INC.	200340107	CMA	42.24	42,300	1,453,419.84	1,786,751.96
COMMERCE BANCSHARES	200525103	CBSH	39.73	2,635	95,018.19	104,688.52
COMPASS MINERALS	20451N101	CMP	89.27	9,900	740,063.24	883,773.00
COMPUWARE CORP	205638109	CPWR	11.67	26,200	283,353.07	305,754.00
CONAGRA FOODS INC.	205887102	CAG	22.58	7,500	174,534.84	169,349.98
CONCHO RESOURCES INC	20605P101	CXO	87.67	3,900	186,668.20	341,912.98
CONOCOPHILLIPS	20825C104	COP	68.10	61,352	3,475,579.38	4,178,071.19
CONSOLIDATED EDISON INC.	209115104	ED	49.57	22,300	1,012,196.51	1,105,410.96
CONSTELLATION BRANDS INC-A	21036P108	STZ	22.15	7,000	118,039.44	155,049.98
CONSTELLATION ENERGY GROUP	210371100	CEG	30.63	23,000	755,749.96	704,489.98
COOPER COMPANIES INC.	216648402	COO	56.34	6,800	368,715.95	383,112.00
COOPER INDUSTRIES PLC	G24140108	CBE	58.29	4,400	199,908.29	256,475.99
COPART INC	217204106	CPRT	37.35	3,500	130,635.94	130,725.00
CORE LABORATORIES N.V.	N22717107	CLB	89.05	16,000	1,299,429.75	1,424,800.00
CORNING INC	219350105	GLW	19.32	52,900	964,859.62	1,022,028.00
CRANE CO	224399105	CR	41.07	9,200	361,996.70	377,844.00

# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
CREE INC	225447101	CREE	65.89	20,900	1,225,187.36	1,377,100.97
CROWN CASTLE INTL CO	228227104	CCI	43.83	11,500	400,979.33	504,044.98
CROWN HOLDINGS INC	228368106	CCK	33.38	23,600	768,773.43	787,768.00
CSX CORP.	126408103	CSX	64.61	900	44,301.16	58,148.99
CULLEN/FROST BANKERS INC	229899109	CFR	61.12	14,000	741,508.80	855,679.98
CUMMINS INC.	231021106	CMI	110.01	14,400	1,218,670.28	1,584,144.00
CVS/CAREMARK CORP	126650100	CVS	34.77	24,643	853,878.60	856,837.10
CYTEC INDUSTRIES	232820100	CYT	53.06	4,900	200,054.98	259,993.98
DANAHER CORP	235851102	DHR	47.17	4,400	181,051.48	207,548.00
DARDEN RESTAURANTS INC	237194105	DRI	46.44	46,300	2,081,726.44	2,150,172.00
DAVITA INC.	23918K108	DVA	69.49	2,100	130,028.61	145,928.96
DEERE & CO.	244199105	DE	83.05	27,600	1,916,895.81	2,292,180.00
DEL MONTE FOODS CO	24522P103	DLM	18.80	40,600	504,862.44	763,279.97
DELTA AIR LINES INC	247361702	DAL	12.60	24,800	313,018.93	312,479.97
DENBURY RES INC	247916208	DNR	19.09	58,900	936,697.93	1,124,400.97
DEVRY INC.	251893103	DV	47.98	900	58,029.43	43,181.99
DICKS SPORTING GOODS INC	253393102	DKS	37.50	2,000	53,151.58	75,000.00
DIRECTV	25490A101	DTV	39.93	91,403	3,127,577.25	3,649,721.79
DISCOVERY COMMUNICATIONS-A	25470F104	DISCA	41.70	7,800	279,622.32	325,260.00
DISH NETWORK CORP	25470M109	DISH	19.66	4,800	91,970.31	94,367.99
DISNEY (WALT) CO.	254687106	DIS	37.51	68,782	1,826,550.48	2,580,012.82
DOLBY LABORATORIES INC-CL A	25659T107	DLB	66.70	18,500	1,164,025.37	1,233,949.97
DOLLAR GENERAL CORP.	256677105	DG	30.67	23,000	699,577.85	705,410.00
DOLLAR TREE, INC	256746108	DLTR	56.08	2,150	69,663.32	120,571.99
DOMINION RESOURCES INC-VA	25746U109	D	42.72	52,700	2,237,953.75	2,251,344.00
DONALDSON CO INC	257651109	DCI	58.28	6,800	316,235.64	396,304.00
DOVER CORP.	260003108	DOV	58.45	11,200	346,380.33	654,639.99
DR PEPPER SNAPPLE GROUP	26138E109	DPS	35.16	26,200	865,489.96	921,191.97
DRESSER-RAND GROUP INC	261608103	DRC	42.59	12,500	499,029.73	532,375.00
DTE ENERGY COMPANY	233331107	DTE	45.32	61,500	2,784,342.80	2,787,180.00
DUKE ENERGY CORPORATION	26441C105	DUK	17.81	3,100	48,305.87	55,210.98
E I DUPONT DE NEM.	263534109	DD	49.88	44,700	1,718,082.77	2,229,635.99
EATON CORP.	278058102	ETN	101.51	13,300	878,302.13	1,350,082.96
EDWARDS LIFESCIENCES	28176E108	EW	80.84	36,000	1,954,692.91	2,910,239.95

Group: DOMESTIC EQUITIES - External

Portfolio: 5IN INTECH - 1000

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
EL PASO CORP	28336L109	EP	13.76	78,300	1,057,941.04	1,077,408.00
ELECTRONIC ARTS, INC	285512109	ERTS	16.38	14,300	225,306.14	234,234.00
ELI LILLY & COMPANY	532457108	LLY	35.04	26,000	963,799.30	911,040.00
EMC CORP	268648102	EMC	22.90	41,200	629,947.87	943,479.99
EMERSON ELECTRIC CO	291011104	EMR	57.17	34,800	1,784,515.41	1,989,516.00
ENDO PHARMACEUTICALS	29264F205	ENDP	35.71	4,200	153,320.76	149,982.00
ENERGEN CORP.	29265N108	EGN	48.26	13,300	600,222.84	641,858.00
EOG RESOURCES INC	26875P101	EOG	91.41	6,100	565,451.71	557,600.97
EQT CORP	26884L109	EQT	44.84	6,000	232,195.24	269,040.00
EQUIFAX INC	294429105	EFX	35.60	16,200	486,019.98	576,719.98
ERIE INDTY CO	29530P102	ERIE	65.47	10,000	511,721.97	654,700.00
ESTEE LAUDER CO.	518439104	EL	80.70	29,900	1,796,205.90	2,412,929.95
EXELON CORP	30161N101	EXC	41.64	3,100	122,806.19	129,084.00
EXPEDITORS INT'L. WASH INC.	302130109	EXPD	54.60	19,900	967,226.76	1,086,540.00
EXPRESS SCRIPTS	302182100	ESRX	54.05	13,500	612,366.13	729,674.96
EXTERRAN HOLDINGS INC	30225X103	EXH	23.95	22,900	562,179.95	548,455.00
EXXON MOBIL CORPORATION	30231G102	XOM	73.12	315,600	18,777,251.41	23,076,672.00
F5 NETWORKS INC	315616102	FFIV	130.16	20,500	1,133,578.93	2,668,279.99
FACTSET RESEARCH SYSTEMS	303075105	FDS	93.76	3,900	246,753.63	365,663.98
FAMILY DOLLAR STORES	307000109	FDO	49.71	42,000	1,813,935.39	2,087,819.99
FASTENAL CO	311900104	FAST	59.91	31,000	1,634,544.35	1,857,210.00
FEDEX CORPORATION	31428X106	FDX	93.01	1,400	115,035.44	130,213.97
FIDELITY NATIONAL FINANCIAL	31620R105	FNF	13.68	61,800	867,647.55	845,424.00
FIDELITY NATIONAL INFORMATION	31620M106	FIS	27.39	20,444	548,188.62	559,961.14
FIFTH THIRD BANCORP	316773100	FITB	14.68	117,600	1,262,504.91	1,726,367.96
FIRST SOLAR INC	336433107	FSLR	130.14	4,900	675,968.95	637,686.00
FISERV INC. WISCONSIN	337738108	FISV	58.56	9,200	534,000.83	538,752.00
FLIR SYSTEMS INC	302445101	FLIR	29.75	1,400	39,631.95	41,649.99
FLUOR CORP	343412102	FLR	66.26	9,200	504,928.39	609,592.00
FMC CORP.	302491303	FMC	79.89	13,600	1,017,163.66	1,086,504.00
FMC TECHNOLOGIES INC	30249U101	FTI	88.91	1,600	89,087.57	142,255.99
FOOT LOCKER INC	344849104	FL	19.62	38,300	511,273.07	751,445.98
FORD MOTOR COMPANY	345370860	F	16.79	155,900	1,445,800.64	2,617,560.98
FOREST OIL CORP.	346091705	FST	37.97	10,600	335,523.10	402,482.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
FORTUNE BRANDS INC.	349631101	FO	60.25	3,100	137,905.46	186,775.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	120.09	1,700	199,452.05	204,153.00
FRONTLINE LTD	G3682E127	FRO	25.37	3,400	112,566.29	86,258.00
FULTON FINANCIAL CORP	360271100	FULT	10.34	22,900	230,227.76	236,785.98
GARDNER DENVER MACHINERY	365558105	GDI	68.82	6,600	384,803.56	454,211.99
GARMIN LTD	H2906T109	GRMN	30.99	13,400	434,610.67	415,265.97
GENERAL DYNAMICS CORP.	369550108	GD	70.96	600	41,994.78	42,575.97
GENERAL ELECTRIC CO	369604103	GE	18.29	495,500	12,889,836.95	9,062,694.98
GENERAL MILLS INC	370334104	GIS	35.59	33,400	1,146,236.59	1,188,705.98
GEN-PROBE INC	36866T103	GPRO	58.35	8,500	394,474.55	495,974.98
GENUINE PARTS CO	372460105	GPC	51.34	4,700	204,066.00	241,298.00
GENWORTH FINANCIAL INC-CL A	37247D106	GNW	13.14	77,200	958,271.33	1,014,407.96
GENZYME CORP. GEN. DIV.	372917104	GENZ	71.20	4,000	286,002.02	284,800.00
GOLDMAN SACHS GROUP INC	38141G104	GS	168.16	4,800	738,747.31	807,167.98
GOODRICH CORP.	382388106	GR	88.07	37,200	2,399,245.66	3,276,204.00
GOOGLE INC - CL A	38259P508	GOOG	593.97	7,600	3,708,835.31	4,514,171.98
GRAINGER W W INC	384802104	GWW	138.11	8,800	735,264.23	1,215,367.99
GREEN MTN COFFEE ROA	393122106	GMCR	32.86	1,500	34,273.26	49,289.98
GREIF INC	397624107	GEF	61.90	5,000	313,456.09	309,500.00
HALLIBURTON COMPANY	406216101	HAL	40.83	6,000	171,317.56	244,979.98
HANSEN NATURAL CORP	411310105	HANS	52.28	15,000	621,424.97	784,199.96
HARRIS CORP.	413875105	HRS	45.30	20,400	952,595.46	924,119.98
HASBRO INC	418056107	HAS	47.18	42,900	1,900,312.66	2,024,021.99
HAWAIIAN ELECTRIC INDS	419870100	HE	22.79	34,300	788,661.48	781,697.00
HEALTH NET INC	42222G108	HNT	27.29	29,100	621,775.99	794,138.98
HEINZ H. J. CO.	423074103	HNZ	49.46	19,700	862,056.30	974,361.98
HELMERICH & PAYNE, INC	423452101	HP	48.48	2,800	135,987.80	135,744.00
HERBALIFE LTD	G4412G101	HLF	68.37	10,000	520,136.24	683,699.99
HERSHEY COMPANY	427866108	HSY	47.15	37,600	1,768,912.02	1,772,840.00
HESS CORP.	42809H107	HES	76.54	11,300	771,727.60	864,902.00
HEWLETT-PACKARD CO	428236103	HPQ	42.10	99,600	3,885,945.26	4,193,159.99
HILLENBRAND INC	431571108	HI	20.81	2,400	50,681.53	49,943.99
HILL-ROM HOLDINGS INC	431475102	HRC	39.37	12,100	287,814.77	476,376.98
HOME DEPOT INC.	437076102	HD	35.06	73,300	2,137,949.52	2,569,897.99

# Monthly Market

As Of 12/31/2010

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
HONEYWELL INTERNATIONAL INC	438516106	HON	53.16	52,500	2,404,728.63	2,790,900.00
HORMEL FOODS CORP	440452100	HRL	51.26	22,500	998,625.16	1,153,350.00
HOSPIRA INC	441060100	HSP	55.69	26,800	1,377,335.24	1,492,491.97
HOWARD HUGHES CORP	44267D107	HHC	54.42	1,160	32,809.55	63,127.20
HUMANA INC.	444859102	HUM	54.74	18,300	815,073.32	1,001,741.98
HUNTINGTON BANCSHARES	446150104	HBAN	6.87	139,200	733,889.84	956,303.96
HYATT HOTELS CORP-CLASS A	448579102	H	45.76	15,100	651,429.00	690,976.00
IAC/INTERACTIVE CORP	44919P508	IACI	28.70	23,700	582,407.86	680,190.00
IHS INC-CLASS A	451734107	IHS	80.39	9,700	736,745.42	779,783.00
ILLINOIS TOOL WORKS	452308109	ITW	53.40	1,000	43,831.95	53,399.98
ILLUMINA INC.	452327109	ILMN	63.34	6,200	323,951.30	392,707.99
INTEGRYS ENERGY GROUP INC	45822P105	TEG	48.51	25,000	1,131,836.91	1,212,749.98
INTEL CORP.	458140100	INTC	21.03	236,100	5,189,078.68	4,965,182.99
INTERCONTINENTAL EXCHANGE	45865V100	ICE	119.15	1,100	116,975.81	131,065.00
INTERNATL FLAVORS &	459506101	IFF	55.59	16,100	713,360.66	894,998.95
INTERPUBLIC GROUP	460690100	IPG	10.62	55,600	593,467.64	590,472.00
INTL BUS MACH CORP	459200101	IBM	146.76	61,500	6,046,204.45	9,025,739.99
INTUIT INC.	461202103	INTU	49.30	25,500	1,147,528.90	1,257,150.00
INTUITIVE SURGICAL INC	46120E602	ISRG	257.75	2,500	806,846.48	644,374.98
ITC HOLDINGS CORP	465685105	ITC	61.98	16,400	965,025.40	1,016,472.00
JACOBS ENGINEERING GROUP	469814107	JEC	45.85	3,000	117,240.69	137,550.00
JDS UNIPHASE CORP	46612J507	JDSU	14.48	80,700	827,637.43	1,168,535.96
JM SMUCKER CO	832696405	SJM	65.65	8,500	467,332.00	558,024.99
JOHNSON & JOHNSON	478160104	JNJ	61.85	175,500	9,360,222.43	10,854,675.00
JONES LANG LASALLE I	48020Q107	JLL	83.92	15,300	1,015,541.88	1,283,975.98
JOY GLOBAL INC	481165108	JOYG	86.75	7,200	565,691.69	624,600.00
JPMORGAN CHASE & CO.	46625H100	JPM	42.42	84,312	3,013,403.80	3,576,515.03
KANSAS CITY SOUTHERN INDS	485170302	KSU	47.86	9,400	343,052.72	449,883.97
KBR INC	48242W106	KBR	30.47	10,300	297,798.82	313,841.00
KELLOGG CO.	487836108	K	51.08	7,500	375,421.07	383,099.98
KEYCORP	493267108	KEY	8.85	142,500	1,130,585.95	1,261,125.00
KIMBERLY-CLARK CORP	494368103	KMB	63.04	1,900	116,648.71	119,776.00
KIRBY CORP.	497266106	KEX	44.05	19,500	819,774.80	858,975.00
KRAFT FOODS INC - A	50075N104	KFT	31.51	39,178	1,068,163.24	1,234,498.77

Group: DOMESTIC EQUITIES - External

Portfolio: 5IN INTECH - 1000



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
L-3 COMMUNICATIONS HOLDINGS	502424104	LLL	70.49	13,900	993,856.70	979,810.98
LABORATORY CRP OF AMER	50540R409	LH	87.92	3,200	249,858.74	281,344.00
LANDSTAR SYSTEM INC.	515098101	LSTR	40.94	16,800	641,383.28	687,792.00
LAS VEGAS SANDS CORP	517834107	LVS	45.95	23,000	826,338.81	1,056,850.00
LEAR CORP	521865204	LEA	98.71	2,200	150,114.14	217,162.00
LENNOX INTERNATIONAL INC.	526107107	LII	47.29	3,500	149,058.55	165,514.99
LEXMARK INTERNATIONAL INC.	529771107	LXK	34.82	27,200	895,422.54	947,103.99
LIBERTY GLOBAL INC	530555101	LBTYA	35.38	10,800	343,874.93	382,103.98
LIBERTY MEDIA HOLD-CAP SER A	53071M302	LCAPA	62.56	27,400	1,018,864.46	1,714,144.00
LIBERTY MEDIA-INTERACTIVE A	53071M104	LINTA	15.77	22,400	223,033.22	353,247.98
LIBERTY MEDIA-STARZ SERIES A	53071M708	LSTZA	66.48	16,440	787,522.31	1,092,931.19
LIMITED BRANDS INC.	532716107	LTD	30.73	81,600	1,830,705.63	2,507,567.96
LINCARE HOLDINGS INC.	532791100	LNCR	26.83	9,550	278,191.65	256,226.46
LINCOLN NATIONAL CORP	534187109	LNC	27.81	1,200	27,253.00	33,371.98
LINEAR TECHNOLOGY CORP	535678106	LLTC	34.59	14,700	484,859.34	508,473.00
LKQ CORP	501889208	LKQX	22.72	13,500	298,980.39	306,720.00
LOCKHEED MARTIN	539830109	LMT	69.91	14,500	1,036,539.65	1,013,695.00
LOEWS CORP	540424108	L	38.91	21,600	718,670.14	840,455.98
LOWE'S COS	548661107	LOW	25.08	6,700	141,272.43	168,035.99
LUBRIZOL CORP	549271104	LZ	106.88	15,100	1,214,511.58	1,613,887.98
M&T BANK CORPORATION	55261F104	MTB	87.05	21,300	1,739,197.13	1,854,164.95
MACYS INC	55616P104	M	25.30	6,200	119,906.54	156,860.00
MARATHON OIL CORP	565849106	MRO	37.03	17,100	580,790.87	633,213.00
MARKEL CORP	570535104	MKL	378.13	500	170,729.95	189,064.98
MARRIOTT INT'L INC CL-A	571903202	MAR	41.54	32,100	1,221,401.10	1,333,434.00
MARSHALL & ILSLEY CORP	571837103	MI	6.92	52,600	374,744.79	363,991.97
MARVELL TECHNOLOGY GROUP	G5876H105	MRVL	18.55	9,300	149,822.48	172,514.97
MASTERCARD INC-CLASS A	57636Q104	MA	224.11	600	128,653.07	134,465.99
MATTEL INC.	577081102	MAT	25.43	16,300	354,547.54	414,508.98
MBIA INC.	55262C100	MBI	11.99	64,300	654,618.71	770,957.00
McCORMICK & CO	579780206	MKC	46.53	12,700	496,464.42	590,930.99
MCDERMOTT INTERNATIONAL	580037109	MDR	20.69	6,800	114,531.16	140,692.00
MCDONALDS CORPORATION	580135101	MCD	76.76	54,300	3,534,689.98	4,168,068.00
MCGRAW HILL INC	580645109	MHP	36.41	4,800	132,313.92	174,767.98

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
MCKESSON CORP	58155Q103	MCK	70.38	11,200	695,008.27	788,255.98
MEAD JOHNSON NUTRITION CO-A	582839106	MJN	62.25	39,800	2,002,800.50	2,477,550.00
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	61.27	5,842	268,016.11	357,939.33
MEDTRONIC INC	585055106	MDT	37.09	9,400	385,423.11	348,645.99
MEMC ELECTR MATLS IN	552715104	WFR	11.26	9,100	117,340.16	102,466.00
MERCK & CO INC	58933Y105	MRK	36.04	128,871	4,383,759.31	4,644,510.82
METLIFE INC	59156R108	MET	44.44	11,300	421,324.33	502,171.99
METROPCS COMMUNICATIONS INC	591708102	PCS	12.63	64,900	649,465.91	819,687.00
METTLER-TOLEDO	592688105	MTD	151.21	6,600	723,035.52	997,985.97
MICROCHIP TECHNOLOGY INC.	595017104	MCHP	34.21	18,600	636,532.69	636,306.00
MICRON TECHNOLOGY INC	595112103	MU	8.02	13,000	106,993.36	104,259.97
MICROS SYSTEMS INC.	594901100	MCRS	43.86	20,700	921,070.03	907,902.00
MICROSOFT CORP.	594918104	MSFT	27.92	366,300	10,228,510.49	10,227,095.98
MOODY'S CORPORATION	615369105	MCO	26.54	9,500	255,504.54	252,130.00
MOSAIC COMPANY	61945A107	MOS	76.36	3,200	213,191.02	244,352.00
MOTOROLA SOLUTIONS INC	620076307	MSI	9.07	15,200	128,356.71	137,864.00
MSCI INC-A	55354G100	MSCI	38.96	7,800	291,370.60	303,888.00
MURPHY OIL CORP	626717102	MUR	74.55	5,900	404,512.32	439,845.00
MYLAN INC	628530107	MYL	21.13	81,100	1,430,035.37	1,713,642.96
NASDAQ OMX GROUP	631103108	NDAQ	23.71	5,700	112,151.73	135,146.99
NATIONAL INSTRUMENTS CORP.	636518102	NATI	37.64	3,400	111,081.88	127,975.99
NAVISTAR INTL. CORP.	63934E108	NAV	57.91	16,000	706,984.55	926,559.98
NCR CORPORATION	62886E108	NCR	15.37	19,700	264,540.45	302,788.98
NETAPP INC.	64110D104	NTAP	54.96	42,200	1,528,423.50	2,319,311.99
NETFLIX INC	64110L106	NFLX	175.70	7,400	1,048,217.61	1,300,180.00
NEW YORK COMMUNITY BANCORP	649445103	NYB	18.85	165,400	2,671,125.32	3,117,790.00
NEWFIELD EXPLORATION	651290108	NFX	72.11	5,200	355,709.51	374,972.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	61.43	17,800	1,086,357.32	1,093,454.00
NEWS CORP INC-CL A	65248E104	NWSA	14.56	59,700	714,895.09	869,231.99
NEXTERA ENERGY INC	65339F101	NEE	51.99	41,100	2,176,074.56	2,136,789.00
NII HOLDINGS INC	62913F201	NIHD	44.66	12,600	438,756.00	562,716.00
NIKE INC. -CL B	654106103	NKE	85.42	13,700	943,327.40	1,170,254.00
NISOURCE INC	65473P105	NI	17.62	25,900	372,465.53	456,357.98
NOBLE ENERGY INC	655044105	NBL	86.08	1,900	155,667.65	163,552.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
NORFOLK SOUTHERN CORP.	655844108	NSC	62.82	10,200	534,035.74	640,763.99
NORTHEAST UTILITIES	664397106	NU	31.88	57,700	1,651,218.99	1,839,475.99
NORTHERN TRUST CORP	665859104	NTRS	55.41	5,600	297,484.87	310,296.00
NORTHROP GRUMMAN CORP.	666807102	NOC	64.78	43,300	2,539,506.61	2,804,974.00
NOVELL INC	670006105	NOVL	5.92	112,900	664,064.83	668,368.00
NOVELLUS SYSTEMS INC.	670008101	NVLS	32.32	14,700	419,459.53	475,103.99
NSTAR CO.	67019E107	NST	42.19	38,100	1,433,196.96	1,607,439.00
NUANCE COMMUNICATIONS	67020Y100	NUAN	18.18	20,300	316,365.28	369,054.00
NUCOR CORP	670346105	NUE	43.82	21,300	808,578.00	933,366.00
NV ENERGY INC	67073Y106	NVE	14.05	65,400	881,435.28	918,870.00
NYSE EURONEXT	629491101	NYX	29.98	38,300	1,128,995.89	1,148,234.00
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	98.10	9,400	622,632.79	922,139.99
OGE ENERGY CORP	670837103	OGE	45.54	12,100	419,850.01	551,033.97
OIL STS INTL INC	678026105	OIS	64.09	400	17,859.00	25,635.99
OLD REPUBLIC INT'L CORP.	680223104	ORI	13.63	85,800	1,138,101.08	1,169,454.00
OMNICOM GROUP	681919106	OMC	45.80	2,800	130,112.98	128,240.00
ONEOK INC.	682680103	OKE	55.47	25,300	1,121,757.30	1,403,390.98
ORACLE SYS. CORP.	68389X105	ORCL	31.30	125,141	2,358,382.13	3,916,913.29
O'REILLY AUTOMOTIVE INC.	67103H107	ORLY	60.42	40,100	2,185,212.33	2,422,842.00
PACCAR INC	693718108	PCAR	57.42	20,500	1,035,157.85	1,177,110.00
PACIFIC GAS & ELEC. CO.	69331C108	PCG	47.84	2,800	110,266.68	133,952.00
PANERA BREAD CO	69840W108	PNRA	101.21	7,900	619,366.70	799,559.00
PARKER-HANNIFIN CORP.	701094104	PH	86.30	5,900	422,142.94	509,170.00
PATTERSON COS INC	703395103	PDCO	30.63	10,200	295,683.25	312,425.97
PATTERSON-UTI ENERGY INC	703481101	PTEN	21.55	16,000	334,284.20	344,800.00
PENN NATIONAL GAMING INC	707569109	PENN	35.15	3,400	119,809.23	119,510.00
PEPCO HOLDINGS INC.	713291102	POM	18.25	50,900	842,387.37	928,924.97
PEPSICO INC.	713448108	PEP	65.33	85,930	5,101,731.58	5,613,806.90
PERRIGO CO.	714290103	PRGO	63.33	30,000	1,725,005.23	1,899,900.00
PETSMART INC	716768106	PETM	39.82	30,900	925,297.18	1,230,437.96
PFIZER INC.	717081103	PFE	17.51	343,400	6,909,052.68	6,012,933.98
PHARMACEUTICAL PRODUCT	717124101	PPDI	27.14	35,300	870,226.46	958,042.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	58.53	55,900	2,428,792.04	3,271,826.99
PHILLIPS-VAN HEUSEN	718592108	PVH	63.01	2,900	138,717.09	182,728.99

# Monthly Market

As Of 12/31/2010

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
PINNACLE WEST CAPITAL CORP	723484101	PNW	41.45	34,800	1,308,077.28	1,442,459.97
PIONEER NATURAL RESOURCES	723787107	PXD	86.82	24,300	1,373,760.41	2,109,726.00
PLUM CREEK TIMBER CO INC	729251108	PCL	37.45	11,100	397,291.23	415,694.99
PNC FINANCIAL SERVICES GROUP	693475105	PNC	60.72	29,043	1,546,207.15	1,763,490.91
PPG INDUSTRIES INC.	693506107	PPG	84.07	11,600	663,036.77	975,211.99
PRAXAIR INC.	74005P104	PX	95.47	10,900	1,027,009.06	1,040,623.00
PRECISION CASTPARTS CORP	740189105	PCP	139.21	8,100	896,958.52	1,127,600.97
PRICELINE.COM INC	741503403	PCLN	399.55	2,600	535,640.04	1,038,829.99
PRIDE INTERNATIONAL INC.	74153Q102	PDE	33.00	4,200	136,991.40	138,600.00
PROCTER & GAMBLE CO	742718109	PG	64.33	139,382	7,733,079.93	8,966,444.03
PROGRESSIVE CORP	743315103	PGR	19.87	74,400	1,547,762.21	1,478,327.99
PROTECTIVE LIFE CORP	743674103	PL	26.64	1,000	18,704.28	26,640.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	58.71	12,300	602,972.45	722,132.97
PUBLIC SVC ENTERPRISES	744573106	PEG	31.81	44,200	1,415,361.21	1,406,002.00
QEP RESOURCES INC	74733V100	QEP	36.31	20,800	655,180.39	755,247.98
QLOGIC CORPORATION	747277101	QLGC	17.02	1,000	18,753.55	17,019.99
QUALCOMM INC	747525103	QCOM	49.49	3,300	162,585.13	163,317.00
QUANTA SERVICES INC.	74762E102	PWR	19.92	13,700	259,766.52	272,904.00
QUESTAR CORP	748356102	STR	17.41	66,500	1,125,887.08	1,157,765.00
QWEST COMMUNICATIONS INTL.	749121109	Q	7.61	504,400	3,029,617.35	3,838,483.99
RAYMOND JAMES FINANCIAL INC	754730109	RJF	32.70	4,800	127,335.22	156,959.97
RAYONIER INC.	754907103	RYN	52.52	10,200	523,937.47	535,704.00
RAYTHEON COMPANY	755111507	RTN	46.34	41,100	1,966,526.19	1,904,573.96
RED HAT INC	756577102	RHT	45.65	5,300	248,063.42	241,945.00
REGAL BELOIT	758750103	RBC	66.76	2,000	114,602.83	133,519.99
REGENERON PHARMACEUTICAL	75886F107	REGN	32.83	1,700	41,412.67	55,810.99
REGIONS FINANCIAL CORP.	7591EP100	RF	7.00	371,000	2,462,705.87	2,596,999.96
REINSURANCE GROUP OF	759351604	RGA	53.71	2,600	124,241.11	139,646.00
RELIANCE STEEL & ALUMINUM	759509102	RS	51.10	2,300	118,058.15	117,530.00
REPUBLIC SERVICES INC	760759100	RSG	29.86	4,400	126,453.91	131,384.00
RESMED INC	761152107	RMD	34.64	47,600	1,487,803.03	1,648,863.97
REYNOLDS AMERICAN INC	761713106	RAI	32.62	51,900	1,372,767.95	1,692,977.97
ROCKWELL AUTOMATION INC	773903109	ROK	71.71	26,500	1,143,297.34	1,900,314.97
ROCKWELL COLLINS	774341101	COL	58.26	18,600	978,789.51	1,083,635.97

Group: DOMESTIC EQUITIES - External

Portfolio: 5IN INTECH - 1000

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
ROPER INDUSTRIES INC	776696106	ROP	76.43	10,200	727,797.98	779,586.00
ROSS STORES INC	778296103	ROST	63.25	19,300	1,145,084.80	1,220,724.99
ROVI CORP	779376102	ROVI	62.01	5,700	244,184.47	353,456.98
ROWAN COS.	779382100	RDC	34.91	11,600	371,952.96	404,956.00
SAFEWAY INC	786514208	SWY	22.49	20,500	419,807.03	461,044.98
SALESFORCE.COM INC	79466L302	CRM	132.00	18,700	1,623,921.40	2,468,399.96
SANDISK CORP	80004C101	SNDK	49.86	51,100	1,970,726.32	2,547,845.96
SARA LEE CORP.	803111103	SLE	17.51	153,100	2,173,406.26	2,680,780.97
SBA COMMUNICATIONS CORP	78388J106	SBAC	40.94	9,100	326,508.96	372,553.99
SCANA CORP	80589M102	SCG	40.60	12,400	491,548.79	503,440.00
SCHLUMBERGER	806857108	SLB	83.50	44,612	2,801,272.48	3,725,101.95
SCOTTS MIRACLE-GRO COMPANY	810186106	SMG	50.77	12,100	603,318.35	614,317.00
SCRIPPS NETWORKS	811065101	SNI	51.75	8,800	377,594.94	455,399.99
SEI INVESTMENTS CO	784117103	SEIC	23.79	44,700	912,525.99	1,063,413.00
SHAW GROUP	820280105	SHAW	34.23	3,900	132,565.24	133,497.00
SHERWIN-WILLIAMS CO	824348106	SHW	83.75	5,900	420,959.97	494,124.99
SIGMA-ALDRICH	826552101	SIAL	66.56	9,200	602,131.34	612,352.00
SKYWORKS SOLUTIONS INC	83088M102	SWKS	28.63	16,400	356,995.56	469,532.00
SLM CORP	78442P106	SLM	12.59	20,400	205,706.60	256,835.98
SOUTHERN CO	842587107	SO	38.23	21,600	787,172.77	825,768.00
SOUTHERN COPPER CORP	84265V105	SCCO	48.74	3,200	143,781.29	155,968.00
SOUTHERN UNION COMPANY	844030106	SUG	24.07	12,900	271,215.84	310,502.99
SOUTHWEST AIRLINES	844741108	LUV	12.98	94,500	1,168,674.33	1,226,609.97
SPECTRA ENERGY CORPORATION	847560109	SE	24.99	7,400	151,353.30	184,925.98
SPIRIT AEROSYSTEMS HOLD-CL A	848574109	SPR	20.81	11,300	201,116.06	235,152.98
SPRINT NEXTEL CORP	852061100	S	4.23	100,200	442,178.00	423,846.00
SPX CORP.	784635104	SPW	71.49	10,600	723,978.04	757,794.00
ST JUDE MED. INC.	790849103	STJ	42.75	7,700	309,158.65	329,175.00
STANCORP FINANCIAL GROUP	852891100	SFG	45.14	2,300	100,051.05	103,821.98
STANLEY BLACK & DECKER INC	854502101	SWK	66.87	6,330	338,982.66	423,287.06
STARBUCKS CORP.	855244109	SBUX	32.13	30,700	619,960.86	986,390.99
STARWOOD HOTELS & RESORTS	85590A401	HOT	60.78	29,000	1,380,370.31	1,762,620.00
STERICYCLE INC	858912108	SRCL	80.92	4,000	281,360.51	323,680.00
STRYKER CORP.	863667101	SYK	53.70	24,900	1,214,257.67	1,337,129.97

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
SUNOCO INC	86764P109	SUN	40.31	32,500	1,201,861.69	1,310,075.00
SUNTRUST BANKS INC.	867914103	STI	29.51	12,200	281,873.60	360,021.96
SUPERIOR ENERGY SVCS	868157108	SPN	34.99	12,500	368,513.94	437,375.00
SXC HEALTH SOLUTIONS CORP	78505P100	SXCI	42.86	2,900	109,336.79	124,294.00
SYNOPSYS INC.	871607107	SNPS	26.91	4,800	131,273.45	129,168.00
SYSCO CORP.	871829107	SYU	29.40	20,000	591,756.05	587,999.95
TARGET CORP	87612E106	TGT	60.13	18,900	970,784.35	1,136,456.98
TCF FINANCIAL CORP	872275102	TCB	14.81	18,200	281,709.64	269,541.98
TECO ENERGY	872375100	TE	17.80	15,600	242,298.32	277,679.98
TELEFLEX INC	879369106	TFX	53.81	2,500	144,831.41	134,524.97
TELLABS INC.	879664100	TLAB	6.78	53,300	377,140.08	361,374.00
TEMPUR-PEDIC INTERNATIONAL	88023U101	TPX	40.06	2,200	65,973.12	88,131.98
TEXAS INSTRS INC	882508104	TXN	32.50	24,700	668,973.81	802,749.99
THE BANK OF NEW YORK MELLON	064058100	BK	30.20	13,696	434,722.64	413,619.19
THERMO FISHER SCIENTIFIC	883556102	TMO	55.36	4,100	202,958.54	226,975.98
THOMAS & BETTS CORP.	884315102	TNB	48.30	2,400	89,365.68	115,919.98
THOMSON REUTERS CORP	884903105	TRI	37.27	49,300	1,830,940.08	1,837,411.00
THORATEC CORP	885175307	THOR	28.32	18,000	610,992.51	509,759.97
TIME WARNER CABLE INC	88732J207	TWC	66.03	18,054	898,682.93	1,192,105.61
TIME WARNER INC.	887317303	TWX	32.17	3,099	91,406.50	99,694.82
TIMKEN CO.	887389104	TKR	47.73	12,200	528,371.26	582,306.00
TITANIUM METALS CORP	888339207	TIE	17.18	37,200	709,824.24	639,096.00
TJX COS. INC.	872540109	TJX	44.39	14,100	547,406.44	625,898.99
TORCHMARK CORP	891027104	TMK	59.74	13,300	670,456.26	794,541.95
TORO CO	891092108	TTC	61.64	6,500	329,977.02	400,659.98
TRACTOR SUPPLY COMPANY	892356106	TSCO	48.49	7,200	250,573.63	349,128.00
TRANSDIGM GROUP INC	893641100	TDG	72.01	12,300	640,483.60	885,722.97
TRAVELERS COS INC	89417E109	TRV	55.71	7,046	332,167.56	392,532.65
TRIMBLE NAVIGATION LTD	896239100	TRMB	39.93	1,800	37,031.93	71,873.99
TRW AUTOMOTIVE HOLDINGS	87264S106	TRW	52.70	12,600	348,911.75	664,019.98
TW TELECOM INC	87311L104	TWTC	17.05	18,000	306,930.71	306,900.00
TYCO INTERNATIONAL LTD	H89128104	TYC	41.44	10,300	368,452.40	426,832.00
TYSON FOODS INC. CL-A	902494103	TSN	17.22	99,700	1,537,400.82	1,716,833.95
UGI CORP	902681105	UGI	31.58	30,800	918,521.19	972,664.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
UNION PACIFIC CORP.	907818108	UNP	92.66	10,500	667,594.31	972,929.99
UNITED CONTINENTAL HOLDINGS	910047109	UAL	23.82	63,590	1,360,067.90	1,514,713.75
UNITED PARCEL SERVICES INC	911312106	UPS	72.58	17,100	1,163,344.44	1,241,118.00
UNITED STATES STEEL CORP.	912909108	X	58.42	400	17,812.54	23,368.00
UNITED TECHNOLOGIES	913017109	UTX	78.72	36,900	2,256,060.67	2,904,767.98
UNITED THERAPEUTICS CORP	91307C102	UTHR	63.22	2,400	130,408.84	151,727.98
UNITEDHEALTH GROUP INC	91324P102	UNH	36.11	35,800	976,752.59	1,292,737.97
UNITRIN INC.	913275103	UTR	24.54	12,300	308,655.40	301,841.98
UNIVERSAL HEALTH SERVICES CL	913903100	UHS	43.42	20,200	819,995.70	877,083.99
UNUM GROUP	91529Y106	UNM	24.22	11,400	242,097.54	276,108.00
URBAN OUTFITTERS INC	917047102	URBN	35.81	5,900	206,839.44	211,278.99
US BANCORP	902973304	USB	26.97	31,400	737,474.48	846,857.98
US TREAS MONEY MARKET - 5IN	IT-INT	IT-INT	1.00	2,832,408	2,832,407.98	2,832,407.98
V F CORP	918204108	VFC	86.18	2,200	162,817.85	189,595.98
VALERO ENERGY CORP.	91913Y100	VLO	23.12	19,900	356,791.60	460,088.00
VALLEY NATL BANCORP	919794107	VLV	14.30	36,400	509,129.35	520,519.97
VARIAN MEDICAL SYSTEMS	92220P105	VAR	69.28	24,500	1,282,459.91	1,697,359.99
VECTREN CORPORATION	92240G101	VVC	25.38	17,400	455,146.79	441,612.00
VERISIGN INC	92343E102	VRSN	32.67	47,900	1,578,693.10	1,564,893.00
VERIZON COMMUNICATIONS	92343V104	VZ	35.78	71,407	2,372,223.93	2,554,942.45
VIACOM INC. CL B	92553P201	VIA.B	39.61	61,400	1,964,100.27	2,432,053.99
VIRGIN MEDIA, INC	92769L101	VMED	27.24	21,700	387,095.88	591,107.99
VISA INC-CLASS A	92826C839	V	70.38	2,800	216,322.30	197,063.99
VMWARE INC-CLASS A	928563402	VMW	88.91	22,100	1,577,613.09	1,964,911.00
WABCO HOLDINGS INC	92927K102	WBC	60.93	20,000	580,419.77	1,218,599.99
WAL MART STORES INC	931142103	WMT	53.93	88,400	4,383,921.67	4,767,411.99
WALTER INDS INC	93317Q105	WLT	127.84	3,800	277,702.26	485,791.99
WASHINGTON POST CL. B	939640108	WPO	439.50	300	112,494.73	131,850.00
WASTE CONNECTIONS INC	941053100	WCN	27.53	15,800	373,377.34	434,973.98
WASTE MANAGEMENT INC.	94106L109	WM	36.87	20,700	661,335.63	763,208.99
WATERS CORPORATION	941848103	WAT	77.71	10,200	670,659.56	792,641.98
WATSON PHARMACEUTICALS INC.	942683103	WPI	51.65	7,800	347,226.54	402,869.99
WEATHERFORD INTERNATIONAL,	H27013103	WFT	22.80	14,800	329,060.94	337,440.00
WEBMD HEALTH CORP CL A	94770V102	WBMD	51.06	10,910	402,728.94	557,064.58

# Monthly Market

As Of 12/31/2010

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
WELLPOINT INC.	94973V107	WLP	56.86	23,400	1,167,471.38	1,330,523.97
WELLS FARGO COMPANY	949746101	WFC	30.99	91,577	2,190,794.73	2,837,971.22
WESCO INTL INC	95082P105	WCC	52.80	13,400	496,937.85	707,520.00
WESTAR ENERGY INC.	95709T100	WR	25.16	42,500	1,014,965.73	1,069,300.00
WHIRLPOOL CORP	963320106	WHR	88.83	1,300	106,750.80	115,478.98
WHITING PETROLEUM CORP	966387102	WLL	117.19	9,100	732,583.13	1,066,429.00
WHOLE FOODS MARKET INC	966837106	WFMI	50.59	11,800	376,849.90	596,961.99
WILEY JOHN & SONS IN	968223206	JW.A	45.24	9,600	376,440.80	434,303.98
WILLIAMS-SONOMA INC	969904101	WSM	35.69	27,200	566,061.98	970,768.00
WINDSTREAM CORP.	97381W104	WIN	13.94	31,000	363,760.90	432,140.00
WISCONSIN ENERGY CORP.	976657106	WEC	58.86	32,100	1,805,529.64	1,889,405.99
WYNN RESORTS LTD	983134107	WYNN	103.84	10,200	899,241.33	1,059,168.00
XCEL ENERGY INC	98389B100	XEL	23.55	36,900	853,693.76	868,995.00
XEROX CORP	984121103	XRX	11.52	10,897	81,652.25	125,533.42
XILINX INC	983919101	XLNX	28.98	21,500	588,612.08	623,070.00
YAHOO INC	984332106	YHOO	16.63	16,300	267,581.31	271,069.00
YUM BRANDS INC	988498101	YUM	49.05	77,400	3,757,361.13	3,796,470.00
ZIMMER HOLDINGS INC	98956P102	ZMH	53.68	1,000	57,765.27	53,679.98
ZIONS BANCORPORATION	989701107	ZION	24.23	50,900	1,024,651.10	1,233,306.95
<b>COMMON STOCK TOTAL</b>				18,839,507	519,075,959.20	598,220,512.47
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
ALEXANDRIA REAL ESTATE	015271109	ARE	73.26	6,100	405,540.81	446,885.97
APARTMENT INVT & MGMT	03748R101	AIV	25.84	41,600	851,676.22	1,074,944.00
AVALONBAY COMMUNITIES	053484101	AVB	112.55	6,925	688,469.91	779,408.75
BOSTON PROPERTIES INC	101121101	BXP	86.10	900	61,699.67	77,489.98
BRE PROPERTIES -CL A	05564E106	BRE	43.50	16,700	646,581.06	726,450.00
DEVELOPERS DIVERSIFIED RE	251591103	DDR	14.09	11,200	129,109.80	157,808.00
DIGITAL REALTY TRUST INC	253868103	DLR	51.54	13,600	763,639.84	700,943.99
DOUGLAS EMMETT INC	25960P109	DEI	16.60	12,100	188,472.29	200,859.98
EQUITY RESIDENTIAL PROP	29476L107	EQR	51.95	33,900	1,546,725.24	1,761,105.00
ESSEX PROPERTY TRUST INC.	297178105	ESS	114.22	3,600	361,607.49	411,192.00
FEDERAL REALTY INV.	313747206	FRT	77.93	1,500	109,174.46	116,895.00
GENERAL GROWTH PROP	370023103	GGP	15.48	3,500	37,429.22	54,180.00



# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
HOSPITALITY PROPERTIES	44106M102	HPT	23.04	5,200	110,049.51	119,807.97
HOST HOTELS & RESORTS INC	44107P104	HST	17.87	59,715	864,856.23	1,067,107.01
KIMCO REALTY CORP	49446R109	KIM	18.04	8,200	124,320.01	147,928.00
MACERICH CO	554382101	MAC	47.37	2,633	99,248.34	124,725.18
NATIONWIDE HEALTH PP	638620104	NHP	36.38	1,800	58,071.58	65,483.99
PUBLIC STORAGE INC	74460D109	PSA	101.42	12,900	1,252,166.04	1,308,318.00
REALTY INCOME CORP	756109104	O	34.20	37,400	1,219,121.18	1,279,080.00
REGENCY CENTERS CORP	758849103	REG	42.24	5,900	244,509.14	249,216.00
SIMON PROP GROUP INC.	828806109	SPG	99.49	2,103	153,379.63	209,227.46
SL GREEN RE CORP	78440X101	SLG	67.51	4,700	242,902.55	317,296.98
TAUBMAN CENTERS INC	876664103	TCO	50.48	900	34,887.84	45,431.98
UDR INC	902653104	UDR	23.52	58,800	1,111,656.80	1,382,976.00
VENTAS INC.	92276F100	VTR	52.48	4,200	186,189.88	220,415.98
VORNADO REALTY TRUST	929042109	VNO	83.33	700	55,226.48	58,330.99
REAL ESTATE INVESTMENT TRUST TOTAL				356,776	11,546,711.22	13,103,508.21
INTECH - 1000 TOTAL				19,196,283	530,622,670.42	611,324,020.68
Large Cap TOTAL				19,196,283	530,622,670.42	611,324,020.68

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6CH CHARTWELL - 2000 VALUE						
Instrument: COM COMMON STOCK						
ABOVENET INC	00374N107	ABVT	58.46	39,384	2,261,071.76	2,302,388.64
ACCURIDE CORP	00439T206	ACW	15.88	127,325	1,771,530.75	2,021,921.00
ALASKA COMMUNICATION	01167P101	ALSK	11.10	158,075	1,600,314.05	1,754,632.50
AMERICAN EQUITY INVESTMENT	025676206	AEL	12.55	216,475	2,586,324.91	2,716,761.25
AMERIGROUP CORPORATION	03073T102	AGP	43.92	71,050	1,906,416.12	3,120,516.00
ANIXTER INTERNATIONAL INC.	035290105	AXE	59.73	33,750	1,215,710.97	2,015,887.50
ARCH CHEMICALS INC.	03937R102	ARJ	37.93	52,475	1,618,058.65	1,990,376.73
ARGO GROUP INTL HOLDINGS	G0464B107	AGII	37.45	52,400	2,345,283.54	1,962,380.00
ATWOOD OCEANICS	050095108	ATW	37.37	42,625	1,540,690.01	1,592,896.25
AVISTA CORP	05379B107	AVA	22.52	62,625	1,337,094.54	1,410,315.00
BANK OF THE OZARKS INC	063904106	OZRK	43.35	53,275	1,369,250.22	2,309,471.25
BARNES GROUP INC.	067806109	B	20.67	88,025	1,370,047.76	1,819,476.73
BENCHMARK ELECTRONICS INC	08160H101	BHE	18.16	115,075	2,388,373.78	2,089,761.99
BLACK HILLS CORP	092113109	BKH	30.00	45,350	1,605,982.95	1,360,500.00
BRISTOW GRP	110394103	BRS	47.35	68,700	2,486,230.29	3,252,945.00
CALLAWAY GOLF COMPANY	131193104	ELY	8.07	148,725	1,315,357.31	1,200,210.73
CATO CORP CL A	149205106	CATO	27.41	100,675	2,186,058.03	2,759,501.75
CHEMED CORP	16359R103	CHE	63.51	45,825	1,867,428.94	2,910,345.75
CLECO CORP.	12561W105	CNL	30.76	87,002	2,240,567.85	2,676,181.50
CONSOLIDATED GRAPHICS INC.	209341106	CGX	48.43	38,850	1,682,357.38	1,881,505.48
COOPER TIRE & RUBBER	216831107	CTB	23.58	79,150	1,114,821.17	1,866,357.00
CORPORATE EXECUTIVE BOARD	21988R102	EXBD	37.55	35,325	1,027,247.60	1,326,453.73
DIODES INC	254543101	DIOD	26.99	103,925	1,885,964.51	2,804,935.75
EL PASO ELECTRIC COMPANY	283677854	EE	27.53	68,150	1,371,643.91	1,876,169.48
EMULEX CORP	292475209	ELX	11.66	121,975	1,632,649.29	1,422,228.48
ENPRO INDUSTRIES INC	29355X107	NPO	41.56	37,000	1,104,490.25	1,537,720.00
FAIRCHILD SEMICONDUTOR CORP	303726103	FCS	15.61	77,000	1,250,009.76	1,201,970.00
FLOWERS INDUSTRIES INC.	343498101	FLO	26.91	66,750	1,588,417.35	1,796,242.50
FRANKLIN ELEC INC	353514102	FELE	38.92	43,050	1,356,175.65	1,675,506.00
GATX CORP	361448103	GMT	35.28	54,225	1,854,857.79	1,913,058.00
HARLEYSVILLE GROUP INC	412824104	HGIC	36.74	23,100	750,890.93	848,694.00
HEIDRICK & STRUGGLES INTL	422819102	HSII	28.65	69,175	1,682,033.08	1,981,863.75
INTERLINE BRANDS INC	458743101	IBI	22.77	77,425	1,431,030.79	1,762,967.23
J2 GLOBAL COMMUNICAT	46626E205	JCOM	28.95	76,075	1,798,662.73	2,202,371.23

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6CH CHARTWELL - 2000 VALUE						
Instrument: COM COMMON STOCK						
JACK IN THE BOX INC.	466367109	JACK	21.13	81,050	1,879,626.75	1,712,586.50
KADANT INC	48282T104	KAI	23.57	47,375	933,309.47	1,116,628.75
KENNAMETAL INC	489170100	KMT	39.46	53,000	1,476,184.70	2,091,380.00
KINDRED HEALTHCARE I	494580103	KND	18.37	59,400	1,146,481.44	1,091,178.00
KOPPERS HOLDINGS INC	50060P106	KOP	35.78	52,725	1,641,793.50	1,886,500.50
LENDER PROCESSING SERVICES	52602E102	LPS	29.52	43,525	1,402,124.47	1,284,857.99
MATTHEWS INTL CORP	577128101	MATW	34.98	46,950	1,466,856.43	1,642,311.00
MENTOR GRAPHICS CORP.	587200106	MENT	12.00	131,350	1,560,134.68	1,576,200.00
MEREDITH CORPORATION	589433101	MDP	34.65	75,125	2,455,364.96	2,603,081.25
NORTHWESTERN CORP	668074305	NWE	28.83	67,675	1,847,144.13	1,951,070.25
OLD DOMINION FREIGHT LINE	679580100	ODFL	31.99	74,525	1,483,255.03	2,384,054.75
PLEXUS CORP	729132100	PLXS	30.94	107,625	2,354,192.32	3,329,917.50
PROGRESS SOFTWARE	743312100	PRGS	42.32	86,453	2,252,570.18	3,658,690.94
RLI CORP	749607107	RLI	52.57	29,100	1,204,512.65	1,529,787.00
SELECTIVE INSURANCE GROUP	816300107	SIGI	18.15	92,775	1,827,316.14	1,683,866.25
SIGNATURE BANK	82669G104	SBNY	50.00	76,875	2,323,482.40	3,843,750.00
SILGAN HOLDINGS INC	827048109	SLGN	35.81	62,200	1,757,102.25	2,227,382.00
SNAP-ON INC	833034101	SNA	56.58	39,250	1,466,535.99	2,220,765.00
TEXAS INDUSTRIES INC	882491103	TXI	45.78	27,200	1,399,728.59	1,245,216.00
TORO CO	891092108	TTC	61.64	39,025	1,434,630.32	2,405,501.00
TREEHOUSE FOODS INC	89469A104	THS	51.09	66,750	2,095,341.72	3,410,257.50
UNITED BANKSHARES INC.	909907107	UBSI	29.20	50,975	1,581,430.74	1,488,469.98
UNITED FIRE & CAS CO	910331107	UFCS	22.32	34,843	1,040,230.37	777,695.76
UNITED STATIONERS INC	913004107	USTR	63.81	22,225	990,819.30	1,418,177.24
US TREAS MONEY MARKET - 6CH	IT-CIP	IT-CIP	1.00	3,033,382	3,033,382.27	3,033,382.22
VALLEY NATL BANCORP	919794107	VLY	14.30	115,784	1,652,202.21	1,655,711.20
VALUECLICK INC.	92046N102	VCLK	16.03	115,175	1,425,940.04	1,846,255.25
<b>COMMON STOCK TOTAL</b>				7,312,348	101,674,737.67	122,479,186.03
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
AMERICAN CAMPUS COMMUNITIES	024835100	ACC	31.76	50,850	1,475,072.85	1,614,995.99
BIOMED REALTY TRUST	09063H107	BMR	18.65	78,225	1,505,342.55	1,458,896.25
HOME PROPERTIES OF NY INC.	437306103	HME	55.49	27,625	1,301,996.66	1,532,911.23
MID-AMERICAN APARTMENT	59522J103	MAA	63.49	25,465	1,354,313.53	1,616,772.84

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6CH CHARTWELL - 2000 VALUE						
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
PS BUSINESS PARKS INC/CA	69360J107	PSB	55.72	36,025	2,009,081.43	2,007,313.00
REAL ESTATE INVESTMENT TRUST TOTAL				218,190	7,645,807.02	8,230,889.31
CHARTWELL - 2000 VALUE TOTAL				7,530,538	109,320,544.69	130,710,075.34

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6DG NEUBERGER BERMAN - 2000 VALUE						
Instrument: COM COMMON STOCK						
ACCELRYX INC	00430U103	ACCL	8.30	179,200	1,322,138.79	1,487,360.00
ADVANCE AUTO PARTS INC	00751Y106	AAP	66.15	43,200	1,777,507.32	2,857,680.00
AEROVIRONMENT INC	008073108	AVAV	26.83	46,900	1,128,796.87	1,258,327.00
AFFYMETRIX INC	00826T108	AFFX	5.03	133,000	641,246.81	668,990.00
ALLIANCE SEMICONDUCTOR CORP	01877H100	ALSC	0.23	99,000	591,254.60	22,770.00
ARRIS GROUP INC.	04269Q100	ARRS	11.22	208,799	1,913,996.86	2,342,724.76
AVERY DENNISON	053611109	AVY	42.34	74,200	2,647,817.12	3,141,628.00
BECKMAN COULTER INC.	075811109	BEC	75.23	41,500	2,210,971.71	3,122,045.00
BRINKS COMPANY	109696104	BCO	26.88	61,100	1,411,307.47	1,642,368.00
BROADRIDGE FINANCIAL	11133T103	BR	21.93	84,100	1,589,086.14	1,844,313.00
BROCADE COMMUNICATIONS	111621306	BRCD	5.29	507,800	2,830,071.80	2,686,262.00
CADENCE DESIGN SYS INC	127387108	CDNS	8.26	225,100	1,567,111.58	1,859,326.00
CAMBREX CORP.	132011107	CBM	5.17	341,859	3,245,578.90	1,767,411.03
CARTERS INC	146229109	CRI	29.51	38,500	937,765.40	1,136,134.99
CELERA GROUP	15100E106	CRA	6.30	127,700	822,019.49	804,510.00
CERADYNE INC	156710105	CRDN	31.53	70,300	1,491,782.12	2,216,559.00
CHARLES RIVER LABORATORIES	159864107	CRL	35.54	76,300	2,286,557.12	2,711,701.99
CHEMED CORP	16359R103	CHE	63.51	23,100	903,212.66	1,467,080.98
CHEMTURA CORP	163893209	CHMT	15.98	97,000	1,465,691.95	1,550,060.00
CHICO'S FAS INC	168615102	CHS	12.03	63,200	745,314.59	760,296.00
CIENA CORP.	171779309	CIEN	21.05	83,100	1,022,728.26	1,749,255.00
CMS ENERGY CORP	125896100	CMS	18.60	61,700	662,797.64	1,147,619.99
COMVERSE TECHNOLOGY INC.	205862402	CMVT	7.26	156,500	2,104,411.14	1,136,190.00
CONSTELLATION BRANDS INC-A	21036P108	STZ	22.15	139,400	2,246,589.41	3,087,709.99
CONVERGYS CORPORATION	212485106	CVG	13.17	124,440	1,521,526.07	1,638,874.80
COOPER COMPANIES INC.	216648402	COO	56.34	27,600	1,013,819.09	1,554,983.99
CORELOGIC INC	21871D103	CLGX	18.52	126,400	2,099,415.00	2,340,928.00
CORINTHIAN COLLEGES INC	218868107	COCO	5.21	219,300	2,206,945.79	1,142,553.00
COVANTA HOLDING CORP.	22282E102	CVA	17.19	122,300	2,109,769.97	2,102,337.00
CROWN HOLDINGS INC	228368106	CCK	33.38	91,800	1,923,428.30	3,064,283.99
CTS CORP.	126501105	CTS	11.06	126,060	1,169,422.41	1,394,223.58
CYTEC INDUSTRIES	232820100	CYT	53.06	29,000	1,385,806.60	1,538,740.00
DANAOS CORP	Y1968P105	DAC	3.74	249,518	1,743,306.93	933,197.32
DIEBOLD INC	253651103	DBD	32.05	44,400	1,230,628.96	1,423,020.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6DG NEUBERGER BERMAN - 2000 VALUE						
Instrument: COM COMMON STOCK						
DIGITAL RIVER INC	25388B104	DRIV	34.42	45,300	1,331,093.70	1,559,226.00
DRESSER-RAND GROUP INC	261608103	DRC	42.59	57,800	1,534,709.32	2,461,702.00
DST SYSTEMS INC	233326107	DST	44.35	56,100	2,442,545.50	2,488,035.00
ESCO TECHNOLOGIES INC	296315104	ESE	37.84	28,200	937,284.65	1,067,088.00
FAIR ISAAC INC.	303250104	FICO	23.37	70,900	1,483,440.27	1,656,932.99
FIRST NIAGARA FINL G	33582V108	FNFG	13.98	115,800	1,457,946.24	1,618,884.00
FTI CONSULTING INC	302941109	FCN	37.28	44,800	1,698,015.24	1,670,144.00
GENOPTIX INC	37243V100	GDX	19.02	46,523	757,930.38	884,867.46
GLOBAL INDUSTRIES LTD.	379336100	GLBL	6.93	170,300	1,466,254.22	1,180,179.00
GRANITE CONSTRUCTION INC	387328107	GVA	27.43	19,600	579,422.96	537,628.00
HARRY WINSTON DIAMOND CORP	41587B100	HWD	11.70	90,700	732,667.79	1,061,190.00
HUBBELL INC	443510201	HUB.B	60.13	44,400	2,077,835.52	2,669,772.00
HUNTINGTON BANCSHARES	446150104	HBAN	6.87	238,900	1,538,933.29	1,641,243.00
IKANOS COMMUNICATIONS INC	45173E105	IKAN	1.34	204,300	1,043,944.15	273,762.00
INFINERA CORP	45667G103	INFN	10.33	150,900	1,318,121.46	1,558,797.00
INTERMAC, INC	458786100	IN	12.66	83,800	999,523.80	1,060,908.00
INTERSIL HOLDINGS CORP	46069S109	ISIL	15.27	131,300	1,739,084.66	2,004,951.00
ION GEOPHYSICAL CORP	462044108	IO	8.48	270,300	1,645,866.36	2,292,143.98
KBR INC	48242W106	KBR	30.47	74,500	1,680,559.40	2,270,015.00
KEYNOTE SYSTEMS INC	493308100	KEYN	14.62	107,400	1,124,650.12	1,570,188.00
LENDER PROCESSING SERVICES	52602E102	LPS	29.52	69,200	1,982,929.98	2,042,784.00
MANITOWOC COMPANY INC.	563571108	MTW	13.11	120,300	1,394,582.68	1,577,133.00
MEMC ELECTR MATLS IN	552715104	WFR	11.26	142,300	1,930,545.18	1,602,298.00
MERCURY COMPUTER SYSTEMS	589378108	MRCY	18.38	73,300	780,436.63	1,347,254.00
NAVISTAR INTL. CORP.	63934E108	NAV	57.91	52,300	1,865,017.99	3,028,693.00
OFFICEMAX INC	67622P101	OMX	17.70	143,100	1,436,124.41	2,532,869.99
OGE ENERGY CORP	670837103	OGE	45.54	27,500	982,698.89	1,252,350.00
ORMAT TECHNOLOGIES INC	686688102	ORA	29.58	30,900	1,017,859.66	914,022.00
PALL CORPORATION	696429307	PLL	49.58	55,600	1,765,992.13	2,756,648.00
PEP BOYS MM & J	713278109	PBY	13.43	90,800	424,508.68	1,219,443.98
RYDER SYS. INC.	783549108	R	52.64	56,400	1,803,036.75	2,968,896.00
SCIENTIFIC GAMES COR	80874P109	SGMS	9.96	220,000	2,601,282.91	2,191,200.00
SEACHANGE INTERNATIONAL	811699107	SEAC	8.55	160,000	1,206,537.38	1,368,000.00
SEALED AIR CORP.	81211K100	SEE	25.45	113,070	2,432,531.57	2,877,631.50

Group: DOMESTIC EQUITIES - External

Portfolio: 6DG NEUBERGER BERMAN - 2000 VALUE

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6DG						
Instrument: COM						
NEUBERGER BERMAN - 2000 VALUE						
COMMON STOCK						
SEASpan Corp	Y75638109	SSW	12.42	57,900	650,042.99	719,118.00
Sierra Wireless Inc	826516106	SWIR	14.92	102,800	923,337.88	1,533,776.00
SLM Corp	78442P106	SLM	12.59	204,300	1,935,108.92	2,572,137.00
Southern Union Company	844030106	SUG	24.07	80,700	1,722,206.42	1,942,449.00
Sterling Bancshares Inc	858907108	SBIB	7.02	239,200	1,346,845.10	1,679,184.00
TCF Financial Corp	872275102	TCB	14.81	101,900	1,572,715.49	1,509,139.00
TEKELEC	879101103	TKLC	11.91	129,500	1,818,228.21	1,542,345.00
Teledyne Technologies Inc	879360105	TDY	43.97	43,200	1,253,971.34	1,899,504.00
Tetra Technologies Inc.	88162F105	TTI	11.87	227,900	2,479,428.59	2,705,172.96
Texas Capital Bancshares	88224Q107	TCBI	21.27	74,700	1,306,257.10	1,588,869.00
Textron Inc.	883203101	TXT	23.64	134,500	1,410,972.77	3,179,580.00
Tibco Software Inc	88632Q103	TIBX	19.71	72,400	508,416.56	1,427,003.99
Ultratech Inc	904034105	UTEK	19.88	96,400	1,564,390.42	1,916,432.00
UMPQUA Hldgs Corp	904214103	UMPQ	12.18	122,200	1,600,594.33	1,488,395.99
US Treas Money Market - 6DG	IT-DAV	IT-DAV	1.00	1,582,847	1,582,847.34	1,582,847.26
Verigy Ltd	Y93691106	VRGY	13.02	99,000	938,135.70	1,288,979.97
Verint Sys Inc	92343X100	VRNT	31.70	112,400	3,265,005.14	3,563,080.00
Warner Music Group Corp	934550104	WMG	5.63	235,600	2,968,488.24	1,326,428.00
Zoran Corp	98975F101	ZRAN	8.80	186,500	2,074,572.93	1,641,200.00
COMMON STOCK TOTAL				11,453,916	134,105,304.21	153,913,985.48
NEUBERGER BERMAN - 2000 VALUE TOTAL				11,453,916	134,105,304.21	153,913,985.48

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6EA EAGLE ASSET - 2000 CORE						
Instrument: COM COMMON STOCK						
ACACIA	003881307	ACTG	25.94	59,970	783,701.25	1,555,621.77
ACI WORLDWIDE INC	004498101	ACIW	26.87	46,494	1,158,993.86	1,249,293.78
ALLIED WORLD ASSURANCE HOLD	H01531104	AWH	59.44	31,844	1,745,839.58	1,892,807.31
AMERICAN MEDICAL SYS HLDINGS	02744M108	AMMD	18.86	63,051	1,127,840.26	1,189,141.82
ANAREN INC.	032744104	ANEN	20.85	90,736	1,395,037.26	1,891,845.60
APAC CUSTOMER SERVIC	00185E106	APAC	6.07	124,442	719,811.77	755,362.94
APOGEE ENTERPRISES INC.	037598109	APOG	13.47	60,626	765,978.41	816,632.10
APPROACH RESOURCES INC	03834A103	AREX	23.10	31,259	677,018.79	722,082.90
ASCENT MEDIA CORP-A	043632108	ASCMA	38.76	11,464	397,525.68	444,344.64
BIO RAD LABS INC	090572207	BIO	103.85	20,161	1,830,415.92	2,093,719.85
BRUKER CORP	116794108	BRKR	16.60	78,856	1,066,722.19	1,309,009.58
BUCKEYE TECHNOLOGIES INC.	118255108	BKI	21.01	65,615	807,139.41	1,378,571.10
CABOT CORP	127055101	CBT	37.65	26,197	997,866.64	986,317.05
CARDINAL FINANCIAL CORP	14149F109	CFNL	11.63	166,293	1,561,907.00	1,933,987.56
CARDTRONICS INC	14161H108	CATM	17.70	31,650	436,235.49	560,205.00
CATHAY GENERAL BANCORP	149150104	CATY	16.70	45,948	589,385.38	767,331.60
CHART INDUSTRIES INC	16115Q308	GTLS	33.78	37,469	836,909.30	1,265,702.78
COMPLETE PRODUCTION	20453E109	CPX	29.55	22,500	669,389.37	664,875.00
COOPER TIRE & RUBBER	216831107	CTB	23.58	83,825	1,793,448.46	1,976,593.50
DIODES INC	254543101	DIOD	26.99	37,977	883,036.23	1,024,999.23
DREAMWORKS ANIMATION	26153C103	DWA	29.47	49,163	1,639,160.74	1,448,833.56
EMCOR GROUP INC	29084Q100	EME	28.98	66,243	1,729,669.33	1,919,722.14
EMERGENT BIOSOLUTIONS INC	29089Q105	EBS	23.46	75,612	1,176,079.44	1,773,857.50
ENSIGN GROUP INC/THE	29358P101	ENSG	24.87	28,393	622,544.86	706,133.91
ENSTAR GROUP INC	G3075P101	ESGR	84.58	23,734	1,982,230.61	2,007,421.68
ESTERLINE TECHNOLOGIES CORP	297425100	ESL	68.59	25,039	1,419,959.58	1,717,424.99
EVERCORE PARTNERS INC-CL A	29977A105	EVR	34.00	49,069	1,420,436.97	1,668,345.96
FEI COMPANY	30241L109	FEIC	26.41	63,736	1,420,485.56	1,683,267.73
FINISAR CORPORATION	31787A507	FNSR	29.69	51,085	1,382,512.71	1,516,713.65
FIRST CTZNS BANCSHS	31946M103	FCNCA	189.05	8,772	1,448,451.48	1,658,346.56
FLOWERS INDUSTRIES INC.	343498101	FLO	26.91	42,059	1,043,009.80	1,131,807.69
FLUSHING FINL CORP	343873105	FFIC	14.00	10,377	120,737.13	145,277.91
FNB CORP	302520101	FNB	9.82	105,164	938,677.98	1,032,710.48
FOREST CITY ENTERPRI	345550107	FCE.A	16.69	95,498	1,266,885.91	1,593,861.62



