

## Monthly Market

As Of 12/31/2007

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			Market Value		
Asset Class	Portfolio ID	Portfolio Name	Book Value	Market Value	% of Group % of Asset Class % of Fund
<b>LIQUIDITY RESERVE TOTAL:</b>			<b>2,945,768,994.68</b>	<b>2,967,019,673.90</b>	<b>100.00% 100.00% 3.84%</b>
<b>FIXED INCOME</b>					
<b>Internal Fixed Income</b>					
	FI	FIXED INCOME	12,445,227,862.59	12,706,324,479.11	100.00% 90.15% 16.45%
<b>Internal Fixed Income Total:</b>			<b>12,445,227,862.59</b>	<b>12,706,324,479.11</b>	<b>100.00% 90.15% 16.45%</b>
<b>External Fixed Income</b>					
<b>Emerging</b>					
	FIDELITY	PYRAMIS GLOBAL ADVISORS TRUST CO.	264,615,972.52	273,379,297.74	19.69% 1.94% 0.35%
	SALOMON	STONE HARBOR INVESTMENT PARTNERS LP	249,934,585.98	265,485,230.66	19.12% 1.88% 0.34%
<b>Emerging Totals</b>			<b>514,550,558.50</b>	<b>538,864,528.40</b>	<b>38.80% 3.82% 0.70%</b>
<b>High Yield</b>					
	OAKLOAN	OAKTREE LOAN FUND	75,000,000.00	75,313,573.00	5.42% 0.53% 0.10%
	OAKTREE	OAKTREE CAPITAL MANAGEMENT	301,940,512.36	294,058,540.10	21.18% 2.09% 0.38%
	PIMCO	PACIFIC INVESTMENT COMPANY	485,814,844.98	480,460,022.43	34.60% 3.41% 0.62%
<b>High Yield Totals</b>			<b>862,755,357.34</b>	<b>849,832,135.53</b>	<b>61.20% 6.03% 1.10%</b>
<b>External Fixed Income Total:</b>			<b>1,377,305,915.84</b>	<b>1,388,696,663.93</b>	<b>100.00% 9.85% 1.80%</b>
<b>FIXED INCOME TOTAL:</b>			<b>13,822,533,778.43</b>	<b>14,095,021,143.04</b>	<b>100.00% 100.00% 18.24%</b>
<b>DOMESTIC EQUITIES</b>					
<b>Internal Equities</b>					
<b>Large Cap</b>					
	LC1	LARGE-CAP GROWTH (F)	1,782,301,378.93	2,334,570,288.60	8.28% 7.57% 3.02%
	LCA	LARGE-CAP CORE ANALYST (F)	1,913,119,469.24	2,232,104,886.42	7.91% 7.24% 2.89%
	LCP	LARGE-CAP PASSIVE (Q)	7,420,518,589.00	11,240,674,499.22	39.85% 36.47% 14.55%
	LCV	LARGE-CAP VALUE (F)	1,792,017,672.51	1,973,993,871.33	7.00% 6.40% 2.55%
	MCV	MID-CAP VALUE (F)	2,313,201,816.63	1,978,249,955.70	7.01% 6.42% 2.56%
	QN1	QUANTITATIVE 1000 (Q)	2,156,457,015.81	2,359,418,313.49	8.36% 7.66% 3.05%
	RMG	MID-CAP GROWTH (F)	2,009,919,373.53	2,653,718,296.35	9.41% 8.61% 3.43%
<b>Large Cap Totals</b>			<b>19,387,535,315.65</b>	<b>24,772,730,111.11</b>	<b>87.82% 80.37% 32.06%</b>
<b>All Cap</b>					
	AAL	ASSET ALLOCATION (F)	2,236,746,297.35	2,219,862,300.00	7.87% 7.20% 2.87%
<b>All Cap Totals</b>			<b>2,236,746,297.35</b>	<b>2,219,862,300.00</b>	<b>7.87% 7.20% 2.87%</b>
<b>Small Cap</b>					
	QN2	QUANTITATIVE 2000 (Q)	1,249,223,010.25	1,215,407,527.86	4.31% 3.94% 1.57%
<b>Small Cap Totals</b>			<b>1,249,223,010.25</b>	<b>1,215,407,527.86</b>	<b>4.31% 3.94% 1.57%</b>

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			Market Value		
Asset Class	Portfolio ID	Portfolio Name	Book Value	Market Value	% of Group    % of Asset Class    % of Fund
<b>DOMESTIC EQUITIES</b>					
<b>Internal Equities Total:</b>			<b>22,873,504,623.25</b>	<b>28,207,999,938.97</b>	<b>100.00%    91.52%    36.51%</b>
<b>External Equities</b>					
<b>Large Cap</b>					
	5GS	GOLDMAN SACHS - 1000	862,594,116.34	940,693,015.47	35.99%    3.05%    1.22%
	5IN	INTECH - 1000	355,629,681.07	400,666,608.94	15.33%    1.30%    0.52%
<b>Large Cap Totals</b>			<b>1,218,223,797.41</b>	<b>1,341,359,624.41</b>	<b>51.32%    4.35%    1.74%</b>
<b>Small Cap</b>					
	6CH	CHARTWELL - 2000 VALUE	84,640,835.92	83,807,942.33	3.21%    0.27%    0.11%
	6DG	DAVID J. GREENE - 2000 VALUE	99,804,360.86	105,499,373.58	4.04%    0.34%    0.14%
	6EA	EAGLE ASSET - 2000 CORE	93,837,423.42	101,995,434.30	3.90%    0.33%    0.13%
	6FC	FULLER THALER - 2000 CORE	108,356,800.14	123,841,585.17	4.74%    0.40%    0.16%
	6FT	FULLER & THALER - 2000 MICROCAP	60,287,878.07	58,327,370.00	2.23%    0.19%    0.08%
	6LA	LORD, ABBETT - 2000 VALUE	243,575,450.19	273,528,261.33	10.47%    0.89%    0.35%
	6LC	LORD, ABBETT - 2000 CORE	223,827,305.22	236,894,690.91	9.06%    0.77%    0.31%
	6MA	M.A. WEATHERBIE - 2000 GROWTH	157,067,323.57	188,369,363.34	7.21%    0.61%    0.24%
	6NC	NEXT CENTURY - 2000 GROWTH	75,425,834.05	99,895,527.16	3.82%    0.32%    0.13%
<b>Small Cap Totals</b>			<b>1,146,823,211.44</b>	<b>1,272,159,548.12</b>	<b>48.68%    4.13%    1.65%</b>
<b>External Equities Total:</b>			<b>2,365,047,008.85</b>	<b>2,613,519,172.53</b>	<b>100.00%    8.48%    3.38%</b>
<b>DOMESTIC EQUITIES TOTAL:</b>			<b>25,238,551,632.10</b>	<b>30,821,519,111.50</b>	<b>100.00%    100.00%    39.89%</b>
<b>INTERNATIONAL EQUITIES</b>					
<b>Internal International</b>					
<b>Internal EAFE</b>					
	EQS	EQUITY SWAPS	2,005,901,887.07	2,106,070,679.18	23.01%    10.80%    2.73%
	I-EAFE	INTERNAL EAFE INDEX	879,645,792.68	1,778,251,019.57	19.43%    9.12%    2.30%
	I-EAFEVAL	EAFE VALUE	1,607,017,865.89	2,128,991,085.20	23.26%    10.92%    2.76%
	I-LAZAR	TRANSITION ACCOUNT	17,818.98	67,519.54	0.00%    0.00%    0.00%
	I-PAN	INTERNAL EAFE TOPDOWN	247,747,312.73	465,505,173.39	5.09%    2.39%    0.60%
	I-QUAN	EAFE QUANTITATIVE PORTFOLIO	1,065,884,803.36	1,345,802,969.24	14.70%    6.90%    1.74%
<b>Internal EAFE Totals</b>			<b>5,806,215,480.71</b>	<b>7,824,688,446.12</b>	<b>85.50%    40.13%    10.13%</b>
<b>Internal EMERGING</b>					
	EQS-E	EMERGING SWAP	125,085,615.61	131,335,658.05	1.44%    0.67%    0.17%
	I-ACT	INTERNAL EMERGING	394,542,176.82	994,006,311.02	10.86%    5.10%    1.29%
	I-EMO	EMERGING MARKETS OPPORTUNITY PORTFOLIO	117,021,086.51	201,995,504.19	2.21%    1.04%    0.26%
<b>Internal EMERGING Totals</b>			<b>636,648,878.94</b>	<b>1,327,337,473.26</b>	<b>14.50%    6.81%    1.72%</b>
<b>Internal International Total:</b>			<b>6,442,864,359.65</b>	<b>9,152,025,919.38</b>	<b>100.00%    46.94%    11.84%</b>

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Asset Class	Portfolio ID	Portfolio Name	Book Value	Market Value	Market Value		
					% of Group	% of Asset Class	% of Fund
INTERNATIONAL EQUITIES							
External International							
External EAFE							
	I-ARROW	ARROWSTREET CAPITAL L.P.	1,699,888,887.81	1,822,042,603.08	17.61%	9.35%	2.36%
	I-BERNS	ALLIANCE BERNSTEIN EAFE	1,255,269,378.93	1,591,014,968.17	15.38%	8.16%	2.06%
	I-BERNS2	ALLIANCE BERNSTEIN STYLE BLEND	1,875,547,438.70	2,210,506,572.03	21.37%	11.34%	2.86%
	I-MARVIN	MARVIN & PALMER_EAFE	1,500,008,027.69	2,106,476,888.01	20.36%	10.80%	2.73%
External EAFE Totals			6,330,713,733.13	7,730,041,031.29	74.72%	39.65%	10.00%
External EMERGING							
	I-BABS	COLONIAL FIRST STATE	478,516,048.77	623,750,941.39	6.03%	3.20%	0.81%
	I-GEN	GENESIS	381,387,739.31	612,383,718.83	5.92%	3.14%	0.79%
	I-MARVEM	MARVIN & PALMER EMERGING	480,087,827.98	718,079,932.70	6.94%	3.68%	0.93%
	I-SANF	ALLIANCE BERNSTEIN EMERGING	450,304,340.95	661,046,433.17	6.39%	3.39%	0.86%
External EMERGING Totals			1,790,295,957.01	2,615,261,026.09	25.28%	13.41%	3.38%
External International Total:			8,121,009,690.14	10,345,302,057.38	100.00%	53.06%	13.39%
INTERNATIONAL EQUITIES TOTAL:			14,563,874,049.79	19,497,327,976.76	100.00%	100.00%	25.23%
REAL ESTATE							
Real Estate							
	RE-DOM	REAL ESTATE DOMESTIC	355,334,921.24	366,529,296.53	5.44%	5.44%	0.47%
	RE-EAST	REAL ESTATE EAST REGION	324,942,104.51	1,905,856,000.01	28.28%	28.28%	2.47%
	RE-INTL	REAL ESTATE INTERNATIONAL	209,727,979.36	262,095,777.63	3.89%	3.89%	0.34%
	RE-MIDWEST	REAL ESTATE MIDWEST REGION	554,810,155.50	691,450,237.69	10.26%	10.26%	0.89%
	RE-OPPFUND	REAL ESTATE OPPORTUNITY FUND	183,688,824.27	181,714,962.64	2.70%	2.70%	0.24%
	RE-OTHER	REAL ESTATE OTHER	75,137,388.40	142,000,000.00	2.11%	2.11%	0.18%
	RE-REIT	REAL ESTATE REIT	896,833,026.33	922,759,949.21	13.69%	13.69%	1.19%
	RE-SOUTH	REAL ESTATE SOUTH REGION	516,856,990.61	722,466,189.39	10.72%	10.72%	0.94%
	RE-WEST	REAL ESTATE WEST REGION	673,674,003.33	1,544,800,000.08	22.92%	22.92%	2.00%
REAL ESTATE TOTAL:			3,791,005,393.55	6,739,672,413.18	100.00%	100.00%	8.72%
ALTERNATIVE INVESTMENTS							
Alternative Investments							
	AI-DPE	DOMESTIC PRIVATE EQUITY	1,210,942,502.85	1,732,666,198.16	55.10%	55.10%	2.24%
	AI-GIP	GLOBAL/INT'L PRIVATE EQUITY FUND	73,393,291.26	158,837,464.60	5.05%	5.05%	0.21%
	AI-OTH	ALTERNATIVE INVESTMENTS OTHER	215,159,716.53	298,306,383.06	9.49%	9.49%	0.39%
	AI-PPE	PUBLIC PRIVATE EQUITY	106,476,542.06	153,276,770.00	4.87%	4.87%	0.20%
	AI-SD	STOCK DISTRIBUTION	24,547,336.70	22,055,939.49	0.70%	0.70%	0.03%
	AI-VC	VENTURE CAPITAL	638,376,684.80	779,417,225.30	24.79%	24.79%	1.01%



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Asset Class	Portfolio ID	Portfolio Name	Book Value	Market Value	
				% of Group	% of Asset Class % of Fund
ALTERNATIVE INVESTMENTS TOTAL:			2,268,896,074.20	3,144,559,980.61	100.00% 100.00% 4.07%
Grand Total for All Investments			62,630,629,922.75	77,265,120,298.99	100.00%

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DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE							
		Portfolio:	LQR	LIQUIDITY RESERVE			
		Instrument:	ABSCARDFLOAT	ABSCARD FLOAT BULLET MATURITY			
AEIT 2005-1 A	02586GAA0	5.165	5.3500	8/15/2011	50,000,000	49,681,020.54	49,441,364.58
BOIT A1 A1	TY 1/15/2008) 06423RAP1	4.950	5.4400	9/15/2010	89,362,000	89,355,700.82	89,540,258.58
CHAIT 2005 -A9 A9	9/15/2009) 161571AU8	5.413	5.3500	11/15/2011	12,000,000	12,004,088.09	11,929,957.50
DCMT 2003-4 A1	25466KES4	5.248	5.4300	5/15/2011	20,200,000	20,209,873.07	20,145,674.63
FIRST USA CREDIT CARD MASTER T	337435DL2	5.505	5.4800	4/18/2011	16,000,000	16,027,543.97	15,987,083.33
MBNAS 2006-A4 A4	55264TDW8	5.412	5.3400	9/15/2011	86,048,000	86,056,122.26	85,674,605.46
NMOTR 2007-A A	65474VAC5	5.438	5.3200	5/15/2012	50,000,000	49,913,581.44	49,042,239.58
VOLKSWAGEN CREDIT AUTO MASTER	928667AA2	5.409	5.3400	7/20/2010	10,650,000	10,653,058.25	10,612,919.14
ABSCARD FLOAT BULLET MATURITY TOTAL					334,260,000	333,900,988.44	332,374,102.80
		Instrument:	AGC	AGENCY BONDS WITH COUPONS			
FED HOME LOAN BANK	3133XLX99	5.240	5.2363	2/11/2009	225,000,000	224,988,787.08	226,640,400.00
FEDERAL HOME LOAN BANK	3133XCZS5	4.230	4.2500	9/26/2008	25,000,000	25,002,611.47	25,282,631.94
FEDERAL HOME LOAN BANK	3133XL6T5	5.201	5.2000	12/15/2008	25,000,000	24,994,563.69	25,064,464.46
FEDERAL HOME LOAN BANK	3133XLZ30	5.438	5.4380	2/18/2009	100,000,000	100,000,000.00	100,641,211.81
FEDERAL HOME LOAN BANK	3133XMR60	5.000	5.0000	4/30/2009	100,000,000	100,000,000.00	100,847,222.22
FEDERAL HOME LOAN BANK	3133XMUX7	4.736	4.7413	5/5/2009	100,000,000	100,006,834.84	100,740,527.78
AGENCY BONDS WITH COUPONS TOTAL					575,000,000	574,992,797.08	579,216,458.21
		Instrument:	COR	CORPORATE NOTES/BONDS			
IBM INTL GROUP CAPITAL	44924EAA8	5.631	5.5500	2/13/2009	40,000,000	40,000,000.00	40,237,577.36
PNC BANK NA	69347KHT2	5.301	5.2650	1/2/2008	40,000,000	39,999,958.10	40,160,844.44
PROCTER & GAMBLE INTL FUNDING S.C.A.	742748AB2	5.370	5.3700	7/6/2009	30,000,000	30,000,000.00	30,389,796.71
CORPORATE NOTES/BONDS TOTAL					110,000,000	109,999,958.10	110,788,218.51
		Instrument:	CP	COMMERCIAL PAPER (DISCOUNT)			
ABBEEY NATIONAL	0027A0B59	4.407		2/5/2008	40,000,000	39,837,892.06	39,837,892.06
CANADIAN WHEAT BOARD	13679JAH4	4.360		1/17/2008	25,000,000	24,954,025.14	24,954,025.14
CANADIAN WHEAT BOARD	13679JBF7	4.157		2/15/2008	10,000,000	9,950,211.38	9,950,211.38
CANADIAN WHEATBOARD	13679JB67	4.208		2/6/2008	5,000,000	4,979,270.34	4,979,270.34
CARGILL INC	14178LAX8	5.135		1/31/2008	15,000,000	14,936,749.29	14,936,749.29
CARGILL INC	14178LBV1	4.989		2/29/2008	25,000,000	24,801,820.72	24,801,820.72

DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE							
		Portfolio:	LQR	LIQUIDITY RESERVE			
		Instrument:	CP	COMMERCIAL PAPER (DISCOUNT)			
CHEVRON FUNDING	1667X0AB4	4.517		1/11/2008	40,000,000	39,952,034.97	39,952,034.97
COCA-COLA CO	19121AA84	4.729		1/8/2008	12,000,000	11,989,252.30	11,989,252.30
COCA-COLA CO	19121AAX9	4.256		1/31/2008	10,000,000	9,964,955.05	9,964,955.05
COCA-COLA CO	19121AB18	4.383		2/1/2008	18,000,000	17,934,486.31	17,934,486.31
EXPORT DEVELOPMENT	30215GA36	4.600		1/3/2008	10,000,000	9,997,508.11	9,997,508.11
EXPORT DEVELOPMENT CORP	30215GAU6	4.383		1/28/2008	30,000,000	29,904,192.09	29,904,192.09
FC DISCOUNT	313312RY8	3.942		1/18/2008	50,000,000	49,907,916.67	49,907,916.67
FHLB	313384RX9	4.404		1/17/2008	40,000,000	39,922,666.67	39,922,666.67
FHLB DISC CORP	313384TA7	4.340		2/13/2008	33,000,000	32,833,027.53	32,833,027.53
FHLB DISCOUNT	313384RQ4	3.533		1/10/2008	45,633,000	45,593,071.12	45,593,071.12
FHLB DISCOUNT	313384SF7	4.433		1/25/2008	80,000,000	79,769,222.50	79,769,222.50
FHLB DISCOUNT CORP	313384RG6	4.727		1/2/2008	280,000,000	279,964,167.05	279,964,167.05
FHLB DISCOUNT CORP	313384RP6	4.712		1/9/2008	100,000,000	99,897,829.89	99,897,829.89
FHLB DISCOUNT CORP	313384RR2	4.747		1/11/2008	56,000,000	55,928,155.34	55,928,155.34
FHLB DISCOUNT CORP	313384SC4	4.610		1/22/2008	75,000,000	74,803,722.10	74,803,722.10
FHLB DISCOUNT NOTE	313384RY7	4.425		1/18/2008	84,726,000	84,556,330.49	84,556,330.49
FHLB DISCOUNT NOTE	313384SE0	4.415		1/24/2008	100,000,000	99,731,898.69	99,731,898.69
FHLB DISCOUNT NOTE	313384ST7	4.398		2/6/2008	100,000,000	99,568,857.22	99,568,857.22
FHLB DISCOUNT NOTES	313384RJ0	4.720		1/4/2008	74,750,000	74,721,401.19	74,721,401.19
FHLB DISCOUNT NOTES	313384SV2	4.340		2/8/2008	100,000,000	99,553,015.99	99,553,015.99
FNMA DISCOUNT	313588RP2	4.741		1/9/2008	72,000,000	71,926,023.13	71,926,023.13
FNMA DISCOUNT	313588RU1	3.992		1/14/2008	1,205,000	1,203,281.21	1,203,281.21
FNMA DISCOUNT	313588SC0	4.312		1/22/2008	50,000,000	49,883,766.13	49,883,766.13
FNMA DISCOUNT	313588SK2	4.314		1/29/2008	50,000,000	49,843,600.89	49,843,600.89
FNMA DISCOUNT	313588SL0	4.314		1/30/2008	20,000,000	19,933,364.35	19,933,364.35
FNMA DISCOUNT	313588SM8	4.346		1/31/2008	50,000,000	49,821,174.47	49,821,174.47
FNMA DISCOUNT	313588SN6	4.301		2/1/2008	140,000,000	139,497,953.96	139,497,953.96
FNMA DISCOUNT	313588SY2	4.336		2/11/2008	135,000,000	134,342,145.09	134,342,145.09
FNMA DISCOUNT	313588TB1	4.340		2/14/2008	85,000,000	84,555,123.89	84,555,123.89
FNMA DISCOUNT	313588TV7	4.292		3/3/2008	50,000,000	49,634,948.31	49,634,948.31
FNMA DISCOUNT	313588UE3	4.246		3/12/2008	85,000,000	84,295,672.72	84,295,672.72



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DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE							
		Portfolio: Instrument:	LQR CP	LIQUIDITY RESERVE COMMERCIAL PAPER (DISCOUNT)			
FNMA DISCOUNT	313588UU7	4.175		3/26/2008	33,200,000	32,878,667.61	32,878,667.61
FNMA DISCOUNT NOTE	313588RG2	4.740		1/2/2008	75,000,000	74,990,375.00	74,990,375.00
FNMA DISCOUNT NOTE	313588RH0	4.304		1/3/2008	20,000,000	19,995,320.36	19,995,320.36
FNMA DISCOUNT NOTE	313588RW7	4.639		1/16/2008	100,000,000	99,811,369.64	99,811,369.64
FNMA DISCOUNT NOTE	313588RX5	4.302		1/17/2008	50,000,000	49,905,555.57	49,905,555.57
FREDDIE DISCOUNT	313396RM7	4.681		1/7/2008	100,000,000	99,924,683.40	99,924,683.40
FREDDIE DISCOUNT	313396SR5	4.398		2/4/2008	80,232,000	79,907,168.53	79,907,168.53
FREDDIE DISCOUNT	313396SY0	4.319		2/11/2008	100,000,000	99,524,868.39	99,524,868.39
FREDDIE DISCOUNT	313396UC5	4.221		3/10/2008	90,000,000	89,277,761.86	89,277,761.86
FREDDIE DISCOUNT NOTE	313396RU9	4.743		1/14/2008	100,000,000	99,834,690.30	99,834,690.30
FREDDIE DISCOUNT NOTES	313396SD6	4.405		1/23/2008	40,000,000	39,897,096.78	39,897,096.78
GEN ELEC CAP CRP	36959HAA5	4.516		1/10/2008	20,000,000	19,978,768.93	19,978,768.93
HONEYWELL INC	43851TAR7	4.465		1/25/2008	19,000,000	18,945,935.36	18,945,935.36
HONEYWELL INC	43851TBT2	4.057		2/27/2008	11,000,000	10,930,659.52	10,930,659.52
JOHNSON & JOHNSON	47816FAW1	4.132		1/30/2008	11,000,000	10,964,612.22	10,964,612.22
JOHNSON & JOHNSON	47816FB18	4.100		2/1/2008	29,000,000	28,899,921.87	28,899,921.87
JP MORGAN CHASE	4662J0A36	5.171		1/3/2008	20,000,000	19,994,407.60	19,994,407.60
JP MORGAN CHASE	4662J0BE1	4.567		2/14/2008	20,000,000	19,889,931.26	19,889,931.26
KOCH RESOURCES	50000AAV4	4.326		1/29/2008	40,000,000	39,872,558.20	39,872,558.20
MERRILL LYNCH	59018JAA2	5.383		1/10/2008	25,000,000	24,967,295.80	24,967,295.80
METLIFE FUND	59087ABR9	4.239		2/25/2008	20,000,000	19,872,256.11	19,872,256.11
METLIFE FUNDING	59087AAE9	4.273		1/14/2008	20,000,000	19,969,522.22	19,969,522.22
NATL CITY CREDIT	63541JA85	4.931		1/8/2008	20,000,000	19,982,062.56	19,982,062.56
NESTLE CAPITAL CORP	64105GAP9	4.300		1/23/2008	10,000,000	9,974,492.96	9,974,492.96
NESTLE CAPITAL CORP	64105GB78	4.250		2/7/2008	10,000,000	9,956,938.63	9,956,938.63
NESTLE CAPITAL CORP	64105GBC7	4.177		2/12/2008	20,000,000	19,903,883.39	19,903,883.39
PACCAR FINANCIAL	69372AB43	4.578		2/4/2008	16,734,000	16,664,034.99	16,664,034.99
PACCAR FINANCIAL	69372ABK7	4.557		2/19/2008	6,000,000	5,963,718.86	5,963,718.86
PEPSICO INC	71344TAB8	4.269		1/11/2008	40,000,000	39,953,111.11	39,953,111.11
PROCTER & GAMBLE	74271TAJ2	4.264		1/18/2008	10,000,000	9,980,297.65	9,980,297.65
QUEBEC PROVINCE	74800JA88	4.048		1/8/2008	40,000,000	39,970,629.81	39,970,629.81

**Group:** LIQUIDITY RESERVE

**Portfolio:** LQR      LIQUIDITY RESERVE

# Monthly Market

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DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE							
		Portfolio: LQR	LIQUIDITY RESERVE				
		Instrument: CP	COMMERCIAL PAPER (DISCOUNT)				
ROYAL BK OF SCOTLAND	78009RAA5	4.991		1/10/2008	15,000,000	14,981,550.00	14,981,550.00
UNILEVER CAP CORP	90477DAQ9	4.245		1/24/2008	20,000,000	19,947,870.82	19,947,870.82
UNITED PARCEL	9113A2B13	4.467		2/1/2008	40,000,000	39,852,292.94	39,852,292.94
WALGREEN CO	93142LAB3	4.251		1/11/2008	5,000,000	4,994,166.67	4,994,166.67
WAL-MART STORES	93114EA72	4.043		1/7/2008	14,000,000	13,990,666.67	13,990,666.67
WAL-MART STORES	93114EAP2	4.576		1/23/2008	3,000,000	2,991,817.07	2,991,817.07
WAL-MART STORES	93114EAU1	4.531		1/28/2008	23,000,000	22,924,307.66	22,924,307.66
WELLS FARGO CO	9497F0A44	4.320		1/4/2008	11,000,000	10,996,085.83	10,996,085.83
WESTPAC BANK	9612C0B57	4.734		2/5/2008	14,000,000	13,937,118.85	13,937,118.85
WESTPAC BANK	9612C0BK4	4.993		2/19/2008	20,000,000	19,866,375.48	19,866,375.48
WESTPAC BANK	9612C0CB3	5.096		3/11/2008	6,000,000	5,941,217.78	5,941,217.78
COMMERCIAL PAPER (DISCOUNT) TOTAL					3,564,480,000	3,553,896,800.62	3,553,896,800.62
		Instrument: FRBES	FLOATING RATE CORPORATE BOND				
AMERICAN EXPRESS CREDIT ACCOUN	02582JCL2	5.457	5.4300	11/15/2010	25,000,000	25,034,693.04	25,033,015.63
AMEX CREDIT ACCT MT (EXP MAT	02582JEP1	5.402	5.3200	10/15/2012	20,000,000	20,000,000.00	19,831,295.83
BANK OF AMERICA NA	06050TJS2	5.579	5.5106	7/25/2008	40,000,000	40,000,000.00	40,364,105.56
CHAIT 2006-A3 A3 9/15/09	161571BF0	5.386	5.3100	7/15/2011	21,230,000	21,230,000.00	21,135,327.47
CHAMT 2002-3 A	16151RBN2	5.500	5.5200	9/15/2011	40,500,000	40,632,538.29	40,420,392.19
DCMT 2003-2 A (EXP MTY 2/15/2008)	25466KEN5	5.492	5.4500	8/15/2010	24,750,000	24,773,670.09	24,786,356.72
DCMT 2005-1 A (EXP MTY 3/17/08)	25466KFC8	5.407	5.3300	9/16/2010	12,563,000	12,564,433.38	12,563,615.07
DISCOVER CARD MASTER TRUST I	25466KDJ5	5.396	5.5400	1/15/2008	39,000,000	39,003,646.38	39,078,251.87
FEDERAL FARM CREDIT BANK	31331V6H4	5.265	5.1725	4/1/2008	50,000,000	49,996,842.06	50,227,006.94
FEDERAL FARM CREDIT BANK	31331VP83	5.256	5.1800	1/18/2008	65,000,000	64,999,394.61	65,134,202.43
FEDERAL FARM CREDIT BANK	31331XBN1	5.268	5.1700	4/23/2008	50,000,000	49,995,295.18	50,065,828.13
FEDERAL HOME LOAN BANK	3133XGX74	5.269	5.1650	3/14/2008	150,000,000	149,991,198.87	150,396,562.50
WELLS FARGO COMPANY	949746JN2	5.357	5.3700	3/10/2008	17,925,000	17,927,575.43	17,982,437.18
WELLS FARGO COMPANY	949746JP7	5.412	5.4300	3/10/2008	3,575,000	3,575,460.46	3,587,996.24
FLOATING RATE CORPORATE BOND TOTAL					559,543,000	559,724,747.79	560,606,393.76
		Instrument: STIF	SHORT TERM INVESTMENT FUND				
FIFTH THIRD US TREASURY MM FUND	99FSQTRI6			12/31/2008	50,000,000	50,000,000.00	50,000,000.00
Group: LIQUIDITY RESERVE		Portfolio: LQR	LIQUIDITY RESERVE				



Monthly Market

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DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE							
Portfolio: LQR LIQUIDITY RESERVE							
SHORT TERM INVESTMENT FUND TOTAL					50,000,000	50,000,000.00	50,000,000.00
LIQUIDITY RESERVE TOTAL					5,193,283,000	5,182,515,292.03	5,186,881,973.90

# Monthly Market

As Of 12/31/2007

DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE								
			Portfolio: LQR-CONTRA	LQR-CONTRA ASSETS				
			Instrument: FUTURES5	FUTURES EXPOSURE				
S&P FUTURES INDEX 03/08	CD:SP08H0					-6,011	-2,236,746,297.35	-2,219,862,300.00
FUTURES EXPOSURE TOTAL						-6,011	-2,236,746,297.35	-2,219,862,300.00
LQR-CONTRA ASSETS TOTAL						-6,011	-2,236,746,297.35	-2,219,862,300.00
LIQUIDITY RESERVE TOTAL						5,193,276,989	2,945,768,994.68	2,967,019,673.90

# 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:	ABSCARD	ABSCARD BULLET MATURITY				
CHAIT 2005 A-7	161571AQ7	AAA	4.556	4.5500	M	3/15/2013	100.21	50,000,000	49,986,939.54	50,204,111.11
DCENT 2007-A1 A1	254683AC9	AAA	5.670	5.6500	M	3/16/2020	101.23	15,000,000	14,973,511.61	15,221,416.67
MBNAS 2003-A7 A7	55264TBY6	AAA	2.655	2.6500	M	11/15/2010	98.92	16,000,000	15,998,078.52	15,845,404.44
								81,000,000	80,958,529.67	81,270,932.22
ABSCARD BULLET MATURITY TOTAL										
				Instrument:	ABSCARDFLOAT	ABSCARD FLOAT BULLET MATURITY				
AMXCA 2006 B A (1/18/11)	02582JEB2	AAA	5.906	5.6513	M	8/15/2013	98.50	5,000,000	4,958,612.42	4,935,557.29
AMXCA 2006-1 A (EXP MAT 5/16/11)	02582JEE6	AAA	5.418	5.3500	M	12/15/2013	98.37	36,000,000	36,010,598.17	35,490,502.50
AMXCA 2007-4 A	02582JER7	AAA	5.386	5.3100	M	12/17/2012	98.88	25,000,000	25,000,000.00	24,771,015.63
AMXCA 2007-5 A	02582JET3	AAA	5.434	5.3500	M	12/15/2014	97.75	12,000,000	12,000,000.00	11,755,167.50
CCCIT 2001 -A7 A7	17305EAQ8	AAA	5.498	5.5088	Q	8/15/2013	98.45	50,000,000	50,205,595.09	49,553,633.68
CCCIT 2003 A9 A9	17305EBX2	AAA	5.469	5.4550	Q	11/22/2010	99.63	65,190,000	65,281,001.10	65,330,606.68
CCCIT 2004 A3 A3	17305ECD5	AAA	5.483	5.4456	Q	7/25/2011	99.35	10,000,000	10,012,189.48	10,039,971.18
CHAIT 2005 -A9 A9	9/15/2009) 161571AU8	AAA	5.396	5.3500	M	11/15/2011	99.21	13,000,000	13,009,816.28	12,924,120.63
CHAIT 2006 A1 A	161571BB9	AAA	5.449	5.3600	M	4/15/2013	98.51	29,020,000	29,045,209.05	28,649,456.92
CHAIT 2007-A13 A13	161571CD4	AAA	5.433	5.3600	M	6/15/2014	97.51	20,000,000	20,000,000.00	19,544,429.17
COMET 2004-A3 A3	14041NBM2	AAA	5.459	5.4200	M	2/15/2012	99.30	63,000,000	63,107,305.37	62,695,486.88
COMET 2006 A9 A9	14041NCY5	AAA	5.409	5.3350	M	5/15/2013	98.36	50,000,000	50,014,182.82	49,283,552.08
COMET 2007-A4 A4	14041NDS7	AAA	5.433	5.3500	M	3/16/2015	97.17	5,000,000	4,997,988.48	4,868,836.46
DCMT 2005 2 A (10/15/09)	25466KFE4	AAA	5.858	5.6413	M	4/17/2012	98.91	3,761,000	3,741,663.38	3,728,005.84
DCMT 2007-3 A1	254708AA8	AAA	5.406	5.3300	M	4/15/2010	98.58	30,000,000	30,000,000.00	29,638,168.75
DCMT 2007-3 A2	254708AC4	AAA	5.448	5.3700	M	4/16/2012	97.25	75,000,000	75,000,000.00	73,096,921.88
GEMNT 2007-3 A1 (EXP MAT 6/15/10)	36159JBD2	AAA	5.404	5.3300	M	6/15/2013	98.06	49,875,000	49,875,000.00	49,013,606.80
MBNAS 2005 A9 A9	55264TDL2	AAA	4.456	5.3600	M	4/15/2013	98.62	90,000,000	90,084,022.77	88,950,731.25
								631,846,000	632,343,184.41	624,269,771.12
ABSCARD FLOAT BULLET MATURITY TOTAL										
				Instrument:	AGC	AGENCY BONDS WITH COUPONS				
FANNIE MAE	31359MEU3	AAA	6.827	6.2500	S	5/15/2029	118.00	57,800,000	54,262,556.03	68,662,707.19
FANNIE MAE	31359MEV1	AAA	5.563	6.3750	S	6/15/2009	103.90	54,600,000	55,212,437.74	56,881,916.00
FANNIE MAE	31359MVE0	AAA	4.382	4.2500	S	5/15/2009	100.80	56,000,000	55,902,520.04	56,749,311.12
FANNIE MAE	31398ADM1	AAA	4.867	5.3750	S	6/12/2017	106.49	113,200,000	117,509,444.05	120,866,674.39
FEDERAL HOME LOAN BANK	3133X4ZC8	AAA	4.399	3.0000	S	4/15/2009	99.19	22,000,000	21,618,526.46	21,961,353.33

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: AGC</b>		<b>AGENCY BONDS WITH COUPONS</b>					
FHLB CHICAGO (SUB DEBT)	313771AA5	AA2	5.625	5.6250	S	6/13/2016	107.25	15,000,000	15,000,000.00	16,129,387.50
FREDDIE MAC	3134A33L8	AAA	4.796	7.0000	S	3/15/2010	107.19	55,500,000	58,030,752.50	60,636,031.67
FREDDIE MAC	3134A4VB7	AAA	4.894	4.1250	S	7/12/2010	101.36	1,594,000	1,565,222.71	1,646,561.48
FREDDIE MAC	3137EABA6	AAA	4.914	5.1250	S	11/17/2017	104.52	49,000,000	49,795,756.61	51,764,409.86
								424,694,000	428,897,216.14	455,298,352.54
<b>AGENCY BONDS WITH COUPONS TOTAL</b>										
			<b>Instrument: ASB</b>		<b>ASSET BACKED NOTES AND BONDS</b>					
CMAOT 2004-A A4	161581DK6	AAA	2.847	2.8300	M	9/15/2010	99.52	11,079,617	11,079,616.83	11,040,813.55
TAOT 2003-B A4	89232YAD0	AAA	2.812	2.7900	M	1/15/2010	99.00	2,171,240	2,171,240.45	2,152,220.39
								13,250,857	13,250,857.28	13,193,033.94
<b>ASSET BACKED NOTES AND BONDS TOTAL</b>										
			<b>Instrument: CMBB</b>		<b>COMMERCIAL MORTGAGE BACKED - AMORTIZING</b>					
BACM 2005-1 A3	05947UC89	NR	3,237.257	4.8770	M	11/10/2042	99.81	73,895,000	73,262,743.24	74,053,443.19
BAFU 2001-3 A2	05947UDP0	NR	4.741	5.4640	M	4/11/2037	101.49	75,704,000	77,414,618.00	77,179,723.31
BSCMS 2002-TOP8 A2	07383FPW2	NR	5.267	4.8300	M	8/15/2038	98.93	61,300,000	60,281,871.19	60,888,983.50
CSFB 2000-C1 A2	22540ASN9	NR	5.096	7.5450	M	4/16/2062	103.52	36,555,000	37,953,174.97	37,994,231.28
CSFB 2001-CK3 A4	22540A3F3	AAA	5.638	6.5300	M	6/15/2034	104.18	101,635,000	104,173,110.20	106,437,423.14
CSFB 2001-CP4 A4	22540A6G8	NR	5.217	6.1800	M	12/15/2035	103.53	162,699,000	167,224,923.24	169,278,547.56
CSFB 2004-C1 A4	22541SAD0	AAA	5.266	4.7500	M	1/15/2037	98.75	82,617,000	80,610,896.68	81,913,791.63
CSFB 2004-C4 A2	22541SH43	AAA	4.410	3.8800	M	10/15/2039	98.15	25,007,000	24,823,151.23	24,625,726.61
FNGT 2000-T5 B	31358SMD0	AAA	4.374	7.3000	M	5/25/2010	106.14	18,000,000	19,155,555.87	19,215,582.00
FNGT 2001-T2 B	31358S6X4	AAA	4.767	6.0220	M	11/25/2010	103.95	44,850,000	46,311,474.24	46,847,050.90
FNGT 2003-T5 B	31393TH82	AAA	5.416	4.3819	M	3/25/2013	98.16	43,000,000	40,998,986.80	42,367,408.73
FUBOA 2001-C1 A2	337368AB0	AAA	5.023	6.1360	M	3/15/2033	102.78	152,209,390	155,179,136.94	157,220,630.69
FUNBC 2000-C1 A2	33736XAB5	NR	4.711	7.8410	M	5/17/2032	104.89	72,795,000	76,944,411.28	76,833,241.96
FUNBC 2000-C2 A2	33736XAX7	NR	5.036	7.2020	M	10/15/2032	104.67	89,806,437	94,216,308.07	94,538,488.15
GCCFC 2002-C1 A4	396789BF5	AAA	4.709	4.9480	M	1/11/2035	99.38	23,270,000	23,520,887.57	23,220,977.87
GCCFC 2005-GG3 A2	396789JR1	AAA	4.979	4.3050	M	8/10/2042	98.75	92,960,000	91,922,174.02	92,130,564.41
GCCFC 2005-GG3 A3	396789JS9	AAA	4.504	4.5690	M	8/10/2042	98.23	20,000,000	20,059,838.09	19,722,950.00
GCCFC 2006-GG7 A2	20173MAB6	AAA	5.325	5.9132	M	7/10/2038	102.73	25,000,000	25,452,844.40	25,804,941.60
GECMC 2005-C2 A2	36828QLZ7	NR		4.7060	M	5/10/2043	99.65	60,041,949	59,294,960.61	60,064,264.32
GMACC 2000-C1 A2	361849KN1	AAA	4.652	7.7240	M	3/15/2033	104.13	55,475,717	58,234,688.56	58,124,497.95



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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI Instrument: CMBB				FIXED INCOME COMMERCIAL MORTGAGE BACKED - AMORTIZING	
GSMS 2007-GG10 A4	36246LAE1	AAA	6.095	5.9933 M	8/10/2045	103.31	155,000,000	154,501,563.21	160,906,184.58
JPMCC 2001-C1 A3	46625MFC8	NR	5.119	5.8570 M	10/12/2035	102.56	106,425,000	108,987,753.73	109,673,179.70
JPMCC 2001-CIB2 A3	46625MCU1	NR	5.167	6.4290 M	4/15/2035	104.01	62,420,000	64,763,194.45	65,259,329.76
JPMCC 2005-LDP1 A2	46625YGL1	AAA	4.998	4.6250 M	3/15/2046	99.25	72,320,000	71,837,716.04	72,053,440.53
JPMCC 2005-LDP1 ASB	46625YGN7	AAA	4.782	4.8530 M	3/15/2046	98.45	10,000,000	10,031,286.74	9,885,041.67
JPMCC 2005-LDP2 A3	46625YNB5	AAA	5.492	4.6970 M	7/15/2042	97.38	86,660,000	84,009,397.43	84,731,309.49
JPMCC 2007-LD11 A4	46631BAE5	AAA	5.820	6.0073 M	6/15/2049	103.14	110,000,000	109,359,517.19	114,004,665.50
KEY 2000-C1 A2	74436JFX0	AAA	5.058	7.7270 M	5/17/2032	104.35	94,061,478	97,682,251.03	98,758,830.30
LBCMT 1999-C1 A2	501773CS2	AAA		6.7800 M	6/15/2031	101.33	28,465,027	28,685,987.47	29,004,723.42
LBUBS 2003-C1 A4	52108HPN8	NR	5.199	4.3940 M	3/15/2032	96.72	60,065,000	58,060,178.53	58,239,691.38
LBUBS 2003-C5 A2	52108HSY1	NR		3.4780 M	7/15/2027	98.94	30,000,000	29,765,248.20	29,740,866.66
LBUBS 2004-C1 A4	52108HYK4	AAA	5.229	4.5680 M	1/15/2031	97.83	51,100,000	49,508,211.46	50,121,321.45
LBUBS 2005-C2 A2	52108H3D4	AAA	4.944	4.8210 M	4/15/2030	99.94	29,214,795	29,162,193.00	29,274,344.70
LBUBS 2005-C2 A4	52108H3F9	AAA	4.939	4.9980 M	4/15/2030	99.09	30,000,000	30,085,938.21	29,810,300.00
MCMT 1999-C1 B	58984QAC4	AAA	5.260	7.9000 M	3/3/2016	105.41	14,500,000	15,150,447.33	15,379,487.84
MLCFC 2007-9 A3	60688CAC0	NR		5.6930 M	9/12/2049	100.62	30,000,000	29,886,978.70	30,326,825.00
MLCFC 2007-9 A4	60688CAE6	NR	5.804	5.7000 M	9/12/2049	102.02	54,000,000	53,771,357.37	55,348,920.00
MLMT 2003-KEY1 A4	59022HCQ3	NR	5.281	5.2360 M	11/12/2035	99.87	56,175,000	56,137,267.95	56,347,644.51
MLMT 2004-MKB1 A2	59022HCT7	AAA	5.096	4.3530 M	2/12/2042	98.83	74,000,000	73,177,509.44	73,399,675.00
MSC 2004-IQ7 A4	61745MZA4	NR	5.162	5.4298 M	6/15/2038	102.28	75,000,000	76,114,297.06	77,045,615.31
MSC 2007-IQ14 A4	61754KAF2	AAA	6.001	5.6920 M	4/15/2049	101.96	21,300,000	20,903,960.59	21,817,661.00
MSDWC 2000-1345 A2	68242BAB6	AAA	5.297	7.4590 M	9/3/2015	106.97	40,000,000	42,195,810.30	43,037,113.33
PMCF 2001-ROCK A2	74438WAB2	AAA	5.045	6.6050 M	5/10/2034	104.29	90,569,000	94,321,631.90	94,951,105.60
PNCMA 2000-C2 A2	69348HCM8	AAA	5.377	7.3000 M	10/12/2033	104.57	67,957,240	70,388,188.98	71,478,330.65
WBCMT 2003-C9 A3	929766MT7	NR	5.028	4.6080 M	12/15/2035	99.02	52,467,000	51,849,278.51	52,155,870.69
WBCMT 2004-C14 A2	929766TP8	AAA	5.328	4.3680 M	8/15/2041	98.75	39,750,000	39,090,649.13	39,397,815.00
WBCMT 2005-C17 A4	929766C35	AAA	5.256	5.0830 M	3/15/2042	99.59	24,500,000	24,293,362.33	24,504,062.92
WBCMT 2005-C17 APB	929766C27	AAA	4.976	5.0370 M	3/15/2042	98.88	11,653,000	11,691,408.28	11,571,399.87
COMMERCIAL MORTGAGE BACKED - AMORTIZING TOTAL							2,894,423,033	2,922,448,339.76	2,956,6