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6EA EAGLE ASSET - 2000 CORE						
Instrument: COM COMMON STOCK						
FTI CONSULTING INC	302941109	FCN	37.28	40,060	1,603,514.61	1,493,436.80
GENERAL CABLE CORP	369300108	BGC	35.09	49,486	1,512,790.30	1,736,463.72
GRIFFON CORPORATION	398433102	GFF	12.74	53,891	680,925.54	686,571.29
GROUP 1 AUTOMOTIVE	398905109	GPI	41.76	16,332	504,496.90	682,024.25
HUBBELL INC	443510201	HUB.B	60.13	27,638	1,324,973.74	1,661,872.94
IAC/INTERACTIVE CORP	44919P508	IACI	28.70	42,388	1,180,857.62	1,216,535.60
ICON PLC - ADR	45103T107	ICLR	21.90	78,827	1,781,621.99	1,726,311.30
INTEGRA LIFESCIENCES	457985208	IART	47.30	27,583	1,309,256.91	1,304,675.90
INTERVAL LEISURE GROUP INC	46113M108	IILG	16.14	109,897	1,400,393.31	1,773,737.58
IPC THE HOSPITALIST CO	44984A105	IPCM	39.01	15,079	486,804.36	588,231.79
ITC HOLDINGS CORP	465685105	ITC	61.98	17,161	946,483.93	1,063,638.78
KVH INDUSTRIES INC	482738101	KVHI	11.95	89,317	1,260,007.75	1,067,338.15
LANDSTAR SYSTEM INC.	515098101	LSTR	40.94	31,652	1,250,148.34	1,295,832.88
LIBERTY MEDIA-STARZ SERIES A	53071M708	LSTZA	66.48	24,127	1,493,090.74	1,603,962.96
LINCOLN ELEC HLDGS I	533900106	LECO	65.27	14,106	912,384.61	920,698.62
LPL INVESTMENT HOLDINGS INC	50213H100	LPLA	36.37	18,660	604,145.20	678,664.19
LUFKIN INDUSTRIES INC	549764108	LUFK	62.39	16,195	779,870.21	1,010,406.01
MATTHEWS INTL CORP	577128101	MATW	34.98	29,747	1,050,982.73	1,040,549.96
MDC PARTNERS INC-A	552697104	MDCA	17.27	130,499	1,294,252.05	2,253,717.73
MEDNAX INC	58502B106	MD	67.29	31,806	1,804,050.67	2,140,225.74
MINERALS TECHNOLOGIES INC	603158106	MTX	65.41	19,444	1,168,359.18	1,271,832.04
MODINE MANUFACTURING CO	607828100	MOD	15.50	72,676	1,079,341.78	1,126,478.00
MONOTYPE IMAGING HOLDINGS	61022P100	TYPE	11.10	169,346	1,801,065.61	1,879,740.60
NATIONAL CINEMEDIA INC	635309107	NCMI	19.91	76,353	1,418,953.27	1,520,188.23
NETSCOUT SYS INC	64115T104	NTCT	23.01	45,255	991,210.46	1,041,317.50
NEUSTAR INC-CLASS A	64126X201	NSR	26.05	45,534	1,215,679.22	1,186,160.70
NORTHERN OIL AND GAS INC	665531109	NOG	27.21	31,208	399,679.13	849,169.62
NORTHWEST BANCSHARES INC	667340103	NWBI	11.76	55,879	654,624.90	657,137.00
OASIS PETROLEUM INC	674215108	OAS	27.12	45,565	777,456.20	1,235,722.78
OIL STS INTL INC	678026105	OIS	64.09	26,013	1,315,123.99	1,667,173.12
OPPENHEIMER HOLDINGS CL A	683797104	OPY	26.21	20,128	597,462.16	527,554.88
ORBOTECH LTD	2661784	ORBK	13.08	76,874	924,583.21	1,005,511.92
OSHKOSH CORPORATION	688239201	OSK	35.24	63,355	2,015,255.00	2,232,630.20
PHOTRONICS INC.	719405102	PLAB	5.91	208,671	1,069,146.70	1,233,245.61



## Monthly Market

**As Of 12/31/2010**

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6EA			EAGLE ASSET - 2000 CORE			
Instrument: COM			COMMON STOCK			
PICO HOLDINGS INC	693366205	PICO	31.80	20,161	685,502.55	641,119.80
PLANTRONICS INC.	727493108	PLT	37.22	46,457	1,477,274.08	1,729,129.54
PLEXUS CORP	729132100	PLXS	30.94	65,131	1,975,161.55	2,015,153.14
PROASSURANCE CORP	74267C106	PRA	60.60	22,697	1,218,362.42	1,375,438.20
PROGRESS SOFTWARE	743312100	PRGS	42.32	61,594	1,919,551.05	2,606,658.08
PROSPERITY BANCSHARE	743606105	PRSP	39.28	20,765	683,380.65	815,649.18
PSS WORLD MEDICAL INC.	69366A100	PSSI	22.60	42,605	921,444.70	962,873.00
QUEST SOFTWARE INC	74834T103	QSFT	27.74	101,849	1,648,799.67	2,825,291.25
QUESTAR CORP	748356102	STR	17.41	60,393	1,027,195.67	1,051,442.13
REGAL BELOIT	758750103	RBC	66.76	19,894	1,256,728.05	1,328,123.44
ROSETTA RESOURCES INC	777779307	ROSE	37.64	38,710	807,059.54	1,457,044.36
RUDDICK CORP.	781258108	RDK	36.84	36,806	1,216,854.06	1,355,933.04
SCHWEITZER-MAIDUIT INTL INC	808541106	SWM	62.92	21,021	1,315,565.39	1,322,641.32
SOLUTIA INC.	834376501	SOA	23.08	95,990	1,436,292.05	2,215,449.17
SS&C TECHNOLOGIES HOLDINGS	78467J100	SSNC	20.51	32,131	517,302.22	659,006.81
STANCORP FINANCIAL GROUP	852891100	SFG	45.14	28,670	1,319,687.72	1,294,163.80
STEPAN CO	858586100	SCL	76.27	9,941	538,834.70	758,200.04
STONERIDGE INC	86183P102	SRI	15.79	41,388	683,810.49	653,516.52
TELEDYNE TECHNOLOGIES INC	879360105	TDY	43.97	2,828	106,803.57	124,347.12
TESCO CORP	88157K101	TESO	15.88	102,550	1,234,473.19	1,628,494.00
THOR INDUSTRIES INC	885160101	THO	33.96	42,017	1,305,315.11	1,426,897.30
TREEHOUSE FOODS INC	89469A104	THS	51.09	18,505	826,772.29	945,420.44
TTM TECHNOLOGIES	87305R109	TTMI	14.91	133,697	1,281,439.67	1,993,422.27
UGI CORP	902681105	UGI	31.58	54,892	1,352,224.27	1,733,489.35
UNITED RENTALS INCORPORATED	911363109	URI	22.75	30,047	502,213.21	683,569.22
US TREAS MONEY MARKET - 6EA	IT-EAG	IT-EAG	1.00	1,617,819	1,617,818.75	1,617,818.69
WESTFIELD FINANCIAL	96008P104	WFD	9.25	43,442	380,225.48	401,838.50
WILEY JOHN & SONS IN	968223206	JW.A	45.24	48,011	1,857,175.23	2,172,017.61
WOLVERINE WORLD WIDE	978097103	WWW	31.88	70,638	1,700,739.00	2,251,939.40
WRIGHT EXPRESS CORP	98233Q105	WXS	46.00	39,090	1,200,036.45	1,798,140.00
COMMON STOCK TOTAL				6,620,812	110,478,079.45	129,705,155.60
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
ASSOCIATED ESTATES	045604105	AEC	15.29	90,419	1,272,739.48	1,382,506.49

**Group:** DOMESTIC EQUITIES - External

Portfolio: 6EA EAGLE ASSET - 2000 CORE

# Monthly Market

As Of 12/31/2010

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6EA EAGLE ASSET - 2000 CORE						
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
EASTGROUP PROPERTY INC	277276101	EGP	42.32	26,242	1,050,607.64	1,110,561.40
HERSHA HOSPITALITY TRUST	427825104	HT	6.60	107,410	543,406.14	708,905.91
MACK-CALI RE CORP.	554489104	CLI	33.06	41,025	1,337,726.21	1,356,286.50
REAL ESTATE INVESTMENT TRUST TOTAL				265,096	4,204,479.47	4,558,260.30
EAGLE ASSET - 2000 CORE TOTAL				6,885,908	114,682,558.92	134,263,415.90

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6FC FULLER THALER - 2000 CORE						
Instrument: COM COMMON STOCK						
ACI WORLDWIDE INC	004498101	ACIW	26.87	32,300	781,561.15	867,901.00
ACME PACKET INC	004764106	APKT	53.16	57,100	789,020.11	3,035,436.00
ADTRAN INC.	00738A106	ADTN	36.21	34,600	851,790.73	1,252,866.00
ALIGN TECHNOLOGY INC	016255101	ALGN	19.54	57,500	1,014,774.05	1,123,550.00
ALLEGHENY ENERGY INC.	017361106	AYE	24.24	26,000	554,845.22	630,240.00
ANN TAYLOR STORES CORP	036115103	ANN	27.39	48,600	1,256,463.40	1,331,154.00
ANWORTH MORTGAGE ASS	037347101	ANH	7.00	120,600	813,036.82	844,200.00
APOLLO INVESTMENT CORP	03761U106	AINV	11.07	102,200	909,020.70	1,131,354.00
APPLIED MICRO CIRCUITS CORP	03822W406	AMCC	10.68	131,900	1,525,525.94	1,408,692.00
ARTHROCARE CORP	043136100	ARTC	31.06	29,900	797,966.60	928,694.00
ATMEL CORP	049513104	ATML	12.32	140,600	859,649.37	1,732,192.00
BANNER CORP	06652V109	BANR	2.32	301,300	608,975.37	699,016.00
BE AEROSPACE INC.	073302101	BEAV	37.03	13,300	178,648.60	492,499.00
BJ'S RESTAURANTS INC	09180C106	BJRI	35.43	25,400	842,594.54	899,922.00
BOSTON PRIVATE FINL HOLDING	101119105	BPFH	6.55	103,700	563,400.10	679,235.00
BRINKS COMPANY	109696104	BCO	26.88	22,869	532,396.41	614,718.72
BROADRIDGE FINANCIAL	11133T103	BR	21.93	59,700	1,147,625.05	1,309,220.99
CAREER EDUCATION CORP	141665109	CECO	20.73	37,200	743,774.63	771,156.00
CEC ENTERTAINMENT, INC.	125137109	CEC	38.83	32,762	958,621.58	1,272,148.46
CELANESE CORP-SERIES A	150870103	CE	41.17	34,200	715,759.68	1,408,013.97
CHIKUITA BRANDS	170032809	CQB	14.02	77,300	608,628.18	1,083,745.98
CITY HLDG CO	177835105	CHCO	36.23	19,500	598,042.58	706,485.00
CNO FINANCIAL GROUP INC	12621E103	CNO	6.78	159,800	942,587.19	1,083,444.00
COGNEX CORP.	192422103	CGNX	29.42	35,200	1,034,629.92	1,035,584.00
COHERENT INC.	192479103	COHR	45.14	33,900	1,013,847.26	1,530,246.00
COINSTAR INC	19259P300	CSTR	56.44	24,700	1,200,964.20	1,394,068.00
COLUMBIA SPORTSWEAR CO	198516106	COLM	60.30	12,100	503,522.68	729,630.00
COMMERCIAL METALS CO.	201723103	CMC	16.59	67,000	843,469.54	1,111,530.00
COMPELLENT TECHNOLOGIES INC	20452A108	CML	27.59	43,700	1,016,350.68	1,205,682.99
COMPLETE PRODUCTION	20453E109	CPX	29.55	43,900	838,800.89	1,297,245.00
COMPUWARE CORP	205638109	CPWR	11.67	119,800	1,201,833.60	1,398,066.00
CONVERGYS CORPORATION	212485106	CVG	13.17	127,400	1,489,646.51	1,677,857.99
COVANTA HOLDING CORP.	22282E102	CVA	17.19	18,200	276,555.64	312,858.00
CROCS INC	227046109	CROX	17.12	102,800	1,078,530.73	1,759,936.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6FC FULLER THALER - 2000 CORE						
Instrument: COM COMMON STOCK						
CYPRESS SEMICONDUCTOR CORP	232806109	CY	18.58	77,900	1,023,467.81	1,447,382.00
DECKERS OUTDOOR CORP	243537107	DECK	79.74	26,700	1,071,606.28	2,129,058.00
DEL MONTE FOODS CO	24522P103	DLM	18.80	37,300	351,034.49	701,240.00
DPL INC	233293109	DPL	25.71	27,900	762,830.83	717,309.00
DREAMWORKS ANIMATION	26153C103	DWA	29.47	27,900	775,228.15	822,213.00
DSW INC-CLASS A	23334L102	DSW	39.10	24,500	892,765.63	957,950.00
DYCOM INDUSTRIES INC.	267475101	DY	14.75	78,300	753,270.59	1,154,924.98
EMULEX CORP	292475209	ELX	11.66	111,600	1,302,999.28	1,301,256.00
ENERGYSOLUTIONS INC	292756202	ES	5.57	176,300	1,284,471.71	981,990.98
ENERSYS	29275Y102	ENS	32.12	30,700	506,997.18	986,084.00
FAIR ISAAC INC.	303250104	FICO	23.37	16,700	542,228.33	390,279.00
FINISAR CORPORATION	31787A507	FNSR	29.69	53,800	839,902.37	1,597,322.00
FIRST CALIF FINL GROUP INC	319395109	FCAL	2.80	113,100	282,750.00	316,680.00
FIRST HORIZON NATIONAL	320517105	FHN	11.78	47,086	412,535.94	554,674.31
FIRST NIAGARA FINL G	33582V108	FNFG	13.98	9,432	274,925.48	131,859.36
FORTINET INC	34959E109	FTNT	32.35	39,300	1,126,918.81	1,271,355.00
FOSSIL INC.	349882100	FOSL	70.48	19,100	867,786.05	1,346,168.00
GARTNER INC-CL A	366651107	IT	33.20	13,100	223,499.06	434,920.00
GT SOLAR INTL INC	3623E0209	SOLR	9.12	109,800	851,031.34	1,001,376.00
HARMONIC INC.	413160102	HLIT	8.57	135,000	935,749.14	1,156,950.00
HEALTH MGMT ASSOCIATES CL A	421933102	HMA	9.54	79,700	428,440.35	760,338.00
HEALTH NET INC	42222G108	HNT	27.29	37,800	775,130.45	1,031,562.00
IAC/INTERACTIVE CORP	44919P508	IACI	28.70	43,300	1,210,742.27	1,242,710.00
INTERNATIONAL RECTIFIER CORP	460254105	IRF	29.69	45,400	1,271,371.78	1,347,926.00
INVESTMENT TECHNOLOGY	46145F105	ITG	16.37	75,000	1,471,696.18	1,227,750.00
INVESTORS BANCORP INC	46146P102	ISBC	13.12	75,100	625,838.94	985,312.00
ITRON INC.	465741106	ITRI	55.45	13,700	868,701.93	759,665.00
IXIA	45071R109	XXIA	16.78	56,700	949,754.91	951,426.00
JO-ANN STORES INC	47758P307	JAS	60.22	23,400	1,079,833.04	1,409,148.00
KNIGHT CAPITAL GROUP INC	499005106	KCG	13.79	70,800	1,020,199.68	976,332.00
LAWSON SOFTWARE	52078P102	LWSN	9.25	86,300	674,567.23	798,275.00
MADDEN STEVEN LTD	556269108	SHOO	41.72	21,500	853,351.65	896,980.00
MARSHALL & ILSLEY CORP	571837103	MI	6.92	111,700	701,662.42	772,963.96
MCMORAN EXPLORATION CO	582411104	MMR	17.14	54,500	407,860.78	934,130.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6FC FULLER THALER - 2000 CORE						
Instrument: COM COMMON STOCK						
MERCANTILE BANK CORP	587376104	MBWM	8.11	33,869	826,336.15	274,677.59
MFA FINANCIAL INC.	55272X102	MFA	8.16	140,300	1,005,943.24	1,144,848.00
MONSTER WORLDWIDE INC	611742107	MWW	23.63	66,400	1,217,363.72	1,569,032.00
MTS SYS CORP	553777103	MTSC	37.46	19,600	551,564.81	734,216.00
NARA BANCORP INC	63080P105	NARA	9.82	102,500	811,251.09	1,006,550.00
NATIONAL PENN BANCSH	637138108	NPBC	8.03	58,433	694,951.76	469,216.99
NETGEAR INC	64111Q104	NTGR	33.68	44,100	1,042,250.25	1,485,288.00
NETLOGIC MICROSYSTEMS INC	64118B100	NETL	31.41	34,500	586,019.68	1,083,645.00
OFFICEMAX INC	67622P101	OMX	17.70	68,700	1,177,402.83	1,215,990.00
OPTIONSXPRESS HOLDINGS INC	684010101	OXPS	15.67	25,700	368,922.72	402,719.00
PAR PHARMACEUTICAL COS INC	69888P106	PRX	38.51	22,100	352,681.77	851,071.00
PARK NATL CORP	700658107	PRK	72.67	7,050	698,414.88	512,323.50
PEBBLEBROOK HOTEL TRUST	70509V100	PEB	20.32	52,900	1,042,771.09	1,074,928.00
PHARMERICA CORP	71714F104	PMC	11.45	64,800	739,037.56	741,960.00
PIEDMONT NATURAL GAS CO INC	720186105	PNY	27.96	36,100	869,079.60	1,009,356.00
PIER 1 IMPORTS INC/DEL	720279108	PIR	10.50	106,600	816,213.85	1,119,300.00
PINNACLE ENTERTAINMENT, INC.	723456109	PNK	14.02	85,300	1,189,683.93	1,195,906.00
PIONEER DRILLING COMPANY	723655106	PDC	8.81	67,600	384,369.26	595,556.00
POWER ONE INC.	73930R102	PWER	10.20	69,700	845,461.48	710,940.00
PRESIDENTIAL LIFE	740884101	PLFE	9.93	41,200	496,327.19	409,116.00
PRESTIGE BRANDS HOLDINGS INC	74112D101	PBH	11.95	71,200	520,155.03	850,839.99
PRIVATEBANCORP INC	742962103	PVTB	14.38	73,500	898,167.06	1,056,930.00
RENT-A-CENTER INC	76009N100	RCII	32.28	44,700	784,461.56	1,442,916.00
RF MICRO-DEVICES	749941100	RFMD	7.35	162,700	1,187,819.88	1,195,845.00
ROVI CORP	779376102	ROVI	62.01	24,700	695,142.50	1,531,647.00
RSC HOLDINGS INC	74972L102	RRR	9.74	84,200	642,702.20	820,108.00
RTI INTERNATIONAL METALS	74973W107	RTI	26.98	24,800	522,063.57	669,104.00
SANDERSON FARMS INC	800013104	SAFM	39.15	14,300	467,985.81	559,845.00
SEACOR SMIT INC.	811904101	CKH	101.09	2,414	137,595.18	244,031.26
SHUFFLE MASTER INC	825549108	SHFL	11.45	57,200	277,438.48	654,940.00
SIRONA DENTAL SYSTEMS INC.	82966C103	SIRO	41.78	24,400	872,111.33	1,019,432.00
SNYDERS-LANCE INC	833551104	LNCE	23.44	42,600	977,211.14	998,544.00
SOUTHERN UNION COMPANY	844030106	SUG	24.07	23,857	425,055.25	574,237.99
STARWOOD PROPERTY TRUST INC	85571B105	STWD	21.48	60,900	1,150,338.55	1,308,132.00



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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6FC			FULLER THALER - 2000 CORE			
Instrument: COM			COMMON STOCK			
STEC INC.	784774101	STEC	17.65	54,700	822,180.63	965,455.00
STERIS CORP	859152100	STE	36.46	11,800	306,819.01	430,228.00
SYKES ENTERPRISES	871237103	SYKE	20.26	38,000	461,021.49	769,879.96
SYMETRA FINANCIAL CORP	87151Q106	SYA	13.70	83,600	896,167.34	1,145,320.00
TAKE-TWO INTERACTIVE	874054109	TTWO	12.24	97,000	1,103,320.94	1,187,280.00
TEMPUR-PEDIC INTERNATIONAL	88023U101	TPX	40.06	33,900	1,149,157.49	1,358,034.00
TEREX CORP	880779103	TEX	31.04	44,000	647,443.25	1,365,759.97
TESORO CORP	881609101	TSO	18.54	43,000	650,361.50	797,220.00
TETRA TECHNOLOGIES INC.	88162F105	TTI	11.87	86,300	558,203.23	1,024,381.00
THE BANCORP INC	05969A105	TBBK	10.17	82,694	714,820.41	840,997.95
TIBCO SOFTWARE INC	88632Q103	TIBX	19.71	86,500	1,099,008.45	1,704,915.00
TRACTOR SUPPLY COMPANY	892356106	TSCO	48.49	26,800	890,268.62	1,299,532.00
TRIUMPH GROUP INC	896818101	TGI	89.41	14,300	1,271,178.50	1,278,563.00
ULTA SALON COSMETICS &	90384S303	ULTA	34.00	48,800	716,147.33	1,659,200.00
UNISOURCE ENERGY CORP	909205106	UNS	35.84	27,400	845,573.13	982,016.00
UNITED RENTALS INCORPORATED	911363109	URI	22.75	30,100	133,482.31	684,775.00
US AIRWAYS GROUP INC	90341W108	LCC	10.01	108,700	1,113,627.20	1,088,087.00
US TREAS MONEY MARKET - 6FC	IT-FUL6	IT-FUL6	1.00	4,401,066	4,401,066.01	4,401,066.00
VALUECLICK INC.	92046N102	VCLK	16.03	27,400	270,384.76	439,222.00
VIROPHARMA INC	928241108	VPHM	17.32	38,300	232,981.79	663,356.00
WENDY'S/ARBY'S GROUP INC	950587105	WEN	4.62	176,925	863,592.60	817,393.50
WILLIAMS-SONOMA INC	969904101	WSM	35.69	42,800	1,155,932.80	1,527,532.00
WYNDHAM WORLDWIDE CORP	98310W108	WYN	29.96	27,000	227,746.62	808,920.00
ZUMIEZ INC.	989817101	ZUMZ	26.87	41,500	1,181,595.85	1,115,105.00
COMMON STOCK TOTAL				11,798,957	103,500,385.39	131,141,527.39
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
APOLLO COMMERCIAL REAL	03762U105	ARI	16.35	37,502	613,196.30	613,157.70
CAPLEASE INC.	140288101	LSE	5.82	106,200	813,522.07	618,084.00
CHATHAM LODGING TRUST	16208T102	CLDT	17.25	66,600	1,227,672.22	1,148,849.96
COLONY FINANCIAL INC	19624R106	CLNY	20.02	47,600	932,887.55	952,952.00
FRANKLIN STREET PPTYS CO	35471R106	FSP	14.25	67,700	994,983.35	964,725.00
INLAND REAL ESTATE CORP	457461200	IRC	8.80	56,100	629,315.84	493,680.00
REAL ESTATE INVESTMENT TRUST TOTAL				381,702	5,211,577.33	4,791,448.66
Group: DOMESTIC EQUITIES - External	Portfolio: 6FC	FULLER THALER - 2000 CORE				

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
FULLER THALER - 2000 CORE TOTAL				12,180,659	108,711,962.72	135,932,976.05



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6FT FULLER & THALER - 2000 MICROCAP						
Instrument: COM COMMON STOCK						
ADPT CORP	00101B103	ADPT	2.93	158,100	391,124.44	463,233.00
AKORN INC	009728106	AKRX	6.07	178,100	540,316.61	1,081,066.98
ANADIGICS INC	032515108	ANAD	6.93	144,600	889,044.30	1,002,078.00
ANGIODYNAMICS INC	03475V101	ANGO	15.37	33,000	434,104.43	507,210.00
ARUBA NETWORKS INC	043176106	ARUN	20.88	47,100	306,244.46	983,448.00
ATHERSYS INC	04744L106	ATHX	2.47	92,400	308,077.57	228,228.00
AVISTAR COMMUNICATIONS CORP	05379X208	AVSR	0.47	372,300	712,954.50	174,981.00
AXT INC.	00246W103	AXTI	10.44	111,900	932,832.97	1,168,236.00
BALLANTYNE STRONG INC	058516105	BTN	7.77	59,330	495,870.64	460,994.04
BROADSOFT INC	11133B409	BSFT	23.88	62,400	895,351.18	1,490,112.00
BRONCO DRILLING CO INC	112211107	BRNC	8.00	46,907	310,924.70	375,256.00
BUILD-A-BEAR WORKSHOP INC	120076104	BBW	7.64	68,900	639,278.57	526,396.00
CACHE INC	127150308	CACH	4.44	105,000	590,340.06	466,200.00
CALAMP CORP.	128126109	CAMP	3.14	162,600	494,266.22	510,564.00
CARDIOVASCULAR SYSTEMS INC	141619106	CSII	11.67	34,000	157,213.29	396,780.00
CELLEX THERAPEUTICS INC	15117B103	CLDX	4.12	69,900	313,291.94	287,988.00
CHARLES & COLVARD LTD	159765106	CTHR	3.02	192,000	233,005.97	579,840.00
CHIQUITA BRANDS	170032809	CQB	14.02	44,100	208,858.52	618,282.00
DDI CORP	233162502	DDIC	11.76	46,200	257,110.60	543,311.98
EMCORE CORP	290846104	EMKR	1.08	289,300	328,130.98	312,443.99
ENTROPIC COMMUNICATIONS INC	29384R105	ENTR	12.08	82,700	201,889.68	999,016.00
EXELIXIS INC	30161Q104	EXEL	8.21	130,200	485,165.82	1,068,941.95
FIBERTOWER CORP	31567R209	FTWR	4.46	124,700	509,998.27	556,161.97
FUEL TECH INC	359523107	FTEK	9.71	84,100	516,264.07	816,610.97
GEEKNET INC	36846Q203	GKNT	24.99	27,509	592,745.79	687,449.83
GENERAL MOLY INC	370373102	GMO	6.48	160,800	646,118.98	1,041,984.00
G-III APPAREL GROUP LTD	36237H101	GIII	35.15	33,507	662,714.65	1,177,771.05
GLOBAL TRAFFIC NETWORK INC	37947B103	GNET	9.25	76,500	626,301.68	707,625.00
GORDMANS STORES INC	38269P100	GMAN	16.76	61,300	1,062,885.75	1,027,388.00
HERCULES TECHNOLOGY	427096508	HTGC	10.36	59,900	272,622.84	620,564.00
HOOPER HOLMES INC	439104100	HH	0.71	39,300	34,723.00	27,706.50
HYPERCOM CORP	44913M105	HYC	8.37	147,100	952,074.10	1,231,227.00
IMMERSION CORPORATION	452521107	IMMR	6.71	56,000	913,306.55	375,760.00
INTERCLICK INC	458483203	ICLK	5.37	106,300	633,668.54	570,831.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6FT FULLER & THALER - 2000 MICROCAP						
Instrument: COM COMMON STOCK						
IPASS INC	46261V108	IPAS	1.25	246,050	296,958.12	307,562.50
KEMET CORP.	488360207	KEM	14.58	53,408	203,897.98	778,688.64
KENNETH COLE PRODUCTIONS	193294105	KCP	12.49	39,300	478,840.97	490,857.00
KIT DIGITAL INC	482470200	KITD	16.04	48,000	527,565.80	769,919.99
KRATOS DEFENSE & SECURITY	50077B207	KTOS	13.17	61,900	445,680.00	815,223.00
KRISPY KREME DOUGHNUTS INC	501014104	KKD	6.98	185,500	819,591.77	1,294,789.96
K-SWISS INC CL-A	482686102	KSWS	12.47	47,500	585,321.35	592,324.99
LEAPFROG ENTERPRISES INC	52186N106	LF	5.55	148,300	918,977.41	823,065.00
LOCAL.COM CORP	53954R105	LOCM	6.49	128,300	607,532.16	832,667.00
LUBYS INC.	549282101	LUB	6.27	71,000	271,738.17	445,169.94
MADDEN STEVEN LTD	556269108	SHOO	41.72	29,000	624,660.85	1,209,880.00
MAGNETEK INC	559424106	MAG	1.35	145,800	242,233.23	196,829.98
MAGNUM HUNTER RESOURCES	55973B102	MHR	7.20	94,215	297,397.40	678,348.00
MATTSON TECHNOLOGY INC	577223100	MTSN	3.00	131,804	625,367.04	395,412.00
MCG CAPITAL CORP	58047P107	MCGC	6.97	135,700	463,359.84	945,829.00
MIPS TECHNOLOGIES IN	604567107	MIPS	15.16	126,800	801,146.97	1,922,287.99
MOSYS INC.	619718109	MOSY	5.69	155,800	299,915.00	886,502.00
MRV COMMUNICATIONS I	553477100	MRVC	1.79	183,600	320,634.00	328,644.00
MVC CAPITAL INC	553829102	MVC	14.60	26,000	241,695.16	379,600.00
MYREXIS INC	62856H107	MYRX	4.16	142,800	551,208.00	594,048.00
NEWPORT CORP	651824104	NEWP	17.37	65,600	841,242.89	1,139,471.99
NOVATEL WIRELESS INC	66987M604	NVTL	9.55	86,200	906,844.69	823,210.00
ODYSSEY MARINE EXPLORATION	676118102	OMEX	2.78	259,800	340,792.33	722,243.99
OPENWAVE SYS INC	683718308	OPWV	2.12	259,300	137,023.60	549,716.00
OPLINK COMMUNICATION	68375Q403	OPLK	18.47	33,400	652,037.29	616,898.00
PACIFIC SUNWEAR OF CALIFORNIA	694873100	PSUN	5.42	150,600	213,004.78	816,252.00
PDI INC	69329V100	PDII	10.54	47,000	226,365.48	495,380.00
PEP BOYS MM & J	713278109	PBY	13.43	82,600	304,399.15	1,109,318.00
PERRY ELLIS INTERNATIONAL	288853104	PERY	27.47	49,700	444,453.05	1,365,259.00
PHARMACYCLICS INC	716933106	PCYC	6.08	177,353	295,517.12	1,078,306.24
PIER 1 IMPORTS INC/DEL	720279108	PIR	10.50	97,400	430,022.73	1,022,700.00
PIXELWORKS INC	72581M305	PXLW	3.50	120,900	584,493.52	423,150.00
POWER ONE INC.	73930R102	PWER	10.20	147,400	555,825.83	1,503,480.00
POWERSECURE INTERNATIONAL	73936N105	POWR	7.78	97,200	847,635.75	756,216.00

Group: DOMESTIC EQUITIES - External

Portfolio: 6FT FULLER & THALER - 2000 MICROCAP

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6FT FULLER & THALER - 2000 MICROCAP						
Instrument: COM COMMON STOCK						
PRG-SCHULTZ INTL INC	69357C503	PRGX	6.33	149,000	385,314.00	943,170.00
QUANTUM CORP	747906204	QTM	3.72	406,900	759,914.37	1,513,667.97
QUESTCOR PHARMACEUTICALS	74835Y101	QCOR	14.73	95,100	97,739.27	1,400,823.00
QUIDEL CORP	74838J101	QDEL	14.45	47,600	563,566.68	687,820.00
SELECT COMFORT CORP	81616X103	SCSS	9.13	97,900	712,345.69	893,827.00
SHUTTERFLY INC	82568P304	SFLY	35.03	40,100	730,023.44	1,404,703.00
SIGNATURE GROUP HOLDINGS INC	82670C100	SGGH	0.73	380,900	279,027.45	278,057.00
SILICON GRAPHICS	82706L108	SGI	9.03	86,400	780,849.02	780,192.00
SILICON IMAGE INC	82705T102	SIMG	7.35	197,300	835,108.66	1,450,154.97
SKILLED HEALTHCARE GROUP	83066R107	SKH	8.98	109,300	613,449.69	981,514.00
SMITH MICRO SOFTWARE INC	832154108	SMSI	15.74	65,700	961,898.89	1,034,118.00
SONIC SOLUTIONS	835460106	SNIC	15.00	136,800	165,101.03	2,052,000.00
THQ INC	872443403	THQI	6.06	143,900	531,255.88	872,034.00
TOWN SPORTS INTERNATIONAL	89214A102	CLUB	4.06	1,900	6,967.80	7,714.00
ULTRALIFE CORP	903899102	ULBI	6.61	123,200	471,374.36	814,352.00
UNIFI INC	904677200	UFI	16.93	47,733	415,303.58	808,119.69
US TREAS MONEY MARKET - 6FT	IT-FUL	IT-FUL	1.00	594,390	594,389.66	594,389.66
VALENCE TECHNOLOGY INC	918914102	VLNC	1.68	297,200	373,419.98	499,295.97
VALUEVISION MEDIA INC	92047K107	VVTV	6.11	286,900	1,106,263.46	1,752,959.00
VITESSE SEMICONDUCTOR CORP	928497304	VTSS	4.19	75,400	260,303.42	315,926.00
WABASH NATIONAL CORP	929566107	WNC	11.85	76,000	239,127.35	900,600.00
WARREN RESOURCES INC	93564A100	WRES	4.52	203,700	124,290.38	920,724.00
WET SEAL INC	961840105	WTSLA	3.70	190,200	657,191.15	703,740.00
<b>COMMON STOCK TOTAL</b>				11,236,806	45,616,426.31	71,804,837.73
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
DYNEX CAPITAL INC	26817Q506	DX	10.92	57,600	568,512.00	628,992.00
<b>REAL ESTATE INVESTMENT TRUST TOTAL</b>				57,600	568,512.00	628,992.00
<b>FULLER &amp; THALER - 2000 MICROCAP TOTAL</b>				11,294,406	46,184,938.31	72,433,829.73

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6LA LORD, ABBETT - 2000 VALUE						
Instrument: COM COMMON STOCK						
AAR CORPORATION	000361105	AIR	27.47	90,700	1,852,913.50	2,491,529.00
AEROPOSTALE INC	007865108	ARO	24.64	82,050	1,927,376.03	2,021,712.00
ALTERRA CAPITAL HOLDINGS LTD	G0229R108	ALTE	21.64	135,600	2,966,690.72	2,934,384.00
AMERICAN MEDICAL SYS HLDINGS	02744M108	AMMD	18.86	144,000	2,781,509.09	2,715,840.00
ANIXTER INTERNATIONAL INC.	035290105	AXE	59.73	63,773	2,986,775.99	3,809,161.29
APTAR GROUP INC.	038336103	ATR	47.57	30,518	901,911.49	1,451,741.26
ASCENA RETAIL GROUP INC	04351G101	ASNA	26.42	95,689	1,345,076.72	2,528,103.38
ATHEROS COMMUNICATIONS	04743P108	ATHR	35.92	65,500	1,945,447.79	2,352,760.00
ATLAS AIR WORLDWIDE HLDG	049164205	AAWW	55.83	59,400	1,508,913.49	3,316,302.00
BALDOR ELECTRIC	057741100	BEZ	63.04	6,010	182,234.42	378,870.40
BIG LOTS, INC.	089302103	BIG	30.46	74,200	1,595,092.95	2,260,132.00
BRISTOW GRP	110394103	BRS	47.35	68,601	2,703,722.45	3,248,257.35
CABOT CORP	127055101	CBT	37.65	173,600	4,295,736.64	6,536,040.00
CABOT MICROELECTRONICS	12709P103	CCMP	41.45	75,100	2,866,400.09	3,112,895.00
CENTENE CORP	15135B101	CNC	25.34	95,377	1,966,810.23	2,416,853.18
CHICAGO BRIDGE & IRON	167250109	CBI	32.90	165,200	2,166,067.51	5,435,080.00
CHILDREN'S PLACE	168905107	PLCE	49.64	55,400	1,380,472.53	2,750,056.00
CITY NATIONAL CORP	178566105	CYN	61.36	50,600	1,724,025.05	3,104,816.00
COHERENT INC.	192479103	COHR	45.14	68,400	2,102,869.53	3,087,576.00
COLUMBIA BANKING SYSTEM INC	197236102	COLB	21.06	130,116	2,232,468.37	2,740,242.96
COMMERCIAL METALS CO.	201723103	CMC	16.59	113,100	1,480,119.25	1,876,329.00
COMPASS MINERALS	20451N101	CMP	89.27	33,300	2,490,759.34	2,972,690.98
COOPER COMPANIES INC.	216648402	COO	56.34	38,300	1,160,301.29	2,157,821.99
CRACKER BARREL OLD COUNTRY	22410J106	CBRL	54.77	41,000	2,171,140.85	2,245,570.00
CULLEN/FROST BANKERS INC	229899109	CFR	61.12	21,400	831,344.29	1,307,968.00
CURTISS-WRIGHT CORP.	231561101	CW	33.20	74,122	2,539,434.82	2,460,850.40
CVB FINL CORP	126600105	CVBF	8.67	313,800	3,074,461.90	2,720,646.00
DANVERS BANCORP INC	236442109	DNBK	17.67	107,582	1,448,121.30	1,900,973.94
DIODES INC	254543101	DIOD	26.99	74,696	1,793,705.80	2,016,045.04
DOLE FOOD CO INC	256603101	DOLE	13.51	195,000	2,022,497.69	2,634,450.00
DONALDSON CO INC	257651109	DCI	58.28	24,800	654,017.37	1,445,344.00
ELSTER GROUP SE-ADR	290348101	ELT	16.90	81,600	1,275,255.05	1,379,040.00
EMCOR GROUP INC	29084Q100	EME	28.98	41,900	1,197,130.85	1,214,262.00
ENPRO INDUSTRIES INC	29355X107	NPO	41.56	47,500	950,938.53	1,974,100.00

Group: DOMESTIC EQUITIES - External

Portfolio: 6LA LORD, ABBETT - 2000 VALUE

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6LA LORD, ABBETT - 2000 VALUE						
Instrument: COM COMMON STOCK						
FERRO CORP	315405100	FOE	14.64	272,600	1,620,549.89	3,990,863.92
FIRST FINL BANCORP O	320209109	FFBC	18.48	134,800	2,313,650.78	2,491,104.00
FLEETCOR TECH INC	339041105	FLT	30.92	22,300	578,635.13	689,516.00
FOREST OIL CORP.	346091705	FST	37.97	50,300	838,013.31	1,909,891.00
FTI CONSULTING INC	302941109	FCN	37.28	65,200	2,695,882.73	2,430,656.00
GATX CORP	361448103	GMT	35.28	87,281	3,134,900.34	3,079,273.68
GAYLORD ENTMT CO	367905106	GET	35.94	55,662	1,295,110.59	2,000,492.28
GENESEE & WYO INC	371559105	GWR	52.95	47,506	1,280,212.91	2,515,442.70
GENTIVA HEALTH SERVICES	37247A102	GTIV	26.60	102,140	2,335,509.01	2,716,924.00
GRANITE CONSTRUCTION INC	387328107	GVA	27.43	84,553	2,674,565.02	2,319,288.77
GREATBATCH INC.	39153L106	GB	24.15	52,900	1,179,383.90	1,277,535.00
GREIF INC	397624107	GEF	61.90	44,041	1,587,325.47	2,726,137.90
HAEMONETICS CORP/MASS	405024100	HAE	63.18	40,700	2,365,865.10	2,571,426.00
HARSCO CORP	415864107	HSC	28.32	92,200	2,516,420.80	2,611,104.00
HEALTHSPRING INC	42224N101	HS	26.53	149,516	2,602,924.37	3,966,659.48
HEARTLAND EXPRESS INC.	422347104	HTLD	16.02	223,496	3,352,610.58	3,580,405.92
HENRY (JACK) & ASSOCIATES	426281101	JKHY	29.15	54,400	1,098,326.95	1,585,760.00
HERBALIFE LTD	G4412G101	HLF	68.37	17,500	612,542.44	1,196,475.00
HEXCEL CORP	428291108	HXL	18.09	341,057	4,736,436.88	6,169,721.13
HUB GROUP INC	443320106	HUBG	35.14	85,103	1,982,261.25	2,990,519.42
II VI INC	902104108	IIVI	46.36	38,749	785,075.08	1,796,403.64
INTEGRA LIFESCIENCES	457985208	IART	47.30	29,856	1,134,220.09	1,412,188.80
INVACARE CORP.	461203101	IVC	30.16	111,000	2,156,213.80	3,347,760.00
J CREW GROUP INC	46612H402	JCG	43.14	18,000	614,939.30	776,519.81
JOS. A. BANK CLOTHIERS INC.	480838101	JOSB	40.32	51,100	2,254,947.00	2,060,352.00
KAYDON CORP	486587108	KDN	40.72	44,800	1,515,484.41	1,824,256.00
KBW INC	482423100	KBW	27.92	92,000	2,303,383.96	2,568,640.00
KENNAMETAL INC	489170100	KMT	39.46	80,600	1,911,630.47	3,180,476.00
KEY ENERGY SERVICES INC	492914106	KEG	12.98	258,000	1,959,293.47	3,348,839.95
KIRBY CORP.	497266106	KEX	44.05	90,200	2,638,232.86	3,973,310.00
KNIGHT TRANSPORTATION INC	499064103	KNX	19.00	95,500	1,835,005.44	1,814,500.00
KOPPERS HOLDINGS INC	50060P106	KOP	35.78	105,684	2,113,638.64	3,781,373.52
KORN/FERRY INTERNATIONAL	500643200	KFY	23.11	122,600	2,133,697.82	2,833,286.00
LITTELFUSE INC	537008104	LFUS	47.06	81,567	1,951,833.29	3,838,542.91

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6LA LORD, ABBETT - 2000 VALUE						
Instrument: COM COMMON STOCK						
MAXIMUS INC	577933104	MMS	65.58	47,197	1,849,086.87	3,095,179.26
MGIC INVESTMENT CORP	552848103	MTG	10.19	327,850	2,523,446.54	3,340,791.50
MOOG INC. CL A	615394202	MOG.A	39.80	66,623	1,818,524.94	2,651,595.40
MSC INDUSTRIAL DIRECT CO-A	553530106	MSM	64.69	29,300	1,009,053.25	1,895,417.00
NAVIGATORS GROUP INC	638904102	NAVG	50.35	60,800	2,872,125.02	3,061,280.00
NJ RESOURCES CORP. COMMON	646025106	NJR	43.11	34,650	1,154,863.15	1,493,761.50
NUTRI/SYSTEM INC	67069D108	NTRI	21.03	106,200	2,323,876.21	2,233,386.00
OLIN CORP	680665205	OLN	20.52	319,200	5,814,878.16	6,549,984.00
ORIENT EXPRESS HOTELS LTD -A	G67743107	OEH	12.99	251,400	2,604,718.07	3,265,686.00
OWENS & MINOR INC.	690732102	OMI	29.43	51,063	1,523,625.59	1,502,784.07
PACIFIC SUNWEAR OF CALIFORNIA	694873100	PSUN	5.42	451,700	2,374,987.13	2,448,214.00
PACWEST BANCORP	695263103	PACW	21.38	104,900	1,897,190.25	2,242,762.00
PAR PHARMACEUTICAL COS INC	69888P106	PRX	38.51	97,800	2,828,012.09	3,766,278.00
PAREXEL INT'L CORP.	699462107	PRXL	21.23	76,100	1,568,644.76	1,615,603.00
PENSKE AUTOMOTIVE GROUP	70959W103	PAG	17.42	140,066	2,181,442.71	2,439,949.72
PEOPLE'S UNITED FINANCIAL INC	712704105	PBCT	14.01	161,080	2,394,843.15	2,256,730.80
PLEXUS CORP	729132100	PLXS	30.94	131,559	2,834,242.58	4,070,435.46
PMC-SIERRA INC	69344F106	PMCS	8.59	186,500	1,567,886.77	1,602,035.00
QLOGIC CORPORATION	747277101	QLGC	17.02	187,100	3,247,343.20	3,184,441.97
REGAL BELOIT	758750103	RBC	66.76	37,100	2,205,078.78	2,476,796.00
RELIANCE STEEL & ALUMINUM	759509102	RS	51.10	84,800	1,824,944.36	4,333,280.00
RENT-A-CENTER INC	76009N100	RCII	32.28	124,800	3,262,066.47	4,028,544.00
ROBBINS & MYERS INC.	770196103	RBN	35.78	17,600	405,472.35	629,728.00
ROGERS CORP.	775133101	ROG	38.25	77,027	3,249,344.76	2,946,282.70
RSC HOLDINGS INC	74972L102	RRR	9.74	22,128	214,745.54	215,526.72
RTI INTERNATIONAL METALS	74973W107	RTI	26.98	55,400	1,196,726.65	1,494,692.00
SANDRIDGE ENERGY INC	80007P307	SD	7.32	380,169	2,057,961.44	2,782,837.04
SCANSOURCE INC	806037107	SCSC	31.90	112,420	3,051,454.79	3,586,198.00
SIGNATURE BANK	82669G104	SBNY	50.00	63,302	1,829,580.67	3,165,100.00
SILGAN HOLDINGS INC	827048109	SLGN	35.81	42,600	1,076,703.01	1,525,506.00
SUPERIOR ENERGY SVCS	868157108	SPN	34.99	109,602	2,886,461.74	3,834,973.98
SUSQUEHANNA BANCSHARES INC.	869099101	SUSQ	9.68	273,600	2,398,646.04	2,648,448.00
SVB FINANCIAL GROUP	78486Q101	SIVB	53.05	46,300	816,895.35	2,456,215.00
TAL INTERNATIONAL GROUP	874083108	TAL	30.87	70,300	1,762,899.97	2,170,161.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6LA LORD, ABBETT - 2000 VALUE						
Instrument: COM COMMON STOCK						
TERADYNE INC	880770102	TER	14.04	195,800	2,219,811.77	2,749,031.95
TEXAS CAPITAL BANCSHARES	88224Q107	TCBI	21.27	144,728	2,094,450.30	3,078,364.56
THOR INDUSTRIES INC	885160101	THO	33.96	82,600	2,826,106.86	2,805,096.00
TRUEBLUE INC	89785X101	TBI	17.99	202,800	2,776,757.63	3,648,371.95
UGI CORP	902681105	UGI	31.58	19,654	509,826.29	620,673.32
US TREAS MONEY MARKET - 6LA	IT-LOR	IT-LOR	1.00	13,126,015	13,126,015.09	13,126,014.89
UTI WORLDWIDE INC	G87210103	UTIW	21.20	139,900	2,378,759.42	2,965,880.00
WABCO HOLDINGS INC	92927K102	WBC	60.93	50,571	861,394.90	3,081,291.03
WASHINGTON FEDERAL INC.	938824109	WFSL	16.92	139,400	2,184,323.98	2,358,648.00
WATTS WATER TECHNOLOGIES	942749102	WTS	36.59	72,600	2,527,088.81	2,656,434.00
WERNER ENTERPRISES INC	950755108	WERN	22.60	63,500	1,361,517.81	1,435,100.00
COMMON STOCK TOTAL				24,766,649	236,124,291.22	305,909,596.82
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
ALEXANDRIA REAL ESTATE	015271109	ARE	73.26	28,500	1,057,696.47	2,087,910.00
ENTERTAINMENT PPTYS	29380T105	EPR	46.25	83,400	2,878,921.42	3,857,250.00
REAL ESTATE INVESTMENT TRUST TOTAL				111,900	3,936,617.89	5,945,160.00
LORD, ABBETT - 2000 VALUE TOTAL				24,878,549	240,060,909.11	311,854,756.82

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6LC LORD, ABBETT - 2000 CORE						
Instrument: COM COMMON STOCK						
AARON'S INC.	002535300	AAN	20.39	210,900	3,803,735.47	4,300,251.00
ACXIOM CORP.	005125109	ACXM	17.15	180,900	2,780,878.76	3,102,435.00
AMERICAN PUBLIC EDUCATION	02913V103	APEI	37.24	41,094	1,413,176.43	1,530,340.51
ASTEC INDUSTRIES INC	046224101	ASTE	32.41	5,531	181,797.84	179,259.71
ATHEROS COMMUNICATIONS	04743P108	ATHR	35.92	45,643	1,446,913.72	1,639,496.56
BALLY TECHNOLOGIES INC.	05874B107	BYI	42.19	68,200	2,608,258.17	2,877,358.00
BELDEN INC	077454106	BDC	36.82	52,000	952,953.29	1,914,640.00
BLACKBOARD INC	091935502	BBBB	41.30	39,000	1,574,520.79	1,610,700.00
BRAVO BRIO RESTAURANT GROUP	10567B109	BBRG	19.17	42,800	603,122.00	820,476.00
BUCKEYE TECHNOLOGIES INC.	118255108	BKI	21.01	104,188	1,441,149.04	2,188,989.77
BUFFALO WILD WINGS INC	119848109	BWLD	43.85	32,300	1,401,357.52	1,416,355.00
CARDTRONICS INC	14161H108	CATM	17.70	111,200	1,852,150.59	1,968,240.00
CARRIZO OIL & GAS INC	144577103	CRZO	34.49	26,100	787,449.93	900,189.00
CATALYST HEALTH SOLUTIONS	14888B103	CHSI	46.49	57,718	1,788,833.73	2,683,309.82
CENTENE CORP	15135B101	CNC	25.34	118,800	2,445,132.18	3,010,392.00
CITI TRENDS INC	17306X102	CTRN	24.55	78,200	2,108,296.01	1,919,809.93
CLARCOR INC.	179895107	CLC	42.89	97,202	3,072,571.73	4,168,993.69
COLUMBIA BANKING SYSTEM INC	197236102	COLB	21.06	98,311	1,972,454.11	2,070,429.66
COMMERCIAL METALS CO.	201723103	CMC	16.59	79,200	1,229,736.51	1,313,928.00
COOPER COMPANIES INC.	216648402	COO	56.34	69,900	2,611,814.15	3,938,166.00
CURTISS-WRIGHT CORP.	231561101	CW	33.20	51,400	1,918,718.42	1,706,480.00
DECKERS OUTDOOR CORP	243537107	DECK	79.74	34,100	1,072,391.84	2,719,133.92
DXP ENTERPRISES INC NEW	233377407	DXPE	24.00	46,233	897,344.03	1,109,591.83
EXCO RESOURCES INC	269279402	XCO	19.42	176,400	2,255,120.71	3,425,688.00
FARO TECHNOLOGIES INC	311642102	FARO	32.84	119,007	3,047,813.14	3,908,189.76
FERRO CORP	315405100	FOE	14.64	109,600	1,559,074.51	1,604,544.00
FIRST FINL BANCORP O	320209109	FFBC	18.48	84,900	1,402,639.90	1,568,952.00
FLEETCOR TECH INC	339041105	FLT	30.92	24,539	576,783.83	758,745.88
FRANKLIN ELEC INC	353514102	FELE	38.92	7,800	269,356.99	303,575.97
GENERAL CABLE CORP	369300108	BGC	35.09	49,000	1,421,267.59	1,719,410.00
GUESS INC	401617105	GES	47.32	79,900	2,526,266.79	3,780,868.00
HANSEN NATURAL CORP	411310105	HANS	52.28	43,600	1,241,405.24	2,279,408.00
HEICO CORP	422806109	HEI	51.03	27,247	885,312.53	1,390,414.29
HEICO CORP-CL A	422806208	HEI.A	37.32	26,650	652,583.65	994,577.89

Group: DOMESTIC EQUITIES - External

Portfolio: 6LC LORD, ABBETT - 2000 CORE



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6LC LORD, ABBETT - 2000 CORE						
Instrument: COM COMMON STOCK						
HOME BANCSHARES INC	436893200	HOMB	22.03	77,480	1,569,038.94	1,706,884.40
IBERIABANK CORP	450828108	IBKC	59.13	57,162	3,259,191.12	3,379,989.06
ICON PLC - ADR	45103T107	ICLR	21.90	114,291	2,512,689.98	2,502,972.84
IDEX CORPORATION	45167R104	IEX	39.12	65,600	1,830,573.82	2,566,272.00
INNOSPEC INC.	45768S105	IOSP	20.40	37,585	735,939.12	766,734.00
J & J SNACK FOODS CORP	466032109	JJSF	48.24	47,792	1,066,613.86	2,305,486.08
JONES LANG LASALLE I	48020Q107	JLL	83.92	35,000	1,104,212.73	2,937,200.00
KFORCE INC	493732101	KFRC	16.18	264,308	3,412,780.48	4,276,503.44
KNIGHT TRANSPORTATION INC	499064103	KNX	19.00	111,900	1,787,770.40	2,126,100.00
KRATON PERFORMANCE	50077C106	KRA	30.95	130,600	2,485,215.08	4,042,069.96
KRONOS WORLDWIDE INC	50105F105	KRO	42.49	36,600	1,461,227.50	1,555,134.00
LIFEPOINT HOSPITALS INC.	53219L109	LPNT	36.75	58,157	1,958,084.56	2,137,269.75
LINCOLN EDUCATIONAL SERVICES	533535100	LINC	15.51	73,500	1,777,425.40	1,139,984.84
MASIMO CORP	574795100	MASI	29.07	35,400	847,785.55	1,029,077.89
MEDNAX INC	58502B106	MD	67.29	30,200	1,693,264.84	2,032,157.96
MIDDLEBY CORP	596278101	MIDD	84.42	15,100	1,288,288.44	1,274,742.00
MILLER (HERMAN) INC	600544100	MLHR	25.30	145,800	2,907,924.84	3,688,740.00
MOOG INC. CL A	615394202	MOG.A	39.80	54,607	2,021,191.44	2,173,358.60
NETLOGIC MICROSYSTEMS INC	64118B100	NETL	31.41	64,600	1,828,032.74	2,029,086.00
NETSPEND HOLDINGS INC	64118V106	NTSP	12.82	55,800	618,218.96	715,356.00
NORANDA ALUMINIUM HOLDING	65542W107	NOR	14.60	117,500	1,036,972.73	1,715,499.93
OCWEN FINANCIAL CORP	675746309	OCN	9.54	251,000	2,806,586.20	2,394,540.00
OPTIONSXPRESS HOLDINGS INC	684010101	OXPS	15.67	116,079	2,400,453.17	1,818,957.93
PACWEST BANCORP	695263103	PACW	21.38	106,700	2,201,463.61	2,281,246.00
PERKIN ELMER INC	714046109	PKI	25.82	127,261	2,798,008.35	3,285,879.02
PLEXUS CORP	729132100	PLXS	30.94	55,400	1,566,801.83	1,714,076.00
PMC-SIERRA INC	69344F106	PMCS	8.59	5,600	47,700.40	48,104.00
POLYONE CORPORATION	73179P106	POL	12.49	85,300	1,095,513.66	1,065,397.00
POWER INTEGRATIONS INC	739276103	POWI	40.14	69,073	1,466,448.02	2,772,590.15
PROGRESS SOFTWARE	743312100	PRGS	42.32	28,000	1,151,329.03	1,184,960.00
PSS WORLD MEDICAL INC.	69366A100	PSSI	22.60	113,200	2,445,428.12	2,558,319.96
RC2 CORP	749388104	RCRC	21.77	47,937	940,426.10	1,043,588.49
REGAL BELOIT	758750103	RBC	66.76	51,900	1,833,987.27	3,464,844.00
RELIANCE STEEL & ALUMINUM	759509102	RS	51.10	71,400	2,815,221.29	3,648,540.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6LC LORD, ABBETT - 2000 CORE						
Instrument: COM COMMON STOCK						
RLI CORP	749607107	RLI	52.57	31,100	1,494,025.26	1,634,927.00
ROBERT HALF INTL INC	770323103	RHI	30.60	126,300	2,990,931.49	3,864,779.94
ROCK-TENN COMPANY CL A	772739207	RKT	53.95	49,400	2,742,489.86	2,665,130.00
ROSETTA RESOURCES INC	777779307	ROSE	37.64	46,400	1,699,714.61	1,746,496.00
SCANSOURCE INC	806037107	SCSC	31.90	102,209	2,960,214.29	3,260,467.10
SCBT FINANCIAL CORP	78401V102	SCBT	32.75	43,400	1,480,348.20	1,421,350.00
SELECT COMFORT CORP	81616X103	SCSS	9.13	239,100	2,235,994.09	2,182,983.00
SEMTECH CORPORATION	816850101	SMTC	22.64	174,154	2,588,215.57	3,942,846.56
SILICON LABORATORIES	826919102	SLAB	46.02	33,200	1,635,211.20	1,527,864.00
SMITH (A.O.) CORP	831865209	AOS	38.08	65,350	1,591,625.76	2,488,527.97
SOLERA HOLDINGS INC	83421A104	SLH	51.32	27,900	645,449.17	1,431,828.00
STEELCASE INC	858155203	SCS	10.57	423,500	3,392,632.75	4,476,395.00
STRATASYS INC	862685104	SSYS	32.64	93,403	1,722,125.09	3,048,673.90
SUPERIOR ENERGY SVCS	868157108	SPN	34.99	94,900	2,540,382.21	3,320,551.00
SYKES ENTERPRISES	871237103	SYKE	20.26	133,749	2,194,262.74	2,709,754.67
TECHNE CORPORATION	878377100	TECH	65.67	30,805	1,769,892.28	2,022,964.35
TEMPLE-INLAND INC.	879868107	TIN	21.24	42,800	900,572.40	909,072.00
TENNECO INC.	880349105	TEN	41.16	55,400	2,117,789.19	2,280,264.00
THOMAS & BETTS CORP.	884315102	TNB	48.30	67,500	2,156,430.31	3,260,250.00
THORATEC CORP	885175307	THOR	28.32	90,500	2,747,886.54	2,562,960.00
TOWER GROUP INC	891777104	TWGP	25.58	110,100	2,915,483.52	2,816,358.00
US TREAS MONEY MARKET - 6LC	IT-LOR6	IT-LOR6	1.00	9,619,612	9,619,612.41	9,619,612.28
WASHINGTON BANKING CO	937303105	WBCO	13.71	40,200	563,243.63	551,142.00
WATSCO INC.	942622200	WSO	63.08	67,464	2,940,342.69	4,255,629.12
WEBSTER FINANCIAL	947890109	WBS	19.70	151,700	2,413,716.21	2,988,490.00
WESCO INTL INC	95082P105	WCC	52.80	28,200	1,361,296.83	1,488,960.00
WILEY JOHN & SONS IN	968223206	JW.A	45.24	64,700	2,028,770.64	2,927,028.00
WINTRUST FINANCIAL CORP	97650W108	WTFC	33.03	63,700	2,224,050.51	2,104,010.98
WOLVERINE WORLD WIDE	978097103	WWW	31.88	27,100	867,439.21	863,948.00
WORLD FUEL SVCS CORP	981475106	INT	36.16	15,800	578,345.35	571,328.00
WORTHINGTON INDS	981811102	WOR	18.40	37,100	690,126.46	682,640.00
<b>COMMON STOCK TOTAL</b>				17,394,141	184,382,811.19	223,832,231.36

Instrument: REIT

REAL ESTATE INVESTMENT TRUST

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6LC LORD, ABBETT - 2000 CORE						
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
DIAMONDROCK HOSPITALITY	252784301	DRH	12.00	132,300	1,135,242.26	1,587,600.00
LASALLE HOTEL PROPERTIES	517942108	LHO	26.40	59,600	1,261,864.26	1,573,440.00
REAL ESTATE INVESTMENT TRUST TOTAL				191,900	2,397,106.52	3,161,040.00
LORD, ABBETT - 2000 CORE TOTAL				17,586,041	186,779,917.71	226,993,271.36

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6MA M.A. WEATHERBIE - 2000 GROWTH						
Instrument: COM COMMON STOCK						
ACCURAY INC	004397105	ARAY	6.75	251,439	2,466,652.07	1,697,213.25
AFFILIATED MANAGERS GROUP	008252108	AMG	99.22	63,869	3,672,950.74	6,337,082.14
AMERICAN REPROGRAPHICS CO	029263100	ARC	7.59	296,028	3,258,097.80	2,246,852.49
ANSYS INC	03662Q105	ANSS	52.07	64,217	2,168,749.62	3,343,779.18
BIOMARIN PHARMACEUTICAL	09061G101	BMRN	26.93	214,363	4,904,932.74	5,772,795.57
BJ'S RESTAURANTS INC	09180C106	BJRI	35.43	92,944	1,367,364.18	3,293,005.92
CAPELLA EDUCATION CO	139594105	CPLA	66.58	21,850	1,318,207.92	1,454,772.99
COMSCORE INC	20564W105	SCOR	22.31	73,572	1,515,064.45	1,641,391.31
CONCUR TECHNOLOGIES INC	206708109	CNQR	51.93	57,352	2,245,190.98	2,978,289.36
CORE LABORATORIES N.V.	N22717107	CLB	89.05	44,279	2,450,555.62	3,943,044.93
DRIL-QUIP INC	262037104	DRQ	77.72	48,481	2,587,712.52	3,767,943.30
DUFF & PHELPS CORP-CL A	26433B107	DUF	16.86	103,047	1,700,395.33	1,737,372.41
FARO TECHNOLOGIES INC	311642102	FARO	32.84	11,011	357,779.47	361,601.24
FIRSTSERVICE CORPORATION	33761N109	FSRV	30.28	106,175	2,535,358.42	3,214,979.00
FLEETCOR TECH INC	339041105	FLT	30.92	41,050	1,149,923.55	1,269,265.95
FLIR SYSTEMS INC	302445101	FLIR	29.75	89,376	1,967,700.37	2,658,935.98
FXCM INC-A	302693106	FXCM	13.25	73,381	1,074,349.47	972,298.25
GLOBAL EDUCATION & TECH-ADR	37951A108	GEDU	9.46	196,100	2,135,443.14	1,855,106.00
GRACO INC.	384109104	GGG	39.45	94,206	2,807,437.58	3,716,426.64
GREENLIGHT CAPITAL RE LTD-A	G4095J109	GLRE	26.81	139,270	3,400,539.08	3,733,828.70
HEICO CORP	422806109	HEI	51.03	71,298	2,289,603.04	3,638,336.92
HITTITE MICROWAVE CORP	43365Y104	HITT	61.04	70,641	2,639,097.48	4,311,926.60
HURON CONSULTING GROUP INC	447462102	HURN	26.45	131,930	3,043,065.03	3,489,548.48
ICF INTERNATIONAL INC	44925C103	ICFI	25.72	79,510	2,005,049.95	2,044,997.16
IHS INC-CLASS A	451734107	IHS	80.39	80,979	3,507,966.16	6,509,901.80
II VI INC	902104108	IIVI	46.36	65,916	1,849,656.51	3,055,865.74
IPC THE HOSPITALIST CO	44984A105	IPCM	39.01	30,920	1,184,003.24	1,206,189.20
ITC HOLDINGS CORP	465685105	ITC	61.98	59,416	2,625,897.91	3,682,603.66
KNIGHT TRANSPORTATION INC	499064103	KNX	19.00	121,139	2,468,216.03	2,301,641.00
LANDSTAR SYSTEM INC.	515098101	LSTR	40.94	90,669	3,474,372.33	3,711,988.82
LINCARE HOLDINGS INC.	532791100	LNCR	26.83	118,514	2,490,667.28	3,179,730.62
LKQ CORP	501889208	LKQX	22.72	310,318	4,303,053.95	7,050,424.91
MASIMO CORP	574795100	MASI	29.07	120,162	3,139,690.33	3,493,109.33
MONRO MUFFLER BRAKE	610236101	MNRO	34.59	46,992	1,542,081.88	1,625,453.22

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6MA M.A. WEATHERBIE - 2000 GROWTH						
Instrument: COM COMMON STOCK						
MONSTER WORLDWIDE INC	611742107	MWW	23.63	232,205	2,722,697.10	5,487,004.10
MSCI INC-A	55354G100	MSCI	38.96	99,518	2,474,911.70	3,877,221.25
NATIONAL INSTRUMENTS CORP.	636518102	NATI	37.64	79,756	2,260,035.44	3,002,015.82
OPTIONSPRESS HOLDINGS INC	684010101	OXPS	15.67	102,589	2,061,386.84	1,607,569.59
POLYCOM INC.	73172K104	PLCM	38.98	106,632	2,191,273.25	4,156,515.36
PORTFOLIO RECOVERY	73640Q105	PRAA	75.20	82,760	4,115,473.20	6,223,551.95
PSS WORLD MEDICAL INC.	69366A100	PSSI	22.60	145,557	2,798,179.66	3,289,588.16
REALPAGE INC	75606N109	RP	30.93	61,595	903,950.59	1,905,133.30
RESMED INC	761152107	RMD	34.64	94,062	1,473,540.10	3,258,307.67
RESOURCES CONNECTION INC	76122Q105	RECN	18.59	213,309	4,789,593.56	3,965,414.28
RITCHIE BROS. AUCTIONEERS	767744105	RBA	23.05	75,701	1,447,419.87	1,744,908.03
RUE21 INC	781295100	RUE	29.31	141,155	3,734,523.73	4,137,253.05
SIGNATURE BANK	82669G104	SBNY	50.00	134,678	4,658,644.95	6,733,899.96
SOLERA HOLDINGS INC	83421A104	SLH	51.32	104,947	3,095,537.25	5,385,880.03
STANTEC INC	85472N109	STN	27.97	99,796	2,801,883.12	2,791,294.12
STERICYCLE INC	858912108	SRCL	80.92	64,526	3,225,169.66	5,221,443.92
THOR INDUSTRIES INC	885160101	THO	33.96	91,232	2,395,350.16	3,098,238.69
TRANSDIGM GROUP INC	893641100	TDG	72.01	52,863	1,685,510.87	3,806,664.62
ULTA SALON COSMETICS &	90384S303	ULTA	34.00	65,683	680,643.42	2,233,221.98
UNDER ARMOUR INC. CL A	904311107	UA	54.84	57,280	2,937,765.80	3,141,235.20
US TREAS MONEY MARKET - 6MA	IT-MAW	IT-MAW	1.00	7,873,864	7,873,864.26	7,873,864.07
VCA ANTECH INC	918194101	WOOF	23.29	145,621	3,887,927.47	3,391,513.09
VERIFONE HOLDINGS INC	92342Y109	PAY	38.56	204,785	3,380,479.10	7,896,509.57
VISTAPRINT NV	N93540107	VPRT	46.00	73,814	2,324,808.08	3,395,443.95
WASTE CONNECTIONS INC	941053100	WCN	27.53	142,472	2,752,498.24	3,922,254.12
WATTS WATER TECHNOLOGIES	942749102	WTS	36.59	32,583	1,065,775.08	1,192,211.97
XUEDA EDUCATION GROUP-ADR	98418W109	XUE	11.27	115,162	1,350,156.11	1,297,875.74
<b>COMMON STOCK TOTAL</b>				14,174,559	156,735,824.78	209,333,735.66
<b>M.A. WEATHERBIE - 2000 GROWTH TOTAL</b>				14,174,559	156,735,824.78	209,333,735.66

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6NC NEXT CENTURY - 2000 GROWTH						
Instrument: COM COMMON STOCK						
ACME PACKET INC	004764106	APKT	53.16	54,195	1,571,896.27	2,881,006.14
ALLEGiant TRAVEL CO	01748X102	ALGT	49.24	33,180	1,537,516.85	1,633,783.20
BE AEROSPACE INC.	073302101	BEAV	37.03	86,305	2,543,557.66	3,195,874.11
BJ'S RESTAURANTS INC	09180C106	BJRI	35.43	74,035	1,215,797.95	2,623,060.05
CATALYST HEALTH SOLUTIONS	14888B103	CHSI	46.49	33,885	1,333,518.88	1,575,313.65
CAVIUM NETWORKS INC	14965A101	CAVM	37.68	62,337	1,408,840.45	2,348,858.10
CIENA CORP.	171779309	CIEN	21.05	140,840	2,168,584.35	2,964,682.00
CONCUR TECHNOLOGIES INC	206708109	CNQR	51.93	59,933	1,716,960.22	3,112,320.67
CONSTANT CONTACT INC	210313102	CTCT	30.99	44,030	950,097.53	1,364,489.70
CYPRESS SEMICONDUCTOR CORP	232806109	CY	18.58	194,728	2,065,258.35	3,618,046.23
DICE HOLDINGS INC	253017107	DHX	14.35	86,285	1,010,093.42	1,238,189.75
DTS INC	23335C101	DTSI	49.05	48,999	1,665,048.35	2,403,400.90
ENTROPIC COMMUNICATIONS INC	29384R105	ENTR	12.08	118,835	1,024,293.24	1,435,526.78
FINISAR CORPORATION	31787A507	FNSR	29.69	140,668	2,430,196.62	4,176,432.87
FORTINET INC	34959E109	FTNT	32.35	47,191	1,316,007.93	1,526,628.85
FREIGHTCAR AMERICA INC	357023100	RAIL	28.94	28,795	775,141.54	833,327.30
GENTEX CORP.	371901109	GNTX	29.56	150,480	2,489,722.64	4,448,188.78
GREEN MTN COFFEE ROA	393122106	GMCR	32.86	92,925	1,146,181.21	3,053,515.50
GSI COMMERCE INC	36238G102	GSIC	23.20	60,815	1,413,881.55	1,410,907.96
HHGREGG INC	42833L108	HGG	20.95	123,907	3,066,755.20	2,595,851.65
HITTITE MICROWAVE CORP	43365Y104	HITT	61.04	56,924	2,160,520.86	3,474,640.94
HMS HOLDINGS CORP	40425J101	HMSY	64.77	47,381	2,029,091.36	3,068,867.36
IGATE CORP	45169U105	IGTE	19.71	48,399	1,063,812.76	953,944.29
INTRALINKS HOLDINGS INC	46118H104	IL	18.71	50,737	890,247.05	949,289.27
IPG PHOTONICS CORP	44980X109	IPGP	31.62	59,926	1,397,028.00	1,894,860.12
IXIA	45071R109	XXIA	16.78	77,219	1,218,044.16	1,295,734.82
KNIGHT TRANSPORTATION INC	499064103	KNX	19.00	57,739	1,081,509.44	1,097,040.98
LOGMEIN INC	54142L109	LOGM	44.34	28,237	908,419.94	1,252,028.56
MONSTER WORLDWIDE INC	611742107	MWW	23.63	73,580	1,420,812.09	1,738,695.37
NETLOGIC MICROSYSTEMS INC	64118B100	NETL	31.41	101,577	2,547,552.46	3,190,533.54
NXSTAGE MEDICAL INC	67072V103	NXTM	24.88	94,517	1,739,425.24	2,351,582.96
OLD DOMINION FREIGHT LINE	679580100	ODFL	31.99	57,572	1,565,241.96	1,841,728.28
OMNIVISION TECHNOLOGIES INC	682128103	OVTI	29.61	101,878	2,318,783.48	3,016,607.54
OPENTABLE INC	68372A104	OPEN	70.48	37,421	1,859,778.10	2,637,432.08