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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				
ABBOTT LABORATORIES	002819AA8	A1	5.158	5.1500 S	11/30/2012	102.63	10,000,000	9,996,198.19	10,337,188.89
ABBOTT LABORATORIES	002824AP5	A1	3.774	3.7500 S	3/15/2011	97.79	21,000,000	20,984,950.70	20,768,615.00
ABBOTT LABORATORIES	002824AS9	A1	5.615	5.6000 S	5/15/2011	103.57	7,000,000	6,996,801.09	7,300,268.89
AIG (ASIF GLOBAL FINAN XXIII)	00209LAA0	AA2	3.943	3.9000 S	10/22/2008	99.43	10,000,000	9,996,623.75	10,017,650.00
AIG(AMERICAN GENERAL FINANCE)	02635PSS3	A1	4.743	3.8750 S	10/1/2009	96.63	21,665,000	21,355,304.81	21,144,769.19
ALLSTATE CORP	020002AT8	A1	6.135	5.9500 S	4/1/2036	93.99	5,000,000	4,999,218.12	4,773,925.00
ALLSTATE LIFE GLOB FD	02003MAK0	AA2	4.345	4.2500 S	2/26/2010	99.19	8,000,000	7,984,563.63	8,053,415.56
AMERICAN EXPRESS	025816AQ2	A1	4.913	4.8750 S	7/15/2013	95.29	5,000,000	4,990,940.42	4,876,995.83
AMERICAN EXPRESS	025816AT6	A1	4.788	4.7500 S	6/17/2009	99.75	7,000,000	6,996,294.56	6,995,570.56
AMERICAN HONDA FINANCE	02666QUW1	AA3	4.548	4.5000 S	5/26/2009	100.64	15,000,000	14,990,324.57	15,162,900.00
ANHEUSER-BUSCH COS INC	035229DD2	A2	5.552	5.5000 S	1/15/2018	101.27	2,000,000	1,991,851.83	2,034,872.22
AOL TIME WARNER INC	00184AAG0	BAA2	7.753	7.7000 S	5/1/2032	112.14	18,200,000	18,093,449.39	20,643,046.67
ARCHER DANIELS MIDLAND	039483AN2	A2	6.464	6.7500 S	12/15/2027	113.05	15,000,000	15,477,211.10	17,002,650.00
AT&T CORP	001957BC2	A2	5.780	9.0500 S	11/15/2011	108.20	7,367,000	8,080,557.76	8,039,738.07
AT&T CORP	001957BD0	A2	7.255	9.7500 S	11/15/2031	123.54	10,000,000	12,794,733.10	12,455,822.22
AT&T INC	00206RAG7	A2	6.332	6.3000 S	1/15/2038	101.99	10,000,000	9,955,934.19	10,243,150.00
BANK OF AMERICA CORP	060505BU7	AA1	4.533	4.5000 S	8/1/2010	100.30	10,000,000	9,992,016.40	10,217,100.00
BANK OF AMERICA CORP	060505DP6	AA1	5.844	5.7500 S	12/1/2017	100.35	15,000,000	14,895,143.72	15,117,037.50
BANK OF AMERICA CORP (CAP SECS)	066048AA7	AA2	7.675	8.0000 S	12/15/2026	102.00	15,935,000	16,491,976.59	16,310,357.78
BANK OF AMERICA(FLEET NATIONAL	33901LAA2	AA1	5.898	5.7500 S	1/15/2009	101.28	17,000,000	16,975,003.51	17,667,826.11
BANK OF NEW YORK CO INC	064057BE1	AA2	3.818	3.7500 S	2/15/2008	99.84	5,000,000	4,999,592.45	5,062,983.33
BANK OF NEW YORK MELLON	06406HBE8	AA2	4.973	4.9500 S	11/1/2012	99.80	12,000,000	11,988,240.83	12,075,240.00
BANK OF NOVA SCOTIA	06416LN20	AA1	5.281	5.2625 M	4/2/2008	99.98	50,000,000	49,997,673.08	50,184,231.25
BERKSHIRE HATHAWAY FIN	084664AF8	AAA	4.246	4.2000 S	12/15/2010	99.51	10,000,000	9,987,367.81	9,970,066.67
BERKSHIRE HATHAWAY FIN	084664AR2	AAA	4.153	4.1250 S	1/15/2010	99.51	20,000,000	19,989,118.58	20,283,016.67
BOEING CO.	097023AS4	A2	6.483	6.6250 S	2/15/2038	110.72	5,000,000	5,093,011.23	5,661,138.89
BOEING CO.	580169AM2	A2	6.366	9.7500 S	4/1/2012	118.62	10,000,000	11,241,792.24	12,106,050.00
BOSTON SCIENTIFC	101137AC1	BA2	4.349	4.2500 S	1/12/2011	93.00	5,000,000	4,986,222.97	4,749,756.94
BRITISH TELECOM PLC	111021AE1	BAA1	6.755	8.8750 S	12/15/2030	132.81	20,825,000	25,942,959.00	27,741,931.23
BURLINGTON NORTHERN SANTA FE	12189TAV6	BAA1	5.271	4.3000 S	7/1/2013	94.68	5,750,000	5,485,993.02	5,567,495.00
CADBURY SCHWEPPE US FIN	127210AA0	BAA2	4.024	3.8750 S	10/1/2008	100.04	13,000,000	12,985,882.66	13,130,877.50

# 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: COR	CORPORATE NOTES/BONDS				
CANADIAN NATIONAL RAILWAY	136375BN1	A3	6.257	6.2000 S	6/1/2036	99.83	10,240,000	10,162,805.65	10,275,601.07
CARGILL, INC. 144A	141781AC8	A2	7.420	7.3750 S	10/1/2025	108.61	13,180,000	13,121,817.55	14,558,067.85
CAROLINA POWER & LIGHT	144141CX4	A2	5.768	5.2500 S	12/15/2015	99.15	15,638,000	15,126,133.21	15,541,096.53
CAROLINA POWER & LIGHT	14414CAA2	A3	5.785	6.6500 S	4/1/2008	100.39	5,000,000	5,010,496.76	5,102,425.00
CATERPILLAR FIN SERV CRP	14912L2L4	A2	3.845	3.8000 S	2/8/2008	99.87	5,000,000	4,999,772.97	5,068,822.22
CATERPILLAR FIN SERV CRP	14912L2R1	A2	4.720	4.7000 S	3/15/2012	99.52	10,000,000	9,992,403.00	10,090,588.89
CINCINNATI GAS & ELECTRIC	172070CN2	BAA1	5.705	5.7000 S	9/15/2012	104.19	7,000,000	6,998,635.96	7,410,853.33
CINTAS CORPORATION NO. 2	17252MAH3	A2	6.138	6.1250 S	12/1/2017	99.06	10,000,000	9,990,266.62	9,947,033.33
CISCO SYSTEMS INC	17275RAB8	A1	5.294	5.2500 S	2/22/2011	102.18	15,000,000	14,981,142.47	15,609,637.50
CISCO SYSTEMS INC	17275RAC6	A1	5.560	5.5000 S	2/22/2016	101.75	10,000,000	9,961,017.08	10,371,683.33
CIT GROUP INC	125581AQ1	A2	4.353	4.2500 S	2/1/2010	95.16	5,000,000	4,989,859.57	4,846,641.67
CITIGROUP	172967AX9	AA2	7.185	6.2000 S	3/15/2009	101.82	5,000,000	4,944,171.10	5,182,077.78
CITIGROUP INC	172967BL4	AA3	6.128	6.6250 S	6/15/2032	99.55	4,000,000	4,250,000.80	3,993,737.78
CITIGROUP INC	172967BP5	AA3	5.269	5.6250 S	8/27/2012	100.93	10,000,000	10,144,781.98	10,286,550.00
CITIGROUP INC	172967CC3	AA3	6.039	6.0000 S	10/31/2033	91.31	6,000,000	5,969,610.15	5,539,360.00
CITIGROUP INC	172967CU3	AA2	4.170	4.1250 S	2/22/2010	99.08	20,000,000	19,981,769.77	20,112,425.00
CITIGROUP INC	172967DA6	AA2	4.628	4.6250 S	8/3/2010	100.11	7,000,000	6,999,503.05	7,141,077.22
COCA COLA ENTERPRISES	191219AY0	A3	6.629	6.9500 S	11/15/2026	110.49	5,000,000	5,170,967.65	5,568,802.78
COCA-COLA ENTERPRISES	191219BB9	A3	6.822	7.1250 S	8/1/2017	113.71	15,000,000	15,316,703.92	17,501,512.50
COMCAST (JONES INTERCABLE)	480206AL5	BAA2	4.600	7.6250 S	4/15/2008	100.77	5,000,000	5,042,706.16	5,119,036.11
COMCAST (TCI COMM)	879240AN9	BAA2	5.095	9.8000 S	2/1/2012	115.55	4,000,000	4,685,650.34	4,785,213.33
COMCAST CABLE COMMUNICAT	20029PAL3	BAA2	7.035	6.7500 S	1/30/2011	104.37	25,000,000	24,804,396.31	26,800,062.51
COMCAST CORP	20030NAL5	BAA2	6.130	5.9000 S	3/15/2016	100.49	10,047,000	9,898,637.99	10,270,568.08
CONOCOPHILLIPS	718507BQ8	A1	4.402	8.7500 S	5/25/2010	109.98	5,000,000	5,489,751.95	5,542,500.00
CONSOLIDATED EDISON CO OF NY	209111ES8	A1	6.342	6.3000 S	8/15/2037	101.86	15,000,000	14,916,778.83	15,601,575.00
CONSTELLATION ENERGY GRP	210371AH3	BAA1	6.192	7.0000 S	4/1/2012	106.79	5,000,000	5,148,591.43	5,427,200.00
COUNTRYWIDE FINANCIAL	22237LPA4	BAA3	4.077	4.0000 S	3/22/2011	72.50	10,000,000	9,979,629.72	7,360,000.00
COX COMMUNICATIONS	224044AY3	BAA3	6.352	7.7500 S	11/1/2010	106.96	5,000,000	5,178,514.45	5,412,733.33
COX COMMUNICATIONS	224044BE6	BAA3	6.134	7.1250 S	10/1/2012	106.94	10,000,000	10,402,987.78	10,871,825.00
CREDIT SUISSE FB USA INC	22541LAC7	AA1	6.485	6.5000 S	1/15/2012	105.44	18,000,000	18,009,817.96	19,518,880.00
CREDIT SUISSE FB USA INC	22541LAL7	AA1	4.019	3.8750 S	1/15/2009	99.40	2,000,000	1,999,266.99	2,023,636.11

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				
CREDIT SUISSE FB USA INC	22541LBH5	AA1	4.877	4.8750 S	8/15/2010	100.97	8,000,000	7,999,644.98	8,225,013.33
CRH AMERICA INC	12626PAD5	BAA1	4.834	6.9500 S	3/15/2012	106.35	7,000,000	7,557,255.77	7,587,747.22
DEUTSCHE TELEKOM INT FIN	25156PAC7	A3	7.749	8.2500 S	6/15/2030	125.35	18,000,000	19,305,818.43	22,628,460.00
DEUTSCHE TELEKOM INT FIN	25156PAE3	A3	3.930	3.8750 S	7/22/2008	99.37	8,000,000	7,997,600.14	8,086,836.67
DEUTSCHE TELEKOM INT FIN	25156PAG8	A3	5.464	5.3750 S	3/23/2011	100.67	3,000,000	2,992,196.51	3,063,935.83
DEUTSCHE TELEKOM INT FIN	25156PAJ2	A3	5.110	5.1100 Q	3/23/2009	99.55	8,000,000	8,000,000.00	7,972,036.94
DIAGEO CAPITAL PLC	25243YAF6	A3	3.540	3.3750 S	3/20/2008	99.61	15,000,000	14,994,663.70	15,083,381.25
DIAGEO CAPITAL PLC	25243YAG4	A3	4.451	4.3750 S	5/3/2010	99.99	10,000,000	9,983,319.45	10,069,686.11
DIAGEO CAPITAL PLC	25243YAL3	A3	5.215	5.2000 S	1/30/2013	100.65	3,000,000	2,997,264.33	3,047,786.67
DIAGEO CAPITAL PLC	25243YAM1	A3	5.765	5.7500 S	10/23/2017	100.49	5,000,000	4,994,476.20	5,076,459.72
DTE ENERGY CO	233331AE7	BAA2	4.943	7.0500 S	6/1/2011	106.38	10,000,000	10,657,988.64	10,696,350.00
DUKE ENERGY CAROLINAS	264399EM4	A2	5.707	5.3000 S	10/1/2015	99.79	12,120,000	11,813,608.94	12,254,532.00
DUKE ENERGY CORP	264399DW3	A3	4.667	6.2500 S	1/15/2012	105.47	14,070,000	14,880,946.26	15,245,118.59
ELI LILLY & CO	532457AU2	AA3	4.012	6.0000 S	3/15/2012	105.70	5,000,000	5,380,936.47	5,373,383.33
FIFTH THIRD BANK	31677QAP4	AA2	4.217	4.2000 S	2/23/2010	98.43	20,000,000	19,993,094.14	19,985,466.67
FIRSTENERGY CORP	337932AB3	BAA3	7.004	6.4500 S	11/15/2011	103.28	4,000,000	3,927,918.22	4,164,246.69
FLORIDA POWER & LIGHT	341081EN3	AA3	4.832	4.8500 S	2/1/2013	99.19	7,000,000	7,006,042.12	7,084,408.34
FLORIDA POWER & LIGHT	341081EP8	AA3	5.939	5.8500 S	2/1/2033	99.31	3,150,000	3,113,426.13	3,204,951.75
FLORIDA POWER & LIGHT	341081ER4	AA3	6.027	5.9500 S	10/1/2033	100.49	4,000,000	3,960,084.85	4,078,900.00
FLORIDA POWER & LIGHT	341081EZ6	AA3	5.553	5.5500 S	11/1/2017	102.40	5,000,000	4,998,623.71	5,182,487.50
FRANCE TELECOM	35177PAL1	A3	7.081	8.7500 S	3/1/2031	130.12	28,000,000	36,382,088.38	37,226,093.35
GENENTECH INC (USA)	368710AG4	A1	4.758	4.7500 S	7/15/2015	97.02	7,000,000	6,996,489.08	6,944,859.44
GENERAL DYNAMICS CORP	369550AJ7	A2	3.071	3.0000 S	5/15/2008	99.26	3,000,000	2,999,218.61	2,989,150.00
GENERAL DYNAMICS CORP	369550AL2	A2	4.674	4.5000 S	8/15/2010	100.42	7,500,000	7,468,146.85	7,659,150.00
GENERAL ELEC CAP CORP	36962G3K8	AAA	5.265	5.2500 S	10/19/2012	102.01	15,000,000	14,990,596.00	15,458,850.00
GENERAL ELEC CAP CORP	36962GM68	AAA	4.476	4.3750 S	11/21/2011	99.22	12,000,000	11,957,162.75	11,964,733.33
GENERAL ELEC CAP CORP	36962GP57	AAA	4.176	4.1250 S	3/4/2008	99.86	10,000,000	9,999,128.29	10,120,262.50
GENERAL ELEC CAP CORP	36962GXZ2	AAA	6.047	6.7500 S	3/15/2032	112.80	3,000,000	3,266,005.42	3,443,505.00
GENERAL ELEC CAP CORP	36962GZY3	AAA	5.489	5.4500 S	1/15/2013	102.94	27,000,000	26,952,735.21	28,473,405.01
GEORGIA POWER COMPANY	373334GE5	A2	5.909	5.7000 S	6/1/2017	102.69	8,000,000	7,880,019.62	8,252,800.00
GLAXOSMITHKLINE CAP INC	377372AA5	A1	4.470	4.3750 S	4/15/2014	96.22	15,000,000	14,922,521.81	14,572,141.67



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				
GLAXOSMITHKLINE CAP INC	377372AB3	A1	5.493	5.3750 S	4/15/2034	92.87	7,500,000	7,377,515.79	7,050,204.17
GOLDMAN SACHS GROUP	38141GAA2	AA3	6.722	6.6500 S	5/15/2009	102.86	10,000,000	9,990,773.53	10,370,472.22
GOLDMAN SACHS GROUP INC	38141GAZ7	AA3	4.619	6.8750 S	1/15/2011	105.81	5,000,000	5,316,355.17	5,449,206.94
GOLDMAN SACHS GROUP INC	38141GCS1	AA3	3.794	4.1250 S	1/15/2008	99.96	5,000,000	5,000,629.58	5,093,304.17
GOLDMAN SACHS GROUP INC	38143UAA9	AA3	3.925	3.8750 S	1/15/2009	99.40	8,000,000	7,995,972.12	8,094,544.45
HARTFORD FIN SVCS GRP (ITT HARTFORD)	45068HAF3	A2	7.327	7.3000 S	11/1/2015	106.97	10,000,000	9,984,520.40	10,818,366.67
HBOS PLC	4041A2AF1	AA3	5.911	6.0000 S	11/1/2033	89.62	7,645,000	7,733,625.91	6,928,051.90
HBOS PLC (BANK OF SCOTLAND)	809326AC5	AA2	7.732	7.7000 S	8/15/2010	107.37	22,500,000	22,483,046.91	24,813,425.00
HEWLETT-PACKARD CO	428236AG8	A2	4.414	6.5000 S	7/1/2012	107.46	10,000,000	10,842,658.84	11,070,500.00
HEWLETT-PACKARD CO	428236AN3	A2	5.377	5.3700 Q	6/15/2009	99.83	25,000,000	24,994,451.98	25,008,227.98
HOME DEPOT INC	437076AL6	BAA1	3.862	3.7500 S	9/15/2009	98.01	12,000,000	11,978,060.70	11,894,060.00
HOME DEPOT INC	437076AM4	BAA1	4.729	4.6250 S	8/15/2010	99.14	10,000,000	9,974,598.36	10,088,822.22
HOME DEPOT INC	437076AP7	BAA1	5.465	5.4000 S	3/1/2016	94.72	7,000,000	6,970,607.71	6,756,610.00
HSBC BANK USA	4042Q1AA5	AA3	5.621	5.8750 S	11/1/2034	90.79	5,000,000	5,174,333.93	4,588,258.33
HSBC FINANCE CORP	441812JW5	AA3	4.561	6.3750 S	10/15/2011	105.05	10,000,000	10,624,065.03	10,639,883.33
HSBC FINANCE CORP	441812KA1	AA3	5.299	6.3750 S	11/27/2012	105.27	12,500,000	13,078,337.25	13,233,635.42
HSBC FINANCE CORPORATION	441812GD0	AA3	6.827	6.5000 S	11/15/2008	101.61	17,275,000	17,227,915.86	17,695,914.97
HUTCHISON WHAMP INTL LTD	44841SAC3	A3	7.015	7.4500 S	11/24/2033	114.13	7,700,000	8,096,883.33	8,846,891.47
HUTCHISON WHAMPOA FIN	448414AE2	A3	8.385	7.5000 S	8/1/2027	114.00	7,795,000	7,135,297.09	9,129,893.75
HUTCHISON WHAMPOA FINANCE	448414AC6	A3	7.965	7.4500 S	8/1/2017	112.52	10,250,000	9,899,608.78	11,851,477.08
IBM CORP	459200BB6	A1	5.956	5.8750 S	11/29/2032	101.21	15,000,000	14,843,082.25	15,259,833.33
IBM CORP	45920QET7	A1	3.814	3.8000 S	2/1/2008	99.89	14,000,000	13,999,841.07	14,206,546.67
IBM CORPORATION	459200AM3	A1	6.795	7.0000 S	10/30/2025	113.07	6,000,000	6,130,596.71	6,855,186.67
JOHN DEERE CAPITAL CORP	244217BG9	A2	4.518	7.0000 S	3/15/2012	108.30	22,040,000	24,113,623.81	24,323,148.09
JOHNSON & JOHNSON	478160AQ7	AAA	5.550	5.5500 S	8/15/2017	105.07	10,000,000	10,000,000.00	10,714,925.00
JP MORGAN CHASE & CO	46625HGT1	AA2	5.141	5.3750 S	10/1/2012	101.58	15,000,000	15,145,629.43	15,438,712.50
JP MORGAN CHASE & CO	46625HGY0	AA2	6.024	6.0000 S	1/15/2018	102.24	10,000,000	9,981,440.80	10,242,233.33
JPMORGAN CHASE & CO	46625HCE8	AA2	4.802	4.7500 S	3/1/2015	95.70	25,000,000	24,921,712.33	24,320,333.33
JPMORGAN CHASE & CO	46625HDD9	AA2	4.622	4.6000 S	1/17/2011	99.31	21,000,000	20,987,739.26	21,295,586.67
LEHMAN BROTHERS HOLDINGS	52517PYN5	A1	4.284	4.2500 S	1/27/2010	98.10	11,000,000	10,992,587.19	10,991,316.11
LOWE'S COMPANIES INC	548661CH8	A1	5.013	5.0000 S	10/15/2015	95.44	10,000,000	9,991,577.32	9,649,455.56

# 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: COR	CORPORATE NOTES/BONDS				
LOWE'S COMPANIES INC	548661CJ4	A1	5.557	5.5000 S	10/15/2035	85.37	10,000,000	9,919,587.84	8,652,811.11
MANULIFE(JOHN HANCOCK)	144A 41020VAA9	AA3	8.017	7.3750 S	2/15/2024	113.38	13,000,000	12,252,743.56	15,101,074.44
MARATHON OIL CORP	565849AD8	BAA1	6.090	6.0000 S	10/1/2017	101.96	10,000,000	9,934,489.65	10,352,966.67
MARATHON OIL CORP	565849AE6	BAA1	6.615	6.6000 S	10/1/2037	103.83	5,000,000	4,990,227.95	5,277,516.67
MEDTRONIC INC	585055AG1	A1	4.433	4.3750 S	9/15/2010	99.87	6,000,000	5,991,207.99	6,069,191.67
MERRILL LYNCH & CO	59018YQU8	A1	3.594	3.7000 S	4/21/2008	99.37	5,000,000	5,001,589.32	5,004,222.22
MERRILL LYNCH & CO	59018YSK8	A1	4.139	4.1250 S	1/15/2009	98.85	5,000,000	4,999,338.79	5,037,554.17
MERRILL LYNCH & CO	59018YUZ2	A1	4.314	4.2500 S	2/8/2010	98.08	15,000,000	14,980,921.34	14,964,479.17
METLIFE INC	59156RAE8	A2	6.199	6.5000 S	12/15/2032	100.46	3,000,000	3,113,769.64	3,022,466.67
MIDAMERICAN ENERGY HLDGS	59562VAH0	BAA1	3.535	3.5000 S	5/15/2008	99.30	15,000,000	14,998,080.33	14,961,933.33
MONUMENTAL GLOBAL FUNDNG	61532XAC0	AA3	5.583	5.2500 S	1/15/2014	97.68	6,400,000	6,291,459.23	6,406,453.33
MORGAN STANLEY	617446GM5	AA3	4.805	6.7500 S	4/15/2011	104.48	6,500,000	6,880,227.50	6,883,955.00
MORGAN STANLEY	617446HW2	AA3	3.711	3.6250 S	4/1/2008	99.63	5,000,000	4,998,928.70	5,026,912.50
MORGAN STANLEY	61746BAL0	AA3	3.940	3.8750 S	1/15/2009	98.90	7,000,000	6,995,409.16	7,047,796.39
NATIONAL CITY BANK	634902LJ7	A1	4.530	4.2500 S	1/29/2010	97.91	10,000,000	9,944,776.71	9,970,044.44
NATIONAL CITY CORP	634902NCC	A3	6.117	5.7500 S	2/1/2009	99.92	22,000,000	21,916,622.31	22,508,383.33
NEW YORK LIFE GLOBAL FDG	64952WAJ2	AAA	5.260	5.2500 S	10/16/2012	101.92	10,000,000	9,995,858.97	10,301,375.00
NEWS AMERICA INC	652482BP4	BAA2	6.660	6.6500 S	11/15/2037	103.82	5,000,000	4,993,559.13	5,234,209.72
NISOURCE FINANCE CORP	65473QAJ2	BAA3	7.197	7.8750 S	11/15/2010	106.15	10,000,000	10,172,664.02	10,715,625.00
NISOURCE FINANCE CORP	65473QAA6	BAA3	5.291	5.2500 S	9/15/2017	92.91	5,000,000	4,984,458.06	4,722,941.67
NISOURCE FINANCE CORP	65473QAR4	BAA3	5.491	5.4500 S	9/15/2020	90.74	5,000,000	4,981,260.98	4,617,136.11
NORTHERN STATES POWER (MN)	665772BW8	A2	4.275	8.0000 S	8/28/2012	111.68	10,255,000	11,852,443.65	11,733,292.44
NSTAR ELECTRIC CO	67021CAE7	A1	5.683	5.6250 S	11/15/2017	101.07	8,000,000	7,965,348.77	8,137,860.00
OHIO POWER COMPANY	677415CD1	A3	5.119	5.5000 S	2/15/2013	98.97	19,000,000	19,326,130.04	19,199,457.78
OHIO POWER COMPANY	677415CJ8	A3	6.437	6.3750 S	7/15/2033	92.13	4,000,000	3,969,086.72	3,802,823.33
ORACLE CORP	68389XAA3	A2	5.380	5.3800 Q	5/14/2009	99.86	30,000,000	30,000,000.00	30,149,525.00
PACIFIC GAS & ELECTRIC	694308GB7	BAA1	3.622	3.6000 S	3/1/2009	98.95	2,000,000	1,999,510.61	2,003,080.00
PACIFIC GAS & ELECTRIC	694308GC5	BAA1	4.244	4.2000 S	3/1/2011	98.12	4,000,000	3,994,878.36	3,980,880.00
PACIFIC GAS & ELECTRIC	694308GE1	BAA1	6.086	6.0500 S	3/1/2034	99.18	3,000,000	2,986,100.51	3,035,960.00
PACIFICORP	695114CG1	A3	6.259	6.2500 S	10/15/2037	103.26	10,000,000	9,987,535.57	10,478,977.78
PEPSI BOTTLING HLDGS INC	713411AB2	AA2	6.487	5.6250 S	2/17/2009	101.35	16,710,000	16,560,931.83	17,286,119.03

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

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				
PITNEY BOWES INC	724479AG5	A1	5.100	5.0000 S	3/15/2015	97.44	7,000,000	6,958,324.02	6,923,785.56
PNC FUNDING CORP	693476AP8	A2	8.444	7.5000 S	11/1/2009	104.45	14,000,000	13,779,653.11	14,797,860.00
PROCTER & GAMBLE CO	742718BY4	AA3	3.528	3.5000 S	12/15/2008	99.28	15,000,000	14,996,046.45	14,915,183.33
PROCTER & GAMBLE CO	742718DB2	AA3	5.174	5.8000 S	8/15/2034	102.57	10,000,000	10,899,105.21	10,476,211.12
PROGRESS ENERGY INC	743263AD7	BAA2	7.119	7.1000 S	3/1/2011	106.39	7,043,000	7,039,170.57	7,659,520.74
PROTECTIVE LIFE CORP (GIC)	74367FAN8	NR	5.489	5.4500 S	9/28/2012	101.26	15,000,000	14,975,806.01	15,400,187.50
PUBLIC SERVICE OF COLORADO	744448BU4	A3	5.428	7.8750 S	10/1/2012	111.59	5,185,000	5,709,610.43	5,887,813.79
PUBLIC SERVICE OF COLORADO	744448BY6	A3	5.679	4.8750 S	3/1/2013	98.17	4,200,000	4,050,517.27	4,191,390.00
ROYAL BK OF SCOTLAND GRP	780097AN1	AA2	5.045	5.0000 S	11/12/2013	96.87	12,000,000	11,972,887.69	11,706,066.67
SBC (PACIFIC BELL)	694032BE2	NR	4.215	6.1250 S	2/15/2008	100.56	3,890,000	3,898,887.74	4,001,755.38
SBC COMMUNICATIONS	78387GAN3	A2	4.367	4.1250 S	9/15/2009	99.05	15,000,000	14,940,964.86	15,039,987.50
SCOTTISH POWER PLC	81013TAA9	BAA1	4.917	4.9100 S	3/15/2010	100.69	10,000,000	9,998,583.20	10,213,172.22
SCOTTISH POWER PLC	81013TAB7	BAA1	5.376	5.3750 S	3/15/2015	99.06	15,000,000	14,999,188.91	15,096,995.83
SHELL INTERNATIONAL FINANCE	822582AA0	AA1	5.646	5.6250 S	6/27/2011	104.27	12,000,000	11,992,153.53	12,519,420.00
SLM CORP	78442FBG2	BAA1	5.096	5.0000 S	10/1/2013	87.79	7,000,000	6,966,831.50	6,232,800.00
SLM CORP	78442FBK3	BAA1	4.041	4.0000 S	1/15/2009	96.04	10,000,000	9,995,637.42	9,788,444.45
SOUTH CAROLINA ELEC & GAS	837004BX7	A1	6.046	5.3000 S	5/15/2033	90.78	4,450,000	4,021,743.36	4,069,890.89
SOUTHERN CAL EDISON	842400EY5	A2	4.972	5.0000 S	1/15/2016	97.53	16,000,000	16,029,669.34	15,973,048.89
SOUTHWESTERN ELECTRIC POWER	845437BJ0	BAA1	5.919	5.8750 S	3/1/2018	98.85	10,000,000	9,963,794.71	9,929,262.50
SPRINT CAPITAL CORP	852060AJ1	BAA3	7.043	7.6250 S	1/30/2011	103.95	7,000,000	7,110,686.34	7,500,168.47
SPRINT CAPITAL CORP	852060AT9	BAA3	8.803	8.7500 S	3/15/2032	113.08	18,000,000	17,905,040.68	20,818,510.00
SPRINT CAPITAL CORPORATION	852060AC6	BAA3	5.928	6.1250 S	11/15/2008	101.00	3,000,000	3,004,903.01	3,053,389.17
SPRINT CAPITAL CORPORATION	852060AD4	BAA3	6.888	6.8750 S	11/15/2028	95.34	5,000,000	4,992,858.68	4,811,123.61
ST PAUL TRAVELERS	89420GAG4	A3	3.492	3.7500 S	3/15/2008	99.58	5,000,000	5,002,605.09	5,034,008.33
TARGET CORP	87612EAG1	A2	4.310	5.4000 S	10/1/2008	100.54	10,500,000	10,583,365.88	10,698,450.00
TARGET CORP (DAYTON HUDSON)	239753DL7	A2	6.792	6.6500 S	8/1/2028	101.27	20,000,000	19,686,684.49	20,808,966.67
TELECOM ITALIA CAPITAL	87927VAF5	BAA2	6.425	6.3750 S	11/15/2033	100.79	5,000,000	4,967,995.55	5,079,979.17
TELECOM ITALIA CAPITAL	87927VAN8	BAA2	4.918	4.8750 S	10/1/2010	99.61	15,000,000	14,983,417.53	15,124,012.50
TELEFONICA EUROPE BV	879385AC6	BAA1	6.837	7.7500 S	9/15/2010	106.80	16,300,000	16,674,856.86	17,780,193.94
TELEFONICA EUROPE BV	879385AD4	BAA1	6.166	8.2500 S	9/15/2030	123.90	10,000,000	12,527,125.57	12,632,816.67
THOMSON CORPORATION	884903AZ8	BAA1	5.838	5.7000 S	10/1/2014	100.15	20,000,000	19,847,958.16	20,312,433.33

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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				
TIME WARNER CABLE INC	88732JAJ7	NR	6.599	6.5500 S	5/1/2037	102.07	5,000,000	4,968,058.25	5,157,933.33
TOYOTA MOTOR CREDIT CORP	892332AM9	AAA	4.369	4.3500 S	12/15/2010	100.06	8,000,000	7,995,783.11	8,020,506.67
UNILEVER (CPC INTL)	126149AD5	A1	6.467	7.2500 S	12/15/2026	113.89	5,380,000	5,836,245.56	6,144,348.56
UNION PACIFIC CORP	907818CW6	BAA2	5.759	5.6500 S	5/1/2017	99.04	4,000,000	3,968,786.04	3,999,386.67
UNION PACIFIC CORP	907818CZ9	BAA2	5.759	5.7500 S	11/15/2017	99.74	10,000,000	9,992,891.02	10,071,730.56
UNITED TECHNOLOGIES CORP	913017BH1	A2	4.947	4.8750 S	5/1/2015	98.43	15,000,000	14,934,240.95	14,886,975.00
UNITED TECHNOLOGIES CORP	913017BJ7	A2	5.452	5.4000 S	5/1/2035	93.73	8,000,000	7,941,229.95	7,570,480.00
UNITEDHEALTH GROUP INC	91324PAF9	A3	3.348	3.3000 S	1/30/2008	99.80	5,000,000	4,999,803.52	5,059,358.33
UNITEDHEALTH GROUP INC	91324PAM4	A3	5.033	4.8750 S	3/15/2015	95.55	6,000,000	5,943,246.62	5,819,365.00
VERIZON COMM (GTE CORP)	362320AV5	BAA1	5.015	7.5100 S	4/1/2009	103.05	5,000,000	5,149,074.67	5,246,225.00
VERIZON GLOBAL FDG CORP	92344GAT3	A3	4.656	7.3750 S	9/1/2012	110.01	10,000,000	11,128,392.01	11,246,533.33
VERIZON NEW JERSEY	92344UAA3	A3	5.793	5.8750 S	1/17/2012	102.45	5,000,000	5,014,355.52	5,256,269.44
VIRGINIA ELECTRIC POWER	927804EV2	BAA1	4.606	4.5000 S	12/15/2010	99.29	5,000,000	4,985,498.76	4,974,650.00
VODAFONE AIRTOUCH PLC	92857TAG2	BAA1	7.931	7.7500 S	2/15/2010	105.41	12,000,000	11,957,996.87	13,000,533.34
VODAFONE AIRTOUCH PLC	92857TAH0	BAA1	7.902	7.8750 S	2/15/2030	117.82	7,000,000	6,980,381.25	8,455,440.00
VODAFONE GROUP PLC	92857WAM2	BAA1	5.560	5.5000 S	6/15/2011	101.11	15,000,000	14,969,238.71	15,202,866.67
VODAFONE GROUP PLC	92857WAQ3	BAA1	6.379	6.1500 S	2/27/2037	99.16	5,000,000	4,848,735.41	5,063,716.67
WACHOVIA BANK NA	92976GAH4	AA2	6.108	6.0000 S	11/15/2017	100.71	7,000,000	6,944,669.43	7,096,576.67
WACHOVIA CORP	33738MAC5	AA2	6.673	5.8000 S	12/1/2008	101.13	7,000,000	6,946,575.08	7,112,723.33
WACHOVIA CORP	929771AM5	A1	7.593	6.1500 S	3/15/2009	101.52	15,000,000	14,755,023.96	15,500,075.01
WACHOVIA CORPORATION	337358BK0	A1	3.347	6.4000 S	4/1/2008	100.13	5,335,000	5,375,037.69	5,427,402.20
WAL-MART STORES	931142CA9	AA2	4.779	4.7500 S	8/15/2010	101.41	8,000,000	7,994,331.28	8,256,115.56
WAL-MART STORES	931142CB7	AA2	5.279	5.2500 S	9/1/2035	87.95	10,000,000	9,959,439.94	8,969,900.00
WAL-MART STORES GLOBAL	931142BE2	AA2	6.334	6.8750 S	8/10/2009	104.31	35,490,000	35,786,246.07	37,974,906.28
WASHINGTON MUTUAL INC	939322AL7	A3	4.108	4.0000 S	1/15/2009	95.00	5,000,000	4,994,461.28	4,842,222.23
WELLS FARGO COMPANY	949746JJ1	AA1	4.227	4.2000 S	1/15/2010	99.66	15,000,000	14,991,777.93	15,239,200.00
WELLS FARGO COMPANY	949746NJ6	AA1	5.075	5.3000 S	8/26/2011	101.67	7,575,000	7,630,580.94	7,840,676.29
WELLS FARGO COMPANY	949746NW7	AA1	5.276	5.2500 S	10/23/2012	101.50	15,000,000	14,983,617.94	15,373,450.00
WELLS FARGO COMPANY	949746NX5	AA1	5.680	5.6250 S	12/11/2017	100.69	10,000,000	9,958,583.30	10,102,212.50
<b>CORPORATE NOTES/BONDS TOTAL</b>							2,247,105,000	2,279,068,643.42	2,337,200,068.97

Instrument: FHLMC

FEDERAL HOME LOAN MORTGAGE POOL

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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	FEDERAL HOME LOAN MORTGAGE POOL				
FHLMC GR 14-0013	31340AAN1	AAA	8.929	8.2500	M	10/1/2009	104.55	10,800	10,799.73	11,365.27
FHLMC GR 14-0437	31340AL41	AAA	10.187	8.0000	M	7/1/2008	100.00	695	690.99	700.10
FHLMC GR 14-1104	PART. 31340BGM5	AAA	8.302	8.0000	M	9/1/2011	100.00	1,508	1,508.27	1,518.32
FHLMC GR 16-0039	313401ER8	AAA	8.425	8.5000	M	3/1/2008	100.00	19	18.76	18.80
FHLMC GR 17-0021	313401JF9	AAA	5.716	6.7500	M	7/1/2008	100.00	692	692.10	695.99
FHLMC GR 18-0117	31340LDW4	AAA	8.142	8.0000	M	1/1/2009	100.00	1,902	1,899.42	1,914.43
FHLMC GR 18-0408	31340LNZ6	AAA	8.370	8.0000	M	4/1/2009	100.00	206	206.19	207.56
FHLMC GR 18-0478	31340LQ75	AAA	8.264	8.0000	M	7/1/2009	100.00	410	409.81	412.54
FHLMC GR 18-0660	31340LWV5	AAA	8.166	8.0000	M	6/1/2009	104.22	1,250	1,250.43	1,311.55
FHLMC GR 18-1263	31340MML6	AAA	8.412	8.0000	M	6/1/2009	100.00	2,142	2,142.21	2,156.47
FHLMC GR 18-1293	31340MNJ0	AAA	9.121	8.5000	M	11/1/2008	100.00	1,945	1,944.96	1,958.78
FHLMC GR 18-1689	31340M2W4	AAA	8.404	8.0000	M	3/1/2009	100.00	742	741.52	746.46
FHLMC GR 18-3326	31340PVT2	AAA	9.903	8.5000	M	9/1/2008	104.49	112	112.31	118.15
FHLMC GR 18-4245	31340QWE2	AAA	8.599	8.5000	M	10/1/2009	100.00	4,771	4,770.92	4,804.64
FHLMC GR 18-4517	31340RAS3	AAA	8.500	8.5000	M	10/1/2009	100.00	397	396.63	399.44
FHLMC GR 18-5864	31340SQR6	AAA	8.784	8.0000	M	12/1/2008	104.05	3,814	3,814.40	3,994.31
FHLMC GR 18-9823	31340W4G5	AAA	8.569	8.7500	M	12/1/2008	100.00	1,847	1,847.18	1,860.66
FHLMC GR 25-0016	31341AAR1	AAA	9.071	8.2500	M	9/1/2008	104.46	4,886	4,886.29	5,137.80
FHLMC GR 25-1228	31341BLH9	AAA	8.336	8.5000	M	10/1/2010	100.00	10,318	10,317.86	10,390.96
FHLMC GR 25-6500	31341HGH2	AAA	9.375	8.5000	M	11/1/2009	100.00	8,925	8,925.43	8,988.65
FHLMC GR 25-7266	31341JCB5	AAA	6.244	8.5000	M	4/1/2010	104.49	5,199	5,199.24	5,469.41
FHLMC GR 27-1360	31343BQM1	AAA	8.333	8.5000	M	8/1/2012	104.84	132	131.83	139.14
FHLMC GR 27-2204	PART. 31343CNV2	AAA	8.201	8.0000	M	7/1/2008	104.05	555	554.81	581.05
FHLMC GR 27-4621	31343FD20	AAA	8.206	8.0000	M	6/1/2008	104.05	889	888.99	930.91
FHLMC GR 27-5221	31343FYS0	AAA	11.135	7.0000	M	8/1/2016	104.86	16,368	15,148.69	17,258.84
FHLMC GR 27-7196	31343H7H0	AAA	9.745	8.0000	M	8/1/2016	104.23	15,483	14,944.58	16,241.60
FHLMC GR 28-0463	31344JQQ4	AAA	8.754	8.0000	M	11/1/2016	104.23	10,374	10,175.86	10,881.79
FHLMC GR 28-1274	31344KMX0	AAA	8.680	8.2500	M	8/1/2008	100.00	3,502	3,502.15	3,526.23
FHLMC GR 28-1743	31344K5C5	AAA	8.886	8.5000	M	11/1/2016	104.84	29,553	29,249.98	31,193.20
FHLMC GR 28-2813	31344MDS7	AAA	8.224	8.0000	M	6/1/2014	104.23	19,908	19,908.43	20,883.28
FHLMC GR 28-4656	31344PE59	AAA	8.595	8.5000	M	3/1/2011	104.85	7,959	7,959.34	8,401.75

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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	FEDERAL HOME LOAN MORTGAGE POOL				
FHLMC GR 29-7793	313447US1	AAA	9.224	8.5000	M	7/1/2017	104.84	38,529	37,839.20	40,667.28
FHLMC GR 29-7925	313447YW8	AAA	9.127	8.5000	M	6/1/2017	104.34	119,933	118,154.69	125,988.10
FHLMC GR 29-9968	313454CD0	AAA	7.120	9.0000	M	7/1/2009	100.00	20,888	20,888.40	21,045.07
FHLMC GR 30-4342	31345FZF5	AAA	9.521	8.5000	M	4/1/2013	104.49	1,697	1,696.48	1,784.66
FHLMC GR 30-4396	31345F3D5	AAA	9.018	8.0000	M	3/1/2014	104.05	409	409.26	428.55
FHLMC GR 30-6578	31345JJX6	AAA	9.308	8.5000	M	10/1/2018	104.34	20,613	20,271.15	21,653.73
FHLMC GR 30-6610	31345JKX4	AAA	8.981	8.0000	M	12/1/2018	104.23	10,621	10,390.61	11,140.99
FHLMC GR 30-6645	31345JL21	AAA	9.766	8.5000	M	2/1/2019	104.84	35,127	34,162.27	37,076.27
FHLMC GR 53-0976	31347NCM6	AAA	8.854	8.0000	M	1/1/2017	104.22	7,391	7,391.42	7,752.67
FHLMC GR 53-5060	31347STR6	AAA	6.551	8.5000	M	8/1/2017	104.85	56,355	58,307.43	59,487.89
FHLMC GR 55-4908	31290KNZ8	AAA	6.792	8.5000	M	4/1/2011	104.49	14,299	14,299.09	15,042.12
FHLMC GR 55-5129	31290KVV6	AAA	0.025	12.0000	M	6/1/2020	110.02	80,621	87,278.30	89,507.33
FHLMC GR 55-5155	31290KWQ8	AAA	6.382	8.0000	M	7/1/2016	104.23	3,460	3,460.05	3,629.44
FHLMC GR 55-5187	31290KXQ7	AAA	6.348	8.0000	M	7/1/2017	104.23	7,015	7,015.07	7,358.56
FHLMC GR 55-5188	31290KXR5	AAA	7.008	8.5000	M	12/1/2018	104.49	98,690	98,690.34	103,818.63
								682,954	685,293.07	720,589.37
FEDERAL HOME LOAN MORTGAGE POOL TOTAL										
				Instrument:	FHLMC-G	FHLMC GOLD				
FHLMC GOLD #A31402	31297LRX0	AAA	5.419	5.5000	M	2/1/2035	99.84	16,211,381	16,276,336.65	16,259,096.16
FHLMC GOLD 15YR #B14204	312966U51	AAA	4.513	4.5000	M	5/1/2019	98.46	11,020,219	11,017,564.27	10,891,723.64
FHLMC 10/20 #H09112	3128UNDR0	AAA	5.989	5.5000	M	11/1/2037	98.71	124,014,109	120,892,431.44	122,983,841.18
FHLMC GOLD # C00210	31292GGT7	AAA	7.578	8.0000	M	1/1/2023	104.72	1,060,276	1,075,338.38	1,117,411.13
FHLMC GOLD # G00198	31283GGF8	AAA	7.205	8.0000	M	1/1/2024	104.74	1,013,693	1,039,956.74	1,068,490.01
FHLMC GOLD #A00850	POOL # 31295V5K2	AAA	5.153	10.2500	M	10/1/2022	109.10	15,671	16,185.71	17,231.61
FHLMC GOLD #A00854	POOL # 31295V5P1	AAA	7.486	10.2500	M	11/1/2009	100.00	15,855	16,102.52	15,990.36
FHLMC GOLD #A01179	31295WJY5	AAA	7.238	8.0000	M	12/1/2019	104.73	115,818	117,481.90	122,072.29
FHLMC GOLD #A11732	31296K4R1	AAA	5.381	5.0000	M	8/1/2033	97.75	21,577,283	21,166,596.79	21,181,699.76
FHLMC GOLD #A11756	31296K5R0	AAA	4.848	5.0000	M	8/1/2033	97.75	15,903,834	16,039,811.79	15,612,263.22
FHLMC GOLD #A11952	31296LEZ0	AAA	4.756	5.0000	M	8/1/2033	97.75	24,655,724	24,975,444.21	24,203,702.84
FHLMC GOLD #A13227	31296MSQ3	AAA	5.172	5.0000	M	9/1/2033	97.75	31,509,704	31,272,016.61	30,932,026.04
FHLMC GOLD #A13315	31296MVG1	AAA	5.085	5.0000	M	9/1/2033	97.75	20,476,316	20,407,569.11	20,100,917.36
FHLMC GOLD #A13562	31296M5X3	AAA	5.172	5.0000	M	9/1/2033	97.75	14,719,043	14,603,404.59	14,449,194.32
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 #A13802	31296NGK7	AAA	5.153	5.0000 M	9/1/2033	97.75	38,666,753	38,391,266.59	37,957,862.33
FHLMC GOLD #A14276	31296NXD4	AAA	5.344	5.5000 M	10/1/2033	99.98	43,101,881	43,403,182.63	43,289,087.03
FHLMC GOLD #A15228	31296PYZ9	AAA	5.797	5.0000 M	10/1/2033	97.75	62,000,021	59,474,209.30	60,863,354.33
FHLMC GOLD #A16641	31296RLW6	AAA	4.882	5.5000 M	12/1/2033	99.98	15,596,998	15,859,313.62	15,664,741.10
FHLMC GOLD #A16855	31296RTL2	AAA	5.317	5.5000 M	12/1/2033	99.98	16,159,755	16,267,534.72	16,229,942.70
FHLMC GOLD #A17666	31296SQT6	AAA	5.093	5.5000 M	1/1/2034	99.98	20,396,330	20,671,562.21	20,484,918.22
FHLMC GOLD #A24899	31297CNQ9	AAA	5.211	6.0000 M	7/1/2034	101.64	11,176,398	11,475,764.64	11,415,237.48
FHLMC GOLD #A26688	31297END4	AAA	5.407	6.0000 M	9/1/2034	101.64	8,732,327	8,902,046.52	8,918,937.17
FHLMC GOLD #A36194	31297R3B1	AAA	5.190	5.0000 M	8/1/2035	97.64	15,471,951	15,341,825.43	15,171,589.31
FHLMC GOLD #A36554	31297SH73	AAA	5.307	5.0000 M	8/1/2035	97.64	38,935,234	38,340,684.79	38,179,371.17
FHLMC GOLD #A39275	31297VJU3	AAA	5.617	5.0000 M	11/1/2035	97.64	35,081,837	33,902,648.79	34,400,781.28
FHLMC GOLD #A39572	31297VT57	AAA	5.472	5.0000 M	11/1/2035	97.64	21,187,658	20,646,175.84	20,776,334.63
FHLMC GOLD #A40359	3128K0MG5	AAA	5.734	5.5000 M	12/1/2035	99.84	32,405,979	32,060,196.45	32,501,361.08
FHLMC GOLD #A41947	3128K2EU9	AAA	5.875	5.5000 M	1/1/2036	99.79	32,907,866	32,324,835.02	32,989,587.54
FHLMC GOLD #A43419	3128K3YQ4	AAA	5.634	5.0000 M	3/1/2036	97.59	27,399,383	26,479,645.63	26,853,495.83
FHLMC GOLD #A44893	3128K5NJ7	AAA	5.808	5.0000 M	4/1/2036	97.59	26,454,365	25,306,266.61	25,927,305.64
FHLMC GOLD #A46033	3128K6V23	AAA	5.452	6.0000 M	7/1/2035	101.54	12,987,093	13,223,832.50	13,252,549.11
FHLMC GOLD #A46280	3128K66R6	AAA	5.221	5.0000 M	7/1/2035	97.64	37,149,187	36,748,325.71	36,427,997.45
FHLMC GOLD #A46696	3128K7NM6	AAA	5.984	4.5000 M	8/1/2035	94.42	27,461,800	25,149,399.91	26,031,314.47
FHLMC GOLD #A47209	3128K8AJ5	AAA	5.589	4.5000 M	10/1/2035	94.42	47,590,096	44,603,474.54	45,111,128.26
FHLMC GOLD #A47753	3128K8TJ5	AAA	5.751	5.0000 M	11/1/2035	97.64	101,876,416	97,711,375.73	99,898,654.96
FHLMC GOLD #A47758	3128K8TP1	AAA	5.592	5.0000 M	11/1/2035	97.64	99,341,647	96,137,541.74	97,413,094.11
FHLMC GOLD #A47759	3128K8TQ9	AAA	5.568	5.0000 M	11/1/2035	97.64	53,221,466	51,571,047.17	52,188,259.56
FHLMC GOLD #A48073	3128K86J0	AAA	6.136	5.5000 M	1/1/2036	99.79	33,264,158	32,216,027.06	33,346,764.42
FHLMC GOLD #A48406	3128K9KT0	AAA	6.127	5.5000 M	3/1/2036	99.79	39,979,199	38,738,720.97	40,078,480.74
FHLMC GOLD #A61874	3128KSCK6	AAA	6.165	6.0000 M	6/1/2037	101.51	47,667,470	47,374,313.86	48,623,202.77
FHLMC GOLD #A68332	3128L0HH8	AAA	5.861	5.5000 M	11/1/2037	99.79	42,942,902	42,168,000.45	43,049,543.56
FHLMC GOLD #C00290	31292GKB1	AAA	8.486	6.5000 M	1/1/2024	104.05	2,713,037	2,527,043.81	2,837,583.89
FHLMC GOLD #C00425	31292GPJ9	AAA	7.367	7.5000 M	10/1/2025	108.01	1,358,500	1,369,101.81	1,475,819.62
FHLMC GOLD #C00428	31292GPM2	AAA	7.337	7.5000 M	11/1/2025	108.01	919,695	927,873.23	999,119.97
FHLMC GOLD #C00438	31292GPX8	AAA	7.072	7.0000 M	12/1/2025	104.97	1,071,277	1,070,455.02	1,130,736.89



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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 #C00742	31292GZF6	AAA	7.208	6.5000	M	4/1/2029	103.54	1,135,798	1,078,323.77	1,182,168.86
FHLMC GOLD #C00760	31292GZZ2	AAA	7.291	6.5000	M	5/1/2029	103.54	2,532,413	2,387,860.37	2,635,802.82
FHLMC GOLD #C00785	31292G2S4	AAA	7.279	6.5000	M	6/1/2029	103.54	1,352,404	1,276,024.13	1,407,617.98
FHLMC GOLD #C00835	31292G4U7	AAA	7.020	6.5000	M	7/1/2029	103.54	4,370,613	4,204,670.27	4,549,050.06
FHLMC GOLD #C00896	31292G7H3	AAA	7.585	7.5000	M	12/1/2029	105.56	995,152	992,464.04	1,056,712.10
FHLMC GOLD #C00910	31292HAK0	AAA	7.703	7.5000	M	1/1/2030	105.55	519,062	513,482.38	551,114.34
FHLMC GOLD #C01271	31292HMU5	AAA	6.454	6.5000	M	12/1/2031	103.41	1,761,175	1,770,326.85	1,830,841.47
FHLMC GOLD #C01277	31292HM27	AAA	6.427	7.0000	M	11/1/2031	104.73	1,325,604	1,357,306.86	1,396,078.00
FHLMC GOLD #C01598	31292HX33	AAA	5.279	5.0000	M	8/1/2033	97.75	21,533,985	21,235,092.92	21,139,195.59
FHLMC GOLD #C01622	31292HYT5	AAA	5.213	5.0000	M	9/1/2033	97.75	25,517,188	25,256,689.05	25,049,372.89
FHLMC GOLD #C01623	31292HYU2	AAA	5.727	5.5000	M	9/1/2033	99.98	14,393,763	14,254,170.92	14,456,279.91
FHLMC GOLD #C01674	31292H2F0	AAA	5.394	5.5000	M	11/1/2033	99.98	31,490,279	31,651,874.00	31,627,051.54
FHLMC GOLD #C19467	31293FQU4	AAA	6.342	6.5000	M	12/1/2028	103.63	974,956	985,056.39	1,015,657.15
FHLMC GOLD #C22347	31293KTC0	AAA	6.236	6.0000	M	2/1/2029	101.99	1,680,896	1,658,505.31	1,722,800.26
FHLMC GOLD #C23918	31293MK76	AAA	6.556	6.5000	M	3/1/2029	103.54	2,720,821	2,718,883.52	2,831,902.97
FHLMC GOLD #C25795	31293PNL5	AAA	6.556	6.5000	M	4/1/2029	103.54	1,013,191	1,012,472.31	1,054,556.11
FHLMC GOLD #C28188	31293SCZ0	AAA	7.231	6.5000	M	6/1/2029	103.54	507,069	480,041.08	527,771.22
FHLMC GOLD #C29186	31293TF36	AAA	7.052	6.5000	M	7/1/2029	103.54	1,167,064	1,121,517.15	1,214,710.88
FHLMC GOLD #C29188	31293TF51	AAA	7.462	6.5000	M	5/1/2029	103.54	706,844	658,486.94	735,701.74
FHLMC GOLD #C29245	31293THW0	AAA	7.457	6.5000	M	7/1/2029	103.54	619,038	575,523.02	644,311.05
FHLMC GOLD #C29249	31293TH26	AAA	7.157	6.0000	M	7/1/2029	101.99	840,564	760,002.72	861,519.41
FHLMC GOLD #C29986	31293UCX0	AAA	7.138	6.5000	M	8/1/2029	103.54	657,375	626,155.50	684,213.43
FHLMC GOLD #C30083	31293VCU4	AAA	7.138	6.5000	M	8/1/2029	103.54	771,719	735,462.44	803,225.19
FHLMC GOLD #C30265	31293VJJ2	AAA	7.335	6.5000	M	8/1/2029	103.54	358,411	335,638.26	373,043.23
FHLMC GOLD #C32961	31293YJE7	AAA	7.214	6.5000	M	11/1/2029	103.54	9,681	9,121.57	10,075.99
FHLMC GOLD #C35366	31294B6B6	AAA	7.703	7.5000	M	1/1/2030	105.56	267,333	264,452.62	283,869.69
FHLMC GOLD #C64130	31287PST1	AAA	6.424	6.5000	M	2/1/2032	103.29	2,332,552	2,351,204.95	2,422,021.34
FHLMC GOLD #C70138	31287XEK8	AAA	4.625	6.5000	M	8/1/2032	103.29	8,754,443	8,990,706.70	9,090,234.23
FHLMC GOLD #C80343	31335GLY9	AAA	7.387	7.0000	M	9/1/2025	104.97	813,472	801,650.14	858,622.19
FHLMC GOLD #C80349	31335GL60	AAA	7.393	7.5000	M	10/1/2025	108.01	957,313	963,796.40	1,039,986.39
FHLMC GOLD #D06779	MBS 313939Q86	AAA	6.140	9.0000	M	12/1/2014	106.04	8,977	8,976.90	9,586.34



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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 #D64823	3128F4LC3	AAA	7.386	7.0000 M	10/1/2025	104.97	595,273	586,680.72	628,312.32
FHLMC GOLD #D67588	3128F7ND2	AAA	7.015	7.0000 M	1/1/2026	104.97	439,158	439,886.87	463,533.22
FHLMC GOLD #E69095	31280QC89	AAA	3.737	6.5000 M	2/1/2013	102.84	244,674	245,558.41	252,950.62
FHLMC GOLD #G00474	31283GQ34	AAA	7.110	9.0000 M	4/1/2025	106.36	816,840	841,485.77	874,908.66
FHLMC GOLD #G00853	31283G5N3	AAA	6.478	7.0000 M	1/1/2028	104.98	1,966,268	1,994,977.07	2,075,657.95
FHLMC GOLD #G00920	31283HAV7	AAA	6.392	7.0000 M	5/1/2028	105.35	649,158	656,857.24	687,701.08
FHLMC GOLD #G00921	31283HAW5	AAA	6.644	7.5000 M	4/1/2028	108.07	813,646	824,811.25	884,367.76
FHLMC GOLD #G00983	31283HCU7	AAA	6.552	6.5000 M	11/1/2028	103.63	764,935	764,476.59	796,868.76
FHLMC GOLD #G01309	31283HN27	AAA	6.410	7.0000 M	8/1/2031	104.73	611,923	626,897.45	644,455.33
FHLMC GOLD #G01477	31283HUA1	AAA	5.623	6.0000 M	12/1/2032	101.78	5,224,355	5,317,270.44	5,343,260.95
FHLMC GOLD #G01534	31283HV36	AAA	5.753	6.0000 M	4/1/2033	101.70	7,280,690	7,363,136.37	7,440,864.81
FHLMC GOLD #G01823	3128LXAY6	AAA	5.461	6.0000 M	5/1/2035	101.54	11,935,773	12,149,293.80	12,179,739.84
FHLMC GOLD #G01886	3128LXCX6	AAA	5.674	4.5000 M	8/1/2035	94.42	17,880,465	16,687,181.68	16,949,071.35
FHLMC GOLD #G01890	3128LXC32	AAA	5.504	4.5000 M	10/1/2035	94.42	17,522,628	16,504,832.27	16,609,874.02
FHLMC GOLD #G01922	3128LXD31	AAA	5.462	5.5000 M	10/1/2035	99.84	22,239,851	22,288,335.86	22,305,309.91
FHLMC GOLD #G01953	3128LXE22	AAA	5.498	4.5000 M	10/1/2035	94.42	37,814,152	35,345,459.50	35,844,413.08
FHLMC GOLD #G01959	3128LXE89	AAA	5.602	5.0000 M	12/1/2035	97.64	34,837,483	33,697,897.34	34,161,171.55
FHLMC GOLD #G02092	3128LXKD1	AAA	5.513	4.5000 M	2/1/2036	94.40	23,562,320	22,190,740.53	22,330,246.32
FHLMC GOLD #G02178	3128LXM31	AAA	5.897	4.5000 M	3/1/2036	94.40	21,725,468	19,962,869.45	20,589,443.15
FHLMC GOLD #G02231	3128LXPQ7	AAA	5.943	4.5000 M	6/1/2036	94.40	20,034,816	18,344,703.17	18,987,195.58
FHLMC GOLD #G02422	3128M4AX1	AAA	6.281	6.0000 M	12/1/2036	101.50	142,341,974	140,668,794.89	145,188,813.30
FHLMC GOLD #G02738	3128M4LT8	AAA	6.190	5.5000 M	3/1/2037	99.79	75,963,018	72,953,268.67	76,151,659.44
FHLMC GOLD #G03054	3128M4WP4	AAA	6.147	5.0000 M	6/1/2037	97.59	32,105,720	29,913,481.81	31,464,782.50
FHLMC GOLD #G03483	3128M5FY1	AAA	5.812	5.5000 M	10/1/2037	99.79	67,552,422	66,471,314.93	67,720,177.53
FHLMC GOLD #G08003	3128MJAD2	AAA	5.152	6.0000 M	7/1/2034	101.64	25,373,853	25,993,032.68	25,916,092.23
FHLMC GOLD #G08006	3128MJAG5	AAA	5.028	6.0000 M	8/1/2034	101.64	24,576,203	25,177,336.23	25,101,396.51
FHLMC GOLD #G08072	3128MJCJ7	AAA	5.189	5.0000 M	8/1/2035	97.64	22,907,918	22,716,690.40	22,463,198.75
FHLMC GOLD #G08122	3128MJD49	AAA	5.962	5.5000 M	4/1/2036	99.79	84,346,557	82,290,623.09	84,556,017.51
FHLMC GOLD #G10186	31283JF30	AAA	6.628	7.5000 M	9/1/2008	100.00	17,909	17,909.41	18,021.34
FHLMC GOLD #G10790	31283J2X8	AAA	6.350	6.5000 M	3/1/2013	102.83	1,006,480	1,010,081.76	1,040,394.50
FHLMC GOLD #GO1041	31283HEN1	AAA	7.162	6.0000 M	6/1/2029	101.99	2,212,796	2,016,469.32	2,267,961.45

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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 #GO8080	3128MJCS7	AAA	5.532	5.5000 M	9/1/2035	99.84	30,978,259	30,963,300.02	31,069,438.49
FHLMC GOLD #GOO487	31283GRG4	AAA	6.427	7.0000 M	6/1/2026	104.98	693,217	703,350.30	731,783.02
FHLMC GOLD #N30126(RELO)	31281AD74	AAA	4.861	6.0000 M	8/1/2032	101.50	12,142,327	12,453,786.70	12,385,173.98
FHLMC GOLD 15YR #B11726	3129634K4	AAA	4.238	5.0000 M	1/1/2019	100.28	25,109,274	25,622,676.58	25,284,955.61
FHLMC GOLD 15YR #B11949	312964EW5	AAA	4.267	5.0000 M	1/1/2019	100.28	13,620,040	13,891,140.22	13,715,335.13
FHLMC GOLD 15YR #B12454	312964WP0	AAA	4.267	4.5000 M	2/1/2019	98.46	19,591,875	19,724,046.01	19,363,433.89
FHLMC GOLD 15YR #B13741	312966EN0	AAA	4.280	4.5000 M	4/1/2019	98.46	18,643,697	18,791,909.14	18,426,311.00
FHLMC GOLD 15YR #B14872	312967MV1	AAA	4.614	4.5000 M	5/1/2019	98.46	17,574,368	17,504,970.90	17,369,451.01
FHLMC GOLD 15YR #B15067	312967TY8	AAA	5.171	4.5000 M	6/1/2019	98.46	15,882,385	15,501,017.35	15,697,196.49
FHLMC GOLD 15YR #E01200	31294KKM6	AAA	5.059	5.5000 M	9/1/2017	101.65	10,860,738	10,985,433.50	11,089,283.78
FHLMC GOLD 15YR #E76026	3128GAVT0	AAA	6.113	6.0000 M	4/1/2014	102.32	1,701,010	1,697,465.19	1,748,910.70
FHLMC GOLD 15YR #E90954	3128GVBX7	AAA	4.774	5.5000 M	8/1/2017	101.65	3,210,884	3,288,920.09	3,278,451.70
FHLMC GOLD 15YR #E94584	3128H2CV3	AAA	4.588	5.0000 M	2/1/2018	100.39	8,124,649	8,232,482.69	8,190,188.09
FHLMC GOLD 15YR #E96175	3128H32G5	AAA	4.080	4.5000 M	5/1/2018	98.61	10,543,242	10,695,617.61	10,436,650.10
FHLMC GOLD 15YR #E98671	3128H6T46	AAA	4.573	4.5000 M	8/1/2018	98.61	36,719,275	36,632,093.63	36,348,043.35
FHLMC GOLD 15YR #E99643	3128H7WC2	AAA	4.572	4.5000 M	10/1/2018	98.61	37,432,024	37,345,051.70	37,053,586.51
FHLMC GOLD 15YR #G10703	31283JX89	AAA	7.115	7.5000 M	7/1/2012	102.06	1,674,152	1,683,941.47	1,719,069.88
FHLMC GOLD 15YR #G10707	31283JYC9	AAA	6.891	7.0000 M	7/1/2012	101.63	793,018	795,330.67	810,586.12
FHLMC GOLD 15YR #G10710	31283JYF2	AAA	7.046	7.5000 M	7/1/2012	102.08	1,372,464	1,383,952.99	1,409,547.58
FHLMC GOLD 15YR #G11295	31283KNL8	AAA	4.712	5.5000 M	9/1/2017	101.65	3,362,063	3,440,672.75	3,432,812.32
FHLMC GOLD 15YR #G11337	31283KPW2	AAA	4.376	5.5000 M	11/1/2017	101.65	11,964,047	12,279,370.97	12,215,810.25
FHLMC GOLD 15YR #G11964	3128M1B99	AAA	5.573	5.0000 M	4/1/2021	100.08	85,361,935	83,475,250.91	85,788,460.06
FHLMC GOLD 15YR #G12924	3128MBPH4	AAA	5.388	5.5000 M	12/1/2022	101.22	87,500,000	87,986,423.40	88,969,416.67
FHLMC GOLD 15YR #G18002	3128MMAC7	AAA	5.018	5.0000 M	7/1/2019	100.28	17,388,033	17,381,850.63	17,509,691.27
FHLMC GOLD 15YR #G18110	3128MMDQ3	AAA	5.675	5.5000 M	4/1/2021	101.22	24,032,461	23,865,670.83	24,435,805.70
FHLMC GOLD 15YR #J01571	3128PCW81	AAA	5.692	5.5000 M	4/1/2021	101.22	24,477,140	24,316,591.16	24,887,948.10
FHLMC GOLD 15YR #J05893	3128PHRN3	AAA	5.630	5.5000 M	2/1/2021	101.22	32,604,651	32,466,686.19	33,151,865.91
FHLMC GOLD 15YR #J05894	3128PHRP8	AAA	5.629	5.5000 M	2/1/2021	101.22	50,736,260	50,521,596.55	51,587,783.09
FHLMC GOLD 20YR #C90524	31335HSM6	AAA	6.351	6.5000 M	2/1/2022	102.87	4,335,314	4,368,779.88	4,483,393.87
FHLMC GOLD 20YR #C90945	3128P7BN2	AAA	5.483	5.0000 M	1/1/2026	98.57	37,589,579	36,784,251.83	37,209,798.79
FHLMC GOLD POOL #A44111	3128K4R80	AAA	5.766	5.5000 M	3/1/2036	99.79	31,949,069	31,561,838.48	32,028,409.37

**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 DWARF POOL #254991	31371LF87	AAA	4.644	5.5000 M	11/1/2018	101.52	15,628,468	15,941,629.78	15,938,120.42
FNMA DWARF POOL #313313	31374GAN7	AAA	5.514	6.0000 M	12/1/2011	102.27	2,811,254	2,832,582.58	2,889,097.38
FNMA DWARF POOL #323980	31374T2M0	AAA	6.148	6.0000 M	4/1/2014	102.38	2,263,161	2,249,661.60	2,328,271.71
FNMA DWARF POOL #357350	31376J5K1	AAA	4.673	5.5000 M	2/1/2018	101.52	9,068,370	9,259,990.04	9,248,044.95
FNMA DWARF POOL #357740	31376KLV6	AAA	4.855	5.5000 M	3/1/2020	101.31	11,586,307	11,799,133.92	11,791,075.40
FNMA DWARF POOL #420835	31379JPU4	AAA	6.236	6.0000 M	7/1/2013	102.34	1,370,012	1,361,290.01	1,408,878.83
FNMA DWARF POOL #429755	31379UMC2	AAA	6.180	6.0000 M	5/1/2013	102.34	1,104,987	1,099,871.91	1,136,335.49
FNMA DWARF POOL #431241	31379WBJ5	AAA	6.236	6.0000 M	7/1/2013	102.34	1,292,897	1,284,551.36	1,329,576.95
FNMA DWARF POOL #433207	31379YGQ0	AAA	6.236	6.0000 M	7/1/2013	102.34	1,556,247	1,546,798.59	1,600,398.04
FNMA DWARF POOL #437914	31380EN75	AAA	6.236	6.0000 M	8/1/2013	102.34	1,353,689	1,345,276.00	1,392,093.42
FNMA DWARF POOL #437946	31380EP73	AAA	6.178	6.0000 M	7/1/2013	102.34	1,409,342	1,402,524.98	1,449,325.47
FNMA DWARF POOL #535213	31384VSA1	AAA	6.025	7.0000 M	3/1/2015	101.83	1,837,602	1,877,038.87	1,881,858.04
FNMA DWARF POOL #545299	31385HX49	AAA	5.676	6.5000 M	11/1/2016	103.09	2,287,537	2,337,334.51	2,370,498.47
FNMA DWARF POOL #545305	31385HYA4	AAA	4.365	6.0000 M	11/1/2016	102.51	4,094,208	4,251,326.07	4,217,484.65
FNMA DWARF POOL #555028	31385WSR1	AAA	4.355	6.0000 M	10/1/2017	102.52	12,545,534	13,022,489.48	12,924,032.96
FNMA DWARF POOL #555249	31385WZN2	AAA	4.673	5.5000 M	2/1/2018	101.52	8,782,001	8,967,757.82	8,956,001.56
FNMA DWARF POOL #555902	31385XRX7	AAA	4.886	6.0000 M	9/1/2018	102.51	9,852,086	10,175,201.33	10,148,732.32
FNMA DWARF POOL #657369	31390VJN5	AAA	3.152	5.5000 M	9/1/2017	101.58	6,351,341	6,514,597.80	6,481,056.19
FNMA DWARF POOL #668818	31391KAT4	AAA	4.781	5.0000 M	11/1/2017	100.51	12,739,672	12,915,747.13	12,857,853.29
FNMA DWARF POOL #672338	31391N4X6	AAA	4.880	5.0000 M	12/1/2017	100.51	8,702,433	8,756,872.06	8,783,162.82
FNMA DWARF POOL #678432	31391VVZ3	AAA	4.739	5.0000 M	12/1/2017	100.51	8,375,789	8,438,168.54	8,453,487.90
FNMA DWARF POOL #712352	31401ML90	AAA	3.603	5.0000 M	6/1/2018	100.45	9,117,122	9,274,280.98	9,196,137.15
FNMA DWARF POOL #720692	31401WUR8	AAA	3.604	5.0000 M	6/1/2018	100.45	8,890,023	9,065,473.41	8,967,069.42
FNMA DWARF POOL #820408	31406UNZ7	AAA	4.856	5.5000 M	4/1/2020	101.31	9,376,461	9,548,843.77	9,542,174.00
FNMA DWARF POOL #941248	31413CEV7	AAA	5.170	5.5000 M	6/1/2022	101.29	33,600,000	33,928,138.10	34,185,760.42
FNMA POOL # 125248	31365EBR3	AAA	6.686	7.0000 M	10/1/2023	104.76	1,389,764	1,406,354.48	1,464,010.19
FNMA POOL # 190605	31368HU68	AAA	6.576	7.5000 M	2/1/2009	101.85	8,359	8,359.23	8,566.05
FNMA POOL # 266202	31371YU33	AAA	6.706	6.5000 M	1/1/2024	103.70	1,403,486	1,393,046.76	1,463,003.60
FNMA POOL # 268312	31372CAM0	AAA	6.801	6.5000 M	1/1/2024	103.70	739,656	731,665.86	771,022.07
FNMA POOL # 50965	313615TW6	AAA	6.711	6.5000 M	1/1/2024	103.84	3,451,429	3,424,705.69	3,602,762.83
FNMA POOL #001171	31360BJQ8	AAA	8.205	7.7500 M	5/1/2009	100.00	5,635	5,634.92	5,671.31

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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 #007	31360AAG1	AAA	8.604	8.5000 M	1/1/2010	105.50	3,996	3,995.69	4,243.64
FNMA POOL #1464	31360BTV6	AAA	8.446	7.7500 M	6/1/2008	100.00	4,525	4,524.89	4,554.13
FNMA POOL #1500	31360BUZ5	AAA	8.300	14.7500 M	3/1/2012	114.00	17,046	17,796.04	19,641.36
FNMA POOL #190031	31368HA86	AAA	7.101	8.0000 M	12/1/2019	105.24	281,359	286,682.40	297,963.68
FNMA POOL #190101	31368HDE0	AAA	7.216	8.0000 M	1/1/2023	105.24	546,366	556,236.20	578,611.04
FNMA POOL #190377	31368HM26	AAA	5.717	5.0000 M	11/1/2036	100.27	29,092,839	27,915,632.48	29,291,154.90
FNMA POOL #190700	31368HX57	AAA	6.612	7.5000 M	2/1/2009	100.00	4,574	4,574.01	4,602.53
FNMA POOL #2114	31360CK35	AAA	8.931	8.2500 M	11/1/2008	100.00	3,995	3,995.13	4,022.57
FNMA POOL #2436	31360CV58	AAA	15.014	15.0000 M	11/1/2012	114.00	2,660	2,660.39	3,066.10
FNMA POOL #2440	31360CV90	AAA	8.875	14.7500 M	8/1/2012	114.00	10,243	10,740.18	11,802.33
FNMA POOL #2459	31360CWU2	AAA	9.084	8.5000 M	6/1/2015	105.77	35,214	35,214.08	37,495.37
FNMA POOL #252645	31371HTA6	AAA	7.498	6.5000 M	8/1/2029	103.49	1,789,688	1,700,798.43	1,861,878.52
FNMA POOL #252981	31371H6S2	AAA	7.054	7.5000 M	1/1/2030	105.76	590,686	598,817.61	628,372.03
FNMA POOL #253481	31371JRA4	AAA	7.865	8.0000 M	9/1/2030	104.73	1,134,904	1,142,767.91	1,196,151.19
FNMA POOL #254479	31371KUC3	AAA	4.738	6.5000 M	10/1/2032	103.34	3,123,254	3,205,401.23	3,244,395.13
FNMA POOL #254514	31371KVF5	AAA	5.748	5.5000 M	11/1/2032	100.09	11,316,528	11,185,750.32	11,378,580.19
FNMA POOL #254548	31371KWH0	AAA	5.694	5.5000 M	11/1/2032	100.09	29,560,077	29,273,157.70	29,722,165.23
FNMA POOL #254981	31371LFW4	AAA	5.298	6.0000 M	11/1/2033	101.76	8,306,814	8,483,315.79	8,494,382.27
FNMA POOL #255028	31371LHD4	AAA	5.458	5.5000 M	1/1/2034	100.03	16,758,902	16,778,111.91	16,840,406.43
FNMA POOL #255230	31371LPP8	AAA	5.608	5.0000 M	6/1/2034	97.69	18,019,910	17,419,488.12	17,678,192.60
FNMA POOL #256514	31371M3X3	AAA	6.034	6.0000 M	12/1/2036	101.58	59,969,737	59,781,650.36	61,214,709.09
FNMA POOL #27070	31361CCF6	AAA	6.222	7.5000 M	10/1/2014	104.76	1,003	1,002.97	1,057.00
FNMA POOL #277	31360AJW7	AAA	8.500	8.5000 M	9/1/2009	100.00	6,798	6,798.03	6,846.16
FNMA POOL #28017	31361DDW6	AAA	8.775	8.5000 M	6/1/2016	105.77	7,103	7,063.00	7,563.03
FNMA POOL #30349	31361FWJ9	AAA	8.956	8.5000 M	8/1/2016	105.77	19,473	19,298.64	20,734.90
FNMA POOL #313945	31374GWE3	AAA	6.101	6.5000 M	1/1/2028	103.89	4,003,273	4,110,606.15	4,180,685.12
FNMA POOL #323500	31374TKM0	AAA	7.839	7.0000 M	1/1/2029	105.09	973,435	919,017.41	1,028,690.69
FNMA POOL #357705	31376KKS4	AAA	5.366	5.5000 M	2/1/2035	99.90	37,276,091	37,456,329.42	37,411,154.70
FNMA POOL #408220	31378TPD1	AAA	6.433	6.0000 M	1/1/2028	102.19	889,815	867,767.73	913,751.00
FNMA POOL #433690	31379YXT5	AAA	6.205	6.0000 M	11/1/2028	102.19	1,756,310	1,734,727.05	1,803,555.19
FNMA POOL #440702	31380HRX7	AAA	6.205	6.0000 M	11/1/2028	102.19	3,868,940	3,821,990.73	3,973,013.98

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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 #44599	31361XRU1	AAA	8.381	8.2500 M	9/1/2010	100.00	905	905.22	911.43
FNMA POOL #481713	31382GDS3	AAA	6.237	6.0000 M	2/1/2029	102.19	6,248,880	6,166,223.72	6,417,036.97
FNMA POOL #487317	31382NK68	AAA	6.498	6.5000 M	4/1/2029	103.49	1,910,342	1,911,921.89	1,987,398.39
FNMA POOL #487367	31382NMQ2	AAA	6.527	6.5000 M	4/1/2029	103.49	976,939	975,957.76	1,016,345.65
FNMA POOL #490228	31382RSR5	AAA	6.497	6.5000 M	3/1/2029	103.49	1,715,557	1,716,948.69	1,784,756.52
FNMA POOL #490800	31382SGH8	AAA	7.516	6.5000 M	4/1/2029	103.49	1,676,886	1,592,591.53	1,744,526.50
FNMA POOL #493925	31382VVS0	AAA	6.498	6.5000 M	4/1/2029	103.49	1,599,804	1,601,157.28	1,664,334.92
FNMA POOL #493926	31382VVT8	AAA	6.516	6.5000 M	4/1/2029	103.49	1,039,610	1,039,267.65	1,081,544.66
FNMA POOL #494126	31382V4K7	AAA	6.516	6.5000 M	4/1/2029	103.49	1,927,037	1,926,420.99	2,004,767.57
FNMA POOL #494181	31382V6S8	AAA	6.530	6.5000 M	4/1/2029	103.49	1,698,234	1,696,300.16	1,766,735.27
FNMA POOL #494232	31382WA93	AAA	6.530	6.5000 M	4/1/2029	103.49	1,907,627	1,905,510.08	1,984,574.43
FNMA POOL #50930	313615ST4	AAA	6.778	7.0000 M	11/1/2023	104.76	1,810,546	1,827,098.73	1,907,271.48
FNMA POOL #50947	313615TC0	AAA	6.775	7.0000 M	12/1/2023	104.76	1,717,358	1,733,442.68	1,809,104.53
FNMA POOL #535041	31384VLW0	AAA	7.753	7.0000 M	12/1/2029	104.98	489,703	460,138.23	516,941.81
FNMA POOL #535116	31384VN99	AAA	7.053	7.5000 M	1/1/2030	105.76	1,498,619	1,518,915.19	1,594,231.15
FNMA POOL #535704	31384WDH0	AAA	5.179	5.5000 M	12/1/2030	100.26	8,275,710	8,321,402.43	8,334,909.09
FNMA POOL #545998	31385JRT7	AAA	5.490	6.0000 M	11/1/2032	101.82	15,744,316	16,052,215.52	16,109,741.10
FNMA POOL #555783	31385XM87	AAA	5.739	4.5000 M	10/1/2033	94.76	19,444,255	18,048,703.94	18,497,903.42
FNMA POOL #558684	31386BUH5	AAA	7.194	7.5000 M	1/1/2031	105.62	648,462	655,657.11	688,925.92
FNMA POOL #563868	31386HMR9	AAA	7.195	7.5000 M	1/1/2031	105.62	136,224	137,820.54	144,724.80
FNMA POOL #593826	31387TVT8	AAA	6.699	6.5000 M	8/1/2029	103.61	2,673,485	2,636,593.93	2,784,586.54
FNMA POOL #636697	31389VKJ5	AAA	6.562	6.0000 M	5/1/2032	101.82	3,276,381	3,093,926.25	3,352,425.65
FNMA POOL #655619	31390TK81	AAA	4.666	6.5000 M	8/1/2032	103.34	2,744,682	2,808,471.84	2,851,139.46
FNMA POOL #683040	31400BZD1	AAA	4.127	6.0000 M	2/1/2033	101.76	3,716,103	3,840,635.73	3,800,012.31
FNMA POOL #685522	31400ESK7	AAA	5.280	6.0000 M	10/1/2033	101.76	16,823,094	17,166,834.39	17,202,959.28
FNMA POOL #695206	31400RKT7	AAA	5.236	6.0000 M	3/1/2033	101.76	14,235,164	14,547,073.68	14,556,594.40
FNMA POOL #70189	31362S7A7	AAA	8.736	8.2500 M	3/1/2011	104.70	877	876.67	923.84
FNMA POOL #70816	MBS 31362TVH3	AAA	9.558	8.0000 M	1/1/2019	104.44	15,998	15,998.14	16,815.23
FNMA POOL #708935	31401HSY9	AAA	5.695	5.5000 M	6/1/2033	100.03	23,030,965	22,768,931.71	23,142,971.76
FNMA POOL #709592	31401JKD9	AAA	5.124	5.5000 M	5/1/2033	100.03	16,133,563	16,240,724.75	16,212,025.90
FNMA POOL #713975	31401PFQ2	AAA	5.556	5.5000 M	7/1/2033	100.03	22,539,118	22,473,093.05	22,648,733.66

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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 #725424	31402C4H2	AAA	5.182	5.5000 M	4/1/2034	99.97	59,621,801	60,177,192.53	59,874,795.83
FNMA POOL #7265	31360JCA3	AAA	8.485	8.5000 M	2/1/2011	105.79	1,530	1,530.03	1,629.48
FNMA POOL #734917	31402QPA3	AAA	5.353	5.0000 M	8/1/2033	97.73	15,790,419	15,492,093.66	15,498,401.99
FNMA POOL #735230	31402QY39	AAA	5.133	5.5000 M	2/1/2035	99.90	22,662,009	22,918,023.78	22,744,120.77
FNMA POOL #735503	31402RDG1	AAA	5.354	6.0000 M	4/1/2035	101.62	20,448,530	20,816,846.30	20,881,834.67
FNMA POOL #739713	31402VYJ3	AAA	5.246	6.0000 M	10/1/2033	101.76	7,351,663	7,510,175.29	7,517,663.96
FNMA POOL #740242	31402WLX4	AAA	5.234	5.5000 M	9/1/2033	100.03	25,676,644	25,890,332.25	25,801,517.58
FNMA POOL #741907	31402YGQ1	AAA	5.416	4.5000 M	10/1/2033	94.76	15,035,297	14,225,513.41	14,303,529.46
FNMA POOL #745147	31403CZL8	AAA	5.675	4.5000 M	12/1/2035	94.64	58,775,685	54,832,750.66	55,843,365.82
FNMA POOL #745418	31403DDX4	AAA	5.898	5.5000 M	4/1/2036	99.87	26,583,598	26,043,156.37	26,671,944.09
FNMA POOL #745754	31403DQF9	AAA	5.736	5.0000 M	9/1/2034	97.59	19,147,451	18,376,224.74	18,765,778.53
FNMA POOL #751558	31403K5T6	AAA	5.187	6.0000 M	11/1/2033	101.76	2,976,622	3,045,633.96	3,043,834.57
FNMA POOL #773358	31404NE77	AAA	5.749	4.5000 M	5/1/2034	94.68	13,248,009	12,289,202.19	12,593,425.05
FNMA POOL #773572	31404NMV5	AAA	5.249	4.5000 M	5/1/2034	94.68	11,828,947	11,302,467.48	11,244,478.63
FNMA POOL #783691	31405AUQ4	AAA	5.742	4.5000 M	6/1/2034	94.68	12,517,185	11,619,450.91	11,898,710.46
FNMA POOL #791281	31405KCS8	AAA	5.213	5.5000 M	9/1/2034	99.97	18,741,310	18,915,973.05	18,820,835.92
FNMA POOL #791403	31405KGL9	AAA	5.200	5.5000 M	10/1/2034	99.97	6,473,063	6,536,428.49	6,500,530.72
FNMA POOL #795056	31405PH94	AAA	5.200	5.5000 M	10/1/2034	99.97	12,571,386	12,694,462.25	12,624,730.82
FNMA POOL #797847	31405SL44	AAA	5.310	4.5000 M	2/1/2035	94.64	14,661,017	13,968,028.85	13,929,579.13
FNMA POOL #808198	31406E3F9	AAA	5.305	4.5000 M	3/1/2035	94.64	8,214,252	7,828,112.82	7,804,442.62
FNMA POOL #810101	31406HAA5	AAA	5.605	5.5000 M	3/1/2035	99.90	14,697,095	14,623,468.26	14,750,347.72
FNMA POOL #8245	31360KES9	AAA	8.278	8.0000 M	12/1/2008	100.00	8,796	8,796.46	8,855.10
FNMA POOL #827944	31407DZH1	AAA	5.130	5.5000 M	5/1/2035	99.90	31,849,819	32,194,529.43	31,965,221.56
FNMA POOL #8307	31360KGQ1	AAA	8.472	8.0000 M	5/1/2008	100.00	3,797	3,796.77	3,822.06
FNMA POOL #832443	31407JZG0	AAA	6.012	5.0000 M	9/1/2035	97.63	45,740,342	43,199,170.09	44,844,593.46
FNMA POOL #835751	31407NQC0	AAA	5.686	4.5000 M	8/1/2035	94.64	19,112,116	17,809,265.49	18,158,612.94
FNMA POOL #83648	31407MHZ1	AAA	5.810	5.0000 M	8/1/2035	97.63	24,437,565	23,357,609.72	23,958,995.83
FNMA POOL #842755	31407WH89	AAA	5.986	5.0000 M	10/1/2035	97.63	46,635,597	44,101,323.88	45,722,316.82
FNMA POOL #844154	31407XZT1	AAA	5.792	5.5000 M	11/1/2035	99.90	17,948,732	17,679,486.91	18,013,766.14
FNMA POOL #844738	31407YPX1	AAA	5.840	5.5000 M	12/1/2035	99.90	30,789,249	30,247,753.09	30,900,808.38
FNMA POOL #85	31360ACW4	AAA	8.630	8.5000 M	3/1/2011	105.69	6,544	6,543.59	6,961.93



DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON	F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
<b>Group: FIXED INCOME - Internal</b>										
				<b>Portfolio:</b>	<b>FI</b>	<b>FIXED INCOME</b>				
				<b>Instrument:</b>	<b>FNMA</b>	<b>FEDERAL NATIONAL MORTGAGE ASSN POOL</b>				
FNMA POOL #867439	31409CV85	AAA	5.928	5.0000	M	5/1/2036	97.59	44,179,014	41,873,400.84	43,298,378.75
FNMA POOL #868350	31409DWK5	AAA	5.937	5.0000	M	4/1/2036	97.59	42,455,436	40,223,360.37	41,609,157.68
FNMA POOL #928205	31412LGN4	AAA	6.220	6.0000	M	4/1/2037	101.58	90,828,728	89,932,367.05	92,719,782.26
FNMA POOL #928213	31412LGW4	AAA	6.224	6.0000	M	3/1/2037	101.58	24,437,676	24,191,715.55	24,946,468.57
FNMA POOL #945841	31413HHS0	AAA	6.177	6.0000	M	8/1/2037	101.58	71,073,674	70,452,037.34	72,553,427.88
FNMA POOL #948631	31413LLL1	AAA	6.210	6.0000	M	8/1/2037	101.58	261,912,759	259,195,310.64	267,365,782.74
FNMA POOL #948711	31413LN47	AAA	6.203	6.0000	M	8/1/2037	101.58	49,698,619	49,200,770.65	50,733,344.28
								2,163,916,568	2,143,787,298.29	2,176,422,351.18
<b>FEDERAL NATIONAL MORTGAGE ASSN POOL TOTAL</b>										
				<b>Instrument:</b>	<b>FRBES</b>	<b>FLOATING RATE CORPORATE BOND</b>				
BANK OF AMERICA NA	06050TJS2	AAA	5.435	5.5106	Q	7/25/2008	99.95	12,000,000	12,000,279.29	12,109,231.67
HBOS TREASURY SRVCS PLC	4041A0CA4	AA1	5.468	5.4138	Q	7/17/2009	99.86	30,600,000	30,606,163.12	30,897,204.95
ROYAL BANK OF CANADA NY	78009HZS1	AA2	5.352	5.2650	M	3/24/2008	99.97	65,000,000	64,997,360.89	65,051,729.17
ROYAL BK OF SCOTLAND PLC	78010JCD2	AAA	5.398	5.3700	Q	4/11/2008	99.99	65,000,000	65,008,847.52	65,773,202.08
								172,600,000	172,612,650.82	173,831,367.87
<b>FLOATING RATE CORPORATE BOND TOTAL</b>										
				<b>Instrument:</b>	<b>GNMA</b>	<b>GOVERNMENT NATIONAL MORTGAGE ASSOCIATION</b>				
GNMA POOL # 377622	36204RPF9	AAA	7.077	7.0000	M	10/15/2025	106.66	1,007,830	1,006,934.35	1,080,840.06
GNMA POOL # 410297	36206FX23	AAA	7.320	7.5000	M	11/15/2025	105.01	274,960	278,097.09	290,464.96
GNMA POOL # 414637	36206LS26	AAA	7.077	7.0000	M	10/15/2025	106.66	377,110	376,769.89	404,429.50
GNMA POOL #103871	VA 36214EJQ9	AAA	9.308	9.0000	M	10/1/2009	100.00	2,142	2,138.27	2,157.68
GNMA POOL #196063	36217KWY0	AAA	9.553	8.5000	M	3/1/2017	105.44	33,173	32,350.76	35,210.92
GNMA POOL #221981	36218GRA6	AAA	9.724	9.0000	M	10/1/2017	107.54	400,964	394,633.31	434,199.73
GNMA POOL #327203	36224FNU0	AAA	7.731	6.5000	M	2/1/2024	104.00	79,288	74,503.89	82,885.36
GNMA POOL #337519	36224S4C3	AAA	7.877	6.5000	M	9/1/2023	104.00	735,635	686,613.66	769,015.79
GNMA POOL #345139	36203CLU4	AAA	8.181	6.5000	M	12/1/2023	104.00	816,741	750,765.76	853,801.59
GNMA POOL #345605	36203C3N0	AAA	7.738	6.5000	M	3/1/2024	104.00	1,320,952	1,241,305.02	1,380,919.10
GNMA POOL #345921	36203DG61	AAA	8.179	6.5000	M	1/1/2024	104.00	1,361,528	1,250,876.79	1,423,309.72
GNMA POOL #345990	36203DKB5	AAA	7.866	6.5000	M	12/1/2023	104.00	832,149	777,221.36	869,908.69
GNMA POOL #346013	36203DK25	AAA	8.512	6.5000	M	1/1/2024	104.00	1,995,829	1,805,320.95	2,086,392.57
GNMA POOL #346691	36203EC48	AAA	8.520	7.5000	M	8/15/2023	105.03	355,622	340,750.63	375,729.09
GNMA POOL #346927	36203ELG1	AAA	7.872	6.5000	M	12/1/2023	104.00	1,186,886	1,109,228.55	1,240,743.08