# Monthly Market

As Of 12/31/2010

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(DWMM0001)  
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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6NC						
Instrument: COM						
NEXT CENTURY - 2000 GROWTH COMMON STOCK						
PORTFOLIO RECOVERY	73640Q105	PRAA	75.20	13,979	902,066.10	1,051,220.80
QLIK TECHNOLOGIES INC	74733T105	QLIK	25.81	50,034	1,150,733.38	1,291,377.54
REALPAGE INC	75606N109	RP	30.93	123,488	2,520,836.71	3,819,483.84
RIVERBED TECHNOLOGY INC	768573107	RVBD	35.17	49,386	514,329.53	1,736,905.57
ROSETTA RESOURCES INC	777779307	ROSE	37.64	68,540	1,587,687.97	2,579,845.60
RTI INTERNATIONAL METALS	74973W107	RTI	26.98	33,322	991,257.38	899,027.56
SALIX PHARMACEUTICAL	795435106	SLXP	46.96	78,063	2,263,550.96	3,665,838.48
SAPIENT CORP	803062108	SAPE	12.10	185,761	2,387,483.87	2,247,708.10
SHUTTERFLY INC	82568P304	SFLY	35.03	64,515	1,741,988.53	2,259,960.43
STR HOLDINGS INC	78478V100	STRI	20.00	14,053	342,828.70	281,059.89
SUCCESSFACTORS INC	864596101	SFSF	28.96	48,568	867,537.70	1,406,529.24
SXC HEALTH SOLUTIONS CORP	78505P100	SXCI	42.86	73,700	2,060,161.27	3,158,781.98
SYNTEL INC	87162H103	SYNT	47.79	21,743	1,032,433.49	1,039,097.97
TENNECO INC.	880349105	TEN	41.16	99,624	2,603,395.26	4,100,523.77
THE FRESH MARKET, INC	35804H106	TFM	41.20	32,200	1,073,982.02	1,326,640.00
TITAN INT'L INC.	88830M102	TWI	19.54	52,944	983,826.33	1,034,525.76
TRAVELZOO INC	89421Q106	TZOO	41.22	27,662	1,049,972.18	1,140,227.64
ULTIMATE SOFTWARE GROUP INC	90385D107	ULTI	48.63	48,924	1,593,331.13	2,379,174.12
US TREAS MONEY MARKET - 6NC	IT-NEX	IT-NEX	1.00	442,474	442,473.79	442,473.76
VOLCANO CORP	928645100	VOLC	27.31	39,667	840,880.16	1,083,305.76
WABCO HOLDINGS INC	92927K102	WBC	60.93	54,130	2,298,784.46	3,298,140.90
COMMON STOCK TOTAL				4,198,252	84,299,158.03	117,444,239.01
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
FINANCIAL ENGINES INC	317485100	FNGN	19.83	61,185	1,097,289.51	1,213,298.55
REAL ESTATE INVESTMENT TRUST TOTAL				61,185	1,097,289.51	1,213,298.55
NEXT CENTURY - 2000 GROWTH TOTAL				4,259,437	85,396,447.54	118,657,537.56
Small Cap TOTAL				110,244,014	1,181,978,407.99	1,494,093,583.90
DOMESTIC EQUITIES - External TOTAL				129,440,297	1,712,601,078.41	2,105,417,604.58
DOMESTIC EQUITIES TOTAL				747,693,998.34	19,726,378,905.57	24,641,594,284.01

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: CALL</b>			<b>CALL OPTION</b>			
ACI JAN @ 20 CALL	ACI	110122C00020000 ACI	14.55	-2,575	-1,493,576.77	-3,746,624.99
ACI JAN @ 21 CALL	ACI	110122C00021000 ACI	13.70	-2,918	-1,464,790.67	-3,997,659.99
CSX JAN @ 67.50 CALL	CSX	110122C00067500 CSX	0.53	-500	-40,077.31	-26,500.00
FDX JAN @ 100 CALL	FDX	110122C00100000 FDX	0.21	-500	-24,052.58	-10,500.00
FTI JAN @ 95 CALL	FTI	110122C00095000 FTI	0.45	-1,100	-134,197.68	-49,500.00
GMT JAN @ 35 CALL	GMT	110122C00035000 GMT	1.10	-500	-31,999.44	-55,000.00
JLL FEB @ 90 CALL	JLL	110219C00090000 JLL	2.20	-880	-195,356.65	-193,600.00
JOYG JAN @ 70 CALL	JOYG	110122C00070000 JOYG	16.70	-1,350	-941,933.01	-2,254,500.00
NFX JAN @ 75 CALL	NFX	110122C00075000 NFX	0.95	-1,500	-205,496.45	-142,500.00
NOV FEB @ 65 CALL	NOV	110219C00065000 NOV	4.80	-1,200	-368,393.71	-576,000.00
SLE JAN @ 16 CALL	SLE	110122C00016000 SLE	1.55	-2,000	-111,998.04	-310,000.00
<b>CALL OPTION TOTAL</b>				-15,023	-5,011,872.31	-11,362,384.98
<b>Instrument: COM</b>			<b>COMMON STOCK</b>			
1 800 FLOWERS COM	68243Q106	FLWS	2.69	213,100	399,415.06	573,239.00
1ST SOURCE CORP	336901103	SRCE	20.24	54,200	849,005.92	1,097,008.00
1ST UNITED BANCORP INC/NORTH	33740N105	FUBC	6.91	19,600	156,778.44	135,436.00
3M COMPANY	88579Y101	MMM	86.30	1,117,400	66,415,428.60	96,431,619.98
99 CENTS ONLY STORES	65440K106	NDN	15.94	102,300	1,593,907.77	1,630,662.00
AAON INC	000360206	AAON	28.21	50,200	1,070,254.27	1,416,141.94
AAR CORPORATION	000361105	AIR	27.47	90,700	1,852,913.50	2,491,529.00
AARON'S INC.	002535300	AAN	20.39	222,600	4,010,221.74	4,538,813.98
ABAXIS INC	002567105	ABAX	26.85	25,100	590,240.34	673,935.00
ABBOTT LABORATORIES	002824100	ABT	47.91	2,945,300	113,677,804.06	141,109,322.98
ABIOMED INC	003654100	ABMD	9.61	116,400	1,150,281.03	1,118,604.00
ABM INDUSTRIES INC.	000957100	ABM	26.30	7,200	147,382.11	189,360.00
ABOVENET INC	00374N107	ABVT	58.46	77,484	4,120,981.01	4,529,714.62
ABRAXAS PETROLEUM CORP	003830106	AXAS	4.57	60,100	172,601.19	274,657.00
ACACIA	003881307	ACTG	25.94	59,970	783,701.25	1,555,621.77
ACCELRY S INC	00430U103	ACCL	8.30	363,400	2,335,879.51	3,016,220.00
ACCENTURE PLC	G1151C101	ACN	48.49	2,276,200	92,401,604.32	110,372,938.00
ACCO BRANDS CORP	00081T108	ABD	8.52	165,500	996,533.27	1,410,060.00
ACCRETIVE HEALTH INC	00438V103	AH	16.25	10,400	138,071.44	169,000.00
ACCURAY INC	004397105	ARAY	6.75	251,439	2,466,652.07	1,697,213.25
ACCURIDE CORP	00439T206	ACW	15.88	127,325	1,771,530.75	2,021,921.00
ACE LTD	H0023R105	ACE	62.25	903,600	47,936,523.13	56,249,100.00



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ACI WORLDWIDE INC	004498101	ACIW	26.87	150,194	3,339,385.15	4,035,712.72
ACME PACKET INC	004764106	APKT	53.16	177,595	3,051,921.50	9,440,950.14
ACORDA THERAPEUTICS INC	00484M106	ACOR	27.26	65,400	1,609,145.45	1,782,803.99
ACTIVISION BLIZZARD INC	00507V109	ATVI	12.44	1,695,800	20,058,958.56	21,095,752.00
ACTUANT CORP CL A	00508X203	ATU	26.62	20,300	395,619.20	540,386.00
ACTUATE CORPORATION	00508B102	BIRT	5.70	500	2,590.50	2,850.00
ACUITY BRANDS INC	00508Y102	AYI	57.67	378,200	14,609,281.55	21,810,794.00
ACXIOM CORP.	005125109	ACXM	17.15	298,400	4,304,924.40	5,117,559.98
ADMINISTAFF INC	007094105	ASF	29.30	30,800	746,921.23	902,440.00
ADOBE SYSTEMS INC.	00724F101	ADBE	30.78	1,205,800	30,639,892.59	37,114,524.00
ADPT CORP	00101B103	ADPT	2.93	158,100	391,124.44	463,233.00
ADTRAN INC.	00738A106	ADTN	36.21	114,700	3,255,028.78	4,153,287.00
ADVANCE AUTO PARTS INC	00751Y106	AAP	66.15	246,900	10,931,658.45	16,332,435.00
ADVANCED ENERGY INDUSTRIES	007973100	AEIS	13.64	85,600	1,400,461.37	1,167,584.00
ADVENT SOFTWARE INC	007974108	ADVS	57.92	31,900	1,250,347.51	1,847,648.00
ADVISORY BOARD CO/THE	00762W107	ABCO	47.63	34,500	1,137,216.16	1,643,234.96
AEGERION PHARMACEUTICALS	00767E102	AEGR	14.17	5,100	58,344.00	72,267.00
AEROPOSTALE INC	007865108	ARO	24.64	242,750	5,708,311.43	5,981,360.00
AEROVIRONMENT INC	008073108	AVAV	26.83	46,900	1,128,796.87	1,258,327.00
AETNA INC.	00817Y108	AET	30.51	1,502,300	36,983,980.67	45,835,172.92
AFFILIATED MANAGERS GROUP	008252108	AMG	99.22	65,269	3,812,900.04	6,475,990.14
AFFYMETRIX INC	00826T108	AFFX	5.03	133,000	641,246.81	668,990.00
AFLAC INC	001055102	AFL	56.43	641,900	21,853,370.49	36,222,416.97
AGCO CORP.	001084102	AGCO	50.66	13,700	623,004.65	694,042.00
AGILENT TECHNOLOGIES INC	00846U101	A	41.43	150,100	4,116,775.30	6,218,642.97
AGILYSYS INC	00847J105	AGYS	5.63	148,300	1,565,363.49	834,928.96
AGL RESOURCES INC	001204106	AGL	35.85	278,480	9,963,541.78	9,983,508.00
AH BELO CORP-A	001282102	AHC	8.70	111,400	817,937.16	969,180.00
AIR PROD. & CHEM.	009158106	APD	90.95	216,400	21,313,210.64	19,681,580.00
AIR TRANSPORT SERVICES	00922R105	ATSG	7.90	32,759	218,462.10	258,796.10
AIRCASTLE LTD	G0129K104	AYR	10.45	2,100	17,462.97	21,945.00
AIRGAS INC	009363102	ARG	62.46	10,900	710,490.50	680,814.00
AIRMEDIA GROUP INC-ADR	009411109	AMCN	6.89	675,000	7,621,736.67	4,650,750.00
AKAMAI TECHNOLOGIES	00971T101	AKAM	47.05	35,800	1,559,408.19	1,684,389.97
AKORN INC	009728106	AKRX	6.07	178,100	540,316.61	1,081,066.98
ALAMO GROUP INC	011311107	ALG	27.82	24,800	403,027.63	689,936.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ALASKA AIRGROUP INC	011659109	ALK	56.69	52,000	1,509,195.51	2,947,880.00
ALASKA COMMUNICATION	01167P101	ALSK	11.10	158,075	1,600,314.05	1,754,632.50
ALBANY MOLECULAR RESEARCH	012423109	AMRI	5.62	141,800	1,528,145.67	796,916.00
ALBEMARLE CORP	012653101	ALB	55.78	16,000	755,107.41	892,480.00
ALCOA INC.	013817101	AA	15.39	1,279,500	30,540,767.76	19,691,505.00
ALCON INC	H01301102	ACL	163.40	69,900	10,580,364.57	11,421,660.00
ALEXANDER & BALDWIN INC	014482103	ALEX	40.03	6,100	209,431.30	244,183.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	80.55	752,400	32,326,212.72	60,605,819.98
ALIGN TECHNOLOGY INC	016255101	ALGN	19.54	158,600	1,998,808.84	3,099,043.99
ALIMERA SCIENCES INC	016259103	ALIM	10.38	5,900	52,416.19	61,242.00
ALKERMES INC.	01642T108	ALKS	12.28	144,000	1,785,422.69	1,768,320.00
ALLEGHANY CORP DEL	017175100	Y	306.37	2,700	807,823.89	827,199.00
ALLEGHENY ENERGY INC.	017361106	AYE	24.24	528,100	11,529,167.70	12,801,143.97
ALLEGHENY TECHNOLOGIES INC	01741R102	ATI	55.18	22,100	1,044,093.73	1,219,477.95
ALLEGIANTRAVEL CO	01748X102	ALGT	49.24	33,180	1,537,516.85	1,633,783.20
ALLERGAN INC.	018490102	AGN	68.67	671,600	36,075,330.61	46,118,771.99
ALLETE, INC.	018522300	ALE	37.26	2,500	87,105.85	93,149.99
ALLIANCE DATA SYSTEM	018581108	ADS	71.03	600	35,179.67	42,617.99
ALLIANCE FINANCIAL CORP/NY	019205103	ALNC	32.35	6,200	175,592.94	200,570.00
ALLIANCE SEMICONDUCTOR CORP	01877H100	ALSC	0.23	99,000	591,254.60	22,770.00
ALLIANT ENERGY CORPORATION	018802108	LNT	36.77	526,640	17,599,732.83	19,364,552.78
ALLIED HEALTHCARE INTL INC	01923A109	AHCI	2.51	79,200	214,822.04	198,792.00
ALLIED NEVADA GOLD CORP	019344100	ANV	26.31	31,600	688,241.37	831,396.00
ALLIED WORLD ASSURANCE HOLD	H01531104	AWH	59.44	40,044	2,151,962.95	2,380,215.30
ALLSTATE CORP	020002101	ALL	31.88	1,272,400	41,470,892.61	40,564,112.00
ALPHA & OMEGA	G6331P104	AOSL	12.83	4,500	63,116.10	57,735.00
ALPHA NATURAL RESOURCES INC	02076X102	ANR	60.03	230,000	10,062,844.71	13,806,899.98
ALTERA CORP	021441100	ALTR	35.58	471,100	13,256,911.80	16,761,737.98
ALTERRA CAPITAL HOLDINGS LTD	G0229R108	ALTE	21.64	216,400	4,841,872.23	4,682,895.98
ALTRIA GROUP INC	02209S103	MO	24.62	3,261,100	41,956,831.02	80,288,282.00
AMAZON COM INC	023135106	AMZN	180.00	393,000	30,683,169.45	70,739,999.99
AMEDISYS INC	023436108	AMED	33.50	60,300	2,286,068.81	2,020,050.00
AMERCO	023586100	UHAL	96.04	500	27,008.27	48,020.00
AMEREN CORP.	023608102	AEE	28.19	571,098	18,729,772.75	16,099,252.59
AMERESCO INC-CLASS A	02361E108	AMRC	14.36	7,800	92,976.00	112,008.00
AMERICA MOVIL S.A.B. DE C.V.	02364W105	AMX	57.34	50,000	2,340,958.79	2,867,000.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
AMERICA SERVICE GROUP INC	02364L109	ASGR	15.14	63,100	932,100.73	955,334.00
AMERICAN CAPITAL AGENCY	02503X105	AGNC	28.74	44,800	1,296,657.62	1,287,551.97
AMERICAN CAPITAL LTD	02503Y103	ACAS	7.56	270,900	1,505,207.60	2,048,004.00
AMERICAN EAGLE OUTFITTERS	02553E106	AEO	14.63	775,000	11,459,141.67	11,338,250.00
AMERICAN ELECTRIC POWER	025537101	AEP	35.98	1,038,241	34,923,884.81	37,355,911.15
AMERICAN EQUITY INVESTMENT	025676206	AEL	12.55	278,175	3,253,769.14	3,491,096.25
AMERICAN EXPRESS CO.	025816109	AXP	42.92	1,092,600	35,841,485.93	46,894,391.98
AMERICAN FINANCIAL GROUP INC.	025932104	AFG	32.29	356,400	9,877,867.07	11,508,155.97
AMERICAN GREETING CL A	026375105	AM	22.16	82,400	1,809,363.04	1,825,984.00
AMERICAN INTL GROUP	026874784	AIG	57.62	2,900	121,279.74	167,098.00
AMERICAN MEDICAL SYS HLDINGS	02744M108	AMMD	18.86	227,151	4,242,558.68	4,284,067.80
AMERICAN PUBLIC EDUCATION	02913V103	APEI	37.24	76,894	2,606,222.85	2,863,532.51
AMERICAN REPROGRAPHICS CO	029263100	ARC	7.59	350,628	3,610,482.73	2,661,266.49
AMERICAN SAFETY INS HOLDINGS	G02995101	ASI	21.38	0	0.00	0.00
AMERICAN SUPERCONDUCTOR	030111108	AMSC	28.59	14,400	376,572.37	411,696.00
AMERICAN TOWER CORP	029912201	AMT	51.64	912,500	34,701,850.77	47,121,499.99
AMERICAN VANGUARD CORP	030371108	AVD	8.54	94,100	692,353.37	803,614.00
AMERICAN WATER WORKS CO INC	030420103	AWK	25.29	6,800	143,661.64	171,971.98
AMERIGON INC	03070L300	ARGN	10.88	79,800	613,753.88	868,223.98
AMERIGROUP CORPORATION	03073T102	AGP	43.92	139,150	3,762,527.05	6,111,468.00
AMERIPRISE FINANCIAL INC	03076C106	AMP	57.55	350,834	15,728,513.17	20,190,496.63
AMERISAFE INC	03071H100	AMSF	17.50	66,900	1,293,047.04	1,170,749.99
AMERISOURCEBERGEN CORP	03073E105	ABC	34.12	642,200	17,685,595.06	21,911,863.98
AMERON INTERNATIONAL CORP	030710107	AMN	76.37	22,200	1,397,623.17	1,695,414.00
AMETEK INC.	031100100	AME	39.25	36,600	1,255,833.91	1,436,550.00
AMGEN INC	031162100	AMGN	54.90	1,839,000	80,262,030.79	100,961,099.95
AMKOR TECHNOLOGY INC	031652100	AMKR	7.39	233,100	1,495,089.99	1,722,609.00
AMN HEALTHCARE SERVICES INC	001744101	AHS	6.14	109,800	883,309.03	674,171.94
AMPCO-PITTSBURGH CORP	032037103	AP	28.05	42,600	1,160,972.55	1,194,929.96
AMPHENOL CORP-CL A	032095101	APH	52.78	1,469,550	44,662,113.79	77,562,849.00
AMR CORP.	001765106	AMR	7.79	1,997,600	19,561,351.93	15,561,304.00
AMSURG CORP	03232P405	AMSG	20.95	79,300	1,727,121.63	1,661,334.98
AMTRUST FINANCIAL SERVICES	032359309	AFSI	17.50	81,800	1,084,301.61	1,431,499.98
AMYRIS INC	03236M101	AMRS	26.68	5,400	118,746.00	144,072.00
ANACOR PHARMACEUTICALS INC	032420101	ANAC	5.37	10,600	52,152.00	56,922.00
ANADARKO PETROLEUM CORP	032511107	APC	76.16	507,100	14,067,114.38	38,620,735.99

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ANADIGICS INC	032515108	ANAD	6.93	144,600	889,044.30	1,002,078.00
ANALOG DEVICES	032654105	ADI	37.67	75,400	2,859,196.02	2,840,318.00
ANAREN INC.	032744104	ANEN	20.85	90,736	1,395,037.26	1,891,845.60
ANCESTRY.COM INC	032803108	ACOM	28.32	32,900	720,966.92	931,728.00
ANDERSONS INC/THE	034164103	ANDE	36.35	40,300	1,018,343.90	1,464,905.00
ANGIODYNAMICS INC	03475V101	ANGO	15.37	37,200	489,216.32	571,764.00
ANIXTER INTERNATIONAL INC.	035290105	AXE	59.73	139,423	6,273,754.03	8,327,735.79
ANNALY CAPITAL MGT. INC.	035710409	NLY	17.92	2,070,800	38,442,664.42	37,108,735.94
ANNTAYLOR STORES CORP	036115103	ANN	27.39	143,500	2,327,560.88	3,930,464.99
ANSYS INC	03662Q105	ANSS	52.07	887,984	37,697,572.65	46,237,326.87
ANTHERA PHARMACEUTICALS INC	03674U102	ANTH	4.88	5,100	34,676.94	24,888.00
ANWORTH MORTGAGE ASS	037347101	ANH	7.00	226,800	1,514,487.83	1,587,599.98
AON CORP	037389103	AON	46.01	367,167	16,183,656.58	16,893,353.67
APAC CUSTOMER SERVIC	00185E106	APAC	6.07	124,442	719,811.77	755,362.94
APACHE CORP.	037411105	APA	119.23	536,670	32,196,686.76	63,987,164.07
APCO OIL AND GAS INTL	G0471F109	APAGF	57.50	8,900	191,656.14	511,750.00
APOGEE ENTERPRISES INC.	037598109	APOG	13.47	164,726	2,704,115.30	2,218,859.09
APOLLO GROUP INC	037604105	APOL	39.49	600,600	31,603,246.50	23,717,693.99
APOLLO INVESTMENT CORP	03761U106	AINV	11.07	185,800	1,871,975.91	2,056,806.00
APPLE INC.	037833100	AAPL	322.56	2,020,400	218,220,205.29	651,700,223.93
APPLIED INDUSTRIAL TECH INC.	03820C105	AIT	32.48	67,700	1,503,211.56	2,198,896.00
APPLIED MATERIALS INC.	038222105	AMAT	14.05	1,354,400	26,833,059.09	19,029,320.00
APPLIED MICRO CIRCUITS CORP	03822W406	AMCC	10.68	291,400	3,050,700.55	3,112,152.00
APPROACH RESOURCES INC	03834A103	AREX	23.10	66,059	1,162,671.39	1,525,962.90
APTAR GROUP INC.	038336103	ATR	47.57	44,418	1,543,283.80	2,112,964.26
AQUA AMERICA INC	03836W103	WTR	22.48	50,900	1,004,142.51	1,144,232.00
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	88.05	170,233	12,725,208.89	14,989,015.59
ARCH CHEMICALS INC.	03937R102	ARJ	37.93	98,775	3,041,516.72	3,746,535.69
ARCH COAL INC.	039380100	ACI	35.06	553,900	9,981,141.53	19,419,733.99
ARCHER DANIELS MIDLAND CO	039483102	ADM	30.08	668,000	26,158,030.97	20,093,440.00
ARCTIC CAT INC.	039670104	ACAT	14.64	85,800	796,249.62	1,256,112.00
ARDEN GROUP INC	039762109	ARDNA	82.50	3,100	297,722.43	255,750.00
ARES CAPITAL CORP	04010L103	ARCC	16.48	679,800	9,873,357.35	11,203,103.99
ARGO GROUP INTL HOLDINGS	G0464B107	AGII	37.45	52,800	2,358,950.54	1,977,360.00
ARIAD PHARMACEUTICAL	04033A100	ARIA	5.10	112,600	385,735.86	574,260.00
ARIBA INC	04033V203	ARBA	23.49	131,200	1,366,455.02	3,081,887.98

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: COM</b>			<b>COMMON STOCK</b>			
ARLINGTON ASSET INVESTMENT	041356205	AI	23.99	46,200	1,058,582.85	1,108,338.00
ARRAY BIOPHARMA INC	04269X105	ARRY	2.99	47,500	160,624.22	142,024.99
ARRIS GROUP INC.	04269Q100	ARRS	11.22	390,199	3,427,324.61	4,378,032.74
ARROW FINL CORP	042744102	AROW	27.51	1,700	43,266.08	46,767.00
ARTHROCARE CORP	043136100	ARTC	31.06	61,300	1,759,000.63	1,903,978.00
ARUBA NETWORKS INC	043176106	ARUN	20.88	163,900	1,307,948.03	3,422,231.98
ARVINMERITOR INC.	043353101	ARM	20.52	84,100	915,234.64	1,725,732.00
ASCENA RETAIL GROUP INC	04351G101	ASNA	26.42	111,289	1,611,593.76	2,940,255.38
ASCENT MEDIA CORP-A	043632108	ASCMA	38.76	11,464	397,525.68	444,344.64
ASHLAND INC	044209104	ASH	50.86	258,300	13,054,367.11	13,137,137.97
ASPEN INSURANCE HOLDINGS LTD	G05384105	AHL	28.62	381,800	10,819,282.33	10,927,115.94
ASSOCIATED BANC-CORP.	045487105	ASBC	15.15	40,400	535,502.60	612,059.99
ASSURANT INC	04621X108	AIZ	38.52	263,700	9,882,944.58	10,157,723.96
ASSURED GUARANTY LTD	G0585R106	AGO	17.70	31,800	599,556.65	562,860.00
ASTEC INDUSTRIES INC	046224101	ASTE	32.41	8,031	257,272.74	260,284.71
ASTORIA FINANCIAL CORP.	046265104	AF	13.91	147,800	1,813,825.41	2,055,897.97
ASTRONICS CORP	046433108	ATRO	21.00	1,000	18,078.92	21,000.00
AT&T INC	00206R102	T	29.38	10,044,882	300,556,167.04	295,118,633.15
ATHENAHEALTH INC	04685W103	ATHN	40.98	700	22,761.97	28,686.00
ATHEROS COMMUNICATIONS	04743P108	ATHR	35.92	461,143	12,926,568.33	16,564,256.56
ATHERSYS INC	04744L106	ATHX	2.47	92,400	308,077.57	228,228.00
ATLAS AIR WORLDWIDE HLDG	049164205	AAWW	55.83	70,400	1,924,796.11	3,930,431.98
ATMEL CORP	049513104	ATML	12.32	190,700	1,113,818.26	2,349,424.00
ATMOS ENERGY CORP.	049560105	ATO	31.20	266,880	7,424,746.57	8,326,656.00
ATRION CORP	049904105	ATRI	179.46	2,200	241,045.25	394,812.00
ATWOOD OCEANICS	050095108	ATW	37.37	213,625	7,505,395.47	7,983,166.25
AUDIOVOX CORP	050757103	VOXX	8.63	91,400	611,306.51	788,782.00
AUTODESK INC.	052769106	ADSK	38.20	2,700	78,706.41	103,139.99
AUTOLIV, INC	052800109	ALV	78.94	35,500	1,669,434.20	2,802,369.98
AUTOMATIC DATA PROC.	053015103	ADP	46.28	509,200	16,440,754.85	23,565,776.00
AUTONATION INC	05329W102	AN	28.20	16,200	432,430.30	456,840.00
AUTOZONE INC	053332102	AZO	272.59	32,400	7,996,002.71	8,831,916.00
AUXILIUM PHARMACEUTICALS	05334D107	AUXL	21.10	1,100	32,875.96	23,210.00
AVAGO TECHNOLOGIES LTD	Y0486S104	AVGO	28.47	39,400	830,515.36	1,121,718.00
AVANIR PHARMACEUTICALS-CL A	05348P401	AVNR	4.08	18,100	72,581.00	73,848.00
AVEO PHARMACEUTICALS INC	053588109	AVEO	14.62	8,300	60,368.39	121,346.00

**Group: DOMESTIC EQUITIES**

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
AVERY DENNISON	053611109	AVY	42.34	74,200	2,647,817.12	3,141,628.00
AVIAT NETWORKS INC	05366Y102	AVNW	5.07	202,500	1,178,523.14	1,026,674.98
AVIS BUDGET GROUP, INC	053774105	CAR	15.56	128,800	1,390,999.17	2,004,127.99
AVISTA CORP	05379B107	AVA	22.52	69,225	1,470,493.05	1,558,947.00
AVISTAR COMMUNICATIONS CORP	05379X208	AVSR	0.47	372,300	712,954.50	174,981.00
AVNET INC.	053807103	AVT	33.03	860,000	21,152,455.46	28,405,799.98
AVON PRODUCTS	054303102	AVP	29.06	277,200	8,599,754.93	8,055,432.00
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	AXS	35.88	426,100	15,328,098.77	15,288,468.00
AXT INC.	00246W103	AXTI	10.44	111,900	932,832.97	1,168,236.00
BAIDU COM INC NPV ADR	056752108	BIDU	96.53	195,000	4,687,879.90	18,823,350.00
BAKER (MICHAEL) CORP	057149106	BKR	31.10	14,100	500,241.64	438,509.95
BAKER HUGHES CORP	057224107	BHI	57.17	869,850	39,181,335.54	49,729,324.48
BALDOR ELECTRIC	057741100	BEZ	63.04	25,510	762,448.22	1,608,150.38
BALL CORPORATION	058498106	BLL	68.05	17,000	1,117,151.55	1,156,850.00
BALLANTYNE STRONG INC	058516105	BTN	7.77	59,330	495,870.64	460,994.04
BALLY TECHNOLOGIES INC.	05874B107	BYI	42.19	68,200	2,608,258.17	2,877,358.00
BALTIC TRADING LTD	Y0553W103	BALT	10.21	14,600	172,358.84	149,066.00
BANCFIRST CORP	05945F103	BANF	41.19	5,100	205,352.88	210,069.00
BANCO LATINOAMERICANO EXP-E	P16994132	BLX	18.46	88,700	1,130,321.05	1,637,401.95
BANCORP RHODE ISLAND INC	059690107	BARI	29.09	6,500	152,261.18	189,085.00
BANK OF AMERICA CORP.	060505104	BAC	13.34	13,350,353	322,512,776.22	178,093,708.99
BANK OF HAWAII CORP	062540109	BOH	47.21	1,800	86,047.87	84,977.98
BANK OF MARIN BANCORP	063425102	BMRC	35.00	1,200	36,901.25	42,000.00
BANK OF THE OZARKS INC	063904106	OZRK	43.35	89,675	2,078,172.36	3,887,411.25
BANNER CORP	06652V109	BANR	2.32	301,300	608,975.37	699,016.00
BARD C. R. INC.	067383109	BCR	91.77	8,600	688,003.78	789,222.00
BARNES & NOBLE INC.	067774109	BKS	14.15	90,400	1,753,878.84	1,279,159.99
BARNES GROUP INC.	067806109	B	20.67	177,025	2,748,128.54	3,659,106.71
BAXTER INTL	071813109	BAX	50.62	798,200	24,834,263.46	40,404,883.99
BB&T CORPORATION	054937107	BBT	26.29	1,178,400	35,249,716.69	30,980,135.96
BE AEROSPACE INC.	073302101	BEAV	37.03	111,605	3,013,583.19	4,132,733.11
BEBE STORES INC	075571109	BEBE	5.96	169,400	1,141,465.32	1,009,624.00
BECKMAN COULTER INC.	075811109	BEC	75.23	41,500	2,210,971.71	3,122,045.00
BECTON DICKINSON & COMPANY	075887109	BDX	84.52	288,200	12,359,905.20	24,358,663.99
BELDEN INC	077454106	BDC	36.82	58,900	1,143,492.98	2,168,697.99
BEMIS CO.	081437105	BMS	32.66	300,000	9,592,289.05	9,798,000.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
BENCHMARK ELECTRONICS INC	08160H101	BHE	18.16	115,075	2,388,373.78	2,089,761.99
BERKLEY (WR) CORP	084423102	WRB	27.38	41,800	1,121,910.90	1,144,483.97
BERKSHIRE HATHAWAY INC.	084670702	BRK.B	80.11	2,064,500	167,881,557.03	165,387,094.99
BERRY PETROLEUM CO	085789105	BRY	43.70	28,300	949,561.23	1,236,709.98
BEST BUY COMPANY INC	086516101	BBY	34.29	654,400	21,374,525.93	22,439,375.97
BGC PARTNERS INC	05541T101	BGCP	8.31	127,800	541,170.88	1,062,017.98
BIG LOTS, INC.	089302103	BIG	30.46	185,000	5,045,919.15	5,635,099.98
BILL BARRETT CORP	06846N104	BBG	41.13	65,600	2,425,811.45	2,698,127.99
BIO RAD LABS INC	090572207	BIO	103.85	110,161	10,401,517.72	11,440,219.85
BIOGEN IDEC INC	09062X103	BIIB	67.05	300,400	14,479,794.05	20,141,819.98
BIOMARIN PHARMACEUTICAL	09061G101	BMRN	26.93	237,863	5,391,156.51	6,405,650.54
BIO-REFERENCE LABS I	09057G602	BRLI	22.18	95,000	2,041,537.34	2,107,100.00
BIOTIME INC	09066L105	BTX	8.33	19,000	108,112.82	158,270.00
BJ'S RESTAURANTS INC	09180C106	BJRI	35.43	192,379	3,425,756.67	6,815,987.97
BLACK BOX CORPORATION	091826107	BBOX	38.29	44,300	1,268,533.34	1,696,247.00
BLACK HILLS CORP	092113109	BKH	30.00	57,050	1,937,145.61	1,711,500.00
BLACKBAUD INC	09227Q100	BLKB	25.90	78,900	1,459,174.81	2,043,509.97
BLACKBOARD INC	091935502	BBBB	41.30	285,500	11,077,634.46	11,791,149.98
BLACKROCK INC	09247X101	BLK	190.58	84,500	17,627,996.75	16,104,010.00
BLACKROCK KELSO CAPITAL	092533108	BKCC	11.06	139,200	1,419,254.38	1,539,551.97
BLUE COAT SYSTEMS INC	09534T508	BCSI	29.87	57,800	1,316,412.03	1,726,485.98
BLUEGREEN CORP	096231105	BXG	3.22	31,700	241,724.92	102,074.00
BLYTH INC.	09643P207	BTH	34.48	26,600	921,514.63	917,167.97
BMC SOFTWARE	055921100	BMC	47.14	566,100	21,963,880.80	26,685,954.00
BOB EVANS FARMS	096761101	BOBE	32.96	10,400	316,193.00	342,784.00
BODY CENTRAL CORP	09689U102	BODY	14.27	5,100	69,819.00	72,777.00
BOEING CO	097023105	BA	65.26	1,374,800	71,473,945.18	89,719,447.99
BOFI HOLDING INC	05566U108	BOFI	15.51	75,900	1,144,156.65	1,177,209.00
BOISE INC	09746Y105	BZ	7.93	203,400	1,375,660.95	1,612,962.00
BON-TON STORES	09776J101	BONT	12.66	82,900	852,875.20	1,049,514.00
BOOKS-A-MILLION INC	098570104	BAMM	5.80	76,348	526,924.55	442,818.40
BOOZ ALLEN HAMILTON HOLDING	099502106	BAH	19.43	757,000	12,873,100.00	14,708,510.00
BORDERS GROUP INC	099709107	BGP	0.90	44,500	83,934.03	40,058.89
BORG WARNER INC.	099724106	BWA	72.36	35,100	1,702,714.52	2,539,836.00
BOSTON BEER INC	100557107	SAM	95.09	21,800	1,007,905.82	2,072,962.00
BOSTON PRIVATE FINL HOLDING	101119105	BPFH	6.55	118,400	660,566.98	775,519.99

Group: DOMESTIC EQUITIES

# Monthly Market

As Of 12/31/2010

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
BRADY CORPORATION	104674106	BRC	32.61	12,300	327,278.98	401,102.99
BRAVO BRIO RESTAURANT GROUP	10567B109	BBRG	19.17	52,900	788,457.00	1,014,093.00
BRF BRAZIL FOODS SA	10552T107	BRFS	16.88	300,000	3,771,776.63	5,064,000.00
BRIDGEPOINT EDUCATION INC	10807M105	BPI	19.00	44,700	868,433.29	849,299.99
BRIGGS & STRATTON	109043109	BGG	19.69	94,200	1,723,680.29	1,854,798.00
BRIGHAM EXPLORATION CO	109178103	BEXP	27.24	92,100	1,349,037.21	2,508,803.99
BRIGHTPOINT INC.	109473405	CELL	8.73	191,600	1,531,090.56	1,672,667.96
BRINKS COMPANY	109696104	BCO	26.88	401,469	9,198,462.92	10,791,486.72
BRISTOL-MYERS SQUIBB	110122108	BMJ	26.48	2,501,400	66,867,175.11	66,237,072.00
BRISTOW GRP	110394103	BRS	47.35	144,101	5,416,853.42	6,823,182.35
BROADCOM CORP	111320107	BRCM	43.55	2,282,900	64,741,983.15	99,420,294.99
BROADRIDGE FINANCIAL	11133T103	BR	21.93	143,800	2,736,711.19	3,153,533.99
BROADSOFT INC	11133B409	BSFT	23.88	69,100	953,507.18	1,650,108.00
BROCADE COMMUNICATIONS	111621306	BRCD	5.29	2,508,800	10,100,941.62	13,271,551.99
BRONCO DRILLING CO INC	112211107	BRNC	8.00	46,907	310,924.70	375,256.00
BROWN SHOE COMPANY INC	115736100	BWS	13.93	115,100	1,375,606.42	1,603,343.00
BROWN-FORMAN -CL B	115637209	BF.B	69.62	22,200	1,331,866.44	1,545,563.94
BRUKER CORP	116794108	BRKR	16.60	177,156	2,083,715.02	2,940,789.58
BRUNSWICK CORP	117043109	BC	18.74	41,100	432,794.12	770,213.98
BUCKEYE TECHNOLOGIES INC.	118255108	BKI	21.01	169,803	2,248,288.45	3,567,560.87
BUCYRUS INTERNATIONAL INC-A	118759109	BUCY	89.40	170,700	5,676,125.65	15,260,579.98
BUFFALO WILD WINGS INC	119848109	BWLD	43.85	32,300	1,401,357.52	1,416,355.00
BUILD-A-BEAR WORKSHOP INC	120076104	BBW	7.64	214,400	1,901,170.13	1,638,015.93
BUNGE LIMITED	G16962105	BG	65.52	283,900	23,065,287.82	18,601,127.99
C A INC.	12673P105	CA	24.44	40,700	921,816.91	994,708.00
C.H.ROBINSON WORLDWIDE INC	12541W209	CHRW	80.19	3,700	266,056.10	296,703.00
CABLEVISION SYSTEMS CORP	12686C109	CVC	33.84	396,600	8,200,479.20	13,420,943.98
CABOT CORP	127055101	CBT	37.65	199,797	5,293,603.28	7,522,357.05
CABOT MICROELECTRONICS	12709P103	CCMP	41.45	124,500	4,679,021.69	5,160,524.98
CACHE INC	127150308	CACH	4.44	105,000	590,340.06	466,200.00
CACI INTERNATIONAL INC.-CL A	127190304	CACI	53.40	6,500	313,020.91	347,100.00
CADENCE DESIGN SYS INC	127387108	CDNS	8.26	1,557,400	9,962,019.60	12,864,124.00
CAI INTERNATIONAL INC	12477X106	CAP	19.60	29,800	447,731.53	584,080.00
CAL DIVE INTERNATIONAL INC	12802T101	DVR	5.67	251,300	1,980,406.14	1,424,870.95
CALAMP CORP.	128126109	CAMP	3.14	162,600	494,266.22	510,564.00
CALIFORNIA FIRST NTN	130222102	CFNB	14.43	6,800	87,850.80	98,124.00

Group: DOMESTIC EQUITIES



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CALIX INC	13100M509	CALX	16.90	6,600	69,447.18	111,540.00
CALLAWAY GOLF COMPANY	131193104	ELY	8.07	291,925	2,536,104.74	2,355,834.71
CAL-MAINE FOODS INC	128030202	CALM	31.58	6,100	164,619.21	192,638.00
CALPINE CORP	131347304	CPN	13.34	44,600	569,195.97	594,964.00
CAMAC ENERGY INC	131745101	CAK	1.99	42,600	174,655.74	84,774.00
CAMBREX CORP.	132011107	CBM	5.17	341,859	3,245,578.90	1,767,411.03
CAMDEN NATL CORP	133034108	CAC	36.23	24,100	733,003.33	873,143.00
CAMERON INTL CORP.	13342B105	CAM	50.73	382,250	13,931,137.83	19,391,542.49
CAMPBELL SOUP CO.	134429109	CPB	34.75	9,100	312,119.34	316,224.99
CANADIAN NATURAL RESOURCES	136385101	CNQ	44.42	450,000	16,944,367.62	19,989,000.00
CAPELLA EDUCATION CO	139594105	CPLA	66.58	206,550	15,036,538.11	13,752,098.98
CAPITAL CITY BK GROUP	139674105	CCBG	12.60	52,200	808,074.89	657,719.95
CAPITAL GOLD CORP	14018Y205	CGC	5.07	47,100	194,990.90	238,797.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	42.56	1,090,700	50,755,443.44	46,420,191.99
CAPITAL SOUTHWEST CORP	140501107	CSWC	103.80	4,700	424,163.32	487,860.00
CAPITALSOURCE INC	14055X102	CSE	7.10	82,400	392,915.47	585,039.96
CARBO CERAMICS, INC.	140781105	CRR	103.54	29,000	1,126,058.11	3,002,660.00
CARDINAL FINANCIAL CORP	14149F109	CFNL	11.63	166,293	1,561,907.00	1,933,987.56
CARDINAL HEALTH INC.	14149Y108	CAH	38.31	754,500	25,295,116.88	28,904,894.95
CARDIONET INC	14159L103	BEAT	4.68	160,100	928,555.68	749,268.00
CARDIOVASCULAR SYSTEMS INC	141619106	CSII	11.67	34,000	157,213.29	396,780.00
CARDTRONICS INC	14161H108	CATM	17.70	142,850	2,288,386.08	2,528,445.00
CAREER EDUCATION CORP	141665109	CECO	20.73	407,300	9,938,394.06	8,443,328.98
CAREFUSION CORP	14170T101	CFN	25.70	55,000	1,562,187.55	1,413,500.00
CARMAX INC.	143130102	KMX	31.88	4,700	91,260.95	149,835.99
CARNIVAL CORP	143658300	CCL	46.11	647,900	29,383,817.62	29,874,668.98
CARPENTER TECHNOLOGY	144285103	CRS	40.24	13,700	466,433.97	551,287.99
CARRIZO OIL & GAS INC	144577103	CRZO	34.49	26,100	787,449.93	900,189.00
CARTERS INC	146229109	CRI	29.51	57,600	1,310,321.04	1,699,775.97
CASELLA WASTE SYS IN	147448104	CWST	7.09	72,000	296,420.13	510,480.00
CASEY'S GENERAL STORES INC.	147528103	CASY	42.51	56,400	1,723,089.62	2,397,563.99
CASH AMERICAN INT'L. INC.	14754D100	CSH	36.93	100	3,404.64	3,692.98
CASS INFORMATION SYSTEMS	14808P109	CASS	37.94	9,200	284,627.75	349,048.00
CASUAL MALE RETAIL GROUP INC	148711302	CMRG	4.74	153,700	669,148.38	728,538.00
CATALYST HEALTH SOLUTIONS	14888B103	CHSI	46.49	101,503	3,422,749.80	4,718,874.47
CATERPILLAR INC.	149123101	CAT	93.66	873,200	39,498,623.55	81,783,911.97

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CATHAY GENERAL BANCORP	149150104	CATY	16.70	45,948	589,385.38	767,331.60
CATO CORP CL A	149205106	CATO	27.41	159,275	3,364,374.94	4,365,727.75
CAVIUM NETWORKS INC	14965A101	CAVM	37.68	69,637	1,544,395.12	2,623,922.08
CB RICHARD ELLIS GROUP INC-A	12497T101	CBG	20.48	178,000	2,482,918.63	3,645,439.98
CBEYOND INC	149847105	CBEY	15.28	97,300	1,365,386.17	1,486,744.00
CBOE HOLDINGS INC	12503M108	CBOE	22.86	1,900	38,114.00	43,434.00
CDI CORP.	125071100	CDI	18.59	62,100	1,134,115.80	1,154,439.00
CEC ENTERTAINMENT, INC.	125137109	CEC	38.83	32,762	958,621.58	1,272,148.46
CECO ENVIRONMENTAL CORP	125141101	CECE	5.96	940,000	9,071,978.63	5,602,400.00
CELANESE CORP-SERIES A	150870103	CE	41.17	34,200	715,759.68	1,408,013.97
CELERA GROUP	15100E106	CRA	6.30	357,900	3,171,709.21	2,254,770.00
CELGENE CORP	151020104	CELG	59.14	527,600	19,552,026.11	31,202,264.00
CELLDEX THERAPEUTICS INC	15117B103	CLDX	4.12	69,900	313,291.94	287,988.00
CENTENE CORP	15135B101	CNC	25.34	297,877	5,948,329.48	7,548,203.18
CENTER FINANCIAL CORP	15146E102	CLFC	7.58	31,700	182,141.86	240,286.00
CENTERPOINT ENERGY INC	15189T107	CNP	15.72	58,700	799,801.68	922,763.98
CENTERSTATE BKS FLA INC	15201P109	CSFL	7.92	23,000	193,926.07	182,160.00
CENTRAL GARDEN AND PET CO-A	153527205	CENTA	9.88	64,200	635,460.59	634,296.00
CENTURY BANCORP INC	156432106	CNBKA	26.79	9,200	204,197.91	246,468.00
CENTURYTEL INC.	156700106	CTL	46.17	387,036	10,936,707.46	17,869,452.08
CEPHALON INC	156708109	CEPH	61.72	557,387	33,918,198.16	34,401,925.56
CEPHEID	15670R107	CPHD	22.75	101,200	1,334,636.62	2,302,299.98
CERADYNE INC	156710105	CRDN	31.53	72,700	1,547,863.28	2,292,231.00
CEVA INC	157210105	CEVA	20.50	3,400	31,236.66	69,700.00
CF INDUSTRIES HOLDINGS INC	125269100	CF	135.15	2,100	253,760.41	283,815.00
CHARLES & COLVARD LTD	159765106	CTHR	3.02	192,000	233,005.97	579,840.00
CHARLES RIVER LABORATORIES	159864107	CRL	35.54	76,300	2,286,557.12	2,711,701.99
CHARMING SHOPPES	161133103	CHRS	3.55	120,900	814,967.77	429,194.97
CHART INDUSTRIES INC	16115Q308	GTLS	33.78	37,469	836,909.30	1,265,702.78
CHECKPOINT SYSTEMS INC.	162825103	CKP	20.55	81,200	1,364,021.06	1,668,659.97
CHEESECAKE FACTORY (THE)	163072101	CAKE	30.66	20,200	263,415.73	619,332.00
CHEMED CORP	16359R103	CHE	63.51	72,625	2,941,775.12	4,612,413.72
CHEMICAL FINL CORP	163731102	CHFC	22.15	25,800	675,358.02	571,469.97
CHEMTURA CORP	163893209	CHMT	15.98	97,000	1,465,691.95	1,550,060.00
CHENIERE ENERGY INC	16411R208	LNG	5.52	51,200	150,463.57	282,624.00
CHESAPEAKE ENERGY CORP	165167107	CHK	25.91	656,300	39,458,800.49	17,004,733.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CHEVRON CORP.	166764100	CVX	91.25	3,285,979	145,308,285.47	299,845,583.72
CHICAGO BRIDGE & IRON	167250109	CBI	32.90	165,200	2,166,067.51	5,435,080.00
CHICO'S FAS INC	168615102	CHS	12.03	63,200	745,314.59	760,296.00
CHILDREN'S PLACE	168905107	PLCE	49.64	97,900	2,945,449.83	4,859,755.98
CHIMERA INVESTMENT CORP	16934Q109	CIM	4.11	163,800	603,137.17	673,217.98
CHIPOTLE MEXICAN GRILL - CL A	169656105	CMG	212.66	7,600	1,368,448.63	1,616,216.00
CHIQUITA BRANDS	170032809	CQB	14.02	121,400	817,486.70	1,702,027.98
CHRISTOPHER & BANKS CORP	171046105	CBK	6.15	400	3,250.52	2,460.00
CHUBB CORP	171232101	CB	59.64	578,000	24,963,436.07	34,471,920.00
CHURCH & DWIGHT INC	171340102	CHD	69.02	556,000	36,010,130.36	38,375,119.98
CIA VALE DO RIO DOCE - ADR	91912E105	VALE	34.57	1,553,000	33,706,246.67	53,687,210.00
CIBER INC.	17163B102	CBR	4.68	352,200	1,768,393.46	1,648,295.93
CIENA CORP.	171779309	CIEN	21.05	223,940	3,191,312.61	4,713,937.00
CIGNA CORP.	125509109	CI	36.66	400,600	13,666,341.16	14,685,995.98
CIMAREX ENERGY	171798101	XEC	88.53	165,800	11,005,781.13	14,678,273.95
CINCINNATI BELL INC	171871106	CBB	2.80	547,000	1,251,568.94	1,531,600.00
CINCINNATI FINANCIAL CORP.	172062101	CINF	31.69	52,100	1,449,329.37	1,651,049.00
CINTAS CORP	172908105	CTAS	27.96	416,000	9,638,323.14	11,631,360.00
CIRCOR INTERNATIONAL INC	17273K109	CIR	42.28	13,000	407,834.46	549,640.00
CIRRUS LOGIC INC	172755100	CRUS	15.98	40,300	311,074.71	643,993.99
CISCO SYSTEMS	17275R102	CSCO	20.23	10,652,200	224,037,640.61	215,494,005.99
CIT GROUP INC	125581801	CIT	47.10	322,400	12,820,078.54	15,185,039.99
CITI TRENDS INC	17306X102	CTRN	24.55	78,200	2,108,296.01	1,919,809.93
CITIGROUP INC.	172967101	C	4.73	36,685,400	293,498,388.65	173,521,941.95
CITRIX SYSTEMS INC	177376100	CTXS	68.41	233,000	11,153,667.85	15,939,529.96
CITY HLDG CO	177835105	CHCO	36.23	63,200	2,181,880.34	2,289,735.99
CITY NATIONAL CORP	178566105	CYN	61.36	55,700	2,000,237.99	3,417,751.97
CLARCOR INC.	179895107	CLC	42.89	120,102	3,730,187.96	5,151,174.67
CLEAN ENERGY FUELS CORP	184499101	CLNE	13.84	12,900	135,118.22	178,535.99
CLEAN HARBORS INC	184496107	CLH	84.08	7,100	486,643.69	596,967.97
CLEARWATER PAPER CORP	18538R103	CLW	78.30	5,200	419,719.60	407,160.00
CLECO CORP.	12561W105	CNL	30.76	110,302	2,861,859.76	3,392,889.48
CLIFFS NATURAL RESOURCES INC	18683K101	CLF	78.01	167,400	10,066,525.84	13,058,873.97
CLOROX COMPANY	189054109	CLX	63.28	161,100	9,683,610.07	10,194,407.98
CLOUD PEAK ENERGY INC	18911Q102	CLD	23.23	38,700	564,300.41	899,001.00
CME GROUP INC	12572Q105	CME	321.75	66,800	24,373,028.09	21,492,899.99

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CMS ENERGY CORP	125896100	CMS	18.60	120,700	1,705,633.41	2,245,019.99
CNA FINANCIAL CORP	126117100	CNA	27.05	119,200	2,432,592.61	3,224,360.00
CNA SURETY CORP	12612L108	SUR	23.68	5,100	93,612.03	120,768.00
CNH GLOBAL N.V.	N20935206	CNH	47.74	57,800	1,489,419.79	2,759,371.98
CNO FINANCIAL GROUP INC	12621E103	CNO	6.78	306,500	1,764,626.99	2,078,069.97
COACH INC	189754104	COH	55.31	835,800	29,120,400.51	46,228,097.96
COBALT INTL ENERGY INC	19075F106	CIE	12.21	10,600	144,160.53	129,426.00
COCA COLA CO.	191216100	KO	65.77	3,355,700	164,423,457.31	220,704,388.97
COCA-COLA BOTTLING	191098102	COKE	55.58	1,200	70,599.42	66,696.00
COCA-COLA ENTERPRISES	19122T109	CCE	25.03	742,800	16,742,342.50	18,592,283.97
CODEXIS INC	192005106	CDXS	10.60	39,185	317,304.58	415,360.92
COEUR D'ALENE MINES CORP.	192108504	CDE	27.32	31,400	564,629.99	857,848.00
COGDELL SPENCER INC.	19238U107	CSA	5.80	38,400	236,922.10	222,719.97
COGNEX CORP.	192422103	CGNX	29.42	105,000	2,394,684.30	3,089,100.00
COGNIZANT TECH SOLUTIONS	192446102	CTSH	73.29	1,223,500	52,683,884.55	89,670,314.98
COHEN & STEERS INC	19247A100	CNS	26.10	53,900	1,178,394.77	1,406,789.97
COHERENT INC.	192479103	COHR	45.14	147,900	4,443,857.02	6,676,205.98
COINSTAR INC	19259P300	CSTR	56.44	31,800	1,535,146.60	1,794,791.99
COLEMAN CABLE INC	193459302	CCIX	6.28	27,700	169,525.00	173,956.00
COLFAX CORP	194014106	CFX	18.41	81,800	941,387.16	1,505,938.00
COLGATE PALMOLIVE	194162103	CL	80.37	1,138,500	68,177,651.82	91,501,244.97
COLLECTIVE BRANDS INC	19421W100	PSS	21.10	95,100	1,574,226.04	2,006,609.98
COLUMBIA BANKING SYSTEM INC	197236102	COLB	21.06	263,527	4,889,973.14	5,549,878.62
COLUMBIA SPORTSWEAR CO	198516106	COLM	60.30	37,800	1,612,536.76	2,279,340.00
COMCAST CORP - CL A	20030N101	CMCSA	21.97	4,789,197	97,208,559.33	105,218,658.08
COMCAST CP CL A SPL	20030N200	CMCSK	20.81	635,000	11,053,128.10	13,214,350.00
COMERICA INC.	200340107	CMA	42.24	475,300	17,616,240.37	20,076,671.96
COMFORT SYS USA INC	199908104	FIX	13.17	118,200	1,403,098.98	1,556,693.98
COMMERCE BANCSHARES	200525103	CBSH	39.73	2,635	95,018.19	104,688.52
COMMERCIAL METALS CO.	201723103	CMC	16.59	259,300	3,553,325.30	4,301,787.00
COMMUNITY BANK SYSTEM INC	203607106	CBU	27.77	53,300	1,193,799.51	1,480,141.00
COMMUNITY TR BANCORP	204149108	CTBI	28.96	46,500	1,196,596.62	1,346,639.95
COMMVAULT SYSTEMS INC	204166102	CVLT	28.62	74,700	1,486,908.42	2,137,914.00
COMPASS MINERALS	20451N101	CMP	89.27	43,200	3,230,822.58	3,856,463.98
COMPELLENT TECHNOLOGIES INC	20452A108	CML	27.59	43,700	1,016,350.68	1,205,682.99
COMPLETE GENOMICS INC	20454K104	GNOM	7.47	5,300	36,464.00	39,591.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: COM</b>			<b>COMMON STOCK</b>			
COMPLETE PRODUCTION	20453E109	CPX	29.55	156,000	3,381,709.12	4,609,800.00
COMPUTER TASK GROUP INC.	205477102	CTGX	10.88	106,800	867,123.77	1,161,984.00
COMPUWARE CORP	205638109	CPWR	11.67	146,000	1,485,186.67	1,703,820.00
COMSCORE INC	20564W105	SCOR	22.31	135,872	2,740,063.35	3,031,304.31
COMVERSE TECHNOLOGY INC.	205862402	CMVT	7.26	156,500	2,104,411.14	1,136,190.00
CONAGRA FOODS INC.	205887102	CAG	22.58	1,422,500	33,732,166.15	32,120,049.98
CONCHO RESOURCES INC	20605P101	CXO	87.67	442,400	27,673,398.62	38,785,207.97
CONCUR TECHNOLOGIES INC	206708109	CNQR	51.93	133,685	4,592,194.85	6,942,262.03
CONMED CORPORATION	207410101	CNMD	26.43	3,700	88,648.73	97,790.99
CONOCOPHILLIPS	20825C104	COP	68.10	1,911,954	56,697,419.71	130,204,067.38
CONSOLIDATED	209034107	CNSL	19.30	40,500	644,864.63	781,650.00
CONSOLIDATED EDISON INC.	209115104	ED	49.57	22,300	1,012,196.51	1,105,410.96
CONSOLIDATED GRAPHICS INC.	209341106	CGX	48.43	67,450	2,634,832.66	3,266,603.48
CONSTANT CONTACT INC	210313102	CTCT	30.99	106,530	1,913,314.39	3,301,364.70
CONSTELLATION BRANDS INC-A	21036P108	STZ	22.15	146,400	2,364,628.85	3,242,759.97
CONSTELLATION ENERGY GROUP	210371100	CEG	30.63	788,600	26,040,295.27	24,154,817.96
CONTANGO OIL & GAS	21075N204	MCF	57.93	28,700	1,565,044.67	1,662,590.98
CONTANGO ORE INC	21077F100	CTGO	10.50	2,870	16,173.38	30,135.00
CONTINENTAL RESOURCES	212015101	CLR	58.85	28,400	1,526,558.23	1,671,340.00
CONTINUCARE CORP	212172100	CNU	4.68	71,400	227,297.63	334,152.00
CONVERGYS CORPORATION	212485106	CVG	13.17	251,840	3,011,172.58	3,316,732.79
CONVIO INC	21257W105	CNVO	8.28	5,300	45,773.98	43,884.00
COOPER COMPANIES INC.	216648402	COO	56.34	142,600	5,154,650.48	8,034,083.98
COOPER INDUSTRIES PLC	G24140108	CBE	58.29	659,400	30,462,243.74	38,436,425.99
COOPER TIRE & RUBBER	216831107	CTB	23.58	265,575	4,387,996.57	6,262,258.50
COPA HOLDINGS SA-CLASS A	P31076105	CPA	58.84	4,500	247,782.15	264,780.00
COPART INC	217204106	CPRT	37.35	3,500	130,635.94	130,725.00
CORE LABORATORIES N.V.	N22717107	CLB	89.05	853,079	53,305,833.37	75,966,684.90
CORELOGIC INC	21871D103	CLGX	18.52	126,400	2,099,415.00	2,340,928.00
CORE-MARK HOLDING COMPANY,	218681104	CORE	35.59	39,100	1,058,549.53	1,391,568.96
CORINTHIAN COLLEGES INC	218868107	COCO	5.21	407,900	4,807,865.19	2,125,159.00
CORN PRODUCTS INT'L INC.	219023108	CPO	46.00	45,451	2,114,372.99	2,090,746.00
CORNERSTONE THERAPEUTICS	21924P103	CRTX	5.79	121,500	719,819.43	703,485.00
CORNING INC	219350105	GLW	19.32	4,206,600	70,282,307.61	81,271,512.00
CORPORATE EXECUTIVE BOARD	21988R102	EXBD	37.55	96,225	2,400,717.30	3,613,248.72
CORRECTIONS CORP OF	22025Y407	CXW	25.06	520,000	10,524,076.18	13,031,200.00

**Group: DOMESTIC EQUITIES**

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CORVEL CORP	221006109	CRVL	48.35	27,800	669,686.33	1,344,129.97
COSTAR GROUP INC	22160N109	CSGP	57.56	23,600	965,186.96	1,358,416.00
COSTCO WHOLESALE CORP.	22160K105	COST	72.21	630,900	28,435,695.12	45,557,288.97
COVANTA HOLDING CORP.	22282E102	CVA	17.19	1,190,500	19,634,939.29	20,464,695.00
COVENTRY HEALTH CARE INC.	222862104	CVH	26.40	10,900	271,170.30	287,760.00
COVIDIEN PLC	G2554F105	COV	45.66	690,400	29,367,367.60	31,523,664.00
CPI CORP	125902106	CPY	22.55	39,200	522,328.96	883,959.99
CRACKER BARREL OLD COUNTRY	22410J106	CBRL	54.77	80,400	3,652,843.36	4,403,508.00
CRANE CO	224399105	CR	41.07	9,200	361,996.70	377,844.00
CRAY INC	225223304	CRAY	7.15	161,200	950,653.15	1,152,580.00
CREDIT ACCEP CORP MI	225310101	CACC	62.77	21,000	480,064.30	1,318,170.00
CREE INC	225447101	CREE	65.89	20,900	1,225,187.36	1,377,100.97
CROCS INC	227046109	CROX	17.12	156,100	1,490,843.44	2,672,432.00
CROSS COUNTRY INC	227483104	CCRN	8.47	7,200	65,903.37	60,984.00
CROSSTEX ENERGY INC	22765Y104	XTXI	8.86	150,600	998,916.51	1,334,315.96
CROWN CASTLE INTL CO	228227104	CCI	43.83	11,500	400,979.33	504,044.98
CROWN HOLDINGS INC	228368106	CCK	33.38	1,720,400	45,877,508.03	57,426,951.98
CROWN MEDIA HLDGS IN	228411104	CRWN	2.62	22,400	55,721.42	58,688.00
CSG SYSTEMS INTL. INC.	126349109	CSGS	18.94	80,600	1,726,473.83	1,526,563.98
CSS INDS INC	125906107	CSS	20.61	1,300	22,551.92	26,793.00
CSX CORP.	126408103	CSX	64.61	573,900	33,618,099.04	37,079,678.98
CTRIIP.COM INTERNATIONAL-ADR	22943F100	CTRP	40.45	810,000	23,234,364.38	32,764,500.00
CTS CORP.	126501105	CTS	11.06	185,960	1,928,221.62	2,056,717.56
CUBIC CORP	229669106	CUB	47.15	36,600	1,087,476.77	1,725,690.00
CUBISTS PHARMACEUTICALS	229678107	CBST	21.40	91,300	2,048,252.73	1,953,820.00
CULLEN/FROST BANKERS INC	229899109	CFR	61.12	333,522	17,565,584.21	20,384,864.59
CULP INC	230215105	CFI	10.36	3,200	39,013.76	33,152.00
CUMMINS INC.	231021106	CMI	110.01	529,400	28,847,732.17	58,239,294.00
CUMULUS MEDIA INC. CL. A	231082108	CMLS	4.31	21,600	76,533.12	93,096.00
CURTISS-WRIGHT CORP.	231561101	CW	33.20	136,522	4,812,903.51	4,532,530.40
CUTERA INC	232109108	CUTR	8.29	19,900	179,024.63	164,971.00
CVB FINL CORP	126600105	CVBF	8.67	313,800	3,074,461.90	2,720,646.00
CVR ENERGY INC	12662P108	CVI	15.18	97,300	750,428.96	1,477,014.00
CVS/CAREMARK CORP	126650100	CVS	34.77	1,829,401	34,126,311.18	63,608,272.76
CYMER INC.	232572107	CYMI	45.07	1,300	47,335.28	58,591.00
CYNOSURE INC - CLASS A	232577205	CYNO	10.23	71,200	962,909.85	728,375.94

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CYPRESS SEMICONDUCTOR CORP	232806109	CY	18.58	272,628	3,088,726.16	5,065,428.23
CYTEC INDUSTRIES	232820100	CYT	53.06	193,900	8,472,270.64	10,288,333.94
DANA HOLDING CORP	235825205	DAN	17.21	71,500	676,290.19	1,230,514.97
DANAHER CORP	235851102	DHR	47.17	1,587,600	50,148,658.74	74,887,092.00
DANAOS CORP	Y1968P105	DAC	3.74	249,518	1,743,306.93	933,197.32
DANVERS BANCORP INC	236442109	DNBK	17.67	107,582	1,448,121.30	1,900,973.94
DARDEN RESTAURANTS INC	237194105	DRI	46.44	511,300	18,205,597.95	23,744,771.98
DARLING INTERNATIONAL INC	237266101	DAR	13.28	65,400	916,278.57	868,511.97
DAVITA INC.	23918K108	DVA	69.49	2,100	130,028.61	145,928.96
DDI CORP	233162502	DDIC	11.76	55,600	301,178.56	653,855.98
DEAN FOODS CO	242370104	DF	8.84	430,000	4,412,710.96	3,801,200.00
DECKERS OUTDOOR CORP	243537107	DECK	79.74	114,200	3,851,080.52	9,106,307.92
DEERE & CO.	244199105	DE	83.05	486,000	15,539,667.89	40,362,300.00
DEL MONTE FOODS CO	24522P103	DLM	18.80	77,900	855,896.93	1,464,519.97
DELEK US HLDGS INC	246647101	DK	7.28	44,200	322,881.88	321,776.00
DELL INC	24702R101	DELL	13.55	2,750,400	57,272,814.51	37,267,920.00
DELPHI FINANCIAL GROUP CL-A	247131105	DFG	28.84	7,400	161,121.17	213,416.00
DELTA AIR LINES INC	247361702	DAL	12.60	137,500	1,614,337.65	1,732,499.96
DELTA APPAREL INC	247368103	DLA	13.50	2,200	32,304.83	29,700.00
DELTIC TIMBER CORP	247850100	DEL	56.34	0	0.00	0.00
DELUXE CORP.	248019101	DLX	23.02	93,400	1,395,224.48	2,150,067.99
DENBURY RES INC	247916208	DNR	19.09	58,900	936,697.93	1,124,400.97
DEPOMED INC	249908104	DEPO	6.36	188,200	603,010.38	1,196,952.00
DESTINATION MATERNITY CORP	25065D100	DEST	37.93	32,900	700,611.08	1,247,896.94
DEVON ENERGY CORPORATION	25179M103	DVN	78.51	770,000	32,415,218.78	60,452,700.00
DEVRY INC.	251893103	DV	47.98	325,900	17,368,039.49	15,636,681.99
DEX ONE CORP	25212W100	DEXO	7.46	7,100	158,719.79	52,966.00
DIAMOND HILL INVESTMENT GRP	25264R207	DHIL	72.34	13,600	914,643.35	983,824.00
DIAMOND OFFSHORE DRILLING	25271C102	DO	66.87	52,300	3,834,130.81	3,497,301.00
DICE HOLDINGS INC	253017107	DHX	14.35	142,385	1,404,210.02	2,043,224.75
DICKS SPORTING GOODS INC	253393102	DKS	37.50	912,000	24,475,522.46	34,200,000.00
DIEBOLD INC	253651103	DBD	32.05	44,400	1,230,628.96	1,423,020.00
DIGI INTERNATIONAL INC	253798102	DGII	11.10	10,500	126,626.79	116,550.00
DIGIMARC CORPORATION	25381B101	DMRC	30.01	22,300	587,713.92	669,223.00
DIGITAL RIVER INC	25388B104	DRIV	34.42	72,100	2,256,973.48	2,481,682.00
DIGITALGLOBE INC	25389M877	DGI	31.71	54,500	1,350,618.87	1,728,195.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: COM</b>			<b>COMMON STOCK</b>			
DILLARDS INC. CL-A	254067101	DDS	37.94	70,600	1,037,596.99	2,678,564.00
DIODES INC	254543101	DIOD	26.99	216,598	4,562,706.54	5,845,980.02
DIONEX CORP.	254546104	DNEX	118.01	25,000	1,523,618.10	2,950,250.00
DIRECTV	25490A101	DTV	39.93	1,264,403	31,138,404.96	50,487,611.79
DISCOVER FINANCIAL	254709108	DFS	18.53	700,000	8,855,648.04	12,970,999.96
DISCOVERY COMMUNICATIONS-A	25470F104	DISCA	41.70	7,800	279,622.32	325,260.00
DISH NETWORK CORP	25470M109	DISH	19.66	57,800	1,138,606.33	1,136,347.98
DISNEY (WALT) CO.	254687106	DIS	37.51	2,043,582	55,407,770.00	76,654,760.82
DOLBY LABORATORIES INC-CL A	25659T107	DLB	66.70	178,500	11,223,947.07	11,905,949.97
DOLE FOOD CO INC	256603101	DOLE	13.51	241,800	2,591,303.93	3,266,718.00
DOLLAR GENERAL CORP.	256677105	DG	30.67	23,000	699,577.85	705,410.00
DOLLAR THRIFTY AUTOM	256743105	DTG	47.26	6,200	156,349.25	293,012.00
DOLLAR TREE, INC	256746108	DLTR	56.08	27,050	1,254,678.37	1,516,963.97
DOMINION RESOURCES INC-VA	25746U109	D	42.72	653,700	21,499,262.26	27,926,064.00
DOMTAR CORP	257559203	UFS	75.92	78,800	6,642,986.45	5,982,496.00
DONALDSON CO INC	257651109	DCI	58.28	31,600	970,253.01	1,841,648.00
DONNELLEY (R.R.) & SONS CO.	257867101	RRD	17.47	172,100	3,272,576.41	3,006,587.00
DORMAN PRODUCTS INC	258278100	DORM	36.24	17,900	377,351.48	648,696.00
DOUGLAS DYNAMICS INC	25960R105	PLOW	15.15	9,600	118,176.00	145,440.00
DOVER CORP.	260003108	DOV	58.45	11,200	346,380.33	654,639.99
DOW CHEMICAL CO	260543103	DOW	34.14	1,444,500	45,433,095.64	49,315,230.00
DPL INC	233293109	DPL	25.71	693,400	18,454,403.19	17,827,313.99
DR PEPPER SNAPPLE GROUP	26138E109	DPS	35.16	345,000	12,534,104.91	12,130,199.97
DREAMWORKS ANIMATION	26153C103	DWA	29.47	77,063	2,414,388.89	2,271,046.56
DRESSER-RAND GROUP INC	261608103	DRC	42.59	70,300	2,033,739.05	2,994,077.00
DREW INDS INC	26168L205	DW	22.72	53,800	870,547.17	1,222,335.98
DRIL-QUIP INC	262037104	DRQ	77.72	92,981	4,178,416.27	7,226,483.30
DST SYSTEMS INC	233326107	DST	44.35	56,100	2,442,545.50	2,488,035.00
DSW INC-CLASS A	23334L102	DSW	39.10	24,500	892,765.63	957,950.00
DTE ENERGY COMPANY	233331107	DTE	45.32	61,500	2,784,342.80	2,787,180.00
DTS INC	23335C101	DTSI	49.05	48,999	1,665,048.35	2,403,400.90
DUCOMMUN INC DEL	264147109	DCO	21.78	51,000	989,363.53	1,110,779.96
DUFF & PHELPS CORP-CL A	26433B107	DUF	16.86	103,047	1,700,395.33	1,737,372.41
DUKE ENERGY CORPORATION	26441C105	DUK	17.81	1,327,100	20,095,492.58	23,635,650.98
DXP ENTERPRISES INC NEW	233377407	DXPE	24.00	102,533	1,618,690.78	2,460,791.81
DYCOM INDUSTRIES INC.	267475101	DY	14.75	200,500	1,947,047.23	2,957,374.98

**Group: DOMESTIC EQUITIES**



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
DYNAVAX TECHNOLOGIES CORP	268158102	DVAX	3.20	20,700	56,925.00	66,240.00
DYNAVOX INC-CLASS A	26817F104	DVOX	5.13	8,400	155,568.84	43,092.00
DYNEGY INC	26817G300	DYN	5.62	101,200	472,634.36	568,744.00
E I DUPONT DE NEM.	263534109	DD	49.88	1,180,600	55,162,459.46	58,888,327.99
EARTHLINK INC	270321102	ELNK	8.60	204,900	1,688,169.22	1,762,139.99
EAST WEST BANCORP INC.	27579R104	EWBC	19.55	719,000	12,060,402.75	14,056,450.00
EASTMAN KODAK	277461109	EK	5.36	462,400	2,098,729.51	2,478,464.00
EATON CORP.	278058102	ETN	101.51	13,300	878,302.13	1,350,082.96
EBAY INC	278642103	EBAY	27.83	1,159,700	32,892,746.60	32,274,451.00
EBIX INC	278715206	EBIX	23.67	195,000	4,637,978.93	4,615,650.00
EDISON INTERNATIONAL	281020107	EIX	38.60	485,003	21,504,784.47	18,721,115.80
EDUCATION MANAGEMENT CORP	28140M103	EDMC	18.10	400,000	3,879,625.61	7,240,000.00
EDWARDS LIFESCIENCES	28176E108	EW	80.84	36,000	1,954,692.91	2,910,239.95
EL PASO CORP	28336L109	EP	13.76	2,118,500	22,297,338.40	29,150,559.95
EL PASO ELECTRIC COMPANY	283677854	EE	27.53	145,950	2,979,837.94	4,018,003.47
ELECTRO RENT CORP	285218103	ELRC	16.16	49,500	706,872.75	799,920.00
ELECTRO SCIENTIFIC INDS INC.	285229100	ESIO	16.03	74,600	846,171.78	1,195,838.00
ELECTRONIC ARTS, INC	285512109	ERTS	16.38	814,300	14,519,253.08	13,338,234.00
ELECTRONICS FOR IMAGING	286082102	EFII	14.31	82,400	938,621.23	1,179,143.99
ELI LILLY & COMPANY	532457108	LLY	35.04	1,511,200	67,047,131.73	52,952,447.97
ELIZABETH ARDEN INC	28660G106	RDEN	23.01	67,800	1,127,509.58	1,560,077.99
ELSTER GROUP SE-ADR	290348101	ELT	16.90	81,600	1,275,255.05	1,379,040.00
EMC CORP	268648102	EMC	22.90	2,828,900	41,029,662.41	64,781,809.99
EMCOR GROUP INC	29084Q100	EME	28.98	205,043	4,788,260.61	5,942,146.14
EMCORE CORP	290846104	EMKR	1.08	289,300	328,130.98	312,443.99
EMERGENCY MEDICAL	29100P102	EMS	64.61	341,000	18,043,995.35	22,032,010.00
EMERGENT BIOSOLUTIONS INC	29089Q105	EBS	23.46	144,812	2,158,684.39	3,397,289.50
EMERSON ELECTRIC CO	291011104	EMR	57.17	1,435,900	54,883,713.83	82,090,403.00
EMPIRE RESORTS INC	292052107	NYNY	1.03	22,700	43,381.97	23,381.00
EMPLOYERS HOLDINGS INC	292218104	EIG	17.48	96,100	1,747,064.90	1,679,828.00
EMS TECHNOLOGIES INC	26873N108	ELMG	19.78	35,200	598,775.49	696,256.00
EMULEX CORP	292475209	ELX	11.66	400,175	4,698,757.32	4,666,040.46
ENCORE BANCSHARES INC	29255V201	EBTX	10.26	900	9,641.25	9,234.00
ENDO PHARMACEUTICALS	29264F205	ENDP	35.71	8,400	309,132.36	299,964.00
ENDURANCE SPECIALTY	G30397106	ENH	46.07	244,100	8,638,702.23	11,245,686.98
ENERGEN CORP.	29265N108	EGN	48.26	13,300	600,222.84	641,858.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ENERGIZER HOLDINGS INC.	29266R108	ENR	72.90	50,900	3,586,175.80	3,710,609.98
ENERGY PARTNERS LTD	29270U303	EPL	14.86	3,400	40,818.02	50,524.00
ENERGY XXI BERMUDA	G10082140	EXXI	27.67	21,600	568,072.30	597,672.00
ENERGYSOLUTIONS INC	292756202	ES	5.57	444,400	2,844,245.20	2,475,307.96
ENERSYS	29275Y102	ENS	32.12	37,500	642,451.15	1,204,500.00
ENNIS INC	293389102	EBF	17.10	39,100	618,198.78	668,610.00
ENPRO INDUSTRIES INC	29355X107	NPO	41.56	131,300	3,557,531.28	5,456,828.00
ENSCO PLC	29358Q109	ESV	53.38	395,000	19,553,028.62	21,085,100.00
ENSIGN GROUP INC/THE	29358P101	ENSG	24.87	28,393	622,544.86	706,133.91
ENSTAR GROUP INC	G3075P101	ESGR	84.58	42,234	3,292,043.73	3,572,151.67
ENTERGY CORP.	29364G103	ETR	70.83	190,900	18,485,283.36	13,521,447.00
ENTRAVISION COMMUNIC	29382R107	EVC	2.57	1,300,000	3,253,100.08	3,341,000.00
ENTROPIC COMMUNICATIONS INC	29384R105	ENTR	12.08	236,635	1,367,345.41	2,858,550.76
ENVESTNET INC	29404K106	ENV	17.06	6,900	72,312.00	117,714.00
ENZO BIOCHEM INC.	294100102	ENZ	5.28	97,800	1,005,999.78	516,383.97
ENZON PHARMACEUTICALS INC	293904108	ENZN	12.17	7,400	76,111.67	90,057.97
EOG RESOURCES INC	26875P101	EOG	91.41	488,650	36,892,373.62	44,667,496.47
EPLUS INC	294268107	PLUS	23.64	48,600	736,290.00	1,148,904.00
EPOCH HOLDING CORP	29428R103	EPHC	15.53	63,000	687,635.94	978,389.98
EQT CORP	26884L109	EQT	44.84	6,000	232,195.24	269,040.00
EQUIFAX INC	294429105	EFX	35.60	16,200	486,019.98	576,719.98
ERESEARCH TECHNOLOGY	29481V108	ERES	7.35	600	4,997.38	4,410.00
ERIE INDTY CO	29530P102	ERIE	65.47	10,000	511,721.97	654,700.00
ESCO TECHNOLOGIES INC	296315104	ESE	37.84	28,200	937,284.65	1,067,088.00
ESTEE LAUDER CO.	518439104	EL	80.70	169,300	7,890,023.85	13,662,509.93
ESTERLINE TECHNOLOGIES CORP	297425100	ESL	68.59	59,039	2,871,245.99	4,049,484.98
ETHAN ALLEN INTERIORS INC.	297602104	ETH	20.01	1,300	24,048.46	26,013.00
EUROSEAS LTD	Y23592200	ESEA	3.70	775,000	4,880,924.55	2,867,500.00
EVERCORE PARTNERS INC-CL A	29977A105	EVR	34.00	49,069	1,420,436.97	1,668,345.96
EVEREST RE GROUP LTD.	G3223R108	RE	84.82	40,000	3,412,480.00	3,392,800.00
EXACT SCIENCES CORP	30063P105	EXAS	5.98	9,000	55,080.00	53,820.00
EXACTECH INC	30064E109	EXAC	18.82	7,000	122,139.21	131,740.00
EXAMWORKS GROUP INC	30066A105	EXAM	18.48	10,400	192,816.00	192,192.00
EXCEL MARITIME CARRIERS LTD	V3267N107	EXM	5.63	158,200	887,865.86	890,666.00
EXCEL TRUST INC	30068C109	EXL	12.10	13,400	166,529.84	162,140.00
EXCO RESOURCES INC	269279402	XCO	19.42	176,400	2,255,120.71	3,425,688.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
EXELIXIS INC	30161Q104	EXEL	8.21	130,200	485,165.82	1,068,941.95
EXELON CORP	30161N101	EXC	41.64	959,200	41,441,200.89	39,941,088.00
EXIDE TECHNOLOGIES	302051206	XIDE	9.41	210,500	1,553,367.43	1,980,804.94
EXLSERVICE HOLDINGS INC	302081104	EXLS	21.48	700	12,020.87	15,035.99
EXPEDIA INC	30212P105	EXPE	25.09	583,700	15,542,762.79	14,645,033.00
EXPEDITORS INT'L. WASH INC.	302130109	EXPD	54.60	50,400	2,018,122.56	2,751,840.00
EXPRESS PARENT LLC	30219E103	EXPR	18.80	14,300	236,806.57	268,840.00
EXPRESS SCRIPTS	302182100	ESRX	54.05	2,260,100	68,106,398.42	122,158,404.95
EXTERRAN HOLDINGS INC	30225X103	EXH	23.95	110,400	2,857,385.40	2,644,080.00
EXXON MOBIL CORPORATION	30231G102	XOM	73.12	8,828,312	333,920,978.09	645,526,173.41
EZCORP INC CL A	302301106	EZPW	27.13	85,800	1,740,823.46	2,327,753.98
F5 NETWORKS INC	315616102	FFIV	130.16	528,300	21,111,511.26	68,763,527.97
FABRINET	G3323L100	FN	21.50	8,700	137,808.00	187,050.00
FACTSET RESEARCH SYSTEMS	303075105	FDS	93.76	348,900	25,042,260.58	32,712,863.98
FAIR ISAAC INC.	303250104	FICO	23.37	87,600	2,025,668.60	2,047,211.99
FAIRCHILD SEMICONDUCTOR CORP	303726103	FCS	15.61	77,000	1,250,009.76	1,201,970.00
FALCONSTOR SOFTWARE	306137100	FALC	3.35	26,400	120,690.26	88,440.00
FAMILY DOLLAR STORES	307000109	FDO	49.71	126,400	5,113,715.76	6,283,343.96
FARMER BROS CO	307675108	FARM	17.80	3,400	75,345.87	60,520.00
FARO TECHNOLOGIES INC	311642102	FARO	32.84	186,818	4,385,002.05	6,135,102.97
FASTENAL CO	311900104	FAST	59.91	748,500	29,613,580.54	44,842,635.00
FBL FINANCIAL GROUP INC.-CL A	30239F106	FFG	28.67	46,800	992,963.61	1,341,755.98
FEDERAL AGRIC MTG CO	313148306	AGM	16.32	84,100	1,285,997.28	1,372,512.00
FEDERAL MOGUL CORP-CL A	313549404	FDML	20.65	152,800	2,366,344.44	3,155,320.00
FEDERAL SIGNAL CORP	313855108	FSS	6.86	31,700	285,593.74	217,461.99
FEDEX CORPORATION	31428X106	FDX	93.01	697,000	47,214,659.58	64,827,969.91
FEI COMPANY	30241L109	FEIC	26.41	63,736	1,420,485.56	1,683,267.73
FEMALE HEALTH COMPANY	314462102	FHCO	5.69	7,300	41,141.44	41,537.00
FERRO CORP	315405100	FOE	14.64	529,600	4,759,378.48	7,753,343.92
FIBERTOWER CORP	31567R209	FTWR	4.46	124,700	509,998.27	556,161.97
FIDELITY NATIONAL FINANCIAL	31620R105	FNF	13.68	211,800	3,069,387.05	2,897,424.00
FIDELITY NATIONAL INFORMATION	31620M106	FIS	27.39	320,444	8,962,473.83	8,776,961.14
FIFTH STREET FINANCE CORP	31678A103	FSC	12.14	41,200	441,334.92	500,167.97
FIFTH THIRD BANCORP	316773100	FITB	14.68	136,800	1,474,118.32	2,008,223.95
FINISAR CORPORATION	31787A507	FNSR	29.69	265,853	5,004,332.56	7,893,175.52
FIRST AMERICAN FINANCIAL	31847R102	FAF	14.94	92,900	1,271,540.88	1,387,926.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
FIRST BANCORP INC/ME	31866P102	FNLC	15.79	15,800	215,435.03	249,482.00
FIRST BANCORP N C	318910106	FBNC	15.31	71,600	1,063,660.25	1,096,195.99
FIRST CALIF FINL GROUP INC	319395109	FCAL	2.80	113,100	282,750.00	316,680.00
FIRST CASH FINANCIAL SERVICES	31942D107	FCFS	30.99	61,000	1,001,693.43	1,890,389.98
FIRST COMWLTH FINL C	319829107	FCF	7.08	262,700	1,505,097.17	1,859,915.95
FIRST CTZNS BANCSHS	31946M103	FCNCA	189.05	31,272	5,314,603.82	5,911,971.56
FIRST FINL BANCORP O	320209109	FFBC	18.48	327,100	5,536,974.55	6,044,808.00
FIRST FINL BANKSHARE	32020R109	FFIN	51.18	5,200	277,592.31	266,136.00
FIRST FINL CORP IND	320218100	THFF	35.14	41,200	1,162,836.69	1,447,767.99
FIRST HORIZON NATIONAL	320517105	FHN	11.78	923,338	9,482,755.53	10,876,919.69
FIRST INTERSTATE BANCSYS/MT	32055Y201	FIBK	15.24	11,100	178,690.02	169,164.00
FIRST LONG IS CORP	320734106	FLIC	28.91	1,500	38,011.85	43,365.00
FIRST NIAGARA FINL G	33582V108	FNFG	13.98	125,232	1,732,871.72	1,750,743.36
FIRST SOLAR INC	336433107	FSLR	130.14	4,900	675,968.95	637,686.00
FIRST SOUTH BANCORP	33646W100	FSBK	6.47	2,900	46,035.33	18,763.00
FIRSTMERIT CORPORATION	337915102	FMER	19.79	45,900	906,563.04	908,360.99
FIRSTSERVICE CORPORATION	33761N109	FSRV	30.28	106,175	2,535,358.42	3,214,979.00
FISERV INC. WISCONSIN	337738108	FISV	58.56	9,200	534,000.83	538,752.00
FIVE STAR QUALITY CARE	33832D106	FVE	7.07	152,000	664,510.32	1,074,640.00
FLAGSTAR BANCORP INC	337930507	FBC	1.63	41,900	99,844.10	68,297.00
FLEETCOR TECH INC	339041105	FLT	30.92	87,889	2,305,342.51	2,717,527.83
FLIR SYSTEMS INC	302445101	FLIR	29.75	795,776	21,728,079.97	23,674,335.97
FLOWERS INDUSTRIES INC.	343498101	FLO	26.91	658,809	16,609,083.42	17,728,550.19
FLOWERVE CORP.	34354P105	FLS	119.22	520,000	43,149,745.19	61,994,400.00
FLUOR CORP	343412102	FLR	66.26	9,200	504,928.39	609,592.00
FLUSHING FINL CORP	343873105	FFIC	14.00	10,377	120,737.13	145,277.91
FMC CORP.	302491303	FMC	79.89	153,600	9,803,373.37	12,271,104.00
FMC TECHNOLOGIES INC	30249U101	FTI	88.91	1,091,994	43,574,380.71	97,089,186.53
FNB CORP	302520101	FNB	9.82	128,564	1,179,293.37	1,262,498.48
FOOT LOCKER INC	344849104	FL	19.62	1,263,800	16,294,900.58	24,795,755.95
FORD MOTOR COMPANY	345370860	F	16.79	3,994,400	31,195,992.61	67,065,975.97
FOREST CITY ENTERPRI	345550107	FCE.A	16.69	95,498	1,266,885.91	1,593,861.62
FOREST LABORATORIES INC.	345838106	FRX	31.98	377,400	11,259,174.98	12,069,251.98
FOREST OIL CORP.	346091705	FST	37.97	324,300	8,500,661.26	12,313,670.98
FORMFACTOR INC	346375108	FORM	8.88	0	0.00	0.00
FORRESTER RESEARCH INC	346563109	FORR	35.29	41,100	1,081,968.55	1,450,419.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
FORTINET INC	34959E109	FTNT	32.35	161,591	4,032,185.87	5,227,468.85
FORTUNE BRANDS INC.	349631101	FO	60.25	3,100	137,905.46	186,775.00
FOSSIL INC.	349882100	FOSL	70.48	19,100	867,786.05	1,346,168.00
FPIC INS GROUP INC	302563101	FPIC	36.96	35,100	933,331.22	1,297,295.99
FRANKLIN ELEC INC	353514102	FELE	38.92	50,850	1,625,532.64	1,979,081.97
FRANKLIN RESOURCES INC	354613101	BEN	111.21	384,900	32,426,337.65	42,804,729.00
FRED'S INC	356108100	FRED	13.76	109,300	1,053,059.57	1,503,968.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	120.09	1,018,700	70,698,495.87	122,335,682.98
FREIGHTCAR AMERICA INC	357023100	RAIL	28.94	28,795	775,141.54	833,327.30
FRONTIER COMMUNICATIONS	35906A108	FTR	0.00	0	0.00	0.00
FRONTIER OIL CORP	35914P105	FTO	18.01	656,500	8,945,278.79	11,823,564.98
FRONTLINE LTD	G3682E127	FRO	25.37	10,800	298,234.93	273,996.00
FTI CONSULTING INC	302941109	FCN	37.28	400,060	15,545,943.75	14,914,236.78
FUEL TECH INC	359523107	FTEK	9.71	84,100	516,264.07	816,610.97
FULLER H B CO	359694106	FUL	20.52	90,400	1,917,801.86	1,855,007.96
FULTON FINANCIAL CORP	360271100	FULT	10.34	22,900	230,227.76	236,785.98
FURIEX PHARMACEUTICALS	36106P101	FURX	14.45	7,900	89,047.22	114,155.00
FURNITURE BRANDS	360921100	FBN	5.14	100,300	821,450.78	515,542.00
FXCM INC-A	302693106	FXCM	13.25	73,381	1,074,349.47	972,298.25
G & K SERV. CL-A	361268105	GKSR	30.91	5,400	116,499.51	166,913.99
GAIAM INC	36268Q103	GAIA	7.70	72,800	521,851.44	560,559.99
GAMESTOP CORP.	36467W109	GME	22.88	119,100	3,575,675.79	2,725,008.00
GAP INC	364760108	GPS	22.14	429,400	6,891,870.00	9,506,916.00
GARDNER DENVER MACHINERY	365558105	GDI	68.82	231,600	12,382,592.83	15,938,711.99
GARMIN LTD	H2906T109	GRMN	30.99	13,400	434,610.67	415,265.97
GARTNER INC-CL A	366651107	IT	33.20	54,900	1,244,171.25	1,822,680.00
GATX CORP	361448103	GMT	35.28	251,506	8,762,114.19	8,873,131.68
GAYLORD ENTMT CO	367905106	GET	35.94	57,362	1,349,034.59	2,061,590.28
GEEKNET INC	36846Q203	GKNT	24.99	27,509	592,745.79	687,449.83
GENCO SHIPPING & TRADING LTD	Y2685T107	GNK	14.40	79,200	2,032,666.99	1,140,479.96
GENERAL CABLE CORP	369300108	BGC	35.09	98,486	2,934,057.89	3,455,873.72
GENERAL COMMUNICATION	369385109	GNCMA	12.66	131,000	840,658.78	1,658,459.98
GENERAL DYNAMICS CORP.	369550108	GD	70.96	829,100	42,020,519.54	58,832,935.96
GENERAL ELECTRIC CO	369604103	GE	18.29	18,810,900	440,866,159.12	344,051,360.97
GENERAL MILLS INC	370334104	GIS	35.59	702,500	16,543,196.21	25,001,974.98
GENERAL MOLY INC	370373102	GMO	6.48	230,200	864,860.72	1,491,696.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
GENERAL MOTORS CO	37045V100	GM	36.86	163,200	5,385,600.00	6,015,552.00
GENESCO INC.	371532102	GCO	37.49	50,200	1,283,472.94	1,881,997.98
GENESEE & WYO INC	371559105	GWR	52.95	61,606	1,734,220.53	3,262,037.70
GENOMIC HEALTH INC	37244C101	GHDX	21.39	79,800	1,608,312.27	1,706,921.97
GENON ENERGY INC	37244E107	GEN	3.81	109,300	395,120.69	416,433.00
GENOPTIX INC	37243V100	GXDX	19.02	46,523	757,930.38	884,867.46
GEN-PROBE INC	36866T103	GPRO	58.35	8,500	394,474.55	495,974.98
GENTEX CORP.	371901109	GNTX	29.56	170,480	2,843,630.64	5,039,388.78
GENTIVA HEALTH SERVICES	37247A102	GTIV	26.60	107,340	2,461,330.71	2,855,244.00
GENUINE PARTS CO	372460105	GPC	51.34	449,400	18,969,983.91	23,072,196.00
GENWORTH FINANCIAL INC-CL A	37247D106	GNW	13.14	77,200	958,271.33	1,014,407.96
GENZYME CORP. GEN. DIV.	372917104	GENZ	71.20	332,100	14,432,923.63	23,645,520.00
GERBER SCIENTIFIC	373730100	GRB	7.87	65,200	396,589.29	513,124.00
GERDAU SA SIDERURG SPONS	373737105	GGB	13.99	775,000	9,722,671.32	10,842,250.00
GERON CORP	374163103	GERN	5.17	20,900	104,500.00	108,053.00
GIBRALTAR INDUSTRIES INC	374689107	ROCK	13.57	65,600	781,911.62	890,192.00
G-III APPAREL GROUP LTD	36237H101	GIII	35.15	33,507	662,714.65	1,177,771.05
GILEAD SCIENCES INC.	375558103	GILD	36.24	1,692,800	39,843,484.87	61,347,072.00
GLADSTONE CAPITAL CO	376535100	GLAD	11.52	101,100	1,339,471.23	1,164,672.00
GLADSTONE INVESTMENT CORP	376546107	GAIN	7.65	33,700	220,033.03	257,805.00
GLEACHER & CO INC	377341102	GLCH	2.37	77,100	379,428.43	182,727.00
GLOBAL CROSSING LTD	G3921A175	GLBC	12.92	94,900	1,206,954.54	1,226,107.95
GLOBAL EDUCATION & TECH-ADR	37951A108	GEDU	9.46	196,100	2,135,443.14	1,855,106.00
GLOBAL GEOPHYSICAL SERVICES	37946S107	GGs	10.38	6,700	54,038.85	69,546.00
GLOBAL INDEMNITY PLC	G39319101	GBLI	20.45	100	1,781.67	2,045.00
GLOBAL INDUSTRIES LTD.	379336100	GLBL	6.93	170,300	1,466,254.22	1,180,179.00
GLOBAL SOURCES LIMITED	G39300101	GSOL	9.52	121,800	858,213.86	1,159,535.92
GLOBAL TRAFFIC NETWORK INC	37947B103	GNET	9.25	76,500	626,301.68	707,625.00
GOLDEN STAR RESOURCES LTD	38119T104	GSS	4.59	45,600	217,815.25	209,304.00
GOLDMAN SACHS GROUP INC	38141G104	GS	168.16	717,200	78,282,742.92	120,604,351.97
GOLUB CAPITAL BDC INC	38173M102	GBDC	17.12	6,600	96,855.00	112,992.00
GOODRICH CORP.	382388106	GR	88.07	37,200	2,399,245.66	3,276,204.00
GOODYEAR T & R	382550101	GT	11.85	3,599,800	47,560,568.71	42,657,629.98
GOOGLE INC - CL A	38259P508	GOOG	593.97	343,300	131,907,163.52	203,909,900.98
GORDMANS STORES INC	38269P100	GMAN	16.76	66,100	1,118,421.75	1,107,836.00
GRACE W.R. & COMPANY	38388F108	GRA	35.13	97,100	1,573,499.91	3,411,123.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
GRACO INC.	384109104	GGG	39.45	94,206	2,807,437.58	3,716,426.64
GRAFTECH INTERNATIONAL LTD	384313102	GTI	19.84	50,900	697,981.30	1,009,856.00
GRAHAM CORP	384556106	GHM	20.00	26,700	620,815.38	533,999.97
GRAHAM PACKAGING CO INC	384701108	GRM	13.04	15,300	187,806.89	199,511.99
GRAINGER W W INC	384802104	GWW	138.11	37,100	3,291,697.70	5,123,880.99
GRAND CANYON EDUCATION INC	38526M106	LOPE	19.59	56,600	1,160,840.63	1,108,793.97
GRANITE CONSTRUCTION INC	387328107	GVA	27.43	104,153	3,253,987.98	2,856,916.77
GRAPHIC PACKAGING HOLDING	388689101	GPK	3.89	375,200	1,205,027.34	1,459,528.00
GREAT PLAINS ENERGY INC	391164100	GXP	19.39	573,742	10,460,441.61	11,124,857.37
GREAT SOUTHN BANCORP	390905107	GSBC	23.59	48,100	1,005,837.66	1,134,679.00
GREATBATCH INC.	39153L106	GB	24.15	67,200	1,501,364.28	1,622,880.00
GREEN BANKSHARES INC	394361208	GRNB	3.20	18,800	136,913.15	60,160.00
GREEN MTN COFFEE ROA	393122106	GMCR	32.86	94,425	1,180,454.47	3,102,805.48
GREEN PLAINS RENEWABLE	393222104	GPRE	11.26	33,500	375,561.61	377,210.00
GREENLIGHT CAPITAL RE LTD-A	G4095J109	GLRE	26.81	199,570	4,482,460.35	5,350,471.70
GREIF INC	397624107	GEF	61.90	49,041	1,900,781.56	3,035,637.90
GRIFFON CORPORATION	398433102	GFF	12.74	53,891	680,925.54	686,571.29
GROUP 1 AUTOMOTIVE	398905109	GPI	41.76	16,332	504,496.90	682,024.25
GSI COMMERCE INC	36238G102	GSIC	23.20	81,215	1,979,651.13	1,884,187.94
GSI TECHNOLOGY INC	36241U106	GSIT	8.10	46,400	194,759.76	375,840.00
GT SOLAR INTL INC	3623E0209	SOLR	9.12	174,300	1,421,956.66	1,589,616.00
GUESS INC	401617105	GES	47.32	79,900	2,526,266.79	3,780,868.00
GULF ISLAND FABRICAT	402307102	GIFI	28.18	16,500	512,052.37	464,969.98
GULFPORT ENERGY CORP	402635304	GPOR	21.65	84,600	998,244.04	1,831,589.97
H&E EQUIPMENT SERVICES INC	404030108	HEES	11.57	2,300	20,466.27	26,610.98
HACKET GROUP INC	404609109	HCKT	3.51	200,600	852,068.91	704,106.00
HAEMONETICS CORP/MASS	405024100	HAE	63.18	80,200	4,406,796.59	5,067,036.00
HALLADOR ENERGY CO	40609P105	HNRG	10.49	3,800	44,185.26	39,862.00
HALLIBURTON COMPANY	406216101	HAL	40.83	1,503,900	32,758,400.03	61,404,236.96
HALLMARK FINL SERVICES INC	40624Q203	HALL	9.10	70,600	773,220.64	642,459.98
HANMI FINL CORP	410495105	HAFC	1.15	91,500	124,587.85	105,225.00
HANSEN NATURAL CORP	411310105	HANS	52.28	80,500	2,804,758.17	4,208,539.93
HARLEY-DAVIDSON INC	412822108	HOG	34.67	33,700	775,880.15	1,168,379.00
HARLEYSVILLE GROUP INC	412824104	HGIC	36.74	43,700	1,438,961.10	1,605,538.00
HARMONIC INC.	413160102	HLIT	8.57	147,600	1,040,077.14	1,264,932.00
HARRIS CORP.	413875105	HRS	45.30	205,400	10,114,169.94	9,304,619.97

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
HARRY WINSTON DIAMOND CORP	41587B100	HWD	11.70	90,700	732,667.79	1,061,190.00
HARSCO CORP	415864107	HSC	28.32	92,200	2,516,420.80	2,611,104.00
HARTFORD FINL SERVICES	416515104	HIG	26.49	897,000	22,699,677.46	23,761,529.95
HARVEST NATURAL RESO	41754V103	HNR	12.17	24,300	237,860.80	295,731.00
HASBRO INC	418056107	HAS	47.18	97,400	4,124,776.43	4,595,331.98
HATTERAS FINANCIAL CORP	41902R103	HTS	30.27	41,200	1,058,215.67	1,247,123.99
HAVERTY FURNITURE	419596101	HVT	12.98	92,500	962,615.33	1,200,649.96
HAWAIIAN ELECTRIC INDS	419870100	HE	22.79	34,300	788,661.48	781,697.00
HAWAIIAN HOLDINGS INC	419879101	HA	7.84	200,100	1,329,449.21	1,568,783.97
HAWKINS INC	420261109	HWKN	44.40	32,200	761,521.31	1,429,679.97
HCC INSURANCE HOLDINGS INC.	404132102	HCC	28.94	622,060	16,390,454.17	18,002,416.40
HEALTH MGMT ASSOCIATES CL A	421933102	HMA	9.54	1,872,800	13,999,368.78	17,866,511.88
HEALTH NET INC	42222G108	HNT	27.29	489,300	12,511,161.17	13,352,996.95
HEALTHCARE SVCS GRP	421906108	HCSG	16.27	293,100	4,765,641.00	4,768,736.99
HEALTHSOUTH CORP	421924309	HLS	20.71	35,100	548,545.58	726,920.98
HEALTHSPRING INC	42224N101	HS	26.53	236,516	4,111,336.97	6,274,769.46
HEALTHWAYS INC.	422245100	HWAY	11.16	90,800	1,375,230.00	1,013,328.00
HEARTLAND EXPRESS INC.	422347104	HTLD	16.02	223,496	3,352,610.58	3,580,405.92
HEARTLAND FINANCIAL USA INC	42234Q102	HTLF	17.46	11,500	203,986.45	200,790.00
HECKMANN CORP	422680108	HEK	5.03	162,300	813,186.17	816,368.97
HECLA MINING CO.	422704106	HL	11.26	368,700	1,714,499.89	4,151,561.96
HEICO CORP	422806109	HEI	51.03	105,045	3,460,806.13	5,360,446.21
HEICO CORP-CL A	422806208	HEI.A	37.32	26,650	652,583.65	994,577.89
HEIDRICK & STRUGGLES INTL	422819102	HSII	28.65	69,175	1,682,033.08	1,981,863.75
HEINZ H. J. CO.	423074103	HNZ	49.46	19,700	862,056.30	974,361.98
HELEN OF TROY LTD	G4388N106	HELE	29.74	43,300	1,107,929.49	1,287,741.98
HELIX ENERGY SOLUTIONS	42330P107	HLX	12.14	14,500	168,635.00	176,030.00
HELMERICH & PAYNE, INC	423452101	HP	48.48	2,800	135,987.80	135,744.00
HENRY (JACK) & ASSOCIATES	426281101	JKHY	29.15	164,700	3,371,977.48	4,801,005.00
HENRY SCHEIN INC	806407102	HSIC	61.39	505,000	28,056,535.46	31,001,950.00
HERBALIFE LTD	G4412G101	HLF	68.37	147,200	8,919,236.87	10,064,063.99
HERCULES TECHNOLOGY	427096508	HTGC	10.36	59,900	272,622.84	620,564.00
HERSHEY COMPANY	427866108	HSY	47.15	101,000	4,900,266.82	4,762,150.00
HESS CORP.	42809H107	HES	76.54	353,900	40,771,115.74	27,087,506.00
HEWLETT-PACKARD CO	428236103	HPQ	42.10	4,365,700	123,175,508.22	183,795,969.98
HEXCEL CORP	428291108	HXL	18.09	378,057	5,258,971.29	6,839,051.10

Group: DOMESTIC EQUITIES



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
HFF INC - CL A	40418F108	HF	9.66	22,900	224,851.19	221,214.00
HHGREGG INC	42833L108	HGG	20.95	123,907	3,066,755.20	2,595,851.65
HIGHER ONE HOLDINGS INC	42983D104	ONE	20.23	9,300	153,543.00	188,139.00
HILLENBRAND INC	431571108	HI	20.81	2,400	50,681.53	49,943.99
HILL-ROM HOLDINGS INC	431475102	HRC	39.37	12,100	287,814.77	476,376.98
HI-TECH PHARMACAL CO INC	42840B101	HITK	24.95	17,100	238,046.58	426,644.98
HITTITE MICROWAVE CORP	43365Y104	HITT	61.04	171,265	6,456,606.95	10,454,015.52
HMS HOLDINGS CORP	40425J101	HMSY	64.77	146,281	6,969,782.44	9,474,620.35
HNI CORP	404251100	HNI	31.20	72,200	1,786,312.60	2,252,640.00
HOME BANCSHARES INC	436893200	HOMB	22.03	77,480	1,569,038.94	1,706,884.40
HOME DEPOT INC.	437076102	HD	35.06	2,110,700	59,698,118.05	74,001,141.98
HONDA MOTOR CO LTD-SPONS	438128308	HMC	39.50	625,000	18,415,208.65	24,687,499.97
HONEYWELL INTERNATIONAL INC	438516106	HON	53.16	1,125,000	45,499,165.37	59,805,000.00
HOOKER FURNITURE CORP	439038100	HOFT	14.13	54,200	891,335.53	765,845.97
HOOPER HOLMES INC	439104100	HH	0.71	39,300	34,723.00	27,706.50
HORACE MANN EDUCATORS	440327104	HMN	18.04	87,200	1,309,603.18	1,573,087.96
HORIZON LINES INC - CL A	44044K101	HRZ	4.37	78,300	419,505.11	342,170.96
HORMEL FOODS CORP	440452100	HRL	51.26	307,500	12,589,222.14	15,762,450.00
HOSPIRA INC	441060100	HSP	55.69	26,800	1,377,335.24	1,492,491.97
HOT TOPIC INC	441339108	HOTT	6.27	51,500	312,973.25	322,905.00
HOVNANIAN ENTERPRISES-A	442487203	HOV	4.09	46,600	203,250.57	190,593.99
HOWARD HUGHES CORP	44267D107	HHC	54.42	4,660	218,113.65	253,597.20
HSN INC	404303109	HSNI	30.64	38,700	637,932.04	1,185,767.99
HUB GROUP INC	443320106	HUBG	35.14	85,803	2,006,427.11	3,015,117.42
HUBBELL INC	443510201	HUB.B	60.13	72,038	3,402,809.26	4,331,644.94
HUDSON HIGHLAND GROUP INC	443792106	HHGP	5.83	92,800	507,690.24	541,024.00
HUMANA INC.	444859102	HUM	54.74	237,300	10,452,178.10	12,989,801.96
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	40.81	1,185,000	41,404,315.09	48,359,850.00
HUNTINGTON BANCSHARES	446150104	HBAN	6.87	378,100	2,272,823.13	2,597,546.96
HURON CONSULTING GROUP INC	447462102	HURN	26.45	131,930	3,043,065.03	3,489,548.48
HUTCHINSON TECH.	448407106	HTCH	3.71	152,700	652,593.27	566,517.00
HYATT HOTELS CORP-CLASS A	448579102	H	45.76	15,100	651,429.00	690,976.00
HYPERCOM CORP	44913M105	HYC	8.37	147,100	952,074.10	1,231,227.00
IAC/INTERACTIVE CORP	44919P508	IACI	28.70	397,788	10,410,096.96	11,416,515.60
IBERIABANK CORP	450828108	IBKC	59.13	62,962	3,588,719.29	3,722,943.06
ICF INTERNATIONAL INC	44925C103	ICFI	25.72	79,510	2,005,049.95	2,044,997.16

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ICO GLOBAL COM HLDG LTD-NEW	44930K108	ICOG	1.50	84,100	144,668.82	126,150.00
ICON PLC - ADR	45103T107	ICLR	21.90	193,118	4,294,311.97	4,229,284.14
ICONIX BRAND GROUP INC	451055107	ICON	19.31	12,000	195,597.21	231,720.00
IDACORP, INC.	451107106	IDA	36.98	17,100	586,015.46	632,357.97
IDEX CORPORATION	45167R104	IEX	39.12	65,600	1,830,573.82	2,566,272.00
IDEXX LABS INC.	45168D104	IDXX	69.22	30,000	1,745,526.00	2,076,600.00
IDT CORP-CL B	448947507	IDT	25.65	67,600	657,937.28	1,733,940.00
IGATE CORP	45169U105	IGTE	19.71	84,499	1,308,838.59	1,665,475.29
IHS INC-CLASS A	451734107	IHS	80.39	90,679	4,244,711.58	7,289,684.80
II VI INC	902104108	IIVI	46.36	104,665	2,634,731.59	4,852,269.38
IKANOS COMMUNICATIONS INC	45173E105	IKAN	1.34	204,300	1,043,944.15	273,762.00
ILLINOIS TOOL WORKS	452308109	ITW	53.40	1,150,300	48,164,747.02	61,426,019.96
ILLUMINA INC.	452327109	ILMN	63.34	6,200	323,951.30	392,707.99
IMATION CORP	45245A107	IMN	10.31	123,600	1,447,557.47	1,274,315.97
IMMERSION CORPORATION	452521107	IMMR	6.71	81,100	1,065,734.73	544,181.00
IMMUCOR INC	452526106	BLUD	19.83	85,900	1,987,811.73	1,703,396.99
IMMUNOMEDICS INC	452907108	IMMU	3.58	331,100	1,161,315.34	1,185,338.00
IMPAX LABORATORIES INC	45256B101	IPXL	20.11	99,800	1,684,717.02	2,006,978.00
INCYTE CORP	45337C102	INCY	16.56	23,000	370,551.32	380,880.00
INFINERA CORP	45667G103	INFN	10.33	150,900	1,318,121.46	1,558,797.00
INFORMATICA CORP.	45666Q102	INFA	44.03	557,900	13,040,552.50	24,564,336.97
INGERSOLL-RAND PLC	G47791101	IR	47.09	485,000	15,487,333.11	22,838,649.98
INGLES MKTS INC	457030104	IMKTA	19.20	23,400	441,747.80	449,280.00
INNOPHOS HOLDINGS INC	45774N108	IPHS	36.08	46,900	861,598.29	1,692,152.00
INNOSPEC INC.	45768S105	IOSP	20.40	37,585	735,939.12	766,734.00
INOVIO PHARMACEUTICALS INC	45773H102	INO	1.15	79,400	88,396.02	91,310.00
INPHI CORP	45772F107	IPHI	20.09	6,000	110,340.00	120,540.00
INSIGHT ENTERPRISES INC.	45765U103	NSIT	13.16	99,400	1,167,528.87	1,308,104.00
INSTEEL INDUSTRIES	45774W108	IIIN	12.49	27,400	364,752.48	342,225.96
INTEGRA LIFESCIENCES	457985208	IART	47.30	67,239	2,816,972.55	3,180,404.70
INTEGRATED SILICON SOLUTION	45812P107	ISSI	8.03	15,200	126,141.76	122,056.00
INTEGRYS ENERGY GROUP INC	45822P105	TEG	48.51	25,000	1,131,836.91	1,212,749.98
INTEL CORP.	458140100	INTC	21.03	7,588,100	158,945,105.98	159,577,742.99
INTER PARFUMS INC	458334109	IPAR	18.85	66,900	777,421.37	1,261,064.98
INTERACTIVE INTELLIGENCE INC	45839M103	ININ	26.16	37,700	659,710.60	986,232.00
INTERCLICK INC	458483203	ICLK	5.37	106,300	633,668.54	570,831.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
INTERCONTINENTAL EXCHANGE	45865V100	ICE	119.15	346,100	35,768,022.99	41,237,815.00
INTERDIGITAL INC	45867G101	IDCC	41.64	71,100	1,835,315.41	2,960,603.95
INTERFACE INC	45866S106	IFSIA	15.65	71,200	848,914.95	1,114,280.00
INTERLINE BRANDS INC	458743101	IBI	22.77	146,525	2,600,773.24	3,336,374.22
INTERMAC, INC	458786100	IN	12.66	83,800	999,523.80	1,060,908.00
INTERNAP NETWORK SERVICES	45885A300	INAP	6.08	14,300	53,092.36	86,944.00
INTERNATIONAL BANC SH	459044103	IBOC	20.03	103,000	1,609,548.82	2,063,089.99
INTERNATIONAL RECTIFIER CORP	460254105	IRF	29.69	45,400	1,271,371.78	1,347,926.00
INTERNATL FLAVORS &	459506101	IFF	55.59	16,100	713,360.66	894,998.95
INTERNET CAPITAL GROUP INC	46059C205	ICGE	14.22	24,500	293,849.23	348,390.00
INTERPUBLIC GROUP	460690100	IPG	10.62	1,180,600	9,654,910.48	12,537,971.98
INTERSIL HOLDINGS CORP	46069S109	ISIL	15.27	691,300	8,370,094.63	10,556,150.98
INTERVAL LEISURE GROUP INC	46113M108	IILG	16.14	109,897	1,400,393.31	1,773,737.58
INTL BUS MACH CORP	459200101	IBM	146.76	2,023,400	165,489,783.41	296,954,183.98
INTL SHIPHOLDING CORP	460321201	ISH	25.40	8,500	187,144.10	215,899.98
INTRALINKS HOLDINGS INC	46118H104	IL	18.71	60,537	1,056,161.05	1,132,647.27
INTUIT INC.	461202103	INTU	49.30	289,300	10,063,392.12	14,262,489.98
INTUITIVE SURGICAL INC	46120E602	ISRG	257.75	35,500	10,295,623.18	9,150,124.98
INVACARE CORP.	461203101	IVC	30.16	171,000	3,722,210.17	5,157,359.99
INVESCO LTD	G491BT108	IVZ	24.06	470,000	9,084,610.28	11,308,200.00
INVESTMENT TECHNOLOGY	46145F105	ITG	16.37	75,000	1,471,696.18	1,227,750.00
INVESTORS BANCORP INC	46146P102	ISBC	13.12	75,100	625,838.94	985,312.00
ION GEOPHYSICAL CORP	462044108	IO	8.48	270,300	1,645,866.36	2,292,143.98
IPASS INC	46261V108	IPAS	1.25	246,050	296,958.12	307,562.50
IPC THE HOSPITALIST CO	44984A105	IPCM	39.01	45,999	1,670,807.60	1,794,420.99
IPG PHOTONICS CORP	44980X109	IPGP	31.62	59,926	1,397,028.00	1,894,860.12
IROBOT CORP	462726100	IRBT	24.88	48,600	933,677.86	1,209,168.00
IRON MTN INC PA	462846106	IRM	25.01	300,000	7,012,271.21	7,503,000.00
ISLE OF CAPRI CASINOS	464592104	ISLE	10.22	6,100	49,069.01	62,342.00
ITC HOLDINGS CORP	465685105	ITC	61.98	115,777	5,757,976.49	7,175,858.42
ITRON INC.	465741106	ITRI	55.45	13,700	868,701.93	759,665.00
ITT CORP	450911102	ITT	52.11	537,800	27,521,077.48	28,024,757.96
ITT EDUCATIONAL SERVICES INC	45068B109	ESI	63.69	89,700	4,816,948.45	5,712,992.98
IXIA	45071R109	XXIA	16.78	233,719	3,158,567.89	3,921,804.82
J & J SNACK FOODS CORP	466032109	JJSF	48.24	47,792	1,066,613.86	2,305,486.08
J C PENNEY INC	708160106	JCP	32.31	622,100	19,155,778.06	20,100,051.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: COM</b>			<b>COMMON STOCK</b>			
J CREW GROUP INC	46612H402	JCG	43.14	18,000	614,939.30	776,519.81
J2 GLOBAL COMMUNICAT	46626E205	JCOM	28.95	154,075	3,572,592.25	4,460,471.21
JACK IN THE BOX INC.	466367109	JACK	21.13	87,850	2,018,638.06	1,856,270.50
JACOBS ENGINEERING GROUP	469814107	JEC	45.85	733,000	29,887,830.43	33,608,049.99
JAKKS PACIFIC INC.	47012E106	JAKK	18.22	74,800	913,309.25	1,362,856.00
JAMES RIVER COAL CO	470355207	JRCC	25.33	26,200	440,279.58	663,646.00
JARDEN CORP	471109108	JAH	30.87	649,517	19,295,356.09	20,050,589.79
JDS UNIPHASE CORP	46612J507	JDSU	14.48	80,700	827,637.43	1,168,535.96
JETBLUE AIRWAYS CORP	477143101	JBLU	6.61	73,000	443,597.45	482,530.00
JM SMUCKER CO	832696405	SJM	65.65	8,500	467,332.00	558,024.99
JO-ANN STORES INC	47758P307	JAS	60.22	70,500	2,190,111.78	4,245,510.00
JOHN B. SANFILIPPO & SON INC	800422107	JBSS	12.44	12,800	189,731.84	159,232.00
JOHNSON & JOHNSON	478160104	JNJ	61.85	4,029,200	158,638,448.65	249,206,020.00
JOHNSON CONTROLS	478366107	JCI	38.20	774,300	20,715,982.94	29,578,259.99
JONES LANG LASALLE I	48020Q107	JLL	83.92	188,300	11,478,081.45	15,802,135.95
JOS. A. BANK CLOTHIERS INC.	480838101	JOSB	40.32	96,100	3,306,464.69	3,874,752.00
JOURNAL COMMUNICATIONS INC	481130102	JRN	5.05	23,000	109,846.90	116,150.00
JOY GLOBAL INC	481165108	JOYG	86.75	919,600	39,627,998.10	79,775,299.99
JPMORGAN CHASE & CO.	46625H100	JPM	42.42	6,648,612	251,881,205.97	282,034,121.03
JUNIPER NETWORKS INC	48203R104	JNPR	36.92	645,500	14,305,913.90	23,831,860.00
KADANT INC	48282T104	KAI	23.57	107,575	2,302,587.00	2,535,542.75
KAISER ALUMINUM CORP	483007704	KALU	50.09	29,700	1,609,670.67	1,487,672.98
KANSAS CITY SOUTHERN INDS	485170302	KSU	47.86	24,100	802,952.11	1,153,425.97
KAPSTONE PAPER AND	48562P103	KS	15.30	112,000	1,290,446.42	1,713,599.98
KAYDON CORP	486587108	KDN	40.72	73,800	2,536,658.91	3,005,136.00
KAYNE ANDERSON ENERGY	48660Q102	KED	18.01	9,100	200,015.98	163,891.00
KBR INC	48242W106	KBR	30.47	479,000	11,757,677.46	14,595,129.99
KBW INC	482423100	KBW	27.92	92,000	2,303,383.96	2,568,640.00
KELLOGG CO.	487836108	K	51.08	267,300	9,568,548.76	13,653,683.98
KEMET CORP.	488360207	KEM	14.58	53,408	203,897.98	778,688.64
KENDLE INTERNATIONAL INC.	48880L107	KNDL	10.89	89,800	1,537,260.91	977,922.00
KENEXA CORP	488879107	KNXA	21.79	70,600	1,098,322.63	1,538,374.00
KENNAMETAL INC	489170100	KMT	39.46	133,600	3,387,815.17	5,271,856.00
KENNEDY-WILSON HOLDINGS INC	489398107	KW	9.99	18,600	208,167.47	185,814.00
KENNETH COLE PRODUCTIONS	193294105	KCP	12.49	102,800	1,292,951.20	1,283,971.98
KENSEY NASH CORP	490057106	KNSY	27.83	38,200	826,120.69	1,063,106.00

**Group: DOMESTIC EQUITIES**

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
KEY ENERGY SERVICES INC	492914106	KEG	12.98	277,300	2,081,406.50	3,599,353.95
KEYCORP	493267108	KEY	8.85	424,400	3,402,586.45	3,755,940.00
KEYNOTE SYSTEMS INC	493308100	KEYN	14.62	107,400	1,124,650.12	1,570,188.00
KEYW HOLDING CORP	493723100	KEYW	14.67	9,200	127,420.00	134,964.00
KFORCE INC	493732101	KFRC	16.18	271,508	3,481,583.87	4,392,999.42
KIMBALL INTL INC	494274103	KBALB	6.90	117,100	941,583.83	807,989.98
KIMBERLY-CLARK CORP	494368103	KMB	63.04	419,300	22,070,562.94	26,432,672.00
KINDRED HEALTHCARE I	494580103	KND	18.37	164,200	2,935,826.79	3,016,354.00
KIRBY CORP.	497266106	KEX	44.05	117,400	3,710,552.80	5,171,470.00
KIT DIGITAL INC	482470200	KITD	16.04	55,400	645,373.80	888,615.99
KLA-TENCOR CORP.	482480100	KLAC	38.64	450,000	8,426,950.83	17,387,999.99
KMG CHEMICALS INC	482564101	KMGB	16.57	5,900	90,229.88	97,763.00
KNIGHT CAPITAL GROUP INC	499005106	KCG	13.79	82,500	1,162,037.76	1,137,675.00
KNIGHT TRANSPORTATION INC	499064103	KNX	19.00	390,578	7,245,921.00	7,420,981.98
KNIGHTSBRIDGE TANKERS LTD	G5299G106	VLCCF	22.27	35,800	710,904.62	797,266.00
KODIAK OIL & GAS CORP	50015Q100	KOG	6.60	46,000	179,308.35	303,600.00
KOHL'S CORP	500255104	KSS	54.34	409,500	17,854,067.80	22,252,230.00
KOPPERS HOLDINGS INC	50060P106	KOP	35.78	158,409	3,755,432.14	5,667,874.02
KORN/FERRY INTERNATIONAL	500643200	KFY	23.11	122,600	2,133,697.82	2,833,286.00
KRAFT FOODS INC - A	50075N104	KFT	31.51	2,460,427	53,124,867.71	77,528,054.75
KRATON PERFORMANCE	50077C106	KRA	30.95	130,600	2,485,215.08	4,042,069.96
KRATOS DEFENSE & SECURITY	50077B207	KTOS	13.17	61,900	445,680.00	815,223.00
KRISPY KREME DOUGHNUTS INC	501014104	KKD	6.98	185,500	819,591.77	1,294,789.96
KROGER CO.	501044101	KR	22.36	656,700	19,061,807.00	14,683,812.00
KRONOS WORLDWIDE INC	50105F105	KRO	42.49	36,600	1,461,227.50	1,555,134.00
K-SWISS INC CL-A	482686102	KSWS	12.47	83,500	1,032,117.11	1,041,244.99
KULICKE & SOFFA INDUSTRIES	501242101	KLIC	7.20	48,500	280,956.44	349,200.00
KVH INDUSTRIES INC	482738101	KVHI	11.95	89,317	1,260,007.75	1,067,338.15
L&L ENERGY INC	50162D100	LLEN	10.80	10,600	90,828.98	114,480.00
L-3 COMMUNICATIONS HOLDINGS	502424104	LLL	70.49	13,900	993,856.70	979,810.98
LABARGE INC	502470107	LB	15.71	1,600	19,744.00	25,136.00
LABORATORY CRP OF AMER	50540R409	LH	87.92	3,200	249,858.74	281,344.00
LACLEDE GROUP HLDG. CO.	505597104	LG	36.54	46,800	1,566,336.93	1,710,072.00
LAKELAND BANCORP INC	511637100	LBAI	10.97	14,500	131,678.55	159,065.00
LANDAUER INC	51476K103	LDR	59.97	23,600	1,482,917.52	1,415,291.99
LANDSTAR SYSTEM INC.	515098101	LSTR	40.94	139,121	5,365,903.95	5,695,613.70

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
LAS VEGAS SANDS CORP	517834107	LVS	45.95	341,900	9,272,979.33	15,710,305.00
LATTICE SEMICON. CORP.	518415104	LSCC	6.06	294,700	1,194,434.95	1,785,881.97
LAWSON PRODUCTS	520776105	LAWS	24.89	41,400	694,115.72	1,030,445.96
LAWSON SOFTWARE	52078P102	LWSN	9.25	125,700	930,094.48	1,162,724.98
LAYNE CHRISTENSEN COMPANY	521050104	LAYN	34.42	46,000	1,078,252.73	1,583,319.98
LEAP WIRELESS INTERNATIONAL	521863308	LEAP	12.26	165,700	1,877,057.20	2,031,482.00
LEAPFROG ENTERPRISES INC	52186N106	LF	5.55	148,300	918,977.41	823,065.00
LEAR CORP	521865204	LEA	98.71	9,300	657,413.44	918,003.00
LEARNING TREE INTL	522015106	LTRE	9.56	1,700	22,321.54	16,252.00
LEE ENTERPRISES	523768109	LEE	2.46	26,100	77,704.92	64,206.00
LENDER PROCESSING SERVICES	52602E102	LPS	29.52	112,725	3,385,054.45	3,327,641.99
LENNOX INTERNATIONAL INC.	526107107	LII	47.29	3,500	149,058.55	165,514.99
LEXICON PHARMACEUTICALS	528872104	LXRX	1.44	59,700	89,679.12	85,967.98
LEXMARK INTERNATIONAL INC.	529771107	LXK	34.82	245,400	8,225,588.40	8,544,827.99
LHC GROUP INC	50187A107	LHCG	30.00	49,600	1,194,832.28	1,488,000.00
LIBBEY INC	529898108	LBY	15.47	3,000	44,683.44	46,410.00
LIBERTY GLOBAL INC	530555101	LBTYA	35.38	43,600	1,538,306.43	1,542,567.98
LIBERTY GLOBAL INC-SERIES C	530555309	LBTYK	33.89	150,000	3,301,080.64	5,083,499.99
LIBERTY MEDIA HOLD-CAP SER A	53071M302	LCAPA	62.56	27,400	1,018,864.46	1,714,144.00
LIBERTY MEDIA-INTERACTIVE A	53071M104	LINTA	15.77	947,400	13,974,350.03	14,940,497.98
LIBERTY MEDIA-STARZ SERIES A	53071M708	LSTZA	66.48	85,567	4,106,943.59	5,688,494.15
LIFE PARTNERS HOLDINGS INC	53215T106	LPHI	19.13	56,300	1,174,302.99	1,077,019.00
LIFE TIME FITNESS INC	53217R207	LTM	40.99	14,800	445,531.29	606,652.00
LIFEPOINT HOSPITALS INC.	53219L109	LPNT	36.75	58,157	1,958,084.56	2,137,269.75
LIFETIME BRANDS INC.	53222Q103	LCUT	14.04	68,600	1,060,848.69	963,144.00
LIGAND PHARMACEUTICALS	53220K504	LGND	8.92	12,940	130,364.43	115,424.78
LIMITED BRANDS INC.	532716107	LTD	30.73	420,900	10,420,637.46	12,934,256.96
LIMONEIRA CO	532746104	LMNR	28.70	7,300	198,481.89	209,510.00
LINCARE HOLDINGS INC.	532791100	LNCR	26.83	128,064	2,768,858.93	3,435,957.08
LINCOLN EDUCATIONAL SERVICES	533535100	LINC	15.51	135,200	3,073,519.63	2,096,951.84
LINCOLN ELEC HLDGS I	533900106	LECO	65.27	14,106	912,384.61	920,698.62
LINCOLN NATIONAL CORP	534187109	LNC	27.81	881,200	23,401,278.95	24,506,171.90
LINEAR TECHNOLOGY CORP	535678106	LLTC	34.59	14,700	484,859.34	508,473.00
LIONBRIDGE TECHNOLOGIES	536252109	LIOX	3.69	21,900	67,994.20	80,811.00
LIQUIDITY SERVICES INC	53635B107	LQDT	14.05	70,600	1,148,261.46	991,930.00
LITTELFUSE INC	537008104	LFUS	47.06	81,567	1,951,833.29	3,838,542.91

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
LIVE NATION	538034109	LYV	11.42	26,900	302,939.76	307,198.00
LIVEPERSON INC	538146101	LPSN	11.30	113,200	879,296.46	1,279,159.98
LIZ CLAIBORNE	539320101	LIZ	7.16	221,100	1,063,088.99	1,583,075.98
LKQ CORP	501889208	LKQX	22.72	344,218	5,001,489.57	7,820,632.91
LMI AEROSPACE INC	502079106	LMIA	15.99	62,100	1,036,376.46	992,978.99
LOCAL.COM CORP	53954R105	LOCM	6.49	128,300	607,532.16	832,667.00
LOCKHEED MARTIN	539830109	LMT	69.91	347,400	16,329,005.76	24,286,734.00
LOEWS CORP	540424108	L	38.91	448,900	12,876,741.57	17,466,698.96
LOGMEIN INC	54142L109	LOGM	44.34	68,337	1,852,520.83	3,030,062.54
LOOPNET INC	543524300	LOOP	11.11	94,800	956,003.72	1,053,228.00
LORAL SPACE & COMM	543881106	LORL	76.50	17,500	841,996.73	1,338,750.00
LORILLARD INC	544147101	LO	82.06	392,700	29,205,748.83	32,224,961.97
LOWE'S COS	548661107	LOW	25.08	2,261,700	36,923,297.32	56,723,435.99
LPL INVESTMENT HOLDINGS INC	50213H100	LPLA	36.37	21,160	687,370.20	769,589.19
LTC PROPERTIES INC	502175102	LTC	28.08	23,100	488,001.17	648,647.99
LUBRIZOL CORP	549271104	LZ	106.88	57,700	4,580,424.03	6,166,975.98
LUBYS INC.	549282101	LUB	6.27	71,000	271,738.17	445,169.94
LUFKIN INDUSTRIES INC	549764108	LUFK	62.39	63,295	2,065,034.11	3,948,975.01
LUMBER LIQUIDATORS HOLDINGS	55003T107	LL	24.91	0	0.00	0.00
LYDALL INC.	550819106	LDL	8.05	13,400	102,031.27	107,870.00
M&F WORLDWIDE CORP	552541104	MFV	23.10	45,600	1,136,358.76	1,053,360.00
M&T BANK CORPORATION	55261F104	MTB	87.05	331,600	24,615,245.62	28,865,779.92
MACYS INC	55616P104	M	25.30	1,097,900	22,821,243.80	27,776,869.99
MADDEN STEVEN LTD	556269108	SHOO	41.72	85,000	2,064,859.19	3,546,199.99
MAGELLAN HEALTH SERVICES INC	559079207	MGLN	47.28	49,600	1,854,717.18	2,345,087.99
MAGNETEK INC	559424106	MAG	1.35	145,800	242,233.23	196,829.98
MAGNUM HUNTER RESOURCES	55973B102	MHR	7.20	94,215	297,397.40	678,348.00
MAINSOURCE FINANCIAL	56062Y102	MSFG	10.41	18,600	142,723.32	193,626.00
MAKO SURGICAL CORP	560879108	MAKO	15.22	4,200	62,664.00	63,924.00
MANHATTAN ASSOCIATES INC	562750109	MANH	30.54	52,400	802,587.14	1,600,296.00
MANITOWOC COMPANY INC.	563571108	MTW	13.11	237,600	2,777,268.55	3,114,935.99
MARATHON OIL CORP	565849106	MRO	37.03	1,702,700	55,004,126.96	63,050,980.96
MARKEL CORP	570535104	MKL	378.13	500	170,729.95	189,064.98
MARKETAXESS HOLDINGS INC	57060D108	MKTX	20.81	78,400	1,082,830.05	1,631,503.98
MARLIN BUSINESS SERVICES INC	571157106	MRLN	12.65	1,800	23,251.70	22,770.00
MARRIOTT INT'L INC CL-A	571903202	MAR	41.54	32,100	1,221,401.10	1,333,434.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
MARSHALL & ILSLEY CORP	571837103	MI	6.92	164,300	1,076,407.21	1,136,955.93
MARTEK BIOSCIENCES CORP	572901106	MATK	31.30	69,600	1,627,860.94	2,178,480.00
MARTEN TRANSPORT LTD	573075108	MRTN	21.38	2,200	44,013.47	47,035.99
MARVELL TECHNOLOGY GROUP	G5876H105	MRVL	18.55	9,300	149,822.48	172,514.97
MASIMO CORP	574795100	MASI	29.07	177,662	4,623,097.41	5,164,634.22
MASTERCARD INC-CLASS A	57636Q104	MA	224.11	437,000	101,810,181.09	97,936,069.96
MATRIX SERVICE CO	576853105	MTRX	12.18	122,800	1,230,602.19	1,495,703.99
MATTEL INC.	577081102	MAT	25.43	256,300	5,515,813.92	6,517,708.98
MATTHEWS INTL CORP	577128101	MATW	34.98	77,197	2,535,496.43	2,700,350.96
MATTSON TECHNOLOGY INC	577223100	MTSN	3.00	131,804	625,367.04	395,412.00
MAXIMUS INC	577933104	MMS	65.58	77,997	3,716,058.78	5,115,043.25
MAXLINEAR INC-CLASS A	57776J100	MXL	10.76	6,700	102,117.38	72,092.00
MAXYGEN INC	577776107	MAXY	3.93	180,100	735,538.50	707,792.92
MBIA INC.	55262C100	MBI	11.99	64,300	654,618.71	770,957.00
MCAFEE INC	579064106	MFE	46.31	40,000	1,531,752.58	1,852,400.00
MCCLATCHY CO	579489105	MNI	4.67	291,700	1,234,911.95	1,362,239.00
McCORMICK & CO	579780206	MKC	46.53	345,700	11,601,588.23	16,085,420.98
MCDERMOTT INTERNATIONAL	580037109	MDR	20.69	668,300	7,010,093.55	13,827,126.97
MCDONALDS CORPORATION	580135101	MCD	76.76	1,498,936	48,408,748.96	115,058,327.35
MCG CAPITAL CORP	58047P107	MCGC	6.97	135,700	463,359.84	945,829.00
MCGRATH RENTCORP	580589109	MGRC	26.22	13,700	313,892.49	359,214.00
MCGRAW HILL INC	580645109	MHP	36.41	222,100	7,022,277.12	8,086,660.98
MCKESSON CORP	58155Q103	MCK	70.38	585,600	32,778,339.67	41,214,527.97
MCMORAN EXPLORATION CO	582411104	MMR	17.14	112,600	1,497,407.07	1,929,964.00
MDC PARTNERS INC-A	552697104	MDCA	17.27	130,499	1,294,252.05	2,253,717.73
MDU RESOURCES GROUP	552690109	MDU	20.27	474,000	9,269,981.38	9,607,979.99
MEAD JOHNSON NUTRITION CO-A	582839106	MJN	62.25	39,800	2,002,800.50	2,477,550.00
MEADOWBROOK INS GROUP	58319P108	MIG	10.25	27,500	237,877.04	281,875.00
MEADWESTVACO	583334107	MWV	26.16	489,000	11,558,742.26	12,792,239.99
MEASUREMENT SPECIALITIES INC	583421102	MEAS	29.35	22,200	244,565.34	651,570.00
MEDCATH CORPORATION	58404W109	MDTH	13.95	90,200	1,207,265.85	1,258,290.00
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	61.27	1,389,642	56,987,883.24	85,143,365.33
MEDIACOM COMMUNICATIONS	58446K105	MCCC	8.46	171,700	1,118,712.83	1,452,582.00
MEDIAMIND TECHNOLOGIES INC	58449C100	MDMD	13.70	4,800	66,336.00	65,760.00
MEDICAL ACTION INDUSTRIES INC	58449L100	MDCI	9.58	55,200	644,282.78	528,816.00
MEDICINES COMPANY	584688105	MDCO	14.13	117,100	1,615,229.94	1,654,623.00

Group: DOMESTIC EQUITIES



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
MEDICIS PHARMACEUTICAL CORP	584690309	MRX	26.79	85,200	1,490,146.99	2,282,507.98
MEDIDATA SOLUTIONS INC	58471A105	MDSO	23.88	65,200	1,004,926.26	1,556,975.99
MEDIFAST INC	58470H101	MED	28.88	47,100	1,307,480.78	1,360,247.98
MEDNAX INC	58502B106	MD	67.29	62,006	3,497,315.51	4,172,383.70
MEDTRONIC INC	585055106	MDT	37.09	2,384,100	79,850,860.21	88,426,268.99
MEMC ELECTR MATLS IN	552715104	WFR	11.26	151,400	2,047,885.34	1,704,764.00
MENTOR GRAPHICS CORP.	587200106	MENT	12.00	138,550	1,637,779.07	1,662,600.00
MERCANTILE BANK CORP	587376104	MBWM	8.11	33,869	826,336.15	274,677.59
MERCHANTS BANCSHARES	588448100	MBVT	27.56	9,900	221,232.06	272,844.00
MERCK & CO INC	58933Y105	MRK	36.04	5,077,171	184,358,555.24	182,981,242.79
MERCURY COMPUTER SYSTEMS	589378108	MRCY	18.38	76,800	812,444.16	1,411,584.00
MEREDITH CORPORATION	589433101	MDP	34.65	325,125	10,821,200.71	11,265,581.25
MERIDIAN INTERSTATE BANCORP	58964Q104	EBSB	11.79	41,300	370,312.19	486,927.00
MERU NETWORKS INC	59047Q103	MERU	15.42	4,800	61,145.28	74,016.00
METALS USA HOLDINGS CORP	59132A104	MUSA	15.24	10,200	161,942.34	155,448.00
METHODE ELECTRONICS CL-A	591520200	MEI	12.97	55,900	601,627.61	725,022.98
METLIFE INC	59156R108	MET	44.44	1,198,300	46,452,917.23	53,252,451.97
METRO BANCORP INC	59161R101	METR	11.01	12,100	158,100.50	133,220.97
METROPCS COMMUNICATIONS INC	591708102	PCS	12.63	117,800	1,222,758.46	1,487,814.00
METROPOLITAN HLTH NTRKS	592142103	MDF	4.47	77,400	184,361.91	345,978.00
METTLER-TOLEDO	592688105	MTD	151.21	300,500	29,705,451.36	45,438,604.96
MF GLOBAL HOLDINGS LTD	55277J108	MF	8.36	8,900	71,912.00	74,404.00
MFA FINANCIAL INC.	55272X102	MFA	8.16	390,800	2,766,140.76	3,188,928.00
MGIC INVESTMENT CORP	552848103	MTG	10.19	413,150	3,398,956.12	4,209,998.50
MGP INGREDIENTS INC	55302G103	MGPI	11.04	13,900	100,117.53	153,456.00
MICREL INCORPORATED	594793101	MCRL	12.99	135,300	1,468,752.61	1,757,546.96
MICROCHIP TECHNOLOGY INC.	595017104	MCHP	34.21	18,600	636,532.69	636,306.00
MICROMET INC	59509C105	MITI	8.12	8,400	64,764.00	68,208.00
MICRON TECHNOLOGY INC	595112103	MU	8.02	4,413,000	34,411,483.04	35,392,259.97
MICROS SYSTEMS INC.	594901100	MCRS	43.86	522,000	18,163,290.86	22,894,920.00
MICROSEMI CORP	595137100	MSCC	22.90	26,900	467,282.59	616,009.99
MICROSOFT CORP.	594918104	MSFT	27.92	14,479,500	366,372,432.83	404,267,639.97
MICROSTRATEGY INC-CL A	594972408	MSTR	85.47	18,600	1,220,691.48	1,589,741.98
MIDDLEBY CORP	596278101	MIDD	84.42	16,200	1,363,095.19	1,367,604.00
MIDWESTONE FINANCIAL GROUP	598511103	MOFG	15.11	6,600	100,334.85	99,726.00
MILLER (HERMAN) INC	600544100	MLHR	25.30	149,200	2,988,689.45	3,774,760.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
MILLER INDUSTRIES INC	600551204	MLR	14.23	12,400	153,555.97	176,451.98
MILLICOM INTL CELLULAR S.A.	L6388F110	MICC	95.60	175,000	15,485,602.26	16,730,000.00
MINDRAY MED INTL LTD ADR	602675100	MR	26.40	490,000	17,329,640.90	12,936,000.00
MINE SAFETY APPLIANCES CO	602720104	MSA	31.13	29,100	774,842.61	905,883.00
MINERALS TECHNOLOGIES INC	603158106	MTX	65.41	52,044	2,957,094.39	3,404,198.01
MIPS TECHNOLOGIES IN	604567107	MIPS	15.16	126,800	801,146.97	1,922,287.99
MKS INSTRUMENTS INC	55306N104	MKSI	24.49	8,300	172,405.07	203,267.00
MODINE MANUFACTURING CO	607828100	MOD	15.50	72,676	1,079,341.78	1,126,478.00
MODUSLINK GLOBAL SOLUTIONS	60786L107	MLNK	6.70	176,800	1,848,892.76	1,184,559.98
MOLEX INC	608554101	MOLX	22.72	1,307,000	23,522,629.09	29,695,039.96
MOLINA HEALTHCARE INC	60855R100	MOH	27.85	48,000	1,341,849.33	1,336,800.00
MOLYCORP INC	608753109	MCP	49.90	22,900	648,299.00	1,142,710.00
MONOTYPE IMAGING HOLDINGS	61022P100	TYPE	11.10	169,346	1,801,065.61	1,879,740.60
MONRO MUFFLER BRAKE	610236101	MNRO	34.59	46,992	1,542,081.88	1,625,453.22
MONSANTO COMPANY	61166W101	MON	69.64	700,100	28,568,272.63	48,754,963.99
MONSTER WORLDWIDE INC	611742107	MWW	23.63	472,185	6,833,703.78	11,157,731.46
MONTPELIER RE HOLDINGS LTD	G62185106	MRH	19.94	101,600	1,778,022.29	2,025,903.97
MOODY'S CORPORATION	615369105	MCO	26.54	9,500	255,504.54	252,130.00
MOOG INC. CL A	615394202	MOG.A	39.80	135,630	4,332,261.37	5,398,074.00
MORGAN STANLEY	617446448	MS	27.21	3,845,300	119,902,755.24	104,630,612.99
MOSAIC COMPANY	61945A107	MOS	76.36	475,100	35,568,466.53	36,278,636.00
MOSYS INC.	619718109	MOSY	5.69	155,800	299,915.00	886,502.00
MOTOROLA SOLUTIONS INC	620076307	MSI	9.07	2,742,400	45,036,980.04	24,873,568.00
MOTRICITY INC	620107102	MOTR	18.57	4,700	56,541.00	87,279.00
MOVADO GROUP INC	624580106	MOV	16.14	2,700	30,099.69	43,578.00
MOVE, INC	62458M108	MOVE	2.57	246,800	624,533.55	634,275.97
MRV COMMUNICATIONS I	553477100	MRVC	1.79	183,600	320,634.00	328,644.00
MSC INDUSTRIAL DIRECT CO-A	553530106	MSM	64.69	404,300	19,526,805.58	26,154,167.00
MSCI INC-A	55354G100	MSCI	38.96	107,318	2,766,282.30	4,181,109.25
MTS SYS CORP	553777103	MTSC	37.46	63,800	1,914,029.46	2,389,948.00
MULTI-FINELINE ELECTRONIX INC	62541B101	MFLX	26.49	47,100	979,083.67	1,247,679.00
MULTIMEDIA GAMES, INC.	625453105	MGAM	5.58	77,800	387,801.04	434,124.00
MURPHY OIL CORP	626717102	MUR	74.55	334,300	18,390,488.14	24,922,064.99
MVC CAPITAL INC	553829102	MVC	14.60	47,700	626,299.12	696,419.99
MYERS INDUSTRIES INC.	628464109	MYE	9.74	67,200	598,967.78	654,528.00
MYLAN INC	628530107	MYL	21.13	1,465,100	26,642,801.68	30,957,562.95