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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 #347041	36203EP28	AAA	8.392	6.5000 M	1/1/2024	104.00	667,018	606,750.23	697,285.23
GNMA POOL #351410	36203KKX1	AAA	8.149	6.5000 M	1/1/2024	104.00	2,206,431	2,032,185.45	2,306,551.73
GNMA POOL #352113	36203LDS8	AAA	8.520	7.5000 M	8/15/2023	105.03	352,989	338,239.14	372,947.29
GNMA POOL #354587	36203N2U1	AAA	8.524	7.5000 M	5/15/2023	105.03	175,920	168,544.64	185,866.01
GNMA POOL #354610	36203N3T3	AAA	8.518	7.5000 M	7/15/2023	105.03	207,665	198,967.58	219,406.38
GNMA POOL #354687	36203N6Y9	AAA	7.736	6.5000 M	11/1/2023	104.00	398,028	374,058.67	416,089.35
GNMA POOL #354693	36203N7E2	AAA	8.109	7.0000 M	11/1/2023	106.68	688,377	654,293.36	738,362.57
GNMA POOL #354733	36203PBA0	AAA	8.510	6.5000 M	1/1/2024	104.00	883,308	798,885.44	923,389.54
GNMA POOL #354739	36203PBG7	AAA	8.507	6.5000 M	1/1/2024	104.00	2,595,847	2,347,945.98	2,713,637.70
GNMA POOL #354798	36203PDB6	AAA	7.452	7.0000 M	4/1/2024	106.30	1,649,363	1,618,582.95	1,762,811.31
GNMA POOL #354809	36203PDN0	AAA	7.842	6.5000 M	4/1/2024	104.00	1,320,168	1,232,624.91	1,380,099.07
GNMA POOL #366657	36204DJA8	AAA	8.183	6.5000 M	12/1/2023	104.00	1,537,296	1,412,657.00	1,607,053.59
GNMA POOL #366685	36204DJ67	AAA	8.415	6.5000 M	1/1/2024	104.00	512,621	465,830.98	535,882.34
GNMA POOL #366737	36204DLS6	AAA	8.208	6.5000 M	4/1/2024	104.00	2,599,651	2,384,824.93	2,717,665.97
GNMA POOL #366792	36204DNH8	AAA	8.127	6.5000 M	5/1/2024	104.00	1,231,373	1,133,739.44	1,287,273.32
GNMA POOL #371713	36204J3W4	AAA	7.729	6.5000 M	4/1/2024	104.00	825,769	775,759.24	863,256.08
GNMA POOL #376371	36204QCG3	AAA	7.241	7.0000 M	1/1/2024	106.68	2,361,644	2,340,816.02	2,533,130.34
GNMA POOL #376506	36204QGP9	AAA	7.789	6.5000 M	5/1/2024	104.00	1,219,052	1,141,206.92	1,274,392.45
GNMA POOL #376507	36204QGQ7	AAA	8.171	6.5000 M	5/1/2024	104.00	244,433	224,489.97	255,529.27
GNMA POOL #379194	36204TGB4	AAA	8.177	6.5000 M	1/1/2024	104.00	1,471,865	1,354,586.45	1,538,682.72
GNMA POOL #385849	36205BTE2	AAA	8.467	7.5000 M	8/15/2024	105.02	37,894	36,344.15	40,034.32
GNMA POOL #412373	36206JCJ1	AAA	6.954	7.0000 M	11/15/2027	105.99	228,454	229,640.13	243,464.08
GNMA POOL #412383	36206JCU6	AAA	6.930	7.0000 M	12/15/2027	105.99	635,206	649,803.91	676,940.76
GNMA POOL #412389	36206JC28	AAA	6.798	7.0000 M	12/15/2027	105.99	693,493	703,229.45	739,057.99
GNMA POOL #413442	36206KHT1	AAA	7.495	7.5000 M	10/15/2025	105.01	1,167,653	1,171,702.83	1,233,497.46
GNMA POOL #413451	36206KH46	AAA	7.349	7.5000 M	10/15/2025	105.01	989,153	999,159.81	1,044,931.45
GNMA POOL #414636	36206LSZ3	AAA	7.495	7.5000 M	10/15/2025	105.01	174,305	174,913.85	184,134.03
GNMA POOL #414675	36206LT82	AAA	7.349	7.5000 M	10/15/2025	105.01	240,379	242,822.77	253,934.09
GNMA POOL #416782	36206N6T7	AAA	7.265	7.5000 M	11/15/2025	105.01	761,687	772,163.62	804,638.16
GNMA POOL #461111	36208UGU5	AAA	6.798	7.0000 M	12/15/2027	105.99	439,526	445,689.12	468,404.16
GNMA POOL #462363	36208VTU9	AAA	6.954	7.0000 M	11/15/2027	105.99	319,932	321,593.32	340,952.54

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 #462495	36208VXY6	AAA	6.748	7.0000	M	1/15/2028	106.04	1,230,111	1,247,898.83	1,311,598.08
GNMA POOL #462599	36208V3G8	AAA	6.252	6.5000	M	3/15/2028	103.93	1,057,424	1,073,768.18	1,104,698.00
GNMA POOL #477482	36209PM79	AAA	6.269	6.5000	M	10/15/2028	103.93	1,033,066	1,048,529.85	1,079,251.46
GNMA POOL #780047	36225ABQ2	AAA	7.682	9.0000	M	12/15/2017	107.54	627,638	643,564.99	679,674.92
GNMA POOL #780109	36225ADN7	AAA	7.692	12.5000	M	11/15/2015	112.56	1,028,311	1,075,421.48	1,168,209.07
GNMA POOL #780141	36225AEN6	AAA	8.000	10.0000	M	12/15/2020	109.18	727,217	750,417.34	800,014.11
GNMA POOL #780158	36225AE71	AAA	7.428	8.0000	M	11/15/2017	105.23	3,022,696	3,092,312.58	3,200,964.93
GNMA POOL #780421	36225APE4	AAA	6.870	7.5000	M	8/15/2026	105.01	338,561	346,485.00	357,638.68
GNMA POOL #780465	36225AQS2	AAA	6.943	7.0000	M	11/15/2026	105.99	1,456,656	1,466,060.36	1,552,362.96
GNMA POOL #780498	36225ART9	AAA	6.888	7.5000	M	1/15/2027	105.01	267,194	273,447.44	282,250.67
GNMA POOL #780587	36225AUL2	AAA	6.947	7.0000	M	6/15/2027	105.99	388,227	390,734.98	413,734.39
GNMA POOL# 423911	36206W3U7	AAA	7.559	8.0000	M	5/15/2026	105.26	373,441	382,539.81	395,554.73
GNMA POOL# 442138	36207UEK0	AAA	7.569	8.0000	M	11/15/2026	105.26	239,826	245,440.47	254,027.31
GNMA POOL# 447754	36208DMB8	AAA	6.843	7.5000	M	7/15/2027	105.01	208,510	213,889.07	220,259.91
GNMA POOL# 455273	36208MXA8	AAA	6.828	7.5000	M	8/15/2027	105.01	222,621	228,544.13	235,165.65
GNMA POOL# 455322	36208MYT6	AAA	6.859	7.5000	M	10/15/2027	105.01	271,128	278,081.07	286,406.24
GNMA POOL# 462481	36208VXJ9	AAA	6.622	7.0000	M	1/15/2028	105.99	1,444,694	1,470,778.25	1,539,615.12
GNMA POOL# 462738	36208WBF9	AAA	6.754	7.0000	M	5/15/2028	106.04	495,094	501,660.94	527,890.61
GNMA POOL# 464819	36208YK81	AAA	6.418	6.5000	M	9/15/2028	103.93	768,961	773,664.64	803,338.23
GNMA POOL# 464837	36208YLS6	AAA	6.764	7.0000	M	9/15/2028	106.04	431,720	437,317.75	460,318.99
GNMA POOL# 475562	36209MJF2	AAA	6.418	6.5000	M	9/15/2028	103.93	1,357,729	1,366,018.62	1,418,428.48
GNMA POOL# 780137	36225AEJ5	AAA	7.912	9.5000	M	5/15/2015	108.29	1,772,212	1,817,211.13	1,933,211.23
GNMA POOL# 780220	36225AG53	AAA	6.794	7.5000	M	8/15/2025	105.02	679,768	698,827.77	718,167.76
GNMA POOL# 780545	36225ATA8	AAA	6.822	7.5000	M	4/15/2027	105.01	964,490	991,547.93	1,018,791.13
GNMA POOL# 780601	36225AU24	AAA	6.604	7.0000	M	7/15/2027	105.98	844,106	860,276.16	899,532.56
GNMA POOL# 780798	36225A3F5	AAA	6.925	7.5000	M	12/15/2027	105.01	1,653,726	1,694,344.15	1,746,913.97
<b>GOVERNMENT NATIONAL MORTGAGE ASSOCIATION TOTAL</b>								62,522,433	60,848,345.46	66,097,328.33
				Instrument:	GNMA II	GNMA II				
GNMA POOL #2699	36202C7L1	AAA	7.703	6.0000	M	1/20/2029	102.44	4,279,547	3,891,641.67	4,405,408.86
GNMA POOL #3415	36202DYL9	AAA	5.257	5.5000	M	7/20/2033	100.49	14,204,967	14,326,321.63	14,340,103.66
GNMA POOL #3458	36202DZX2	AAA	5.024	5.0000	M	10/20/2033	98.09	23,918,899	23,899,961.81	23,561,470.97

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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 II	GNMA II				
GNMA POOL #3544	36202D5D9	AAA	5.799	5.5000 M	4/20/2034	100.45	12,943,573	12,769,599.30	13,060,755.23
							55,346,986	54,887,524.41	55,367,738.72
GNMA II TOTAL									
				Instrument: IRSWAP	INTEREST RATE SWAP				
CSFB 1 RCV FIX IRS	FIR061217			0.0000	6/12/2017	8.65	100,000,000	0.00	8,671,244.72
LEHMAN BROS 4 RCV FIX IRS	LEH061417T			0.0000	6/14/2017	9.52	50,000,000	0.00	4,775,472.94
							150,000,000	0.00	13,446,717.66
INTEREST RATE SWAP TOTAL									
				Instrument: NONAGY	NON AGENCY MBS				
CMLTI 2007-10 1A1A	17313QAA6	NR	6.035	5.6534 M	9/25/2037	98.77	59,307,965	58,413,380.35	58,859,918.96
CWHL 2007-17 1A4	12544KAD5	AAA	6.669	6.0000 M	10/25/2037	89.05	12,792,373	12,430,846.90	11,455,170.03
CWHL 2007-17 2A1	12544KAF0	NR	6.271	6.5000 M	10/25/2037	100.19	28,992,195	29,224,744.91	29,203,596.24
CWHL 2007-17 2A2	12544KAG8	AAA	6.733	6.5000 M	10/25/2037	90.19	10,342,482	10,236,494.72	9,383,647.95
JPMMT 2007-S3 1A97	46631NEA3	AAA	6.228	6.0000 M	8/25/2037	99.36	49,743,648	49,240,015.72	49,673,509.30
LMT 2007-10 2A1	52522QAD4	NR	6.421	6.5000 M	11/25/2037	100.81	65,179,159	65,838,266.44	66,061,793.77
WFMB 2007-14 1A1	949834AA3	NR	6.241	6.0000 M	10/25/2037	99.51	74,068,326	73,264,664.61	74,074,103.33
							300,426,149	298,648,413.65	298,711,739.58
NON AGENCY MBS TOTAL									
				Instrument: PAC1	PLANNED AMORTIZATION CLASS I				
FHR 2544 QB	31393FQK5	AAA	4.552	5.0000 M	9/15/2015	100.06	17,231,875	17,330,471.81	17,313,255.20
							17,231,875	17,330,471.81	17,313,255.20
PLANNED AMORTIZATION CLASS I TOTAL									
				Instrument: SEQ	SEQUENTIAL				
FHR 2521 BN	31392XHM3	AAA	3.559	5.0000 M	8/15/2016	100.81	29,233,697	29,485,009.58	29,593,466.48
							29,233,697	29,485,009.58	29,593,466.48
SEQUENTIAL TOTAL									
				Instrument: TSY	U S TREASURIES				
U S TREASURY	912810FG8	AAA	5.035	5.2500 S	2/15/2029	110.01	14,910,000	15,331,400.84	16,698,456.94
US TREASURY N/B	912810DZ8	AAA	4.905	8.8750 S	8/15/2017	137.60	5,440,000	7,080,873.71	7,667,747.57
US TREASURY N/B	912810EG9	AAA	6.342	8.7500 S	8/15/2020	142.40	69,960,000	84,792,583.04	101,933,837.77
US TREASURY N/B	912810EL8	AAA	6.858	8.0000 S	11/15/2021	136.89	36,700,000	40,409,310.78	50,618,829.90
US TREASURY N/B	912810EM6	AAA	5.415	7.2500 S	8/15/2022	129.86	51,860,000	61,519,991.95	68,766,593.92
US TREASURY N/B	912810EQ7	AAA	5.073	6.2500 S	8/15/2023	119.73	43,600,000	49,088,237.61	53,232,431.89

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	912810EW4	AAA	4.927	6.0000 S	2/15/2026	118.35	28,860,000	32,545,476.91	34,811,019.84
US TREASURY N/B	912810EY0	AAA	4.987	6.5000 S	11/15/2026	125.13	45,900,000	54,325,746.73	57,821,279.14
US TREASURY N/B	912810FP8	AAA	4.909	5.3750 S	2/15/2031	112.65	60,550,000	64,477,908.25	69,439,485.36
US TREASURY N/B	912828DC1	AAA	4.908	4.2500 S	11/15/2014	103.16	34,155,000	32,856,591.47	35,420,362.05
US TREASURY N/B	912828EE6	AAA	4.719	4.2500 S	8/15/2015	102.63	2,875,000	2,789,780.60	2,996,851.09
US TREASURY N/B	912828EN6	AAA	4.845	4.5000 S	11/15/2015	104.15	34,653,000	33,877,031.48	36,293,141.73
US TREASURY N/B	912828HA1	AAA	4.248	4.7500 S	8/15/2017	105.61	20,400,000	21,200,513.20	21,910,244.15
US TREASURY N/B (08 CALL)	912810DF2	AAA	6.560	12.0000 S	8/15/2013	105.25	34,900,000	36,040,815.46	38,312,385.43
U S TREASURIES TOTAL							484,763,000	536,336,262.03	595,922,666.78
FIXED INCOME TOTAL							12,554,321,637	12,445,227,862.59	12,706,324,479.11
FIXED INCOME - Internal TOTAL							12,554,321,637	12,445,227,862.59	12,706,324,479.11

# Monthly Market

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External				
Market: EMERGING				
Portfolio: FIDELITY PYRAMIS GLOBAL ADVISORS TRUST CO.				
Instrument: EXFI EXTERNAL MANAGED FI				
FIDELITY - FIXED INCOME	IF-FIDELIT		243,421,011.88	
FIDELITY - LIQUIDITY	IL-FIDELIT		21,147,959.58	
FIDELITY-EQUITY	IE-FIDELIT		47,001.05	
EXTERNAL MANAGED FI TOTAL			264,615,972.51	
PYRAMIS GLOBAL ADVISORS TRUST CO. TOTAL			264,615,972.51	273,379,297.74

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External				
Market: EMERGING				
Portfolio: SALOMON      STONE HARBOR INVESTMENT PARTNERS LP				
Instrument: EXFI      EXTERNAL MANAGED FI				
SALOMON - FIXED INCOME	IF-SALOMON		243,657,801.09	
SALOMON - LIQUIDITY	IL-SALOMON		6,276,784.89	
EXTERNAL MANAGED FI TOTAL			249,934,585.98	
STONE HARBOR INVESTMENT PARTNERS LP TOTAL			249,934,585.98	265,485,230.66
EMERGING TOTAL			514,550,558.49	538,864,528.40

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div> Group: FIXED INCOME - External  Market: HIGH YIELD  Portfolio: OAKLOAN  Instrument: AIF </div> <div> OAKTREE LOAN FUND  ALTERNATIVE INVESTMENT FUNDS </div>				
OAKTREE LOAN FUND	OAKLOAN		75,000,000.00	
ALTERNATIVE INVESTMENT FUNDS TOTAL			75,000,000.00	
OAKTREE LOAN FUND TOTAL			75,000,000.00	75,313,573.00

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div> <div>Group: FIXED INCOME - External</div> <div>Market: HIGH YIELD</div> <div>Portfolio: OAKTREE</div> <div>Instrument: EXFI</div> <div>OAKTREE CAPITAL MANAGEMENT</div> <div>EXTERNAL MANAGED FI</div> </div>				
OAKTREE - FIXED INCOME	IF-OAKTREE		284,907,043.59	
OAKTREE - FIXED INCOME/EQUITY	IE-OAKTREE		1,330,674.12	
OAKTREE - LIQUIDITY	IL-OAKTREE		15,702,794.65	
EXTERNAL MANAGED FI TOTAL			301,940,512.36	
OAKTREE CAPITAL MANAGEMENT TOTAL			301,940,512.36	294,058,540.10



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		447,043,813.28	
PIMCO - LIQUIDITY	IL-PIMCO		38,771,031.70	
EXTERNAL MANAGED FI TOTAL			485,814,844.98	
PACIFIC INVESTMENT COMPANY TOTAL			485,814,844.98	480,460,022.43
HIGH YIELD TOTAL			862,755,357.34	849,832,135.53
FIXED INCOME - External TOTAL			1,377,305,915.83	1,388,696,663.93
FIXED INCOME TOTAL			13,822,533,778.42	14,095,021,143.04

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LC1 LARGE-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
3M COMPANY	88579Y101	MMM	84.32	100,500	5,645,203.68	8,474,160.00
ABBOTT LABORATORIES	002824100	ABT	56.15	170,000	5,474,457.44	9,545,500.00
AETNA INC.	00817Y108	AET	57.73	145,200	1,734,020.00	8,382,396.00
AFLAC INC	001055102	AFL	62.63	38,700	1,177,606.62	2,423,781.00
ALCOA INC.	013817101	AA	36.55	211,200	6,083,479.74	7,719,360.00
ALLERGAN PHARMACEUTICALS INC.	018490102	AGN	64.24	52,400	1,946,186.96	3,366,176.00
ALLSTATE CORP	020002101	ALL	52.23	180,400	6,445,058.67	9,422,292.00
ALTRIA GROUP INC	02209S103	MO	75.58	362,300	9,696,070.48	27,382,634.00
AMERICAN EXPRESS CO.	025816109	AXP	52.02	143,600	4,690,718.64	7,470,072.00
AMERICAN INTL GROUP	026874107	AIG	58.30	344,300	16,257,111.45	20,072,690.00
AMGEN INC	031162100	AMGN	46.44	141,900	4,996,352.89	6,589,836.00
AMR CORP.	001765106	AMR	14.03	3,330,562	58,871,360.66	46,727,784.87
ANADARKO PETROLEUM CORP	032511107	APC	65.69	183,400	4,730,340.79	12,047,546.00
ANHEUSER-BUSCH	035229103	BUD	52.34	87,400	3,376,595.66	4,574,516.00
APACHE CORP.	037411105	APA	107.54	114,100	4,367,022.28	12,270,314.00
APPLE INC.	037833100	AAPL	198.08	70,600	857,484.27	13,984,448.00
APPLIED MATERIALS INC.	038222105	AMAT	17.76	262,000	5,190,683.32	4,653,120.00
ARCHER DANIELS MIDLAND CO	039483102	ADM	46.43	164,600	2,855,243.76	7,642,378.00
AT&T INC	00206R102	T	41.56	1,009,812	25,700,558.09	41,967,786.72
AVON PRODUCTS	054303102	AVP	39.53	174,322	4,799,238.69	6,890,948.65
BANK OF AMERICA CORP.	060505104	BAC	41.26	618,400	17,572,551.67	25,515,184.00
BARD C. R. INC.	067383109	BCR	94.80	42,900	2,825,431.31	4,066,920.00
BEA SYSTEMS INC	073325102	BEAS	15.78	2,000,000	22,468,245.21	31,560,000.01
BEAR STEARNS COMPANIES INC	073902108	BSC	88.25	68,810	5,582,400.48	6,072,482.50
BECKMAN COULTER INC.	075811109	BEC	72.80	163,000	9,740,672.99	11,866,400.00
BECTON DICKINSON & COMPANY	075887109	BDX	83.58	39,400	1,386,920.09	3,293,052.00
BERKLEY (WR) CORP	084423102	BER	29.81	180,000	5,896,186.19	5,365,800.00
BEST BUY COMPANY INC	086516101	BBY	52.65	109,800	3,159,460.04	5,780,970.00
BJ SERVICES CO	055482103	BJS	24.26	261,000	7,154,348.50	6,331,860.00
BOEING CO	097023105	BA	87.46	92,200	4,011,041.69	8,063,812.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LC1 LARGE-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
BOSTON SCIENTIFIC CORP.	101137107	BSX	11.63	253,000	5,903,427.20	2,942,390.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	26.52	448,200	12,819,437.66	11,886,264.00
BURLINGTON NORTHERN SANTA FE	12189T104	BNI	83.23	96,500	3,184,305.54	8,031,695.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	47.26	63,100	4,449,584.41	2,982,106.00
CARDINAL HEALTH INC.	14149Y108	CAH	57.75	65,400	3,100,206.69	3,776,850.00
CATERPILLAR INC.	149123101	CAT	72.56	66,000	2,538,256.92	4,788,960.00
CBS CORP. CL. B	124857202	CBS	27.25	139,550	4,165,550.08	3,802,737.50
CELGENE CORP	151020104	CELG	46.21	296,400	4,240,063.78	13,696,644.00
CHEVRON CORP.	166764100	CVX	93.33	446,256	16,134,139.45	41,649,072.48
CHUBB CORP	171232101	CB	54.58	151,000	4,624,521.26	8,241,580.00
CISCO SYSTEMS	17275R102	CSCO	27.07	1,940,000	37,529,484.99	52,515,800.00
CITIGROUP INC.	172967101	C	29.44	920,600	25,961,329.06	27,102,464.00
COCA COLA CO.	191216100	KO	61.37	351,300	15,959,646.64	21,559,281.00
COLGATE PALMOLIVE	194162103	CL	77.96	82,000	3,258,518.69	6,392,720.00
COMCAST CORP - CL A	20030N101	CMCSA	18.26	485,100	9,731,667.03	8,857,926.00
CONOCOPHILLIPS	20825C104	COP	88.30	285,262	6,902,359.70	25,188,634.60
CORNING INC	219350105	GLW	23.99	110,200	2,168,086.34	2,643,698.00
COUNTRYWIDE FINANCIAL CORP	222372104	CFC	8.94	1,500,000	24,478,568.24	13,410,000.00
COVENTRY HEALTH CARE INC.	222862104	CVH	59.25	118,500	4,256,235.42	7,021,125.00
COVIDIEN LTD	G2552X108	COV	44.29	228,500	7,998,464.01	10,120,265.00
CVS/CAREMARK CORP	126650100	CVS	39.75	81,496	1,112,852.07	3,239,466.00
DEERE & CO.	244199105	DE	93.12	82,800	2,245,900.14	7,710,336.00
DELTA AIR LINES INC	247361702	DAL	14.89	350,000	6,938,074.84	5,211,500.00
DEVON ENERGY CORPORATION	25179M103	DVN	88.91	201,600	7,219,646.31	17,924,256.00
DIAMOND OFFSHORE DRILLING	25271C102	DO	142.00	101,700	4,693,588.14	14,441,400.00
DISNEY (WALT) CO.	254687106	DIS	32.28	429,000	11,556,939.15	13,848,120.00
DOW CHEMICAL CO	260543103	DOW	39.42	174,600	5,973,379.35	6,882,732.00
E I DUPONT DE NEM.	263534109	DD	44.09	190,100	9,110,194.97	8,381,509.00
E*TRADE GROUP INC.	269246104	ETFC	3.55	1,000,000	3,505,166.19	3,550,000.00
EBAY INC	278642103	EBAY	33.19	180,000	6,127,316.50	5,974,200.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LC1 LARGE-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
EL PASO CORP	28336L109	EP	17.24	2,220,000	35,257,541.17	38,272,800.00
ELECTRONIC DATA SYSTEMS	285661104	EDS	20.73	317,900	8,218,482.12	6,590,067.00
ELI LILLY & COMPANY	532457108	LLY	53.39	70,600	3,457,109.22	3,769,334.00
EMC CORP	268648102	EMC	18.53	529,100	7,435,010.40	9,804,223.00
EMERSON ELECTRIC CO	291011104	EMR	56.66	239,800	6,118,765.73	13,587,068.00
ESTEE LAUDER CO.	518439104	EL	43.61	167,000	6,457,973.50	7,282,870.00
EXPRESS SCRIPTS	302182100	ESRX	73.00	102,800	1,898,869.67	7,504,400.00
EXXON MOBIL CORPORATION	30231G102	XOM	93.69	964,800	25,539,737.88	90,392,112.00
FED. NATL. MTG. ASSN.	313586109	FNM	39.98	156,100	6,844,476.10	6,240,878.00
FEDEX CORPORATION	31428X106	FDX	89.17	49,100	2,581,471.22	4,378,247.00
FOREST LABORATORIES INC.	345838106	FRX	36.45	195,100	6,277,577.23	7,111,395.00
FREDDIE MAC	313400301	FRE	34.07	85,200	4,172,971.55	2,902,764.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	102.44	258,327	12,581,340.11	26,463,017.87
GAP INC	364760108	GPS	21.28	178,800	3,644,382.75	3,804,864.00
GENENTECH INC.	368710406	DNA	67.07	55,000	2,748,142.75	3,688,850.00
GENERAL ELECTRIC CO	369604103	GE	37.07	1,512,300	35,263,254.23	56,060,961.00
GENERAL MILLS INC	370334104	GIS	57.00	78,700	3,492,549.02	4,485,900.00
GILEAD SCIENCES INC.	375558103	GILD	46.01	345,600	3,548,369.50	15,901,056.00
GOLDMAN SACHS GROUP INC	38141G104	GS	215.05	67,000	5,312,568.72	14,408,350.00
GOOGLE INC - CL A	38259P508	GOOG	691.48	27,500	11,170,553.00	19,015,700.00
HALLIBURTON COMPANY	406216101	HAL	37.91	328,800	4,605,769.00	12,464,808.00
HARTFORD FINL SERVICES	416515104	HIG	87.19	85,500	5,426,653.49	7,454,745.00
HEWLETT-PACKARD CO	428236103	HPQ	50.48	568,600	12,585,874.67	28,702,928.00
HOME DEPOT INC.	437076102	HD	26.94	434,200	11,871,257.75	11,697,348.00
HONEYWELL INTERNATIONAL INC	438516106	HON	61.57	273,900	10,780,745.71	16,864,023.00
HUMANA INC.	444859102	HUM	75.31	129,700	2,471,230.72	9,767,707.00
INTEL CORP.	458140100	INTC	26.66	1,156,500	24,584,196.58	30,832,290.00
INTL BUS MACH CORP	459200101	IBM	108.10	244,200	18,359,311.43	26,398,020.00
JANUS CAPITAL GROUP INC	47102X105	JNS	32.85	155,000	2,585,491.40	5,091,750.00
JDS UNIPHASE CORP	46612J507	JDSU	13.30	700,000	14,269,460.39	9,310,000.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LC1 LARGE-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
JOHNSON & JOHNSON	478160104	JNJ	66.70	514,000	17,847,155.83	34,283,800.00
JPMORGAN CHASE & CO.	46625H100	JPM	43.65	607,418	21,576,743.82	26,513,795.68
KLA-TENCOR CORP.	482480100	KLAC	48.16	216,000	10,905,675.90	10,402,560.00
KRAFT FOODS INC - A	50075N104	KFT	32.63	460,120	9,709,423.55	15,013,715.60
LAM RESEARCH CORP	512807108	LRCX	43.23	300,000	13,766,066.35	12,969,000.00
LEHMAN BROTHERS HOLDING	524908100	LEH	65.44	84,200	2,309,558.98	5,510,048.00
LINCOLN NATIONAL CORP	534187109	LNC	58.22	105,400	4,366,767.84	6,136,388.00
LOCKHEED MARTIN CORPORATION	539830109	LMT	105.26	58,400	2,592,034.51	6,147,184.00
LOWE'S COS	548661107	LOW	22.62	184,200	2,327,834.73	4,166,604.00
LSI LOGIC CORP	502161102	LSI	5.31	1,681,000	16,487,116.93	8,926,110.00
MARATHON OIL CORP	565849106	MRO	60.86	500,000	16,912,590.16	30,430,000.00
MCDONALDS CORPORATION	580135101	MCD	58.91	179,656	5,359,305.40	10,583,534.96
MCGRAW HILL INC	580645109	MHP	43.81	130,000	6,748,482.00	5,695,300.00
MEDTRONIC INC	585055106	MDT	50.27	181,100	5,427,023.44	9,103,897.00
MERCK & CO INC	589331107	MRK	58.11	682,411	28,241,614.79	39,654,903.21
MERRILL LYNCH & CO. INC.	590188108	MER	53.68	278,600	13,804,175.64	14,955,248.00
METLIFE INC	59156R108	MET	61.62	149,900	5,263,953.01	9,236,838.00
MICRON TECHNOLOGY INC	595112103	MU	7.25	455,035	7,107,169.47	3,299,003.75
MICROSOFT CORP.	594918104	MSFT	35.60	1,447,100	36,483,017.21	51,516,760.00
MORGAN STANLEY	617446448	MS	53.11	234,700	8,843,709.50	12,464,917.00
MOTOROLA INC	620076109	MOT	16.04	429,100	7,530,427.61	6,882,764.00
NABORS INDUSTRIES LTD.	G6359F103	NBR	27.39	1,200,000	37,503,916.85	32,868,000.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	48.83	58,500	2,133,191.80	2,856,555.00
NEWS CORP INC-CL A	65248E104	NWS.A	20.49	495,280	9,185,350.92	10,148,287.20
NORFOLK SOUTHERN CORP.	655844108	NSC	50.44	125,700	2,943,662.12	6,340,308.00
NORTEL NETWORKS CORP.	656568508	NT	15.09	2,500,000	76,475,590.46	37,725,000.00
NORTHROP GRUMMAN CORP.	666807102	NOC	78.64	122,100	5,804,662.51	9,601,944.00
NORTHWEST AIRLINES	667280408	NWA	14.51	350,000	7,027,618.95	5,078,500.00
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	76.99	266,800	6,641,898.08	20,540,932.00
OMNICARE INC.	681904108	OCR	22.81	1,550,000	50,063,487.00	35,355,500.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LC1 LARGE-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
ORACLE SYS. CORP.	68389X105	ORCL	22.58	693,900	6,909,198.14	15,668,262.00
ORASURE TECHNOLOGIES	68554V108	OSUR	8.89	1,600,000	13,393,666.44	14,224,000.00
PARKER-HANNIFIN CORP.	701094104	PH	75.31	157,050	5,719,142.85	11,827,435.50
PEPSICO INC.	713448108	PEP	75.90	292,720	9,483,475.29	22,217,448.00
PFIZER INC.	717081103	PFE	22.73	2,243,896	52,703,392.96	51,003,756.08
PMC-SIERRA INC	69344F106	PMCS	6.54	1,850,000	12,673,040.00	12,099,000.00
POLYCOM INC.	73172K104	PLCM	27.78	112,200	2,238,856.78	3,116,916.00
PROCTER & GAMBLE CO	742718109	PG	73.42	538,065	18,117,625.02	39,504,732.30
PRUDENTIAL FINANCIAL INC	744320102	PRU	93.04	112,000	4,404,884.62	10,420,480.00
QUALCOMM INC	747525103	QCOM	39.35	227,200	5,173,289.57	8,940,320.00
QWEST COMMUNICATIONS INTL.	749121109	Q	7.01	3,310,000	22,075,918.95	23,203,100.00
RAYTHEON COMPANY	755111507	RTN	60.70	67,600	2,389,882.05	4,103,320.00
ROCKWELL COLLINS	774341101	COL	71.97	68,800	2,277,308.70	4,951,536.00
SCHERING-PLOUGH	806605101	SGP	26.64	417,600	8,295,412.31	11,124,864.00
SEARS HOLDINGS CORP	812350106	SHLD	102.05	31,540	2,695,564.83	3,218,657.00
SMITH INTERNATIONAL INC	832110100	SII	73.85	230,000	8,589,009.50	16,985,500.00
SPRINT NEXTEL CORP	852061100	S	13.13	900,892	18,227,236.78	11,828,711.96
ST JUDE MED. INC.	790849103	STJ	40.64	104,200	1,875,316.95	4,234,688.00
STAPLES INC	855030102	SPLS	23.07	201,450	2,817,637.48	4,647,451.50
STRYKER CORP.	863667101	SYK	74.72	43,100	1,258,902.89	3,220,432.00
SUN MICROSYSTEMS INC.	866810203	JAVA	18.13	1,500,000	37,529,635.15	27,194,999.99
SUNOCO, INC.	86764P109	SUN	72.44	197,200	11,028,002.10	14,285,168.00
TARGET CORP	87612E106	TGT	50.00	104,900	3,081,155.52	5,245,000.00
TENET HEALTHCARE CORP	88033G100	THC	5.08	660,000	5,401,148.37	3,352,800.00
TEXAS INSTRS INC	882508104	TXN	33.40	447,600	12,465,238.17	14,949,840.00
TEXTRON INC.	883203101	TXT	71.30	40,000	1,480,578.00	2,852,000.00
THE BANK OF NEW YORK MELLON CORP	064058100	BK	48.76	430,851	14,352,705.16	21,008,294.76
THE DIRECTV GROUP INC	25459L106	DTV	23.12	142,000	3,552,720.00	3,283,040.00
TIME WARNER INC.	887317105	TWX	16.51	678,300	20,511,100.74	11,198,733.00
TRAVELERS COS INC	89417E109	TRV	53.80	311,000	12,715,985.27	16,731,800.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LC1						
Instrument: COM						
LARGE-CAP GROWTH (F) COMMON STOCK						
TYCO ELECTRONICS	G9144P105	TEL	37.13	228,500	7,248,723.99	8,484,205.00
TYCO INTERNATIONAL LTD	G9143X208	TYC	39.65	228,500	9,835,698.20	9,060,025.00
UNITED PARCEL SERVICES INC	911312106	UPS	70.72	59,200	3,959,596.57	4,186,624.00
UNITED TECHNOLOGIES	913017109	UTX	76.54	156,200	5,594,074.30	11,955,548.00
UNITEDHEALTH GROUP INC	91324P102	UNH	58.20	172,980	3,008,969.91	10,067,436.00
US AIRWAYS GROUP INC	90341W108	LCC	14.71	2,000,000	51,155,134.40	29,420,000.00
US BANCORP	902973304	USB	31.74	297,700	7,151,546.59	9,448,998.00
VERIZON COMMUNICATIONS	92343V104	VZ	43.69	531,300	18,901,904.22	23,212,497.00
VIACOM INC. CL B	92553P201	VIA.B	43.92	139,550	6,515,347.56	6,129,036.00
WACHOVIA CORP.	929903102	WB	38.03	429,411	15,818,753.98	16,330,500.34
WAL MART STORES INC	931142103	WMT	47.53	392,000	12,823,311.35	18,631,760.00
WALGREEN CO.	931422109	WAG	38.08	109,400	2,444,039.13	4,165,952.00
WASHINGTON MUTUAL INC.	939322103	WM	13.61	700,000	15,843,045.00	9,527,000.00
WASTE MANAGEMENT INC.	94106L109	WMI	32.67	187,471	6,613,995.63	6,124,677.57
WELLPOINT INC.	94973V107	WLP	87.73	73,800	2,555,271.68	6,474,474.00
WELLS FARGO COMPANY	949746101	WFC	30.19	407,600	6,278,329.18	12,305,444.00
WYETH	983024100	WYE	44.19	376,500	14,827,617.56	16,637,535.00
XILINX INC	983919101	XLNX	21.87	192,000	5,414,960.00	4,199,040.00
XM SATELLITE RADIO HOLD-CL A	983759101	XMSR	12.24	220,000	2,347,180.00	2,692,800.00
YAHOO INC	984332106	YHOO	23.26	200,000	4,878,620.00	4,652,000.00
YUM BRANDS, INC.	988498101	YUM	38.27	163,800	2,118,903.69	6,268,626.00
<b>COMMON STOCK TOTAL</b>				73,924,793	1,782,301,378.93	2,334,570,288.60
<b>LARGE-CAP GROWTH (F) TOTAL</b>				73,924,793	1,782,301,378.93	2,334,570,288.60



## 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: CALL			CALL OPTION			
BUD MAR @55 CALL	BUD+CK	BUD+CK	1.15	-500	-63,248.99	-57,500.00
ETFC JAN @ 15 CALL	EUS+AC	EUS+AC	0.01	-4,021	-226,740.60	-4,021.00
HPQ JAN @ 55 CALL	HPQ+AK	HPQ+AK	0.10	-2,000	-264,135.86	-20,000.00
IBM JAN @ 130 CALL	IBM+AF	IBM+AF	0.05	-1,000	-166,997.39	-5,000.00
PG JAN @ 75 CALL	PG+AO	PG+AO	0.35	-2,000	-264,235.86	-70,000.00
T JAN @ 47.50 CALL	T+AT	T+AT	0.04	-2,000	-105,998.31	-8,000.00
CALL OPTION TOTAL				-11,521	-1,091,357.01	-164,521.00
Instrument: COM			COMMON STOCK			
3M COMPANY	88579Y101	MMM	84.32	215,500	14,458,942.37	18,170,960.01
ABBOTT LABORATORIES	002824100	ABT	56.15	302,286	14,025,129.06	16,973,358.89
ABERCROMBIE & FITCH CO	002896207	ANF	79.97	90,000	6,309,517.00	7,197,300.00
AETNA INC.	00817Y108	AET	57.73	127,000	3,707,871.48	7,331,710.00
AFLAC INC	001055102	AFL	62.63	300,000	13,307,167.48	18,788,999.99
AIRMEDIA GROUP INC-ADR	009411109	AMCN	22.38	198,000	3,689,919.77	4,431,240.00
AKAMAI TECHNOLOGIES	00971T101	AKAM	34.60	100,000	2,913,270.00	3,460,000.00
ALCOA INC.	013817101	AA	36.55	95,000	2,649,313.29	3,472,250.00
ALTRIA GROUP INC	02209S103	MO	75.58	395,000	25,362,212.80	29,854,100.00
AMERICA MOVIL S.A.B. DE C.V.	02364W105	AMX	61.39	85,000	5,023,646.52	5,218,150.00
AMERICAN ELECTRIC POWER	025537101	AEP	46.56	197,000	9,115,227.91	9,172,320.00
AMERICAN INTL GROUP	026874107	AIG	58.30	835,000	44,831,255.68	48,680,499.99
AMGEN INC	031162100	AMGN	46.44	209,900	9,902,632.34	9,747,755.99
AMPHENOL CORP-CL A	032095101	APH	46.37	120,000	4,337,634.32	5,564,400.00
AMR CORP.	001765106	AMR	14.03	670,000	16,739,137.23	9,400,100.02
ANHEUSER-BUSCH	035229103	BUD	52.34	145,000	7,281,471.21	7,589,300.00
APPLE INC.	037833100	AAPL	198.08	129,900	13,840,224.93	25,730,591.99
ARCHER DANIELS MIDLAND CO	039483102	ADM	46.43	125,000	4,668,665.85	5,803,750.00
AT&T INC	00206R102	T	41.56	1,050,000	34,845,533.14	43,638,000.01
AVOCENT CORPORATION	053893103	AVCT	23.31	160,000	4,477,492.34	3,729,600.02
AVON PRODUCTS	054303102	AVP	39.53	110,000	4,070,000.00	4,348,300.00
BAKER HUGHES CORP	057224107	BHI	81.10	104,000	4,781,026.05	8,434,400.00
Group: DOMESTIC EQUITIES - Internal	Portfolio: LCA	LARGE-CAP CORE ANALYST (F)				



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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						
BANK OF AMERICA CORP.	060505104	BAC	41.26	502,000	20,900,444.33	20,712,520.01
BARE ESCENTUALS INC	067511105	BARE	24.25	40,000	976,528.00	970,000.00
BAXTER INTL	071813109	BAX	58.05	190,000	6,602,503.33	11,029,500.00
BEST BUY COMPANY INC	086516101	BBY	52.65	135,000	4,778,935.74	7,107,750.00
BIOGEN IDEC INC	09062X103	BIIB	56.92	102,000	5,316,413.73	5,805,840.00
BJ SERVICES CO	055482103	BJS	24.26	50,000	1,486,327.50	1,213,000.00
BRISTOL-MYERS SQUIBB	110122108	BMY	26.52	381,800	10,410,012.01	10,125,336.00
BROCADE COMMUNICATIONS SYSTEMS	111621306	BRCD	7.34	850,000	6,534,525.85	6,239,000.00
CAMPBELL SOUP CO.	134429109	CPB	35.73	175,000	6,434,210.32	6,252,750.00
CARDINAL HEALTH INC.	14149Y108	CAH	57.75	163,500	8,649,510.61	9,442,125.00
CARNIVAL CORP	143658300	CCL	44.49	191,000	9,093,090.77	8,497,589.99
CATERPILLAR INC.	149123101	CAT	72.56	130,000	8,134,242.58	9,432,800.00
CB RICHARD ELLIS GROUP INC-A	12497T101	CBG	21.55	300,000	8,173,203.75	6,465,000.00
CELGENE CORP	151020104	CELG	46.21	99,000	6,249,101.50	4,574,790.00
CEPHALON INC	156708109	CEPH	71.76	46,000	3,231,950.14	3,300,960.00
CHEVRON CORP.	166764100	CVX	93.33	431,736	16,738,790.23	40,293,920.88
CINTAS CORP	172908105	CTAS	33.62	177,700	7,210,626.58	5,974,274.00
CISCO SYSTEMS	17275R102	CSCO	27.07	1,100,000	23,031,231.97	29,777,000.00
CITADEL BROADCASTING CORP	17285T106	CDL	2.06	35,251	152,630.42	72,617.06
CITIGROUP INC.	172967101	C	29.44	1,230,000	37,125,959.94	36,211,200.01
CNET NETWORKS INC	12613R104	CNET	9.14	784,000	7,208,089.71	7,165,760.00
COACH INC	189754104	COH	30.58	130,000	5,423,051.22	3,975,400.00
COCA COLA CO.	191216100	KO	61.37	426,300	22,391,520.68	26,162,031.00
COMCAST CORP - CL A	20030N101	CMCSA	18.26	1,130,000	23,494,236.97	20,633,800.00
CONOCOPHILLIPS	20825C104	COP	88.30	338,502	12,441,922.58	29,889,726.60
CONSTELLATION ENERGY GROUP INC	210371100	CEG	102.53	80,000	7,102,846.00	8,202,400.00
CONTINENTAL AIRLINES INC - CLASS B	210795308	CAL	22.25	300,000	6,798,943.92	6,675,000.00
CORNING INC	219350105	GLW	23.99	240,000	5,089,343.84	5,757,600.00
CORPORATE EXECUTIVE BOARD CO	21988R102	EXBD	60.10	65,000	4,777,709.48	3,906,500.00
CVS/CAREMARK CORP	126650100	CVS	39.75	291,058	7,021,619.46	11,569,555.50