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
MYREXIS INC	62856H107	MYRX	4.16	142,800	551,208.00	594,048.00
NABI BIOPHARMACEUTIC	629519109	NABI	5.79	223,400	1,063,831.66	1,293,485.95
NACCO INDUSTRIES -CL A	629579103	NC	108.37	15,200	803,221.51	1,647,224.00
NALCO HOLDING CO	62985Q101	NLC	31.94	310,200	7,346,609.77	9,907,787.99
NARA BANCORP INC	63080P105	NARA	9.82	102,500	811,251.09	1,006,550.00
NASB FINL INC	628968109	NASB	16.76	6,000	93,390.96	100,560.00
NASDAQ OMX GROUP	631103108	NDAQ	23.71	409,700	8,213,546.18	9,713,986.99
NASH FINCH CO.	631158102	NAFC	42.51	33,200	1,176,263.19	1,411,331.99
NATIONAL AMERICAN UNIVERSITY	63245Q105	NAUH	7.34	7,000	67,291.00	51,380.00
NATIONAL BANKSHARES INC/VA	634865109	NKSH	31.49	300	7,427.41	9,447.00
NATIONAL BEVERAGE CO	635017106	FIZZ	13.14	36,100	406,913.36	474,354.00
NATIONAL CINEMEDIA INC	635309107	NCMI	19.91	76,353	1,418,953.27	1,520,188.23
NATIONAL INSTRUMENTS CORP.	636518102	NATI	37.64	157,156	4,655,655.36	5,915,351.81
NATIONAL INTERSTATE CORP	63654U100	NATL	21.40	15,200	300,215.08	325,280.00
NATIONAL OILWELL VARCO INC	637071101	NOV	67.25	1,647,000	88,648,169.22	110,760,749.97
NATIONAL PENN BANCSH	637138108	NPBC	8.03	58,433	694,951.76	469,216.99
NATIONAL RESEARCH CORP	637372103	NRCI	34.25	200	5,518.63	6,850.00
NATIONAL SEMICONDUCTOR	637640103	NSM	13.76	689,500	8,974,536.64	9,487,519.99
NATURAL GAS SERVICES GROUP	63886Q109	NGS	18.91	69,400	1,259,238.31	1,312,354.00
NATURES SUNSHINE PRODS INC.	639027101	NATR	8.98	17,500	159,582.71	157,150.00
NATUS MEDICAL INC	639050103	BABY	14.18	19,600	293,596.78	277,928.00
NAVIGATORS GROUP INC	638904102	NAV	50.35	60,800	2,872,125.02	3,061,280.00
NAVISTAR INTL. CORP.	63934E108	NAV	57.91	78,500	2,989,269.96	4,545,934.98
NBT BANCORP INC	628778102	NBTB	24.15	34,100	771,533.05	823,515.00
NCI BUILDING SYS INC	628852204	NCS	13.99	17,500	174,403.76	244,825.00
NCR CORPORATION	62886E108	NCR	15.37	19,700	264,540.45	302,788.98
NEENAH PAPER INC	640079109	NP	19.68	72,000	1,329,604.97	1,416,960.00
NEKTAR THERAPEUTICS	640268108	NKTR	12.85	53,000	483,527.51	681,049.98
NEOGEN CORP	640491106	NEOG	41.03	2,100	72,404.15	86,163.00
NETAPP INC.	64110D104	NTAP	54.96	956,255	33,743,228.60	52,555,774.75
NETFLIX INC	64110L106	NFLX	175.70	72,400	8,808,362.11	12,720,680.00
NETGEAR INC	64111Q104	NTGR	33.68	44,100	1,042,250.25	1,485,288.00
NETLOGIC MICROSYSTEMS INC	64118B100	NETL	31.41	581,777	16,016,716.86	18,273,615.52
NETSCOUT SYS INC	64115T104	NTCT	23.01	117,155	2,316,516.18	2,695,736.50
NETSPEND HOLDINGS INC	64118V106	NTSP	12.82	82,500	974,930.96	1,057,650.00
NETWORK ENGINES INC	64121A107	NEI	1.52	32,200	52,409.84	48,944.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
NEUSTAR INC-CLASS A	64126X201	NSR	26.05	45,534	1,215,679.22	1,186,160.70
NEUTRAL TANDEM INC	64128B108	TNDM	14.44	7,300	96,825.27	105,412.00
NEW YORK COMMUNITY BANCORP	649445103	NYB	18.85	165,400	2,671,125.32	3,117,790.00
NEW YORK TIMES CO. CL A	650111107	NYT	9.80	87,800	930,660.52	860,439.99
NEWALLIANCE BANCSHARES INC	650203102	NAL	14.98	20,600	262,054.95	308,588.00
NEWELL RUBBERMAID INC.	651229106	NWL	18.18	1,041,000	14,582,628.20	18,925,379.99
NEWFIELD EXPLORATION	651290108	NFX	72.11	320,800	12,110,551.59	23,132,887.99
NEWMARKET CORP	651587107	NEU	123.37	1,200	82,406.73	148,044.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	61.43	819,400	33,842,346.76	50,335,741.98
NEWPARK RESOURCES INC.	651718504	NR	6.16	71,400	459,168.85	439,824.00
NEWPORT CORP	651824104	NEWP	17.37	65,600	841,242.89	1,139,471.99
NEWS CORP INC-CL A	65248E104	NWSA	14.56	3,313,900	52,621,349.56	48,250,383.99
NEXSTAR BROADCASTING GROUP	65336K103	NXST	5.99	10,600	58,298.94	63,494.00
NEXTERA ENERGY INC	65339F101	NEE	51.99	941,200	45,788,836.88	48,932,988.00
NGP CAPITAL RESOURCES CO	62912R107	NGPC	9.20	19,300	300,211.21	177,560.00
NICOR INC.	654086107	GAS	49.92	60,000	2,236,103.89	2,995,200.00
NII HOLDINGS INC	62913F201	NIHD	44.66	291,300	11,892,667.74	13,009,458.00
NIKE INC. -CL B	654106103	NKE	85.42	726,600	40,043,047.81	62,066,172.00
NISOURCE INC	65473P105	NI	17.62	25,900	372,465.53	456,357.98
NJ RESOURCES CORP. COMMON	646025106	NJR	43.11	48,150	1,634,217.36	2,075,746.50
NOBLE ENERGY INC	655044105	NBL	86.08	147,771	12,155,976.63	12,720,127.66
NORANDA ALUMINIUM HOLDING	65542W107	NOR	14.60	128,900	1,123,245.65	1,881,939.93
NORDIC AMER TANKER SHIPPING	G65773106	NAT	26.02	7,300	240,330.06	189,946.00
NORDSON CORP	655663102	NDSN	91.88	43,100	1,869,371.58	3,960,027.99
NORDSTROM INC	655664100	JWN	42.38	615,000	22,223,912.20	26,063,700.00
NORFOLK SOUTHERN CORP.	655844108	NSC	62.82	436,100	23,266,040.85	27,395,801.98
NORTHEAST UTILITIES	664397106	NU	31.88	57,700	1,651,218.99	1,839,475.99
NORTHERN OIL AND GAS INC	665531109	NOG	27.21	119,708	1,523,977.66	3,257,254.58
NORTHERN TRUST CORP	665859104	NTRS	55.41	249,500	13,302,433.55	13,824,795.00
NORTHROP GRUMMAN CORP.	666807102	NOC	64.78	561,300	28,430,222.39	36,361,013.99
NORTHWEST BANCSHARES INC	667340103	NWBI	11.76	231,879	2,666,857.77	2,726,896.97
NORTHWEST NATURAL GAS CO.	667655104	NWN	46.47	4,800	206,635.93	223,056.00
NORTHWESTERN CORP	668074305	NWE	28.83	132,175	3,291,940.54	3,810,605.25
NOVATEL WIRELESS INC	66987M604	NVTL	9.55	102,300	988,682.16	976,965.00
NOVELL INC	670006105	NOVL	5.92	405,900	2,401,175.46	2,402,928.00
NOVELLUS SYSTEMS INC.	670008101	NVLS	32.32	14,700	419,459.53	475,103.99

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
NRG ENERGY INC.	629377508	NRG	19.54	350,100	7,845,679.35	6,840,953.99
NSTAR CO.	67019E107	NST	42.19	38,100	1,433,196.96	1,607,439.00
NU SKIN ENTERPRISES	67018T105	NUS	30.26	74,100	1,753,602.69	2,242,265.98
NUANCE COMMUNICATIONS	67020Y100	NUAN	18.18	2,980,300	46,750,753.21	54,181,853.98
NUCOR CORP	670346105	NUE	43.82	410,500	21,863,780.92	17,988,110.00
NUPATHE INC	67059M100	PATH	9.06	3,200	23,136.00	28,992.00
NUTRACEUTICAL INTERNATIONAL	67060Y101	NUTR	14.19	54,500	634,414.29	773,354.98
NUTRI/SYSTEM INC	67069D108	NTRI	21.03	173,700	3,456,606.09	3,652,910.99
NUVASIVE INC	670704105	NUVA	25.65	6,100	267,724.79	156,465.00
NV ENERGY INC	67073Y106	NVE	14.05	65,400	881,435.28	918,870.00
NVE CORP	629445206	NVEC	57.83	4,600	222,890.27	266,018.00
NVIDIA CORP	67066G104	NVDA	15.40	800,000	17,049,001.20	12,320,000.00
NXSTAGE MEDICAL INC	67072V103	NXTM	24.88	94,517	1,739,425.24	2,351,582.96
NYSE EURONEXT	629491101	NYX	29.98	238,300	9,081,230.93	7,144,233.98
OASIS PETROLEUM INC	674215108	OAS	27.12	88,765	1,615,104.20	2,407,306.78
OBAGI MEDICAL PRODUCTS INC	67423R108	OMPI	11.55	90,900	1,068,845.40	1,049,894.99
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	98.10	1,090,800	34,541,735.26	107,007,479.99
OCEANEERING INT'L. INC.	675232102	OII	73.63	660,000	30,338,343.87	48,595,800.00
O'CHARLEYS INC	670823103	CHUX	7.20	12,000	104,989.43	86,400.00
OCH-ZIFF CAPITAL MANAGEMENT	67551U105	OZM	15.58	920,000	11,237,607.16	14,333,600.00
OCWEN FINANCIAL CORP	675746309	OCN	9.54	251,000	2,806,586.20	2,394,540.00
ODYSSEY MARINE EXPLORATION	676118102	OMEX	2.78	259,800	340,792.33	722,243.99
OFFICE DEPOT INC	676220106	ODP	5.40	243,300	1,351,559.18	1,313,820.00
OFFICEMAX INC	67622P101	OMX	17.70	262,400	3,243,571.25	4,644,479.98
OGE ENERGY CORP	670837103	OGE	45.54	39,600	1,402,548.90	1,803,383.97
OIL DRI CORP AMERICA	677864100	ODC	21.49	13,900	307,263.56	298,711.00
OIL STS INTL INC	678026105	OIS	64.09	26,413	1,332,982.99	1,692,809.11
OLD DOMINION FREIGHT LINE	679580100	ODFL	31.99	132,097	3,048,496.99	4,225,783.03
OLD REPUBLIC INT'L CORP.	680223104	ORI	13.63	102,900	1,367,406.47	1,402,526.97
OLIN CORP	680665205	OLN	20.52	369,800	6,772,171.47	7,588,296.00
OLYMPIC STEEL INC	68162K106	ZEUS	28.68	46,200	1,339,718.83	1,325,015.98
OM GROUP, INC.	670872100	OMG	38.51	57,200	2,204,050.11	2,202,771.97
OMNIAMERICAN BANCORP INC	68216R107	OABC	13.55	10,600	123,349.02	143,630.00
OMNICARE INC.	681904108	OCR	25.39	536,000	12,586,111.11	13,609,040.00
OMNICELL INC	68213N109	OMCL	14.45	102,100	1,487,618.92	1,475,344.99
OMNICOM GROUP	681919106	OMC	45.80	312,300	11,148,096.08	14,303,340.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
OMNIVISION TECHNOLOGIES INC	682128103	OVTI	29.61	111,378	2,485,269.58	3,297,902.54
OMNOVA SOLUTIONS INC	682129101	OMN	8.36	54,300	379,559.47	453,948.00
ON SEMICONDUCTOR COR	682189105	ONNN	9.88	1,825,000	12,373,876.58	18,031,000.00
ONE LIBERTY PROPERTIES INC	682406103	OLP	16.70	7,500	121,418.25	125,250.00
ONEOK INC.	682680103	OKE	55.47	25,300	1,121,757.30	1,403,390.98
ONYX PHARMACEUTICALS	683399109	ONXX	36.87	20,600	655,777.11	759,522.00
OPENTABLE INC	68372A104	OPEN	70.48	61,121	3,392,429.82	4,307,808.08
OPENWAVE SYS INC	683718308	OPWV	2.12	262,100	144,638.50	555,652.00
OPLINK COMMUNICATION	68375Q403	OPLK	18.47	33,400	652,037.29	616,898.00
OPNET TECHNOLOGIES INC.	683757108	OPNT	26.77	62,600	946,812.66	1,675,802.00
OPPENHEIMER HOLDINGS CL A	683797104	OPY	26.21	20,128	597,462.16	527,554.88
OPTIONSXPRESS HOLDINGS INC	684010101	OXPS	15.67	343,268	6,248,114.58	5,379,009.50
ORACLE SYS. CORP.	68389X105	ORCL	31.30	8,465,241	140,774,814.48	264,962,043.28
ORBITZ WORLDWIDE INC	68557K109	OWW	5.59	13,300	88,622.45	74,347.00
ORBOTECH LTD	2661784	ORBK	13.08	76,874	924,583.21	1,005,511.92
O'REILLY AUTOMOTIVE INC.	67103H107	ORLY	60.42	40,100	2,185,212.33	2,422,842.00
ORIENT EXPRESS HOTELS LTD -A	G67743107	OEH	12.99	261,000	2,719,415.02	3,390,390.00
ORMAT TECHNOLOGIES INC	686688102	ORA	29.58	30,900	1,017,859.66	914,022.00
OSHKOSH CORPORATION	688239201	OSK	35.24	466,255	11,394,564.25	16,430,826.19
OSI SYSTEMS INC	671044105	OSIS	36.36	41,200	1,073,447.73	1,498,032.00
OSIRIS THERAPEUTICS INC	68827R108	OSIR	7.79	1,400	11,155.58	10,906.00
OWENS & MINOR INC.	690732102	OMI	29.43	140,663	3,986,370.29	4,139,712.07
OWENS-ILLINOIS INC	690768403	OI	30.70	680,000	20,606,582.19	20,875,999.98
OXFORD INDUSTRIES INC.	691497309	OXM	25.61	35,800	679,038.02	916,838.00
OYO GEOSPACE CORP	671074102	OYOG	99.11	18,900	906,379.24	1,873,178.95
P.F. CHANGS CHINA BISTRO INC	69333Y108	PFCB	48.46	36,500	1,594,975.42	1,768,790.00
PACCAR INC	693718108	PCAR	57.42	440,600	24,321,847.91	25,299,252.00
PACER INTERNATIONAL INC	69373H106	PACR	6.84	186,500	1,317,860.26	1,275,660.00
PACIFIC BIOSCIENCES OF	69404D108	PACB	15.91	13,400	189,074.00	213,194.00
PACIFIC GAS & ELEC. CO.	69331C108	PCG	47.84	398,700	15,299,746.42	19,073,808.00
PACIFIC SUNWEAR OF CALIFORNIA	694873100	PSUN	5.42	819,600	3,532,161.63	4,442,231.97
PACWEST BANCORP	695263103	PACW	21.38	211,600	4,098,653.86	4,524,008.00
PAETEC HOLDING CORP	695459107	PAET	3.74	334,100	1,338,518.31	1,249,533.97
PALL CORPORATION	696429307	PLL	49.58	72,900	2,617,748.31	3,614,382.00
PANERA BREAD CO	69840W108	PNRA	101.21	7,900	619,366.70	799,559.00
PANTRY INC/THE	698657103	PTRY	19.86	60,500	1,384,790.97	1,201,530.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
PAR PHARMACEUTICAL COS INC	69888P106	PRX	38.51	180,100	4,655,717.69	6,935,650.98
PARAMETRIC TECHNOLOGY CORP	699173209	PMTC	22.53	151,600	2,364,714.90	3,415,548.00
PAREXEL INT'L CORP.	699462107	PRXL	21.23	172,500	3,566,694.55	3,662,175.00
PARK NATL CORP	700658107	PRK	72.67	28,750	1,987,981.49	2,089,262.49
PARKER DRILLING CO	701081101	PKD	4.57	107,500	732,931.79	491,274.98
PARKER-HANNIFIN CORP.	701094104	PH	86.30	5,900	422,142.94	509,170.00
PARK-OHIO HOLDINGS CORP	700666100	PKOH	20.91	5,759	82,202.05	120,420.69
PARTNERRE LTD	G6852T105	PRE	80.35	234,500	18,132,818.48	18,842,075.00
PATRIOT COAL CORP	70336T104	PCX	19.37	138,500	1,201,318.28	2,682,744.98
PATTERSON COS INC	703395103	PDCO	30.63	10,200	295,683.25	312,425.97
PATTERSON-UTI ENERGY INC	703481101	PTEN	21.55	16,000	334,284.20	344,800.00
PC CONNECTION INC	69318J100	PCCC	8.86	46,700	311,130.67	413,762.00
PDI INC	69329V100	PDII	10.54	51,500	265,679.69	542,810.00
PDL BIOPHARMA INC.	69329Y104	PDLI	6.23	297,900	1,988,531.13	1,855,916.98
PEBBLEBROOK HOTEL TRUST	70509V100	PEB	20.32	86,000	1,694,410.51	1,747,519.98
PEGASYSTEMS INC	705573103	PEGA	36.63	17,300	406,974.68	633,698.98
PENN NATIONAL GAMING INC	707569109	PENN	35.15	3,400	119,809.23	119,510.00
PENSKE AUTOMOTIVE GROUP	70959W103	PAG	17.42	140,066	2,181,442.71	2,439,949.72
PEOPLES BANCORP INC	709789101	PEBO	15.65	47,300	1,248,300.20	740,245.00
PEOPLE'S UNITED FINANCIAL INC	712704105	PBCT	14.01	390,080	5,766,109.61	5,465,020.80
PEP BOYS MM & J	713278109	PBY	13.43	309,000	1,990,127.50	4,149,869.95
PEPCO HOLDINGS INC.	713291102	POM	18.25	50,900	842,387.37	928,924.97
PEPSICO INC.	713448108	PEP	65.33	3,483,130	168,505,305.72	227,552,882.89
PERFICIENT INC	71375U101	PRFT	12.50	55,800	430,677.30	697,500.00
PERKIN ELMER INC	714046109	PKI	25.82	127,261	2,798,008.35	3,285,879.02
PERRIGO CO.	714290103	PRGO	63.33	30,000	1,725,005.23	1,899,900.00
PERRY ELLIS INTERNATIONAL	288853104	PERY	27.47	97,700	1,290,010.84	2,683,818.96
PETROLEUM DEVELOPMENT CORP	716578109	PETD	42.21	46,800	1,466,982.17	1,975,428.00
PETROQUEST ENERGY INC	716748108	PQ	7.53	180,300	1,272,753.04	1,357,659.00
PETSMART INC	716768106	PETM	39.82	30,900	925,297.18	1,230,437.96
PFIZER INC.	717081103	PFE	17.51	9,980,900	205,492,759.12	174,765,558.97
PHARMACEUTICAL PRODUCT	717124101	PPDI	27.14	35,300	870,226.46	958,042.00
PHARMACYCLICS INC	716933106	PCYC	6.08	177,353	295,517.12	1,078,306.24
PHARMERICA CORP	71714F104	PMC	11.45	122,000	1,287,485.84	1,396,900.00
PHH CORP	693320202	PHH	23.15	96,800	1,874,907.20	2,240,919.98
PHILIP MORRIS INTERNATIONAL	718172109	PM	58.53	4,452,450	144,455,226.25	260,601,898.49

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
PHILLIPS-VAN HEUSEN	718592108	PVH	63.01	277,900	17,670,705.09	17,510,478.99
PHOTRONICS INC.	719405102	PLAB	5.91	380,571	2,081,227.43	2,249,174.61
PICO HOLDINGS INC	693366205	PICO	31.80	20,161	685,502.55	641,119.80
PIEDMONT NATURAL GAS CO INC	720186105	PNY	27.96	68,200	1,701,676.23	1,906,872.00
PIER 1 IMPORTS INC/DEL	720279108	PIR	10.50	229,300	1,429,878.26	2,407,649.98
PILGRIM'S PRIDE CORP	72147K108	PPC	7.09	180,500	1,296,531.50	1,279,745.00
PINNACLE ENTERTAINMENT, INC.	723456109	PNK	14.02	85,300	1,189,683.93	1,195,906.00
PINNACLE FINANCIAL PARTNERS	72346Q104	PNFP	13.58	5,000	48,016.00	67,900.00
PINNACLE WEST CAPITAL CORP	723484101	PNW	41.45	34,800	1,308,077.28	1,442,459.97
PIONEER DRILLING COMPANY	723655106	PDC	8.81	72,800	435,174.97	641,368.00
PIONEER NATURAL RESOURCES	723787107	PXD	86.82	24,300	1,373,760.41	2,109,726.00
PITNEY-BOWES, INC.	724479100	PBI	24.18	496,500	11,241,807.36	12,005,369.98
PIXELWORKS INC	72581M305	PXLW	3.50	120,900	584,493.52	423,150.00
PLANTRONICS INC.	727493108	PLT	37.22	116,457	3,294,647.49	4,334,529.54
PLATINUM UNDERWRITERS	G7127P100	PTP	44.97	58,500	2,005,846.93	2,630,745.00
PLEXUS CORP	729132100	PLXS	30.94	365,215	8,845,074.50	11,299,752.10
PLUM CREEK TIMBER CO INC	729251108	PCL	37.45	34,400	1,112,343.62	1,288,279.99
PMC-SIERRA INC	69344F106	PMCS	8.59	192,100	1,615,587.17	1,650,139.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	60.72	958,008	52,927,307.84	58,170,245.70
PNM RESOURCES INC	69349H107	PNM	13.02	159,100	2,190,237.66	2,071,482.00
POLARIS INDUSTRIES INC.	731068102	PII	78.02	41,900	1,716,839.03	3,269,038.00
POLO RALPH LAUREN CORP	731572103	RL	110.92	320,000	28,180,603.60	35,494,400.00
POLYCOM INC.	73172K104	PLCM	38.98	106,632	2,191,273.25	4,156,515.36
POLYONE CORPORATION	73179P106	POL	12.49	241,600	2,247,539.22	3,017,584.00
POPULAR INC	733174106	BPOP	3.14	145,900	345,607.96	458,125.98
PORTER BANCORP INC	736233107	PBIB	10.31	9,555	108,125.63	98,512.04
PORTFOLIO RECOVERY	73640Q105	PRAA	75.20	114,239	5,920,832.13	8,590,772.75
PORTLAND GEN ELEC CO	736508847	POR	21.70	113,100	2,278,500.25	2,454,269.97
POTLATCH CORP.	737630103	PCH	32.55	35,700	1,031,427.23	1,162,035.00
POWELL INDS INC	739128106	POWL	32.88	37,600	1,378,608.69	1,236,288.00
POWER INTEGRATIONS INC	739276103	POWI	40.14	83,373	1,990,738.85	3,346,592.13
POWER ONE INC.	73930R102	PWER	10.20	347,400	2,573,107.32	3,543,480.00
POWERSECURE INTERNATIONAL	73936N105	POWR	7.78	104,700	900,086.58	814,565.98
POWERWAVE TECHNOLOGIES	739363109	PWAV	2.54	118,700	210,375.02	301,498.00
PPG INDUSTRIES INC.	693506107	PPG	84.07	91,300	5,816,494.18	7,675,590.98
PPL CORPORATION	69351T106	PPL	26.32	1,308,000	34,069,309.26	34,426,559.95

Group: DOMESTIC EQUITIES



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
PRAXAIR INC.	74005P104	PX	95.47	789,400	53,861,063.01	75,364,018.00
PRECISION CASTPARTS CORP	740189105	PCP	139.21	514,000	54,535,419.46	71,553,939.97
PREFORMED LINE PRODUCTS CO	740444104	PLPC	58.53	900	47,042.62	52,672.50
PREMIERE GLOBAL SERVICES INC	740585104	PGI	6.80	178,100	1,483,916.62	1,211,079.98
PRESIDENTIAL LIFE	740884101	PLFE	9.93	41,200	496,327.19	409,116.00
PRESTIGE BRANDS HOLDINGS INC	74112D101	PBH	11.95	71,200	520,155.03	850,839.99
PRG-SCHULTZ INTL INC	69357C503	PRGX	6.33	149,000	385,314.00	943,170.00
PRICELINE.COM INC	741503403	PCLN	399.55	215,100	29,532,172.94	85,943,204.99
PRIDE INTERNATIONAL INC.	74153Q102	PDE	33.00	415,200	8,797,851.52	13,701,599.98
PRIMEDIA INC	74157K846	PRM	4.20	14,000	46,004.26	58,800.00
PRIMERICA INC	74164M108	PRI	24.25	21,500	484,225.15	521,375.00
PRIMO WATER CORP	74165N105	PRMW	14.21	8,400	109,200.00	119,364.00
PRIVATEBANCORP INC	742962103	PVTB	14.38	73,500	898,167.06	1,056,930.00
PROASSURANCE CORP	74267C106	PRA	60.60	166,297	8,947,143.20	10,077,598.20
PROCTER & GAMBLE CO	742718109	PG	64.33	4,710,286	185,047,266.54	303,012,698.35
PROGRESS SOFTWARE	743312100	PRGS	42.32	240,847	7,005,341.07	10,192,645.02
PROGRESSIVE CORP	743315103	PGR	19.87	74,400	1,547,762.21	1,478,327.99
PROS HOLDINGS INC	74346Y103	PRO	11.39	19,800	160,375.16	225,522.00
PROSPECT CAPITAL CORP	74348T102	PSEC	10.80	5,900	62,422.00	63,720.00
PROSPERITY BANCSHARE	743606105	PRSP	39.28	91,465	3,074,581.85	3,592,745.17
PROTECTIVE LIFE CORP	743674103	PL	26.64	193,800	4,305,344.38	5,162,831.99
PROVIDENCE SERVICE CORP	743815102	PRSC	16.07	63,800	998,310.87	1,025,265.98
PROVIDENT FINANCIAL SERVICES	74386T105	PFS	15.13	128,700	1,767,047.05	1,947,230.95
PRUDENTIAL FINANCIAL INC	744320102	PRU	58.71	1,087,000	50,059,214.94	63,817,769.94
PSS WORLD MEDICAL INC.	69366A100	PSSI	22.60	308,962	6,311,518.14	6,982,541.12
PUBLIC SVC ENTERPRISES	744573106	PEG	31.81	861,300	28,300,980.51	27,397,953.00
PULSE ELECTRONICS CORP	74586W106	PULS	5.32	51,900	249,542.83	276,107.99
PZENA INVESTMENT MANAGM-CL	74731Q103	PZN	7.35	12,200	79,725.36	89,670.00
QAD INC-A	74727D306	QADA	9.10	21,096	168,040.40	191,973.67
QAD INC-B	74727D207	QADB	9.94	5,274	87,439.61	52,423.52
QEP RESOURCES INC	74733V100	QEP	36.31	20,800	655,180.39	755,247.98
QLIK TECHNOLOGIES INC	74733T105	QLIK	25.81	62,034	1,415,573.38	1,601,097.54
QLOGIC CORPORATION	747277101	QLGC	17.02	188,100	3,266,096.75	3,201,461.96
QUAKER CHEM CORP	747316107	KWR	41.67	36,600	1,078,267.05	1,525,122.00
QUALCOMM INC	747525103	QCOM	49.49	3,970,900	130,815,783.06	196,519,840.95
QUALITY DISTRIBUTION INC	74756M102	QLTY	9.09	8,400	47,049.24	76,356.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
QUALITY SYSTEMS INC	747582104	QSII	69.82	9,400	435,128.03	656,307.98
QUANEX BUILDING PRODUCTS	747619104	NX	18.97	16,000	172,107.26	303,520.00
QUANTA SERVICES INC.	74762E102	PWR	19.92	353,700	7,598,289.62	7,045,703.98
QUANTUM CORP	747906204	QTM	3.72	598,500	1,167,733.43	2,226,419.94
QUEST SOFTWARE INC	74834T103	QSFT	27.74	193,949	2,854,352.82	5,380,145.25
QUESTAR CORP	748356102	STR	17.41	126,893	2,153,082.75	2,209,207.13
QUESTCOR PHARMACEUTICALS	74835Y101	QCOR	14.73	238,800	888,311.67	3,517,524.00
QUICKSILVER INC	74838C106	ZQK	5.07	341,700	1,219,751.76	1,732,418.98
QUIDEL CORP	74838J101	QDEL	14.45	47,600	563,566.68	687,820.00
QWEST COMMUNICATIONS INTL.	749121109	Q	7.61	4,912,600	21,465,221.83	37,384,885.98
RACKSPACE HOSTING INC	750086100	RAX	31.41	652,500	12,540,515.80	20,495,025.00
RADIAN GROUP INC.	750236101	RDN	8.07	118,900	1,018,150.69	959,522.99
RADIANT SYSTEMS INC	75025N102	RADS	19.57	3,900	66,768.00	76,323.00
RADIOSHACK CORP	750438103	RSH	18.49	256,000	5,017,296.50	4,733,439.99
RADISYS CORPORATION	750459109	RSYS	8.90	119,700	1,164,900.18	1,065,330.00
RAILAMERICA INC	750753402	RA	12.95	575,000	6,629,352.94	7,446,250.00
RAYMOND JAMES FINANCIAL INC	754730109	RJF	32.70	4,800	127,335.22	156,959.97
RAYONIER INC.	754907103	RYN	52.52	21,700	1,017,381.69	1,139,684.00
RAYTHEON COMPANY	755111507	RTN	46.34	425,300	15,549,258.27	19,708,401.96
RBC BEARINGS INC	75524B104	ROLL	39.08	1,100	38,004.52	42,988.00
RC2 CORP	749388104	RCRC	21.77	47,937	940,426.10	1,043,588.49
REACHLOCAL INC	75525F104	RLOC	19.91	4,300	64,818.63	85,613.00
REALD INC	75604L105	RLD	25.92	12,900	238,779.00	334,368.00
REALNETWORKS INC	75605L104	RNWK	4.20	245,600	1,641,877.34	1,031,519.98
REALPAGE INC	75606N109	RP	30.93	197,783	3,667,357.30	6,117,428.14
RED HAT INC	756577102	RHT	45.65	62,400	2,053,954.90	2,848,560.00
RED ROBIN GOURMET BURGERS	75689M101	RRGB	21.47	1,400	25,820.88	30,058.00
REGAL BELOIT	758750103	RBC	66.76	110,894	5,410,396.93	7,403,283.43
REGAL ENTERTAINMENT GROUP	758766109	RGC	11.74	450,000	6,116,951.33	5,283,000.00
REGENERON PHARMACEUTICAL	75886F107	REGN	32.83	1,700	41,412.67	55,810.99
REGIONS FINANCIAL CORP.	7591EP100	RF	7.00	745,000	5,169,000.32	5,214,999.95
REGIS CORP	758932107	RGS	16.60	3,000	57,939.87	49,800.00
REINSURANCE GROUP OF	759351604	RGA	53.71	370,600	17,448,960.29	19,904,926.00
RELIANCE STEEL & ALUMINUM	759509102	RS	51.10	453,500	14,558,243.51	23,173,850.00
RENAISSANCE LEARNING INC	75968L105	RLRN	11.84	85,600	1,020,170.68	1,013,504.00
RENAISSANCERE HOLDINGS LTD	G7496G103	RNR	63.69	509,020	28,002,944.52	32,419,483.80

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
RENASANT CORP	75970E107	RNST	16.91	80,400	1,153,519.14	1,359,563.97
RENT-A-CENTER INC	76009N100	RCII	32.28	269,300	5,976,974.50	8,693,004.00
REPUBLIC AIRWAYS HOLDINGS	760276105	RJET	7.32	154,400	1,167,163.84	1,130,208.00
REPUBLIC BANCORP KY	760281204	RBCAA	23.75	51,900	955,095.39	1,232,625.00
REPUBLIC SERVICES INC	760759100	RSG	29.86	879,400	26,486,092.28	26,258,884.00
RESMED INC	761152107	RMD	34.64	141,662	2,961,343.13	4,907,171.64
RESOURCE CAPITAL CORP	76120W302	RSO	7.38	39,300	220,632.57	290,033.98
RESOURCES CONNECTION INC	76122Q105	RECN	18.59	213,309	4,789,593.56	3,965,414.28
RETAIL OPPORTUNITY	76131N101	ROIC	9.91	37,400	370,087.97	370,634.00
RETAIL VENTURES INC	76128Y102	RVI	16.30	95,600	632,484.06	1,558,279.99
REVLON INC - CL A	761525609	REV	9.84	57,000	782,959.04	560,879.98
REYNOLDS AMERICAN INC	761713106	RAI	32.62	390,500	10,974,564.77	12,738,109.97
RF MICRO-DEVICES	749941100	RFMD	7.35	255,600	1,721,779.04	1,878,660.00
RICHARDSON ELECTRS L	763165107	RELL	11.69	101,500	983,358.59	1,186,535.00
RIGHTNOW TECHNOLOGIES INC	76657R106	RNOW	23.67	66,000	1,082,916.03	1,562,219.98
RITCHIE BROS. AUCTIONEERS	767744105	RBA	23.05	75,701	1,447,419.87	1,744,908.03
RITE AID CORP.	767754104	RAD	0.88	498,400	547,751.27	440,186.87
RIVERBED TECHNOLOGY INC	768573107	RVBD	35.17	205,986	1,850,329.14	7,244,527.56
RLI CORP	749607107	RLI	52.57	92,900	4,495,591.93	4,883,753.00
ROADRUNNER TRANSPORTATION	76973Q105	RRTS	14.46	9,500	135,510.85	137,370.00
ROBBINS & MYERS INC.	770196103	RBN	35.78	22,000	524,897.49	787,160.00
ROBERT HALF INTL INC	770323103	RHI	30.60	126,300	2,990,931.49	3,864,779.94
ROCK-TENN COMPANY CL A	772739207	RKT	53.95	102,900	5,152,619.47	5,551,455.00
ROCKVILLE FINANCIAL INC	774186100	RCKB	12.22	6,800	97,727.18	83,096.00
ROCKWELL AUTOMATION INC	773903109	ROK	71.71	26,500	1,143,297.34	1,900,314.97
ROCKWELL COLLINS	774341101	COL	58.26	163,600	8,589,426.19	9,531,335.96
ROCKWOOD HOLDINGS INC	774415103	ROC	39.12	73,900	1,545,609.66	2,890,967.98
ROGERS CORP.	775133101	ROG	38.25	77,027	3,249,344.76	2,946,282.70
ROPER INDUSTRIES INC	776696106	ROP	76.43	845,200	45,464,564.04	64,598,636.00
ROSETTA RESOURCES INC	777779307	ROSE	37.64	201,850	5,116,876.34	7,597,633.94
ROSETTA STONE INC	777780107	RST	21.22	24,900	559,039.17	528,378.00
ROSS STORES INC	778296103	ROST	63.25	938,900	35,065,075.02	59,385,424.98
ROVI CORP	779376102	ROVI	62.01	30,400	939,326.97	1,885,103.98
ROWAN COS.	779382100	RDC	34.91	80,700	2,096,587.12	2,817,236.99
RPM INTERNATIONAL INC.	749685103	RPM	22.10	1,110,400	20,312,043.07	24,539,839.94
RSC HOLDINGS INC	74972L102	RRR	9.74	106,328	857,447.74	1,035,634.72

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
RTI BIOLOGICS INC	74975N105	RTIX	2.67	340,300	1,131,806.72	908,601.00
RTI INTERNATIONAL METALS	74973W107	RTI	26.98	113,522	2,710,047.60	3,062,823.56
RUDDICK CORP.	781258108	RDK	36.84	103,206	2,845,788.52	3,802,109.04
RUE21 INC	781295100	RUE	29.31	141,155	3,734,523.73	4,137,253.05
RURAL/METRO CORP.	781748108	RURL	14.58	81,900	687,460.41	1,194,102.00
RYDER SYS. INC.	783549108	R	52.64	349,200	14,923,681.39	18,381,887.99
S & T BANCORP INC	783859101	STBA	22.59	49,500	712,040.25	1,118,205.00
SABA SOFTWARE INC	784932600	SABA	6.12	155,500	816,458.07	951,660.00
SABRA HEALTHCARE REIT INC	78573L106	SBRA	18.40	58,100	887,570.48	1,069,039.99
SAFETY INSURANCE GROUP INC	78648T100	SAFT	47.57	32,800	1,181,024.80	1,560,296.00
SAFEWAY INC	786514208	SWY	22.49	1,043,500	25,799,989.06	23,468,314.98
SAKS INCORPORATED	79377W108	SKS	10.70	19,300	128,389.59	206,510.00
SALESFORCE.COM INC	79466L302	CRM	132.00	23,900	2,103,781.00	3,154,799.94
SALIX PHARMACEUTICAL	795435106	SLXP	46.96	103,563	2,760,244.57	4,863,318.48
SALLY BEAUTY CO INC	79546E104	SBH	14.53	1,100	12,456.95	15,983.00
SANDERSON FARMS INC	800013104	SAFM	39.15	14,300	467,985.81	559,845.00
SANDISK CORP	80004C101	SNDK	49.86	51,100	1,970,726.32	2,547,845.96
SANDRIDGE ENERGY INC	80007P307	SD	7.32	380,169	2,057,961.44	2,782,837.04
SANMINA-SCI CORP	800907206	SANM	11.48	46,100	707,579.68	529,228.00
SANTARUS INC	802817304	SNTS	3.27	61,800	163,549.63	202,086.00
SAPIENT CORP	803062108	SAPE	12.10	213,461	2,595,672.28	2,582,878.10
SARA LEE CORP.	803111103	SLE	17.51	1,847,300	26,011,800.37	32,346,222.96
SATCON TECHNOLOGY CORP.	803893106	SATC	4.50	102,600	336,953.87	461,699.96
SAUER-DANFOSS INC	804137107	SHS	28.25	52,700	1,179,263.56	1,488,775.00
SAVIENT PHARMACEUTICALS INC	80517Q100	SVNT	11.14	83,200	1,006,819.25	926,847.98
SBA COMMUNICATIONS CORP	78388J106	SBAC	40.94	9,100	326,508.96	372,553.99
SCANA CORP	80589M102	SCG	40.60	12,400	491,548.79	503,440.00
SCANSOURCE INC	806037107	SCSC	31.90	214,629	6,011,669.08	6,846,665.10
SCBT FINANCIAL CORP	78401V102	SCBT	32.75	85,600	2,917,020.21	2,803,400.00
SCHAWK INC	806373106	SGK	20.58	38,700	634,006.20	796,446.00
SCHIFF NUTRITION INTERNATION	806693107	WNI	9.08	11,600	101,631.76	105,328.00
SCHLUMBERGER	806857108	SLB	83.50	1,979,812	152,376,770.95	165,314,301.89
SCHOLASTIC CORP	807066105	SCHL	29.54	59,700	1,589,732.74	1,763,537.99
SCHOOL SPECIALTY INC.	807863105	SCHS	13.93	61,600	1,364,681.79	858,088.00
SCHULMAN (A.) INC.	808194104	SHLM	22.89	10,000	168,259.89	228,899.98
SCHWAB (CHARLES) CORP	808513105	SCHW	17.11	997,600	13,470,873.25	17,068,936.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SCHWEITZER-MAIDUIT INTL INC	808541106	SWM	62.92	22,021	1,359,519.90	1,385,561.32
SCIENTIFIC GAMES COR	80874P109	SGMS	9.96	220,000	2,601,282.91	2,191,200.00
SCOTTS MIRACLE-GRO COMPANY	810186106	SMG	50.77	137,500	7,110,965.23	6,980,874.99
SCRIPPS CO. E.W. CL A	811054402	SSP	10.15	49,900	413,529.73	506,485.00
SCRIPPS NETWORKS	811065101	SNI	51.75	278,800	11,054,537.22	14,427,899.97
SEABOARD CORP	811543107	SEB	1,991.00	1,000	1,254,993.19	1,991,000.00
SEACHANGE INTERNATIONAL	811699107	SEAC	8.55	160,000	1,206,537.38	1,368,000.00
SEACOR SMIT INC.	811904101	CKH	101.09	84,314	8,284,439.79	8,523,302.26
SEACUBE CONTAINER LEASING	G79978105	BOX	14.06	9,600	130,080.00	134,976.00
SEAGATE TECHNOLOGY	G7945M107	STX	15.03	330,000	2,657,783.01	4,959,899.99
SEALED AIR CORP.	81211K100	SEE	25.45	113,070	2,432,531.57	2,877,631.50
SEARS HOLDINGS CORP	812350106	SHLD	73.75	23,300	1,964,842.58	1,718,374.99
SEASPAN CORP	Y75638109	SSW	12.42	57,900	650,042.99	719,118.00
SEATTLE GENETICS INC	812578102	SGEN	14.95	18,700	288,001.69	279,565.00
SEI INVESTMENTS CO	784117103	SEIC	23.79	44,700	912,525.99	1,063,413.00
SELECT COMFORT CORP	81616X103	SCSS	9.13	439,000	3,915,870.98	4,008,070.00
SELECTIVE INSURANCE GROUP	816300107	SIGI	18.15	92,775	1,827,316.14	1,683,866.25
SEMTECH CORPORATION	816850101	SMTX	22.64	243,854	3,751,416.11	5,520,854.55
SENSATA TECH HOLDING N.V.	N7902X106	ST	30.11	77,906	1,402,608.89	2,345,749.66
SENSIENT TECHNOLOGIES	81725T100	SXT	36.73	14,200	363,363.96	521,566.00
SEQUENOM INC	817337405	SQNM	8.02	217,100	1,722,107.51	1,741,142.00
SFN GROUP INC	784153108	SFN	9.76	175,500	1,005,932.22	1,712,879.95
SHAW GROUP	820280105	SHAW	34.23	333,900	10,487,974.07	11,429,396.99
SHENANDOAH TELECOMMU	82312B106	SHEN	18.73	71,300	1,360,391.13	1,335,448.96
SHERWIN-WILLIAMS CO	824348106	SHW	83.75	102,800	6,147,399.66	8,609,499.98
SHILOH INDUSTRIES INC	824543102	SHLO	11.95	16,000	160,036.49	191,200.00
SHOE CARNIVAL INC	824889109	SCVL	27.00	23,800	490,353.72	642,599.94
SHORETEL INC	825211105	SHOR	7.81	18,300	86,901.44	142,922.99
SHUFFLE MASTER INC	825549108	SHFL	11.45	57,200	277,438.48	654,940.00
SHUTTERFLY INC	82568P304	SFLY	35.03	119,315	2,798,204.11	4,179,604.42
SIERRA WIRELESS INC	826516106	SWIR	14.92	102,800	923,337.88	1,533,776.00
SIGMA-ALDRICH	826552101	SIAL	66.56	71,600	4,123,508.19	4,765,696.00
SIGNATURE BANK	82669G104	SBNY	50.00	286,955	9,198,504.17	14,347,749.96
SIGNATURE GROUP HOLDINGS INC	82670C100	SGGH	0.73	380,900	279,027.45	278,057.00
SILGAN HOLDINGS INC	827048109	SLGN	35.81	189,900	5,295,165.42	6,800,319.00
SILICON GRAPHICS	82706L108	SGI	9.03	94,200	843,799.09	850,626.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SILICON IMAGE INC	82705T102	SIMG	7.35	472,700	1,813,787.61	3,474,344.97
SILICON LABORATORIES	826919102	SLAB	46.02	33,200	1,635,211.20	1,527,864.00
SIMPSON MANUFACTURING CO	829073105	SSD	30.91	70,700	1,871,798.86	2,185,337.00
SINCLAIR BROADCAST GROUP-A	829226109	SBGI	8.18	25,100	190,836.09	205,318.00
SIRONA DENTAL SYSTEMS INC.	82966C103	SIRO	41.78	319,800	12,021,906.32	13,361,244.00
SKILLED HEALTHCARE GROUP	83066R107	SKH	8.98	109,900	617,774.71	986,902.00
SKYWEST INC	830879102	SKYW	15.62	82,600	1,443,189.72	1,290,211.98
SKYWORKS SOLUTIONS INC	83088M102	SWKS	28.63	16,400	356,995.56	469,532.00
SLM CORP	78442P106	SLM	12.59	224,700	2,140,815.52	2,828,972.98
SMITH (A.O.) CORP	831865209	AOS	38.08	117,400	3,231,613.31	4,470,591.97
SMITH MICRO SOFTWARE INC	832154108	SMSI	15.74	65,700	961,898.89	1,034,118.00
SNAP-ON INC	833034101	SNA	56.58	39,250	1,466,535.99	2,220,765.00
SNYDERS-LANCE INC	833551104	LNCE	23.44	42,600	977,211.14	998,544.00
SOLAR CAPITAL LTD	83413U100	SLRC	24.78	5,100	112,591.57	126,378.00
SOLERA HOLDINGS INC	83421A104	SLH	51.32	283,747	11,333,604.18	14,561,896.03
SOLUTIA INC.	834376501	SOA	23.08	150,190	2,213,969.20	3,466,385.17
SOMAXON PHARMACEUTICALS INC	834453102	SOMX	3.15	25,300	93,088.22	79,695.00
SONIC SOLUTIONS	835460106	SNIC	15.00	169,644	464,303.26	2,544,659.96
SONUS NETWORKS INC	835916107	SONS	2.67	443,600	1,021,438.34	1,184,412.00
SOTHEBY'S	835898107	BID	45.00	84,400	1,665,068.95	3,798,000.00
SOURCEFIRE INC	83616T108	FIRE	25.93	35,900	747,000.25	930,887.00
SOUTH JERSEY INDS IN	838518108	SJI	52.82	8,000	312,635.36	422,560.00
SOUTHERN CO	842587107	SO	38.23	853,000	24,557,814.76	32,610,190.00
SOUTHERN COPPER CORP	84265V105	SCCO	48.74	350,000	13,884,584.51	17,059,000.00
SOUTHERN UNION COMPANY	844030106	SUG	24.07	641,900	14,776,878.75	15,450,532.97
SOUTHSIDE BANCSHARES INC	84470P109	SBSI	21.07	64,000	1,236,230.90	1,348,479.98
SOUTHWEST AIRLINES	844741108	LUV	12.98	200,700	2,362,853.69	2,605,085.96
SOUTHWEST BANCORP IN	844767103	OKSB	12.40	87,700	1,090,844.15	1,087,479.99
SOUTHWEST GAS CORP	844895102	SWX	36.67	67,600	1,953,426.40	2,478,892.00
SOUTHWESTERN ENERGY	845467109	SWN	37.43	349,100	13,481,239.59	13,066,813.00
SPANSION INC-CLASS A	84649R200	CODE	20.70	11,600	200,768.16	240,120.00
SPARTAN MOTORS INC	846819100	SPAR	6.09	5,600	27,546.58	34,104.00
SPARTAN STORES INC	846822104	SPTN	16.95	84,200	1,151,019.35	1,427,189.93
SPARTECH CORP	847220209	SEH	9.36	78,800	803,961.76	737,568.00
SPECTRA ENERGY CORPORATION	847560109	SE	24.99	7,400	151,353.30	184,925.98
SPECTRANETICS CORP	84760C107	SPNC	5.16	85,500	510,143.86	441,179.98

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: COM</b>			<b>COMMON STOCK</b>			
SPECTRUM CONTROL INC	847615101	SPEC	14.99	74,300	662,313.84	1,113,757.00
SPIRIT AEROSYSTEMS HOLD-CL A	848574109	SPR	20.81	11,300	201,116.06	235,152.98
SPRINT NEXTEL CORP	852061100	S	4.23	4,957,800	61,350,983.49	20,971,494.00
SPS COMMERCE INC	78463M107	SPSC	15.80	4,200	50,040.48	66,360.00
SPX CORP.	784635104	SPW	71.49	275,600	15,438,734.47	19,702,644.00
SRA INTERNATIONAL INC - CLASS	78464R105	SRX	20.45	31,900	612,804.80	652,355.00
SS&C TECHNOLOGIES HOLDINGS	78467J100	SSNC	20.51	32,131	517,302.22	659,006.81
ST JUDE MED. INC.	790849103	STJ	42.75	475,800	16,188,784.31	20,340,449.99
STAAR SURGICAL CO	852312305	STAA	6.10	1,100	5,896.00	6,710.00
STAGE STORES INC	85254C305	SSI	17.34	105,400	1,524,687.70	1,827,635.96
STAMPS COM INC	852857200	STMP	13.25	72,500	945,449.47	960,625.00
STANCORP FINANCIAL GROUP	852891100	SFG	45.14	30,970	1,419,738.77	1,397,985.78
STANDARD MOTOR PRODS	853666105	SMP	13.70	103,600	1,087,538.34	1,419,319.98
STANDARD REGISTER CO	853887107	SR	3.41	148,000	837,674.83	504,680.00
STANDEX INTERNATIONAL CORP	854231107	SXI	29.91	48,200	1,174,311.39	1,441,662.00
STANLEY BLACK & DECKER INC	854502101	SWK	66.87	6,330	338,982.66	423,287.06
STANTEC INC	85472N109	STN	27.97	99,796	2,801,883.12	2,791,294.12
STAPLES INC	855030102	SPLS	22.77	986,000	15,926,957.42	22,451,220.00
STARBUCKS CORP.	855244109	SBUX	32.13	1,074,000	19,827,211.43	34,507,619.99
STARWOOD HOTELS & RESORTS	85590A401	HOT	60.78	29,000	1,380,370.31	1,762,620.00
STARWOOD PROPERTY TRUST INC	85571B105	STWD	21.48	103,400	1,986,541.67	2,221,032.00
STATE STREET CORP	857477103	STT	46.34	815,900	43,208,389.26	37,808,805.99
STEC INC.	784774101	STEC	17.65	90,700	1,464,596.75	1,600,855.00
STEEL DYNAMICS INC	858119100	STLD	18.30	1,327,000	17,125,187.69	24,284,099.97
STEELCASE INC	858155203	SCS	10.57	595,400	4,515,225.27	6,293,378.00
STEIN MART INC.	858375108	SMRT	9.25	35,700	310,479.32	330,224.98
STELLARONE CORP	85856G100	STEL	14.54	88,900	1,017,458.60	1,292,605.97
STEPAN CO	858586100	SCL	76.27	31,241	1,819,165.18	2,382,751.04
STERICYCLE INC	858912108	SRCL	80.92	68,526	3,506,530.17	5,545,123.92
STERIS CORP	859152100	STE	36.46	92,300	2,358,882.66	3,365,257.99
STERLING BANCSHARES INC	858907108	SBIB	7.02	239,200	1,346,845.10	1,679,184.00
STIFEL FINANCIAL CORP	860630102	SF	62.04	9,500	510,217.94	589,379.98
STONERIDGE INC	86183P102	SRI	15.79	41,388	683,810.49	653,516.52
STR HOLDINGS INC	78478V100	STRI	20.00	14,053	342,828.70	281,059.89
STRATASYS INC	862685104	SSYS	32.64	128,403	2,672,348.74	4,191,073.90
STRAYER EDUCATION INC	863236105	STRA	152.22	47,000	10,147,008.90	7,154,340.00

**Group: DOMESTIC EQUITIES**



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
STRYKER CORP.	863667101	SYK	53.70	1,376,800	59,671,091.15	73,934,159.95
STURM RUGER & CO INC	864159108	RGR	15.29	80,300	1,033,878.72	1,227,786.98
SUCCESSFACTORS INC	864596101	SFSF	28.96	141,768	2,390,334.24	4,105,601.22
SUFFOLK BANCORP	864739107	SUBK	24.68	17,900	560,575.94	441,772.00
SUN HEALTHCARE GROUP INC	86677E100	SUNH	12.66	58,100	592,759.10	735,545.98
SUNOCO INC	86764P109	SUN	40.31	324,300	10,936,981.75	13,072,532.98
SUNRISE SENIOR LIVING INC	86768K106	SRZ	5.45	303,900	1,073,907.11	1,656,255.00
SUNTRUST BANKS INC.	867914103	STI	29.51	939,323	23,564,043.14	27,719,421.66
SUPERIOR ENERGY SVCS	868157108	SPN	34.99	217,002	5,795,357.89	7,592,899.98
SUPERMEDIA INC	868447103	SPMD	8.71	11,500	277,735.35	100,165.00
SUSQUEHANNA BANCSHARES INC.	869099101	SUSQ	9.68	485,500	4,342,179.67	4,699,639.98
SUSSER HOLDINGS CORP	869233106	SUSS	13.85	14,900	218,051.72	206,365.00
SVB FINANCIAL GROUP	78486Q101	SIVB	53.05	62,500	1,485,239.78	3,315,625.00
SWIFT ENERGY COMPANY	870738101	SFY	39.15	42,400	1,380,245.78	1,659,960.00
SXC HEALTH SOLUTIONS CORP	78505P100	SXCI	42.86	76,600	2,169,498.06	3,283,075.98
SYKES ENTERPRISES	871237103	SYKE	20.26	171,749	2,655,284.23	3,479,634.63
SYMANTEC CORP	871503108	SYMC	16.74	957,500	15,372,490.71	16,028,550.00
SYMETRA FINANCIAL CORP	87151Q106	SYA	13.70	83,600	896,167.34	1,145,320.00
SYMMETRICOM INC	871543104	SYMM	7.09	15,900	79,157.61	112,731.00
SYMMETRY MEDICAL INC.	871546206	SMA	9.25	24,600	237,058.69	227,550.00
SYNAPTICS INC	87157D109	SYNA	29.38	310,800	8,280,632.82	9,131,303.98
SYNCHRONOSS TECHNOLOGIES	87157B103	SNCR	26.71	2,400	64,344.00	64,104.00
SYNIVERSE HOLDINGS INC	87163F106	SVR	30.85	20,900	378,134.70	644,765.00
SYNOPSYS INC.	871607107	SNPS	26.91	211,500	5,257,826.59	5,691,465.00
SYNTA PHARMACEUTICALS CORP	87162T206	SNTA	6.12	226,700	1,236,492.56	1,387,403.99
SYNTEL INC	87162H103	SYNT	47.79	21,743	1,032,433.49	1,039,097.97
SYSCO CORP.	871829107	SYT	29.40	1,041,500	27,629,703.10	30,620,099.94
T ROWE PRICE GROUP INC.	74144T108	TROW	64.54	40,000	2,014,340.00	2,581,600.00
T-3 ENERGY SERVICES INC	87306E107	TTES	39.83	900	18,169.41	35,846.97
TAKE-TWO INTERACTIVE	874054109	TTWO	12.24	98,400	1,118,139.94	1,204,416.00
TAL INTERNATIONAL GROUP	874083108	TAL	30.87	123,100	3,113,700.12	3,800,096.99
TALBOTS INC	874161102	TLB	8.52	79,300	696,523.63	675,636.00
TALEO CORP CL A	87424N104	TLEO	27.65	11,400	230,822.36	315,210.00
TARGACEPT INC	87611R306	TRGT	26.50	30,600	636,293.34	810,900.00
TARGET CORP	87612E106	TGT	60.13	2,184,900	90,748,253.55	131,378,036.98
TASER INTERNATIONAL INC	87651B104	TASR	4.70	220,900	1,490,822.63	1,038,229.97

Group: DOMESTIC EQUITIES



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: COM</b>			<b>COMMON STOCK</b>			
TCF FINANCIAL CORP	872275102	TCB	14.81	1,106,100	15,127,703.35	16,381,340.96
TEAM HEALTH HOLDINGS INC	87817A107	TMH	15.54	13,700	233,456.22	212,898.00
TECHNE CORPORATION	878377100	TECH	65.67	30,805	1,769,892.28	2,022,964.35
TECHTARGET	87874R100	TTGT	7.93	900	5,170.00	7,137.00
TECO ENERGY	872375100	TE	17.80	1,035,499	16,492,281.92	18,431,882.16
TECUMSEH PRODUCTS CO CL-A	878895200	TECUA	13.05	10,800	209,964.33	140,940.00
TEEKAY SHIPPING CORP	Y8564W103	TK	33.08	6,000	105,117.18	198,480.00
TEEKAY TANKERS LTD-CLASS A	Y8565N102	TNK	12.34	4,400	52,228.00	54,296.00
TEKELEC	879101103	TKLC	11.91	131,000	1,841,949.14	1,560,210.00
TELEDYNE TECHNOLOGIES INC	879360105	TDY	43.97	81,228	2,912,330.24	3,571,595.10
TELEFLEX INC	879369106	TFX	53.81	2,500	144,831.41	134,524.97
TELENAV INC	879455103	TNAV	7.28	7,200	62,185.68	52,416.00
TELEPHONE & DATA	879433100	TDS	36.55	476,700	14,976,763.08	17,423,384.97
TELETECH HOLDINGS INC	879939106	TTEC	20.59	56,300	614,807.56	1,159,216.98
TELLABS INC.	879664100	TLAB	6.78	576,800	3,931,158.56	3,910,704.00
TEMPLE-INLAND INC.	879868107	TIN	21.24	42,800	900,572.40	909,072.00
TEMPUR-PEDIC INTERNATIONAL	88023U101	TPX	40.06	36,100	1,215,130.61	1,446,165.98
TENNANT COMPANY	880345103	TNC	38.41	46,200	1,159,147.72	1,774,541.99
TENNECO INC.	880349105	TEN	41.16	177,824	5,097,120.30	7,319,235.77
TERADATA CORP	88076W103	TDC	41.16	2,900	82,044.87	119,363.99
TERADYNE INC	880770102	TER	14.04	195,800	2,219,811.77	2,749,031.95
TEREX CORP	880779103	TEX	31.04	377,600	9,399,539.07	11,720,703.97
TESCO CORP	88157K101	TESO	15.88	206,250	2,599,040.75	3,275,250.00
TESLA MOTORS INC	88160R101	TSLA	26.63	2,200	44,616.00	58,586.00
TESORO CORP	881609101	TSO	18.54	43,000	650,361.50	797,220.00
TESSCO TECHNOLOGIES INC	872386107	TESS	15.95	43,100	690,462.65	687,445.00
TETRA TECH INC.	88162G103	TTEK	25.06	11,200	272,843.95	280,672.00
TETRA TECHNOLOGIES INC.	88162F105	TTI	11.87	476,600	4,272,130.27	5,657,241.91
TEVA PHARMACEUTICAL	881624209	TEVA	52.13	730,000	33,302,229.16	38,054,899.99
TEXAS CAPITAL BANCSHARES	88224Q107	TCBI	21.27	219,428	3,400,707.40	4,667,233.56
TEXAS INDUSTRIES INC	882491103	TXI	45.78	27,200	1,399,728.59	1,245,216.00
TEXAS INSTRS INC	882508104	TXN	32.50	1,257,100	34,990,152.40	40,855,749.99
TEXTAINER GROUP HOLDINGS LTD	G8766E109	TGH	28.49	43,000	1,037,523.86	1,225,070.00
TEXTRON INC.	883203101	TXT	23.64	1,354,500	24,087,287.41	32,020,379.97
THE BANCORP INC	05969A105	TBBK	10.17	82,694	714,820.41	840,997.95
THE BANK OF NEW YORK MELLON	064058100	BK	30.20	1,353,906	44,793,589.36	40,887,961.19

**Group: DOMESTIC EQUITIES**

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
THE BLACKSTONE GROUP LP	09253U108	BX	14.15	635,000	8,902,563.05	8,985,250.00
THE FINISH LINE-CL A	317923100	FINL	17.19	106,700	1,170,902.55	1,834,172.98
THE FRESH MARKET, INC	35804H106	TFM	41.20	45,500	1,598,268.02	1,874,600.00
THE GEO GROUP INC	36159R103	GEO	24.66	16,800	402,725.78	414,288.00
THE HANOVER INSURANCE GROUP	410867105	THG	46.72	231,200	10,593,171.24	10,801,663.99
THE JONES GROUP INC	48020T101	JNY	15.54	124,000	2,092,982.83	1,926,959.98
THE MEN'S WEARHOUSE INC.	587118100	MW	24.98	9,200	240,578.33	229,816.00
THERAVANCE INC	88338T104	THRX	25.07	12,700	282,182.73	318,389.00
THERMO FISHER SCIENTIFIC	883556102	TMO	55.36	1,650,400	81,025,956.50	91,366,143.96
THL CREDIT INC	872438106	TCRD	13.01	8,100	97,391.16	105,381.00
THOMAS & BETTS CORP.	884315102	TNB	48.30	381,900	14,054,286.12	18,445,769.96
THOMPSON CREEK METALS CO	884768102	TC	14.72	63,300	724,313.00	931,776.00
THOMSON REUTERS CORP	884903105	TRI	37.27	426,400	15,957,596.31	15,891,928.00
THOR INDUSTRIES INC	885160101	THO	33.96	220,749	6,671,021.27	7,496,635.99
THORATEC CORP	885175307	THOR	28.32	108,500	3,358,879.05	3,072,719.97
THQ INC	872443403	THQI	6.06	143,900	531,255.88	872,034.00
TIBCO SOFTWARE INC	88632Q103	TIBX	19.71	361,200	3,192,703.46	7,119,251.99
TICC CAPITAL CORP	87244T109	TICC	11.21	115,500	987,221.93	1,294,754.97
TIDEWATER INC	886423102	TDW	53.84	7,400	324,637.29	398,416.00
TIMBERLAND CO CL-A	887100105	TBL	24.59	79,300	1,366,954.56	1,949,986.98
TIME WARNER CABLE INC	88732J207	TWC	66.03	700,454	46,445,054.13	46,250,977.61
TIME WARNER INC.	887317303	TWX	32.17	1,452,299	80,208,055.76	46,720,458.82
TIMKEN CO.	887389104	TKR	47.73	46,800	1,764,553.66	2,233,764.00
TITAN INT'L INC.	88830M102	TWI	19.54	52,944	983,826.33	1,034,525.76
TITANIUM METALS CORP	888339207	TIE	17.18	37,200	709,824.24	639,096.00
TIVO INC	888706108	TIVO	8.63	11,300	115,034.01	97,519.00
TJX COS. INC.	872540109	TJX	44.39	1,537,700	56,085,290.96	68,258,502.99
TOMPKINS FINANCIAL CORP.	890110109	TMP	39.16	21,800	835,544.86	853,688.00
TORCHMARK CORP	891027104	TMK	59.74	357,980	19,877,755.83	21,385,725.12
TORO CO	891092108	TTC	61.64	224,925	9,058,699.83	13,864,376.96
TOWER GROUP INC	891777104	TWGP	25.58	110,100	2,915,483.52	2,816,358.00
TOWER INTL INC	891826109	TOWR	17.69	5,800	94,656.00	102,602.00
TOWN SPORTS INTERNATIONAL	89214A102	CLUB	4.06	1,900	6,967.80	7,714.00
TOWNE BANK	89214P109	TOWN	15.89	81,900	1,037,031.00	1,301,391.00
TPC GROUP INC	89236Y104	TPCG	30.32	12,300	253,451.90	372,936.00
TRACTOR SUPPLY COMPANY	892356106	TSCO	48.49	34,000	1,140,842.25	1,648,660.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
TRANSATLANTIC HOLDINGS INC	893521104	TRH	51.62	40,000	1,808,244.00	2,064,800.00
TRANSDIGM GROUP INC	893641100	TDG	72.01	76,463	2,922,382.92	5,506,100.58
TRAVELERS COS INC	89417E109	TRV	55.71	714,046	27,749,523.76	39,779,502.65
TRAVELZOO INC	89421Q106	TZOO	41.22	32,762	1,183,940.41	1,350,449.64
TREDEGAR CORPORATION	894650100	TG	19.38	68,400	1,264,497.36	1,325,592.00
TREEHOUSE FOODS INC	89469A104	THS	51.09	96,755	3,375,616.13	4,943,212.92
TRICO BANCSHARES	896095106	TCBK	16.15	12,800	214,530.34	206,719.99
TRIDENT MICROSYSTEMS INC	895919108	TRID	1.78	63,500	135,805.82	113,030.00
TRIMAS CORP	896215209	TRS	20.46	7,000	49,815.04	143,220.00
TRIMBLE NAVIGATION LTD	896239100	TRMB	39.93	1,800	37,031.93	71,873.99
TRINITY INDUSTRIES	896522109	TRN	26.61	11,300	225,093.73	300,693.00
TRIPLE-S MANAGEMENT CORP-B	896749108	GTS	19.08	73,700	1,299,155.59	1,406,196.00
TRIQUENT SEMICONDUCTOR	89674K103	TQNT	11.69	97,600	596,322.80	1,140,944.00
TRIUMPH GROUP INC	896818101	TGI	89.41	17,100	1,483,915.69	1,528,910.99
TRUE RELIGION APPAREL	89784N104	TRLG	22.26	16,000	355,170.42	356,160.00
TRUEBLUE INC	89785X101	TBI	17.99	234,300	3,283,922.12	4,215,056.93
TRUSTCO BANK CORP. NY	898349105	TRST	6.34	77,300	603,253.33	490,082.00
TRUSTMARK CORP	898402102	TRMK	24.84	73,900	1,536,348.52	1,835,675.98
TRW AUTOMOTIVE HOLDINGS	87264S106	TRW	52.70	23,800	646,469.57	1,254,259.98
TTM TECHNOLOGIES	87305R109	TTMI	14.91	133,697	1,281,439.67	1,993,422.27
TUESDAY MORNING CORP	899035505	TUES	5.28	195,900	759,021.66	1,034,351.94
TUTOR PERINI CORP	901109108	TPC	21.41	68,100	1,230,047.69	1,458,020.99
TW TELECOM INC	87311L104	TWTC	17.05	18,000	306,930.71	306,900.00
TWIN DISC INC	901476101	TWIN	29.86	50,700	706,836.53	1,513,902.00
TWO HARBORS INVESTMENT	90187B101	TWO	9.79	23,300	201,239.77	228,107.00
TYCO INTERNATIONAL LTD	H89128104	TYC	41.44	525,100	19,463,105.12	21,760,144.00
TYSON FOODS INC. CL-A	902494103	TSN	17.22	99,700	1,537,400.82	1,716,833.95
U S GOLD CORP	912023207	UXG	8.07	60,400	313,183.61	487,428.00
U S PHYSICAL THERAPY	90337L108	USPH	19.82	45,300	513,218.08	897,846.00
UGI CORP	902681105	UGI	31.58	454,696	11,756,190.39	14,359,299.67
UIL HOLDINGS CORPORATION	902748102	UIL	29.96	12,100	340,978.00	362,516.00
ULTA SALON COSMETICS &	90384S303	ULTA	34.00	158,083	2,212,881.65	5,374,821.98
ULTIMATE SOFTWARE GROUP INC	90385D107	ULTI	48.63	95,324	2,756,791.52	4,635,606.12
ULTRA PETROLEUM CORP	903914109	UPL	47.77	229,700	9,783,396.64	10,972,768.98
ULTRALIFE CORP	903899102	ULBI	6.61	123,200	471,374.36	814,352.00
ULTRAPETROL (BAHAMAS) LTD	P94398107	ULTR	6.43	8,900	41,542.50	57,226.98