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						
D.R. HORTON INC.	23331A109	DHI	13.17	142,000	4,616,726.81	1,870,140.00
DANAHER CORP	235851102	DHR	87.74	85,000	6,494,992.50	7,457,900.00
DAVITA INC.	23918K108	DVA	56.35	48,000	2,531,094.86	2,704,799.99
DELL INC	24702R101	DELL	24.51	240,000	5,799,776.50	5,882,400.00
DELTA AIR LINES INC	247361702	DAL	14.89	460,000	6,610,874.11	6,849,400.00
DEL TEK INC	24784L105	PROJ	15.23	250,000	4,441,660.00	3,807,500.00
DISCOVER FINANCIAL	254709108	DFS	15.08	100,000	2,556,350.00	1,508,000.00
DISNEY (WALT) CO.	254687106	DIS	32.28	459,000	11,327,005.54	14,816,520.00
DOVER CORP.	260003108	DOV	46.09	71,300	2,615,569.15	3,286,217.00
DOW CHEMICAL CO	260543103	DOW	39.42	83,200	3,014,398.78	3,279,744.01
E I DUPONT DE NEM.	263534109	DD	44.09	242,200	11,626,657.09	10,678,598.00
EDISON INTERNATIONAL	281020107	EIX	53.37	160,000	7,519,586.24	8,539,200.00
ELECTRONIC ARTS, INC	285512109	ERTS	58.41	200,000	11,973,560.00	11,682,000.00
ELI LILLY & COMPANY	532457108	LLY	53.39	75,600	3,748,884.56	4,036,284.00
EMBARQ CORP	29078E105	EQ	49.53	115,000	6,289,874.24	5,695,950.00
EMC CORP	268648102	EMC	18.53	100,000	1,378,959.78	1,853,000.00
EMERSON ELECTRIC CO	291011104	EMR	56.66	52,000	1,452,971.43	2,946,320.01
ERICSSON (LM) TEL-SP ADR	294821608	ERIC	23.35	135,000	5,036,450.50	3,152,250.00
EXELIXIS INC	30161Q104	EXEL	8.63	125,000	1,209,580.00	1,078,750.00
EXELON CORP	30161N101	EXC	81.64	158,300	8,338,451.48	12,923,612.02
EXPRESS SCRIPTS	302182100	ESRX	73.00	84,000	3,036,505.76	6,132,000.00
EXXON MOBIL CORPORATION	30231G102	XOM	93.69	964,000	26,927,848.23	90,317,160.00
FEDERATED DEPARTMENT STORES	55616P104	M	25.87	75,000	2,750,820.00	1,940,250.00
FLEXTRONICS INTL LTD	Y2573F102	FLEX	12.06	214,122	2,430,705.77	2,582,311.32
FMC TECHNOLOGIES INC	30249U101	FTI	56.70	121,894	1,941,976.64	6,911,389.80
FORTUNE BRANDS INC.	349631101	FO	72.36	47,000	3,540,337.86	3,400,920.00
FPL GROUP INC.	302571104	FPL	67.78	96,000	6,639,767.30	6,506,880.00
GAMESTOP CORP.	36467W109	GME	62.11	100,000	4,095,441.86	6,211,000.00
GENENTECH INC.	368710406	DNA	67.07	138,000	10,303,403.00	9,255,660.00
GENERAL DYNAMICS CORP.	369550108	GD	88.99	63,000	2,786,509.13	5,606,370.00

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						
GENERAL ELECTRIC CO	369604103	GE	37.07	2,096,200	49,369,354.73	77,706,134.00
GENZYME CORP. GEN. DIV.	372917104	GENZ	74.44	71,000	4,340,427.38	5,285,239.99
GILEAD SCIENCES INC.	375558103	GILD	46.01	97,200	2,252,281.49	4,472,172.00
GOODYEAR T & R	382550101	GT	28.22	320,000	3,657,144.49	9,030,400.00
GOOGLE INC - CL A	38259P508	GOOG	691.48	45,000	24,820,339.50	31,116,600.00
HALLIBURTON COMPANY	406216101	HAL	37.91	255,800	5,882,659.17	9,697,378.00
HEALTH MGMT ASSOCIATES CL A	421933102	HMA	5.98	475,000	5,473,985.12	2,840,500.02
HEINZ H. J. CO.	423074103	HNZ	46.68	90,000	4,211,709.14	4,201,200.00
HEWLETT-PACKARD CO	428236103	HPQ	50.48	530,000	12,496,564.07	26,754,400.01
HFF INC - CL A	40418F108	HF	7.74	150,000	2,769,820.64	1,161,000.00
HOME DEPOT INC.	437076102	HD	26.94	150,000	4,575,156.07	4,041,000.02
INGERSOLL-RAND CO-A	G4776G101	IR	46.47	165,000	7,427,496.00	7,667,550.00
INSPIRE PHARMACEUTICALS INC	457733103	ISPH	5.98	125,000	646,770.14	747,500.00
INTEL CORP.	458140100	INTC	26.66	2,325,000	49,258,336.20	61,984,500.00
INTERACTIVE BROKERS GROUP-CL A	45841N107	IBKR	32.32	350,000	9,986,800.80	11,312,000.00
INTERNATIONAL PAPER	460146103	IP	32.38	61,100	2,275,266.07	1,978,418.00
INTL BUS MACH CORP	459200101	IBM	108.10	280,000	21,252,406.62	30,268,000.00
INTL GAME TECHNOLOGY	459902102	IGT	43.93	124,516	5,053,058.51	5,469,987.88
JOHNSON & JOHNSON	478160104	JNJ	66.70	581,800	22,665,276.46	38,806,060.00
JOY GLOBAL INC	481165108	JOYG	65.82	160,000	7,614,333.37	10,531,200.00
JPMORGAN CHASE & CO.	46625H100	JPM	43.65	767,000	28,321,839.86	33,479,550.00
KIMBERLY-CLARK CORP	494368103	KMB	69.34	93,000	6,412,090.68	6,448,620.00
KRAFT FOODS INC - A	50075N104	KFT	32.63	300,000	11,117,370.00	9,789,000.00
LABORATORY CRP OF AMER HLDGS	50540R409	LH	75.53	82,000	5,889,109.20	6,193,460.00
LAZARD LTD CL. A	G54050102	LAZ	40.68	395,000	14,967,194.54	16,068,599.99
LEGG MASON INC.	524901105	LM	73.15	145,000	14,199,036.60	10,606,750.00
LEGGETT & PLATT INC	524660107	LEG	17.44	100,000	1,914,050.00	1,744,000.00
LENNOX INTERNATIONAL INC.	526107107	LII	41.42	155,000	5,196,087.69	6,420,100.00
LEVEL 3 COMMUNICATIO	52729N100	LVL	3.04	500,000	2,843,552.50	1,519,999.99
LIBERTY MEDIA-INTERACTIVE A	53071M104	LINTA	19.08	485,000	11,059,744.24	9,253,800.00

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						
LIMELIGHT NETWORKS INC	53261M104	LLNW	6.89	790,000	13,707,530.00	5,443,100.00
LIMITED BRANDS INC.	532716107	LTD	18.93	200,000	5,367,140.00	3,786,000.00
LOWE'S COS	548661107	LOW	22.62	190,000	3,937,078.14	4,297,800.00
MACROVISION CORP	555904101	MVSN	18.33	1,147,300	28,139,367.68	21,030,009.00
MARSH & MCLENNAN COS.	571748102	MMC	26.47	100,000	3,144,091.87	2,647,000.01
MASCO CORP.	574599106	MAS	21.61	75,000	2,318,795.00	1,620,750.00
McCORMICK & CO	579780206	MKC	37.91	185,000	6,792,095.08	7,013,350.00
MCDONALDS CORPORATION	580135101	MCD	58.91	183,580	6,023,188.66	10,814,697.80
MCGRAW HILL INC	580645109	MHP	43.81	235,000	12,780,780.50	10,295,350.00
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	101.40	97,000	4,053,090.11	9,835,800.01
MEDTRONIC INC	585055106	MDT	50.27	325,000	14,125,019.01	16,337,750.01
MERCK & CO INC	589331107	MRK	58.11	250,566	10,258,016.66	14,560,390.26
MERRILL LYNCH & CO. INC.	590188108	MER	53.68	565,000	35,777,721.48	30,329,200.00
MICRON TECHNOLOGY INC	595112103	MU	7.25	4,000,000	42,433,601.82	29,000,000.00
MICROSOFT CORP.	594918104	MSFT	35.60	2,613,000	68,440,610.48	93,022,800.00
MORGAN STANLEY	617446448	MS	53.11	80,000	3,888,088.00	4,248,800.00
MOTOROLA INC	620076109	MOT	16.04	500,000	8,888,326.01	8,020,000.00
NEKTAR THERAPEUTICS	640268108	NKTR	6.71	100,000	1,619,868.85	671,000.00
NII HOLDINGS INC	62913F201	NIHD	48.32	120,000	8,144,129.00	5,798,400.00
NORDSTROM INC	655664100	JWN	36.73	160,000	7,577,412.62	5,876,800.00
NORTHWEST AIRLINES	667280408	NWA	14.51	460,000	6,531,405.88	6,674,600.00
NUCOR CORP	670346105	NUE	59.22	101,000	5,503,963.23	5,981,220.00
NYMEX HOLDINGS INC	62948N104	NMX	133.61	80,000	10,287,577.00	10,688,800.00
OFFICE DEPOT INC	676220106	ODP	13.91	60,000	2,134,176.00	834,600.00
OMNICOM GROUP	681919106	OMC	47.53	270,000	13,644,439.41	12,833,100.00
ORACLE SYS. CORP.	68389X105	ORCL	22.58	950,000	19,595,622.40	21,451,000.00
OSI PHARMACEUTICALS INC	671040103	OSIP	48.51	25,313	851,831.23	1,227,933.63
PACCAR INC	693718108	PCAR	54.48	290,000	15,604,819.00	15,799,200.00
PACIFIC GAS & ELEC. CO.	69331C108	PCG	43.09	213,000	10,377,769.80	9,178,170.00
PACKAGING CORP OF AMERICA	695156109	PKG	28.20	42,000	1,089,900.00	1,184,400.00

# Monthly Market

As Of 12/31/2007

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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						
PACTIV CORPORATION	695257105	PTV	26.63	140,000	3,650,414.00	3,728,200.00
PENN NATIONAL GAMING INC	707569109	PENN	59.55	138,000	6,750,663.77	8,217,900.00
PENTAIR INC.	709631105	PNR	34.81	175,000	5,317,680.87	6,091,750.00
PEPCO HOLDINGS INC.	713291102	POM	29.33	208,000	5,640,857.13	6,100,640.00
PEPSICO INC.	713448108	PEP	75.90	252,000	10,076,700.09	19,126,800.01
PFIZER INC.	717081103	PFE	22.73	983,700	21,956,720.61	22,359,501.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	65.65	286,300	20,488,983.25	18,795,595.00
PNM RESOURCES INC	69349H107	PNM	21.45	87,000	2,336,322.18	1,866,150.00
PROCTER & GAMBLE CO	742718109	PG	73.42	594,007	23,837,303.68	43,611,993.94
PROGRESS ENERGY, INC	743263105	PGN	48.43	143,000	6,512,072.28	6,925,490.00
PULTE HOMES, INC.	745867101	PHM	10.54	410,000	6,528,620.87	4,321,400.00
QLOGIC CORPORATION	747277101	QLGC	14.20	270,000	4,570,582.50	3,834,000.00
QUALCOMM INC	747525103	QCOM	39.35	375,000	11,188,860.53	14,756,250.00
RAYTHEON COMPANY	755111507	RTN	60.70	102,900	5,447,635.09	6,246,030.00
RC2 CORP	749388104	RCRC	28.07	156,200	6,134,484.08	4,384,533.99
ROCKWELL AUTOMATION INC	773903109	ROK	68.96	95,139	4,575,608.01	6,560,785.44
ROCKWELL COLLINS	774341101	COL	71.97	53,650	1,775,837.38	3,861,190.50
ROHM & HAAS CO	775371107	ROH	53.07	75,000	3,340,452.93	3,980,250.00
SCHERING-PLOUGH	806605101	SGP	26.64	395,700	9,614,899.27	10,541,448.00
SEPRACOR INC.	817315104	SEPR	26.25	185,000	5,382,616.00	4,856,250.00
SIRIUS SATELLITE RADIO INC.	82966U103	SIRI	3.03	1,050,000	5,256,720.00	3,181,500.00
SLM CORP	78442P106	SLM	20.14	260,000	9,963,167.46	5,236,400.01
SMURFIT-STONE CONTAINER	832727101	SSCC	10.56	250,000	2,935,963.03	2,640,000.00
SPRINT NEXTEL CORP	852061100	S	13.13	650,000	12,041,268.77	8,534,500.00
ST JUDE MED. INC.	790849103	STJ	40.64	140,000	4,353,057.65	5,689,600.00
STARBUCKS CORP.	855244109	SBUX	20.47	255,000	8,323,579.05	5,219,849.99
STARWOOD HOTELS & RESORTS	85590A401	HOT	44.03	33,200	0.00	1,461,796.00
STATE STREET CORP	857477103	STT	81.20	298,000	19,031,554.98	24,197,600.00
SUN MICROSYSTEMS INC.	866810203	JAVA	18.13	237,500	5,480,555.44	4,305,875.00
TARGET CORP	87612E106	TGT	50.00	150,000	8,658,397.50	7,500,000.00

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						
THE BANK OF NEW YORK MELLON CORP	064058100	BK	48.76	389,210	13,392,888.20	18,977,879.58
THE BLACKSTONE GROUP LP	09253U108	BX	22.13	365,000	10,491,155.70	8,077,450.00
THE HANOVER INSURANCE GROUP	410867105	THG	45.80	75,000	3,551,595.90	3,435,000.00
TIME WARNER TELECOM CL A	887319101	TWTC	20.29	150,000	3,111,109.63	3,043,500.02
TJX COS. INC.	872540109	TJX	28.73	225,000	6,485,276.00	6,464,250.00
TRANE INC	892893108	TT	46.71	38,000	1,259,437.80	1,774,980.00
TRANSOCEAN INC	G90073100	RIG	143.15	73,423	4,527,964.97	10,510,496.72
TYCO INTERNATIONAL LTD	G9143X208	TYC	39.65	255,150	11,467,848.61	10,116,697.49
UNITED TECHNOLOGIES	913017109	UTX	76.54	56,200	2,140,117.75	4,301,548.00
UNITEDHEALTH GROUP INC	91324P102	UNH	58.20	257,600	8,929,171.56	14,992,320.01
VALSPAR CORP	920355104	VAL	22.54	200,000	5,382,043.00	4,508,000.00
VERIZON COMMUNICATIONS	92343V104	VZ	43.69	650,000	24,637,212.69	28,398,499.98
VIACOM INC. CL B	92553P201	VIA.B	43.92	287,000	11,861,337.51	12,605,040.00
WACHOVIA CORP.	929903102	WB	38.03	364,700	18,351,379.11	13,869,541.00
WAL MART STORES INC	931142103	WMT	47.53	475,000	16,760,823.32	22,576,750.00
WALGREEN CO.	931422109	WAG	38.08	55,000	2,495,586.50	2,094,400.00
WASTE MANAGEMENT INC.	94106L109	WMI	32.67	325,000	11,572,973.50	10,617,750.00
WELLS FARGO COMPANY	949746101	WFC	30.19	779,000	26,930,851.08	23,518,010.00
WESCO INTL INC	95082P105	WCC	39.64	195,000	9,144,319.74	7,729,800.00
WESTERN UNION CO.	959802109	WU	24.28	392,000	7,549,203.43	9,517,760.00
WEYERHAEUSER CO.	962166104	WY	73.74	21,600	1,256,841.56	1,592,784.00
WYETH	983024100	WYE	44.19	225,800	8,865,657.79	9,978,102.01
XCEL ENERGY INC	98389B100	XEL	22.57	206,000	4,719,138.60	4,649,420.00
XM SATELLITE RADIO HOLD-CL A	983759101	XMSR	12.24	735,000	12,859,367.35	8,996,400.00
ZIMMER HOLDINGS INC	98956P102	ZMH	66.15	115,000	7,955,677.30	7,607,250.00
<b>COMMON STOCK TOTAL</b>				62,325,403	1,914,210,826.25	2,232,269,407.42
<b>LARGE-CAP CORE ANALYST (F) TOTAL</b>				62,313,882	1,913,119,469.24	2,232,104,886.42

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCP      LARGE-CAP PASSIVE (Q)						
Instrument: COM      COMMON STOCK						
3M COMPANY	88579Y101	MMM	84.32	768,800	43,184,403.81	64,825,216.00
ABBOTT LABORATORIES	002824100	ABT	56.15	1,644,300	52,950,884.29	92,327,445.00
ACCENTURE LTD - CL A	G1150G111	ACN	36.03	633,500	27,012,440.00	22,825,005.00
ACE LTD	G0070K103	ACE	61.78	350,700	21,918,750.00	21,666,246.00
ADOBE SYSTEMS INC.	00724F101	ADBE	42.73	627,700	13,929,686.41	26,821,621.00
AETNA INC.	00817Y108	AET	57.73	546,800	6,530,042.26	31,566,764.00
AFLAC INC	001055102	AFL	62.63	522,200	15,890,082.17	32,705,386.00
ALCOA INC.	013817101	AA	36.55	928,200	25,880,061.37	33,925,710.00
ALLSTATE CORP	020002101	ALL	52.23	609,300	21,768,149.96	31,823,739.00
ALTRIA GROUP INC	02209S103	MO	75.58	2,245,200	60,087,268.66	169,692,216.00
AMAZON COM INC	023135106	AMZN	92.64	324,900	22,375,863.00	30,098,736.00
AMERICAN EXPRESS CO.	025816109	AXP	52.02	1,105,500	36,111,347.24	57,508,110.00
AMERICAN INTL GROUP	026874107	AIG	58.30	2,392,800	112,982,911.08	139,500,240.00
AMGEN INC	031162100	AMGN	46.44	1,162,000	40,914,461.30	53,963,280.00
ANADARKO PETROLEUM CORP	032511107	APC	65.69	495,200	12,772,435.89	32,529,688.00
ANHEUSER-BUSCH	035229103	BUD	52.34	811,200	31,339,753.05	42,458,208.00
APACHE CORP.	037411105	APA	107.54	353,500	13,529,731.56	38,015,390.00
APPLE INC.	037833100	AAPL	198.08	923,300	25,995,195.93	182,887,264.00
APPLIED MATERIALS INC.	038222105	AMAT	17.76	1,475,400	29,230,283.06	26,203,104.00
ARCHER DANIELS MIDLAND CO	039483102	ADM	46.43	696,600	27,448,112.99	32,343,137.99
AT&T INC	00206R102	T	41.56	6,581,643	191,461,626.53	273,533,083.09
AUTOMATIC DATA PROC.	053015103	ADP	44.53	590,700	19,056,018.32	26,303,871.00
BAKER HUGHES CORP	057224107	BHI	81.10	342,000	11,350,370.56	27,736,200.00
BANK OF AMERICA CORP.	060505104	BAC	41.26	4,737,257	134,651,579.77	195,459,223.82
BAXTER INTL	071813109	BAX	58.05	695,600	19,245,830.24	40,379,580.00
BB&T CORPORATION	054937107	BBT	30.67	588,161	20,075,855.76	18,038,897.86
BEAR STEARNS COMPANIES INC	073902108	BSC	88.25	127,100	17,692,356.55	11,216,575.00
BECTON DICKINSON & COMPANY	075887109	BDX	83.58	261,500	9,205,066.03	21,856,170.00
BEST BUY COMPANY INC	086516101	BBY	52.65	368,600	10,606,347.63	19,406,790.00
BIOGEN IDEC INC	09062X103	BIIB	56.92	307,400	14,266,394.00	17,497,208.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCP      LARGE-CAP PASSIVE (Q)						
Instrument: COM      COMMON STOCK						
BOEING CO	097023105	BA	87.46	840,600	36,569,215.21	73,518,876.00
BOSTON SCIENTIFIC CORP.	101137107	BSX	11.63	1,421,872	24,459,303.25	16,536,371.37
BRISTOL-MYERS SQUIBB	110122108	BMJ	26.52	2,100,800	60,087,181.20	55,713,216.00
BURLINGTON NORTHERN SANTA FE	12189T104	BNI	83.23	380,100	17,750,670.00	31,635,723.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	47.26	417,800	27,111,972.12	19,745,228.00
CARDINAL HEALTH INC.	14149Y108	CAH	57.75	389,800	18,477,990.28	22,510,950.00
CARNIVAL CORP	143658300	CCL	44.49	467,200	23,046,976.00	20,785,728.00
CATERPILLAR INC.	149123101	CAT	72.56	683,600	22,578,816.89	49,602,016.00
CBS CORP. CL. B	124857202	CBS	27.25	641,400	19,145,709.96	17,478,150.00
CELGENE CORP	151020104	CELG	46.21	405,500	12,023,296.89	18,738,155.00
CHEVRON CORP.	166764100	CVX	93.33	2,294,291	87,994,636.82	214,126,179.03
CHUBB CORP	171232101	CB	54.58	428,500	13,574,169.02	23,387,530.00
CISCO SYSTEMS	17275R102	CSCO	27.07	6,480,800	134,452,198.04	175,435,256.00
CITIGROUP INC.	172967101	C	29.44	5,280,200	136,939,733.36	155,449,088.00
CLEAR CHANNEL COMMUNICATIONS	184502102	CCU	34.52	529,900	24,985,198.94	18,292,148.00
CME GROUP INC	12572Q105	CME	686.00	58,300	21,422,934.25	39,993,799.99
COCA COLA CO.	191216100	KO	61.37	2,465,700	114,619,914.79	151,320,009.00
COLGATE PALMOLIVE	194162103	CL	77.96	546,000	21,696,965.91	42,566,160.00
COMCAST CORP - CL A	20030N101	CMCSA	18.26	3,152,850	63,260,502.92	57,571,041.00
CONOCOPHILLIPS	20825C104	COP	88.30	1,744,778	43,280,362.40	154,063,897.40
CORNING INC	219350105	GLW	23.99	1,678,900	25,440,626.13	40,276,811.00
COSTCO WHOLESALE CORP.	22160K105	COST	69.76	476,800	18,525,730.34	33,261,568.00
COUNTRYWIDE FINANCIAL CORP	222372104	CFC	8.94	633,400	9,507,376.81	5,662,596.00
COVIDIEN LTD	G2552X108	COV	44.29	529,075	23,093,317.39	23,432,731.75
CVS/CAREMARK CORP	126650100	CVS	39.75	1,578,675	24,305,770.46	62,752,331.25
DANAHER CORP	235851102	DHR	87.74	262,400	9,657,107.33	23,022,976.00
DEERE & CO.	244199105	DE	93.12	484,400	13,139,058.37	45,107,328.00
DELL INC	24702R101	DELL	24.51	2,425,000	61,630,281.67	59,436,750.00
DEVON ENERGY CORPORATION	25179M103	DVN	88.91	475,100	13,936,724.21	42,241,141.00
DISCOVER FINANCIAL	254709108	DFS	15.08	510,250	7,869,603.62	7,694,570.00



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCP LARGE-CAP PASSIVE (Q)						
Instrument: COM COMMON STOCK						
DISNEY (WALT) CO.	254687106	DIS	32.28	2,115,500	57,554,352.39	68,288,340.00
DOMINION RESOURCES INC-VA	25746U109	D	47.45	622,800	19,959,971.60	29,551,860.00
DOW CHEMICAL CO	260543103	DOW	39.42	1,017,500	34,813,859.92	40,109,850.00
DUKE ENERGY CORPORATION	26441C105	DUK	20.17	1,344,300	20,354,556.72	27,114,531.00
E I DUPONT DE NEM.	263534109	DD	44.09	986,000	47,252,247.47	43,472,740.00
EBAY INC	278642103	EBAY	33.19	1,220,000	34,603,044.63	40,491,799.99
ELI LILLY & COMPANY	532457108	LLY	53.39	1,060,400	51,925,192.99	56,614,756.00
EMC CORP	268648102	EMC	18.53	2,239,800	31,474,081.06	41,503,494.00
EMERSON ELECTRIC CO	291011104	EMR	56.66	848,800	21,658,083.21	48,093,008.00
ENTERGY CORP.	29364G103	ETR	119.52	210,600	20,403,461.18	25,170,912.00
EOG RESOURCES INC	26875P101	EOG	89.25	261,100	15,750,231.41	23,303,175.00
EXELON CORP	30161N101	EXC	81.64	718,000	23,037,906.06	58,617,520.00
EXXON MOBIL CORPORATION	30231G102	XOM	93.69	6,014,200	159,365,427.00	563,470,398.00
FED. NATL. MTG. ASSN.	313586109	FNM	39.98	1,038,600	50,717,824.98	41,523,228.00
FEDERATED DEPARTMENT STORES	55616P104	M	25.87	465,700	15,410,579.75	12,047,659.00
FEDEX CORPORATION	31428X106	FDX	89.17	328,600	17,276,404.04	29,301,262.00
FIFTH THIRD BANCORP	316773100	FITB	25.13	587,100	27,926,292.41	14,753,823.00
FIRST ENERGY CORP.	337932107	FE	72.34	325,400	10,850,125.06	23,539,436.00
FPL GROUP INC.	302571104	FPL	67.78	433,900	17,893,226.57	29,409,742.00
FRANKLIN RESOURCES INC	354613101	BEN	114.43	176,900	8,264,173.56	20,242,667.00
FREDDIE MAC	313400301	FRE	34.07	706,000	34,578,848.86	24,053,420.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	102.44	406,900	33,715,734.00	41,682,836.00
GENENTECH INC.	368710406	DNA	67.07	496,900	20,752,432.89	33,327,083.00
GENERAL DYNAMICS CORP.	369550108	GD	88.99	432,100	18,064,723.59	38,452,579.00
GENERAL ELECTRIC CO	369604103	GE	37.07	10,984,100	256,232,150.85	407,180,587.00
GENERAL MILLS INC	370334104	GIS	57.00	345,500	15,755,641.72	19,693,500.00
GENERAL MOTORS CORP	370442105	GM	24.89	514,600	24,029,905.29	12,808,394.00
GENZYME CORP. GEN. DIV.	372917104	GENZ	74.44	281,900	10,981,884.71	20,984,636.00
GILEAD SCIENCES INC.	375558103	GILD	46.01	996,800	10,732,336.83	45,862,768.00
GOLDMAN SACHS GROUP INC	38141G104	GS	215.05	436,100	41,374,810.62	93,783,305.00

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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 (Q)						
Instrument: COM COMMON STOCK						
GOOGLE INC - CL A	38259P508	GOOG	691.48	244,800	79,255,386.15	169,274,304.00
HALLIBURTON COMPANY	406216101	HAL	37.91	975,600	17,367,221.12	36,984,996.00
HARTFORD FINL SERVICES	416515104	HIG	87.19	338,000	16,810,939.49	29,470,220.00
HEWLETT-PACKARD CO	428236103	HPQ	50.48	2,857,100	63,241,474.73	144,226,408.00
HOME DEPOT INC.	437076102	HD	26.94	1,805,900	49,374,261.53	48,650,946.00
HONEYWELL INTERNATIONAL INC	438516106	HON	61.57	832,300	32,616,813.96	51,244,711.00
ILLINOIS TOOL WORKS	452308109	ITW	53.54	529,400	17,577,466.61	28,344,076.00
INTEL CORP.	458140100	INTC	26.66	6,202,200	131,879,149.58	165,350,652.00
INTERNATIONAL PAPER	460146103	IP	32.38	464,900	17,312,130.87	15,053,462.00
INTL BUS MACH CORP	459200101	IBM	108.10	1,458,200	109,629,598.35	157,631,420.00
JOHNSON & JOHNSON	478160104	JNJ	66.70	3,092,000	107,360,711.71	206,236,400.00
JOHNSON CONTROLS	478366107	JCI	36.04	631,800	17,315,532.00	22,770,072.00
JPMORGAN CHASE & CO.	46625H100	JPM	43.65	3,646,700	122,410,622.01	159,178,455.00
KELLOGG CO.	487836108	K	52.43	252,000	8,744,981.08	13,212,360.00
KIMBERLY-CLARK CORP	494368103	KMB	69.34	455,100	23,936,814.49	31,556,634.00
KOHLS CORP	500255104	KSS	45.80	342,800	16,811,834.57	15,700,240.00
KRAFT FOODS INC - A	50075N104	KFT	32.63	1,712,546	26,104,099.86	55,880,375.98
KROGER CO.	501044101	KR	26.71	718,100	20,903,891.00	19,180,451.00
LAS VEGAS SANDS CORP	517834107	LVS	103.05	111,300	8,659,752.15	11,469,465.00
LEHMAN BROTHERS HOLDING	524908100	LEH	65.44	568,500	15,593,637.41	37,202,640.00
LINCOLN NATIONAL CORP	534187109	LNC	58.22	289,000	14,902,244.73	16,825,579.99
LOCKHEED MARTIN CORPORATION	539830109	LMT	105.26	375,800	16,679,564.54	39,556,708.00
LOEWS CORP	540424108	LTR	50.34	465,000	12,169,556.35	23,408,100.00
LOWE'S COS	548661107	LOW	22.62	1,607,300	20,312,316.71	36,357,126.00
MARATHON OIL CORP	565849106	MRO	60.86	768,000	22,120,891.90	46,740,480.00
MARRIOTT INT'L INC CL-A	571903202	MAR	34.18	351,300	7,969,152.71	12,007,434.00
MARSH & MCLENNAN COS.	571748102	MMC	26.47	555,300	18,909,830.06	14,698,791.00
MCDONALDS CORPORATION	580135101	MCD	58.91	1,274,400	38,016,536.05	75,074,904.00
MCGRAW HILL INC	580645109	MHP	43.81	366,300	12,529,631.44	16,047,603.00
MCKESSON CORP	58155Q103	MCK	65.51	317,300	15,063,512.80	20,786,323.01

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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 (Q)						
Instrument: COM COMMON STOCK						
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	101.40	299,000	13,934,285.73	30,318,600.00
MEDTRONIC INC	585055106	MDT	50.27	1,226,500	36,754,523.66	61,656,155.00
MERCK & CO INC	589331107	MRK	58.11	2,313,400	100,072,649.76	134,431,674.00
MERRILL LYNCH & CO. INC.	590188108	MER	53.68	938,588	41,673,513.44	50,383,410.28
METLIFE INC	59156R108	MET	61.62	503,600	18,421,151.50	31,031,832.00
MGM MIRAGE	552953101	MGM	84.02	126,300	10,260,612.00	10,611,726.00
MICROSOFT CORP.	594918104	MSFT	35.60	8,762,100	220,917,761.39	311,930,760.00
MONSANTO COMPANY	61166W101	MON	111.69	581,000	19,058,483.52	64,891,890.00
MOODY'S CORPORATION	615369105	MCO	35.70	228,500	7,380,791.82	8,157,450.00
MORGAN STANLEY	617446448	MS	53.11	1,125,100	42,394,791.53	59,754,061.00
MOTOROLA INC	620076109	MOT	16.04	2,470,600	44,128,258.53	39,628,424.00
NATIONAL CITY CORP	635405103	NCC	16.46	614,465	19,452,832.23	10,114,093.90
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	48.83	453,900	16,587,722.18	22,163,937.00
NEWS CORP INC-CL A	65248E104	NWS.A	20.49	2,432,800	41,162,976.00	49,848,072.00
NIKE INC. -CL B	654106103	NKE	64.24	380,400	12,650,463.15	24,436,896.00
NORFOLK SOUTHERN CORP.	655844108	NSC	50.44	419,800	22,341,756.00	21,174,712.00
NORTHROP GRUMMAN CORP.	666807102	NOC	78.64	368,400	16,439,094.52	28,970,976.00
NUCOR CORP	670346105	NUE	59.22	322,100	17,034,584.77	19,074,761.98
NYSE EURONEXT	629491101	NYX	87.77	281,600	21,227,008.00	24,716,032.00
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	76.99	890,100	13,073,930.95	68,528,799.00
OMNICOM GROUP	681919106	OMC	47.53	353,200	12,573,672.48	16,787,596.00
ORACLE SYS. CORP.	68389X105	ORCL	22.58	4,116,100	41,405,746.03	92,941,537.99
PACCAR INC	693718108	PCAR	54.48	397,800	23,186,436.00	21,672,144.00
PEPSICO INC.	713448108	PEP	75.90	1,738,800	56,289,038.79	131,974,920.00
PFIZER INC.	717081103	PFE	22.73	7,491,700	164,574,508.07	170,286,341.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	65.65	368,252	20,352,213.70	24,175,743.80
PRAXAIR INC.	74005P104	PX	88.71	340,100	15,811,249.00	30,170,271.00
PROCTER & GAMBLE CO	742718109	PG	73.42	3,361,423	113,311,682.62	246,795,676.66
PROGRESSIVE CORP	743315103	PGR	19.16	745,700	16,269,856.98	14,287,612.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	93.04	494,300	19,440,486.34	45,989,672.00

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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 (Q)						
Instrument: COM COMMON STOCK						
PUBLIC SVC ENTERPRISES	744573106	PEG	98.24	270,700	17,898,684.00	26,593,568.00
QUALCOMM INC	747525103	QCOM	39.35	1,779,300	40,711,179.10	70,015,455.00
RAYTHEON COMPANY	755111507	RTN	60.70	473,700	16,746,851.08	28,753,590.00
REGIONS FINANCIAL CORP.	7591EP100	RF	23.65	752,200	26,108,972.56	17,789,530.00
REYNOLDS AMERICAN INC	761713106	RAI	65.96	182,900	10,373,116.59	12,064,084.00
SCHERING-PLOUGH	806605101	SGP	26.64	1,729,300	35,949,711.09	46,068,552.00
SCHLUMBERGER	806857108	SLB	98.37	1,258,100	112,235,101.00	123,759,297.00
SCHWAB (CHARLES) CORP	808513105	SCHW	25.55	1,001,300	13,506,491.29	25,583,215.00
SEARS HOLDINGS CORP	812350106	SHLD	102.05	80,100	11,800,811.68	8,174,205.00
SLM CORP	78442P106	SLM	20.14	439,100	13,915,233.42	8,843,474.00
SOUTHERN CO	842587107	SO	38.75	802,600	22,606,088.87	31,100,750.00
SOUTHERN COPPER CORP	84265V105	PCU	105.13	78,300	7,408,746.00	8,231,679.00
SPRINT NEXTEL CORP	852061100	S	13.13	3,002,489	54,368,882.51	39,422,680.57
STAPLES INC	855030102	SPLS	23.07	763,500	10,678,908.95	17,613,945.00
STARBUCKS CORP.	855244109	SBUX	20.47	790,700	9,439,451.59	16,185,629.00
STATE STREET CORP	857477103	STT	81.20	423,200	20,304,260.99	34,363,840.00
STRYKER CORP.	863667101	SYK	74.72	324,000	9,508,397.80	24,209,280.00
SUN MICROSYSTEMS INC.	866810203	JAVA	18.13	952,900	15,807,086.36	17,276,077.00
SUNTRUST BANKS INC.	867914103	STI	62.49	380,700	24,508,460.89	23,789,943.00
SYMANTEC CORP	871503108	SYMC	16.14	961,952	15,694,756.19	15,525,905.28
SYSCO CORP.	871829107	SYX	31.21	659,800	16,313,539.48	20,592,358.00
TARGET CORP	87612E106	TGT	50.00	913,000	26,816,920.82	45,650,000.00
TEXAS INSTRS INC	882508104	TXN	33.40	1,530,400	42,620,197.76	51,115,360.00
THE BANK OF NEW YORK MELLON CORP	064058100	BK	48.76	1,208,276	40,295,140.94	58,915,537.76
THE DIRECTV GROUP INC	25459L106	DTV	23.12	761,500	11,333,535.68	17,605,880.00
THERMO ELECTRON CORP.	883556102	TMO	57.68	450,300	22,771,290.04	25,973,304.00
TIME WARNER CABLE-A	88732J108	TWC	27.60	165,900	6,554,709.00	4,578,840.00
TIME WARNER INC.	887317105	TWX	16.51	4,020,600	120,511,296.13	66,380,106.00
TRANSOCEAN INC	G90073100	RIG	143.15	330,980	40,878,843.78	47,379,787.00
TRAVELERS COS INC	89417E109	TRV	53.80	708,900	26,079,871.65	38,138,820.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCP						
Instrument: COM						
LARGE-CAP PASSIVE (Q)						
COMMON STOCK						
TYCO ELECTRONICS	G9144P105	TEL	37.13	529,075	20,928,653.72	19,644,554.75
TYCO INTERNATIONAL LTD	G9143X208	TYC	39.65	529,075	28,397,814.89	20,977,823.75
UNION PACIFIC CORP.	907818108	UNP	125.62	287,600	15,777,871.59	36,128,312.00
UNITED PARCEL SERVICES INC	911312106	UPS	70.72	716,800	48,487,651.16	50,692,096.00
UNITED TECHNOLOGIES	913017109	UTX	76.54	1,061,500	38,016,068.38	81,247,210.00
UNITEDHEALTH GROUP INC	91324P102	UNH	58.20	1,430,600	29,007,477.12	83,260,920.01
US BANCORP	902973304	USB	31.74	1,856,000	44,604,354.35	58,909,440.00
VALERO ENERGY CORP.	91913Y100	VLO	70.03	586,100	24,592,448.30	41,044,583.00
VERIZON COMMUNICATIONS	92343V104	VZ	43.69	3,099,300	120,778,096.10	135,408,417.00
VIACOM INC. CL B	92553P201	VIA.B	43.92	650,200	30,356,710.76	28,556,784.00
VMWARE INC-CLASS A	928563402	VMW	84.99	40,600	3,451,812.00	3,450,594.00
WACHOVIA CORP.	929903102	WB	38.03	2,122,343	86,207,289.56	80,712,704.29
WAL MART STORES INC	931142103	WMT	47.53	2,574,000	84,202,049.38	122,342,220.00
WALGREEN CO.	931422109	WAG	38.08	1,064,600	23,783,583.88	40,539,968.00
WASHINGTON MUTUAL INC.	939322103	WM	13.61	942,100	30,307,497.02	12,821,981.00
WASTE MANAGEMENT INC.	94106L109	WMI	32.67	552,200	17,863,023.73	18,040,374.00
WELLPOINT INC.	94973V107	WLP	87.73	610,300	32,285,113.31	53,541,619.00
WELLS FARGO COMPANY	949746101	WFC	30.19	3,628,133	56,812,349.10	109,533,335.26
WESTERN UNION CO.	959802109	WU	24.28	824,900	10,614,311.46	20,028,572.00
WEYERHAEUSER CO.	962166104	WY	73.74	230,533	13,414,048.87	16,999,503.42
WYETH	983024100	WYE	44.19	1,435,900	54,562,598.65	63,452,421.00
XTO ENERGY INC.	98385X106	XTO	51.36	516,250	18,633,153.00	26,514,600.00
YAHOO INC	984332106	YHOO	23.26	1,291,000	42,869,860.77	30,028,660.00
ZIMMER HOLDINGS INC	98956P102	ZMH	66.15	252,700	10,857,227.78	16,716,105.00
COMMON STOCK TOTAL				242,400,232	7,403,075,404.14	11,220,236,341.22
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
SIMON PROP GROUP INC.	828806109	SPG	86.86	235,300	17,443,184.86	20,438,158.00
REAL ESTATE INVESTMENT TRUST TOTAL				235,300	17,443,184.86	20,438,158.00
LARGE-CAP PASSIVE (Q) TOTAL				242,635,532	7,420,518,589.00	11,240,674,499.22

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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: CALL CALL OPTION						
WMT MAR @50 CALL	WMT+CJ	WMT+CJ	1.35	-2,000	-325,994.92	-270,000.00
<b>CALL OPTION TOTAL</b>				-2,000	-325,994.92	-270,000.00
Instrument: COM COMMON STOCK						
3M COMPANY	88579Y101	MMM	84.32	454,300	28,485,979.48	38,306,576.00
ABBOTT LABORATORIES	002824100	ABT	56.15	363,900	12,558,011.79	20,432,985.00
ABERCROMBIE & FITCH CO	002896207	ANF	79.97	420,000	30,971,706.15	33,587,400.00
AETNA INC.	00817Y108	AET	57.73	310,000	11,988,072.49	17,896,300.00
AFLAC INC	001055102	AFL	62.63	335,000	16,514,506.20	20,981,050.00
ALLSTATE CORP	020002101	ALL	52.23	279,300	9,978,408.47	14,587,839.00
ALTRIA GROUP INC	02209S103	MO	75.58	900,000	58,298,850.00	68,022,000.00
AMERICAN INTL GROUP	026874107	AIG	58.30	1,053,700	54,721,931.69	61,430,710.00
AMR CORP.	001765106	AMR	14.03	350,000	7,455,695.00	4,910,500.00
AT&T INC	00206R102	T	41.56	379,445	12,194,208.95	15,769,734.20
BANK OF AMERICA CORP.	060505104	BAC	41.26	646,300	18,365,362.47	26,666,338.00
BEST BUY COMPANY INC	086516101	BBY	52.65	780,000	36,645,037.16	41,067,000.02
BOEING CO	097023105	BA	87.46	432,900	26,322,178.45	37,861,434.00
BP PLC ADR	055622104	BP	73.17	310,000	19,949,752.00	22,682,700.00
CARDINAL HEALTH INC.	14149Y108	CAH	57.75	688,500	41,635,502.38	39,760,875.00
CHEVRON CORP.	166764100	CVX	93.33	302,200	11,015,932.55	28,204,326.00
CISCO SYSTEMS	17275R102	CSCO	27.07	1,918,600	44,329,700.02	51,936,502.00
CITIGROUP INC.	172967101	C	29.44	1,982,000	64,511,769.52	58,350,080.00
COMCAST CORP - CL A	20030N101	CMCSA	18.26	4,280,950	91,037,310.06	78,170,147.00
CONOCOPHILLIPS	20825C104	COP	88.30	300,000	20,728,320.00	26,490,000.00
CONSTELLATION BRANDS INC-A	21036P108	STZ	23.64	955,000	20,883,434.72	22,576,199.99
COVIDIEN LTD	G2552X108	COV	44.29	115,100	4,623,507.92	5,097,778.99
DEAN FOODS CO	242370104	DF	25.86	1,100,000	28,775,764.49	28,446,000.00
EXELON CORP	30161N101	EXC	81.64	170,000	12,694,128.00	13,878,800.00
FEDEX CORPORATION	31428X106	FDX	89.17	450,000	47,981,244.83	40,126,500.00
GENERAL DYNAMICS CORP.	369550108	GD	88.99	104,600	4,372,992.55	9,308,354.00
GENERAL ELECTRIC CO	369604103	GE	37.07	2,254,700	72,454,232.69	83,581,729.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: LCV LARGE-CAP VALUE (F)

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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						
GLAXOSMITHKLINE PLC-ADR	37733W105	GSK	50.39	514,700	25,427,610.38	25,935,733.00
HALLIBURTON COMPANY	406216101	HAL	37.91	400,000	11,813,962.96	15,164,000.00
HARLEY-DAVIDSON INC	412822108	HOG	46.71	240,000	13,199,936.10	11,210,400.00
HEWLETT-PACKARD CO	428236103	HPQ	50.48	900,800	24,964,305.62	45,472,384.00
INTEL CORP.	458140100	INTC	26.66	1,980,000	42,997,424.50	52,786,800.00
INTL BUS MACH CORP	459200101	IBM	108.10	557,000	45,095,680.34	60,211,700.00
JOHNSON & JOHNSON	478160104	JNJ	66.70	1,074,600	55,525,203.61	71,675,820.00
JPMORGAN CHASE & CO.	46625H100	JPM	43.65	1,183,200	40,260,667.92	51,646,680.00
LAZARD LTD CL. A	G54050102	LAZ	40.68	666,339	29,641,049.25	27,106,670.50
LEGG MASON INC.	524901105	LM	73.15	230,000	22,821,182.26	16,824,500.00
LIMITED BRANDS INC.	532716107	LTD	18.93	1,850,000	46,988,653.37	35,020,500.00
MACROVISION CORP	555904101	MVSN	18.33	450,000	11,182,091.62	8,248,500.00
MARSH & MCLENNAN COS.	571748102	MMC	26.47	582,600	18,088,809.19	15,421,421.99
MERCK & CO INC	589331107	MRK	58.11	425,100	17,323,221.18	24,702,561.00
MERRILL LYNCH & CO. INC.	590188108	MER	53.68	833,600	49,263,443.29	44,747,648.00
MICROSOFT CORP.	594918104	MSFT	35.60	2,785,800	69,245,706.01	99,174,480.01
MOTOROLA INC	620076109	MOT	16.04	1,829,400	32,555,538.30	29,343,576.00
OSHKOSH TRUCK CORPORATION	688239201	OSK	47.26	200,000	10,517,405.01	9,452,000.00
PFIZER INC.	717081103	PFE	22.73	1,189,600	26,993,951.73	27,039,608.00
PROCTER & GAMBLE CO	742718109	PG	73.42	431,100	13,818,499.43	31,651,362.00
ROCKWELL AUTOMATION INC	773903109	ROK	68.96	550,000	33,046,034.76	37,928,000.00
RSC HOLDINGS INC	74972L102	RRR	12.55	700,000	14,701,456.14	8,785,000.00
SARA LEE CORP.	803111103	SLE	16.06	581,200	9,759,325.64	9,334,071.99
SLM CORP	78442P106	SLM	20.14	400,000	14,265,054.55	8,056,000.00
SPRINT NEXTEL CORP	852061100	S	13.13	1,300,000	25,857,689.91	17,069,000.01
STATE STREET CORP	857477103	STT	81.20	280,000	17,781,606.67	22,736,000.01
TARGET CORP	87612E106	TGT	50.00	340,000	16,867,679.50	17,000,000.00
TEVA PHARMACEUTICAL INDUSTRIES ADR	881624209	TEVA	46.48	425,000	13,946,439.15	19,754,000.02
THE BANK OF NEW YORK MELLON CORP	064058100	BK	48.76	104,530	3,939,111.12	5,096,882.81
TYCO INTERNATIONAL LTD	G9143X208	TYC	39.65	910,100	40,356,396.50	36,085,465.00