Group: DOMESTIC EQUITIES

# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ULTRATECH INC	904034105	UTЕК	19.88	96,400	1,564,390.42	1,916,432.00
UMB FINL CORP	902788108	UMBF	41.42	54,700	2,495,783.32	2,265,674.00
UMPQUA HLDGS CORP	904214103	UMPQ	12.18	139,100	1,837,030.17	1,694,237.98
UNDER ARMOUR INC. CL A	904311107	UA	54.84	102,180	4,081,887.93	5,603,551.20
UNIFI INC	904677200	UFI	16.93	47,733	415,303.58	808,119.69
UNIFIRST CORP	904708104	UNF	55.05	33,100	1,365,744.04	1,822,154.98
UNILIFE CORP	90478E103	UNIS	5.30	43,300	300,527.98	229,490.00
UNION DRILLING INC	90653P105	UDRL	7.28	26,300	333,134.52	191,464.00
UNION PACIFIC CORP.	907818108	UNP	92.66	1,393,000	73,586,444.08	129,075,379.98
UNISOURCE ENERGY CORP	909205106	UNS	35.84	87,300	2,720,406.89	3,128,832.00
UNISYS CORP.	909214306	UIS	25.89	70,800	1,552,540.01	1,833,011.97
UNITED BANKSHARES INC.	909907107	UBSI	29.20	112,875	3,123,409.59	3,295,949.94
UNITED CONTINENTAL HOLDINGS	910047109	UAL	23.82	108,690	2,014,715.23	2,588,995.75
UNITED FIRE & CAS CO	910331107	UFCS	22.32	34,843	1,040,230.37	777,695.76
UNITED NATURAL FOODS INC.	911163103	UNFI	36.68	17,800	436,778.51	652,904.00
UNITED ONLINE INC	911268100	UNTD	6.60	227,600	1,635,090.14	1,502,159.97
UNITED PARCEL SERVICES INC	911312106	UPS	72.58	839,100	55,735,753.20	60,901,877.99
UNITED RENTALS INCORPORATED	911363109	URI	22.75	176,547	1,819,595.46	4,016,444.19
UNITED STATES STEEL CORP.	912909108	X	58.42	400	17,812.54	23,368.00
UNITED STATIONERS INC	913004107	USTR	63.81	27,325	1,253,951.57	1,743,608.22
UNITED TECHNOLOGIES	913017109	UTX	78.72	1,682,700	84,851,683.33	132,462,143.98
UNITED THERAPEUTICS CORP	91307C102	UTHR	63.22	2,400	130,408.84	151,727.98
UNITEDHEALTH GROUP INC	91324P102	UNH	36.11	2,394,000	61,019,041.19	86,447,339.97
UNITRIN INC.	913275103	UTR	24.54	132,800	3,705,842.21	3,258,911.96
UNIVERSAL AMERN FINL	913377107	UAM	20.45	89,700	1,286,937.53	1,834,364.96
UNIVERSAL FOREST PRODUCTS	913543104	UFPI	38.90	18,700	653,915.76	727,430.00
UNIVERSAL HEALTH SERVICES CL	913903100	UHS	43.42	20,200	819,995.70	877,083.99
UNIVERSAL INSURANCE HLDGS	91359V107	UVE	4.87	202,900	1,007,281.64	988,122.95
UNIVERSAL STAINLESS & ALLOY	913837100	USAP	31.28	8,800	254,115.53	275,264.00
UNIVERSAL TECHNICAL INSTITUTE	913915104	UTI	22.02	69,400	1,386,160.80	1,528,188.00
UNIVERSAL TRUCKLOAD	91388P105	UACL	15.92	25,100	451,497.84	399,591.99
UNUM GROUP	91529Y106	UNM	24.22	178,900	3,563,377.36	4,332,958.00
URBAN OUTFITTERS INC	917047102	URBN	35.81	120,900	1,955,231.00	4,329,428.99
URS CORPORATION	903236107	URS	41.61	308,000	10,966,395.07	12,815,879.98
US AIRWAYS GROUP INC	90341W108	LCC	10.01	857,300	20,542,074.37	8,581,573.00
US AUTO PARTS NETWORK INC	90343C100	PRTS	8.40	8,300	57,486.40	69,720.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
US BANCORP	902973304	USB	26.97	2,373,200	56,304,239.01	64,005,203.97
US CELLULAR CORP.	911684108	USM	49.94	6,900	300,380.74	344,586.00
US ECOLOGY INC	91732J102	ECOL	17.38	12,400	287,274.78	215,511.98
US TREAS MONEY MARKET - 5IN	IT-INT	IT-INT	1.00	2,832,408	2,832,407.98	2,832,407.98
US TREAS MONEY MARKET - 6CH	IT-CIP	IT-CIP	1.00	3,033,382	3,033,382.27	3,033,382.22
US TREAS MONEY MARKET - 6DG	IT-DAV	IT-DAV	1.00	1,582,847	1,582,847.34	1,582,847.26
US TREAS MONEY MARKET - 6EA	IT-EAG	IT-EAG	1.00	1,617,819	1,617,818.75	1,617,818.69
US TREAS MONEY MARKET - 6FC	IT-FUL6	IT-FUL6	1.00	4,401,066	4,401,066.01	4,401,066.00
US TREAS MONEY MARKET - 6FT	IT-FUL	IT-FUL	1.00	594,390	594,389.66	594,389.66
US TREAS MONEY MARKET - 6LA	IT-LOR	IT-LOR	1.00	13,126,015	13,126,015.09	13,126,014.89
US TREAS MONEY MARKET - 6LC	IT-LOR6	IT-LOR6	1.00	9,619,612	9,619,612.41	9,619,612.28
US TREAS MONEY MARKET - 6MA	IT-MAW	IT-MAW	1.00	7,873,864	7,873,864.26	7,873,864.07
US TREAS MONEY MARKET - 6NC	IT-NEX	IT-NEX	1.00	442,474	442,473.79	442,473.76
USA MOBILITY INC	90341G103	USMO	17.77	78,800	833,670.94	1,400,276.00
USA TRUCK INC	902925106	USAK	13.23	16,900	216,822.58	223,587.00
USANA HEALTH SCIENCES INC	90328M107	USNA	43.45	28,400	940,798.76	1,233,979.97
USEC INC.	90333E108	USU	6.02	280,900	1,797,126.98	1,691,018.00
UTI WORLDWIDE INC	G87210103	UTIW	21.20	553,400	7,777,341.26	11,732,079.99
UTSTARCOM, INC	918076100	UTSI	2.06	327,400	1,921,664.67	674,443.97
V F CORP	918204108	VFC	86.18	512,200	35,809,421.11	44,141,395.93
VAALCO ENERGY INC	91851C201	EGY	7.16	198,800	963,628.96	1,423,408.00
VAIL RESORTS INC	91879Q109	MTN	52.04	9,100	333,544.19	473,564.00
VALASSIS COMMUNICATIONS INC	918866104	VCI	32.35	18,700	528,730.69	604,945.00
VALENCE TECHNOLOGY INC	918914102	VLNC	1.68	297,200	373,419.98	499,295.97
VALERO ENERGY CORP.	91913Y100	VLO	23.12	67,100	1,151,709.76	1,551,352.00
VALIDUS HOLDINGS LTD	G9319H102	VR	30.61	375,237	10,202,075.18	11,486,004.55
VALLEY NATL BANCORP	919794107	VLV	14.30	152,184	2,161,331.56	2,176,231.17
VALSPAR CORP	920355104	VAL	34.48	430,000	10,613,804.93	14,826,399.97
VALUECLICK INC.	92046N102	VCLK	16.03	286,275	3,686,055.71	4,588,988.25
VALUEVISION MEDIA INC	92047K107	VVTV	6.11	286,900	1,106,263.46	1,752,959.00
VANCEINFO TECHNOLOGIES-ADR	921564100	VIT	34.54	605,000	13,414,957.47	20,896,700.00
VARIAN MEDICAL SYSTEMS	92220P105	VAR	69.28	24,500	1,282,459.91	1,697,359.99
VASCO DATA SECURITY INTL	92230Y104	VDSI	8.13	46,400	356,391.63	377,232.00
VCA ANTECH INC	918194101	WOOF	23.29	145,621	3,887,927.47	3,391,513.09
VECTREN CORPORATION	92240G101	VVC	25.38	17,400	455,146.79	441,612.00
VEECO INSTRUMENTS INC	922417100	VECO	42.96	10,900	210,433.66	468,263.99

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
VERA BRADLEY INC	92335C106	VRA	33.00	11,100	432,012.00	366,300.00
VERIFONE HOLDINGS INC	92342Y109	PAY	38.56	247,685	4,280,769.29	9,550,733.57
VERIGY LTD	Y93691106	VRGY	13.02	99,000	938,135.70	1,288,979.97
VERINT SYS INC	92343X100	VRNT	31.70	112,400	3,265,005.14	3,563,080.00
VERISIGN INC	92343E102	VRSN	32.67	107,100	3,717,327.33	3,498,957.00
VERIZON COMMUNICATIONS	92343V104	VZ	35.78	4,073,007	143,141,762.47	145,732,190.43
VIACOM INC. CL B	92553P201	VIA.B	39.61	1,093,800	43,266,422.31	43,325,417.98
VIASAT INC.	92552V100	VSAT	44.41	6,600	246,052.41	293,106.00
VICOR CORP	925815102	VICR	16.40	48,400	680,973.02	793,760.00
VILLAGE SUPER MARKET INC	927107409	VLGEA	33.00	700	19,405.04	23,100.00
VIRGIN MEDIA, INC	92769L101	VMED	27.24	21,700	387,095.88	591,107.99
VIROPHARMA INC	928241108	VPHM	17.32	167,100	1,590,990.01	2,894,171.98
VIRTUS INVESTMENT PARTNERS	92828Q109	VRTS	45.37	19,700	713,304.75	893,789.00
VISA INC-CLASS A	92826C839	V	70.38	1,163,600	89,926,212.34	81,894,167.97
VISHAY INTERTECHNOLOGY INC.	928298108	VSH	14.68	121,600	1,007,035.27	1,785,088.00
VISHAY PRECISION GROUP	92835K103	VPG	18.84	1,800	26,308.80	33,912.00
VISTAPRINT NV	N93540107	VPRT	46.00	73,814	2,324,808.08	3,395,443.95
VITAL IMAGES INC	92846N104	VTAL	13.98	39,900	545,228.69	557,802.00
VITESSE SEMICONDUCTOR CORP	928497304	VTSS	4.19	75,400	260,303.42	315,926.00
VMWARE INC-CLASS A	928563402	VMW	88.91	113,700	8,075,418.09	10,109,067.00
VODAFONE GROUP PLC-ADR	92857W209	VOD	26.43	725,000	17,605,453.03	19,161,750.00
VOLCANO CORP	928645100	VOLC	27.31	62,167	1,226,125.01	1,697,780.74
VOLCOM INC	92864N101	VLCM	18.87	36,000	545,909.14	679,319.99
VOLTERRA SEMICONDUCTOR	928708106	VLTR	23.16	37,700	627,059.61	873,131.99
VONAGE HLDGS CORP	92886T201	VG	2.24	94,100	241,305.88	210,783.99
VSE CORP	918284100	VSEC	33.02	13,900	567,914.03	458,977.97
WABASH NATIONAL CORP	929566107	WNC	11.85	76,000	239,127.35	900,600.00
WABCO HOLDINGS INC	92927K102	WBC	60.93	133,901	3,824,383.90	8,158,587.92
WABTEC	929740108	WAB	52.89	6,800	266,482.48	359,652.00
WADDELL & REED FINANCIAL-CL A	930059100	WDR	35.29	150,000	4,433,236.35	5,293,500.00
WAL MART STORES INC	931142103	WMT	53.93	3,530,500	131,313,802.38	190,399,864.99
WALGREEN CO.	931422109	WAG	38.96	934,700	20,881,566.65	36,415,912.00
WALTER INDS INC	93317Q105	WLT	127.84	8,000	777,796.26	1,022,719.99
WALTER INVESTMENT MGMT	93317W102	WAC	17.94	23,000	354,304.86	412,619.99
WARNACO GROUP INC/THE	934390402	WRC	55.07	56,400	1,844,771.13	3,105,947.98
WARNER CHILCOTT PLC - CLASS A	G94368100	WCRX	22.56	2,100	52,338.12	47,375.97

Group: DOMESTIC EQUITIES

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
WARNER MUSIC GROUP CORP	934550104	WMG	5.63	249,800	3,041,293.61	1,406,374.00
WARREN RESOURCES INC	93564A100	WRES	4.52	203,700	124,290.38	920,724.00
WASHINGTON BANKING CO	937303105	WBCO	13.71	40,200	563,243.63	551,142.00
WASHINGTON FEDERAL INC.	938824109	WFSL	16.92	139,400	2,184,323.98	2,358,648.00
WASHINGTON POST CL. B	939640108	WPO	439.50	23,100	10,361,106.56	10,152,450.00
WASHINGTON TR BANCORP	940610108	WASH	21.88	52,700	982,336.31	1,153,076.00
WASTE CONNECTIONS INC	941053100	WCN	27.53	158,272	3,125,875.58	4,357,228.10
WASTE MANAGEMENT INC.	94106L109	WM	36.87	507,700	16,415,215.67	18,718,898.99
WATERS CORPORATION	941848103	WAT	77.71	160,300	10,094,732.54	12,456,912.94
WATSCO INC.	942622200	WSO	63.08	75,864	3,367,009.34	4,785,501.10
WATSON PHARMACEUTICALS INC.	942683103	WPI	51.65	361,399	13,547,866.37	18,666,258.33
WATTS WATER TECHNOLOGIES	942749102	WTS	36.59	123,083	4,138,515.99	4,503,606.96
WAUSAU-MOSINEE PAPER CORP.	943315101	WPP	8.61	152,000	1,294,196.20	1,308,719.97
WD-40 CO	929236107	WDFC	40.28	7,600	251,846.99	306,128.00
WEATHERFORD INTERNATIONAL,	H27013103	WFT	22.80	124,800	2,208,821.42	2,845,440.00
WEBMD HEALTH CORP CL A	94770V102	WBMD	51.06	10,910	402,728.94	557,064.58
WEBSTER FINANCIAL	947890109	WBS	19.70	157,500	2,518,004.80	3,102,749.98
WEIS MKTS INC	948849104	WMK	40.33	30,900	979,908.07	1,246,197.00
WELLCARE HEALTH PLANS INC	94946T106	WCG	30.22	70,500	1,160,738.56	2,130,509.98
WELLPOINT INC.	94973V107	WLP	56.86	1,267,000	68,426,134.50	72,041,619.92
WELLS FARGO COMPANY	949746101	WFC	30.99	8,018,294	258,034,438.71	248,486,931.04
WENDY'S/ARBY'S GROUP INC	950587105	WEN	4.62	176,925	863,592.60	817,393.50
WERNER ENTERPRISES INC	950755108	WERN	22.60	63,500	1,361,517.81	1,435,100.00
WESBANCO INC	950810101	WSBC	18.96	75,400	1,134,832.97	1,429,584.00
WESCO INTL INC	95082P105	WCC	52.80	70,100	2,834,073.47	3,701,279.96
WEST BANCORPORATION	95123P106	WTBA	7.79	13,800	78,393.25	107,502.00
WEST COAST BANCORP O	952145100	WCBO	2.82	83,800	231,514.26	236,316.00
WEST MARINE INC	954235107	WMAR	10.58	87,200	882,172.91	922,575.99
WEST PHARMACEUTICAL	955306105	WST	41.20	3,000	134,038.48	123,600.00
WESTAMERICA BANCORPORATION	957090103	WABC	55.47	22,100	1,207,628.08	1,225,887.00
WESTAR ENERGY INC.	95709T100	WR	25.16	42,500	1,014,965.73	1,069,300.00
WESTERN DIGITAL CORP	958102105	WDC	33.90	445,000	17,787,504.00	15,085,500.00
WESTERN UNION CO.	959802109	WU	18.57	360,000	6,525,232.00	6,685,200.00
WESTFIELD FINANCIAL	96008P104	WFD	9.25	43,442	380,225.48	401,838.50
WESTWOOD HOLDINGS GROUP	961765104	WHG	39.96	15,000	557,896.60	599,400.00
WET SEAL INC	961840105	WTSLA	3.70	190,200	657,191.15	703,740.00

Group: DOMESTIC EQUITIES



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
WGL HOLDINGS, INC.	92924F106	WGL	35.77	61,200	1,868,398.93	2,189,124.00
WHIRLPOOL CORP	963320106	WHR	88.83	20,500	1,304,026.82	1,821,014.97
WHITING PETROLEUM CORP	966387102	WLL	117.19	9,100	732,583.13	1,066,429.00
WHOLE FOODS MARKET INC	966837106	WFMI	50.59	11,800	376,849.90	596,961.99
WILEY JOHN & SONS IN	968223206	JW.A	45.24	122,411	4,266,385.18	5,537,873.58
WILLIAMS COS. INC.	969457100	WMB	24.72	672,500	24,819,461.90	16,624,199.99
WILLIAMS-SONOMA INC	969904101	WSM	35.69	70,000	1,721,994.78	2,498,300.00
WILSHIRE BANCORP INC	97186T108	WIBC	7.62	59,200	576,528.02	451,104.00
WINDSTREAM CORP.	97381W104	WIN	13.94	549,200	5,642,694.69	7,655,848.00
WINN-DIXIE STORES INC	974280307	WINN	7.17	179,800	2,430,062.22	1,289,166.00
WINTHROP REALTY TRUST	976391300	FUR	12.79	20,400	221,405.08	260,915.98
WINTRUST FINANCIAL CORP	97650W108	WTFC	33.03	74,600	2,614,645.61	2,464,037.98
WISCONSIN ENERGY CORP.	976657106	WEC	58.86	32,100	1,805,529.64	1,889,405.99
WOLVERINE WORLD WIDE	978097103	WWW	31.88	110,238	2,818,931.02	3,514,387.38
WOODWARD GOVERNOR CO.	980745103	WGOV	37.56	25,600	389,020.78	961,536.00
WORLD ACCEP CORP DEL	981419104	WRLD	52.80	38,500	1,536,989.06	2,032,799.98
WORLD FUEL SVCS CORP	981475106	INT	36.16	111,900	2,805,467.90	4,046,303.97
WORTHINGTON INDS	981811102	WOR	18.40	150,500	2,570,013.86	2,769,199.98
WRIGHT EXPRESS CORP	98233Q105	WXS	46.00	99,290	2,220,549.46	4,567,340.00
WYNDHAM WORLDWIDE CORP	98310W108	WYN	29.96	27,000	227,746.62	808,920.00
WYNN RESORTS LTD	983134107	WYNN	103.84	10,200	899,241.33	1,059,168.00
XCEL ENERGY INC	98389B100	XEL	23.55	36,900	853,693.76	868,995.00
XERIUM TECHNOLOGIES INC	98416J118	XRM	15.95	6,700	89,328.38	106,865.00
XEROX CORP	984121103	XRX	11.52	710,897	8,226,069.04	8,189,533.42
XILINX INC	983919101	XLNX	28.98	21,500	588,612.08	623,070.00
XUEDA EDUCATION GROUP-ADR	98418W109	XUE	11.27	115,162	1,350,156.11	1,297,875.74
XYRATEX LTD	G98268108	XRTX	16.31	900	13,587.66	14,679.00
YAHOO INC	984332106	YHOO	16.63	1,332,600	39,541,067.52	22,161,137.99
YOUNG INNOVATIONS IN	987520103	YDNT	32.01	10,700	284,527.11	342,507.00
YUM BRANDS INC	988498101	YUM	49.05	713,700	25,339,304.52	35,006,985.00
ZEP INC	98944B108	ZEP	19.88	73,200	1,420,597.37	1,455,216.00
ZIMMER HOLDINGS INC	98956P102	ZMH	53.68	314,500	16,384,683.81	16,882,359.98
ZIONS BANCORPORATION	989701107	ZION	24.23	50,900	1,024,651.10	1,233,306.95
ZIX CORP	98974P100	ZIXI	4.27	49,900	88,101.45	213,073.00
ZOGENIX INC	98978L105	ZGNX	5.67	6,000	35,520.00	34,020.00
ZOLL MEDICAL CORP	989922109	ZOLL	37.23	15,500	469,047.94	577,064.99

Group: DOMESTIC EQUITIES



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: COM</b>			<b>COMMON STOCK</b>			
ZORAN CORP	98975F101	ZRAN	8.80	186,500	2,074,572.93	1,641,200.00
ZUMIEZ INC.	989817101	ZUMZ	26.87	41,500	1,181,595.85	1,115,105.00
ZYGO CORP	989855101	ZIGO	12.23	108,400	826,881.51	1,325,732.00
<b>COMMON STOCK TOTAL</b>				735,790,975	18,748,941,697.08	23,589,499,762.98
<b>Instrument: FUTMINI</b>			<b>FUTURES EXPOSURE S&amp;P MINI</b>			
S&P 500 EMINI FUTURES 3/11	ESH1	ESH1	1,253.00	10,977	668,304,432.39	687,709,050.00
<b>FUTURES EXPOSURE S&amp;P MINI TOTAL</b>				10,977	668,304,432.39	687,709,050.00
<b>Instrument: ICOM</b>			<b>INTERNATIONAL COMMON STOCKS</b>			
SHIP FINANCE INTL LTD	G81075106	SFL	21.52	54,100	680,897.82	1,164,231.95
<b>INTERNATIONAL COMMON STOCKS TOTAL</b>				54,100	680,897.82	1,164,231.95
<b>Instrument: PUT</b>			<b>PUT OPTION</b>			
FTI JAN @ 70 PUT	FTI 110122P00070000	FTI	0.05	-1,100	-26,399.54	-5,500.00
FTI JAN @ 80 PUT	FTI 110122P00080000	FTI	0.75	1,100	168,300.00	82,500.00
SLE JAN @ 16 PUT	SLE 110122P00016000	SLE	0.15	2,000	120,000.00	30,000.00
<b>PUT OPTION TOTAL</b>				2,000	261,900.46	107,000.00
<b>Instrument: REIT</b>			<b>REAL ESTATE INVESTMENT TRUST</b>			
ACADIA RLTY TR	004239109	AKR	18.24	35,900	598,594.42	654,816.00
AGREE REALTY CORP	008492100	ADC	26.19	7,800	190,474.30	204,281.97
ALEXANDERS INC	014752109	ALX	412.28	1,800	673,058.52	742,104.00
ALEXANDRIA REAL ESTATE	015271109	ARE	73.26	270,500	14,828,681.32	19,816,829.94
AMB PROPERTY CORP.	00163T109	AMB	31.71	24,100	448,128.70	764,211.00
AMERICAN CAMPUS COMMUNITIES	024835100	ACC	31.76	392,250	8,867,963.58	12,457,859.98
APARTMENT INVT & MGMT	03748R101	AIV	25.84	58,300	948,726.77	1,506,472.00
APOLLO COMMERCIAL REAL	03762U105	ARI	16.35	53,202	882,863.30	869,852.68
ASHFORD HOSPITALITY TRUST INC	044103109	AHT	9.65	36,300	88,565.87	350,295.00
ASSOCIATED ESTATES	045604105	AEC	15.29	127,219	1,726,115.87	1,945,178.47
AVALONBAY COMMUNITIES	053484101	AVB	112.55	18,925	1,381,179.17	2,130,008.75
BIOMED REALTY TRUST	09063H107	BMR	18.65	194,725	3,784,075.97	3,631,621.25
BOSTON PROPERTIES INC	101121101	BXP	86.10	20,800	1,055,612.84	1,790,879.98
BRANDYWINE REALTY	105368203	BDN	11.65	18,800	278,756.92	219,020.00
BRE PROPERTIES -CL A	05564E106	BRE	43.50	25,800	904,382.16	1,122,300.00
CAMDEN PROPERTY TRUST	133131102	CPT	53.98	9,400	318,293.58	507,412.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: REIT</b>						
<b>REAL ESTATE INVESTMENT TRUST</b>						
CAMPUS CREST COMMUNITIES	13466Y105	CCG	14.02	26,900	352,121.00	377,138.00
CAPLEASE INC.	140288101	LSE	5.82	157,300	1,100,953.67	915,485.97
CAPSTEAD MTG CORP	14067E506	CMO	12.59	62,700	687,375.78	789,393.00
CBL & ASSOC PROP	124830100	CBL	17.50	123,400	1,189,729.03	2,159,500.00
CEDAR SHOPPING CENTERS INC	150602209	CDR	6.29	48,800	165,591.56	306,951.99
CHATHAM LODGING TRUST	16208T102	CLDT	17.25	74,300	1,367,228.56	1,281,674.96
CHESAPEAKE LODGING TRUST	165240102	CHSP	18.81	13,300	250,988.72	250,173.00
COLONIAL PROPERTIES	195872106	CLP	18.05	69,200	817,244.91	1,249,059.99
COLONY FINANCIAL INC	19624R106	CLNY	20.02	60,700	1,203,368.13	1,215,214.00
COMMONWEALTH REIT	203233101	CWH	25.51	10,300	268,053.68	262,753.00
CORESITE REALTY CORP	21870Q105	COR	13.64	17,300	217,980.00	235,972.00
CORPORATE OFFICE PROPERTY	22002T108	OFC	34.95	311,600	10,720,906.63	10,890,419.98
COUSINS PROPERTIES INC	222795106	CUZ	8.34	81,198	665,500.65	677,191.28
CREXUS INVESTMENT CORP	226553105	CXS	13.10	12,100	169,890.10	158,510.00
CYPRESS SHARPRIDGE	23281A307	CYS	12.91	44,000	586,403.88	568,039.99
DCT INDUSTRIAL TRUST INC	233153105	DCT	5.31	188,800	971,956.97	1,002,527.99
DEVELOPERS DIVERSIFIED RE	251591103	DDR	14.09	139,700	2,400,642.20	1,968,373.00
DIAMONDROCK HOSPITALITY	252784301	DRH	12.00	270,300	2,169,977.08	3,243,599.98
DIGITAL REALTY TRUST INC	253868103	DLR	51.54	1,254,750	63,113,064.65	64,669,814.97
DOUGLAS EMMETT INC	25960P109	DEI	16.60	129,600	1,583,654.81	2,151,359.98
DUKE RE CORPORATION	264411505	DRE	12.46	1,059,100	10,807,293.86	13,196,386.00
DUPONT FABROS TECHNOLOGY	26613Q106	DFT	21.27	211,600	4,895,312.19	4,500,731.97
DYNEX CAPITAL INC	26817Q506	DX	10.92	72,000	692,237.71	786,240.00
EASTGROUP PROPERTY INC	277276101	EGP	42.32	50,342	1,975,250.55	2,130,473.40
EDUCATION REALTY TRUST INC	28140H104	EDR	7.77	50,900	249,059.47	395,493.00
ENTERTAINMENT PPTYS	29380T105	EPR	46.25	125,000	4,453,226.65	5,781,249.99
EQUITY LIFESTYLE PROPERTIES	29472R108	ELS	55.93	23,400	1,128,826.33	1,308,761.99
EQUITY ONE INC	294752100	EQY	18.18	32,700	533,473.18	594,485.98
EQUITY RESIDENTIAL PROP	29476L107	EQR	51.95	74,400	2,566,927.85	3,865,080.00
ESSEX PROPERTY TRUST INC.	297178105	ESS	114.22	7,700	624,257.64	879,494.00
EXTRA SPACE STORAGE INC	30225T102	EXR	17.40	78,000	848,970.79	1,357,200.00
FEDERAL REALTY INV.	313747206	FRT	77.93	193,698	13,353,583.14	15,094,885.12
FELCOR LODGING TRUST	31430F101	FCH	7.04	86,800	290,364.40	611,071.99
FINANCIAL ENGINES INC	317485100	FNGN	19.83	72,685	1,271,569.71	1,441,343.55
FIRST INDUSTRIAL RE	32054K103	FR	8.76	56,600	279,868.11	495,815.98
FIRST POTOMAC REALTY TRUST	33610F109	FPO	16.82	44,000	597,650.16	740,080.00

**Group: DOMESTIC EQUITIES**

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: REIT</b>						
<b>REAL ESTATE INVESTMENT TRUST</b>						
FRANKLIN STREET PPTYS CO	35471R106	FSP	14.25	129,500	1,826,157.45	1,845,375.00
GENERAL GROWTH PROP	370023103	GGP	15.48	38,800	574,126.67	600,624.00
GETTY RLTY CORP	374297109	GTY	31.28	18,700	354,409.62	584,935.99
GLADSTONE COMMERCIAL CORP	376536108	GOOD	18.83	7,600	97,817.30	143,108.00
GLIMCHER REALTY TRUST	379302102	GRT	8.40	76,000	240,346.16	638,399.97
GOVERNMENT PROPERTIES	38376A103	GOV	26.79	24,600	598,494.45	659,033.99
HCP INC	40414L109	HCP	36.79	736,900	22,926,010.46	27,110,550.98
HEALTH CARE REIT INC	42217K106	HCN	47.64	19,200	832,621.61	914,688.00
HEALTHCARE RLTY TR	421946104	HR	21.17	55,700	1,273,807.63	1,179,168.99
HERSHA HOSPITALITY TRUST	427825104	HT	6.60	227,310	1,023,885.78	1,500,245.91
HIGHWOODS PROP INC.	431284108	HIW	31.85	64,000	1,975,200.20	2,038,400.00
HOME PROPERTIES OF NY INC.	437306103	HME	55.49	61,125	2,842,249.71	3,391,826.21
HOSPITALITY PROPERTIES	44106M102	HPT	23.04	22,900	300,736.37	527,615.97
HOST HOTELS & RESORTS INC	44107P104	HST	17.87	368,615	3,982,301.71	6,587,149.99
HUDSON PACIFIC PROPERTIES	444097109	HPP	15.05	13,200	216,348.00	198,660.00
INLAND REAL ESTATE CORP	457461200	IRC	8.80	122,600	1,147,682.28	1,078,879.99
INVESCO MORTGAGE CAPITAL	46131B100	IVR	21.84	35,400	763,038.16	773,135.99
INVESTORS REAL ESTATE TRUST	461730103	IRET	8.97	67,100	616,551.49	601,886.98
ISTAR FINANCIAL INC.	45031U101	SFI	7.82	83,500	225,840.72	652,970.00
KILROY RE CORP	49427F108	KRC	36.47	48,600	1,498,661.56	1,772,441.99
KIMCO REALTY CORP	49446R109	KIM	18.04	66,100	728,309.51	1,192,443.99
KITE REALTY GROUP TRUST	49803T102	KRG	5.41	48,500	197,175.95	262,384.98
LACROSSE FOOTWEAR INC	505688101	BOOT	16.40	2,000	35,384.27	32,800.00
LASALLE HOTEL PROPERTIES	517942108	LHO	26.40	122,000	2,361,943.76	3,220,800.00
LEXINGTON CORP PPTYS	529043101	LXP	7.95	86,500	486,642.76	687,675.00
LIBERTY PROPERTY TRUST	531172104	LRY	31.92	16,200	529,283.85	517,104.00
MACERICH CO	554382101	MAC	47.37	21,233	652,101.96	1,005,807.18
MACK-CALI RE CORP.	554489104	CLI	33.06	52,425	1,671,883.24	1,733,170.50
MEDICAL PROPERTIES TRUST INC	58463J304	MPW	10.83	99,400	992,388.69	1,076,502.00
MID-AMERICAN APARTMENT	59522J103	MAA	63.49	54,765	2,756,361.17	3,477,029.83
MISSION WEST PPTYS I	605203108	MSW	6.69	15,900	111,603.58	106,371.00
MONMOUTH REIT -CL A	609720107	MNR	8.50	23,800	172,978.33	202,299.99
MPG OFFICE TRUST INC	553274101	MPG	2.75	42,900	136,173.18	117,975.00
NATIONAL HEALTH INVESTORS INC	63633D104	NHI	45.02	21,800	625,818.46	981,436.00
NATIONAL RETAIL PROPERTIES	637417106	NNN	26.50	74,500	1,720,620.08	1,974,249.99
NATIONWIDE HEALTH PP	638620104	NHP	36.38	18,800	603,986.88	683,943.99

**Group: DOMESTIC EQUITIES**

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: REIT</b>						
<b>REAL ESTATE INVESTMENT TRUST</b>						
NEWCASTLE INVESTMENT CORP	65105M108	NCT	6.70	55,400	172,116.72	371,180.00
NORTHSTAR REALTY FINANCE	66704R100	NRF	4.75	67,400	397,276.29	320,149.98
OMEGA HEALTHCARE INV	681936100	OHI	22.44	86,800	1,440,651.59	1,947,791.99
PARKWAY PROPERTYS INC	70159Q104	PKY	17.52	19,300	448,417.76	338,136.00
PENNSYLVANIA RI	709102107	PEI	14.53	49,400	479,686.89	717,781.98
PENNYMAC MORTGAGE	70931T103	PMT	18.15	15,000	287,857.20	272,249.98
PIEDMONT OFFICE REALTY TRUST	720190206	PDM	20.14	7,400	149,461.79	149,036.00
POST PROPERTIES,INC.	737464107	PPS	36.30	43,500	853,407.92	1,579,050.00
PROLOGIS TRUST	743410102	PLD	14.44	68,000	761,917.13	981,919.99
PS BUSINESS PARKS INC/CA	69360J107	PSB	55.72	52,625	2,915,344.19	2,932,265.00
PUBLIC STORAGE INC	74460D109	PSA	101.42	174,500	15,782,197.74	17,697,790.00
RAIT INVT TR	749227104	RAS	2.19	76,300	317,964.70	167,096.97
RAMCO-GERSHENSON PPT	751452202	RPT	12.45	33,900	295,461.10	422,054.98
REALTY INCOME CORP	756109104	O	34.20	53,300	1,641,230.78	1,822,860.00
REDWOOD TR INC	758075402	RWT	14.93	69,600	1,171,208.63	1,039,128.00
REGENCY CENTERS CORP	758849103	REG	42.24	17,600	641,651.66	743,424.00
SAUL CENTERS INC	804395101	BFS	47.35	5,700	171,855.21	269,895.00
SENIOR HOUSING PROP TRUST	81721M109	SNH	21.94	18,200	376,001.41	399,308.00
SIMON PROP GROUP INC.	828806109	SPG	99.49	384,203	26,668,721.00	38,224,356.46
SL GREEN RE CORP	78440X101	SLG	67.51	15,900	391,653.36	1,073,408.98
SOVRAN SELF STORAGE	84610H108	SSS	36.81	24,700	840,216.21	909,207.00
STRATEGIC HOTELS & RESORTS	86272T106	BEE	5.29	125,700	1,309,012.94	664,952.99
SUN COMMUNITIES INC	866674104	SUI	33.31	17,000	271,546.03	566,269.98
SUNSTONE HOTEL INVESTORS INC	867892101	SHO	10.33	103,900	820,905.54	1,073,287.00
TANGER FACTORY OUTLET	875465106	SKT	51.19	36,200	1,377,000.53	1,853,078.00
TAUBMAN CENTERS INC	876664103	TCO	50.48	8,900	248,387.89	449,271.98
TERRENO REALTY CORP	88146M101	TRNO	17.93	7,800	153,104.41	139,854.00
UDR INC	902653104	UDR	23.52	84,900	1,419,180.53	1,996,848.00
UMH PROPERTIES INC	903002103	UMH	10.20	8,800	70,325.67	89,759.98
UNIVERSAL HEALTH RLT	91359E105	UHT	36.53	10,100	310,103.81	368,953.00
URSTADT BIDDLE PPTYS	917286205	UBA	19.45	20,000	328,300.06	389,000.00
U-STORE-IT TRUST	91274F104	YSI	9.53	83,600	576,482.78	796,707.98
VENTAS INC.	92276F100	VTR	52.48	26,700	918,485.91	1,401,215.98
VORNADO REALTY TRUST	929042109	VNO	83.33	285,774	18,696,234.98	23,813,547.40
WASHINGTON RE INV	939653101	WRE	30.99	56,500	1,571,064.64	1,750,934.99
WEINGARTEN RE INVST	948741103	WRI	23.76	17,200	282,495.09	408,672.00

**Group: DOMESTIC EQUITIES**

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
REAL ESTATE INVESTMENT TRUST TOTAL				11,850,969	313,201,850.13	374,476,624.06
DOMESTIC EQUITIES TOTAL				747,693,998	19,726,378,905.57	24,641,594,284.01

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DESCRIPTION	IDENTIFIER	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal						
Market: Internal EAFE						
Portfolio: EQS EAFE SWAPS						
Instrument: ABSCARDFLOAT ABSCARD FLOAT BULLET MATURITY						
AEIT 2007-2 A (8/15/12)	02586GAK8			11,892,000	11,914,615.72	
AMXCA 2006-1 A(5/16/11)	02582JEE6	0.379		44,000,000	43,850,590.53	
AMXCA 2006-3 A(8/15/11)	025822AA5			6,000,000	5,989,790.56	
AMXCA 2009-1 A (5/15/12)	02582JFT2	0.534		45,000,000	45,860,040.97	
BMWFT 2009-1A A (9/17/12)	05564UAF7			7,300,000	7,385,745.14	
CABMT 2009-1A A (03/15/12)	126802BD8			30,000,000	30,526,804.08	
CCCIT 2009-A1 A1 (3/15/12)	17305EEM3	0.538		100,260,000	102,461,525.35	
CCCIT 2009-A2 A2 (05/15/2012)	17305EEN1	0.536		14,740,000	15,044,973.08	
CHAIT 2006-A5 A (09/15/2011)	161571BJ2	0.496		8,000,000	7,985,465.56	
CHAIT 2007-A10 A10 (6/15/12)	161571CA0			15,878,000	15,849,290.51	
CHAIT 2009-A2 A2 (4/16/12)	161571DJ0	0.656		88,675,000	90,505,227.33	
COMET 2007-A4 A4 (5/15/12)	14041NDS7	0.699		5,000,000	4,979,215.88	
DCMT 2007-3 A2 (4/16/12)	254708AC4			35,000,000	34,839,836.34	
GEMNT 2009-1 A (04/16/2012)	36159JBL4	1.208		86,300,000	88,208,126.03	
MBNAS 2004-A2 A2(2/15/11)	55264TCK5			100,000,000	99,772,549.20	
MBNAS 2005-A2 A2 (5/15/12)	55264TCX7			15,000,000	14,962,993.75	
ABSCARD FLOAT BULLET MATURITY TOTAL				613,045,000	620,136,790.03	
Instrument: COR CORPORATE NOTES/BONDS						
BANK OF AMERICA CORP (TLGP)	06050BAK7			39,870,000	40,020,260.06	
BP CAPITAL MARKETS PLC	05565QBK3			8,175,000	8,193,120.28	
CITIBANK NA (TLGP)	17290CAA4			15,000,000	15,028,321.89	
CITIGROUP FUNDING INC (TLGP)	17313YAA9			24,880,000	24,877,348.56	
GENERAL ELEC CAP CORP (TLGP)	36967HAC1			7,000,000	7,065,774.34	
GENERAL ELEC CAP CORP (TLGP)	36967HAP2			16,050,000	16,095,700.76	
GENERAL ELEC CAP CORP (TLGP)	36967HAW7			13,175,000	13,172,418.59	
GOLDMAN SACHS GROUP INC	38146FAG6			39,655,000	39,763,784.55	
HEWLETT-PACKARD CO	428236BA0			40,000,000	40,000,000.00	
IBM CORP	459200GV7			40,000,000	40,000,000.00	
INTL BK RECON & DEVELOP	45905UGA6			20,230,000	20,238,876.94	
JPMORGAN CHASE & CO (TLGP)	481247AL8			24,040,000	24,061,847.56	
JPMORGAN CHASE & CO (TLGP)	481247AN4			15,000,000	15,086,063.08	
MORGAN STANLEY (TLGP)	61757UAJ9			20,314,000	20,452,651.96	
MORGAN STANLEY (TLGP)	61757UAL4			19,000,000	19,073,452.89	

Group: INTERNATIONAL - Internal

Portfolio: EQS EAFE SWAPS

DESCRIPTION	IDENTIFIER	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
<b>Group: INTERNATIONAL - Internal</b>						
<b>Market: Internal EAFE</b>						
<b>Portfolio: EQS      EAFE SWAPS</b>						
<b>Instrument: COR      CORPORATE NOTES/BONDS</b>						
PEPSICO INC	713448BL1			39,960,000	39,962,045.76	
PROCTER & GAMBLE CO/THE	742718DT3	0.308		30,000,000	30,020,310.75	
VERIZON WIRELESS	92344SAS9			25,240,000	25,490,875.57	
WELLS FARGO & COMPANY (TLGP)	949744AB2			33,150,000	33,450,036.19	
<b>CORPORATE NOTES/BONDS TOTAL</b>				470,739,000	472,052,889.73	
<b>Instrument: CP      COMMERCIAL PAPER (DISCOUNT)</b>						
TREASURY BILL	912795V99	0.141		32,000,000	31,991,387.30	
<b>COMMERCIAL PAPER (DISCOUNT) TOTAL</b>				32,000,000	31,991,387.30	
<b>Instrument: FRAGC      FLOATING RATE AGENCY BOND</b>						
FANNIE MAE	31398AG22			60,000,000	59,988,969.45	
FEDERAL HOME LOAN BANK	3133XXGW1			50,000,000	50,012,843.51	
FEDERAL HOME LOAN BANK	3133XY2Y0	0.063		100,000,000	100,004,948.93	
FEDERAL HOME LOAN BANK	3133XYJ97			80,000,000	79,992,223.46	
FREDDIE MAC	3128X8B92			16,000,000	16,004,983.82	
FREDDIE MAC	3128X8E24			152,040,000	152,073,094.44	
<b>FLOATING RATE AGENCY BOND TOTAL</b>				458,040,000	458,077,063.61	
<b>Instrument: INTF      INTERNATIONAL FUNDS</b>						
EQUITY SWAP - LIQUIDITY	IL-EQS			39,803	3,980,325.22	
<b>INTERNATIONAL FUNDS TOTAL</b>				39,803	3,980,325.22	
<b>EAFE SWAPS TOTAL</b>				1,573,863,803	1,586,238,455.89	1,590,849,483.49

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-EAFE			STATE STREET EAFE INDEX		
Instrument: INTF			INTERNATIONAL FUNDS		
EAFE INDEX - LQR	IL-EAFE		67,242	6,724,210.32	
INTERNAL EAFE - EQUITIES	IE-EAFE		9,344,838	934,483,794.57	
INTERNATIONAL FUNDS TOTAL			9,412,080	941,208,004.89	
STATE STREET EAFE INDEX TOTAL			9,412,080	941,208,004.89	1,489,357,526.09



DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
<b>Group: INTERNATIONAL - Internal</b>					
<b>Market: Internal EAFE</b>					
<b>Portfolio: I-EAFEVAL</b>			<b>EAFE VALUE</b>		
<b>Instrument: CAN</b>			<b>CANADIAN BONDS</b>		
WESDOME GOLD MINES CONV	US95083RAB69		2,000,000	1,860,984.46	
<b>CANADIAN BONDS TOTAL</b>			2,000,000	1,860,984.46	
<b>Instrument: COM</b>			<b>COMMON STOCK</b>		
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	550,000	11,189,150.30	
<b>COMMON STOCK TOTAL</b>			550,000	11,189,150.30	
<b>Instrument: ICOM</b>			<b>INTERNATIONAL COMMON STOCKS</b>		
AGNICO-EAGLE MINES LTD.	2009834	AEM	625,000	20,763,030.15	
AIR NEW ZEALAND	6426484	AIR_NZ	5,000,000	5,246,160.08	
AISIN SEIKI	6010702	7259_JP	586,700	8,781,486.77	
ASAHI HOLDINGS INC	B60DQZ7	5857_JP	875,000	9,560,934.98	
ASSOCD BRIT FOODS	0673123	ABF_LN	400,000	4,896,903.49	
AUSTRALIAN VINTAGE LTD	6130677	AVG_AU	9,309,301	19,496,125.99	
BAYERISCHE MOTOREN WERKE	5756029	BMW_GY	112,500	4,806,732.13	
BCO SANTANDER CENTAL HISP	5705946	SAN_SM	1,155,281	9,852,707.27	
BNP PARIBAS	7309681	BNP_FP	180,000	10,866,672.76	
BOOM LOGISTICS LTD	6691969	BOL_AU	15,870,000	19,426,739.51	
BORAL LIMITED	6218670	BLD_AU	3,210,000	13,874,437.00	
BRITISH AEROSPACE	0263494	BA/_LN	3,975,000	17,792,302.46	
CARREFOUR EUR 2.5	5641567	CA_FP	340,000	15,528,439.60	
CASIO COMPUTER CO	6178967	6952_JP	2,200,000	19,696,799.35	
CENTRAL FUND CANADA CL A	2183471	CEF	2,800,000	15,457,806.43	
CENTRAL GOLD TRUST	B01JWC1	GTU	540,000	10,854,991.89	
CHEUNG KONG(HLDGS)	6190273	1_HK	1,271,000	12,204,306.31	
CHUGAI PHARMACEUTI	6196408	4519_JP	400,000	4,645,951.81	
CRH PLC	0182704	CRH_LN	690,000	12,209,377.47	
DAIICHI SANKYO	B0J7D91	4568_JP	415,000	8,751,493.00	
DAIMLER-BENZ AG	5529027	DAI_GY	160,000	8,684,675.11	
DEUTSCHE POST AG	4617859	DPW_GY	850,000	21,687,107.28	
DEUTSCHE TELEKOM	5842359	DTE_GY	850,000	15,544,888.28	
DS SMITH PLC	0822011	SMDS_LN	1,132,356	2,444,017.40	
ELECTROCOMPONENTS	0309644	ECM_LN	3,685,000	16,599,054.73	
ENEL SPA	7144569	ENEL_IM	1,000,000	5,344,307.87	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-EAFEVAL			EAFE VALUE		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
ENI SPA	7145056	ENI_IM	1,170,000	17,420,520.22	
FAIRFAX MEDIA LTD	6467074	FXJ_AU	14,200,000	17,047,167.35	
FANUC JPY50	6356934	6954_JP	124,000	6,897,849.78	
FINMECCANICA	B0DJNG0	FNC_IM	700,000	7,297,715.44	
FRASER + NEAVE LTD	B17NLV6	FNN_SP	3,781,886	4,047,555.97	
FUJI HEAVY INDUSTRIES LTD	6356406	7270_JP	2,175,000	10,539,033.03	
GIVAUDAN	5980613	GIVN_VX	17,500	10,310,617.00	
GLAXOSMITHKLINE	0925288	GSK_LN	1,170,000	26,304,622.64	
GUINNESS PEAT GROUP	6577371	GPG_NZ	35,205,001	30,427,985.30	
HASEKO CORP Y50	6414401	1808_JP	22,000,000	44,398,024.54	
HONDA MOTOR CO COM	6435145	7267_JP	614,000	18,061,264.15	
HONG KONG ELECTRIC HKD1	6435327	6_HK	3,932,000	16,632,389.27	
ILUKA RESOURCES	6957575	ILU_AU	3,000,000	8,752,015.11	
IMPERIAL OIL LTD	2454241	IMO_CN	500,000	19,209,329.48	
INTESA SANPAOLOA SPA	4076836	ISP_IM	3,150,000	10,584,232.26	
INVESTOR AB-B SHS	5679591	INVEB_SS	467,494	7,822,989.38	
ITO EN LTD	6455789	2593_JP	871,100	20,608,756.49	
ITO EN LTD - PFD	B23PWW0	25935_JP	940,600	18,895,215.98	
JAPAN PUR CHEMICAL CO	6563507	4973_JP	3,015	10,213,328.99	
KINROSS GOLD CORP	B03Z841	K_CN	2,025,000	17,812,903.49	
KONINKLIJKE DSM NV	B0HZL93	DSM_NA	300,000	8,258,832.61	
KURARAY CO Y50	6497662	3405_JP	300,000	3,620,102.77	
MABUCHI MOTOR CO	6551030	6592_JP	343,000	16,171,357.25	
MARUI CO Y50	6569527	8252_JP	100,000	1,334,437.16	
MERCK KGAA DEM NPV	4741844	MRK_GY	245,000	20,889,309.90	
METRO AG NPV	5041413	MEO_GY	180,000	5,487,962.39	
MICHELIN (CGDE)	4588364	ML_FP	163,000	5,911,743.20	
MITIE GROUP PLC	0465740	MTO_LN	4,406,725	14,309,379.79	
MUNCHENER RUCKVS	5294121	MUV2_GY	145,000	20,523,925.58	
MURATA MFG CO JPY5	6610403	6981_JP	391,700	15,737,609.56	
NABTESCO CORP	6687571	6268_JP	540,000	3,237,499.46	
NIPPON EXPRESS CO	6642127	9062_JP	4,046,000	20,572,943.49	
NIPPON YUSEN KK Y5	6643960	9101_JP	3,325,000	10,651,000.20	
NORSK HYDRO AS NOK	B11HK39	NHY_NO	1,138,043	4,531,783.80	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-EAFEVAL			EAFE VALUE		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
NOVARTIS AG CHF 20	7103065	NOVN_VX	452,000	19,801,020.62	
OKUMA CORP JPY50(G	6657789	6103_JP	1,740,000	6,171,490.70	
ORKLA ASA NWKR 6.2	B1VQF42	ORK_NO	1,200,000	7,383,138.29	
RENISHAW	0732358	RSW_LN	189,575	1,337,492.93	
REPSOL - YPF, SA	5669354	REP_SM	836,622	17,039,955.83	
ROCHE HLDGS AG GEN	7110388	ROG_VX	180,000	21,160,622.33	
ROLLS-ROYCE GROUP PLC	3283648	RR/_LN	1,505,000	3,803,774.30	
ROLLS-ROYCE GROUP-C SHRS	B520WF1		120,000,000	0.00	
ROYAL DUTCH SHELL PLC - B SHS	B03MM40	RDSB_LN	290,000	7,241,808.76	
SCHNEIDER ELECTRIC	4834108	SU_FP	78,704	4,844,979.83	
SCHWEIZERISCHE	7189816	RUKN_VX	359,134	27,259,051.88	
SEIREN CO LTD	6793520	3569_JP	1,200,000	7,353,335.86	
SEKISUI HOUSE Y50	6793906	1928_JP	1,150,000	10,183,893.81	
SEVEN BANK LTD	B2NT8S1	8410_JP	8,800	15,936,714.21	
SHO-BOND HOLDINGS CO	B29T1W0	1414_JP	450,500	8,163,408.61	
SIEMENS AG DEM 5.0	5727973	SIE_GY	115,000	6,583,945.67	
SILVER BULLION REG D TRUST	827467135	SBT/U	479,000	4,790,000.00	
SILVER BULLION TRUST	B3YCCV7	SBT-U_CN	21,000	210,000.00	
SINGAPORE AIRLINES	6811734	SIA_SP	603,545	4,996,656.35	
SINGAPORE TELECOMM	B02PY22	ST_SP	4,275,000	6,843,349.29	
SMC CORP Y50	6763965	6273_JP	67,000	5,922,271.86	
SONY CORP JPY50	6821506	6758_JP	577,500	16,932,601.91	
SQUARE ENIX CO LTD	6309262	9684_JP	181,200	3,119,072.24	
ST. IVES PLC	0768900	SIV_LN	5,625,000	24,772,344.45	
STATOIL ASA	7133608	STL_NO	840,000	7,068,561.46	
SUMITOMO OSAKA CMT	6858548	5232_JP	7,500,000	19,207,689.02	
SUN HUNG KAI PROPE	6859927	16_HK	1,115,000	8,035,802.33	
TAKEDA PHARMACEUTICAL	6870445	4502_JP	300,000	12,985,277.88	
TELECOM CORP OF NEW ZEALAND	6881436	TEL_NZ	6,266,666	18,397,238.41	
TELEFONICA SA	5732524	TEF_SM	448,616	4,837,763.79	
TESCO PLC	0884709	TSCO_LN	2,400,000	11,230,459.71	
TOKYU REIT INC	6687203	8957_JP	4,000	27,064,145.42	
TOPCON CORP	6894241	7732_JP	4,174,000	25,358,168.77	
TOTAL SA	B15C557	FP_FP	460,000	15,886,412.47	

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-EAFEVAL EAFE VALUE					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
TOYOTA INDUSTRIES CORP	6900546	6201_JP	200,000	5,233,326.78	
TREND MICRO	6125286	4704_JP	300,000	8,971,939.66	
UNITY MINING LTD	6091310	UML_AU	37,000,000	16,734,374.03	
U-SHIN LTD	6988627	6985_JP	805,700	4,558,922.61	
UTD UTILITIES ORD	B39J2M4	UU/_LN	2,000,000	15,394,417.52	
VODAFONE GROUP	B16GWD5	VOD_LN	9,500,000	27,194,703.42	
WACOM CO LTD	6603920	6727_JP	8,300	9,713,860.80	
WESDOME GOLD MINES LTD	B0Y90N5	WDO_CN	7,619,100	11,919,799.46	
WOLSELEY PLC	B3YWCQ2	WOS_LN	577,600	19,135,908.71	
YUSHIN PRECISION EQUIPMENT	6983893	6482_JP	164,700	2,426,132.23	
INTERNATIONAL COMMON STOCKS TOTAL			392,570,464	1,292,744,686.36	
Instrument: INTF INTERNATIONAL FUNDS					
EAFE VALUE	IL-EAFEVAL		2,490,734	249,073,363.34	
INTERNATIONAL FUNDS TOTAL			2,490,734	249,073,363.34	
EAFE VALUE TOTAL			397,611,198	1,554,868,184.46	1,915,238,245.85

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-LAZAR					
Instrument: ICOM					
ASSET ALLOCATION/TRANSITION ACCOUNT					
INTERNATIONAL COMMON STOCKS					
CIA VALE DO RIO DO	B011X91	VALE_BZ	83,300	0.00	
EMBOTELLADORA ANDINA-PREF B	2311454	ANDINAB_CI	90	0.00	
EMBRAER SA	B16FPG6	EMBR3_BZ	1	0.00	
YULON MOTOR COMPANY	6988597	2201_TT	1	0.00	
INTERNATIONAL COMMON STOCKS TOTAL			83,392	0.00	
Instrument: INTF					
INTERNATIONAL FUNDS					
LAZARD FRERES - LQR	IL-LAZ		756	75,580.46	
INTERNATIONAL FUNDS TOTAL			756	75,580.46	
ASSET ALLOCATION/TRANSITION ACCOUNT TOTAL			84,148	75,580.46	75,809.88

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-PAN      INTERNAL EAFE TOPDOWN					
Instrument: ICOM      INTERNATIONAL COMMON STOCKS					
CREDIT SUISSE GROUP AG	7171589	CSGN_VX	20,883	949,566.60	
A P MOLLER MAERSK A/S	4253048	MAERSKB_DC	529	2,525,067.96	
AEGON NV	5927375	AGN_NA	18,523	715,133.41	
AGEAS	7266139	AGS_BB	234,987	6,743,752.71	
ALLIANZ AG NPV(REG	5231485	ALV_GY	9,500	2,586,325.08	
ALLIED IRISH BANKS	4020684	ALBK_ID	497,464	5,023,169.31	
ANHEUSER-BUSCH IN BEV	4755317	ABI_BB	61,459	2,048,156.02	
ASSIC GENERALI SPA	4056719	G_IM	25,482	572,570.01	
ASTRAZENECA GBP 0.	0989529	AZN_LN	65,334	2,428,919.26	
BARCLAYS PLC ORD G	3134865	BARC_LN	256,040	1,614,543.86	
BAYER AG COM NPV	5069211	BAYN_GY	25,500	1,062,326.04	
BNP PARIBAS	7309681	BNP_FP	24,624	885,754.62	
BP PLC	0798059	BP/_LN	542,115	4,022,958.16	
BT GROUP	3091357	BT/A_LN	200,304	1,608,236.05	
CANON INC JPY50	6172323	7751_JP	97,500	1,728,924.45	
CAPITALAND LIMITED	6309303	CAPL_SP	631,469	762,836.50	
CAPITALCOMMERCIAL TRUST	B011YD2	CCT_SP	126,293	133,354.28	
CARLSBERG A/S	4169219	CARLB_DC	7,400	295,775.97	
CARREFOUR EUR 2.5	5641567	CA_FP	16,848	964,330.49	
CHEUNG KONG(HLDGS)	6190273	1_HK	62,000	682,926.32	
CIA VALE DO RIO DO	B011X91	VALE_BZ	8,684	0.00	
CITY DEVELOPMENTS	6197928	CIT_SP	407,300	1,742,989.59	
CRH PLC	4182249	CRH_ID	250,583	3,371,008.75	
DAIMLER-BENZ AG	5529027	DAI_GY	25,500	1,770,876.92	
DANISCO A/S	4155586	DCO_DC	14,200	601,763.74	
DANSKE BANK	4588825	DANSKE_DC	126,000	1,414,017.78	
DBS GROUP HOLDINGS	6175203	DBS_SP	491,359	3,736,406.99	
DELHAIZE-LE LION N	4262118	DELB_BB	20,589	1,197,999.09	
DEN NORSKE BANK NO	4263304	DNBNOR_NO	187,000	811,223.34	
DEUTSCHE BANK AG O	5750355	DBK_GY	10,500	665,174.75	
DEUTSCHE TELEKOM	5842359	DTE_GY	63,300	2,908,340.22	
DIAGEO ORD GBP 28.	0237400	DGE_LN	84,362	846,695.96	
E.ON AG	4942904	EOAN_GR	67,200	1,205,422.74	
EAST JAPAN RAILWAY	6298542	9020_JP	30,900	1,679,776.90	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-PAN INTERNAL EAFE TOPDOWN					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
ENI SPA	7145056	ENI_IM	64,500	747,769.59	
ERSTE GROUP BANK	5289837	EBS_AV	66,300	888,892.20	
FLUGHAFEN WIEN AG	4359690	FLU_AV	7,601	293,646.79	
GDF SUEZ	B0C2CQ3	GSZ_FP	74,445	4,847,058.59	
GDF SUEZ - STRIP VVPR	B3B9KQ2	GSZBS_BB	74,445	0.00	
GKN ORSH 0.5GBP	3064650	GKN_LN	42,431	453,733.72	
GLAXOSMITHKLINE	0925288	GSK_LN	230,279	5,296,791.48	
GPE BRUX LAMBERT	7097328	GBLB_BB	41,656	1,924,668.72	
GROUP DANONE ORD	B1Y9TB3	BN_FP	23,324	747,235.06	
GRUPPO BANCARIO UNICREDIT	4232445	UCG_IM	144,251	472,188.15	
HANG SENG BANK HK	6408374	11_HK	33,800	421,926.71	
HAW PAW CORP LTD S	6415523	HPAR_SP	17,159	33,668.22	
HITACHI Y50	6429104	6501_JP	380,000	3,640,545.01	
HONDA MOTOR CO COM	6435145	7267_JP	185,200	3,134,644.60	
HONG KONG ELECTRIC HKD1	6435327	6_HK	122,000	390,526.60	
HSBC HOLDINGS ORD	0540528	HSBA_LN	330,611	3,298,820.82	
HUTCHISON TELECOMM	B3XH0P3	215_HK	906	0.00	
HUTCHISON WHAMPOA	6448068	13_HK	68,000	655,574.26	
INDEPENDENT NEWS & MEDIA	B59HWB1	INM_ID	38,016	1,021,733.97	
ING GROEP NV NLG1	7154182	INGA_NA	35,265	1,164,320.51	
IRISH LIFE & PERMANENT GROUP	B59NF09	IPM_ID	133,281	1,261,381.98	
KBC GROUP	4497749	KBC_BB	98,033	4,816,648.34	
KEPPEL CORP ORD SG	B1VQ5C0	KEP_SP	536,200	592,651.91	
KERRY GROUP PLC-A	4519579	KYG_ID	74,102	932,857.57	
K-GREEN TRUST	B66J4M2	KGT_SP	107,240	0.00	
LANXESS	B05M8B7	LXS_GY	2,550	49,345.74	
LLOYDS TSB GROUP O	0870612	LLOY_LN	184,421	1,950,095.34	
L'OREAL FRF10	4057808	OR_FP	9,268	447,798.62	
MAYR-MELNHOF KARTO	4563640	MMK_AV	12,400	296,865.14	
MITSUBISHI UFJ FINANCIAL CORP	6335171	8306_JP	434,000	6,402,421.75	
MIZUHO FINANCIAL GROUP	6591014	8411_JP	536,000	5,364,704.60	
MUNCHENER RUCKVS	5294121	MUV2_GY	3,100	650,776.30	
NESTLE SA CHF	7123870	NESN_VX	107,180	1,887,967.69	
NIPPON TEL+TEL CP	6641373	9432_JP	26,700	2,530,596.41	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-PAN INTERNAL EAFE TOPDOWN					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
NOKIA(AB)OY EUR0.2	5902941	NOK1V_FH	1,183,976	16,472,410.25	
NOMURA HOLDINGS, INC.	6643108	8604_JP	221,000	4,149,560.03	
NORSK HYDRO AS NOK	B11HK39	NHY_NO	319,900	804,055.24	
NORSKE SKOGINDUSTRIER ASA	7070396	NSG_NO	26,435	400,663.30	
NOVARTIS AG CHF 20	7103065	NOVN_VX	76,799	2,812,071.76	
NOVO NORDISK A/S-B	7077524	NOVOB_DC	236,570	2,833,243.78	
NOVOZYMES A/S-B	4658535	NZYM_B_DC	15,000	175,584.54	
OEST ELEKTRIZITATS	4661607	VER_AV	139,000	1,869,506.67	
OMV AG AUSH100	4651459	OMV_AV	185,000	1,585,124.24	
ORKLA ASA NWKR 6.2	B1VQF42	ORK_NO	263,000	952,173.86	
OVERSEAS CHINESE BANKING	B0F9V20	OCBC_SP	844,920	2,866,072.25	
PANASONIC CORP	6572707	6752_JP	233,000	4,870,895.66	
PHILIPS ELECTRONICS	5986622	PHIA_NA	29,037	983,978.13	
ROCHE HLDGS AG GEN	7110388	ROG_VX	22,050	2,067,390.62	
ROYAL BK SCOT GBP	0754783	RBS_LN	198,199	983,360.76	
ROYAL DUTCH SHELL PLC - A SHS	B03MLX2	RDSA_LN	67,030	2,032,768.03	
ROYAL DUTCH SHELL PLC - B SHS	B03MM40	RDSB_LN	62,063	1,770,024.78	
SAMPO-LEONIA INSURANCE	5226038	SAMAS_FH	85,250	558,810.27	
SANOFI-AVENTIS	5671735	SAN_FP	21,437	1,027,437.03	
SAP AG	4846288	SAP_GY	32,400	1,048,448.22	
SATS LTD	6243586	SATS_SP	322,474	0.00	
SCHWEIZERISCHE	7189816	RUKN_VX	5,502	500,455.80	
SIEMENS AG DEM 5.0	5727973	SIE_GY	18,300	983,600.85	
SINGAPORE AIRLINES	6811734	SIA_SP	441,746	3,565,994.70	
SINGAPORE PRESS HO	B012899	SPH_SP	753,100	2,279,492.05	
SINGAPORE TECH ENG	6043214	STE_SP	1,012,800	1,345,856.06	
SINGAPORE TELECOMM	B02PY22	ST_SP	2,367,936	3,091,121.24	
SOLVAY SA NPV	4821100	SOLB_BB	27,431	1,629,349.22	
SONY CORP JPY50	6821506	6758_JP	74,100	3,435,310.77	
STATOIL ASA	7133608	STL_NO	275,817	1,622,510.49	
STORA ENSO OY J-R	5072673	STERV_FH	84,800	1,018,910.47	
STOREBRAND ASA NOK	4852832	STB_NO	66,600	474,394.53	
SUMITOMO MITSUI FINANCIAL	6563024	8316_JP	48,800	6,252,504.08	
SUN HUNG KAI PROPE	6859927	16_HK	68,000	636,214.66	



# Monthly Market

As Of 12/31/2010

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-PAN			INTERNAL EAFE TOPDOWN		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
SWISSCOM AG CHF25(	5533976	SCMN_VX	1,673	570,682.48	
TAKEDA PHARMACEUTICAL	6870445	4502_JP	96,000	3,510,375.03	
TELECOM ITALIA SPA	7634394	TIT_IM	11,073	22,082.92	
TELENOR ASA	4732495	TEL_NO	421,098	1,798,238.68	
TELIASONERA	5978384	TLSN_SS	463,148	7,932,289.26	
TESCO PLC	0884709	TSCO_LN	310,301	869,078.53	
TIETOENATOR CORP OYJ	5479702	TIE1V_FH	46,010	1,366,746.02	
TOKYO ELEC POWER Y	6895404	9501_JP	116,500	2,746,241.64	
TOMRA SYSTEMS ASA	4730875	TOM_NO	42,750	673,127.38	
TOTAL SA	B15C557	FP_FP	69,824	1,688,951.89	
TOYOTA MOTOR CORP	6900643	7203_JP	287,700	8,454,596.09	
UBS AG-REG	B18YFJ4	UBSN_VX	95,546	2,118,816.79	
UCB ORD BEF	5596991	UCB_BB	47,388	1,813,543.28	
UNILEVER NV CERT.	B12T3J1	UNA_NA	32,898	640,093.16	
UOL GROUP	6916781	UOB_SP	419,726	2,722,798.15	
UOL GROUP LTD	6916844	UOL_SP	41,972	42,891.67	
UPM-KYMMENE CORP F	5051252	UPM1V_FH	133,960	1,812,224.31	
VESTAS WIND SYSTEMS A/S	5964651	VWS_DC	20,000	619,920.48	
VIVENDI UNIVERSAL EUR	4834777	VIV_FP	11,615	481,942.91	
VODAFONE GROUP	B16GWD5	VOD_LN	2,056,705	7,997,857.34	
WIENERBERGER BAUST	5699373	WIE_AV	53,700	1,152,274.99	
YARA INTERNATIONAL ASA	7751259	YAR_NO	63,980	283,841.40	
ZURICH FINANCIAL SERVICES	5983816	ZURN_VX	3,287	1,579,272.56	
INTERNATIONAL COMMON STOCKS TOTAL			23,632,721	243,921,361.56	
Instrument: INTF					
INTERNATIONAL FUNDS					
PANAGORA - LQR	IL-PAN		79,490	7,949,045.84	
INTERNATIONAL FUNDS TOTAL			79,490	7,949,045.84	
INTERNAL EAFE TOPDOWN TOTAL			23,712,211	251,870,407.40	309,970,406.74