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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						
US AIRWAYS GROUP INC	90341W108	LCC	14.71	912,300	34,466,846.72	13,419,933.00
VALERO ENERGY CORP.	91913Y100	VLO	70.03	115,000	7,221,798.50	8,053,450.00
VERIZON COMMUNICATIONS	92343V104	VZ	43.69	1,284,400	48,879,677.23	56,115,436.00
VODAFONE GROUP PLC-ADR	92857W209	VOD	37.32	364,562	9,575,376.64	13,605,453.84
WACHOVIA CORP.	929903102	WB	38.03	256,400	11,145,912.59	9,750,892.00
WAL MART STORES INC	931142103	WMT	47.53	1,104,400	43,958,995.45	52,492,132.00
WESCO INTL INC	95082P105	WCC	39.64	240,000	10,935,611.96	9,513,600.00
XM SATELLITE RADIO HOLD-CL A	983759101	XMSR	12.24	1,369,800	18,732,807.43	16,766,351.95
COMMON STOCK TOTAL				51,198,026	1,792,655,702.56	1,974,527,871.33
Instrument: PUT      PUT OPTION						
WMT MAR @45 PUT	WMT+OI	WMT+OI	1.32	-2,000	-312,035.13	-264,000.00
PUT OPTION TOTAL				-2,000	-312,035.13	-264,000.00
LARGE-CAP VALUE (F) TOTAL				51,194,026	1,792,017,672.51	1,973,993,871.33



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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		
BRS FEB @60 CALL	BRS+BL	BRS+BL	1.70	-500	-73,848.84	-85,000.00
BRS JAN @ 55 CALL	BRS+AK	BRS+AK	3.70	-500	-144,067.76	-185,000.00
ESEA MAR @ 25 CALL	GWQ+CE	GWQ+CE	0.05	-500	-56,944.10	-2,500.00
MTG JAN @ 30 CALL	MTG+AF	MTG+AF	0.23	-1,000	-80,908.73	-23,000.00
NYB JAN @ 20 CALL	NYB+AD	NYB+AD	0.05	-1,000	-53,289.15	-5,000.00
STR JAN @ 57.50 CALL	STR+AY	STR+AY	0.35	-500	-63,037.35	-17,500.00
<b>CALL OPTION TOTAL</b>				-4,000	-472,095.93	-318,000.00
Instrument: COM						
COMMON STOCK						
99 CENTS ONLY STORES	65440K106	NDN	7.96	600,000	8,696,945.96	4,776,000.00
ABITIBIBOWATER INC	003687100	ABH	20.61	1,850,000	66,594,914.70	38,128,500.00
ABX AIR INC	00080S101	ABXA	4.18	1,250,000	8,231,891.65	5,224,999.99
AFFILIATED MANAGERS GROUP	008252108	AMG	117.46	180,000	13,300,991.75	21,142,800.00
ALBERTO CULVER CL-B	013078100	ACV	24.54	200,000	7,503,155.81	4,908,000.00
ALDILA INC	014384200	ALDA	16.39	500,000	8,067,422.19	8,195,000.00
AMERICAN EQUITY INVESTMENT LIFE	025676206	AEL	8.29	750,000	8,168,534.48	6,217,500.00
AMERICAN FINANCIAL GROUP INC.	025932104	AFG	28.88	1,250,000	26,712,822.13	36,100,000.00
AMERISOURCEBERGEN CORP	03073E105	ABC	44.87	285,800	8,237,723.98	12,823,846.00
AMR CORP.	001765106	AMR	14.03	700,000	17,263,094.28	9,821,000.00
ANNTAYLOR STORES CORP	036115103	ANN	25.56	375,000	13,056,410.66	9,585,000.00
ARCHER DANIELS MIDLAND CO	039483102	ADM	46.43	273,900	4,751,222.76	12,717,177.00
ARGO GROUP INTL HOLDINGS	G0464B107	AGII	42.13	150,000	7,159,311.84	6,319,500.00
AVID TECHNOLOGY INC.	05367P100	AVID	28.34	1,750,000	68,549,665.79	49,595,000.00
BEAR STEARNS COMPANIES INC	073902108	BSC	88.25	150,000	18,316,665.00	13,237,500.00
BED BATH & BEYOND INC	075896100	BBBY	29.39	170,000	6,122,022.60	4,996,300.00
BRISTOW GRP	110394103	BRS	56.65	275,000	8,652,898.96	15,578,749.99
BROWN & BROWN INC	115236101	BRO	23.50	300,000	7,733,320.00	7,050,000.00
CALAMP CORP.	128126109	CAMP	2.78	2,000,000	11,113,204.25	5,560,000.00
CASTLE BRANDS INC	148435100	ROX	2.22	1,200,000	9,072,406.70	2,664,000.00
CB RICHARD ELLIS GROUP INC-A	12497T101	CBG	21.55	725,000	16,638,374.29	15,623,750.02
CECO ENVIRONMENTAL CORP	125141101	CECE	10.98	800,000	8,823,354.33	8,784,000.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: MCV MID-CAP VALUE (F)

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Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: MCV      MID-CAP VALUE (F)						
Instrument: COM      COMMON STOCK						
CELADON GROUP INC	150838100	CLDN	9.16	825,000	10,277,419.35	7,557,000.00
CENTER FINANCIAL CORP	15146E102	CLFC	12.32	350,000	6,022,331.43	4,312,000.00
CHARTER COMMUNICATIONS	16117M107	CHTR	1.17	2,927,200	5,585,119.10	3,424,824.00
CHICO'S FAS INC	168615102	CHS	9.03	1,250,000	28,304,820.54	11,287,500.00
CIT GROUP INC	125581108	CIT	24.03	824,700	36,042,615.07	19,817,541.00
CITADEL BROADCASTING CORP	17285T106	CDL	2.06	2,850,000	16,251,593.33	5,870,999.99
CITIZENS INC	174740100	CIA	5.53	900,000	6,196,145.24	4,977,000.00
COEUR D'ALENE MINES CORP.	192108108	CDE	4.94	4,000,000	16,865,780.84	19,760,000.00
COLUMBIA BANKING SYSTEM INC	197236102	COLB	29.73	292,194	8,711,032.74	8,686,927.60
COMPASS DIVERSIFIED HOLDINGS	20451Q104	CODI	14.90	500,000	7,908,692.06	7,450,000.00
CONSTELLATION BRANDS INC-A	21036P108	STZ	23.64	800,000	16,871,857.59	18,912,000.00
CONSTELLATION ENERGY GROUP INC	210371100	CEG	102.53	130,000	5,060,719.81	13,328,900.00
CORPORATE EXECUTIVE BOARD CO	21988R102	EXBD	60.10	170,000	12,347,529.22	10,217,000.00
COVANTA HOLDING CORP.	22282E102	CVA	27.66	900,000	14,921,912.70	24,894,000.01
COX RADIO INC	224051102	CXR	12.15	525,000	7,912,949.95	6,378,750.00
CTS CORP.	126501105	CTS	9.93	2,550,000	32,182,512.41	25,321,500.00
D&E COMMUNICATIONS INC	232860106	DECC	14.45	325,000	4,162,739.85	4,696,250.02
DANAOS CORP	Y1968P105	DAC	26.41	350,000	7,287,792.40	9,243,500.00
DEAN FOODS CO	242370104	DF	25.86	275,900	7,071,248.32	7,134,774.00
DISCOVER FINANCIAL	254709108	DFS	15.08	221,600	3,735,979.85	3,341,728.00
DOUBLE EAGLE PETROLEUM CO	258570209	DBLE	15.76	600,000	11,926,583.11	9,456,000.00
DOVER CORP.	260003108	DOV	46.09	650,000	25,245,206.47	29,958,500.02
DUKE ENERGY CORPORATION	26441C105	DUK	20.17	990,288	13,866,663.78	19,974,108.96
E*TRADE GROUP INC.	269246104	ETFC	3.55	2,081,000	36,290,803.54	7,387,549.98
EAST WEST BANCORP INC.	27579R104	EWBC	24.23	600,000	20,643,113.25	14,538,000.00
EDGAR ONLINE INC	279765101	EDGR	3.40	3,000,000	10,163,412.26	10,200,000.00
EL PASO CORP	28336L109	EP	17.24	1,150,000	17,995,147.50	19,826,000.00
EMMIS COMMUNICATIONS	291525103	EMMS	3.85	1,555,645	14,264,824.00	5,989,233.25
ENBRIDGE ENERGY MANAGEMENT	29250X103	EEQ	52.32	180,001	7,417,563.67	9,417,638.49
ENDO PHARMACEUTICALS	29264F205	ENDP	26.67	1,200,000	30,396,445.12	32,004,000.00

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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						
ENTERCOM COMMUNICATIONS CORP	293639100	ETM	13.69	450,000	10,760,662.40	6,160,500.00
EUROSEAS LTD	Y23592200	ESEA	12.40	775,000	9,238,295.58	9,609,999.99
EVERGREEN ENERGY INC.	30024B104	EEE	2.23	2,500,000	16,802,141.43	5,575,000.00
EXTERRAN HOLDINGS INC	30225X103	EXH	81.80	400,000	16,999,189.63	32,720,000.03
FIFTH THIRD BANCORP	316773100	FITB	25.13	750,000	32,016,469.53	18,847,500.00
FIRST MERCURY FINANCIAL CORP	320841109	FMR	24.40	675,000	12,925,236.53	16,470,000.00
FLAGSTAR BANCORP INC	337930101	FBC	6.97	2,800,000	44,473,635.94	19,516,000.00
FORD MOTOR COMPANY	345370860	F	6.73	2,000,000	26,621,953.15	13,460,000.00
FRIEDMAN BILLINGS RAMSEY -A	358434108	FBR	3.14	1,600,000	26,604,587.68	5,024,000.00
GANNETT INC	364730101	GCI	39.00	525,000	35,698,406.92	20,475,000.00
GEMSTAR-TV GUIDE INTL INC	36866W106	GMST	4.76	4,100,000	19,301,091.25	19,516,000.00
GENERAL COMMUNICATION	369385109	GNCMA	8.75	4,350,000	50,342,933.40	38,062,500.06
GIBRALTAR INDUSTRIES INC	374689107	ROCK	15.42	325,000	7,448,184.13	5,011,500.00
GLADSTONE CAPITAL CO	376535100	GLAD	17.00	625,000	12,942,219.69	10,625,000.00
GLADSTONE INVESTMENT CORP	376546107	GAIN	9.81	500,000	7,187,780.48	4,905,000.00
GMX RESOURCES INC	38011M108	GMXR	32.28	350,000	11,728,700.40	11,298,000.00
GREENBRIER COS INC	393657101	GBX	22.26	275,000	7,657,324.33	6,121,500.00
HARRIS STRATEX NETWORKS	41457P106	HSTX	16.70	525,000	9,487,116.82	8,767,500.02
HEALTH MGMT ASSOCIATES CL A	421933102	HMA	5.98	347,700	7,261,580.50	2,079,246.00
HEALTH NET INC	42222G108	HNT	48.30	165,000	4,671,560.50	7,969,500.00
HUNTINGTON BANCSHARES	446150104	HBAN	14.76	500,000	10,521,799.18	7,380,000.00
IMATION CORP	45245A107	IMN	21.00	300,000	7,007,850.94	6,300,000.00
INDUSTRIAL ENTERPRISES OF AM	456132208	IEAM	0.54	1,250,000	6,982,649.61	675,000.00
INNOVATIVE SOLUTIONS & SUPPORT INC	45769N105	ISSC	9.69	1,660,000	25,888,993.50	16,085,399.96
INSULET CORP	45784P101	PODD	23.48	275,000	4,137,325.59	6,456,999.99
IPASS INC	46261V108	IPAS	4.06	1,325,000	7,612,401.38	5,379,500.00
JETBLUE AIRWAYS CORP	477143101	JBLU	5.90	775,000	11,206,744.54	4,572,500.00
JK ACQUISITION CORP	47759H106	JKA	5.61	1,100,000	6,394,077.20	6,171,000.00
KINDER MORGAN MANAGEMENT LLC	49455U100	KMR	52.94	750,000	30,302,010.69	39,705,019.41
LIBERTY GLOBAL INC-SERIES C	530555309	LBTYK	36.59	625,000	13,455,537.33	22,868,750.00

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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						
LIBERTY MEDIA-INTERACTIVE A	53071M104	LINTA	19.08	1,250,000	23,342,895.33	23,849,999.99
LIMCO-PIEDMONT INC	53261T109	LIMC	12.41	475,000	5,502,360.30	5,894,750.00
LMI AEROSPACE INC	502079106	LMIA	26.51	84,000	1,380,394.54	2,226,840.01
LOJACK CORP	539451104	LOJN	16.81	500,000	8,530,486.39	8,405,000.00
MAINSOURCE FINANCIAL	56062Y102	MSFG	15.56	500,000	8,360,624.72	7,780,000.00
MAX CAPITAL GROUP	G6052F103	MXGL	27.99	350,000	8,710,590.27	9,796,500.00
MBIA INC.	55262C100	MBI	18.63	1,136,900	50,808,932.00	21,180,447.00
MCCORMICK & SCHMICKS SEAFOOD	579793100	MSSR	11.93	500,000	8,786,691.04	5,965,000.00
MCGRATH RENTCORP	580589109	MGRC	25.75	150,000	3,875,973.11	3,862,500.01
MEADOWBROOK INS GROUP	58319P108	MIG	9.41	500,000	4,498,201.92	4,705,000.00
MEDIACOM COMMUNICATIONS CORP	58446K105	MCCC	4.59	1,350,000	8,122,413.37	6,196,500.00
MGIC INVESTMENT CORP	552848103	MTG	22.43	100,000	3,424,700.49	2,243,000.00
MILLER (HERMAN) INC	600544100	MLHR	32.39	650,000	21,102,876.42	21,053,500.00
MINRAD INTERNATIONAL INC	60443P103	BUF	3.25	2,075,300	9,684,510.49	6,744,725.00
MONACO COACH CORPORATION	60886R103	MNC	8.88	325,000	5,762,961.90	2,886,000.00
NARA BANCORP INC	63080P105	NARA	11.67	750,000	13,496,234.48	8,752,500.00
NAVARRE CORP	639208107	NAVR	2.08	925,000	6,889,041.58	1,924,000.00
NEW YORK COMMUNITY BANCORP	649445103	NYB	17.58	1,200,000	21,344,515.66	21,096,000.00
NIC INC	62914B100	EGOV	8.44	897,100	5,074,381.53	7,571,524.01
NORTHERN TRUST CORP	665859104	NTRS	76.58	210,000	9,621,941.66	16,081,800.00
NUTRI/SYSTEM INC	67069D108	NTRI	26.98	175,000	7,442,362.40	4,721,500.00
OCEANFREIGHT INC	Y64202107	OCNF	19.23	525,000	9,920,637.05	10,095,749.98
OIL STS INTL INC	678026105	OIS	34.12	800,000	22,785,982.69	27,296,000.00
OLD NATL BANCORP IND	680033107	ONB	14.96	425,000	7,889,223.72	6,358,000.00
OLD REPUBLIC INT'L CORP.	680223104	ORI	15.41	450,000	6,699,372.50	6,934,500.00
OMNICARE INC.	681904108	OCR	22.81	225,000	7,576,111.73	5,132,250.00
PACIFIC GAS & ELEC. CO.	69331C108	PCG	43.09	625,000	17,038,884.48	26,931,250.00
PACIFIC SUNWEAR OF CALIFORNIA INC.	694873100	PSUN	14.11	675,000	13,571,195.05	9,524,249.98
PANERA BREAD CO	69840W108	PNRA	35.82	400,000	19,003,023.42	14,328,000.00
PARLUX FRAGRANCES INC	701645103	PARL	4.10	400,000	2,845,043.77	1,640,000.00

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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						
PATRIOT CAPITAL FUNDING INC	70335Y104	PCAP	10.09	1,025,000	14,568,831.45	10,342,250.00
PEPCO HOLDINGS INC.	713291102	POM	29.33	400,000	8,498,190.00	11,732,000.00
PETSMART INC	716768106	PETM	23.53	450,000	11,345,035.00	10,588,500.00
PFF BANCORP INC	69331W104	PFB	12.04	509,600	11,199,462.96	6,135,584.00
PHARMERICA CORP	71714F104	PMC	13.88	23,828	251,808.52	330,732.64
PHOTON DYNAMICS INC	719364101	PHTN	8.30	1,050,000	10,595,652.79	8,715,000.00
PINNACLE WEST CAPITAL CORP	723484101	PNW	42.41	235,000	9,384,744.59	9,966,350.00
PIONEER NATURAL RESOURCES CO.	723787107	PXD	48.84	400,000	17,040,056.46	19,536,000.00
POPULAR INC	733174106	BPOP	10.60	1,000,000	19,336,418.72	10,600,000.00
PPL CORPORATION	69351T106	PPL	52.09	600,000	13,124,484.46	31,254,000.00
PROTECTION ONE INC	743663403	PONE	11.89	1,272,163	17,003,765.36	15,126,018.08
QUESTAR CORP	748356102	STR	54.10	50,000	1,857,081.33	2,705,000.01
RADIO ONE INC CL-D	75040P405	ROIAK	2.37	2,625,000	16,141,661.28	6,221,250.00
RADVISION LTD	M81869105	RVSN	11.05	650,000	11,775,939.54	7,182,499.98
REWARDS NETWORK INC	761557107	IRN	4.97	4,000,000	22,816,232.70	19,880,000.00
REYNOLDS AMERICAN INC	761713106	RAI	65.96	200,000	5,699,422.36	13,192,000.00
ROGERS CORP.	775133101	ROG	43.37	175,000	6,979,057.96	7,589,750.00
RRSAT GLOBAL COMMUNICATIONS	M8183P102	RRST	19.69	217,100	2,851,827.65	4,274,698.98
RUSS BERRIE & CO INC	782233100	RUS	16.36	67,190	1,567,730.85	1,099,228.40
SANDISK CORP	80004C101	SNDK	33.17	250,000	10,558,881.26	8,292,500.00
SANDY SPRING BANCORP INC	800363103	SASR	27.82	250,000	8,214,658.80	6,955,000.00
SHUFFLE MASTER INC	825549108	SHFL	11.99	1,325,000	26,862,592.46	15,886,750.00
SLM CORP	78442P106	SLM	20.14	400,000	14,028,005.00	8,056,000.00
SMURFIT-STONE CONTAINER	832727101	SSCC	10.56	3,000,000	39,333,450.49	31,680,000.00
SOUTH FINANCIAL GROUP, INC	837841105	TSFG	15.63	350,000	9,004,224.08	5,470,500.00
SPECTRA ENERGY CORPORATION	847560109	SE	25.82	495,144	9,950,864.25	12,784,618.08
STARWOOD HOTELS & RESORTS	85590A401	HOT	44.03	100,000	5,525,094.00	4,403,000.00
SULPHCO INC	865378103	SUF	5.22	2,400,000	14,743,441.58	12,528,000.00
SUPER VALU STORES INC.	868536103	SVU	37.52	164,910	4,922,076.88	6,187,423.20
SYNERON MEDICAL LTD	M87245102	ELOS	13.37	532,300	13,522,304.68	7,116,851.00

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			
SYNIVERSE HOLDINGS INC	87163F106	SVR	15.58	250,000	2,850,847.22	3,894,999.99
SYNOVUS FINANCIAL CORP	87161C105	SNV	24.08	380,000	10,087,943.70	9,150,400.00
T.G.C. INDUSTRIES INC.	872417308	TGE	9.65	1,050,000	7,788,972.29	10,132,500.00
TAYLOR CAPITAL GROUP INC	876851106	TAYC	20.40	300,000	10,419,400.33	6,119,999.99
TCF FINANCIAL CORP	872275102	TCB	17.93	475,000	13,233,191.78	8,516,750.00
TEMPUR-PEDIC INTERNATIONAL INC	88023U101	TPX	25.97	500,000	5,765,225.06	12,985,000.00
TETRA TECHNOLOGIES INC.	88162F105	TTI	15.57	400,000	8,535,812.50	6,228,000.00
THE HANOVER INSURANCE GROUP	410867105	THG	45.80	150,000	6,476,343.55	6,870,000.00
TORTOISE CAPITAL RESOURCES	89147N304	TTO	12.25	425,000	6,437,586.53	5,206,250.00
TORTOISE ENERGY CAPITAL CORP	89147U100	TYY	25.25	1,300,000	31,651,362.03	32,825,000.00
TORTOISE ENERGY INFRASTRUCTURE	89147L100	TYG	33.31	925,000	27,845,484.90	30,811,750.00
TORTOISE NORTH AMERICAN ENERGY	89147T103	TYN	24.85	350,000	8,329,180.32	8,697,500.00
UNITED ONLINE INC	911268100	UNTD	11.82	900,000	12,164,328.68	10,638,000.00
URANIUM ONE INC	91701P105	SXRZF	8.85	675,000	6,708,927.50	5,971,981.50
VISHAY INTERTECHNOLOGY INC.	928298108	VSH	11.41	3,250,000	43,086,095.88	37,082,500.04
WAUSAU-MOSINEE PAPER CORP.	943315101	WPP	8.99	800,000	11,161,829.48	7,192,000.00
WERNER ENTERPRISES INC	950755108	WERN	17.03	1,600,000	28,989,786.39	27,248,000.00
WESTWOOD ONE	961815107	WON	1.99	3,000,000	18,187,343.41	5,970,000.00
WILLIAMS-SONOMA INC	969904101	WSM	25.90	300,000	10,638,470.95	7,770,000.00
XERIUM TECHNOLOGIES INC	98416J100	XRM	5.20	1,100,000	10,303,091.25	5,720,000.00
XEROX CORP	984121103	XRX	16.19	925,000	15,011,038.25	14,975,750.00
X-RITE INC	983857103	XRIT	11.62	850,000	9,097,205.21	9,877,000.01
ZORAN CORP	98975F101	ZRAN	22.51	700,000	8,358,174.64	15,757,000.01
COMMON STOCK TOTAL				144,756,463	2,303,298,572.18	1,958,868,735.67
Instrument: PUT			PUT OPTION			
AVID JAN @ 25 PUT	AQI+ME	AQI+ME	0.15	-1,000	-96,998.46	-15,000.00
BRO MAR @ 22.50 PUT	BRO+OX	BRO+OX	0.60	-500	-33,999.45	-30,000.00
BSC JAN @ 120 PUT	BSC+MD	BSC+MD	31.60	-1,000	-1,527,976.50	-3,160,000.00
CHTR JAN @ 2.50 PUT	CUJ+MZ	CUJ+MZ	1.40	-13,228	-185,188.96	-1,851,920.00
CIT JAN @ 40 PUT	CIT+MH	CIT+MH	15.80	-3	-1,850.97	-4,740.00
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: PUT			PUT OPTION			
DFS FEB @ 15 PUT	DFS+NC	DFS+NC	1.05	-1,000	-97,998.46	-105,000.00
DFS JAN @ 20 PUT	DFS+MD	DFS+MD	5.20	-784	-156,405.56	-407,680.00
EP JAN @ 16 PUT	EP+MQ	EP+MQ	0.10	-500	-36,499.42	-5,000.00
ESEA MAR @ 17.50 PUT	GWQ+OW	GWQ+OW	5.30	-1,000	-257,281.01	-530,000.00
ETFC JAN @ 14 PUT	EUS+MP	EUS+MP	10.70	-690	-189,057.07	-738,300.00
GMXR JAN @ 30 PUT	GUH+MF	GUH+MF	0.50	-500	-103,498.39	-25,000.00
IMN APR @ 25 PUT	IMN+PE	IMN+PE	4.30	-500	-226,336.50	-215,000.00
ISSC MAY @ 15 PUT	BJU+QC	BJU+QC	5.10	-1,400	-696,182.16	-714,000.00
MBI JAN @ 50 PUT	MBI+MJ	MBI+MJ	31.40	-131	-196,103.98	-411,340.00
MBI MAY @ 35 PUT	MBI+QG	MBI+QG	16.88	-500	-521,311.97	-844,000.00
MTG FEB @ 20 PUT	MTG+ND	MTG+ND	2.25	-1,000	-221,996.55	-225,000.00
MTG JAN @ 20 PUT	MTG+MD	MTG+MD	1.55	-1,000	-276,125.72	-155,000.00
MVSN APR @ 20 PUT	MVU+PD	MVU+PD	2.60	-1,000	-266,445.86	-260,000.00
MVSN JAN @ 17.50 PUT	MVU+MW	MVU+MW	0.30	-1,000	-61,236.97	-30,000.00
MWV MAR @ 30 PUT	MWV+OF	MWV+OF	1.55	-510	-50,019.21	-79,050.00
NYB JAN @ 17.50 PUT	NYB+MW	NYB+MW	0.60	-1,000	-70,098.89	-60,000.00
SLM APR @ 30 PUT	SLM+PF	SLM+PF	10.65	-2,500	-1,507,776.74	-2,662,500.00
SLM JAN @20 PUT	SLM+MD	SLM+MD	1.10	-1,000	-126,998.00	-110,000.00
STR JAN @ 45 PUT	STR+MI	STR+MI	0.10	-500	-6,389.56	-5,000.00
SUF JAN @ 5 PUT	SUF+MA	SUF+MA	0.80	-2,475	-211,609.17	-198,000.00
TTI MAR @ 20 PUT	TTI+OD	TTI+OD	3.30	-1,000	-491,992.40	-330,000.00
WPP APR @ 10 PUT	WPP+PB	WPP+PB	1.50	-1,000	-124,608.04	-150,000.00
XRX JAN @ 15 PUT	XRX+MC	XRX+MC	0.15	-1,000	-48,999.22	-15,000.00
XRX JAN @ 16 PUT	XRX+MQ	XRX+MQ	0.35	-1,000	-55,499.12	-35,000.00
XRX JAN @ 17.50 PUT	XRX+MW	XRX+MW	1.40	-1,000	-116,998.16	-140,000.00
PUT OPTION TOTAL				-39,721	-7,963,482.47	-13,511,530.00
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
CBL & ASSOC PROP	124830100	CBL	23.91	200,000	6,989,322.05	4,782,000.00
DCT INDUSTRIAL TRUST INC	233153105	DCT	9.31	625,000	7,413,752.13	5,818,750.02
DOUGLAS EMMETT INC	25960P109	DEI	22.61	1,000,000	3,935,748.67	22,610,000.01

**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 MID-CAP VALUE (F)						
REAL ESTATE INVESTMENT TRUST TOTAL				1,825,000	18,338,822.85	33,210,750.03
MID-CAP VALUE (F) TOTAL				146,537,742	2,313,201,816.63	1,978,249,955.70



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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						
3M COMPANY	88579Y101	MMM	84.32	221,800	19,029,642.35	18,702,176.01
ABBOTT LABORATORIES	002824100	ABT	56.15	62,500	2,537,202.88	3,509,375.00
ACCENTURE LTD - CL A	G1150G111	ACN	36.03	352,700	14,728,762.58	12,707,781.00
ADC COMMUNICATIONS INC	000886309	ADCT	15.55	100	1,920.05	1,555.00
ADOBE SYSTEMS INC.	00724F101	ADBE	42.73	322,300	14,617,242.52	13,771,879.00
ADVANCED MEDICAL OPTICS INC	00763M108	EYE	24.53	200	6,282.70	4,906.00
AETNA INC.	00817Y108	AET	57.73	600	23,718.17	34,638.00
AFLAC INC	001055102	AFL	62.63	100	5,795.95	6,263.00
AGILENT TECHNOLOGIES INC	00846U101	A	36.74	17,300	666,587.81	635,602.00
ALBERTO CULVER CL-B	013078100	ACV	24.54	300	6,662.54	7,362.00
ALLIANT ENERGY CORPORATION	018802108	LNT	40.69	125,000	5,037,994.97	5,086,250.00
ALLIED WASTE INDUSTRIES	019589308	AW	11.02	100	1,300.75	1,102.00
ALLSTATE CORP	020002101	ALL	52.23	304,600	18,776,715.02	15,909,258.00
ALTERA CORP	021441100	ALTR	19.32	800	19,449.20	15,456.00
ALTRIA GROUP INC	02209S103	MO	75.58	191,600	8,636,831.72	14,481,128.00
AMAZON COM INC	023135106	AMZN	92.64	63,400	6,042,949.66	5,873,376.00
AMERICAN INTL GROUP	026874107	AIG	58.30	213,400	13,031,399.07	12,441,220.01
AMERICREDIT CORP.	03060R101	ACF	12.79	629,100	15,622,924.36	8,046,189.00
AMERISOURCEBERGEN CORP	03073E105	ABC	44.87	100	4,522.15	4,487.00
ANADARKO PETROLEUM CORP	032511107	APC	65.69	259,800	14,164,098.12	17,066,262.00
ANALOG DEVICES	032654105	ADI	31.70	200	7,376.45	6,340.00
ANHEUSER-BUSCH	035229103	BUD	52.34	319,200	15,818,328.96	16,706,928.00
APOLLO GROUP INC	037604105	APOL	70.15	183,000	11,441,466.92	12,837,450.00
APPLE INC.	037833100	AAPL	198.08	202,300	21,066,865.90	40,071,584.00
APPLIED MATERIALS INC.	038222105	AMAT	17.76	703,300	14,361,264.86	12,490,608.00
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	70.35	142,600	10,877,918.72	10,031,910.00
ASSURANT INC	04621X108	AIZ	66.90	100	5,553.53	6,689.99
AT&T INC	00206R102	T	41.56	748,900	24,123,109.52	31,124,283.98
ATMEL CORP	049513104	ATML	4.32	100	534.75	432.00
AUTODESK INC.	052769106	ADSK	49.76	238,200	10,968,652.00	11,852,832.00

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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						
AUTONATION INC	05329W102	AN	15.66	300	5,488.65	4,698.00
AUTOZONE INC	053332102	AZO	119.91	89,100	10,290,488.14	10,683,981.00
AVNET INC.	053807103	AVT	34.97	152,900	6,596,266.92	5,346,913.00
AVON PRODUCTS	054303102	AVP	39.53	341,500	11,041,291.31	13,499,495.01
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	AXS	38.97	282,100	11,639,928.38	10,993,437.00
BANK OF AMERICA CORP.	060505104	BAC	41.26	519,800	16,848,032.55	21,446,948.00
BEA SYSTEMS INC	073325102	BEAS	15.78	100	960.98	1,577.99
BEAR STEARNS COMPANIES INC	073902108	BSC	88.25	77,100	9,571,826.22	6,804,075.00
BOEING CO	097023105	BA	87.46	27,000	2,108,084.17	2,361,419.99
BRINKS COMPANY	109696104	BCO	59.74	42,600	2,547,542.64	2,544,924.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	26.52	347,400	10,286,436.18	9,213,048.01
C A INC.	12673P105	CA	24.95	456,900	12,235,626.61	11,399,655.00
CADENCE DESIGN SYS INC	127387108	CDNS	17.01	502,900	8,994,255.91	8,554,329.01
CATERPILLAR INC.	149123101	CAT	72.56	229,500	18,394,710.45	16,652,520.00
CBS CORP. CL. B	124857202	CBS	27.25	100	3,204.26	2,725.00
CELANESE CORP-SERIES A	150870103	CE	42.32	275,200	11,335,401.68	11,646,464.00
CENTERPOINT ENERGY INC	15189T107	CNP	17.13	363,400	6,102,007.13	6,225,042.00
CENTURYTEL, INC.	156700106	CTL	41.46	238,200	9,674,187.36	9,875,772.00
CHEMTURA CORP	163893100	CEM	7.80	100	961.05	780.00
CHEVRON CORP.	166764100	CVX	93.33	455,400	20,853,615.24	42,502,481.99
CHUBB CORP	171232101	CB	54.58	284,000	14,410,060.84	15,500,720.00
CIENA CORP.	171779309	CIEN	34.11	230,900	11,065,027.92	7,875,999.00
CIGNA CORP.	125509109	CI	53.73	216,100	5,934,791.36	11,611,053.00
CINCINNATI FINANCIAL CORP.	172062101	CINF	39.54	256,700	11,343,922.48	10,149,918.00
CISCO SYSTEMS	17275R102	CSCO	27.07	1,000,400	21,556,557.80	27,080,828.00
CIT GROUP INC	125581108	CIT	24.03	246,800	9,874,980.92	5,930,604.00
CITIGROUP INC.	172967101	C	29.44	583,900	17,223,392.10	17,190,016.00
CITIZENS COMMUNICATIONS CO	17453B101	CZN	12.73	622,800	8,616,567.68	7,928,244.00
CITRIX SYSTEMS INC	177376100	CTXS	38.01	100	4,148.95	3,801.00
CLEVELAND-CLIFFS INC	185896107	CLF	100.80	17,200	854,151.64	1,733,760.00

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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						
CLOROX COMPANY	189054109	CLX	65.17	178,800	11,174,962.32	11,652,396.00
CMS ENERGY CORP	125896100	CMS	17.38	100	1,672.31	1,738.00
CNA FINANCIAL CORP	126117100	CNA	33.72	260,100	10,206,377.72	8,770,572.00
COCA COLA CO.	191216100	KO	61.37	546,100	30,402,812.83	33,514,157.00
COLGATE PALMOLIVE	194162103	CL	77.96	223,100	16,245,150.99	17,392,876.00
COMCAST CORP - CL A	20030N101	CMCSA	18.26	54,700	1,180,031.94	998,822.01
COMPUTER SCIENCES	205363104	CSC	49.47	207,200	11,899,387.04	10,250,184.00
COMPUWARE CORP	205638109	CPWR	8.88	500	4,250.46	4,439.99
CONOCOPHILLIPS	20825C104	COP	88.30	141,700	7,078,864.09	12,512,110.00
CONTINENTAL AIRLINES INC - CLASS B	210795308	CAL	22.25	292,100	10,803,566.77	6,499,225.00
CONTINENTAL RESOURCES INC/OK	212015101	CLR	26.13	118,200	2,449,470.42	3,088,566.00
COUNTRYWIDE FINANCIAL CORP	222372104	CFC	8.94	597,300	11,226,885.61	5,339,862.00
COVENTRY HEALTH CARE INC.	222862104	CVH	59.25	192,700	11,768,385.10	11,417,475.00
CROCS INC	227046109	CROX	36.81	165,000	7,474,393.63	6,073,650.00
CVS/CAREMARK CORP	126650100	CVS	39.75	54,481	2,010,391.31	2,165,619.75
D.R. HORTON INC.	23331A109	DHI	13.17	100	1,451.75	1,317.00
DEERE & CO.	244199105	DE	93.12	103,400	7,895,190.30	9,628,608.00
DELTA AIR LINES INC	247361702	DAL	14.89	568,600	11,067,908.85	8,466,454.00
DISCOVER FINANCIAL	254709108	DFS	15.08	88,250	2,237,698.72	1,330,810.01
DISCOVERY HOLDING CO-A	25468Y107	DISCA	25.14	25,800	751,701.94	648,612.00
DISNEY (WALT) CO.	254687106	DIS	32.28	31,500	870,706.61	1,016,819.99
DOLLAR TREE STORES INC	256747106	DLTR	25.92	261,500	7,898,971.10	6,778,080.00
DOMTAR CORP	257559104	UFS	7.69	100	826.35	769.00
DONNELLEY (R.R.) & SONS CO.	257867101	RRD	37.74	131,300	4,993,805.92	4,955,262.00
DST SYSTEMS INC	233326107	DST	82.55	126,500	9,178,556.24	10,442,575.00
EASTMAN CHEMICAL CO.	277432100	EMN	61.09	200	13,531.50	12,218.00
EATON CORP.	278058102	ETN	96.95	100	8,122.14	9,695.00
EBAY INC	278642103	EBAY	33.19	50,500	1,987,529.41	1,676,095.00
EDISON INTERNATIONAL	281020107	EIX	53.37	164,100	9,587,706.60	8,758,017.00
EDWARDS LIFESCIENCES	28176E108	EW	45.99	200	10,061.50	9,198.00

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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						
ELI LILLY & COMPANY	532457108	LLY	53.39	330,500	19,400,264.75	17,645,395.00
EMBARQ CORP	29078E105	EQ	49.53	163,000	6,147,719.73	8,073,390.00
EMC CORP	268648102	EMC	18.53	678,400	10,935,079.61	12,570,752.00
ENDURANCE SPECIALTY HOLDINGS	G30397106	ENH	41.73	252,800	10,475,310.92	10,549,344.00
ENERGIZER HOLDINGS INC.	29266R108	ENR	112.13	95,200	6,261,255.15	10,674,776.00
ENERGY EAST CORP.	29266M109	EAS	27.21	99,800	2,761,398.55	2,715,558.00
EQUIFAX INC	294429105	EFX	36.36	100	3,740.40	3,636.00
ESTEE LAUDER CO.	518439104	EL	43.61	100	4,310.57	4,361.00
EVEREST RE GROUP LTD.	G3223R108	RE	100.40	101,500	11,570,658.16	10,190,600.00
EXPEDIA INC	30212P105	EXPE	31.62	322,800	11,198,768.46	10,206,936.00
EXPRESS SCRIPTS	302182100	ESRX	73.00	217,800	11,900,796.46	15,899,400.00
EXXON MOBIL CORPORATION	30231G102	XOM	93.69	1,016,100	33,901,691.77	95,198,409.00
FACTSET RESEARCH SYSTEMS INC.	303075105	FDS	55.70	147,300	9,450,085.21	8,204,610.00
FAMILY DOLLAR STORES	307000109	FDO	19.23	295,100	8,446,624.52	5,674,773.00
FED. NATL. MTG. ASSN.	313586109	FNM	39.98	5,100	319,149.00	203,897.99
FEDERATED DEPARTMENT STORES	55616P104	M	25.87	354,600	12,139,774.59	9,173,502.00
FEDERATED INVESTORS INC.-CL B	314211103	FII	41.16	260,800	10,757,716.35	10,734,528.00
FIRST ENERGY CORP.	337932107	FE	72.34	131,200	5,552,626.64	9,491,007.99
FOREST LABORATORIES INC.	345838106	FRX	36.45	309,800	11,880,018.71	11,292,210.00
FORESTAR REAL ESTATE GROUP	346233109	FOR	23.59	65,533	2,317,581.07	1,545,929.83
FREEPORT MCMORAN CLASS B	35671D857	FCX	102.44	153,100	17,857,307.91	15,683,564.00
FRONTLINE LTD	G3682E127	FRO	48.00	208,700	9,603,061.35	10,017,600.00
GAMESTOP CORP.	36467W109	GME	62.11	64,600	3,823,259.19	4,012,306.00
GANNETT INC	364730101	GCI	39.00	259,500	11,763,770.15	10,120,500.00
GENERAL ELECTRIC CO	369604103	GE	37.07	1,408,900	34,850,937.38	52,227,923.00
GENERAL MILLS INC	370334104	GIS	57.00	85,900	4,988,084.15	4,896,300.00
GENWORTH FINANCIAL INC-CL A	37247D106	GNW	25.45	100	3,473.06	2,545.00
GETTY IMAGES INC.	374276103	GYI	29.00	100	2,842.05	2,900.00
GLOBAL INDUSTRIES LTD.	379336100	GLBL	21.42	143,400	3,814,466.53	3,071,628.00
GOLDMAN SACHS GROUP INC	38141G104	GS	215.05	118,600	15,431,724.10	25,504,930.00

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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						
GOODYEAR T & R	382550101	GT	28.22	372,600	11,407,719.43	10,514,772.00
GOOGLE INC - CL A	38259P508	GOOG	691.48	51,700	23,751,324.50	35,749,516.01
GUARANTY FINANCIAL GROUP	40108N106	GFG	16.00	65,533	1,772,856.04	1,048,532.32
HALLIBURTON COMPANY	406216101	HAL	37.91	392,600	15,806,511.52	14,883,466.00
HASBRO INC	418056107	HAS	25.58	100	1,921.61	2,558.01
HCC INSURANCE HOLDINGS INC.	404132102	HCC	28.68	100	3,083.75	2,868.00
HEWLETT-PACKARD CO	428236103	HPQ	50.48	230,000	6,763,606.90	11,610,399.99
HLTH CORP	40422Y101	HLTH	13.40	712,700	11,373,872.59	9,550,180.00
HONEYWELL INTERNATIONAL INC	438516106	HON	61.57	100	6,131.35	6,157.00
HUDSON CITY BANCORP INC	443683107	HCBK	15.02	100	1,592.45	1,502.00
HUMANA INC.	444859102	HUM	75.31	125,100	8,975,993.24	9,421,281.00
HUNTSMAN CORP	447011107	HUN	25.70	59,300	1,587,057.38	1,524,010.00
IDEARC INC	451663108	IAR	17.56	337,400	10,785,338.64	5,924,744.00
IMCLONE SYSTEMS	45245W109	IMCL	43.00	200	8,737.45	8,600.00
IMS HEALTH INC.	449934108	RX	23.04	365,000	9,778,826.24	8,409,600.00
INTEL CORP.	458140100	INTC	26.66	535,500	12,010,277.89	14,276,430.00
INTERCONTINENTAL EXCHANGE INC	45865V100	ICE	192.50	12,900	2,165,703.60	2,483,250.00
INTERSIL HOLDINGS CORP	46069S109	ISIL	24.48	330,000	10,822,861.13	8,078,400.00
INTL BUS MACH CORP	459200101	IBM	108.10	306,900	23,137,024.93	33,175,890.01
INTUIT INC.	461202103	INTU	31.61	100	3,239.55	3,161.00
INVITROGEN CORP	46185R100	IVGN	93.41	10,000	843,523.70	934,100.00
ITT CORP	450911102	ITT	66.04	61,300	4,131,762.55	4,048,252.00
ITT EDUCATIONAL SERVICES INC	45068B109	ESI	85.27	88,100	6,058,832.19	7,512,287.00
JM SMUCKER CO	832696405	SJM	51.44	138,558	7,065,154.00	7,127,423.52
JOHNSON & JOHNSON	478160104	JNJ	66.70	618,700	36,019,733.32	41,267,289.99
JONES LANG LASALLE I	48020Q107	JLL	71.16	5,200	335,305.71	370,032.00
JPMORGAN CHASE & CO.	46625H100	JPM	43.65	334,900	12,183,920.06	14,618,385.01
JUNIPER NETWORKS INC	48203R104	JNPR	33.20	11,700	286,513.14	388,440.00
KELLOGG CO.	487836108	K	52.43	222,400	12,209,395.90	11,660,432.00
KINETIC CONCEPTS INC	49460W208	KCI	53.56	53,000	3,275,023.16	2,838,680.00

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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						
KING PHARMACEUTICALS	495582108	KG	10.24	964,700	12,308,738.41	9,878,528.00
KROGER CO.	501044101	KR	26.71	464,800	12,662,878.72	12,414,808.02
LANDSTAR SYSTEM INC.	515098101	LSTR	42.15	238,600	10,179,573.78	10,056,990.00
LEHMAN BROTHERS HOLDING	524908100	LEH	65.44	150,400	9,706,695.68	9,842,176.00
LENNOX INTERNATIONAL INC.	526107107	LII	41.42	100	3,448.75	4,142.00
LEVEL 3 COMMUNICATIO	52729N100	LVLT	3.04	300	1,050.28	912.00
LEXMARK INTERNATIONAL INC.	529771107	LXK	34.86	227,600	9,675,280.48	7,934,136.00
LIBERTY GLOBAL INC	530555101	LBTYA	39.19	248,600	8,355,705.70	9,742,634.00
LIBERTY MEDIA HOLD-CAP SER A	53071M302	LCAPA	116.49	101,300	12,949,201.21	11,800,437.00
LINEAR TECHNOLOGY CORP	535678106	LLTC	31.83	323,500	11,025,597.52	10,297,005.00
LOCKHEED MARTIN CORPORATION	539830109	LMT	105.26	168,200	17,129,275.81	17,704,732.00
LOEWS CORP	540424108	LTR	50.34	315,200	15,956,473.58	15,867,168.00
LSI LOGIC CORP	502161102	LSI	5.31	200	1,499.30	1,062.00
MARATHON OIL CORP	565849106	MRO	60.86	284,200	7,645,203.99	17,296,412.00
MCAFEE INC	579064106	MFE	37.50	285,200	6,897,623.13	10,695,000.00
MCDERMOTT INTERNATIONAL	580037109	MDR	59.03	210,400	12,529,394.25	12,419,912.00
MCDONALDS CORPORATION	580135101	MCD	58.91	11,300	537,009.06	665,683.00
MCKESSON CORP	58155Q103	MCK	65.51	100	5,965.75	6,551.00
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	101.40	156,600	14,323,230.62	15,879,240.00
MEDTRONIC INC	585055106	MDT	50.27	2,600	122,623.47	130,702.00
MERCK & CO INC	589331107	MRK	58.11	538,200	21,929,478.66	31,274,802.00
MERRILL LYNCH & CO. INC.	590188108	MER	53.68	8,600	728,233.48	461,648.00
METLIFE INC	59156R108	MET	61.62	237,800	16,650,383.06	14,653,236.00
MICROSOFT CORP.	594918104	MSFT	35.60	1,658,900	44,272,246.94	59,056,840.00
MILLENNIUM PHARMACEUTICALS	599902103	MLNM	14.98	100	1,054.35	1,498.00
MOLSON COORS BREWING CO	60871R209	TAP	51.62	222,300	12,393,673.76	11,475,126.00
MONSANTO COMPANY	61166W101	MON	111.69	204,000	18,133,415.81	22,784,760.00
MORGAN STANLEY	617446448	MS	53.11	21,600	1,338,111.32	1,147,176.00
NATIONWIDE FINANCIAL SERVICE	638612101	NFS	45.01	89,300	3,934,811.56	4,019,393.01
NBTY INC.	628782104	NTY	27.40	8,000	315,607.99	219,200.00

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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						
NEWELL RUBBERMAID INC.	651229106	NWL	25.88	100	2,926.55	2,588.00
NIKE INC. -CL B	654106103	NKE	64.24	225,800	12,801,660.04	14,505,392.00
NISOURCE INCORPORATED	65473P105	NI	18.89	555,100	11,511,182.12	10,485,839.01
NOBLE ENERGY INC	655044105	NBL	79.52	152,100	11,257,596.30	12,094,992.00
NORTHERN TRUST CORP	665859104	NTRS	76.58	61,900	4,390,888.88	4,740,302.00
NORTHWEST AIRLINES	667280408	NWA	14.51	553,200	11,001,608.56	8,026,932.00
NOVELL INC	670006105	NOVL	6.87	1,383,400	11,085,158.24	9,503,958.00
NRG ENERGY INC.	629377508	NRG	43.34	199,200	8,881,710.48	8,633,328.00
NUCOR CORP	670346105	NUE	59.22	58,200	1,822,963.21	3,446,604.04
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	76.99	198,700	13,195,750.66	15,297,913.00
OLD REPUBLIC INT'L CORP.	680223104	ORI	15.41	100	1,932.95	1,541.00
ORACLE SYS. CORP.	68389X105	ORCL	22.58	1,077,700	14,737,924.55	24,334,465.99
OVERSEAS SHIPHOLDING GROUP	690368105	OSG	74.43	142,000	7,420,204.06	10,569,060.01
PACCAR INC	693718108	PCAR	54.48	46,400	2,146,631.04	2,527,872.00
PARKER-HANNIFIN CORP.	701094104	PH	75.31	166,200	12,480,280.58	12,516,522.00
PARTNERRE LTD	G6852T105	PRE	82.53	100	8,018.15	8,253.00
PEPCO HOLDINGS INC.	713291102	POM	29.33	200	5,653.45	5,866.00
PEPSI BOTTLING GROUP INC	713409100	PBG	39.46	282,800	10,545,239.01	11,159,288.00
PEPSIAMERICAS INC	71343P200	PAS	33.32	76,000	2,450,776.44	2,532,320.00
PEPSICO INC.	713448108	PEP	75.90	123,700	4,965,079.52	9,388,830.00
PFIZER INC.	717081103	PFE	22.73	1,524,900	36,479,406.48	34,660,977.00
PHILADELPHIA CONS HLDG CO	717528103	PHLY	39.35	55,300	2,531,332.07	2,176,055.00
PLAINS EXPLORATION & PR	726505100	PXP	54.00	231,800	11,050,993.99	12,517,200.00
PPL CORPORATION	69351T106	PPL	52.09	199,100	9,478,124.90	10,371,119.00
PROCTER & GAMBLE CO	742718109	PG	73.42	362,200	12,502,353.81	26,592,724.01
PROGRESSIVE CORP	743315103	PGR	19.16	626,100	12,600,214.51	11,996,076.00
PUBLIC SVC ENTERPRISES	744573106	PEG	98.24	100	9,016.55	9,824.00
QLOGIC CORPORATION	747277101	QLGC	14.20	100	1,345.65	1,420.00
QUALCOMM INC	747525103	QCOM	39.35	33,200	1,292,260.55	1,306,420.00
QWEST COMMUNICATIONS INTL.	749121109	Q	7.01	513,000	4,629,277.22	3,596,130.00

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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						
RADIAN GROUP INC.	750236101	RDN	11.68	3,200	76,827.13	37,376.00
RADIOSHACK CORP	750438103	RSH	16.86	493,600	11,750,641.27	8,322,096.00
RED HAT INC	756577102	RHT	20.84	100	2,159.65	2,084.00
RELIANT RESOURCES INC	75952B105	RRI	26.24	118,000	2,010,519.40	3,096,320.00
RENAISSANCERE HOLDINGS LTD	G7496G103	RNR	60.24	169,400	10,998,569.84	10,204,656.00
ROCKWELL AUTOMATION INC	773903109	ROK	68.96	165,200	12,073,614.64	11,392,192.00
SAFECO CORP.	786429100	SAF	55.68	184,100	11,389,078.12	10,250,688.00
SAFEWAY INC	786514208	SWY	34.21	100	3,103.38	3,421.01
SANMINA-SCI CORP	800907107	SANM	1.82	100	216.45	182.00
SARA LEE CORP.	803111103	SLE	16.06	100	1,664.65	1,606.00
SCANA CORP	80589M102	SCG	42.15	100	3,968.75	4,215.00
SCHERING-PLOUGH	806605101	SGP	26.64	551,600	18,261,843.30	14,694,624.00
SCHLUMBERGER	806857108	SLB	98.37	92,400	8,243,466.00	9,089,388.00
SIGMA-ALDRICH	826552101	SIAL	54.60	180,700	7,362,332.38	9,866,220.00
SIRIUS SATELLITE RADIO INC.	82966U103	SIRI	3.03	3,182,900	11,601,309.32	9,644,187.00
SOUTHERN COPPER CORP	84265V105	PCU	105.13	20,900	1,325,922.11	2,197,217.00
SPX CORP.	784635104	SPW	102.85	81,000	3,860,554.30	8,330,850.00
STEELCASE INC	858155203	SCS	15.87	106,000	1,988,044.23	1,682,220.00
SYMANTEC CORP	871503108	SYMC	16.14	643,600	12,736,955.24	10,387,704.00
SYNOPSYS INC.	871607107	SNPS	25.93	300	6,779.79	7,779.00
TD AMERITRADE HOLDING CORP	87236Y108	AMTD	20.06	487,200	9,604,994.73	9,773,232.00
TELEFLEX INC	879369106	TFX	63.01	115,500	8,646,952.68	7,277,655.00
TELEPHONE & DATA	879433100	TDS	62.60	162,000	11,083,541.65	10,141,200.00
TEMPLE-INLAND INC.	879868107	TIN	20.85	196,600	6,902,504.00	4,099,110.00
TERADYNE INC	880770102	TER	10.34	400	6,430.56	4,136.00
TESORO CORP	881609101	TSO	47.70	230,500	6,821,819.83	10,994,850.00
THE FIRST MARBLEHEAD CORP	320771108	FMD	15.30	100	3,895.45	1,530.00
THE HANOVER INSURANCE GROUP	410867105	THG	45.80	100	4,749.60	4,580.01
TIDEWATER INC	886423102	TDW	54.86	42,500	2,701,832.38	2,331,550.00
TIME WARNER INC.	887317105	TWX	16.51	731,900	15,578,174.63	12,083,669.00



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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						
TORO CO	891092108	TTC	54.44	179,100	9,535,173.28	9,750,204.00
TRANE INC	892893108	TT	46.71	100	3,548.54	4,670.99
TRAVELERS COS INC	89417E109	TRV	53.80	333,000	17,293,337.45	17,915,400.00
TRW AUTOMOTIVE HOLDINGS CORP	87264S106	TRW	20.90	5,100	163,174.50	106,590.00
TYCO INTERNATIONAL LTD	G9143X208	TYC	39.65	297,600	13,952,595.15	11,799,840.00
UNION PACIFIC CORP.	907818108	UNP	125.62	77,800	9,177,848.16	9,773,236.00
UNIONBANCAL CORPORATION	908906100	UB	48.91	135,100	8,027,439.18	6,607,741.00
UNITED RENTALS INCORPORATED	911363109	URI	18.36	319,800	10,808,687.19	5,871,527.99
UNITED STATES STEEL CORP.	912909108	X	120.91	19,300	1,196,859.61	2,333,562.99
UNITED TECHNOLOGIES	913017109	UTX	76.54	33,900	2,213,742.75	2,594,706.00
UNITEDHEALTH GROUP INC	91324P102	UNH	58.20	428,500	20,953,850.35	24,938,700.02
UNUM GROUP	91529Y106	UNM	23.79	78,300	1,995,992.28	1,862,757.00
URS CORPORATION	903236107	URS	54.33	3,900	242,727.73	211,887.00
US AIRWAYS GROUP INC	90341W108	LCC	14.71	142,800	4,410,694.32	2,100,588.00
UST INC.	902911106	UST	54.80	233,500	11,483,200.14	12,795,800.00
VERIZON COMMUNICATIONS	92343V104	VZ	43.69	691,200	29,746,362.77	30,198,527.99
VIACOM INC. CL B	92553P201	VIA.B	43.92	276,700	11,417,282.60	12,152,664.00
WACHOVIA CORP.	929903102	WB	38.03	123,000	5,191,349.76	4,677,689.99
WAL MART STORES INC	931142103	WMT	47.53	163,100	5,005,470.26	7,752,143.00
WATERS CORPORATION	941848103	WAT	79.07	200	10,261.47	15,814.00
WELLPOINT INC.	94973V107	WLP	87.73	228,200	18,042,815.70	20,019,986.00
WELLS FARGO COMPANY	949746101	WFC	30.19	274,200	4,814,612.58	8,278,098.00
WESTERN DIGITAL CORP	958102105	WDC	30.21	100	2,638.85	3,021.00
WESTERN UNION CO.	959802109	WU	24.28	200	4,054.70	4,856.00
WYETH	983024100	WYE	44.19	2,800	144,836.49	123,732.00
WYNDHAM WORLDWIDE CORP	98310W108	WYN	23.56	335,800	11,161,018.95	7,911,448.00
XCEL ENERGY INC	98389B100	XEL	22.57	600	13,235.58	13,542.00
XEROX CORP	984121103	XRX	16.19	100	1,506.15	1,619.00
XL CAPITAL LTD - CLASS A	G98255105	XL	50.31	179,800	14,872,222.51	9,045,738.00
YUM BRANDS, INC.	988498101	YUM	38.27	159,700	6,066,207.63	6,111,719.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: QN1						
				QUANTITATIVE 1000 (Q)		
COMMON STOCK TOTAL				59,155,756	2,127,619,912.61	2,336,296,691.49
Instrument: REIT						
				REAL ESTATE INVESTMENT TRUST		
AMB PROPERTY CORP.	00163T109	AMB	57.56	172,300	11,353,137.81	9,917,588.00
DUKE RE CORPORATION	264411505	DRE	26.08	312,900	10,824,037.93	8,160,432.00
HEALTH CARE REIT INC	42217K106	HCN	44.69	2,800	127,451.02	125,132.00
HOSPITALITY PROPERTIES	44106M102	HPT	32.22	123,000	5,261,670.97	3,963,060.00
HRPT PROPERTIES TRUST	40426W101	HRP	7.73	123,000	1,264,844.57	950,790.00
THORNBURG MTG INC	885218107	TMA	9.24	500	5,960.90	4,620.00
REAL ESTATE INVESTMENT TRUST TOTAL				734,500	28,837,103.20	23,121,622.00
QUANTITATIVE 1000 (Q) TOTAL				59,890,256	2,156,457,015.81	2,359,418,313.49

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: RMG      MID-CAP GROWTH (F)						
Instrument: COM      COMMON STOCK						
ABERCROMBIE & FITCH CO	002896207	ANF	79.97	300,000	23,466,334.04	23,991,000.00
ACTIVISION INC	004930202	ATVI	29.70	2,250,000	41,082,299.59	66,825,000.00
AETNA INC.	00817Y108	AET	57.73	350,000	20,201,865.00	20,205,500.00
AGCO CORP.	001084102	AG	67.98	500,000	30,056,582.50	33,990,000.00
AGILENT TECHNOLOGIES INC	00846U101	A	36.74	750,000	25,021,075.08	27,555,000.00
ALLEGHENY ENERGY INC.	017361106	AYE	63.61	500,000	21,388,635.18	31,805,000.00
ALLERGAN PHARMACEUTICALS INC.	018490102	AGN	64.24	925,000	48,280,429.92	59,422,000.00
ALTRIA GROUP INC	02209S103	MO	75.58	345,000	25,536,872.23	26,075,100.00
AMERICA MOVIL S.A.B. DE C.V.	02364W105	AMX	61.39	525,000	32,670,854.50	32,229,750.00
AMPHENOL CORP-CL A	032095101	APH	46.37	900,000	19,603,657.38	41,733,000.00
APPLE INC.	037833100	AAPL	198.08	315,000	39,111,986.00	62,395,200.00
BAXTER INTL	071813109	BAX	58.05	335,000	19,769,866.78	19,446,750.00
BECTON DICKINSON & COMPANY	075887109	BDX	83.58	350,000	29,267,764.02	29,253,000.00
BROWN-FORMAN -CL B	115637209	BF.B	74.11	375,000	24,383,690.38	27,791,250.00
CITRIX SYSTEMS INC	177376100	CTXS	38.01	615,000	18,135,284.29	23,376,150.01
COACH INC	189754104	COH	30.58	500,000	13,073,197.16	15,290,000.00
CUMMINS INC.	231021106	CMI	127.37	325,000	38,353,955.44	41,395,250.00
DIAMOND OFFSHORE DRILLING	25271C102	DO	142.00	285,000	18,150,940.60	40,470,000.00
DST SYSTEMS INC	233326107	DST	82.55	400,000	22,990,738.08	33,020,000.00
DUN & BRADSTREET CORP	26483E100	DNB	88.63	300,000	17,847,716.99	26,589,000.00
ECHOSTAR COMMUNICATIONS - A	278762109	DISH	37.72	225,000	8,836,223.23	8,487,000.00
ENERGIZER HOLDINGS INC.	29266R108	ENR	112.13	400,000	31,360,951.93	44,852,000.00
EXPRESS SCRIPTS	302182100	ESRX	73.00	800,000	25,671,857.80	58,400,000.00
FIRST SOLAR INC	336433107	FSLR	267.14	125,000	29,715,357.08	33,392,500.00
FMC TECHNOLOGIES INC	30249U101	FTI	56.70	750,000	23,474,685.85	42,525,000.00
FOSTER WHEELER LTD	G36535139	FWLT	155.02	200,000	29,492,805.38	31,004,000.00
FREPORT MCMORAN CLASS B	35671D857	FCX	102.44	385,000	28,659,412.23	39,439,400.02
FRONTIER OIL CORP	35914P105	FTO	40.58	440,000	12,463,519.09	17,855,200.00
GAMESTOP CORP.	36467W109	GME	62.11	1,000,000	29,853,631.05	62,110,000.01
GOOGLE INC - CL A	38259P508	GOOG	691.48	50,000	28,967,830.12	34,574,000.00

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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: COM      COMMON STOCK						
HUMANA INC.	444859102	HUM	75.31	435,000	33,298,234.37	32,759,850.00
INTERCONTINENTAL EXCHANGE INC	45865V100	ICE	192.50	225,000	33,747,864.99	43,312,500.00
INTERSIL HOLDINGS CORP	46069S109	ISIL	24.48	1,530,000	44,503,215.87	37,454,400.01
JACOBS ENGINEERING GROUP	469814107	JEC	95.61	650,000	21,988,281.58	62,146,500.00
JOY GLOBAL INC	481165108	JOYG	65.82	870,000	33,235,538.75	57,263,400.01
JUNIPER NETWORKS INC	48203R104	JNPR	33.20	1,000,000	19,470,029.73	33,200,000.01
LAM RESEARCH CORP	512807108	LRCX	43.23	450,000	24,207,868.76	19,453,500.00
LIMITED BRANDS INC.	532716107	LTD	18.93	1,000,000	25,645,854.08	18,930,000.00
MCDERMOTT INTERNATIONAL	580037109	MDR	59.03	1,060,000	48,889,848.06	62,571,800.00
MCDONALDS CORPORATION	580135101	MCD	58.91	800,000	41,494,834.26	47,128,000.00
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	101.40	400,000	28,015,764.00	40,560,000.00
MEMC ELECTR MATLS IN	552715104	WFR	88.49	600,000	32,836,421.82	53,094,000.00
METTLER-TOLEDO INTERNATIONAL	592688105	MTD	113.80	300,000	31,439,354.84	34,140,000.00
MGM MIRAGE	552953101	MGM	84.02	585,000	31,119,892.64	49,151,700.00
MIRANT CORP NEW	60467R100	MIR	38.98	775,000	32,269,505.49	30,209,500.00
MONSANTO COMPANY	61166W101	MON	111.69	450,000	30,459,726.93	50,260,500.00
NASDAQ STOCK MARKET INC	631103108	NDAQ	49.49	550,000	19,223,808.63	27,219,500.00
NATIONAL OILWELL VARCO INC	637071101	NOV	73.46	400,000	28,707,042.54	29,384,000.00
NAVTEQ CORP	63936L100	NVT	75.60	300,000	20,704,309.65	22,680,000.00
NIKE INC. -CL B	654106103	NKE	64.24	450,000	28,822,487.22	28,908,000.00
NOKIA CORP - ADR	654902204	NOK	38.39	825,000	31,985,042.00	31,671,750.00
NORDSTROM INC	655664100	JWN	36.73	650,000	20,794,919.87	23,874,500.01
NRG ENERGY INC.	629377508	NRG	43.34	650,000	29,649,010.85	28,171,000.00
NVIDIA CORP	67066G104	NVDA	34.02	1,750,000	36,640,534.36	59,535,000.01
NYMEX HOLDINGS INC	62948N104	NMX	133.61	250,000	32,744,921.26	33,402,500.00
PACCAR INC	693718108	PCAR	54.48	547,500	30,066,483.50	29,827,800.00
PMC-SIERRA INC	69344F106	PMCS	6.54	2,650,000	18,387,776.78	17,331,000.00
POTASH CORP OF SASKATCHEWAN	73755L107	POT	143.96	375,000	32,089,229.00	53,985,000.00
PRAXAIR INC.	74005P104	PX	88.71	300,000	24,119,391.38	26,613,000.00
PRECISION CASTPARTS CORP	740189105	PCP	138.70	400,000	21,708,450.57	55,480,000.00

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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: COM      COMMON STOCK						
REPUBLIC SERVICES INC	760759100	RSG	31.35	1,000,000	27,071,232.31	31,350,000.00
RESEARCH IN MOTION	760975102	RIMM	113.40	365,000	31,985,329.42	41,391,000.00
ROCKWELL COLLINS	774341101	COL	71.97	500,000	19,778,989.28	35,985,000.00
SMITH INTERNATIONAL INC	832110100	SII	73.85	600,000	25,099,236.49	44,309,999.99
ST JUDE MED. INC.	790849103	STJ	40.64	1,000,000	28,449,289.02	40,640,000.00
T ROWE PRICE GROUP INC.	74144T108	TROW	60.88	700,000	35,407,959.61	42,616,000.00
TESORO CORP	881609101	TSO	47.70	500,000	18,174,821.31	23,850,000.00
TEVA PHARMACEUTICAL INDUSTRIES ADR	881624209	TEVA	46.48	1,150,000	43,344,378.38	53,452,000.00
THERMO ELECTRON CORP.	883556102	TMO	57.68	575,000	27,836,233.79	33,166,000.00
TJX COS. INC.	872540109	TJX	28.73	1,100,000	32,600,085.20	31,603,000.00
TRANSOCEAN INC	G90073100	RIG	143.15	237,850	27,475,913.62	34,048,227.52
VMWARE INC-CLASS A	928563402	VMW	84.99	30,625	1,464,375.00	2,602,818.75
WATERS CORPORATION	941848103	WAT	79.07	550,000	26,075,867.40	43,488,500.00
COMMON STOCK TOTAL				45,055,975	2,009,919,373.53	2,653,718,296.35
MID-CAP GROWTH (F) TOTAL				45,055,975	2,009,919,373.53	2,653,718,296.35
LARGE CAP TOTAL				681,552,206	19,387,535,315.65	24,772,730,111.11

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: ALL CAP						
Portfolio: AAL ASSET ALLOCATION (F)						
Instrument: FUTURES5 FUTURES EXPOSURE						
S&P FUTURES INDEX 03/08	CD:SP08H0	CD:SP08H0	1,477.20	6,011	2,236,746,297.35	2,219,862,300.00
FUTURES EXPOSURE TOTAL				6,011	2,236,746,297.35	2,219,862,300.00
ASSET ALLOCATION (F) TOTAL				6,011	2,236,746,297.35	2,219,862,300.00
ALL CAP TOTAL				6,011	2,236,746,297.35	2,219,862,300.00

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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						
1ST SOURCE CORP	336901103	SRCE	17.31	22,400	544,081.38	387,743.99
3COM CORP.	885535104	COMS	4.52	633,800	2,608,730.58	2,864,775.98
3PAR INC	88580F109	PAR	12.80	7,100	85,342.00	90,880.00
AARON RENTS INC	002535201	RNT	19.24	102,500	2,033,533.68	1,972,100.00
ABINGTON BANCORP INC	00350L109	ABBC	9.40	91,200	894,732.05	857,280.00
ABITIBOWATER INC	003687100	ABH	20.61	15,600	575,400.00	321,516.00
ABM INDUSTRIES INC.	000957100	ABM	20.39	106,500	2,374,616.22	2,171,535.01
AC MOORE ARTS & CRAFTS INC	00086T103	ACMR	13.75	700	11,294.08	9,625.00
ACADIA PHARMACEUTICALS INC	004225108	ACAD	11.07	116,100	1,765,282.55	1,285,227.00
ACCURAY INC	004397105	ARRAY	15.22	36,300	719,044.21	552,486.01
ACCURIDE CORP	004398103	ACW	7.86	93,800	1,330,166.80	737,268.00
ACTEL CORPORATION	004934105	ACTL	13.66	146,300	2,210,451.09	1,998,458.02
ACTUANT CORP CL A	00508X203	ATU	34.01	12,000	283,247.32	408,120.00
ACTUATE CORPORATION	00508B102	ACTU	7.77	259,700	1,328,635.27	2,017,869.01
ACUITY BRANDS INC	00508Y102	AYI	45.00	25,800	614,098.25	1,161,000.01
ADAMS RESPIRATORY THERAPEUTICS	00635P107	ARXT	59.74	100	3,802.91	5,974.00
ADAPTEC INC	00651F108	ADPT	3.38	453,800	1,840,154.44	1,533,844.01
ADMINISTAFF INC	007094105	ASF	28.28	10,600	311,937.97	299,768.00
ADTRAN INC.	00738A106	ADTN	21.38	112,600	2,831,135.02	2,407,388.02
ADVANCE AMERICA CASH ADVANCE	00739W107	AEA	10.16	8,300	88,190.82	84,328.00
ADVANCED ANALOGIC TECHNOLOGIES INC	00752J108	AATI	11.28	158,800	1,688,982.92	1,791,264.00
ADVANCED ENERGY INDUSTRIES	007973100	AEIS	13.08	120,400	2,305,632.73	1,574,832.01
ADVENT SOFTWARE INC	007974108	ADVS	54.10	44,300	1,525,368.47	2,396,630.01
AECOM TECHNOLOGY CORP	00766T100	ACM	28.57	3,500	85,285.43	99,995.00
AEROPOSTALE INC	007865108	ARO	26.50	132,000	2,397,418.94	3,497,999.98
AFFYMETRIX INC	00826T108	AFFX	23.14	96,700	2,606,562.86	2,237,638.00
AFTERMARKET TECHNOLOGY	008318107	ATAC	27.26	61,900	1,747,026.30	1,687,393.99
AGILYSYS INC	00847J105	AGYS	15.12	106,500	1,944,995.94	1,610,279.98
AIR METHODS CORP	009128307	AIRM	49.67	38,200	985,869.50	1,897,394.00
AIRVANA INC	00950V101	AIRV	5.43	8,100	49,167.00	43,983.00

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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						
ALBANY MOLECULAR RESEARCH	012423109	AMRI	14.38	109,600	1,354,326.80	1,576,047.99
ALDABRA 2 ACQUISITION CORP	01408A103	ALI	9.74	39,400	362,874.50	383,756.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	75.03	14,700	830,482.13	1,102,941.00
ALICO INC	016230104	ALCO	36.50	600	26,192.10	21,900.00
ALIGN TECHNOLOGY INC	016255101	ALGN	16.68	43,400	678,545.91	723,912.00
ALKERMES INC.	01642T108	ALKS	15.59	24,800	448,650.01	386,632.01
ALLETE, INC.	018522300	ALE	39.58	53,500	2,544,224.65	2,117,530.00
ALLIANCE ONE INTERNATIONAL	018772103	AOI	4.07	24,700	234,127.10	100,529.00
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	MDRX	19.42	4,400	121,967.12	85,448.00
ALNYLAM PHARMACEUTICALS INC	02043Q107	ALNY	29.08	2,500	81,575.00	72,700.00
ALON USA ENERGY INC	020520102	ALJ	27.18	1,600	53,355.84	43,488.00
ALPHA NATURAL RESOURCES INC	02076X102	ANR	32.48	6,200	119,108.03	201,375.99
ALPHARMA, INC.-CL A	020813101	ALO	20.15	102,300	2,280,761.15	2,061,344.98
ALTERNATIVE ASSET MANAGEMENT ACQ	02149U101	AMV	9.15	39,400	348,330.46	360,510.00
AMBASSADORS GROUP IN	023177108	EPAX	18.31	49,200	1,578,906.26	900,852.00
AMCORE FINL INC	023912108	AMFI	22.70	74,300	2,094,242.06	1,686,610.00
AMEDISYS INC	023436108	AMED	48.52	58,600	2,136,014.05	2,843,271.99
AMERICAN AXLE & MFG HOLDINGS	024061103	AXL	18.62	94,200	2,076,176.56	1,754,004.00
AMERICAN DENTAL PARTNERS INC	025353103	ADPI	10.03	58,500	1,516,313.50	586,755.00
AMERICAN EQUITY INVESTMENT LIFE	025676206	AEL	8.29	160,300	2,017,475.38	1,328,887.01
AMERICAN GREETING CL A	026375105	AM	20.30	102,100	2,354,843.69	2,072,630.01
AMERICAN ORIENTAL BIOENG	028731107	AOB	11.08	167,800	1,531,473.66	1,859,223.99
AMERICAN PHYSICIANS	028884104	ACAP	41.46	42,600	1,273,447.10	1,766,196.02
AMERICAN PUBLIC EDUCATION	02913V103	APEI	41.78	5,100	204,102.00	213,078.00
AMERICAN RAILCAR INDUSTRIES	02916P103	ARII	19.25	9,300	216,576.00	179,025.00
AMERICAN SCIENCE & ENGINEERING	029429107	ASEI	56.75	6,100	344,251.74	346,175.01
AMERICAN SUPERCONDUCTOR CORP.	030111108	AMSC	27.34	21,400	368,126.60	585,076.00
AMERICAN WOODMARK CORP.	030506109	AMWD	18.18	63,000	2,065,130.68	1,145,340.01
AMERIGROUP CORPORATION	03073T102	AGP	36.45	88,100	2,561,740.61	3,211,245.00
AMERIS BANCORP	03076K108	ABCB	16.85	3,000	71,990.78	50,550.00



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						
AMERISAFE INC	03071H100	AMSF	15.51	96,700	1,952,401.73	1,499,817.00
AMERON INTERNATIONAL CORP	030710107	AMN	92.15	20,900	1,206,723.48	1,925,935.00
AMICUS THERAPEUTICS INC	03152W109	FOLD	10.75	4,800	51,978.72	51,600.00
AMKOR TECHNOLOGY INC	031652100	AMKR	8.53	32,600	233,058.21	278,078.01
AMPAL-AMERICAN ISRAEL CORP-A	032015109	AMPL	7.39	14,500	82,787.41	107,154.99
AMPCO-PITTSBURGH CORP	032037103	AP	38.13	11,700	414,874.31	446,121.00
AMREP CORP	032159105	AXR	30.55	41,400	1,905,742.68	1,264,770.00
AMSURG CORP	03232P405	AMSG	27.06	85,600	1,982,505.58	2,316,335.99
AMTRUST FINANCIAL SERVICES	032359309	AFSI	13.77	110,400	1,792,871.93	1,520,208.00
ANALOGIC CORP.	032657207	ALOG	67.72	33,800	1,899,036.91	2,288,935.99
ANAREN INC.	032744104	ANEN	16.49	60,900	867,740.93	1,004,241.00
ANGIODYNAMICS INC	03475V101	ANGO	19.04	24,200	432,581.82	460,768.00
ANIXTER INTERNATIONAL INC.	035290105	AXE	62.27	13,500	439,212.66	840,645.00
ANSOFT CORP	036384105	ANST	25.85	29,500	524,957.93	762,575.02
ANSYS INC	03662Q105	ANSS	41.46	35,600	882,910.42	1,475,976.01
ANTHRACITE CAPITAL INC	037023108	AHR	7.24	175,600	2,105,136.30	1,271,344.00
APCO ARGENTINA INC	037489101	APAGF	27.52	20,400	435,776.65	561,408.00
APOGEE ENTERPRISES INC.	037598109	APOG	17.11	77,700	1,896,085.98	1,329,447.00
APOLLO INVESTMENT CORP	03761U106	AINV	17.05	50,500	957,098.10	861,024.99
APPLIED INDUSTRIAL TECH INC.	03820C105	AIT	29.02	83,300	1,796,374.82	2,417,365.99
APPLIED MICRO CIRCUITS CORP	03822W406	AMCC	8.74	170,475	2,013,332.67	1,489,951.49
APPROACH RESOURCES INC	03834A103	AREX	12.86	8,200	101,024.00	105,452.00
APRIA HEALTHCARE GP. INC.	037933108	AHG	21.57	91,700	2,260,465.21	1,977,969.00
APTAR GROUP INC.	038336103	ATR	40.91	79,500	2,141,666.53	3,252,345.00
AQUILA INC	03840P102	ILA	3.73	350,300	1,751,334.42	1,306,619.01
ARCTIC CAT INC.	039670104	ACAT	11.94	91,100	1,814,235.96	1,087,734.00
ARDEN GROUP INC	039762109	ARDNA	154.69	5,600	537,821.17	866,264.01
ARENA PHARMACEUTICALS INC	040047102	ARNA	7.83	10,500	91,980.00	82,215.00
ARGO GROUP INTL HOLDINGS	G0464B107	AGII	42.13	33,600	1,555,300.55	1,415,568.00
ARGON ST INC	040149106	STST	18.56	1,000	19,945.70	18,560.00

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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						
ARIBA INC	04033V203	ARBA	11.15	92,800	910,153.59	1,034,720.01
ARKANSAS BEST CORP	040790107	ABFS	21.94	61,400	2,087,643.45	1,347,116.00
ARQULE INC	04269E107	ARQL	5.80	82,300	597,605.89	477,340.01
ARRIS GROUP INC.	04269Q100	ARRS	9.98	244,571	2,752,819.56	2,440,823.49
ARTHROCARE CORP	043136100	ARTC	48.05	49,600	2,105,950.37	2,383,279.99
ARVINMERITOR INC.	043353101	ARM	11.73	54,000	909,030.40	633,420.00
ASBURY AUTOMOTIVE GROUP	043436104	ABG	15.05	90,200	1,965,264.11	1,357,510.00
ASIAINFO HLDGS INC	04518A104	ASIA	11.00	174,000	1,713,912.84	1,914,000.00
ASPECT MEDICAL SYSTEMS INC	045235108	ASPM	14.00	110,900	1,767,532.50	1,552,600.00
ASPEN INSURANCE HOLDINGS LTD	G05384105	AHL	28.84	130,400	3,665,959.69	3,760,736.01
ASSET ACCEPTANCE CAPITAL CORP	04543P100	AACC	10.41	126,700	2,004,816.69	1,318,947.00
ASSURED GUARANTY LTD	G0585R106	AGO	26.54	112,300	3,286,513.45	2,980,441.99
ASTA FUNDING INC	046220109	ASFI	26.44	44,700	1,730,697.35	1,181,868.02
ASTEC INDUSTRIES INC	046224101	ASTE	37.19	40,700	1,700,764.52	1,513,633.00
ASV INC	001963107	ASVI	13.85	1,700	25,896.95	23,545.00
ATHENAHEALTH INC	04685W103	ATHN	36.00	6,600	257,532.00	237,600.00
ATHEROS COMMUNICATIONS	04743P108	ATHR	30.54	9,100	160,677.17	277,914.00
ATLAS AMERICA INC	049167109	ATLS	59.18	1,200	62,195.28	71,016.00
ATMI INC	00207R101	ATMI	32.25	51,300	1,394,375.69	1,654,425.00
ATWOOD OCEANICS	050095108	ATW	100.24	43,000	2,359,059.10	4,310,320.00
AUTHENTEC INC	052660107	AUTH	14.53	7,400	74,148.00	107,522.00
AVATAR HLDGS INC	053494100	AVTR	41.82	31,600	1,835,041.51	1,321,511.99
AVID TECHNOLOGY INC.	05367P100	AVID	28.34	8,300	226,619.90	235,222.00
AVOCENT CORPORATION	053893103	AVCT	23.31	3,300	98,734.00	76,923.00
AXCELIS TECHNOLOGIES INC	054540109	ACLS	4.60	263,300	1,682,829.31	1,211,179.98
BAKER (MICHAEL) CORP	057149106	BKR	41.10	9,400	397,960.78	386,340.00
BALDOR ELECTRIC	057741100	BEZ	33.66	11,000	301,564.30	370,260.00
BALDWIN & LYONS INC	057755209	BWINB	27.46	37,500	964,342.58	1,029,750.00
BALLY TECHNOLOGIES INC.	05874B107	BYI	49.72	13,900	502,745.31	691,108.00
BANCFIRST CORP	05945F103	BANF	42.85	3,500	121,659.63	149,975.00

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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						
BANCO LATINOAMERICANO EXP-E	P16994132	BLX	16.31	97,500	1,866,987.26	1,590,225.00
BANKFINANCIAL CORP	06643P104	BFIN	15.82	104,400	1,702,571.80	1,651,608.01
BARNES GROUP INC.	067806109	B	33.39	54,100	1,306,819.49	1,806,399.00
BARRETT BUSINESS SERVICE	068463108	BBSI	18.01	15,900	361,794.56	286,359.00
BEAZER HOMES USA INC	07556Q105	BZH	7.43	73,100	1,887,188.76	543,133.00
BEL FUSE INC-CL B	077347300	BELFB	29.27	28,000	922,544.89	819,559.99
BELDEN INC	077454106	BDC	44.50	36,100	1,340,004.03	1,606,450.01
BELO CORP	080555105	BLC	17.44	155,700	2,582,681.48	2,715,408.00
BENCHMARK ELECTRONICS INC	08160H101	BHE	17.73	24,600	562,127.10	436,157.99
BENEFICIAL MUTUAL BANCORP INC	08173R104	BNCL	9.72	34,600	338,035.97	336,312.00
BENIHANA INC	082047200	BNHNA	12.75	80,900	1,677,058.51	1,031,475.01
BERRY PETROLEUM CO	085789105	BRY	44.45	47,200	1,086,856.62	2,098,040.01
BIGBAND NETWORKS INC	089750509	BBND	5.14	11,000	173,892.40	56,540.00
BILL BARRETT CORP	06846N104	BBG	41.87	4,100	162,979.51	171,667.00
BIO RAD LABS INC	090572207	BIO	103.62	21,700	1,537,415.07	2,248,553.99
BIODEL INC	09064M105	BIOD	23.23	19,700	398,932.51	457,631.00
BIOFORM MEDICAL INC	09065G107	BFRM	6.83	10,600	70,490.00	72,398.00
BIOMARIN PHARMACEUTI	09061G101	BMRN	35.40	38,800	771,044.35	1,373,519.99
BIOMIMETIC THERAPEUTICS INC	09064X101	BMTI	17.37	9,900	162,047.16	171,963.00
BLACK BOX CORPORATION	091826107	BBOX	36.17	47,000	1,988,102.79	1,699,990.00
BLACK HILLS CORP	092113109	BKH	44.10	61,800	2,400,337.01	2,725,380.00
BLACKBAUD INC	09227Q100	BLKB	28.04	63,200	1,469,431.38	1,772,127.99
BLACKROCK KELSO CAPITAL CORP	092533108	BKCC	15.28	9,500	137,940.00	145,160.00
BLADELOGIC INC	09265M102	BLOG	29.57	5,500	141,130.00	162,635.00
BLUE COAT SYSTEMS INC	09534T508	BCSI	32.87	59,400	953,064.23	1,952,478.00
BLUE NILE INC	09578R103	NILE	68.06	26,600	1,056,376.39	1,810,396.00
BLUEGREEN CORP	096231105	BXG	7.19	100,800	1,254,934.07	724,751.98
BOB EVANS FARMS	096761101	BOBE	26.93	77,300	2,361,954.58	2,081,689.01
BOOKS-A-MILLION INC	098570104	BAMM	11.92	96,500	1,664,516.33	1,150,279.99
BOSTON PRIVATE FINL HOLDING	101119105	BPFH	27.08	36,000	990,822.18	974,879.99

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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						
BOTTOMLINE TECHNOLOGIES INC	101388106	EPAY	14.00	65,500	854,201.62	917,000.01
BOWNE & CO INC.	103043105	BNE	17.60	90,000	1,539,695.57	1,584,000.00
BRADLEY PHARMACEUTICALS	104576103	BDY	19.70	83,800	1,185,264.93	1,650,860.00
BRADY CORPORATION	104674106	BRC	35.09	11,600	273,919.16	407,043.99
BRIGGS & STRATTON	109043109	BGG	22.66	55,100	1,792,375.64	1,248,566.00
BRIGHAM EXPLORATION CO	109178103	BEXP	7.52	74,200	583,448.72	557,984.01
BRISTOW GRP	110394103	BRS	56.65	49,100	1,810,161.66	2,781,515.00
BRONCO DRILLING CO INC	112211107	BRNC	14.85	112,800	1,871,443.54	1,675,079.99
BROOKFIELD HOMES CORP	112723101	BHS	15.80	60,000	1,846,673.85	947,999.99
BROOKS AUTOMATION INC	114340102	BRKS	13.21	158,500	2,575,240.34	2,093,785.01
BROWN SHOE COMPANY INC	115736100	BWS	15.17	100,500	2,144,794.22	1,524,584.99
BRUSH ENGINEERED MATERIALS	117421107	BW	37.02	44,400	1,633,948.29	1,643,688.00
BUCKEYE TECHNOLOGIES INC.	118255108	BKI	12.50	8,400	110,567.65	105,000.01
BUCKLE INC	118440106	BKE	33.00	47,800	1,300,650.10	1,577,400.00
BUCYRUS INTERNATIONAL INC-A	118759109	BUCY	99.39	17,800	733,061.61	1,769,142.00
BUFFALO WILD WINGS INC	119848109	BWLD	23.22	23,400	703,796.97	543,348.00
BUILD-A-BEAR WORKSHOP INC	120076104	BBW	13.95	60,400	1,565,718.83	842,579.99
BUILDERS FIRSTSOURCE INC	12008R107	BLDR	7.22	36,900	593,949.73	266,418.00
BUILDING MATERIALS HLDG. CORP.	120113105	BLG	5.53	151,200	2,558,990.66	836,135.99
CABOT MICROELECTRONICS	12709P103	CCMP	35.91	15,500	676,643.20	556,605.00
CACI INTERNATIONAL INC._CL A	127190304	CAI	44.77	31,600	1,747,950.57	1,414,732.00
CADENCE PHARMACEUTICALS INC	12738T100	CADX	14.86	57,100	865,485.18	848,506.02
CAL DIVE INTERNATIONAL INC	12802T101	DVR	13.24	41,375	551,034.43	547,804.99
CALGON CARBON CORP.	129603106	CCC	15.89	131,600	1,138,986.98	2,091,123.99
CALIFORNIA PIZZA KITCHEN INC	13054D109	CPKI	15.57	17,400	348,959.87	270,918.00
CALLAWAY GOLF COMPANY	131193104	ELY	17.43	144,500	2,391,275.14	2,518,634.99
CALLON PETROLEUM CORP	13123X102	CPE	16.45	113,400	1,688,078.45	1,865,430.01
CAL-MAINE FOODS INC	128030202	CALM	26.53	12,900	204,778.71	342,237.00
CAMBREX CORP.	132011107	CBM	8.38	133,200	1,983,918.53	1,116,215.99
CANTEL MEDICAL CORP	138098108	CMN	14.58	67,800	1,129,017.78	988,524.00

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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						
CAPELLA EDUCATION CO	139594105	CPLA	65.46	1,700	96,921.93	111,282.00
CAPITAL CITY BK GROU	139674105	CCBG	28.22	5,500	169,431.90	155,210.00
CAPITAL CORP OF THE WEST	140065202	CCOW	19.43	52,800	1,256,273.41	1,025,904.00
CAPITAL SOUTHWEST CORP	140501107	CSWC	118.40	2,900	262,050.10	343,359.99
CAPITOL BANCORP LTD	14056D105	CBC	20.12	43,900	1,318,224.89	883,267.99
CARBO CERAMICS, INC.	140781105	CRR	37.20	11,600	443,785.29	431,520.01
CASCADE CORP.	147195101	CAE	46.46	31,300	1,518,797.86	1,454,197.99
CASEY'S GENERAL STORES INC.	147528103	CASY	29.61	7,300	132,421.67	216,153.01
CATHAY GENERAL BANCORP	149150104	CATY	26.49	59,600	1,792,960.52	1,578,804.00
CATO CORP CL A	149205106	CTR	15.66	77,200	1,377,856.30	1,208,951.99
CBEYOND INC	149847105	CBEY	38.99	12,900	391,559.00	502,970.99
CDI CORP.	125071100	CDI	24.26	46,400	1,346,751.13	1,125,664.00
CEC ENTERTAINMENT, INC.	125137109	CEC	25.96	65,100	1,919,017.11	1,689,996.00
CELERA GROUP	038020202	CRA	15.87	167,700	2,010,601.22	2,661,399.00
CENTENE CORP	15135B101	CNC	27.44	102,100	2,047,712.33	2,801,624.01
CENTENNIAL BANK HOLDINGS	151345303	CBHI	5.78	256,200	2,374,799.59	1,480,836.00
CENTER FINANCIAL CORP	15146E102	CLFC	12.32	48,400	727,560.80	596,288.00
CENTRAL EUROPEAN DISTRIBUTION CORP	153435102	CEDC	58.08	6,400	318,438.40	371,712.00
CENTRAL GARDEN AND PET CO-A	153527205	CENTA	5.36	211,700	2,775,609.37	1,134,712.00
CENTRAL PACIFIC FINANCIAL CORP	154760102	CPF	18.46	73,900	2,455,482.85	1,364,194.01
CENTRAL VERMONT PUB SERV	155771108	CV	30.84	45,400	1,655,812.12	1,400,136.00
CENTURY ALUMINUM COMPANY	156431108	CENX	53.94	3,100	171,519.09	167,213.98
CERADYNE INC	156710105	CRDN	46.93	43,000	2,295,879.70	2,017,989.99
CF INDUSTRIES HOLDINGS INC	125269100	CF	110.06	69,800	1,397,739.08	7,682,188.02
CH ENERGY GROUP INC	12541M102	CHG	44.54	42,400	1,969,594.65	1,888,495.99
CHAMPION ENTERPRISES INC.	158496109	CHB	9.42	135,400	1,207,232.87	1,275,468.01
CHARLOTTE RUSSE HOLDING INC	161048103	CHIC	16.15	44,800	1,125,928.91	723,519.99
CHARMING SHOPPES	161133103	CHRS	5.41	258,200	2,472,737.86	1,396,861.99
CHARTER COMMUNICATIONS	16117M107	CHTR	1.17	104,200	300,199.77	121,914.00
CHECKPOINT SYSTEMS INC.	162825103	CKP	25.98	86,900	2,104,099.95	2,257,662.00

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Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
CHEMED CORP	16359R103	CHE	55.88	43,700	2,542,141.36	2,441,955.99
CHEMICAL FINL CORP	163731102	CHFC	23.79	77,400	2,233,061.22	1,841,346.02
CHILDREN'S PLACE	168905107	PLCE	25.93	75,100	1,867,091.14	1,947,343.00
CHIMERA INVESTMENT CORP	16934Q109	CIM	17.88	31,700	547,142.00	566,796.00
CHINA ARCHITECTURAL ENGINEER	16937S102	RCH	8.65	4,900	40,278.00	42,385.00
CHIPOTLE MEXICAN CL B	169656204	CMG.B	123.05	24,900	2,063,253.32	3,063,945.00
CHIQUITA BRANDS	170032809	CQB	18.39	122,800	2,072,821.50	2,258,292.00
CHORDIANT SOFTWARE INC	170404305	CHRD	8.55	125,300	1,946,783.90	1,071,315.00
CHURCHILL DOWNS INC	171484108	CHDN	53.97	2,400	97,537.59	129,528.01
CIBER INC.	17163B102	CBR	6.11	218,600	1,817,196.08	1,335,645.99
CINCINNATI BELL INC	171871106	CBB	4.75	144,300	786,772.68	685,425.00
CIRCOR INTERNATIONAL INC	17273K109	CIR	46.36	16,700	448,719.91	774,212.00
CIRRUS LOGIC INC	172755100	CRUS	5.28	191,500	1,355,215.01	1,011,119.98
CITIZENS REPUBLIC	174420109	CRBC	14.51	1,200	19,593.12	17,412.00
CITY BK LYNNWOOD WAS	17770A109	CTBK	22.42	7,650	165,629.46	171,513.00
CITY HLDG CO	177835105	CHCO	33.84	28,500	985,213.25	964,439.99
CLARCOR INC.	179895107	CLC	37.97	37,600	841,444.76	1,427,672.00
CLEAN ENERGY FUELS CORP	184499101	CLNE	15.14	9,700	121,819.39	146,858.00
CLECO CORP.	12561W105	CNL	27.80	5,200	133,955.64	144,560.00
CMGI INC	125750307	CMGI	13.09	142,170	2,223,542.84	1,861,005.31
CNA SURETY CORP	12612L108	SUR	19.79	87,700	1,674,370.32	1,735,583.01
COEUR D'ALENE MINES CORP.	192108108	CDE	4.94	398,500	1,763,033.57	1,968,590.00
COGENT INC	19239Y108	COGT	11.15	124,600	1,977,548.01	1,389,290.00
COHU INC.	192576106	COHU	15.30	86,900	1,929,172.60	1,329,570.00
COLLECTIVE BRANDS INC	19421W100	PSS	17.39	62,100	1,204,486.26	1,079,919.00
COLUMBIA BANKING SYSTEM INC	197236102	COLB	29.73	1,600	36,785.07	47,568.00
COLUMBIA SPORTSWEAR CO	198516106	COLM	44.09	25,900	1,202,086.96	1,141,931.00
COLUMBUS MCKINNON CO	199333105	CMCO	32.62	52,200	1,131,724.09	1,702,763.98
COMFORT SYS USA INC	199908104	FIX	12.78	89,800	1,040,234.52	1,147,644.01
COMMERCE GROUP INC M	200641108	CGI	35.98	90,800	2,762,863.17	3,266,984.00