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN			EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
CREDIT SUISSE GROUP AG	7171589	CSGN_VX	15,777	794,597.95	
3 I GROUP	B1YW440	III_LN	1,722,292	7,304,348.58	
A P MOLLER MAERSK A/S	4253048	MAERSKB_DC	314	2,786,987.05	
ABB LIMITED CHF2.50	7108899	ABBN_VX	11,813	200,025.47	
ACCIONA S.A.	5579107	ANA_SM	4,833	359,185.14	
ACTELION LTD REG	B1YD5Q2	ATLN_VX	4,237	254,745.34	
ADECCO SA-REG	7110720	ADEN_VX	34,377	1,679,459.47	
ADIDAS AG	4031976	ADS_GY	62,755	3,730,409.79	
AEGON NV	5927375	AGN_NA	1,727,791	9,393,177.50	
AGEAS	7266139	AGS_BB	193,176	804,271.39	
AGRIUM INC	2213538	AGU_CN	12,000	923,103.29	
AIR LIQUIDE	B1YXBJ7	AI_FP	20,919	2,282,592.11	
AISIN SEIKI	6010702	7259_JP	49,700	1,230,746.45	
AKZO NOBEL NV NLG5	5458314	AKZA_NA	102,589	5,705,515.91	
ALLIANZ AG NPV(REG	5231485	ALV_GY	87,606	11,378,940.79	
ALPHA BANK A.E.	4235864	ALPHA_GA	64,727	324,322.06	
ALUMINA LTD	6954985	AWC_AU	150,324	178,760.39	
AMADA CO Y50	6022105	6113_JP	223,000	1,936,380.75	
AMCOR ORD NPV	6066608	AMC_AU	163,449	575,951.11	
ANGLO AMERICAN ORD	B1XZS82	AAL_LN	279,010	10,193,493.47	
ANHEUSER-BUSCH IN BEV	4755317	ABI_BB	50,858	2,623,045.03	
ARC RESOURCES LTD	B6463M8	ARX_CN	58,535	1,059,214.19	
ARCELORMITTAL	B03XPL1	MT_NA	52,308	1,749,465.70	
ASAHI GLASS CO JPY	6055208	5201_JP	100	548.23	
ASCIANO LTD	B1YC5L4	AIO_AU	12,415	21,615.13	
ASM LITHOGRAPHY HOLDING	5949368	ASML_NA	61,559	1,586,875.62	
ASSIC GENERALI SPA	4056719	G_IM	70,677	1,783,099.06	
ASSOCD BRIT FOODS	0673123	ABF_LN	116,144	1,679,098.03	
ASTELLAS PHARMA INC	6985383	4503_JP	95,600	4,311,753.44	
ASTRAZENECA GBP 0.	0989529	AZN_LN	328,782	14,340,772.45	
ATOS ORIGIN SA	5654781	ATO_FP	6,223	275,918.22	
AUSTRALIA + NEW ZEALAND BANK	6065586	ANZ_AU	153,750	2,626,250.28	
AXA EUR 2.29	7088429	CS_FP	365,675	5,986,901.26	
BALOISE HOLDING	7124594	BALN_VX	20,766	1,811,037.91	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
BANCA CARIGE SPA	7277528	CRG_IM	104,024	311,134.26	
BANCA MONTE DEI PASCHI SIENA	7128541	BMPS_IM	215,883	659,616.96	
BANCHE POPOLARI UNITE	7622225	UBI_IM	313,350	4,248,030.30	
BANCO BILBAO - BBVA	5501906	BBVA_SM	158,222	2,905,212.66	
BANCO POPOLARE SCARL	B1Z9G88	BP_IM	271,294	2,599,142.88	
BANCO POPULAR	B0BV6K3	POP_SM	132,245	769,979.09	
BANK OF CYPRUS PUBLIC CO	4505017	BOC_GA	85,373	535,291.21	
BANK OF MONTREAL	2076009	BMO_CN	63,100	3,071,362.51	
BANK OF NOVA SCOTIA	2076281	BNS_CN	107,300	4,400,497.40	
BANKINTER SA	5474008	BKT_SM	36,994	275,771.94	
BARCLAYS PLC ORD G	3134865	BARC_LN	457,365	2,340,372.86	
BARRICK GOLD CORP	2024644	ABX_CN	73,411	3,129,361.77	
BASF AG DEM ORD SH	5086577	BAS_GY	118,696	4,915,614.41	
BAYER AG COM NPV	5069211	BAYN_GY	42,592	2,655,012.32	
BAYERISCHE MOTOREN WERKE	5756029	BMW_GY	156,450	9,588,420.97	
BAYERISCHE MOTOREN	5756030	BMW3_GR	48,010	864,841.62	
BCE INC	B188TH2	BCE_CN	78,172	2,524,606.45	
BCO SANTANDER CENTAL HISP	5705946	SAN_SM	372,756	4,487,257.47	
BELGACOM	B00D9P6	BELG_BB	15,680	579,134.66	
BENESSE CORP	6121927	9783_JP	37,400	1,572,283.46	
BG GROUP ORD	0876289	BG/_LN	300,892	6,747,167.85	
BGP NPV	ACI007DQ8		355,102	0.00	
BHP LIMITED	6144690	BHP_AU	180,414	6,006,646.05	
BIC FRF 25.0	5298781	BB_FP	15,691	1,305,934.89	
BILLABONG INTERNATIONAL LTD	6277916	BBG_AU	1,453	6,207.06	
BILLITON PLC	0056650	BLT_LN	293,260	4,937,121.03	
BNP PARIBAS	7309681	BNP_FP	110,142	7,627,923.79	
BOMBARDIER INC B	2109723	BBD/B_CN	312,800	1,338,371.44	
BOUYGUES	4002121	EN_FP	41,071	2,076,308.58	
BP PLC	0798059	BP/_LN	1,639,236	13,517,939.03	
BRAMBLES INDS LTD	B1FJ0C0	BXB_AU	17,733	53,199.56	
BRIT AMER TOBACCO	0287580	BATS_LN	274,229	6,104,437.10	
BROOKFIELD PROPERTIES CORP	2129301	BPO_CN	49,252	378,300.57	
BROTHER INDUSTRIES	6146500	6448_JP	61,800	709,815.25	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
BT GROUP	3091357	BT/A_LN	6,891,479	13,327,573.00	
BUNZL ORD 25P	B0744B3	BNZL_LN	449,067	4,808,101.00	
BURBERRY GROUP	3174300	BRBY_LN	879,596	10,064,239.08	
CALTEX AUSTRALIA LIMITED	6161503	CTX_AU	18,462	260,500.00	
CANADIAN NATL RAILWAY CO	2180632	CNR_CN	28,500	1,268,044.50	
CANADIAN NATURAL RESOURCES	2171573	CNQ_CN	22,600	728,730.96	
CANON INC JPY50	6172323	7751_JP	178,600	7,307,011.25	
CARLSBERG A/S	4169219	CARLB_DC	24,841	2,501,070.70	
CARNIVAL PLC	3121522	CCL_LN	44,175	944,325.53	
CARREFOUR EUR 2.5	5641567	CA_FP	29,651	1,333,223.02	
CASINO GUICH-PERR	4178419	CO_FP	43,875	3,853,629.51	
CASIO COMPUTER CO	6178967	6952_JP	161,400	955,223.50	
CENTRAL JAPAN RWY	6183552	9022_JP	1,169	8,156,250.26	
CGI GROUP INC	2159740	GIB/A_CN	63,860	998,436.34	
CGU ORD 25P(SICOVA	0216238	AVI_LN	309,433	1,501,750.99	
CHRISTIAN DIOR	4061393	CDI_FP	45,410	4,838,101.32	
CHUGOKU BANK LTD	6195803	8382_JP	150,000	2,254,709.24	
CIE GENERALE DE GEOPHYSIQUE	4215394	GA_FP	209,554	4,212,418.61	
CITIZEN WATCH CO J	6197304	7762_JP	144,000	878,590.39	
CNP ASSURANCES	5543986	CNP_FP	88,668	2,232,837.91	
CNP -CIE NATL A PORTEFEUILLE	B1H4YG5	NAT_BB	1,692	89,245.72	
COBHAM PLC	B07KD36	COB_LN	422,006	1,578,787.05	
COCA-COLA HELLENIC BOTTLING	4420723	EEEE_GA	92,757	1,234,304.84	
COLRUYT NV ORD BEF	5806225	COLR_BB	5,730	287,405.24	
COMFORTDELGRO CO	6603737	CD_SP	670,317	643,077.99	
COMMONWEALTH BK OF	6215035	CBA_AU	87,282	3,180,301.79	
COMPAGNIE FIN RICHEMONT	B3DCZF3	CFR_VX	60,000	1,712,589.75	
COMPASS GROUP	0533153	CPG_LN	409,664	2,837,530.25	
CONTINENTAL AG NPV	4598589	CON_GY	23,652	1,509,658.26	
CREDIT AGRICOLE	7262610	ACA_FP	120,247	4,309,288.87	
CRH PLC	4182249	CRH_ID	14,348	343,049.69	
CRITERIA CAIXACORP	B283W97	CRI_SM	656,939	2,950,349.59	
CSL LTD/AUSTRALIA	6185495	CSL_AU	28,405	1,042,776.05	
DAI NIPPON PRINTNG	6250906	7912_JP	243,400	3,618,636.69	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
DAIHATSU MOTOR CO LTD	6250304	7262_JP	193,000	1,725,581.26	
DAIMLER-BENZ AG	5529027	DAI_GY	210,273	12,168,268.71	
DAINIPPON SUMITOMO PHARMA	6250865	4506_JP	145,100	1,541,920.56	
DANSKE BANK	4588825	DANSKE_DC	80,592	2,086,853.93	
DBS GROUP HOLDINGS	6175203	DBS_SP	316,006	2,996,645.05	
DDI CORPORATION	6248990	9433_JP	1,431	8,620,637.00	
DELHAIZE-LE LION N	4262118	DELB_BB	10,978	839,590.43	
DEN NORSKE BANK NO	4263304	DNBNOR_NO	127,060	851,157.36	
DENKI KAGAKU KOGYO	6309820	4061_JP	604,000	3,126,186.97	
DENSO CORP Y50	6640381	6902_JP	118,400	2,229,043.41	
DEUTSCHE BANK AG O	5750355	DBK_GY	172,171	10,748,532.50	
DEUTSCHE LUFTHANSA	5287488	LHA_GY	173,587	4,075,868.25	
DEUTSCHE POST AG	4617859	DPW_GY	186,008	3,115,032.95	
DEUTSCHE TELEKOM	5842359	DTE_GY	1,362,723	19,298,215.41	
DEXIA	7147610	DEXB_BB	26,013	180,224.25	
DEXUS PROPERTY GROUP	B033YN6	DXS_AU	417,716	434,057.34	
DIAGEO ORD GBP 28.	0237400	DGE_LN	251,383	2,564,255.02	
EAST JAPAN RAILWAY	6298542	9020_JP	39,000	2,404,706.20	
EFG EUROBANK ERGASIS	5654316	EUROB_GA	50,525	236,264.36	
ELECTRIC POWER DEVELOPMENT	B02Q328	9513_JP	112,000	3,349,943.45	
ELPIDA MEMORY INC	B035F62	6665_JP	33,300	640,424.22	
ENCANA CORP	2793193	ECA_CN	43,900	2,420,346.83	
ENEL SPA	7144569	ENEL_IM	860,159	5,663,643.71	
ENERPLUS CORP	B584T89	ERF_CN	142,137	4,311,278.02	
ENI SPA	7145056	ENI_IM	289,207	9,035,588.98	
ERSTE GROUP BANK	5289837	EBS_AV	289,345	8,069,531.91	
ESSILOR INTERNATIONAL	7212477	EI_FP	35,968	2,235,789.56	
EURASIAN NATURAL RESOURCES	B29BCK1	ENRC_LN	26,995	591,501.56	
EUTELSAT COMMUNICATIONS	B0M7KJ7	ETL_FP	26,423	684,199.62	
EXPERIAN PLC	B19NLV4	EXP_N_LN	96,007	866,677.23	
FAMILYMART CO LTD	6331276	8028_JP	76,200	2,978,008.80	
FAST RETAILING CO.	6332439	9983_JP	6,963	765,641.19	
FIAT SPA DI RISP I	5748521	F_IM	11,470	156,926.98	
FINMECCANICA	B0DJNG0	FNC_IM	64,522	1,091,407.75	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
FIRSTGROUP PLC	0345217	FGP_LN	35,083	97,606.16	
FOMENTO DE CONSTRUC Y	5787115	FCC_SM	24,001	517,935.84	
FOSTERS BREWING GR	6349268	FGL_AU	299,156	1,425,259.73	
FRANCE TELECOM FRF	5176177	FTE_FP	524,325	12,887,511.24	
FRAPORT AG	7107551	FRA_GR	17,118	1,031,303.01	
FRASER + NEAVE LTD	B17NLV6	FNN_SP	429,614	459,793.53	
FRESENIUS MEDICAL CARE AG &	5129074	FME_GY	107,369	5,803,742.30	
FRESENIUS SE	4352097	FRE_GR	15,700	1,085,540.16	
FRESENIUS SE-PFD	4568946	FRE3_GR	74,599	6,067,359.79	
FRESNILLO PLC	B2QPKJ1	FRES_LN	276,318	4,121,241.61	
FUJI HEAVY INDUSTRIES LTD	6356406	7270_JP	294,692	1,427,939.66	
FUJI TELEVISION NETWORK INC	6036582	4676_JP	1,520	2,347,935.59	
FUJIFILM HOLDINGS CORP	6356525	4901_JP	125,100	5,130,813.39	
FUJITSU NEW JPY50	6356945	6702_JP	239,000	1,595,140.87	
GDF SUEZ - STRIP VVPR	B3B9KQ2	GSZBS_BB	111,510	0.00	
GEBERIT AG-REG	B1WGG93	GEBN_VX	1,971	297,709.68	
GECINA ORD FRF 100	7742468	GFC_FP	10,555	1,073,838.43	
GLAXOSMITHKLINE	0925288	GSK_LN	982,790	20,570,423.47	
GOLDCORP INC	2676302	G_CN	69,200	2,688,070.83	
GOODMAN FIELDER LTD	B0T0H76	GFF_AU	230,247	239,987.89	
GOODMAN GROUP	B03FYZ4	GMG_AU	282,147	162,015.82	
GPE BRUX LAMBERT	7097328	GBLB_BB	7,687	661,365.75	
GREEK ORG OF FOOTBALL	7107250	OPAP_GA	79,419	1,991,594.55	
GROUP 4 SECURICOR	B01FLG6	GFS_LN	65,764	251,466.46	
GROUP DANONE ORD	B1Y9TB3	BN_FP	17,982	1,192,667.29	
GRUPPO BANCARIO UNICREDIT	4232445	UCG_IM	2,286,827	8,067,065.17	
HAMMERSON PLC 25P	0406501	HMSO_LN	82,880	797,791.67	
HANNOVER RUECKVERSICHERU	4511809	HNR1_GR	89,222	4,370,219.52	
HEINEKEN HOLDING NV	B0CCH46	HEIO_NA	109,903	4,357,007.42	
HEINEKEN NV	7792559	HEIA_NA	169,100	7,684,623.03	
HELLENIC TELECOMMUNICATIONS	5051605	HTO_GA	140,037	1,929,598.17	
HENKEL KGAA	5002465	HEN_GY	101,736	4,856,220.95	
HENKEL KGAA-VORZUG	5076705	HEN3_GY	85,408	5,251,404.11	
HISAMITSU PHARMACEUTICAL CO	6428907	4530_JP	30,800	1,408,850.27	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN			EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
HITACHI CHEMICAL	6429126	4217_JP	131,100	1,342,751.89	
HITACHI Y50	6429104	6501_JP	172,000	656,643.94	
HOME RETAIL GROUP	B19NKB7	HOME_LN	809,973	3,413,043.71	
HONDA MOTOR CO COM	6435145	7267_JP	158,020	4,180,774.30	
HSBC HOLDINGS ORD	0540528	HSBA_LN	1,062,230	13,036,361.00	
HUSKY ENERGY INC	2623836	HSE_CN	60,100	1,905,507.42	
IAMGOLD CORP	2446646	IMG_CN	9,900	102,385.45	
IBERDROLA SA	B288C92	IBE_SM	135,629	1,188,792.59	
IMPERIAL TOBACCO GROUP	0454492	IMT_LN	101,821	4,616,715.92	
INCITEC PIVOT LTD	6673042	IPL_AU	87,780	322,121.89	
INDEPENDENT TANKERS CORP	B2Q4DG6	ITCL_NO	1,840	0.00	
INDITEX	7111314	ITX_SM	21,795	1,348,946.97	
INFINEON TECHNOLOGIES AG	5889505	IFX_GY	353,413	2,042,370.54	
ING GROEP NV NLG1	7154182	INGA_NA	1,475,162	14,084,552.85	
INMET MINING CORPORATION	2583026	IMN_CN	3,900	260,732.92	
INTERCONTINENTAL HOTELS	B1WQCS4	IHG_LN	9,378	135,841.24	
INTESA SANPAOLO SPA	4076847	ISPR_IM	408,985	1,918,878.68	
INTESA SANPAOLOA SPA	4076836	ISP_IM	997,565	4,747,880.27	
INVESTEC PLC	B17BBQ5	INV_P_LN	70,415	428,752.30	
ISHARES MSCI GERMANY INDEX	2373711	EWG	225,000	4,572,495.00	
ISUZU MOTORS LTD	6467104	7202_JP	1,218,000	1,458,692.66	
ITOCHU CORP Y50	6467803	8001_JP	480,600	3,731,073.94	
J S GROUP CORPORATION	6900212	5938_JP	131,800	2,370,229.57	
JAMES HARDIE INDUSTRIES NV	B60QWJ2	JHX_AU	76,739	541,265.83	
JAPAN PRIME REALTY INVESTMEN	6528175	8955_JP	575	2,451,752.26	
JAPAN RETAIL FUND INVT	6513342	8953_JP	3,064	4,612,585.46	
JAPAN TOBACCO INC	6474535	2914_JP	412	2,231,169.02	
JFE HOLDINGS INC	6543792	5411_JP	124,800	4,289,137.81	
JOHNSON MATTHEY OR	0476407	JMAT_LN	46,300	1,727,836.88	
KANSAI ELEC POWER	6483489	9503_JP	227,000	5,301,461.86	
KANSAI PAINT CO Y5	6483746	4613_JP	259,000	2,094,496.69	
KAO CORP Y50	6483809	4452_JP	290,400	5,604,242.61	
KAZAKHMYN PLC	B0HZPV3	KAZ_LN	46,392	267,952.39	
KBC GROUP	4497749	KBC_BB	11,321	529,307.14	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN			EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
KEPPEL CORP ORD SG	B1VQ5C0	KEP_SP	311,690	1,636,473.00	
KERRY GROUP PLC-A	4519579	KYG_ID	7,508	160,113.80	
KINGFISHER PLC	3319521	KGF_LN	1,308,243	4,200,946.94	
KINROSS GOLD CORP	B03Z841	K_CN	47,100	781,427.79	
KIRIN BREWERY CO C	6493745	2503_JP	178,000	2,765,811.60	
KOMATSU Y50	6496584	6301_JP	129,200	1,468,045.75	
KONICA CORPORATION	6496700	4902_JP	145,500	1,854,119.35	
KONINKLIJKE AHOLD NV	5252602	AH_NA	672,721	8,743,381.81	
KONINKLIJKE DSM NV	B0HZL93	DSM_NA	188,620	7,934,119.05	
KONINKLIJKE KRN	5956078	KPN_NA	881,317	12,334,947.26	
KURARAY CO Y50	6497662	3405_JP	520,000	6,756,866.58	
KYOCERA CORP JPY50	6499260	6971_JP	20,900	1,703,406.95	
KYOWA HAKKO KOGYO	6499550	4151_JP	244,297	2,397,136.32	
LAFARGE FF25(REGD)	4502706	LG_FP	51,566	3,043,924.70	
LAND SECURITIES GP	3180943	LAND_LN	330,041	2,628,486.57	
LEIGHTON HOLDINGS	6511227	LEI_AU	5,085	135,661.49	
LINDE AG	5740817	LIN_GY	77,329	10,182,597.41	
LLOYDS TSB GROUP O	0870612	LLOY_LN	1,490,343	9,613,378.29	
LOBLAW COMPANIES LTD	2521800	L_CN	7,470	226,812.41	
LUXOTTICA GROUP SPA	4800659	LUX_IM	13,893	345,223.11	
LVMH MOET-HENNESSY	4061412	MC_FP	66,549	4,027,537.70	
MACQUARIE AIRPORTS	6543628	MAP_AU	94,389	288,108.43	
MACQUARIE BANK LIMITED	B28YTC2	MQG_AU	9,215	361,258.18	
MAKITA ELECTRIC Y5	6555805	6586_JP	80,900	3,153,470.14	
MARKS+ SPENCER ORD	3127489	MKS_LN	443,227	1,740,932.06	
MARUBENI CORP JPY5	6569464	8002_JP	726,000	4,489,751.35	
MARUI CO Y50	6569527	8252_JP	335,700	13,918,693.59	
MAZDA MOTOR CORP	6900308	7261_JP	931,000	1,496,551.65	
MEDIASET ITL1000	5077946	MS_IM	322,060	1,971,785.84	
MEDIOBANCA SPA ITL	4574813	MB_IM	49,700	666,042.36	
MEDIOBANCA SPA WTS 3/18/11	WMB11_IM	WMB11_IM	94,667	0.00	
METCASH	B0744W4	MTS_AU	125,013	408,578.98	
MICHELIN (CGDE)	4588364	ML_FP	60,613	4,687,742.30	
MITSUBISHI CORP Y5	6596785	8058_JP	343,400	5,154,468.60	



DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
MITSUBISHI ELEC CP	6597045	6503_JP	365,200	2,657,425.09	
MITSUBISHI ESTATE	6596729	8802_JP	17,058	362,401.16	
mitsui + co JPY50	6597302	8031_JP	365,200	5,088,661.77	
MITSUI FUDOSAN CO	6597603	8801_JP	73,000	1,447,965.94	
MITSUI MINING + SM	6597346	5706_JP	1,415,000	3,970,316.58	
MITSUI O.S.K. LINE	6597584	9104_JP	160,000	1,936,774.42	
mitsumi electric co ltd	6597409	6767_JP	81,600	1,725,255.82	
MIZUHO FINANCIAL GROUP	6591014	8411_JP	1,137,000	5,360,980.20	
MOBISTAR	5541979	MOBB_BB	2,023	144,626.94	
MORRISON <WM.>	0604316	MRW_LN	241,375	1,138,091.13	
MUNCHENER RUCKVS	5294121	MUV2_GY	9,816	1,250,217.37	
NATIONAL BANK OF CANADA	2077303	NA_CN	23,205	1,103,958.11	
NATIONAL BANK OF GREECE	4625959	ETE_GA	110,772	1,767,661.87	
NATIONAL POWER ORD	0632016	IPR_LN	693,576	3,039,262.90	
NATL AUSTRALIA BK	6624608	NAB_AU	170,082	4,259,036.68	
NESTLE SA CHF	7123870	NESN_VX	77,822	2,878,681.79	
NEWCREST MINING LIMITED	6637101	NCM_AU	10,529	283,693.53	
NEXEN INC	2172219	NXY_CN	90,500	2,163,321.21	
NGK SPARK PLUG CO	6619604	5334_JP	256,000	3,185,320.67	
NIKON CORP Y50	6642321	7731_JP	61,200	866,381.81	
NINTENDO CO LTD	6639550	7974_JP	8,700	2,915,796.30	
NIPPON EXPRESS CO	6642127	9062_JP	954,000	4,850,862.18	
NIPPON MEAT PACKER	6640767	2282_JP	126,000	1,707,348.80	
NIPPON STEEL CORP	6642569	5401_JP	708,700	4,142,279.37	
NIPPON TEL+TEL CP	6641373	9432_JP	171,500	7,640,194.61	
NIPPON YUSEN KK Y5	6643960	9101_JP	332,000	3,198,250.12	
NISHI-NIPPON CITY BANK LTD	6639721	8327_JP	355,000	962,948.35	
NISSAN MOTOR CO Y5	6642860	7201_JP	651,300	3,741,376.94	
NISSHIN STEEL CO	6641641	5407_JP	881,000	2,144,959.83	
NITTO DENKO CORP Y	6641801	6988_JP	106,000	2,247,376.80	
NKSJ HOLDINGS, INC	B62G7K6	8630_JP	220,000	1,242,092.47	
NORSK HYDRO AS NOK	B11HK39	NHY_NO	348,155	3,029,182.14	
NOVARTIS AG CHF 20	7103065	NOVN_VX	86,268	4,469,231.31	
NOVO NORDISK A/S-B	7077524	NOVOB_DC	85,648	8,939,530.24	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
NOVOZYMES A/S-B	4658535	NZYMB_DC	12,467	1,704,084.13	
NTT DATA CORP	6125639	9613_JP	846	2,716,623.87	
NTT DOCOMO INC	6129277	9437_JP	5,439	8,894,476.23	
OBAYASHI CORP JPY5	6656407	1802_JP	570,000	2,355,906.85	
OEST ELEKTRIZITATS	4661607	VER_AV	127,434	6,123,367.42	
OLD MUTUAL PLC	0738992	OML_LN	5,263,261	6,177,433.78	
OMV AG AUSH100	4651459	OMV_AV	270,362	11,170,538.89	
ONESTEEL LIMITED	6293729	OST_AU	111,192	334,179.06	
ONEX CORPORATION	2659518	OCX_CN	30,900	688,090.83	
ORICA LIMITED NPV	6458001	ORI_AU	74,001	1,493,828.91	
ORIENTAL LAND CO	6648891	4661_JP	67,200	5,263,745.92	
ORIX CORP Y50	6661144	8591_JP	68,220	4,359,371.26	
ORKLA ASA NWKR 6.2	B1VQF42	ORK_NO	114,700	592,125.34	
OSAKA GAS CO Y50	6661768	9532_JP	1,737,000	6,097,831.42	
OVERSEAS CHINESE BANKING	B0F9V20	OCBC_SP	504,568	2,805,922.41	
PAGESJAUNES GROUPE SA	B01N3F3	PAJ_FP	138,057	1,338,017.44	
PANASONIC CORP	6572707	6752_JP	170,300	2,944,992.98	
PARGESA HOLDING SA-BR	B0CDLF8	PARG_SW	21,210	1,776,516.89	
PARMALAT	B09RG69	PLT_IM	186,916	438,024.59	
PEARSON ORD 25P	0677608	PSON_LN	113,072	1,697,454.50	
PENN WEST PETROLEUM LTD	B63FY34	PWT_CN	195,115	4,574,091.13	
PERNOD-RICARD FF20	4682329	RI_FP	16,168	1,422,630.40	
PHILIPS ELECTRONICS	5986622	PHIA_NA	428,370	12,399,199.36	
PORSCHE AG-PFD	7101069	PAH3_GR	55,649	2,736,764.09	
POTASH CORP OF	2696980	POT_CN	12,600	1,420,855.02	
PPR	5505072	PP_FP	49,737	4,812,379.85	
PUBLICIS GROUPE	4380429	PUB_FP	43,309	1,846,955.32	
QBE INS GROUP A 1	6715740	QBE_AU	35,352	519,738.43	
RAIFFEISEN BANK INTERNATIONAL	B0704T9	RBI_AV	112,557	5,583,189.91	
RECKITT BENCKISER GROUP PLC	B24CGK7	RB/_LN	31,323	579,970.33	
RENAULT SA	4712798	RNO_FP	36,184	1,734,690.29	
RENEWABLE ENERGY CORP AS	B01VHW2	REC_NO	22,100	945,486.54	
REPSOL - YPF, SA	5669354	REP_SM	40,156	1,193,425.53	
RESEARCH IN MOTION	2117265	RIM_CN	22,300	2,042,785.13	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN			EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
REXAM ORD 64 2/7P	0425045	REX_LN	1,742,179	8,143,745.21	
RIO TINTO LIMITED	6220103	RIO_AU	14,258	882,092.98	
RIO TINTO PLC	0718875	RIO_LN	138,805	6,743,271.94	
ROCHE HLDGS AG GEN	7110388	ROG_VX	19,187	3,090,095.33	
ROGERS COMMUNICATIONS -CL B	2169051	RCI/B_CN	3,600	118,099.66	
ROLLS-ROYCE GROUP PLC	3283648	RR/_LN	1,109,491	9,474,162.29	
ROLLS-ROYCE GROUP-C SHRS	B520WF1		71,007,424	0.00	
ROYAL BANK OF CANADA	2754383	RY_CN	135,900	5,274,614.09	
ROYAL BK SCOT GBP	0754783	RBS_LN	1,717,442	1,028,746.98	
ROYAL DUTCH SHELL PLC - A SHS	B03MLX2	RDSA_LN	569,282	19,950,789.76	
ROYAL DUTCH SHELL PLC - B SHS	B03MM40	RDSB_LN	439,940	15,580,208.53	
SABMILLER PLC	0483548	SAB_LN	147,414	2,656,983.32	
SAGE GROUP PLC	0802165	SGE_LN	150,531	528,760.87	
SAINSBURY(J) GBP0.	B019KW7	SBRY_LN	1,130,278	5,347,798.00	
SAIPEM	4768768	SPM_IM	20,826	916,049.67	
SALZGITTER AG	5465358	SZG_GY	23,050	1,483,955.35	
SANKYO CO	6775432	6417_JP	57,900	3,827,528.65	
SANOFI-AVENTIS	5671735	SAN_FP	165,482	11,962,283.88	
SANTEN PHARMACEUTICAL CO	6776606	4536_JP	82,900	2,821,797.88	
SAPPORO BREWERIES	6776907	2501_JP	198,000	612,359.08	
SCHINDLER-HLDG AG	B11WWH2	SCHN_SW	5,756	389,371.09	
SCHNEIDER ELECTRIC	4834108	SU_FP	80,987	8,622,755.45	
SCOR REGROUPE	B1LB9P6	SCR_FP	86,706	2,010,752.95	
SEADRILL LTD	B09RMQ1	SDRL_NO	456,100	7,780,639.89	
SEGRO PLC	B5ZN1N8	SGRO_LN	27,835	951,791.02	
SEIKO EPSON CORPORATION	6616508	6724_JP	199,500	2,823,893.78	
SEMBICORP INDUSTRIE	B08X163	SCI_SP	378,437	875,927.40	
SEVEN & I HOLDINGS CO.	B0FS5D6	3382_JP	105,500	3,079,272.21	
SEVEN BANK LTD	B2NT8S1	8410_JP	779	1,421,761.18	
SEVERN TRENT PLC	B1FH8J7	SVT_LN	12,049	221,070.15	
SHERRITT INTERNATIONAL CORP	2804158	S_CN	87,900	173,393.59	
SHIKOKU ELECTRIC POWER CO	6804347	9507_JP	184,800	5,198,564.55	
SHIMAMURA CO	6804035	8227_JP	16,900	832,607.96	
SHIN-ETSU CHEMICAL	6804585	4063_JP	50,600	3,066,414.39	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
SHINSEI BANK	6730936	8303_JP	2,961,000	2,949,664.36	
SHIZUOKA BANK Y50	6805328	8355_JP	155,000	1,635,595.82	
SHOWA DENKO KK Y50	6805469	4004_JP	872,000	1,274,659.18	
SIEMENS AG DEM 5.0	5727973	SIE_GY	145,834	12,883,693.66	
SILVER WHEATON CORP	B058ZX6	SLW_CN	32,700	458,355.88	
SINGAPORE TECH ENG	6043214	STE_SP	673,498	1,121,739.81	
SINGAPORE TELECOMM	B02PY22	ST_SP	1,266,967	2,677,767.82	
SNAM RETE GAS	7251470	SRG_IM	111,437	729,210.60	
SOCIETE GENERALE	5966516	GLE_FP	38,909	3,076,693.11	
SODEXHO ALLIANCE	7062713	SW_FP	14,811	973,441.63	
SOFTBANK AM CORP	6770620	9984_JP	131,100	2,393,459.76	
SOLVAY SA NPV	4821100	SOLB_BB	5,910	648,172.85	
SONY CORP JPY50	6821506	6758_JP	201,345	7,020,354.26	
STANDARD CHARTERED PLC	0408284	STAN_LN	17,328	413,176.69	
STATOIL ASA	7133608	STL_NO	215,941	2,468,567.77	
SUMITOMO CORP Y50	6858946	8053_JP	308,400	3,735,804.23	
SUMITOMO ELECTRIC	6858708	5802_JP	161,200	2,501,994.77	
SUMITOMO METAL IND	6858827	5405_JP	981,200	2,772,056.04	
SUMITOMO MITSUI FINANCIAL	6563024	8316_JP	78,600	6,056,839.01	
SUN LIFE FINANCIAL SVSC CAN	2566124	SLF_CN	60,300	2,543,654.65	
SUNCORP-METWAY LIMITED	6585084	SUN_AU	218,304	1,192,971.94	
SWISS LIFE HOLDING-REG	7437805	SLHN_VX	10,418	717,022.06	
SWISSCOM AG CHF25(	5533976	SCMN_VX	5,894	2,107,417.02	
SYNGENTA CHF	4356646	SYNN_VX	1,759	443,475.43	
TABCORP HLDGS NPV	6873262	TAH_AU	142,535	913,841.85	
TAISEI CORP Y50	6870100	1801_JP	748,000	1,559,972.97	
TAISHO TANABE PHARMA GROUP	6870144	4535_JP	57,000	1,093,375.36	
TAKEDA PHARMACEUTICAL	6870445	4502_JP	144,447	6,642,284.08	
TALISMAN ENERGY INC	2068299	TLM_CN	261,500	2,728,613.69	
TANABE SEIYAKU CO LTD	6870984	4508_JP	225,000	2,862,171.61	
TATTERSALL'S LTD	B0CRCP7	TTS_AU	158,601	343,535.00	
TECK RESOURCES LTD	2879327	TCK/B_CN	47,899	398,988.30	
TELECOM ITALIA - RNC	7634402	TITR_IM	2,798,889	3,504,566.72	
TELECOM ITALIA SPA	7634394	TIT_IM	2,684,292	4,474,688.88	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
TELEFONICA SA	5732524	TEF_SM	203,421	4,314,535.61	
TELEKOM AUSTRIA	4635088	TKA_AV	648,861	11,575,183.47	
TELENOR ASA	4732495	TEL_NO	203,700	1,717,002.67	
TELUS CORP	2381093	T_CN	3,300	97,154.73	
TELUS CORPORATION -NON VOTE	2381134	T/A_CN	23,804	641,750.76	
TENARIS SA	7538515	TEN_IM	86,161	1,321,905.66	
TERNA SPA	B01BN57	TRN_IM	491,652	1,908,901.48	
TESCO PLC	0884709	TSCO_LN	451,260	1,752,370.58	
THOMAS COOK GROUP	B1VYCH8	TCG_LN	82,452	318,910.34	
THOMSON REUTERS CORP	2889371	TRI_CN	72,942	2,414,736.65	
TNT NV	5481558	TNT_NA	78,383	2,077,282.05	
TOKIO MARINE HOLDINGS INC	6513126	8766_JP	73,000	2,039,864.72	
TOKYO GAS CO Y50	6895448	9531_JP	323,000	1,446,255.84	
TOKYO STEEL MFG Y5	6895879	5423_JP	134,190	1,749,171.15	
TOKYO TATEMONO CO	6895426	8804_JP	1,215,459	4,474,052.12	
TOLL HOLDINGS LIMITED	6693749	TOL_AU	23,540	88,727.05	
TONENGENERAL SEKIYU	6366007	5012_JP	156,480	1,621,590.57	
TORONTO-DOMINION BANK	2897222	TD_CN	103,300	6,598,237.12	
TOTAL SA	B15C557	FP_FP	204,102	11,811,344.91	
TOYODA GOSEI CO LTD	6900557	7282_JP	51,600	1,842,004.64	
TOYOTA INDUSTRIES CORP	6900546	6201_JP	130,500	2,450,267.55	
TOYOTA MOTOR CORP	6900643	7203_JP	163,276	6,873,120.20	
TRANSALTA CORP	2901628	TA_CN	11,900	410,739.48	
UBS AG-REG	B18YFJ4	UBSN_VX	24,329	726,522.22	
UCB ORD BEF	5596991	UCB_BB	7,021	306,960.99	
UNI-CHARM CORP Y50	6911485	8113_JP	93,300	2,986,992.63	
UNILEVER NV CERT.	B12T3J1	UNA_NA	461,757	13,047,776.42	
UNILEVER ORD 1.4P	B10RZP7	ULVR_LN	87,673	2,429,234.15	
UNION MINIERE NPV	4005001	UMI_BB	16,186	558,040.26	
UNY CO Y50(REGD)(S	6918624	8270_JP	119,000	1,033,820.94	
UOL GROUP	6916781	UOB_SP	240,420	2,947,479.61	
UOL GROUP LTD	6916844	UOL_SP	332,000	875,492.77	
USS CO LTD	6171494	4732_JP	40,420	1,903,010.71	
UTD UTILITIES ORD	B39J2M4	UU/_LN	1,164,697	9,559,237.91	

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
VALEANT PHARMACEUTICALS	B3XSX46	VRX_CN	800	8,246.22	
VALLOUREC	B197DR6	VK_FP	11,285	1,039,099.03	
VIENNA INSURANCE GROUP	B0BKSS2	VIG_AV	96,537	4,573,823.26	
VIVENDI UNIVERSAL EUR	4834777	VIV_FP	539,039	13,655,920.99	
VODAFONE GROUP	B16GWD5	VOD_LN	11,092,528	29,777,348.17	
VOEST-ALPINE	4943402	VOE_AV	264,034	8,335,535.72	
VOLKSWAGEN AG	5497102	VOW_GY	13,227	2,096,050.42	
WESFARMERS LTD	6948836	WES_AU	67,746	2,085,197.92	
WESFARMERS LTD-PPS	B291502	WESN_AU	87,962	2,666,539.37	
WEST JAPAN RAILWAY JPY50000	6957995	9021_JP	729	3,532,431.95	
WESTPAC BANKING CO	6076146	WBC_AU	68,359	1,056,773.82	
WILMAR INTERNATIONAL LTD SGD	B17KC69	WIL_SP	177,627	814,839.00	
WOLSELEY PLC	B3YWCQ2	WOS_LN	135,078	4,769,209.03	
WOODSIDE PETROLEUM LIMITED	6979728	WPL_AU	6,001	206,983.72	
WOOLWORTHS LIMITED	6981239	WOW_AU	15,128	303,778.81	
WPP GROUP	B3DMTY0	WPP_LN	516,598	5,021,531.26	
XSTRATA PLC	3141100	XTA_LN	192,321	6,897,923.15	
YAMANA GOLD INC	2219279	YRI_CN	23,800	353,985.65	
YAMATO HOLDINGS CO	6985565	9064_JP	186,000	3,048,896.69	
YARA INTERNATIONAL ASA	7751259	YAR_NO	46,508	1,008,004.93	
YELLOW MEDIA INC	B5NW3G4	YLO_CN	951,610	6,638,235.31	
ZURICH FINANCIAL SERVICES	5983816	ZURN_VX	12,762	2,819,833.57	
INTERNATIONAL COMMON STOCKS TOTAL			198,649,074	1,394,131,653.68	
Instrument: INTF INTERNATIONAL FUNDS					
EAFE QUANTITATIVE - LIQUIDITY	IL-QUAN		69,520	6,952,006.27	
INTERNATIONAL FUNDS TOTAL			69,520	6,952,006.27	
EAFE QUANTITATIVE PORTFOLIO TOTAL			198,718,594	1,401,083,659.95	1,551,689,197.29
Internal EAFE TOTAL			2,203,402,034	5,735,344,293.05	6,857,180,669.34

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DESCRIPTION	IDENTIFIER	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal						
Market: Internal Emerging						
Portfolio: EQS-E EMERGING SWAP						
Instrument: INTF INTERNATIONAL FUNDS						
EQS-E	IL-EQSE			702,926	70,292,590.65	
INTERNATIONAL FUNDS TOTAL				702,926	70,292,590.65	
EMERGING SWAP TOTAL				702,926	70,292,590.65	72,655,375.66

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT			INTERNAL EMERGING ACTIVE		
Instrument: COM			COMMON STOCK		
AMERICA MOVIL S.A.B. DE C.V.	02364W105	AMX	320,000	3,638,745.35	
ANGLOGOLD ASHANTI LTD ADR	035128206	AU	96,000	3,765,817.32	
AU OPTRONICS CORP - ADR	2877149	AUO	148,323	1,859,420.51	
BANCO BRADESCO ADR	B00FSK0	BBD	176,000	2,460,304.00	
BANCO SANTANDER ADR	2136646	SAN	40,000	1,679,569.35	
CEMEX ADR	151290889	CX	432,637	4,475,508.90	
CEMIG SA -SPONS ADR	2178938	CIG	495,000	5,900,769.62	
CHECK POINT SOFTWARE TECH	M22465104	CHKP	360,000	7,032,488.60	
CHINA MOBILE LIMITED	2111375	CHL	400,000	6,645,441.63	
CIA VALE DO RIO DOCE - ADR	91912E105	VALE	480,000	963,764.00	
COCA-COLA FEMSA-ADR	2193317	KOF	12,000	286,170.00	
COMP DE SANEAMENTO ADR	20441A102	SBS	240,000	8,106,957.13	
COMPANIA DE MINAS ADR	2210476	BVN	100,000	547,224.57	
COPEL ADR	2209656	ELP	192,000	1,910,342.04	
DOCTOR REDDY'S LAB - ADR	2748881	RDY	224,000	1,937,737.31	
EMPRESAS NACIONAL ADR	2311131	EOC	70,000	750,161.41	
ENERSIS SA ADR (RE	2314947	ENI	83,000	932,994.51	
FIBRIA CELULOSE SA	B44WBN9	FBR	91,000	544,085.95	
FOMENTO ECONOMICO MEX SP	2246039	FMX	138,000	1,605,080.59	
GRUPO AEROPORTUARIO DEL -	B0YFC60	PAC	280,000	8,051,377.08	
LUKOIL HLDGS SPND-ADR	2537432	LUKOY	320,000	4,190,988.35	
MOBILE TELESYSTEMS ADR	2603225	MBT	400,000	6,351,332.40	
PHARMSTANDARD REG S GDR	B1W4MH7	PHST_LI	400,000	5,135,305.99	
POSCO-ADR	2692795	PKX	43,000	949,881.31	
SILICONWARE PRECISION-ADR	2577502	SPII	280,000	1,442,115.73	
SOUTHERN COPPER CORP	84265V105	SCCO	80,000	987,083.50	
TELE NORTE LESTE PART ADR	2297930	TNE	77,000	1,109,765.06	
TELEFONOS DE MEXICO ADR	2881612	TMX	328,000	5,158,990.63	
VALE R DOCE-ADR	2933900	VALE/P	640,000	4,914,558.42	
VIVO PARTICIPACOES	2297974	VIV	90,603	819,614.98	
<b>COMMON STOCK TOTAL</b>			7,036,563	94,153,596.24	
Instrument: CTRY					
COUNTRY FUNDS - CLOSED END					
ABERDEEN ISRAEL FUND INC	2349789	ISL	53,372	711,222.33	
Group: INTERNATIONAL - Internal			Portfolio: I-ACT INTERNAL EMERGING ACTIVE		



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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT			INTERNAL EMERGING ACTIVE		
Instrument: CTRY			COUNTRY FUNDS - CLOSED END		
ASIA PACIFIC FUND INC CF	044901106	APB	81,100	759,531.14	
FLEMING CZECH & SLOVAK	4241838	FLECSLI_OS	346,800	1,098,188.45	
INDIA FUND INC.	2445115	IFN	19,066	531,295.34	
ISHARES FTSE CHINA 25 INDEX	B0357H7	FXI	576,000	17,285,280.00	
ISHARES MSCI BRAZIL	2726014	EWZ	192,000	10,400,232.20	
KOREA EQUITY FUND	2496276	KEF	85,473	468,122.24	
KOREA FUND	2496414	KF	23,310	2,135,191.65	
MALAYSIA FUND INC	560905101	MAY	80,000	482,662.16	
TAIWAN FUND INC	2869878	TWN	160,000	1,488,195.44	
TAIWAN OPPROTUNITIES FUND	0875361	TAOPPFI_BH	200,000	2,874,000.00	
THAI FUND INC	882904105	TTF	64,000	348,123.89	
<b>COUNTRY FUNDS - CLOSED END TOTAL</b>			1,881,121	38,582,044.84	
Instrument: ICOM					
INTERNATIONAL COMMON STOCKS					
ABERDEEN INDONESIA FUND INC	2460710	IF	23,300	223,427.93	
ACER INCORPORATED	6005850	2353_TT	1,488,236	2,088,732.21	
ADVANCED INFO SERVICE	6412591	ADVANC/F_TB	1,600,000	1,547,525.01	
ADVANTECH CO LTD	6202673	2395_TT	1,055,240	2,120,123.31	
AGORA SA	5618312	AGO_PW	70,000	893,887.37	
AKBANK T.A.S. B	B03MN70	AKBNK_TI	800,001	739,782.16	
AKF SISTEMA REG S SPONS GDR	B05N809	SSA_LI	640,000	8,835,502.01	
AKSIGORTA	B03MND6	AKGRT_TI	960,000	809,861.42	
ALFA SA DE CV SER'	2043423	ALFAA_MM	440,000	576,903.16	
ALLAHABAD BANK	6708289	ALBK_IN	640,000	1,005,307.07	
ANGLO AMERICAN ORD	B1XZS82	AAL_LN	49,700	565,823.70	
ANGLO PLATINUM LTD	6761000	AMS_SJ	50,000	1,718,287.53	
ANHUI EXPRESSWAY CO LTD	6045180	995_HK	6,400,000	5,239,467.52	
AU OPTRONICS CORP	6288190	2409_TT	1,170,260	1,779,803.26	
AYALA CORPORATION	B09JB73	AC_PM	506,880	1,404,648.59	
BANCO BRADESCO SA	B00FM53	BBDC4_BZ	801,504	1,773,613.85	
BANGKOK EXPRESSWAY	6113311	BECL/F_TB	3,500,000	1,210,084.57	
BANK DAGANG NAS ID	B3FNBB2	BDNI_IJ	930,000	0.00	
BANK PEKAO SA ORD	5473113	PEO_PW	64,000	2,082,329.50	
BARLOWORLD LIMITED	6079123	BAW_SJ	400,000	1,663,373.82	

Group: INTERNATIONAL - Internal

Portfolio: I-ACT INTERNAL EMERGING ACTIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT			INTERNAL EMERGING ACTIVE		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
BEC WORLD PCL-FOREIGN	6728351	BEC/F_TB	2,400,000	1,284,738.54	
BHARAT PETROLEUM CORP LTD	6099723	BPCL_IN	40,000	381,251.88	
BRASIL TELECOM	B1XFXG5	BRT04_BZ	92,882	548,047.64	
BRASIL TELECOM SA	B1XFXD2	BRT03_BZ	17,200	0.00	
BRASKEM SA-PREF A	B0774N4	BRKM5_BZ	56,000	335,513.32	
BUSAN BANK	6075552	005280_KS	112,000	1,383,160.38	
CASA ANGLO BRAS S.A.	2177214	CABR4_BZ	44,161,119	0.00	
CATHAY LIFE INSURANCE CO	6425663	2882_TT	2,777,555	3,270,437.73	
CENTRAL EUROPE & RUSSIA	2356604	CEE	280,000	8,880,277.02	
CHINA COMMUNICATIONS SERVI-H	B1HVJ16	552_HK	11,000,000	5,951,584.12	
CHINA COSCO HOLDINGS	B0B8Z18	1919_HK	1,550,000	592,473.53	
CHINA FOODS LTD	6105738	506_HK	7,552,000	2,888,261.07	
CHINA MOBILE HK LTD HKD 0.1	6073556	941_HK	250,000	2,239,619.78	
CHINA MOTOR	6191328	2204_TT	412,110	461,786.76	
CHINA PETROLEUM	6291819	386_HK	6,400,000	2,601,858.16	
CHINA POWER INTERNATIONAL	B02ZKQ8	2380_HK	16,000,000	6,998,561.61	
CHINA RESOURCES ENTERPRISES	6972459	291_HK	4,000,000	4,739,068.04	
CHINA TELECOM CORP	6559335	728_HK	9,500,000	4,105,095.26	
CHINA TRAVEL INTL	6197285	308_HK	31,000,000	8,797,205.54	
CHINA UNICOM	6263830	762_HK	2,412,800	3,872,467.00	
CHINATRUST FINANCIAL HOLDING	6527666	2891_TT	4,481,780	1,650,238.55	
CHUNGHWA TELECOM	6287841	2412_TT	2,830,500	5,336,042.81	
CIA DE TRANSMISSAO DE ENE-PF	2440972	TRPL4_BZ	37,000	931,773.72	
CIA SANEAMENTO BASICO	B1YCHL8	SBSP3_BZ	40,000	428,481.11	
CIMSA TRL1000	B03MQV5	CIMSA_TI	210,000	1,333,750.95	
CIPLA LIMITED	B011108	CIPLA_IN	307,500	347,990.38	
CNOOC LTD	B00G0S5	883_HK	4,000,000	1,632,356.92	
COMMERCIAL INTERNATIONAL	6243898	COMI_EY	1,200,000	1,342,949.01	
COMPAL ELECTRONICS	6225744	2324_TT	4,915,459	3,171,359.90	
CONCESSOES RODOVIARIA	2840970	CCRO3_BZ	50,000	365,820.77	
CP ALL PCL	B08YDF9	CPALL/F_TB	1,920,000	521,787.64	
CRESUD S.A.C.I.F.y A.	2233387	CRES_AR	105,301	125,091.13	
DATANG INTERNATIONAL POWER	6080716	991_HK	2,880,000	478,754.73	
DELTA ELECTRONICS INC	6260734	2308_TT	505,060	432,072.04	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT			INTERNAL EMERGING ACTIVE		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
DHANA SIAM FINANCE	6268716	DS/F_TB	98,200	0.00	
DLF LIMITED	B1YLCV0	DLFU_IN	96,000	975,974.97	
DR REDDY'S LABORATORIES	6410959	DRRD_IN	24,000	276,114.82	
EDP-ENERGIAS DO BRASIL	B0D7494	ENBR3_BZ	296,000	3,256,303.57	
EMBOTELLADORA ANDINA-PREF B	2311454	ANDINAB_CI	642,249	1,500,745.73	
EMBOTELLADORAS ARCA SA	2823885	ARCA*_MM	576,000	1,191,110.48	
FAR EASTERN DEPARTMENT	6331373	2903_TT	8,234,850	5,950,845.46	
FAR EASTONE TELECOMM CO LTD	6421854	4904_TT	2,800,156	3,977,715.80	
FINANCE ONE THB10(	6336925	FIN1/F_TB	13,800	0.00	
FISKARAGUNG PERK I	6342535	FISK_IJ	301,500	0.00	
FORD OTOMOTIV SAN	B03MSR5	FROTO_TI	144,000	346,996.45	
FORMOSA PLASTICS CORP	6348544	1301_TT	1,537,478	1,775,080.99	
GAMUDA BERHAD	6359881	GAM_MK	3,200,000	2,224,909.21	
GAZPROM-\$ US	4364928	GAZP_RU	800,000	7,292,769.28	
GIGABYTE TECHNOLOGY CO.	6129181	2376_TT	1,063,125	1,768,623.94	
GOLD FIELDS LIMITE	6280215	GFI_SJ	180,000	2,097,100.12	
GPO IND BIMBO SER'	2392471	BIMBOA_MM	551,000	1,470,110.74	
GROUP FIVE LTD	GRF_SJ	GRF_SJ	240,000	1,073,839.15	
GRUPO MEXICO SAB DE CV	2643674	GMEXICOB_MM	966,469	360,173.17	
GUANGSHEN RAILWAY	6388700	525_HK	14,000,000	6,188,500.99	
GUANGZHOU AUTOMOBILE GROUP	B433995	2238_HK	5,498,701	3,520,619.92	
HACI OMER SABANCI HOLDING	B03N0C7	SAHOL_TI	687,367	0.00	
HAIRAN MEILAN INTL AIRPORT	6560508	357_HK	2,170,000	1,067,575.79	
HANA FINANCIAL GROUP	B0RNRF5	086790_KS	144,530	5,376,943.04	
HANKOOK TIRE MANFT	6107422	000240_KS	49,601	352,858.78	
HARMONY GOLD MINING CO	6410562	HAR_SJ	240,000	2,434,552.35	
HIGH TECH COMPUTER CORP	6510536	2498_TT	290,750	3,091,853.78	
HINDALCO INDUSTRIES LIMITED	B0GWF48	HNDL_IN	280,000	561,433.91	
HINDUSTAN UNILEVER LTD	6261674	HUVR_IN	464,000	1,319,080.23	
HON HAI PRECISION INDUSTRY CO	6438564	2317_TT	3,225,600	8,741,983.57	
HONG LEONG BANK	6436892	HLBK_MK	700,000	1,011,308.67	
HURRIYET GAZETECILIK	B03MTH2	HURGZ_TI	1,600,000	2,130,979.53	
HYUNDAI DEVELOPM	6402428	012630_KS	96,701	5,425,316.53	
HYUNDAI MOTOR CO K	6451055	005380_KS	88,000	1,956,383.98	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT			INTERNAL EMERGING ACTIVE		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
HYUNDAI MOTOR CO LTD-PFD	6451022	005385_KS	25,384	612,129.96	
HYUNDAI MOTOR LTD	6148272	005387_KS	28,746	627,060.40	
HYUNDAI PRECISION	6449544	012330_KS	5,658	233,780.16	
ICL-ISRAEL CHEM OR	6455530	ICL_IT	280,000	519,303.93	
IJM CORP BERHAD	6455217	IJM_MK	448,000	392,045.72	
IMPALA PLATINUM HL	B1FFT76	IMP_SJ	172,000	1,075,018.81	
INDUSTRIAL + COMMERCIAL BAN	B1G1QD8	1398_HK	11,200,000	8,406,005.01	
INFOSYS TECHNOLOGIES LTD	6205122	INFO_IN	127,947	954,509.99	
INTEGRA GROUP HOLD-REG S	B1R14X3	INTE_LI	29,303	96,893.30	
INVERSIONES AGUAS METROPOL	B0LD0L8	IAM_CI	1,000,000	1,005,781.39	
IOI CORPORATION BERHAD	B1Y3WG1	IOI_MK	1,520,000	438,716.25	
IRSA -B	2458577	IRSA_AR	208,800	231,272.49	
ISHARES MSCI EMERGING MKT	2582409	EEM	28,000	1,040,334.40	
ITAU UNIBANCO BANCO MULT -	465562106	ITUB	278,304	991,543.80	
ITAU UNIBANCO BANCO MULTIPLO	B037HR3	ITUB4_BZ	503,251	1,528,376.39	
JAIN IRRIGATION SYSTEMS LTD	6312345	JI_IN	800,000	873,884.34	
JBS SA	B1V74X7	JBSS3_BZ	40,000	124,991.34	
JIANGSU EXPRESSWAY	6005504	177_HK	8,000,000	5,898,513.35	
JSC NORILSK NICEL	7131431	GMKN_RU	22,275	5,558,016.70	
KASIKORNBANK	6888794	KBANK/F_TB	1,920,000	1,304,060.87	
KAZMUNAIGAZ EXPL	B1FKV75	KMG_LI	170,000	3,187,929.47	
KGHM POLSKA MIEDZ	5263251	KGH_PW	40,000	148,481.69	
KIMBERLY CLARK DE MEXICO	2491914	KIMBERA_MM	790,000	2,233,573.44	
KOMERCNI BANKA	4519449	KOMB_CP	15,000	791,148.41	
KOREA INVESTMENT HOLDINGS	6654586	071050_KS	13,466	304,093.09	
KOREA TELECOM CORPORATION	6505316	030200_KS	72,690	2,848,776.36	
KUMPULAN SIME DARBY BHD	B29TTR1	SIME_MK	861,333	1,001,959.91	
L.G.PHILIPS LCD CO LTD ADR	B01VZS4	LPL	160,000	2,242,199.00	
LAND + HOUSES THBH	6581930	LH/F_TB	2,000,000	489,783.89	
LG CHEM LTD	6346913	051910_KS	15,901	695,256.93	
LG CHEM LTD-PREFERRED	6346924	051915_KS	2,505	36,989.13	
LG CORP	6537030	003550_KS	48,000	2,737,552.44	
LG ELECTRONICS PFD	6520966	066575_KS	8,000	225,752.39	
LG ELECTRONICS/NEW	6520739	066570_KS	40,000	2,782,065.94	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT			INTERNAL EMERGING ACTIVE		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
LG HAUSYS LTD	B55SJJ5	108670_KS	2,151	0.00	
LIBERTY HOLDINGS LTD	6515058	LBH_SJ	253,886	2,274,403.99	
LINGBAO GOLD CO LTD	B0W3C66	3330_HK	2,400,000	1,324,335.77	
LITE-ON TECHNOLOGY CORP	6519481	2301_TT	965,693	1,601,140.57	
LOTTE SHOPPING CO	B0WGP25	023530_KS	5,600	1,405,960.82	
MAGNITOGORS - SPON GDR REGS	B1VX446	MMK_LI	192,000	1,132,498.11	
MAGYAR TELECOMMUNICATIONS	4577469	MTEL_HB	400,000	1,587,559.95	
MAX METAL CORP PCL	B0SZ2M2	MAX/F_TB	91,445	0.00	
MEGA FINANCIAL HOLDING	6444066	2886_TT	6,400,000	4,273,834.64	
MISC BHD	6557997	MISC_MK	540,000	1,120,606.79	
MMC NORILSK NICKEL JSC - ADR	B114RK6	MNOD_LI	394,410	2,431,460.74	
MOL MAGYAR OLAJ-EX GAZIPARI	4742494	MOL_HB	24,000	381,190.37	
MONDI PLC	B1CRLC4	MNDI_LN	200,000	1,033,061.40	
MORGAN STANLEY INDIA INVEST	2603612	IIF	28,335	585,452.02	
MTN GROUP LIMITED	6563206	MTN_SJ	600,000	656,743.39	
NAN YA PLASTICS CORP	6621580	1303_TT	1,574,383	1,364,229.97	
NEDBANK GROUP LTD	6628008	NED_SJ	360,000	6,809,644.25	
NHN CORP	6560393	035420_KS	14,000	1,620,810.09	
OAO GAZPROM-GDR	2016629	OGZPY	240,000	4,998,366.00	
OIL & NATURAL GAS CORP LTD	6139362	ONGC_IN	120,000	1,476,892.61	
OLD MUTUAL	6155131	OML_SJ	1,440,000	2,571,681.60	
ORASCOM CONSTRUCTIONS	B03BN88	OCIC_EY	40,000	1,355,968.38	
ORBIS PLN2	5349173	ORB_PW	280,000	1,605,458.19	
OTP BANK	7320154	OTP_HB	96,000	804,503.59	
PETROCHINA CO	6226576	857_HK	7,000,000	3,600,317.20	
PETROL BRASILEIROS	2684532	PETR4_BZ	1,468,000	4,018,241.69	
POLSKI KONCERN NAFTOWY	5810066	PKN_PW	280,000	4,397,665.49	
POLSKI KON-GDR	5811906	POKD_LI	40,000	361,200.00	
POSCO	6693233	005490_KS	16,874	2,426,249.63	
PRESIDENT CHAIN STORE CORP	6704986	2912_TT	750,000	1,797,776.91	
PT TELEKOMUNIKASI	B02ZK79	TLKM_IJ	6,400,000	1,232,109.34	
PTT PCL-FOREIGN	6420390	PTT/F_TB	280,000	1,464,870.20	
PUBLIC BANK BERHAD	B012W42	PBK_MK	53,255	28,482.88	
PUBLIC BANK BHD-FOREIGN	B012W53	PBKF_MK	1,218,750	1,001,474.04	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT			INTERNAL EMERGING ACTIVE		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
QISDA CORPORATION	6054465	2352_TT	898,128	1,274,486.67	
QUANTA COMPUTER INC	6141011	2382_TT	2,800,316	3,914,582.58	
RANDON PARTICIPACOE SA	B010V49	RAPT4_BZ	96,000	454,216.43	
RATCHABURI ELEC GEN	6294249	RATCH/F_TB	700,000	617,515.74	
REALTEK SEMICONDUCTOR	6051422	2379_TT	358,796	903,533.44	
REDECARD SA	B1Z8B68	RDCD3_BZ	320,000	4,203,791.53	
RELIANCE CAPITAL LIMITED	6101082	RCAPT_IN	15,000	162,344.98	
RELIANCE COMMUNICATIONS LTD	B0WNLY7	RCOM_IN	300,000	974,069.90	
RELIANCE INDUSTRIES	6099626	RIL_IN	480,000	1,699,531.13	
RELIANCE INFRASTRUCTURE	6099853	RELI_IN	22,500	290,191.66	
RETALIX LTD	6694850	RTLX_IT	192,000	2,765,354.78	
S P SETIA BERHAD GROUP	6868774	SPSB_MK	1,050,000	730,672.98	
S1 CORPORATION	6180230	012750_KS	16,000	600,875.09	
SAMSUNG ELEC MECH	6771689	009150_KS	40,000	1,490,251.31	
SAMSUNG ELECTRONIC	6771720	005930_KS	40,209	15,188,654.10	
SAMSUNG ELECTRONICS-PFD	6773812	005935_KS	14,286	2,900,823.36	
SAMSUNG FIRE & MARINE INS-PF	6155261	000815_KS	9,600	281,608.42	
SAMSUNG FIRE + MAR	6155250	000810_KS	48,000	5,580,306.12	
SAMSUNG SECS CO KS	6408448	016360_KS	24,000	1,190,324.63	
SANLAM LTD ORD ZAR	B0L6750	SLM_SJ	864,000	1,230,134.84	
SASOL NPV	6777450	SOL_SJ	257,000	2,877,913.87	
SBERBANK RF \$	B56C9L8	SBER_RU	4,000,000	10,554,381.61	
SBERBANK-PFD-CLS	B56CB23	SBERP_RU	240,000	309,097.80	
SHINHAN FINANCIAL GROUP LTD	6397502	055550_KS	192,000	2,650,598.23	
SHINSEGAE DEPT STR	6805049	004170_KS	12,000	2,706,507.18	
SIAM CEMENT CO THB	6609906	SCC/F_TB	464,000	463,710.57	
SIAM COMMERCIAL BK	6889935	SCB/F_TB	1,800,000	844,992.22	
SINOPAC HOLDINGS	6525875	2890_TT	6,478,354	2,877,881.53	
SK CORPORATION ORD	6988371	003600_KS	12,000	1,044,428.55	
SK ENERGY CO	B232R05	096770_KS	16,000	1,252,059.63	
SK TELECOM CO LTD	6224871	017670_KS	32,000	4,913,907.82	
SM PRIME HLDGS ORD	6818843	SMPH_PM	5,008,426	503,950.78	
SOHU.COM INC	2608123	SOHU	28,000	1,148,311.00	
S-OIL CORPORATION	6406055	010950_KS	13,485	415,153.56	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
<b>Group: INTERNATIONAL - Internal</b>					
<b>Market: Internal Emerging</b>					
<b>Portfolio: I-ACT</b>			<b>INTERNAL EMERGING ACTIVE</b>		
<b>Instrument: ICOM</b>			<b>INTERNATIONAL COMMON STOCKS</b>		
S-OIL CORPORATION PFD	6406066	010955_KS	2,693	81,642.32	
STANDARD BANK GROUP	B030GJ7	SBK_SJ	533,955	1,755,857.90	
SUNPLUS TECHNOLOGY CO	6084503	2401_TT	486,530	1,001,560.44	
SURGUTNEFEGAS PREFERRED	5005884	SNGSP_RU	5,400,000	2,664,810.00	
T IS BANKASI SER C	B03MYS8	ISCTR_TI	555,077	350,738.25	
T.GARANTI BANASI T	B03MYP5	GARAN_TI	1,021,850	536,613.33	
TAIWAN MOBILE CO. LTD	6290496	3045_TT	3,040,177	3,251,635.97	
TAIWAN SECOM	6877811	9917_TT	1,600,000	2,744,312.98	
TAIWAN SEMICONDUCTOR	6889106	2330_TT	8,039,768	10,686,528.31	
TATA STEEL LIMITED	6101156	TATA_IN	280,000	2,876,868.16	
TELEFONICA O2 CZECH REPUBLIC	5272569	SPTT_CP	400,000	8,584,707.44	
TELEFONOS DE MEXIC	2881689	TELMEXL_MM	1,600,000	763,681.73	
TELEKOMUNIKAYA POL	5552551	TPS_PW	640,000	3,164,480.68	
TELEMAR NORTE LESTE SA-PR A	B02PFC9	TMAR5_BZ	33,600	914,874.78	
TENAGA NASIONAL BERHAD	6904612	TNB_MK	875,000	2,194,755.09	
TENARIS SA	7538515	TEN_IM	164,000	309,766.00	
TIGER BRANDS LIMITED	B0J4PP2	TBS_SJ	30,000	371,978.11	
TRAVELSKY TECHNOLOGY	6321954	696_HK	5,768,000	3,375,921.77	
TUPRAS-TURKIYE PETROL RAFINE	B03MYT9	TUPRS_TI	160,000	2,255,819.03	
TURK TELEKOMUNIKASYON	B2RCGV5	TTKOM_TI	640,000	1,850,247.51	
TURKIYE VAKIFLAR BANKASI	B0N6YC4	VAKBN_TI	1,000,000	1,182,448.48	
TVN SA	B1LGB11	TVN_PW	160,000	1,260,959.10	
UNI-PRESIDENT ENTERPRISES	6700393	1216_TT	11,484,995	6,064,399.75	
UNITED MICROELECTRONICS	6916628	2303_TT	11,999,646	9,702,217.44	
WHITE MARTINS SA C	2961428	WHMT3_BZ	60,546	0.00	
YANG MING MARINE TRANSPORT	6987583	2609_TT	1,108,765	1,030,627.05	
YANZHOU COAL MINIG	6109893	1171_HK	4,000,000	3,022,861.75	
YANZHOU COAL MINING-SP ADR	2230117	YZC	50,000	225,300.00	
YTL CORPORATION BERHAD	6436126	YTL_MK	102,000	131,350.38	
YUHAN CORPORATION	6988337	000100_KS	14,000	2,114,055.15	
<b>INTERNATIONAL COMMON STOCKS TOTAL</b>			389,521,511	460,295,340.23	
<b>Instrument: INTF</b>					
<b>INTERNATIONAL FUNDS</b>					
INTERNAL ACTIVE - LIQUIDITY	IL-ACT		561,074	56,107,413.68	

# Monthly Market

As Of 12/31/2010

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT INTERNAL EMERGING ACTIVE					
INTERNATIONAL FUNDS TOTAL			561,074	56,107,413.68	
INTERNAL EMERGING ACTIVE TOTAL			399,000,269	649,138,394.99	1,264,016,171.96



DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
<b>Group: INTERNATIONAL - Internal</b>					
<b>Market: Internal Emerging</b>					
<b>Portfolio: I-EMO EMERGING MARKETS OPPORTUNITY PORTFOLIO</b>					
<b>Instrument: COM COMMON STOCK</b>					
AMERICA MOVIL S.A.B. DE C.V.	02364W105	AMX	135,000	5,524,932.00	
AU OPTRONICS CORP - ADR	2877149	AUO	100,000	972,638.85	
CHECK POINT SOFTWARE TECH	M22465104	CHKP	104,000	2,649,540.27	
CHINA MOBILE LIMITED	2111375	CHL	115,000	5,247,501.42	
COMPANIA DE MINAS ADR	2210476	BVN	184,000	3,227,422.00	
FOMENTO ECONOMICO MEX SP	2246039	FMX	129,000	4,634,976.08	
GRUPO AEROPORTUARIO DEL -	B0YFC60	PAC	150,000	4,004,226.60	
MINDRAY MED INTL LTD ADR	602675100	MR	100,000	2,646,365.49	
PETROLEO BRASILEIRO S.A.-ADR	2683410	PBR.A	110,000	1,341,373.92	
PHARMSTANDARD REG S GDR	B1W4MH7	PHST_LI	100,000	1,966,495.15	
TEVA PHARMACEUTICAL	881624209	TEVA	50,000	1,840,825.50	
<b>COMMON STOCK TOTAL</b>			1,277,000	34,056,297.28	
<b>Instrument: CTRY COUNTRY FUNDS - CLOSED END</b>					
I SHARES MSCI SOUTH KOREA	464286772	EWY	139,900	3,930,716.34	
ISHARES FTSE CHINA 25 INDEX	B0357H7	FXI	100,000	2,563,720.29	
ISHARES MSCI BRAZIL	2726014	EWZ	120,000	4,049,353.80	
<b>COUNTRY FUNDS - CLOSED END TOTAL</b>			359,900	10,543,790.43	
<b>Instrument: ICOM INTERNATIONAL COMMON STOCKS</b>					
ADVANTECH CO LTD	6202673	2395_TT	1,055,238	2,119,928.44	
AGORA SA	5618312	AGO_PW	347,000	4,057,857.76	
AIRPORTS OF THAILAND PCL-FOR	6741198	AOT/F_TB	1,600,000	2,687,798.57	
AKBANK T.A.S. B	B03MN70	AKBNK_TI	0	0.44	
AKF SISTEMA REG S SPONS GDR	B05N809	SSA_LI	196,200	3,106,413.93	
AKSIGORTA	B03MND6	AKGRT_TI	1,000,000	3,008,676.21	
ALLAHABAD BANK	6708289	ALBK_IN	750,000	1,272,754.21	
ANGLOGOLD ASHANTI LTD	6565655	ANG_SJ	105,000	3,764,744.20	
AU OPTRONICS CORP	6288190	2409_TT	2,549,247	3,070,176.62	
BANCO DE CHILE	2100845	CHILE_CI	35,422,300	2,501,295.71	
BEC WORLD PCL-FOREIGN	6728351	BEC/F_TB	2,607,500	1,547,504.33	
BERJAYA SPORTS TOTO BERHAD	6331566	BST_MK	2,000,000	2,463,267.23	
BHARTI AIRTEL LTD	6442327	BHARTI_IN	500,000	3,762,470.71	
BIDVEST GROUP ORD	6100089	BVT_SJ	309,842	4,525,126.89	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-EMO			EMERGING MARKETS OPPORTUNITY PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
CEMIG CIA ENERG MG	B1YBRG0	CMIG4_BZ	285,084	3,236,480.44	
CENTRAL EUROPE & RUSSIA	2356604	CEE	125,000	2,466,060.54	
CESKE ENERGETICKE ZAVODY	5624030	CEZ_CP	60,000	2,165,007.01	
CHINA COMMUNICATIONS SERVI-H	B1HVJ16	552_HK	11,000,000	5,951,565.25	
CHINA COSCO HOLDINGS	B0B8Z18	1919_HK	2,800,000	1,978,911.22	
CHINA FOODS LTD	6105738	506_HK	2,500,000	920,808.82	
CHINA HUIYUAN JUICE GROUP	B1QHDZ7	1886_HK	1,132,500	569,685.83	
CHINA MOBILE HK LTD HKD 0.1	6073556	941_HK	590,000	5,560,647.24	
CHINA PETROLEUM	6291819	386_HK	3,150,000	2,143,653.88	
CHINA TRAVEL INTL	6197285	308_HK	20,100,000	5,156,800.63	
CHINATRUST FINANCIAL HOLDING	6527666	2891_TT	2,594,461	1,477,488.97	
CIA CERVECERIAS UNIDAS S.A.	2196189	CCU_CI	68,418	514,306.86	
CIA DE TRANSMISSAO DE ENE-PF	2440972	TRPL4_BZ	160,000	4,058,302.32	
CIA SANEAMENTO MINAS GERAIS	B0YBZJ2	CSMG3_BZ	145,000	1,449,087.92	
CIA VALE RIO DOCE-	2257127	VALE5_BZ	200,000	4,039,870.53	
CIMSA TRL1000	B03MQV5	CIMSA_TI	330,000	2,340,764.73	
CONSORCIO ARA S.A.	B1TV969	ARA*_MM	1,040,000	780,524.98	
DAEGU BANK	6249476	005270_KS	250,000	2,972,631.78	
ELECTRICITY GENERAL PCL -	6368553	EGCO-R_TB	1,100,000	2,136,127.88	
EMBOTELLADORA ANDINA-PREF B	2311454	ANDINAB_CI	1,577,807	4,080,675.26	
ENERSIS	2299453	ENERSIS_CI	8,000,000	3,271,477.58	
FAR EASTERN DEPARTMENT	6331373	2903_TT	4,753,825	3,152,652.95	
GENTING MALAYSIA BHD	B1VXKN7	GENM_MK	4,250,000	2,601,471.33	
GOLD FIELDS LIMITE	6280215	GFI_SJ	210,000	2,938,255.78	
GRUPO MODELO S.A.	2380539	GMODELOC_MM	510,000	2,121,530.43	
GRUPO TELEvisa SA	2380108	TLEVICPO_MM	450,000	2,230,458.05	
GUANGSHEN RAILWAY	6388700	525_HK	11,500,000	4,889,406.80	
GUANGZHOU AUTOMOBILE GROUP	B433995	2238_HK	5,214,286	3,664,850.76	
HACI OMER SABANCI HOLDING	B03N0C7	SAHOL_TI	716,007	0.00	
HAIRAN MEILAN INTL AIRPORT	6560508	357_HK	1,497,000	769,651.80	
HIGH TECH COMPUTER CORP	6510536	2498_TT	483,150	5,352,784.75	
HITE BREWERY CO LTD	B3B97Y9	103150_KS	42,000	4,639,621.84	
HON HAI PRECISION INDUSTRY CO	6438564	2317_TT	1,684,620	5,619,504.62	
HUANENG POWER INTL INC-H	6099671	902_HK	3,000,000	2,488,919.34	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-EMO EMERGING MARKETS OPPORTUNITY PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
HURRIYET GAZETECILIK	B03MTH2	HURGZ_TI	2,174,040	2,732,701.80	
HYUNDAI MOTOR CO K	6451055	005380_KS	20,000	1,675,855.00	
I SHARES MSCI SOUTH AFRICA	2343338	EZA	80,000	2,760,146.07	
IMPALA PLATINUM HL	B1FFT76	IMP_SJ	266,000	3,379,106.10	
INFOSYS TECHNOLOGIES LTD	6205122	INFO_IN	106,000	4,052,421.86	
INFRASTRUCTURE DEV FINANCE	B0C5QR1	IDFC_IN	1,100,000	2,260,813.73	
ISHARES MSCI EMERGING MKT	2582409	EEM	185,000	4,684,088.99	
ISHARES MSCI TAIWAN FUND	2671868	EWT	300,000	2,457,515.00	
ITAU UNIBANCO BANCO MULT -	465562106	ITUB	325,743	3,238,015.86	
JBS SA	B1V74X7	JBSS3_BZ	650,000	2,021,122.27	
JD GROUP ORD R0.05	6479648	JDG_SJ	500,000	2,958,867.11	
JSC NORILSK NICEL	7131431	GMKN_RU	26,500	1,519,707.85	
KASIKORNBANK	6888794	KBANK/F_TB	1,391,000	2,291,390.72	
KOREA ELEC POWER K	6495730	015760_KS	15,000	372,959.49	
LG ELECTRONICS/NEW	6520739	066570_KS	95,000	8,457,916.21	
LUKOIL-US\$	B59SNS8	LKOH_RU	90,000	3,650,886.27	
MAGYAR TELECOMMUNICATIONS	4577469	MTEL_HB	1,050,000	4,681,687.62	
MEGASTUDY CO LTD	B04M227	072870_KS	20,000	3,309,828.58	
MOL MAGYAR OLAJ-EX GAZIPARI	4742494	MOL_HB	29,000	1,850,324.91	
MTN GROUP LIMITED	6563206	MTN_SJ	150,000	2,002,060.55	
OAQ GAZPROM-GDR	2016629	OGZPY	277,000	7,455,732.86	
PARKSON HOLDINGS BHD	6030409	PKS_MK	620,628	0.00	
PETROCHINA CO	6226576	857_HK	1,150,000	411,447.69	
PETROCHINA CO LTD -ADR	2568841	PTR	30,000	2,153,246.00	
POSCO	6693233	005490_KS	6,400	754,916.48	
PRESIDENT CHAIN STORE CORP	6704986	2912_TT	700,000	1,678,104.26	
QUANTA COMPUTER INC	6141011	2382_TT	3,351,406	4,868,894.32	
RATCHABURI ELEC GEN	6294249	RATCH/F_TB	1,757,100	1,882,095.53	
RAUBEX GROUP LTD	B1TQ2V0	RBX_SJ	1,000,000	3,126,566.24	
REDECARD SA	B1Z8B68	RDCD3_BZ	580,000	8,061,526.19	
RELIANCE INDUSTRIES	6099626	RIL_IN	126,000	992,886.23	
REUNERT LIMITED	6728726	RLO_SJ	400,000	2,183,736.88	
SAMSUNG ELECTRONIC	6771720	005930_KS	20,000	9,844,241.87	
SAMSUNG FIRE + MAR	6155250	000810_KS	39,000	5,734,789.90	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
<b>Group: INTERNATIONAL - Internal</b>					
<b>Market: Internal Emerging</b>					
<b>Portfolio: I-EMO      EMERGING MARKETS OPPORTUNITY PORTFOLIO</b>					
<b>Instrument: ICOM      INTERNATIONAL COMMON STOCKS</b>					
SANLAM LTD ORD ZAR	B0L6750	SLM_SJ	730,000	1,500,029.29	
SBERBANK RF \$	B56C9L8	SBER_RU	600,000	1,364,682.80	
SHINSEGAE DEPT STR	6805049	004170_KS	8,500	2,868,644.84	
SHN EXPRESSWAY "H	6848743	548_HK	1,610,000	764,778.68	
SK TELECOM CO LTD	6224871	017670_KS	20,000	2,802,726.07	
STANDARD BANK GROUP	B030GJ7	SBK_SJ	200,000	2,100,649.31	
TAIWAN SEMICONDUCTOR	6889106	2330_TT	3,359,010	5,681,825.05	
TATA GLOBAL BEVERAGES LTD	6121488	TGBL_IN	600,000	1,130,952.82	
TELEFONICA O2 CZECH REPUBLIC	5272569	SPTT_CP	170,000	4,859,835.00	
TELEKOMUNIKAYA POL	5552551	TPS_PW	600,000	3,198,016.68	
TELEMAR NORTE LESTE SA-PR A	B02PFC9	TMAR5_BZ	100,000	2,847,189.77	
TEVA PHARMA IND IL	6882172	TEVA_IT	31,000	309,458.52	
TIGER BRANDS LIMITED	B0J4PP2	TBS_SJ	120,001	2,066,414.05	
TRAVELSKY TECHNOLOGY	6321954	696_HK	5,000,000	3,015,989.56	
TUPRAS-TURKIYE PETROL RAFINE	B03MYT9	TUPRS_TI	100,000	1,450,655.96	
TURK TELEKOMUNIKASYON	B2RCGV5	TTKOM_TI	290,000	999,295.75	
TURKCELL ILETISIM HIZMET - ADR	2801687	TKC	270,000	3,744,629.53	
UNI-PRESIDENT ENTERPRISES	6700393	1216_TT	4,697,689	3,111,762.88	
XIAMEN INTERNATIONAL PORT - H	B0SY092	3378_HK	8,000,000	2,279,564.64	
YUHAN CORPORATION	6988337	000100_KS	12,600	1,933,021.05	
<b>INTERNATIONAL COMMON STOCKS TOTAL</b>			185,111,103	293,163,726.06	
<b>Instrument: INTF      INTERNATIONAL FUNDS</b>					
EMERG.MARKETS OPPORUNITY -	IL-EMO		323,915	32,391,510.77	
<b>INTERNATIONAL FUNDS TOTAL</b>			323,915	32,391,510.77	
<b>EMERGING MARKETS OPPORTUNITY PORTFOLIO TOTAL</b>			187,071,918	370,155,324.54	539,083,707.15
<b>Internal Emerging TOTAL</b>			586,775,113	1,089,586,310.18	1,875,755,254.77
<b>INTERNATIONAL - Internal TOTAL</b>			2,790,177,147	6,824,930,603.23	8,732,935,924.11

# Monthly Market

As Of 12/31/2010

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: External EAFE				
Portfolio: I-ARROW ARROWSTREET CAPITAL				
Instrument: INTF INTERNATIONAL FUNDS				
ARROWSTREET CAPITAL -	IE-ARROW		1,196,497,193.24	
ARROWSTREET CAPITAL - LQR	IL-ARROW		6,976,014.03	
INTERNATIONAL FUNDS TOTAL			1,203,473,207.27	
ARROWSTREET CAPITAL TOTAL			1,203,473,207.27	1,322,534,731.59

# Monthly Market

As Of 12/31/2010

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: External EAFE				
Portfolio: I-BERNS      ALLIANCE BERNSTEIN EAFE				
Instrument: INTF      INTERNATIONAL FUNDS				
BERNSTEIN - EQUITIES	IE-BER		1,070,511,172.83	
BERNSTEIN - LQR	IL-BER		22,860,782.54	
INTERNATIONAL FUNDS TOTAL			1,093,371,955.37	
ALLIANCE BERNSTEIN EAFE TOTAL			1,093,371,955.37	1,130,974,104.06

# Monthly Market

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: External EAFE				
Portfolio: I-BERNS2      ALLIANCE BERNSTEIN STYLE BLEND				
Instrument: INTF      INTERNATIONAL FUNDS				
ALLIANCE BERNSTEIN STYLE	IE-BERNS2		1,030,930,569.17	
ALLIANCE BERNSTEIN STYLE	IL-BERNS2		24,484,241.48	
INTERNATIONAL FUNDS TOTAL			1,055,414,810.65	
ALLIANCE BERNSTEIN STYLE BLEND TOTAL			1,055,414,810.65	1,114,494,756.95

# Monthly Market

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: External EAFE				
Portfolio: I-MARVIN      MARVIN & PALMER EAFE				
Instrument: INTF      INTERNATIONAL FUNDS				
MARVIN & PALMER - EQUITIES	IE-MARV		825,778,066.16	
MARVIN & PALMER - LQR	IL-MARV		32,635,372.64	
INTERNATIONAL FUNDS TOTAL			858,413,438.80	
MARVIN & PALMER EAFE TOTAL			858,413,438.80	1,100,448,634.12
External EAFE TOTAL			4,210,673,412.09	4,668,452,226.72



DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: External Emerging				
Portfolio: I-BABS COLONIAL FIRST STATE				
Instrument: INTF INTERNATIONAL FUNDS				
FIRST STATE INVESTMENTS-	IE-BAB		317,054,900.04	
FIRST STATE INVESTMENTS-	IL-BAB		19,540,484.35	
INTERNATIONAL FUNDS TOTAL			336,595,384.39	
COLONIAL FIRST STATE TOTAL			336,595,384.39	452,830,145.29

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: External Emerging				
Portfolio: I-GEN GENESIS				
Instrument: INTF INTERNATIONAL FUNDS				
GENESIS - EQUITIES	IE-GEN		186,167,568.68	
GENESIS - FIXED INCOME	IF-GEN		1,175,916.22	
GENESIS - LIQUIDITY RESERVES	IL-GEN		8,796,633.50	
INTERNATIONAL FUNDS TOTAL			196,140,118.40	
GENESIS TOTAL			196,140,118.40	306,746,666.31

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: External Emerging				
Portfolio: I-MARVEM      MARVIN & PALMER EMERGING				
Instrument: INTF      INTERNATIONAL FUNDS				
MARVIN EMERGING - EQUITIES	IE-MARVEM		189,186,444.36	
MARVIN EMERGING - LQR	IL-MARVEM		6,950,061.97	
INTERNATIONAL FUNDS TOTAL			196,136,506.33	
MARVIN & PALMER EMERGING TOTAL			196,136,506.33	251,913,666.88

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: External Emerging				
Portfolio: I-SANF      ALLIANCE BERNSTEIN EMERGING				
Instrument: INTF      INTERNATIONAL FUNDS				
BERNSTEIN EMERGING - EQUITIES	IE-SAN		239,141,313.76	
BERNSTEIN EMERGING - LIQUIDITY	IL-SAN		3,688,604.59	
INTERNATIONAL FUNDS TOTAL			242,829,918.35	
ALLIANCE BERNSTEIN EMERGING TOTAL			242,829,918.35	301,760,529.70
External Emerging TOTAL			971,701,927.47	1,313,251,008.18
INTERNATIONAL - External TOTAL			5,182,375,339.56	5,981,703,234.90
INTERNATIONAL TOTAL			12,007,305,942.79	14,714,639,159.01

DESCRIPTION	IDENTIFIER			BOOK VALUE	MARKET VALUE
Group: REAL ESTATE					
Portfolio: RE-DOM      DOMESTIC					
Instrument: Domestic					
BLACKROCK GRANITE PROP FUND	RBLKRK			148,506,101.00	80,028,939.00
DDR RETAIL/MANATEE	RDDRMA			191,792,082.00	45,373,066.00
REGENCY RETAIL PARTNERS LP	RRPART			27,106,462.00	14,805,549.00
Domestic TOTAL				367,404,645.00	140,207,554.00
DOMESTIC TOTAL				367,404,645.00	140,207,554.00

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<b>Group: REAL ESTATE</b>				
<b>Portfolio: RE-EAST      EAST REGION</b>				
<b>Instrument:      Apartment</b>				
RELATED - E. 39TH ST - SONOMA	REAST2		0.01	
RELATED - LYRIC - WEST 94TH ST	RSYMPH		1.00	30,500,000.00
RELATED - SAGAMORE - WEST	RWEST1		1.00	23,650,000.00
RELATED - STRATHMORE - E. 84TH	REAST1		1.00	24,800,000.00
RELATED - TRIBECA PARK	RBATTR		1.00	16,500,000.00
RELATED - UNION SQUARE APTS	RUNION		1.00	30,500,000.00
RELATED - WESTPORT - 56 & 10TH	RFIFTY		1.00	20,700,000.00
<b>Apartment TOTAL</b>			6.01	146,650,000.00
<b>Instrument:      Industrial</b>				
ARUNDEL CROSSINGS	RARUNC		70,628,089.00	61,300,000.00
DORSEY WOODS	RDWOOD		8,295,271.00	7,200,000.00
WIP02 - FLEET	RFLEET		14,618,276.00	38,600,000.00
WIP02 - RENAISSANCE	RWIP02		1,189,851.00	37,400,000.00
<b>Industrial TOTAL</b>			94,731,487.00	144,500,000.00
<b>Instrument:      Office</b>				
590 MADISON AVENUE	RMADAV		7,855,008.00	677,000,000.00
BALLSTON STATION	RBALST		10,982,290.00	57,500,000.00
MORRIS CORPORATE CENTER I &	RMORCC		91,772,694.00	80,500,000.00
WESTGATE CORPORATE CENTER	RWSTCC		0.00	
<b>Office TOTAL</b>			110,609,992.00	815,000,000.00
<b>Instrument:      Retail</b>				
15 UNION SQUARE WEST	RUNSQW		0.00	
NESHAMINY MALL	RNESH1		48,962,370.00	62,300,000.00
RELATED - UNION SQUARE RETAIL	RUNSQ2		51,088,447.00	112,658,497.00
<b>Retail TOTAL</b>			100,050,817.00	174,958,497.00
<b>EAST REGION TOTAL</b>			305,392,302.01	1,281,108,497.00

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-INTL      INTERNATIONAL				
Instrument:      International				
FORWARD EUR EXP 10/12/11	FWDEUR10_12_11A		0.00	380,019.00
FORWARD EUR EXP 12/21/11	FWDEUR12_21_11		0.00	-792,707.00
FORWARD EUR EXP 12/21/11A	FWDEUR12_21_11A		0.00	-132,368.00
SCJF IV FUND - SECURED CAPITAL	RSCJF4		3,906,589.00	3,906,589.00
International TOTAL			3,906,589.00	3,361,533.00
Instrument:      International				
BENSON ELLIOT RE PARTNERS II	RBENS2		46,719,806.00	23,667,559.00
BENSON ELLIOT RE PARTNERS III	RBENS3		1,674,582.00	1,668,225.00
BLACK CREEK MEXICO	RBLKCM		9,847,477.00	5,072,433.00
BLACKSTONE EUROPEAN FUND	RBKSTN		13,758,583.00	6,740,702.00
BLACKSTONE RE PRTNRS INTL II	RBKST2		57,871,754.00	41,706,043.00
BLACKSTONE RE PRTNRS INTL III	RBKST3		6,045,605.00	7,521,112.00
CARLYLE ASIA II      ASIA	RCARP2		33,491,781.00	30,619,731.00
CARLYLE ASIA RE PARTNERS LP	RCAREP		12,424,862.00	4,312,658.00
DOUGHTY HANSON & CO	RDGHTY		8,644,590.00	3,965,482.00
EUROPA-INTERNATIONAL	REUROP		1.00	1,930,020.00
FUDO CAPITAL FUND II	RFUDO2		23,741,867.00	23,741,867.00
FUDO CAPITAL LP	RFUDO1		4,984,721.00	9,269,156.00
LASALLE ASIA OPP FUND II	RLSAR2		36,604,363.00	17,082,397.00
LASALLE ASIA OPP FUND III	RLSAR3		26,451,884.00	14,458,718.00
LASALLE ASIA RECOVERY FUND	RLSARF		1.00	1,325,544.00
LASALLE JAPAN LOGISTICS FUND	RLJLF2		17,472,253.00	12,876,286.00
ORION EUROPEAN RE FUND, C.V.	RORION		1.00	898,273.00
PRUDENTIAL PROP. PRTNRS.-INT'L	RPRUDE		1.00	
SOROS RE INVST-INT'L	RSOROS		18,088,054.00	8,008,386.00
WESTBROOK FRENCH PORTFOLIO	RWSTBF		1.00	
WESTBROOK FUND V	RWBPTR		4,893,924.00	2,383,965.00
WESTBROOK FUND VIII	RWSTB8		14,712,613.00	14,712,613.00
International TOTAL			337,428,724.00	231,961,170.00
INTERNATIONAL TOTAL			341,335,313.00	235,322,703.00

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<b>Group: REAL ESTATE</b>				
<b>Portfolio: RE-MIDWEST</b>				
<b>Instrument: MIDWEST REGION</b>				
<b>Apartment</b>				
ARBORS OF ANDERSON	RANBR1		19,795,548.00	25,700,000.00
PARK GLEN	RPKGNW		15,712,000.00	36,500,000.00
THE STREETER	RSTREE		211,582,100.00	180,000,000.00
<b>Apartment TOTAL</b>			247,089,648.00	242,200,000.00
<b>Instrument: Industrial</b>				
CAROL POINT DISTRIBUTION	RCAROL		12,428,505.00	10,200,000.00
ENTERPRISE	RENTPR		6,995,995.00	6,100,000.00
MELROSE BUSINESS CENTER	RMROSE		0.00	
SOUTHFIELD	RTCBDV		13,862,794.00	15,600,000.00
<b>Industrial TOTAL</b>			33,287,294.00	31,900,000.00
<b>Instrument: Office</b>				
77 WEST WACKER	RDONBD		131,618,954.00	140,900,000.00
ATRIUM II	RATRM2		29,538,104.00	41,500,000.00
HUNTINGTON CENTER	RHUNT2		48,932,998.00	39,000,000.00
MERIDIAN CROSSINGS	RMERCR		0.00	
MERIDIAN CROSSINGS PHASE II	RMERC2		0.00	
<b>Office TOTAL</b>			210,090,056.00	221,400,000.00
<b>Instrument: Retail</b>				
EXETER COBOLT PROPERTY	RCOBLT		12,287,090.00	9,968,953.00
EXETER GRAND AVENUE	RGRNAV		28,889,017.00	27,982,724.00
EXETER HIGHLAND CROSSING	RHCRSG		9,532,173.00	8,919,529.00
MACEDONIA COMMONS	RMACDN		524,000.00	6,600,000.00
VILLAGE CROSSING	RVLCR1		37,893,106.00	32,100,000.00
<b>Retail TOTAL</b>			89,125,386.00	85,571,206.00
<b>MIDWEST REGION TOTAL</b>			579,592,384.00	581,071,206.00



DESCRIPTION	IDENTIFIER			BOOK VALUE	MARKET VALUE
		Group: REAL ESTATE			
		Portfolio:	RE-OPPFUND	OPPORTUNITY FUND	
		Instrument:		Opportunity Fund	
AEW PARTNERS II	RAEWII			2,712,871.00	150,540.00
CAPMARK STRUCTURED RE PTRS	RCAPMK			72,419,523.00	14,000,360.00
DLJ R.E. CAPITAL PARTNERS	RDLJRE			0.00	
FAIRFIELD RESIDENTIAL	RFAIRF			11,430,323.00	11,692.00
KSL CAPITAL PARTNERS FUND II	RKSLP2			50,333,136.00	60,981,886.00
LNR INVESTMENT FUND	RLNRIF			138,748,385.00	114,744,061.00
WESTBROOK FUND I	RTGRRE			1.00	1,039,811.00
WESTBROOK FUND II	RWSTBK			995,665.00	297,869.00
WESTBROOK FUND III	RWSTB3			7,001,219.00	2,716,354.00
WESTBROOK FUND IV	RWSTB4			779,488.00	338,283.00
WESTBROOK FUND VI	RWSTB6			38,614,794.00	14,342,516.00
WESTBROOK FUND VII	RWSTB7			81,665,773.00	51,735,848.00
Opportunity Fund TOTAL				404,701,178.00	260,359,220.00
OPPORTUNITY FUND TOTAL				404,701,178.00	260,359,220.00

DESCRIPTION	IDENTIFIER			BOOK VALUE	MARKET VALUE
<div>Group: REAL ESTATE</div>					
<div>Portfolio: RE-OTHER</div>					
<div>Instrument: Industrial</div>					
PROLOGIS PORTFOLIO	RPRLOG			104,962,923.00	98,000,000.00
Industrial TOTAL				104,962,923.00	98,000,000.00
OTHER TOTAL				104,962,923.00	98,000,000.00

# Monthly Market

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DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: REAL ESTATE</b>					
<b>Portfolio: RE-REIT</b>		<b>REITS</b>			
<b>Instrument:</b>		<b>Residential</b>			
AMERICAN CAMPUS COMMUNITIES	024835100	31.76	224,881	6,317,664.20	7,142,220.56
APARTMENT INVT & MGMT	03748R101	25.84	248,197	3,480,568.12	6,413,410.47
ASSOCIATED ESTATES	045604105	15.29	130,337	1,401,966.48	1,992,852.73
AVALONBAY COMMUNITIES	053484101	112.55	251,140	22,678,768.30	28,265,806.97
BRE PROPERTIES -CL A	05564E106	43.50	222,085	8,754,824.97	9,660,697.45
CAMDEN PROPERTY TRUST	133131102	53.98	226,800	8,076,889.73	12,242,663.98
EDUCATION REALTY TRUST INC	28140H104	7.77	95,500	699,874.28	742,035.00
EQUITY LIFESTYLE PROPERTIES	29472R108	55.93	124,400	5,879,902.38	6,957,692.00
EQUITY RESIDENTIAL PROP	29476L107	51.95	859,426	29,117,380.34	44,647,180.69
ESSEX PROPERTY TRUST INC.	297178105	114.22	87,800	8,720,189.44	10,028,515.91
HOME PROPERTIES OF NY INC.	437306103	55.49	75,776	3,064,912.25	4,204,810.24
MID-AMERICAN APARTMENT	59522J103	63.49	80,700	3,835,309.48	5,123,642.98
POST PROPERTIES,INC.	737464107	36.30	140,000	3,478,131.63	5,081,999.87
UDR INC	902653104	23.52	455,155	9,021,746.66	10,705,245.57
<b>Residential TOTAL</b>			3,222,197	114,528,128.26	153,208,774.42
<b>Instrument:</b>		<b>Office / Industrial</b>			
ALEXANDRIA REAL ESTATE	015271109	73.26	180,416	13,658,338.02	13,217,276.13
AMB PROPERTY CORP.	00163T109	31.71	726,919	23,807,011.33	23,050,601.38
BIOMED REALTY TRUST	09063H107	18.65	424,000	8,112,686.85	7,907,599.98
BOSTON PROPERTIES INC	101121101	86.10	460,830	33,406,529.71	39,677,462.98
BRANDYWINE REALTY	105368203	11.65	184,850	1,925,428.98	2,153,502.47
COMMONWEALTH REIT	203233101	25.51	212,511	4,690,900.80	5,421,155.54
CORESITE REALTY CORP	21870Q105	13.64	80,000	1,053,799.73	1,091,200.00
CORPORATE OFFICE PROPERTY	22002T108	34.95	225,168	7,559,744.84	7,869,621.59
DCT INDUSTRIAL TRUST INC	233153105	5.31	599,466	3,652,798.40	3,183,164.43
DIGITAL REALTY TRUST INC	253868103	51.54	368,443	15,850,009.28	18,989,552.11
DOUGLAS EMMETT INC	25960P109	16.60	347,500	5,681,091.18	5,768,499.99
DUKE RE CORPORATION	264411505	12.46	719,678	8,685,316.98	8,967,187.75
DUPONT FABROS TECHNOLOGY	26613Q106	21.27	194,435	2,995,085.42	4,135,632.40
EASTGROUP PROPERTY INC	277276101	42.32	74,981	2,809,495.64	3,173,195.92
FIRST INDUSTRIAL RE	32054K103	8.76	188,200	1,297,896.27	1,648,631.93
FIRST POTOMAC REALTY TRUST	33610F109	16.82	117,800	1,730,314.33	1,981,395.96
HIGHWOODS PROP INC.	431284108	31.85	75,733	2,262,188.62	2,412,096.00
KILROY RE CORP	49427F108	36.47	151,077	5,541,390.61	5,509,778.15
<b>Group: REAL ESTATE</b>		<b>Portfolio: RE-REIT REITS</b>			

DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: REAL ESTATE</b>					
		<b>Portfolio: RE-REIT</b>	<b>REITS</b>		
		<b>Instrument:</b>	<b>Office / Industrial</b>		
LIBERTY PROPERTY TRUST	531172104		31.92	268,868	8,035,917.21
MACK-CALI RE CORP.	554489104		33.06	213,402	7,095,941.21
MONMOUTH REIT -CL A	609720107		8.50	65,000	496,285.90
PARKWAY PROPRTYS INC	70159Q104		17.52	1,500	25,920.00
PROLOGIS TRUST	743410102		14.44	1,043,106	28,427,144.50
PS BUSINESS PARKS INC/CA	69360J107		55.72	54,200	2,955,657.03
SL GREEN RE CORP	78440X101		67.51	215,901	10,586,842.77
<b>Office / Industrial TOTAL</b>			7,193,984	202,343,735.61	205,031,622.35
		<b>Instrument:</b>	<b>Retail</b>		
ACADIA RLTY TR	004239109		18.24	123,285	2,823,610.20
ALEXANDERS INC	014752109		412.28	6,283	1,870,744.20
CBL & ASSOC PROP	124830100		17.50	67,868	818,943.28
CEDAR SHOPPING CENTERS INC	150602209		6.29	189,014	1,218,983.11
DEVELOPERS DIVERSIFIED RE	251591103		14.09	594,087	8,675,733.97
EQUITY ONE INC	294752100		18.18	214,075	3,785,159.96
FEDERAL REALTY INV.	313747206		77.93	173,030	12,574,809.25
GENERAL GROWTH PROP	370023103		15.48	797,210	11,931,748.83
GLIMCHER REALTY TRUST	379302102		8.40	315,603	2,435,993.24
KIMCO REALTY CORP	49446R109		18.04	1,109,944	20,848,551.50
KITE REALTY GROUP TRUST	49803T102		5.41	173,697	550,357.39
MACERICH CO	554382101		47.37	392,742	14,726,081.70
PENNSYLVANIA RI	709102107		14.53	76,972	1,015,687.18
RAMCO-GERSHENSON PPT	751452202		12.45	86,708	809,144.21
REGENCY CENTERS CORP	758849103		42.24	266,400	11,787,670.42
RETAIL OPPORTUNITY	76131N101		9.91	211,102	2,078,909.04
RIOCAN REAL ESTATE INVST TR	2229610		22.00	50,000	1,072,592.39
SAUL CENTERS INC	804395101		47.35	11,567	412,665.62
SIMON PROP GROUP INC.	828806109		99.49	986,876	67,293,694.31
TANGER FACTORY OUTLET	875465106		51.19	105,500	4,117,468.15
TAUBMAN CENTERS INC	876664103		50.48	198,933	8,103,043.97
WEINGARTEN RE INVST	948741103		23.76	117,400	1,958,799.56
WESTFIELD GROUP	B01BTX7		9.58	40,000	368,796.60
<b>Retail TOTAL</b>			6,308,296	181,279,188.08	221,528,396.56

# Monthly Market

As Of 12/31/2010

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DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: REAL ESTATE</b>					
		<b>Portfolio: RE-REIT</b>	<b>REITS</b>		
		<b>Instrument:</b>	<b>Diversified</b>		
COLONIAL PROPERTIES	195872106		18.05	62,351	758,130.86
COUSINS PROPERTIES INC	222795106		8.34	224,091	1,684,245.45
VORNADO REALTY TRUST	929042109		83.33	551,223	41,691,238.37
WASHINGTON RE INV	939653101		30.99	153,408	4,721,674.41
<b>Diversified TOTAL</b>				991,073	48,855,289.09
		<b>Instrument:</b>	<b>Health Care</b>		
HCP INC	40414L109		36.79	1,093,600	35,269,162.28
HEALTH CARE REIT INC	42217K106		47.64	348,600	15,322,629.56
HEALTHCARE RLTY TR	421946104		21.17	163,900	3,369,169.79
NATIONAL HEALTH INVESTORS INC	63633D104		45.02	37,189	1,656,661.47
NATIONWIDE HEALTH PP	638620104		36.38	403,700	12,649,793.20
SENIOR HOUSING PROP TRUST	81721M109		21.94	372,800	7,296,163.83
VENTAS INC.	92276F100		52.48	459,700	17,759,646.87
<b>Health Care TOTAL</b>				2,879,489	93,323,227.00
		<b>Instrument:</b>	<b>Storage</b>		
EXTRA SPACE STORAGE INC	30225T102		17.40	260,700	3,168,893.33
PUBLIC STORAGE INC	74460D109		101.42	423,686	28,223,418.46
SOVRAN SELF STORAGE	84610H108		36.81	50,984	1,437,513.39
U-STORE-IT TRUST	91274F104		9.53	261,300	1,666,320.93
<b>Storage TOTAL</b>				996,670	34,496,146.11
		<b>Instrument:</b>	<b>Hotels</b>		
ASHFORD HOSPITALITY TRUST INC	044103109		9.65	250,000	1,449,374.44
DIAMONDROCK HOSPITALITY	252784301		12.00	501,916	4,732,712.30
FELCOR LODGING TRUST	31430F101		7.04	210,000	1,295,476.46
HERSHA HOSPITALITY TRUST	427825104		6.60	503,702	2,143,484.02
HOSPITALITY PROPERTIES	44106M102		23.04	348,800	8,529,347.39
HOST HOTELS & RESORTS INC	44107P104		17.87	1,877,587	31,578,293.08
LASALLE HOTEL PROPERTIES	517942108		26.40	235,293	4,664,005.39
PEBBLEBROOK HOTEL TRUST	70509V100		20.32	103,901	1,948,086.08
STRATEGIC HOTELS & RESORTS	86272T106		5.29	404,983	1,949,308.57
SUNSTONE HOTEL INVESTORS INC	867892101		10.33	417,598	3,304,914.41
<b>Hotels TOTAL</b>				4,853,780	61,595,002.14
<b>Group: REAL ESTATE</b>		<b>Portfolio: RE-REIT</b>	<b>REITS</b>		

# Monthly Market

As Of 12/31/2010

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DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE					
REITS TOTAL			26,445,489	736,420,716.29	863,906,060.97

DESCRIPTION	IDENTIFIER	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE			
Portfolio: RE-RESIEX      RESI EX US			
Instrument:      INTERNATIONAL COMMON STOCKS			
ABACUS PROPERTY GROUP	6565707	215,698.64	
AEON MALL CO LTD	6534202	508,926.09	
AMP NZ OFFICE LTD	6093275	111,150.81	
ARGOSY PROPERTY TRUST	6567446	81,285.15	
ARTIS REAL ESTATE INVESTMENT	B0XZXV3	49,837.05	
ASCENDAS REAL ESTATE INV	6563875	475,047.28	
ASTRO JAPAN PROPERTY TRUST	B06HD83	109,113.61	
ATRIUM EUROPEAN REAL ESTATE	B3DCF75	623,395.23	
AYALA LAND INC	6055112	273,206.69	
BEFIMMO S.C.A.	4082628	279,747.38	
BENI STABILI	5808135	100,817.02	
BIG YELLOW GROUP	0286941	126,719.00	
BOARDWALK REAL ESTATE	B011205	292,993.30	
BR MALLS PARTICIPACOES SA	B1RYG58	1,026,613.07	
BR PROPERTIES SA	B1FLW42	246,541.89	
BRITISH LAND CO OR	0136701	2,130,768.04	
BROOKFIELD ASSET	2092599	3,738,070.86	
BUNNINGS WAREHOUSE	6127453	96,643.63	
CA IMMOBILIEN ANLAGEN AG	5681046	387,308.76	
CALLOWAY REAL ESTATE	2065029	234,657.00	
CAMBRIDGE INDUSTRIAL TRUST	B18TLR9	79,871.42	
CAN APARTMENT PROP REAL	2117599	201,362.99	
CAN REAL ESTATE INVEST TRUST	2173052	336,876.11	
CAPITAL & COUNTIES PROPERTIES	B62G9D3	1,139,816.85	
CAPITAL PROPERTY FUND	6176239	40,096.95	
CAPITALAND LIMITED	6309303	1,784,368.39	
CAPITALCOMMERCIAL TRUST	B011YD2	385,155.03	
CAPITAMALL TRUST	6420129	854,811.50	
CASTELLUM AB	B0XP0T0	305,594.73	
CENTRAL PATTANA PUB CO	B013L59	178,795.48	
CFS RETAIL PROPTERY TRUST	6361370	572,258.60	
CHAMPION REIT	B14WZ47	166,965.01	
CHARTER HALL OFFICE	6703994	495,777.79	
CHARTER HALL RETAIL REIT	6225595	228,174.62	
CHARTWELL SENIORS HOUSING	2170008	144,387.24	
Group: REAL ESTATE	Portfolio: RE-RESIEX      RESI EX US		

DESCRIPTION	IDENTIFIER	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE			
Portfolio: RE-RESIEX      RESI EX US			
Instrument: INTERNATIONAL COMMON STOCKS			
COFINIMMO	4177988	425,739.73	
COMMONWEALTH PROPERTY	6150664	462,098.09	
CORIO NV	4929286	1,047,913.88	
CYRELA BRAZIL REALTY	2189855	650,154.12	
DAIBIRU CORP	6661672	145,352.46	
DAIWA OFFICE INVESTMENT CORP	B0LNTF5	182,551.42	
DERWENT LONDON	0265274	398,403.03	
DEXUS PROPERTY GROUP	B033YN6	1,059,765.77	
ECHO INVESTMENT S.A.	B19HLL6	146,487.28	
EUROCOMMERCIAL	4798271	324,227.84	
EXTENDICARE REAL ESTATE	B1GGLK5	66,581.10	
FABEGE AB	B1Y4VX4	204,855.24	
FIRST CAPITAL REALTY INC	2185596	180,930.17	
FONCIERE DES REGIONS	7745638	639,310.15	
FOUNTAINHEAD PROPERTY TRUST	6838863	144,900.53	
FRASERS COMMERCIAL TRUST	B11HJT8	79,211.99	
FRONTIER REAL ESTATE INVEST	B020QY3	220,144.27	
FUKUOKA REIT CORP	B0B8154	110,797.22	
GECINA ORD FRF 100	7742468	611,297.21	
GLOBAL ONE REIT	6693608	163,475.34	
GLOBE TRADE CENTRE SA	B1BFM59	278,651.65	
GOODMAN GROUP	B03FYZ4	1,556,286.65	
GOODMAN PROPERTY TRUST	6299192	147,828.47	
GPT GROUP	6365866	1,801,234.72	
GRAINGER PLC	B04V127	187,057.09	
GREAT PORTLAND ESTATES PLC	B01FLL1	364,244.28	
GUOCOLAND LTD	6786735	63,787.28	
GZI REAL ESTATE INVMNT TRUST	B0TLGM7	50,491.12	
H&R REAL ESTATE INVSTMNT-UTS	B3DJHT2	426,056.40	
HAMMERSON PLC 25P	0406501	1,438,817.19	
HANG LUNG DEVEL CO	6408352	568,648.72	
HANG LUNG PROPERTIES LTD	6030506	1,347,451.77	
HANKYU REIT INC	B0LLJ37	105,250.81	
HEIWA REAL ESTATE CO LTD	6419600	175,349.58	
HONGKONG LAND HOLDINGS LTD	6434915	953,910.80	
Group: REAL ESTATE	Portfolio: RE-RESIEX      RESI EX US		



DESCRIPTION	IDENTIFIER	BOOK VALUE	MARKET VALUE
<b>Group: REAL ESTATE</b>			
<b>Portfolio: RE-RESIEX      RESI EX US</b>			
<b>Instrument:      INTERNATIONAL COMMON STOCKS</b>			
HYSAN DEVELOPMENT	6449629	295,743.37	
IMMOFINANZ AG	5679911	1,467,201.67	
ING INDUSTRIAL FUND	6419558	331,344.50	
ING OFFICE FUND	6205694	441,286.40	
IS GAYRIMENKUL YATIRIM ORTAK	B03MTW7	45,170.37	
IVG IMMOBILIEN AG	5740378	384,576.09	
JAPAN EXCELLENT INC	B15T1R2	115,407.37	
JAPAN HOTEL AND RESORT INC	B0XPSY1	55,455.30	
JAPAN OFFICE INVESTMENT CORP	B0Z0WH5	65,139.48	
JAPAN PRIME REALTY INVESTMEN	6528175	417,523.29	
JAPAN REAL ESTAT	6397580	901,072.98	
JAPAN RETAIL FUND INVT	6513342	407,468.89	
KENEDIX REALTY INVESTMENT CO	B0C5Q59	172,413.13	
KERRY PROPERTIES	6486314	781,106.72	
KIWI INCOME PROPERTY TRUST	6495172	157,731.50	
KLCC PROPERTY HOLDINGS BHD	B02FW17	140,351.22	
KLEPIERRE	7582556	882,983.12	
KUNGSLEDEN	B12W4C0	258,558.44	
LAND SECURITIES GP	3180943	3,101,326.86	
LINK REIT	B0PB4M7	986,598.23	
MAPLETREE LOGISTICS TRUST	B0D6P43	172,161.73	
MARTINSA-FADESA SA	B2B01C1	57,259.01	
MITSUI FUDOSAN CO	6597603	3,865,705.31	
MORI HILLS REIT INVESTMENT C	B1GF9P3	127,165.73	
MORI TRUST SOGO REIT INC	6729558	236,693.65	
MULTIPLAN EMPREENDIMENTOS	B23DZG0	381,969.58	
NIPPON BUILDING	6396800	1,223,046.94	
NOMURA REAL ESTATE OFFICE FU	6718211	407,766.12	
NTT URBAN DEVELOPMENT CORP	B031SG1	365,615.65	
ORIX JREIT INC	6527774	272,786.83	
PREMIER INVESTMENT CO	6543800	119,654.00	
PRIMARIS RETAIL REAL ESTATE	2920991	183,517.60	
PROSPERITY REIT	B0PVBN7	50,823.74	
PSP SWISS PROPERTY AG	B012877	504,718.11	
RIOCAN REAL ESTATE INVST TR	2229610	771,106.18	
<b>Group: REAL ESTATE</b>	<b>Portfolio: RE-RESIEX      RESI EX US</b>		

DESCRIPTION	IDENTIFIER	BOOK VALUE	MARKET VALUE
<div> <div>Group: REAL ESTATE</div> <div> <div>Portfolio: RE-RESIEX</div> <div>RESI EX US</div> </div> <div>Instrument:</div> <div>INTERNATIONAL COMMON STOCKS</div> </div>			
ROBINSONS LAND CO	6744722	43,031.74	
S P SETIA BERHAD GROUP	6868774	202,180.72	
SA CORPORATE REAL ESTATE	6911225	65,677.36	
SEGRO PLC	B5ZN1N8	1,252,646.96	
SHAFTESBURY	0799096	297,842.22	
SHOEI CO LTD	6805317	114,947.26	
SILIC	7595747	235,461.04	
SINGAPORE LAND	6811295	74,797.27	
SM PRIME HLDGS ORD	6818843	191,033.65	
SPDR DJ WILSHIRE INTL RE	78463X863	15,723,058.83	
STARHILL GLOBAL REIT	B0HZGR6	125,161.44	
STARHILL REAL ESTATE INVESTM	B0JVKJ2	24,324.24	
SUNTEC REIT	B04PZ72	372,401.83	
SWISS PRIME SITE-REG	B083BH4	442,254.22	
SYCOM PROPERTY FUND	6869045	57,464.06	
TOC CO LTD	6893497	99,044.11	
TOKYU LAND CORP	6895084	551,514.31	
TOKYU REIT INC	6687203	290,776.24	
TOP REIT INC	B0XPSZ2	134,786.71	
UNIBAIL-RODAMCO	7076242	4,191,337.00	
UNITED URBAN INVESTMENT	6723839	362,038.13	
UTD INDUSTRIAL CP	6916532	329,372.86	
VASTNED RETAIL NV	4927194	263,362.57	
WESTFIELD GROUP	B01BTX7	4,595,684.36	
WESTFIELD RETAIL TRUST	B624885	1,289,605.30	
WHEELOCK & CO LTD	6981488	1,116,873.37	
WORKSPACE GROUP	0529635	139,519.94	
<b>INTERNATIONAL COMMON STOCKS TOTAL</b>		87,486,763.43	
<div> <div>Instrument:</div> <div>INTERNATIONAL FUNDS</div> </div>			
INTL REIT - LIQUIDITY RESERVES	IL-RESIEX	3,347,470.02	
<b>INTERNATIONAL FUNDS TOTAL</b>		3,347,470.02	
<b>RESI EX US TOTAL</b>		90,834,233.45	82,834,188.63

DESCRIPTION			IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE						
			Portfolio: Instrument:	RE-SOUTH  SOUTH REGION Apartment		
AUTUMN RIDGE			RAUTUM		6,878,730.00	7,500,000.00
BRIDGEWATER			RBRIDG		41,157,772.00	36,600,000.00
HOMES OF PRAIRIE SPRINGS			RHMPRS		32,665,932.00	41,200,000.00
WATERS PARK			RWATPK		29,191,791.00	33,700,000.00
WYNFIELD TRACE			RTRACE		9,689,313.00	11,900,000.00
Apartment TOTAL					119,583,538.00	130,900,000.00
			Instrument:	Industrial		
15200 TRINITY			FORT	RMATTE	18,101,085.00	27,000,000.00
ALLIANCE AIRLINES			RALLNC		4,477,000.00	2,000,000.00
QUADRANT BUSINESS CENTER			RQBC01		12,830,524.00	16,000,000.00
QUAKER OATS BUILDING			RQOATS		16,952,685.00	12,000,000.00
REGENCY 1			RREGNC		16,207,374.00	13,200,000.00
REGENCY 2			RREGN2		15,526,783.00	15,000,000.00
TRADE CENTER I			RTDCNT		13,769,358.00	11,400,000.00
TRADE CENTER II			RTDCN2		12,013,355.00	9,300,000.00
Industrial TOTAL					109,878,164.00	105,900,000.00
			Instrument:	Land		
EAGLES LANDING LAND			REAGLE		710,189.00	800,000.00
GALLERIA LAND			RGALD1		1,787,098.00	8,300,000.00
Land TOTAL					2,497,287.00	9,100,000.00
			Instrument:	Office		
ARBORETUM			RARBTM		41,576,571.00	46,900,000.00
GALLERIA 100			RGAL10		42,080,825.00	28,100,000.00
GALLERIA 400			RGALPK		44,698,116.00	31,200,000.00
GALLERIA 600			RGAL60		76,565,203.00	71,200,000.00
SOUTHPARK			RSPK01		10,408,643.00	20,200,000.00
Office TOTAL					215,329,358.00	197,600,000.00
			Instrument:	Retail		
K MART #74 - GREENBELT			RMEM04		4,900,000.00	5,800,000.00
KROGER #02 - COVINGTON			RKR002		2,252,581.00	1,250,000.00
KROGER #03 - LOUISVILLE			RKR003		1,959,115.00	1,150,000.00

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-SOUTH SOUTH REGION				
Instrument: Retail				
KROGER #22 - WINCHESTER	RKR022		1,839,030.00	1,600,000.00
LAKELAND PLAZA	RLAKPL		23,173,747.00	28,200,000.00
LONGS DRUGS #02 - GRASS	RLD002		1,100,000.00	3,470,000.00
PRESTON VILLAGE CENTER	RPRSTV		46,681,715.00	36,400,000.00
SAFEWAY #09 - WILLIAMSBURG	RSAF09		2,115,013.00	3,200,000.00
TG&Y #29 - HAZARD	RTGY29		2,000,000.00	940,000.00
<b>Retail TOTAL</b>			86,021,201.00	82,010,000.00
<b>SOUTH REGION TOTAL</b>			533,309,548.00	525,510,000.00

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<b>Group: REAL ESTATE</b>				
<b>Portfolio: RE-WEST      WEST REGION</b>				
<b>Instrument:      Apartment</b>				
BOULDERS AT FOUNTAINGROVE	RBFGRV		28,018,205.00	30,200,000.00
CHARTER APARTMENTS	RCHART		0.00	
COURTYARDS AT 65TH STREET	RCTYRD		92,026,750.00	63,100,000.00
ELLIOTT BAY PLAZA	RELBAY		0.00	
HEIGHTS AT BEAR CREEK	RHBCRK		29,581,087.00	37,000,000.00
M STREET	RMSTRE		83,612,178.00	54,900,000.00
OVERLOOK APARTMENTS	ROVRLK		23,534,580.00	59,600,000.00
OVERLOOK AT FOUNTAINGROVE	ROFGRV		19,509,028.00	17,600,000.00
RELATED - PARAMOUNT - 3RD & MI	RMISSN		1.00	52,900,000.00
<b>Apartment TOTAL</b>			276,281,829.00	315,300,000.00
<b>Instrument:      Industrial</b>				
FLEMING BUSINESS PARK	RFLMNG		45,943,997.00	44,500,000.00
HORIZON DISTRIBUTION CENTER	RHORIZ		16,872,464.00	15,500,000.00
THOROUGHbred PHASE 1	RTHORO		1.00	10,700,000.00
THOROUGHbred PHASE 2	RTHOR2		1.00	5,600,000.00
THOROUGHbred PHASE III	RTHOR3		1.00	6,300,000.00
<b>Industrial TOTAL</b>			62,816,464.00	82,600,000.00
<b>Instrument:      Land</b>				
BASCOM WOODS	RTMBR7		5,700,000.00	5,700,000.00
<b>Land TOTAL</b>			5,700,000.00	5,700,000.00
<b>Instrument:      Office</b>				
2030 MAIN STREET	RMAINS		47,848,636.00	45,500,000.00
44 MONTGOMERY	RMON44		21,738,268.00	107,000,000.00
900 E. HAMILTON AVE.	RHMLTN		0.00	
OAKLAND CITY CENTER	ROAKCC		0.00	
ONE CALIFORNIA	RONECA		1.00	77,500,000.00
<b>Office TOTAL</b>			69,586,905.00	230,000,000.00
<b>Instrument:      Retail</b>				
ANAHEIM HILLS	RANAHL		52,321,064.00	73,500,000.00
CLAIREMONT SQUARE	RCMSQ1		52,686,112.00	86,250,000.00
WESTCHESTER SHOPPING	RWCHST		47,509,919.00	47,509,919.00



DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-WEST WEST REGION				
Retail TOTAL			152,517,095.00	207,259,919.00
WEST REGION TOTAL			566,902,293.00	840,859,919.00
REAL ESTATE TOTAL			4,030,855,535.75	4,909,179,348.60

DESCRIPTION	IDENTIFIER	TICKER		BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
			Portfolio: AI-FDIC	FDIC-ASSISTED BANK INVESTMENTS	
			Instrument: AIF	ALTERNATIVE INVESTMENT FUNDS	
Community Bancorp LLC	AFCBC			14,925,000.00	13,596,093.96
SKBHC HOLDINGS LLC	AFSKBHC			16,678,237.65	16,678,237.65
ALTERNATIVE INVESTMENT FUNDS TOTAL				31,603,237.65	30,274,331.61
FDIC-ASSISTED BANK INVESTMENTS TOTAL				31,603,237.65	30,274,331.61

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-HF HEDGE FUNDS				
Instrument: AIF ALTERNATIVE INVESTMENT FUNDS				
BROOKSIDE CAPITAL PARTNERS	AOBROOKSIDE		125,000,000.00	171,044,000.00
DAVIDSON KEMPNER	AHDKIP		40,000,000.00	41,895,000.00
IONIC CAPITAL	AHIONIC		40,000,000.00	36,818,000.00
KING STREET CAPITAL	AHKINGST		40,000,000.00	41,525,000.00
OZ DOMESTIC PARTNERS II	AHOZ		40,000,000.00	42,801,000.00
REMINGTON INV STRATEGIES	AHRIS		40,000,000.00	44,875,000.00
ALTERNATIVE INVESTMENT FUNDS TOTAL			325,000,000.00	378,958,000.00
HEDGE FUNDS TOTAL			325,000,000.00	378,958,000.00



DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-OTH OTHER ALTERNATIVE INVESTMENTS				
Instrument: AIF ALTERNATIVE INVESTMENT FUNDS				
ARES COF	AOARES		999.47	27,185,399.13
ARES COF II	AOARES2		66,263,856.15	93,791,732.97
ARES COF III	AOARES3		91,546,213.82	117,824,952.42
ARES SPECIAL SITUATIONS FUND	AOARESDFS		49,725,450.78	59,356,149.76
BEACON GROUP ENERGY FUND II	ABEACONGRP		999.34	4,354,939.00
LIME ROCK PARTNERS II	AOLIMEROCK2		1,000.97	680,625.84
LIME ROCK PARTNERS III	AOLIMEROCK3	AOLIMEROCK3	23,595,348.78	24,816,617.89
LIME ROCK PARTNERS IV	AOLIMEROCK4		33,014,097.71	36,327,394.70
LIME ROCK PARTNERS V	AOLIMEROCK5		42,539,406.00	44,786,852.07
PROVIDENCE TMT SPECIAL	AOPROVSSF		87,757,590.98	121,841,708.20
SUNRISE CAPITAL PARTNERS	ASUNRISE	ASUNRISE	20,660,394.70	187,707.80
ALTERNATIVE INVESTMENT FUNDS TOTAL			415,105,358.70	531,154,079.78
OTHER ALTERNATIVE INVESTMENTS TOTAL			415,105,358.70	531,154,079.78

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-PPIF PUBLIC-PRIVATE INVESTMENT FUNDS				
Instrument: AIF ALTERNATIVE INVESTMENT FUNDS				
AG GECC PUBLIC-PRIVATE	APAGGECC		20,734,175.85	25,889,955.00
BLACKROCK PUBLIC-PRIVATE	APBLACKROCK		57,279,592.91	70,177,695.35
INVESCO MORTGAGE RECOVERY	APINVESCO		51,508,276.45	58,189,833.78
WELLINGTON MANAGEMENT	APWELLINGTON		69,340,500.51	78,089,373.12
ALTERNATIVE INVESTMENT FUNDS TOTAL			198,862,545.72	232,346,857.25
PUBLIC-PRIVATE INVESTMENT FUNDS TOTAL			198,862,545.72	232,346,857.25

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
<b>Group: ALTERNATIVE INVESTMENT</b>				
<b>Portfolio: AI-DPE DOMESTIC PRIVATE EQUITY</b>				
<b>Instrument: AIF ALTERNATIVE INVESTMENT FUNDS</b>				
APOLLO INVESTMENT FUND IV	AAPOLLOIV		1,000.36	13,866,325.98
APOLLO INVESTMENT FUND V	ABAPOLLO5		999.98	30,976,299.98
APOLLO INVESTMENT FUND VI	ABAPOLLO6		162,112,266.72	198,280,372.13
APOLLO INVESTMENT FUND VII	ABAPOLLO7		116,836,978.34	151,690,828.30
BAIN CAPITAL FUND IX	ABBAIN9		163,120,945.58	141,025,649.38
BAIN CAPITAL FUND VII	ABBAIN7		1,000.42	9,719,362.85
BAIN CAPITAL FUND VIII	ABBAIN8		34,251,298.08	75,940,645.94
BAIN CAPITAL FUND X	ABBAIN10		88,680,199.82	78,409,769.95
BAIN CAPITAL IX COINVESTMENT	ABBAIN9C		38,614,689.75	31,207,749.85
BAIN CAPITAL X COINVESTMENT	ABBAIN10C		3,415,211.99	2,098,033.00
BLACKSTONE CAPITAL PARTNERS	VEA02554	BCPMB	1,000.03	13,542,096.92
BLACKSTONE CAPITAL PARTNERS	ABBCP4		1,000.02	32,342,965.98
BLACKSTONE CAPITAL PARTNERS	ABBCP5		290,362,867.41	285,703,377.99
BLACKSTONE COMMUNICATION I	ABBCOM1		5,416,512.97	16,520,116.85
CARLYLE PARTNERS IV	ABCARLYLE4		28,547,043.31	44,850,200.97
CARLYLE PARTNERS V	ABCARLYLE5		69,669,437.83	70,223,622.76
CID MEZZANINE CAPITAL	VEA02624	CIDMEZ	1,000.50	2,183,457.29
CLAYTON, DUBLILIER & RICE VI	ACLAYDURI	CLDURI	386,240.85	13,045,083.81
CS MIDDLE MARKET INVESTMENT	ABCFIG1		180,400,873.44	185,514,140.99
FOX PAINE CAPITAL FUND II	ABFOXPAIN2		9,231,833.74	25,606,403.82
FRANCISCO PARTNERS	ABFRISCO1		6,577,994.51	18,034,056.90
FRANCISO PARTNERS II	ABFRISCO2		42,481,513.37	55,433,480.09
FRIEDMAN FLEISCHER & LOWE II	ABFFL2		13,585,260.04	25,006,377.83
FRIEDMAN FLEISCHER & LOWE III	ABFFL3		21,242,212.96	19,294,665.86
FS EQUITY PARTNERS IV	VEA02586	FSEP4	11,596.95	5,422,493.94
FS EQUITY PARTNERS V	ABFSV		13,504,257.47	54,760,183.86
FS EQUITY PARTNERS VI	ABFS6		32,415,544.92	30,472,403.88
GREEN EQUITY INVESTORS V	ABGREEN5		21,314,231.39	26,328,757.92
HARBOURVEST PARTNERS VII	ABHVP7		8,028,453.16	18,276,320.82
HEARTLAND INDUSTRIAL	ABHEART		22,370,493.61	6,539,591.96
LEHMAN BROTHERS II	VEA02551	LBBP	1,000.05	
LINSALATA CAPITAL PARTNERS III	ALINCAP		999.91	1,953,766.92
LINSALATA CAPITAL PARTNERS IV	ABLINCAP4		999.99	12,318,306.97
LINSALATA CAPITAL PARTNERS V	ABLINCAP5		23,906,979.77	22,917,570.93
MONITOR CLIPPER EQUITY	ABMONITOR2		27,985,334.51	24,352,174.90

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
<b>Group: ALTERNATIVE INVESTMENT</b> <b>Portfolio: AI-DPE</b> <b>Instrument: AIF</b>				
			<b>DOMESTIC PRIVATE EQUITY</b>	
			<b>ALTERNATIVE INVESTMENT FUNDS</b>	
MONITOR CLIPPER EQUITY	ABMONITOR3		20,556,626.06	22,193,317.91
OAK HILL CAPITAL PARTNERS	AOAKHILL		1,000.10	10,405,826.31
PAINE & PARTNERS CAPITAL FUND	ABFOXPAINE3		70,730,683.69	57,072,777.67
PROVIDENCE EQUITY PARTNERS	ABPROV4		1,000.04	31,935,219.96
PROVIDENCE EQUITY PARTNERS V	ABPROV5		120,696,117.67	140,883,159.04
PROVIDENCE EQUITY PARTNERS	ABPROV6		178,217,741.68	175,294,152.88
SILVER LAKE PARTNERS	ASILLAKE	ASILLAKE	998.97	278,598.48
SILVER LAKE PARTNERS II	ABSLP2		11,878,809.81	19,619,042.77
SILVER LAKE PARTNERS III	ABSLP3		40,135,909.49	45,853,287.84
SKM EQUITY FUND III	ABSKM3		3,204,736.73	30,112,819.80
TA XI	ABTA11		2,625,000.00	2,590,573.97
TOWERBROOK INVESTORS III	ABTBI3		9,021,478.86	12,010,253.00
TPG PARTNERS IV	ABTPG4		15,588,080.79	55,017,935.77
TPG PARTNERS V	ABTPG5		153,393,441.30	117,865,867.84
TPG PARTNERS VI	ABTPG6		85,164,530.48	77,282,676.16
<b>ALTERNATIVE INVESTMENT FUNDS TOTAL</b>			2,135,695,429.42	2,542,272,166.92
<b>DOMESTIC PRIVATE EQUITY TOTAL</b>			2,135,695,429.42	2,542,272,166.92

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-GIP GLOBAL/INTL PRIVATE EQUITY				
Instrument: AIF ALTERNATIVE INVESTMENT FUNDS				
AIG GLOBAL EMERGING MARKETS	VEA02504	AIGG	998.57	11,034,670.98
BRIDGEPOINT EUROPE IV	AIBPE4		6,819,111.18	5,956,255.13
DOVER STREET VII	AGDOVER7		23,033,801.00	25,394,892.94
GILBERT GLOBAL EQUITY	AGILBERTG	GILBERTG	55,813,970.67	23,522,666.77
HARBOURVEST INT'L III-DIRECT	VEA02633	HVIPE	9,166,972.35	2,324,908.91
HARBOURVEST INT'L	AHARBPART		1,000.14	10,292,140.97
HARBOURVEST INT'L IV-DIRECT	AGHIPEP4D		826,000.69	8,108,743.84
HARBOURVEST INT'L	AGHIPEP4P		999.98	36,634,089.98
HARBOURVEST PARTNERS 2007	AGHVP2007D		24,608,068.00	27,311,464.06
ALTERNATIVE INVESTMENT FUNDS TOTAL			120,270,922.58	150,579,833.58
GLOBAL/INTL PRIVATE EQUITY TOTAL			120,270,922.58	150,579,833.58

DESCRIPTION	IDENTIFIER	TICKER		BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
Portfolio: AI-PPE PUBLIC PRIVATE EQUITY					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
HARBOURVEST GLOBAL PRIVATE	B28XHD6	HVPE_NA		106,476,542.06	87,750,950.82
INTERNATIONAL COMMON STOCKS TOTAL				106,476,542.06	87,750,950.82
PUBLIC PRIVATE EQUITY TOTAL				106,476,542.06	87,750,950.82

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
			Portfolio: AI-SD	STOCK DISTRIBUTION		
			Instrument: COM	COMMON STOCK		
AMERICAN MEDICAL SYS HLDINGS	02744M108	AMMD	18.86	15,500	293,749.18	292,329.99
BILL BARRETT CORP	06846N104	BBG	41.13	44,600	1,842,389.69	1,834,398.00
CISCO SYSTEMS	17275R102	CSCO	20.23	13,969	457,904.82	282,592.87
GLU MOBILE INC	379890106	GLUU	2.07	29,346	232,420.32	60,746.22
INNERWORKINGS INC	45773Y105	INWK	6.55	9,000	157,230.00	58,950.00
METROPCS COMMUNICATIONS INC	591708102	PCS	12.63	290,000	2,040,431.97	3,662,699.99
MOMENTA PHARMACEUTICALS INC	60877T100	MNTA	14.97	354,233	9,296,389.62	5,302,868.00
MOTRICITY INC	620107102	MOTR	18.57	26,884	654,894.24	499,235.88
NEUTRAL TANDEM INC	64128B108	TNDM	14.44	46,891	987,697.00	677,106.04
COMMON STOCK TOTAL				830,423	15,963,106.84	12,670,926.99
STOCK DISTRIBUTION TOTAL				830,423	15,963,106.84	12,670,926.99

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
<b>Group: ALTERNATIVE INVESTMENT</b>				
<b>Portfolio: AI-VC</b>			<b>VENTURE CAPITAL</b>	
<b>Instrument: AIF</b>			<b>ALTERNATIVE INVESTMENT FUNDS</b>	
ADAMS CAPITAL MANAGEMENT III	AVADAMS3		16,825,396.69	10,416,739.88
ADVANCED TECHNOLOGY VII	AVATV7		12,401,056.29	10,779,976.88
ATHENIAN VENTURE PARTNERS	VEA01458	OVVF	999.94	449,926.15
BAIN CAPITAL VENTURE FUND	AVBAIN		1,210,007.57	4,830,579.84
BAIN CAPITAL VENTURE FUND	AVBAIN2005		4,453,454.67	10,013,859.90
BAIN CAPITAL VENTURE FUND	AVBAIN2007		21,339,748.70	22,783,127.93
BAIN CAPITAL VENTURE FUND	AVBAIN2009		18,044,256.93	17,710,540.86
BAKER COMMUNICATIONS FUND	AVBAKERCOM	BAKERCOM	11,818,860.52	12,346,841.91
BAKER COMMUNICATIONS FUND II	ABAKERCOM2	AVBAKER2	45,297,590.30	33,733,391.00
BLUE CHIP CAPITAL FUND II	VEA01432	BCCII	388,633.58	424,010.92
BLUE CHIP CAPITAL FUND III	A01433	A01433	18,055,794.66	2,104,600.06
BLUE CHIP CAPITAL FUND IV	AVBLUECHIP4		19,975,119.46	27,424,340.91
BRANTLEY VENTURE PARTNERS III	VEA06289	BIII	2,354,905.35	-3,490.02
CARDINAL HEALTH PARTNERS	VEA02552	CHPL	998.57	166,747.91
CB HEALTHCARE FUND	VEA02614	CBHCF	999.95	762,353.93
CB HEALTHCARE FUND II	AVCBHF2		4,329,729.92	9,689,717.78
CHP II	AVCHP2		1,408,864.77	6,478,215.80
CHP III	AVCHP3		11,589,259.00	7,928,420.98
COMMONFUND CAPITAL VENTURE	AVCFCVP9		3,000,000.00	2,748,969.97
COMMONWEALTH CAPITAL III	AVCCV3		9,232,992.43	9,276,792.92
DAG VENTURES III	AVDAG3		16,927,329.58	16,488,312.15
DAG VENTURES IV	AVDAG4	AVDAG4	12,967,748.14	13,162,640.37
ESSEX WOODLANDS HEALTH VEN.	AVEWHV6		20,495,998.75	22,447,667.85
ESSEX WOODLANDS HEALTH VEN.	AVEWHV7		49,192,997.14	50,945,132.70
ESSEX WOODLANDS HEALTH VEN.	AVEWHV8		29,545,393.95	25,909,803.09
FOUNDATION MEDICAL PARTNERS	AVFNDMED		11,157,659.73	9,461,757.86
FOUNDATION MEDICAL PARTNERS	AVFNDMED2		14,295,153.80	13,854,540.93
FOUNDATION MEDICAL PARTNERS	AVFNDMED3		4,012,500.00	2,857,966.96
GENERAL CATALYST GROUP II	AVGCG2		2,810,015.76	6,727,291.88
GENERAL CATALYST GROUP III	AVGCG3	AVGCG3	10,216,023.88	11,402,630.88
GLOBESPAN CAPITAL PARTNERS	AVGLBSPN4		16,140,079.59	16,309,859.76
GLOBESPAN CAPITAL PARTNERS V	AVGLBSPN5		24,440,598.84	24,644,292.79
HARBOURVEST PARTNERS VI	AHARBOURDIR		2,679,619.50	2,035,799.96
HARBOURVEST PARTNERS VI	AHARBOURPART		7,453,112.39	18,613,494.80
HARBOURVEST PARTNERS VII	AVHVP7		17,002,743.85	20,095,498.71
<b>Group: ALTERNATIVE INVESTMENT</b>			<b>Portfolio: AI-VC VENTURE CAPITAL</b>	



DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
<b>Group: ALTERNATIVE INVESTMENT</b>				
<b>Portfolio: AI-VC VENTURE CAPITAL</b>				
<b>Instrument: AIF ALTERNATIVE INVESTMENT FUNDS</b>				
LIGHTHOUSE CAPITAL PARTNERS	AVLIGHTS5		1,020,247.75	6,261,322.76
LIGHTHOUSE CAPITAL PARTNERS	AVLIGHTS6		20,126,401.90	22,073,830.87
MERITAGE PRIVATE EQUITY I	AMERIT	AMERIT	245,910.74	1,796,429.91
MERITAGE PRIVATE EQUITY II	AVMERIT2		16,755,840.29	11,059,707.85
MERITAGE PRIVATE EQUITY III	AVMERIT3	AVMERIT3	2,205,074.96	2,269,520.99
MIAMI VALLEY VENTURE FUND	VEA01492	MVVF	1,946,673.77	73,143.86
MORGENTHALER PARTNERS IV	VEA01176	MGVP	999.99	0.99
MORGENTHALER PARTNERS V	VEA01177	MGVPV	999.98	3,240,596.91
MORGENTHALER PARTNERS VI	AVMORG6	MGVPVI	13,213,608.08	2,827,064.96
MORGENTHALER PARTNERS VII	AVMORG7		27,043,262.80	17,535,238.96
MORGENTHALER PARTNERS VIII	AVMORG8		17,553,945.52	18,391,305.97
NORTHWEST OHIO VENTURE FUND	VEA05606	NOVF	1,693,615.50	0.98
NEW ENTERPRISE ASSOCIATES 10	AVNEA10		5,139,504.57	7,278,355.85
NEW ENTERPRISE ASSOCIATES 11	AVNEA11	AVNEA11	3,994,285.53	7,644,795.91
NEW ENTERPRISE ASSOCIATES 13	AVNEA13		5,898,735.97	5,810,803.96
NORTHCOAST FUND	VEA06027	NCFD	1,000.00	1.00
NORTHCOAST FUND II (MEOF)	AVCNC		11,587,588.45	2,457,095.37
OHIO INNOVATION FUND I	VEA02581	OIF1	1,927,805.40	616,202.90
PARK ST CAPITAL P.E. FUND V	AVPARK5	AVPARK5	6,828,851.24	11,819,202.83
PARK ST CAPITAL P.E. FUND VI	AVPARK6	AVPARK6	13,600,192.58	15,511,348.82
PRIMUS CAPITAL FUND III-A PFD	VEA06130	PCFZ	999.96	901.83
PRIMUS CAPITAL FUND III-B	VEA06129	PCFY	999.96	1,029.90
PRIMUS CAPITAL FUND IV	VEA02451	PCF4	3,367.46	998,775.94
PRIMUS CAPITAL FUND V	AVPRIMUS5		999.88	22,328,764.74
PRIMUS CAPITAL FUND VI	AVPRIMUS6		15,560,757.04	15,959,812.00
PRISM VENTURE PARTNERS IV	AVPRISM4		10,846,286.17	6,384,751.78
REDSHIFT VENTURES II	VEASPVE	VEASPVE	13,473,834.38	5,208,490.04
SUMMIT PARTNERS	AVSUMMITS4		2,800,000.00	2,909,044.99
TUCKER ANTHONY P.E. FUND III	AVTAPE3		950,011.63	3,212,424.94
TUCKER ANTHONY P.E. FUND IV	AVTAPE4		3,075,467.43	7,715,229.91
WARBURG PINCUS EQUITY	AWARBURG		999.81	6,613,781.96
WARBURG PINCUS PRIVATE	AVWPPE9		55,647,035.04	72,435,537.09
WARBURG PINCUS PRIVATE	AWARBURG8		7,747.15	42,880,148.98
WARBURG PINCUS PRIVATE	AVWPPE10		65,971,030.25	62,212,738.01

DESCRIPTION	IDENTIFIER	TICKER		BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
Portfolio: AI-VC VENTURE CAPITAL					
ALTERNATIVE INVESTMENT FUNDS TOTAL				760,189,725.38	830,549,759.96
VENTURE CAPITAL TOTAL				760,189,725.38	830,549,759.96
ALTERNATIVE INVESTMENT TOTAL				4,109,166,868.35	4,796,556,906.91
FUND TOTAL				54,479,741,478.01	64,160,246,579.45