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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						
COMMERCIAL VEHICLE GROUP INC	202608105	CVGI	14.50	103,400	2,013,623.18	1,499,300.01
COMMUNITY BANK SYSTEM INC	203607106	CBU	19.87	95,500	2,055,340.83	1,897,584.98
COMMUNITY TR BANCORP	204149108	CTBI	27.53	8,800	264,573.84	242,264.00
COMMVault SYSTEMS INC	204166102	CVLT	21.18	104,200	1,875,671.65	2,206,956.01
COMPELLENT TECHNOLOGIES INC	20452A108	CML	12.03	6,300	77,931.00	75,789.00
COMPLETE PRODUCTION SERVICES	20453E109	CPX	17.97	23,300	535,435.40	418,701.00
COMPX INTERNATIONAL	20563P101	CIX	14.62	14,600	262,598.81	213,451.99
COMSCORE INC	20564W105	SCOR	32.63	5,700	154,014.00	185,991.00
COMSYS IT PARTNERS INC	20581E104	CITP	15.78	4,100	79,300.94	64,698.00
COMTECH TELECOMMUNICATIONS	205826209	CMTL	54.01	46,400	1,992,923.83	2,506,064.01
CONCHO RESOURCES INC	20605P101	CXO	20.61	21,900	324,754.25	451,359.00
CONCUR TECHNOLOGIES INC	206708109	CNQR	36.21	30,400	601,348.86	1,100,784.01
CONMED CORPORATION	207410101	CNMD	23.11	73,500	1,764,638.08	1,698,585.03
CONNS INC	208242107	CONN	17.11	66,200	1,841,511.58	1,132,682.01
CONSTANT CONTACT INC	210313102	CTCT	21.50	6,900	142,140.00	148,350.00
COOPER TIRE & RUBBER	216831107	CTB	16.58	112,100	2,212,467.36	1,858,617.99
CORE-MARK HOLDING COMPANY, INC.	218681104	CORE	28.72	45,800	1,644,317.06	1,315,376.00
CORINTHIAN COLLEGES INC	218868107	COCO	15.40	500	8,036.75	7,700.00
CORUS BANKSHARES INC	220873103	CORS	10.67	137,200	2,527,049.67	1,463,924.00
CORVEL CORP	221006109	CRVL	23.02	59,300	1,384,814.89	1,365,085.99
COX RADIO INC	224051102	CXR	12.15	131,600	1,908,057.22	1,598,940.00
CPI INTERNATIONAL INC	12618M100	CPII	17.10	3,900	59,007.51	66,690.00
CROSSTEX ENERGY INC	22765Y104	XTXI	37.24	600	22,858.92	22,344.00
CROWN MEDIA HLDGS INC	228411104	CRWN	6.50	3,400	24,487.48	22,100.00
CSS INDS INC	125906107	CSS	36.70	43,700	1,545,130.42	1,603,790.02
CTS CORP.	126501105	CTS	9.93	81,200	1,155,321.52	806,315.98
CUBIC CORP	229669106	CUB	39.20	45,700	1,329,131.18	1,791,440.00
CURTISS-WRIGHT CORP.	231561101	CW	50.20	37,600	924,476.16	1,887,519.99
CUTERA INC	232109108	CUTR	15.70	32,400	872,823.60	508,680.00
CVR ENERGY INC	12662P108	CVI	24.94	19,000	470,250.00	473,860.00

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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						
CYBERSOURCE CORP	23251J106	CYBS	17.77	116,922	1,366,053.38	2,077,703.93
CYMER INC	232572107	CYMI	38.93	64,400	2,509,572.69	2,507,092.02
CYPRESS BIOSCIENCE INC	232674507	CYPB	11.03	130,400	1,140,683.79	1,438,312.01
DATA DOMAIN INC	23767P109	DDUP	26.34	8,200	253,960.81	215,988.00
DATASCOPE CORP	238113104	DSCP	36.40	50,800	1,729,383.96	1,849,120.00
DAWSON GEOPHYSICAL CO	239359102	DWSN	71.46	24,000	1,374,614.50	1,715,039.99
DEALERTRACK HOLDINGS INC	242309102	TRAK	33.47	2,900	123,754.31	97,063.00
DECKERS OUTDOOR CORP	243537107	DECK	155.06	14,800	502,195.50	2,294,888.00
DELEK US HLDGS INC	246647101	DK	20.23	63,200	1,362,839.14	1,278,536.01
DELPHI FINANCIAL GROUP CL-A	247131105	DFG	35.28	9,100	239,730.66	321,048.00
DELTEK INC	24784L105	PROJ	15.23	8,500	119,595.00	129,455.00
DELUXE CORP.	248019101	DLX	32.89	84,800	2,013,079.36	2,789,071.99
DEVRY INC.	251893103	DV	51.96	78,200	2,068,033.10	4,063,272.01
DICE HOLDINGS INC	253017107	DHX	7.99	16,200	166,840.55	129,438.00
DIGITAL RIVER INC	25388B104	DRIV	33.07	10,300	397,906.56	340,621.00
DIONEX CORP.	254546104	DNEX	82.86	9,700	344,758.77	803,742.00
DOLAN MEDIA CO	25659P402	DM	29.17	10,600	257,792.00	309,202.00
DOMINO'S PIZZA INC	25754A201	DPZ	13.23	1,300	24,389.57	17,199.00
DOWNEY FINANCIAL CORP.	261018105	DSL	31.11	31,200	2,103,042.49	970,632.00
DRESS BARN INC.	261570105	DBRN	12.51	121,400	2,100,762.94	1,518,713.98
DREW INDS INC	26168L205	DW	27.40	49,400	1,831,721.16	1,353,560.02
DSP GROUP INC.	23332B106	DSPG	12.20	109,500	2,049,335.89	1,335,900.00
DUFF & PHELPS CORP-CL A	26433B107	DUF	19.68	9,000	167,130.00	177,120.00
DYCOM INDUSTRIES INC.	267475101	DY	26.65	21,300	636,892.65	567,645.00
DYNAMEX INC	26784F103	DDMX	27.06	22,600	425,146.90	611,556.01
ECHELON CORP	27874N105	ELON	20.64	31,100	472,920.39	641,904.00
EL PASO ELECTRIC COMPANY	283677854	EE	25.57	99,900	2,183,083.48	2,554,443.01
ELECTRO SCIENTIFIC INDS INC.	285229100	ESIO	19.85	50,500	1,040,328.10	1,002,425.01
ELECTRONICS FOR IMAGING	286082102	EFII	22.48	78,000	2,045,637.52	1,753,439.99
EMCOR GROUP INC	29084Q100	EME	23.63	102,200	1,744,059.46	2,414,986.00



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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						
EMERGENT BIOSOLUTIONS INC	29089Q105	EBS	5.06	147,300	1,725,513.31	745,338.02
EMMIS COMMUNICATIONS	291525103	EMMS	3.85	6,100	30,823.30	23,485.00
EMPIRE DIST ELEC CO	291641108	EDE	22.78	600	13,733.10	13,668.00
EMPLOYERS HOLDINGS INC	292218104	EIG	16.71	110,400	2,240,974.29	1,844,784.00
EMS TECHNOLOGIES INC	26873N108	ELMG	30.24	67,800	1,402,466.55	2,050,272.02
EMULEX CORP	292475209	ELX	16.32	13,200	271,946.69	215,423.99
ENCORE ACQUISITION CO	29255W100	EAC	33.37	9,400	271,302.80	313,678.00
ENCORE WIRE CORP	292562105	WIRE	15.92	74,100	1,896,158.22	1,179,672.00
ENERGY CONVERSION DE	292659109	ENER	33.65	75,200	2,434,763.27	2,530,480.01
ENERGY INFRASTRUCTURE ACQUISITION	29269P109	EII	10.14	153,900	1,515,540.67	1,560,546.00
ENERGYSOLUTIONS INC	292756202	ES	26.99	28,500	734,445.00	769,215.00
ENERNOC INC	292764107	ENOC	49.10	700	26,975.27	34,370.00
ENNIS BUSINESS FORMS	293389102	EBF	18.00	81,600	1,623,721.13	1,468,800.04
ENPRO INDUSTRIES INC	29355X107	NPO	30.65	52,500	2,053,642.62	1,609,124.99
ENSIGN GROUP INC/THE	29358P101	ENSG	14.40	4,400	53,328.00	63,360.00
ENTEGRIS INC	29362U104	ENTG	8.63	260,300	2,795,600.73	2,246,389.01
ENTRAVISION COMMUNIC	29382R107	EVC	7.83	207,200	1,994,967.72	1,622,375.99
ENZO BIOCHEM INC.	294100102	ENZ	12.74	54,600	819,023.76	695,604.00
EPOCH HOLDING CORP	29428R103	EPHC	15.00	8,300	115,827.33	124,500.00
EQUINIX INC	29444U502	EQIX	101.07	19,400	1,414,741.75	1,960,758.01
ESMARK INC	296475106	ESMK	14.13	1,700	32,775.15	24,021.00
ESTERLINE TECHNOLOGIES CORP	297425100	ESL	51.75	11,300	500,934.24	584,774.98
ETHAN ALLEN INTERIORS INC.	297602104	ETH	28.50	65,100	2,114,810.65	1,855,350.02
EXAR CORP	300645108	EXAR	7.97	143,400	2,028,542.98	1,142,898.00
EXCEL TECHNOLOGY INC	30067T103	XLTC	27.10	63,900	1,650,395.73	1,731,690.00
EXCO RESOURCES INC	269279402	XCO	15.48	3,500	58,423.05	54,180.00
EXELIXIS INC	30161Q104	EXEL	8.63	6,800	74,936.00	58,684.00
EXPONENT INC	30214U102	EXPO	27.04	66,100	1,259,537.69	1,787,343.99
EXPRESSJET HOLDINGS INC	30218U108	XJT	2.48	395,900	2,389,335.96	981,831.99
EXTERRAN HOLDINGS INC	30225X103	EXH	81.80	57,400	3,893,902.73	4,695,320.00

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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						
EXTREME NETWORKS INC	30226D106	EXTR	3.54	118,100	628,755.60	418,074.01
FARMER BROS CO	307675108	FARM	22.99	12,200	269,796.60	280,478.00
FARO TECHNOLOGIES INC	311642102	FARO	27.18	14,200	495,913.77	385,956.00
FBL FINANCIAL GROUP INC.-CL A	30239F106	FFG	34.53	22,600	638,866.24	780,378.00
FBR CAPITAL MARKETS CORP	30247C301	FBCM	9.58	29,500	380,584.47	282,610.00
FEDERAL AGRIC MTG CO	313148306	AGM	26.32	54,300	1,512,160.59	1,429,176.00
FGX INTERNATIONAL HOLDINGS	G3396L102	FGXI	11.85	11,400	113,316.00	135,090.00
FIBERTOWER CORP	31567R100	FTWR	2.28	246,900	1,693,321.87	562,932.00
FINANCIAL FEDERAL CORP.	317492106	FIF	22.29	72,200	2,031,742.00	1,609,338.00
FIRST ADVANTAGE CORP	31845F100	FADV	16.47	3,500	71,279.16	57,645.00
FIRST BANCORP N C	318910106	FBNC	18.89	6,200	136,181.99	117,118.00
FIRST BANCORP PR	318672102	FBP	7.29	224,900	2,401,735.83	1,639,521.00
FIRST CMNTY BANCORP	31983B101	FCBP	41.24	800	40,409.17	32,992.01
FIRST CMNTY BANCShar	31983A103	FCBC	31.89	13,800	425,551.75	440,082.02
FIRST COMWLTH FINL C	319829107	FCF	10.65	17,900	238,540.40	190,635.00
FIRST FINL CORP IND	320218100	THFF	28.34	37,800	1,117,866.88	1,071,251.99
FIRST IND CORP	32054R108	FINB	32.00	2,100	65,757.93	67,200.00
FIRST MERCHANTS CORP	320817109	FRME	21.84	60,800	1,454,992.40	1,327,872.00
FIRST MERCURY FINANCIAL CORP	320841109	FMR	24.40	24,000	495,085.21	585,599.98
FIRST MIDWEST BANCORP INC.	320867104	FMBI	30.60	9,200	268,903.16	281,520.01
FIRST NIAGARA FINL G	33582V108	FNFG	12.04	4,300	62,023.20	51,772.00
FIRST REGIONAL BANCORP/CAL	33615C101	FRGB	18.89	61,100	1,526,801.21	1,154,178.99
FIRSTFED FINANCIAL CORP	337907109	FED	35.82	40,300	1,900,791.84	1,443,546.01
FIRSTMERIT CORPORATION	337915102	FMER	20.01	10,600	221,762.04	212,106.00
FLAGSTONE REINSURANCE HOLDINGS	G3529T105	FSR	13.90	20,000	267,427.85	278,000.00
FLIR SYSTEMS INC	302445101	FLIR	31.30	79,200	1,095,819.82	2,478,960.01
FLOWERS INDUSTRIES INC.	343498101	FLO	23.41	49,400	597,432.72	1,156,454.00
FORCE PROTECTION INC	345203202	FRPT	4.68	4,500	110,064.44	21,060.00
FORMFACTOR INC	346375108	FORM	33.10	16,100	616,577.07	532,909.99
FORWARD AIR CORPORATION	349853101	FWRD	31.17	12,800	387,737.47	398,975.99

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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						
FOSSIL INC.	349882100	FOSL	41.98	76,400	2,933,538.44	3,207,272.00
FOUNDRY NETWORKS INC	35063R100	FDRY	17.52	159,500	1,825,823.84	2,794,440.00
FPIC INS GROUP INC	302563101	FPIC	42.98	39,600	1,366,884.50	1,702,007.98
FRANKLIN BANK CORP	352451108	FBTX	4.31	165,900	2,491,830.93	715,029.00
FRED'S INC	356108100	FRED	9.63	12,700	202,514.56	122,301.00
FREIGHTCAR AMERICA INC	357023100	RAIL	35.00	40,500	2,224,733.79	1,417,500.01
FRESH DEL MONTE PRODUCE INC	G36738105	FDP	33.58	74,400	1,929,695.04	2,498,352.00
FTI CONSULTING INC	302941109	FCN	61.64	19,100	889,563.32	1,177,324.00
FULLER H B CO	359694106	FUL	22.45	88,700	2,077,373.11	1,991,315.00
FURNITURE BRANDS INTERNATIONAL INC.	360921100	FBN	10.06	5,200	68,935.88	52,312.00
FX ENERGY INC	302695101	FXEN	5.68	114,300	1,074,148.93	649,223.99
G & K SERV. CL-A	361268105	GKSR	37.52	16,700	624,269.83	626,584.00
GAIAM INC	36268Q103	GAIA	29.68	5,200	126,763.00	154,336.00
GAMCO INVESTORS INC	361438104	GBL	69.20	29,100	1,713,540.66	2,013,720.00
GARTNER INC-CL A	366651107	IT	17.56	12,300	240,150.92	215,988.00
GAYLORD ENTMT CO	367905106	GET	40.47	14,500	566,966.27	586,815.01
GEHL COMPANY	368483103	GEHL	16.04	68,400	1,767,014.21	1,097,136.01
GEMSTAR-TV GUIDE INTL INC	36866W106	GMST	4.76	59,200	228,118.86	281,792.00
GENCO SHIPPING & TRADING LTD	Y2685T107	GNK	54.76	2,200	139,282.00	120,472.00
GENERAL MARITIME CORP	Y2692M103	GMR	24.45	11,500	324,047.00	281,175.00
GENESIS MICROCHIP INC.	37184C103	GNSS	8.57	201,500	2,002,615.11	1,726,854.99
GENLYTE GROUP INC	372302109	GLYT	95.20	47,400	2,128,526.47	4,512,480.00
GENOPTIX INC	37243V100	GXDX	30.70	5,400	167,292.00	165,780.00
GENTIVA HEALTH SERVICES	37247A102	GTIV	19.04	94,200	1,756,116.86	1,793,567.99
GENVEC INC	37246C109	GNVC	1.47	19,300	47,668.67	28,371.00
GERON CORP	374163103	GERN	5.68	154,700	1,207,702.75	878,696.00
GEVITY HR INC	374393106	GVHR	7.69	123,300	2,326,664.75	948,177.00
GFI GROUP INC	361652209	GFIG	95.72	100	8,671.25	9,572.00
GLADSTONE CAPITAL CO	376535100	GLAD	17.00	13,500	292,410.87	229,500.00
GLOBAL CROSSING LTD	G3921A175	GLBC	22.05	10,800	198,072.00	238,140.00

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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						
GLOBAL SOURCES LIMITED	G39300101	GSOL	28.22	40,480	777,147.68	1,142,345.59
GLU MOBILE INC	379890106	GLUU	5.22	7,200	97,333.92	37,584.00
GMX RESOURCES INC	38011M108	GMXR	32.28	5,300	170,606.46	171,084.00
GOLAR LNG LTD	G9456A100	GLNG	22.12	54,400	1,331,278.19	1,203,328.00
GOLDEN TELECOM INC	38122G107	GLDN	100.95	18,800	503,574.61	1,897,860.01
GORMAN RUPP CO	383082104	GRC	31.20	26,375	605,808.91	822,900.00
GRACE W.R. & COMPANY	38388F108	GRA	26.18	114,100	1,883,681.84	2,987,138.00
GRAFTECH INTERNATIONAL LTD	384313102	GTI	17.75	68,700	1,062,344.67	1,219,424.99
GRAMERCY CAPITAL CORP	384871109	GKK	24.31	72,800	1,920,515.84	1,769,767.96
GRANITE CONSTRUCTION INC	387328107	GVA	36.18	9,700	332,285.34	350,946.01
GRAY TELEVISION INC	389375106	GTN	8.02	38,900	355,253.11	311,978.00
GREAT SOUTHN BANCORP	390905107	GSBC	21.96	13,900	377,809.23	305,243.98
GREAT WOLF RESORTS INC	391523107	WOLF	9.81	6,300	83,270.99	61,803.01
GREATBATCH INC.	39153L106	GB	19.99	8,800	275,156.72	175,912.00
GREIF INC	397624107	GEF	65.37	10,200	340,440.34	666,774.00
GREY WOLF INC	397888108	GW	5.33	374,900	2,440,381.53	1,998,217.00
GROUP 1 AUTOMOTIVE	398905109	GPI	23.75	62,000	2,316,527.45	1,472,500.00
GULF ISLAND FABRICAT	402307102	GIFI	31.71	44,200	1,326,466.31	1,401,581.98
GULFMARK OFFSHORE INC	402629109	GLF	46.79	48,600	1,893,251.39	2,273,994.00
GULFPORT ENERGY CORP	402635304	GPOR	18.26	18,400	321,254.23	335,984.00
GYMBOREE CORP	403777105	GYMB	30.46	65,100	1,699,462.58	1,982,946.01
HAEMONETICS CORP/MASS	405024100	HAE	63.02	51,600	2,129,898.82	3,251,832.00
HANCOCK HLDG CO	410120109	HBHC	38.20	16,200	555,757.74	618,840.00
HANMI FINL CORP	410495105	HAFC	8.62	122,800	2,003,541.18	1,058,536.00
HANSEN MEDICAL INC	411307101	HNSN	29.94	57,300	1,067,191.19	1,715,562.00
HARDINGE INC	412324303	HDNG	16.78	19,000	644,782.51	318,820.00
HARLEYSVILLE GROUP INC	412824104	HGIC	35.38	37,900	984,591.28	1,340,902.00
HARLEYSVILLE NATL CO	412850109	HNBC	14.57	43,600	875,815.41	635,252.01
HARRIS INTERACTIVE INC	414549105	HPOL	4.26	82,900	413,820.79	353,153.97
HARRIS STRATEX NETWORKS	41457P106	HSTX	16.70	80,100	1,504,209.43	1,337,670.01

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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						
HARVEST NATURAL RESO	41754V103	HNR	12.50	109,200	1,241,804.27	1,365,000.01
HEADWATERS INC	42210P102	HW	11.74	125,100	2,990,180.53	1,468,674.00
HEALTH EXTRAS INC	422211102	HLEX	26.08	7,500	212,559.00	195,600.00
HEALTHSOUTH CORP	421924309	HLS	21.00	500	8,809.65	10,500.00
HEALTHSPRING INC	42224N101	HS	19.05	112,300	2,094,324.42	2,139,315.00
HEALTHWAYS INC.	422245100	HWAY	58.44	9,200	392,999.45	537,648.01
HEARTLAND EXPRESS INC.	422347104	HTLD	14.18	91,300	1,070,328.91	1,294,634.00
HEARTLAND FINANCIAL USA INC	42234Q102	HTLF	18.57	8,000	217,208.13	148,560.00
HECKMANN CORP	422680108	HEK	7.35	51,100	376,607.00	375,585.00
HECLA MINING CO.	422704106	HL	9.35	136,300	806,662.62	1,274,405.00
HEELYS INC	42279M107	HLYS	6.96	15,400	122,189.76	107,184.00
HEIDRICK & STRUGGLES INTL	422819102	HSII	37.11	52,900	1,929,355.98	1,963,119.00
HELEN OF TROY LTD	G4388N106	HELE	17.14	96,300	2,598,990.10	1,650,582.00
HENRY (JACK) & ASSOCIATES	426281101	JKHY	24.34	125,300	3,132,684.45	3,049,802.00
HERCULES INCORPORATED	427056106	HPC	19.35	48,900	737,927.84	946,214.99
HERCULES OFFSHORE INC	427093109	HERO	23.78	128,900	4,227,071.51	3,065,242.00
HEXCEL CORP	428291108	HXL	24.28	32,300	572,228.35	784,244.00
HFF INC - CL A	40418F108	HF	7.74	71,200	946,480.55	551,088.00
HHGREGG INC	42833L108	HGG	13.76	8,900	93,628.00	122,464.00
HICKS ACQUISITION CO I INC	429086309	TOH	9.19	52,500	479,451.00	482,475.00
HILB ROGAL & HOBBS CO	431294107	HRH	40.57	4,900	176,459.43	198,793.02
HMS HOLDINGS CORP	40425J101	HMSY	33.21	500	12,923.25	16,605.00
HOLOGIC INC.	436440101	HOLX	68.64	94,500	4,980,124.28	6,486,479.97
HOOKE FURNITURE CORP	439038100	HOFT	20.10	75,700	1,414,228.79	1,521,570.01
HORACE MANN EDUCATORS	440327104	HMN	18.94	107,200	1,981,807.66	2,030,368.02
HORNBECK OFFSHORE SERVICES INC	440543106	HOS	44.95	57,500	2,143,427.53	2,584,625.01
HORSEHEAD HOLDING CORP	440694305	ZINC	16.97	5,300	118,932.00	89,941.00
HOT TOPIC INC	441339108	HOTT	5.82	2,300	31,944.19	13,386.00
HSW INTERNATIONAL INC	40431N104	HSWI	6.23	12,400	118,985.44	77,252.00
HUB GROUP INC	443320106	HUBG	26.58	75,900	2,078,900.24	2,017,422.00

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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						
HUMAN GENOME SCIENCE	444903108	HGSI	10.44	1,000	10,080.70	10,440.00
HURCO COMPANIES INC	447324104	HURC	43.65	29,500	1,577,432.83	1,287,674.99
HURON CONSULTING GROUP INC	447462102	HURN	80.63	32,100	2,376,682.63	2,588,223.00
HUTCHINSON TECH.	448407106	HTCH	26.32	8,500	214,518.75	223,720.00
IBASIS INC	450732201	IBAS	5.13	14,700	157,448.76	75,411.00
ICU MEDICAL INC.	44930G107	ICUI	36.01	46,000	1,884,240.14	1,656,460.00
ICX TECHNOLOGIES INC	44934T105	ICXT	9.62	4,700	42,347.00	45,214.00
IDACORP, INC.	451107106	IDA	35.22	81,600	2,883,144.27	2,873,952.01
IDENIX PHARMACEUTICALS INC	45166R204	IDIX	2.70	27,900	78,027.93	75,330.00
IDT CORP-CL B	448947309	IDT	8.45	82,400	1,076,928.40	696,280.00
IGATE CORP	45169U105	IGTE	8.47	14,900	79,736.84	126,203.00
IHS INC-CLASS A	451734107	IHS	60.56	12,200	339,778.68	738,832.00
IKON OFFICE SOLUTIONS INC.	451713101	IKN	13.02	203,800	2,399,043.23	2,653,476.00
ILLUMINA, INC.	452327109	ILMN	59.26	25,900	705,278.92	1,534,833.99
IMMERSION CORPORATION	452521107	IMMR	12.95	106,200	1,568,162.77	1,375,290.00
IMMUCOR INC	452526106	BLUD	33.99	29,100	361,814.25	989,109.00
IMPERIAL SUGAR COMPANY	453096208	IPSU	18.77	61,100	1,690,217.86	1,146,847.00
INDEPENDENT BANK CORP/MA	453836108	INDB	27.22	24,800	728,819.21	675,056.03
INDEPENDENT BANK CORP/MI	453838104	IBCP	9.50	139,500	2,487,523.08	1,325,249.99
INFINERA CORP	45667G103	INFN	14.84	15,400	310,669.69	228,536.00
INFINITY PROPERTY & CASUALTY CORP	45665Q103	IPCC	36.13	48,000	1,755,016.34	1,734,240.01
INFORMATICA CORP.	45666Q102	INFA	18.02	200	3,194.38	3,604.00
INFORMATION SERVICES GROUP	45675Y104	III	6.85	25,800	193,799.71	176,729.99
INFOSPACE INC	45678T201	INSP	18.80	105,600	2,334,001.96	1,985,280.00
INNOSPEC INC.	45768S105	IOSP	17.16	10,800	132,449.30	185,328.00
INNOVATIVE SOLUTIONS & SUPPORT INC	45769N105	ISSC	9.69	20,700	344,591.81	200,583.00
INSIGHT ENTERPRISES INC.	45765U103	NSIT	18.24	96,600	1,802,577.94	1,761,983.99
INSTEEL INDUSTRIES	45774W108	IIIN	11.73	102,400	1,596,702.70	1,201,152.00
INTEGRA BK CORP	45814P105	IBNK	14.11	7,600	160,096.94	107,236.00
INTEGRA LIFESCIENCES HOLDINGS	457985208	IART	41.93	11,600	534,821.96	486,388.00

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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						
INTEGRAL SYS INC MD	45810H107	ISYS	23.26	8,700	188,611.65	202,362.00
INTEGRATED ELECTRICAL SV	45811E301	IESC	18.79	57,900	1,273,489.60	1,087,941.00
INTERACTIVE BROKERS GROUP-CL A	45841N107	IBKR	32.32	87,800	2,351,390.43	2,837,696.00
INTERACTIVE INTELLIGENCE INC	45839M103	ININ	26.35	11,300	217,615.60	297,755.00
INTERMAC, INC	458786100	IN	20.31	7,800	174,904.13	158,418.00
INTERNATIONAL COAL GROUP INC	45928H106	ICO	5.36	414,400	2,192,217.27	2,221,184.00
INTERNET BRANDS INC-CL A	460608102	INET	7.03	5,700	37,164.00	40,071.00
INTERNET CAPITAL GROUP INC	46059C205	ICGE	11.74	145,400	1,425,900.51	1,706,996.01
INTERWOVEN INC	46114T508	IWOV	14.22	70,300	638,680.34	999,666.00
INTEVAC INC	461148108	IVAC	14.54	106,100	1,955,098.01	1,542,694.00
INVERNESS MED INNOVA	46126P106	IMA	56.18	38,000	1,790,740.53	2,134,840.00
ION GEOPHYSICAL CORP	462044108	IO	15.78	67,600	1,014,527.28	1,066,728.00
IPASS INC	46261V108	IPAS	4.06	309,000	1,721,518.68	1,254,539.98
IPC HOLDINGS LTD	G4933P101	IPCR	28.87	102,700	3,288,856.60	2,964,949.00
IRWIN FINANCIAL CORP	464119106	IFC	7.35	136,200	2,256,582.09	1,001,070.00
ISIS PHARMACEUTICALS INC	464330109	ISIS	15.75	4,100	72,570.00	64,575.00
ITC HOLDINGS CORP	465685105	ITC	56.42	14,100	651,300.40	795,522.00
ITLA CAPITAL CORPORATION	452680101	IMP	18.30	9,500	470,974.19	173,850.02
ITRON INC.	465741106	ITRI	95.97	14,500	876,491.09	1,391,564.99
IXYS CORP	46600W106	IXYS	8.02	130,600	1,283,348.54	1,047,412.03
J & J SNACK FOODS CORP	466032109	JJSF	31.28	9,400	159,595.73	294,032.00
J CREW GROUP INC	46612H402	JCG	48.21	5,600	269,108.43	269,975.99
J2 GLOBAL COMMUNICAT	46626E205	JCOM	21.17	86,800	1,912,956.34	1,837,556.00
JACK IN THE BOX INC.	466367109	JBX	25.77	75,600	1,284,039.22	1,948,211.99
JAKKS PACIFIC INC.	47012E106	JAKK	23.61	75,600	1,596,548.74	1,784,916.02
JAMBA INC	47023A101	JMBA	3.70	55,500	517,409.60	205,349.99
JAVELIN PHARMACEUTICALS INC	471894105	JAV	3.74	105,300	647,487.69	393,822.01
JAZZ PHARMACEUTICALS INC	472147107	JAZZ	14.70	5,700	63,954.00	83,790.00
JDA SOFTWARE GROUP INC	46612K108	JDAS	20.46	87,600	1,889,227.50	1,792,296.00
JETBLUE AIRWAYS CORP	477143101	JBLU	5.90	28,400	348,440.23	167,560.00

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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						
JO-ANN STORES INC	47758P307	JAS	13.08	33,900	580,597.52	443,412.00
JOS. A. BANK CLOTHIERS INC.	480838101	JOSB	28.45	56,300	2,219,450.47	1,601,735.00
JOURNAL COMMUNICATIONS INC	481130102	JRN	8.94	182,300	2,340,516.76	1,629,762.00
KADANT INC	48282T104	KAI	29.67	59,800	1,532,475.66	1,774,265.99
KAISER ALUMINUM CORP	483007704	KALU	79.48	32,900	2,512,321.28	2,614,892.00
KAMAN CORP CL-A	483548103	KAMN	36.81	5,600	129,330.70	206,136.00
KAYDON CORP	486587108	KDN	54.54	3,100	148,478.96	169,074.00
KAYNE ANDERSON ENERGY DEVELO	48660Q102	KED	22.91	200	5,098.50	4,582.00
KELLY SERVICES INC CL-A	488152208	KELYA	18.66	87,900	2,042,571.43	1,640,214.00
KENNETH COLE PRODUCTIONS	193294105	KCP	17.49	76,800	1,719,775.24	1,343,231.98
KEYNOTE SYSTEMS INC	493308100	KEYN	14.05	109,800	1,778,281.65	1,542,690.00
KFORCE INC	493732101	KFRC	9.75	132,100	1,951,835.59	1,287,975.00
KINDRED HEALTHCARE I	494580103	KND	24.98	101,600	1,882,044.18	2,537,968.03
KNIGHT CAPITAL GROUP INC	499005106	NITE	14.40	158,800	1,873,966.01	2,286,720.00
KNIGHTSBRIDGE TANKERS LTD	G5299G106	VLCCF	24.15	13,500	407,805.58	326,025.00
KOHLBERG CAPITAL CORP	500233101	KCAP	12.00	500	7,583.45	6,000.00
KORN/FERRY INTERNATIONAL	500643200	KFY	18.82	8,500	174,131.64	159,970.00
KOSAN BIOSCIENCES IN	50064W107	KOSN	3.60	40,600	220,843.75	146,159.99
K-SWISS INC CL-A	482686102	KSWS	18.10	81,500	1,938,733.85	1,475,150.00
L-1 IDENTITY SOLUTIONS INC	50212A106	ID	17.95	125,400	1,906,259.94	2,250,930.00
LACLEDE GROUP HLDG. CO.	505597104	LG	34.24	45,700	1,381,086.25	1,564,768.00
LAKELAND BANCORP INC	511637100	LBAI	11.59	71,610	957,999.35	829,959.87
LAKELAND FINL CORP	511656100	LKFN	20.90	8,300	134,777.63	173,470.00
LAKES ENTERTAINMENT INC	51206P109	LACO	6.93	135,300	1,491,052.72	937,629.00
LANCASTER COLONY CORP	513847103	LANC	39.70	55,500	2,184,560.31	2,203,350.02
LANDAMERICA FINANCIAL GROUP	514936103	LFG	33.45	45,000	3,074,001.10	1,505,250.00
LANDAUER INC	51476K103	LDR	51.85	16,600	824,035.87	860,710.00
LANDEC CORP	514766104	LNDC	13.40	104,900	1,348,746.24	1,405,660.01
LANDRY'S RESTAURANTS INC.	51508L103	LNK	19.70	63,500	1,747,592.94	1,250,950.00
LATTICE SEMICON. CORP.	518415104	LSCC	3.25	49,000	298,732.11	159,250.00



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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						
LAWSON SOFTWARE	52078P102	LWSN	10.24	247,500	2,251,626.75	2,534,399.99
LAYNE CHRISTENSEN COMPANY	521050104	LAYN	49.21	10,500	506,727.94	516,705.00
LA-Z-BOY INC.	505336107	LZB	7.93	57,900	448,840.80	459,147.00
LCA-VISION INC.	501803308	LCAV	19.97	63,400	2,405,396.73	1,266,098.00
LEAPFROG ENTERPRISES INC	52186N106	LF	6.73	168,900	1,730,464.94	1,136,697.00
LEAR CORP.	521865105	LEA	27.66	32,300	848,914.31	893,417.99
LEE ENTERPRISES	523768109	LEE	14.65	127,500	2,947,609.95	1,867,875.00
LIFE TIME FITNESS INC	53217R207	LTM	49.68	10,500	519,222.41	521,639.98
LIFECELL CORPORATION	531927101	LIFC	43.11	54,800	2,023,806.88	2,362,428.00
LIMELIGHT NETWORKS INC	53261M104	LLNW	6.89	17,600	154,880.87	121,264.00
LIN TV CORP	532774106	TVL	12.17	20,600	228,526.89	250,702.00
LITHIA MOTORS INC - CL A	536797103	LAD	13.73	91,400	2,188,898.41	1,254,922.00
LIVE NATION	538034109	LYV	14.52	8,200	113,643.63	119,064.00
LKQ CORP	501889208	LKQX	21.02	31,400	579,254.40	660,028.00
LOJACK CORP	539451104	LOJN	16.81	86,500	1,704,081.82	1,454,064.99
LONGS DRUG STORES INC	543162101	LDG	47.00	5,000	127,299.72	235,000.00
LORAL SPACE & COMM	543881106	LORL	34.25	40,100	1,409,681.51	1,373,425.00
LSI LIGHTING SYS	50216C108	LYTS	18.20	81,000	1,747,720.19	1,474,200.00
LTC PROPERTIES INC	502175102	LTC	25.05	77,500	1,612,168.92	1,941,375.01
LUFKIN INDUSTRIES INC	549764108	LUFK	57.29	37,900	1,631,252.81	2,171,290.99
LULULEMON ATHLETICA INC	550021109	LULU	47.37	12,000	504,600.00	568,440.00
LUMINENT MORTGAGE CAPITAL INC	550278303	LUM	0.78	481,200	2,233,469.63	375,336.00
MACATAWA BK CORP	554225102	MCBC	8.59	11,600	196,333.49	99,644.01
MADDEN STEVEN LTD	556269108	SHOO	20.00	88,300	2,058,712.47	1,766,000.00
MAGELLAN HEALTH SERVICES INC	559079207	MGLN	46.63	57,900	2,174,038.57	2,699,876.99
MAGNA ENTERTAINMENT-CL A	559211107	MECA	0.97	17,100	63,530.66	16,587.00
MAINSOURCE FINANCIAL	56062Y102	MSFG	15.56	61,900	1,047,036.82	963,164.01
MANNATECH INC	563771104	MTEX	6.32	127,500	1,664,600.89	805,799.97
MANNKIND CORP	56400P201	MNKD	7.96	10,400	97,864.00	82,784.00
MANTECH INTERNATIONAL CORP-A	564563104	MANT	43.82	54,800	1,751,477.66	2,401,335.99

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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						
MAP PHARMACEUTICALS INC	56509R108	MAPP	17.51	5,700	77,932.11	99,807.00
MARCUS CORPORATION	566330106	MCS	15.45	10,100	197,107.56	156,045.00
MARINEMAX INC	567908108	HZO	15.50	105,000	2,234,661.29	1,627,500.00
MARINER ENERGY INC.	56845T305	ME	22.88	145,700	2,929,184.90	3,333,616.00
MARTEK BIOSCIENCES CORP	572901106	MATK	29.58	75,500	1,936,575.40	2,233,290.01
MARTEN TRANSPORT LTD	573075108	MRTN	13.95	94,500	1,661,230.53	1,318,275.01
MASIMO CORP	574795100	MASI	39.45	13,000	333,840.00	512,850.00
MASTEC INC	576323109	MTZ	10.17	133,000	2,017,210.23	1,352,610.00
MATRIA HEALTHCARE IN	576817209	MATR	23.77	70,100	1,913,283.25	1,666,277.00
MATTHEWS INTL CORP	577128101	MATW	46.87	200	8,992.54	9,374.00
MATTSON TECHNOLOGY INC	577223100	MTSN	8.56	95,000	840,589.08	813,200.00
MAX CAPITAL GROUP	G6052F103	MXGL	27.99	103,800	2,922,270.98	2,905,362.01
MAXIMUS INC	577933104	MMS	38.61	50,600	2,106,034.59	1,953,665.99
MAXYGEN INC	577776107	MAXY	8.03	212,600	1,830,459.18	1,707,177.99
MCCORMICK & SCHMICKS SEAFOOD	579793100	MSSR	11.93	71,600	1,375,186.63	854,188.01
MCMORAN EXPLORATION CO	582411104	MMR	13.09	13,100	154,187.00	171,479.00
MEDAREX INC	583916101	MEDX	10.42	211,800	2,689,942.17	2,206,955.98
MEDCATH CORPORATION	58404W109	MDTH	24.56	2,700	74,444.13	66,312.00
MEDIA GENERAL INC - CL A	584404107	MEG	21.25	68,300	2,842,867.96	1,451,375.00
MEDICAL ACTION INDUSTRIES INC	58449L100	MDCI	20.85	13,200	194,454.73	275,220.00
MEDICINES COMPANY	584688105	MDCO	19.16	122,300	2,585,773.95	2,343,267.99
MEDICIS PHARMACEUTICAL CORP	584690309	MRX	25.97	10,400	310,859.58	270,088.00
MENTOR CORP/MINN	587188103	MNT	39.10	3,800	175,277.28	148,580.00
MERCADOLIBRE INC	58733R102	MELI	73.88	15,300	560,924.29	1,130,364.00
MERCER INTL INC-SBI	588056101	MERC	7.83	50,700	622,537.45	396,981.00
MERIDIAN BIOSCIENCE INC	589584101	VIVO	30.08	27,100	396,894.27	815,167.99
MERIDIAN RESOURCE CO	58977Q109	TMR	1.81	149,300	667,746.62	270,233.00
MERIT MED SYS INC	589889104	MMSI	13.90	76,300	1,018,834.12	1,060,570.01
MERITAGE HOMES CORP	59001A102	MTH	14.57	25,000	915,641.90	364,250.02
MERUELO MADDUX PROPERTIES INC	590473104	MMPI	4.00	232,700	1,716,568.17	930,800.00

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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						
METABOLIX INC	591018809	MBLX	23.80	48,500	881,752.01	1,154,300.00
METAL MANAGEMENT INC	591097209	MM	45.53	48,400	1,435,752.85	2,203,652.01
METHODE ELECTRONICS CL-A	591520200	MEI	16.44	121,300	1,507,431.01	1,994,172.02
MFA MORTGAGE INVESTMENTS INC	55272X102	MFA	9.25	277,100	2,291,664.36	2,563,175.00
MGE ENERGY INC	55277P104	MGEE	35.47	12,000	411,817.77	425,640.00
MGI PHARMA INC	552880106	MOGN	40.53	28,800	701,236.74	1,167,264.00
MGP INGREDIENTS INC	55302G103	MGPI	9.42	39,700	699,081.39	373,974.00
MICREL INCORPORATED	594793101	MCRL	8.45	167,800	2,029,659.01	1,417,909.99
MICROS SYSTEMS INC.	594901100	MCRS	70.16	18,500	787,206.65	1,297,959.99
MICROSEMI CORP	595137100	MSCC	22.14	25,700	573,434.18	568,998.00
MICROSTRATEGY INC-CL A	594972408	MSTR	95.10	16,500	1,094,188.64	1,569,150.00
MIDLAND CO	597486109	MLAN	64.69	33,100	1,498,723.03	2,141,238.99
MILLER (HERMAN) INC	600544100	MLHR	32.39	12,200	320,471.84	395,158.00
MILLER INDUSTRIES INC	600551204	MLR	13.69	64,300	1,531,454.51	880,267.01
MINERALS TECHNOLOGIES INC	603158106	MTX	66.95	37,500	2,144,005.52	2,510,624.99
MKS INSTRUMENTS INC	55306N104	MKSI	19.14	116,600	2,554,614.07	2,231,724.00
MODINE MANUFACTURING CO	607828100	MOD	16.51	43,400	1,082,982.61	716,534.00
MOLECULAR INSIGHT PHARMACEUTICAL	60852M104	MIPI	9.06	4,900	58,285.50	44,394.00
MOLINA HEALTHCARE INC	60855R100	MOH	38.70	48,900	1,664,242.81	1,892,430.00
MONACO COACH CORPORATION	60886R103	MNC	8.88	121,300	1,790,917.97	1,077,143.98
MONARCH CASINO & RES	609027107	MCRI	24.08	57,200	1,594,616.94	1,377,375.99
MONOLITHIC POWER SYSTEMS INC	609839105	MPWR	21.47	73,800	1,688,699.74	1,584,486.00
MONOTYPE IMAGING HOLDINGS INC	61022P100	TYPE	15.17	10,500	132,318.25	159,285.00
MONTPELIER RE HOLDINGS LTD	G62185106	MRH	17.01	171,400	3,186,982.48	2,915,514.00
MOOG INC. CL A	615394202	MOG.A	45.81	6,300	194,634.47	288,603.00
MORNINGSTAR INC	617700109	MORN	77.75	1,300	80,900.69	101,075.00
MOVADO GROUP INC	624580106	MOV	25.29	57,200	1,637,885.29	1,446,588.00
MOVE, INC	62458M108	MOVE	2.45	100	525.81	245.00
MPS GROUP INC	553409103	MPS	10.94	214,300	2,299,588.90	2,344,442.00
MRV COMMUNICATIONS I	553477100	MRVC	2.32	80,100	248,770.14	185,832.00

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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						
MTS SYS CORP	553777103	MTSC	42.67	46,200	1,880,892.44	1,971,353.99
MUELLER INDUSTRIES INC.	624756102	MLI	28.99	71,300	2,298,560.30	2,066,987.01
MUELLER WTR PRODS INC	624758108	MWA	9.52	3,900	57,146.56	37,128.01
MULTI-COLOR CORP	625383104	LABL	27.47	11,200	273,224.29	307,664.00
MULTI-FINELINE ELECTRONIX INC	62541B101	MFLX	17.34	600	14,953.29	10,404.00
MULTIMEDIA GAMES, INC.	625453105	MGAM	8.34	15,900	188,623.79	132,606.00
MVC CAPITAL INC	553829102	MVC	16.14	23,100	427,549.94	372,833.99
MYRIAD GENETICS INC	62855J104	MYGN	46.42	44,200	1,680,294.11	2,051,763.99
NACCO INDUSTRIES -CL A	629579103	NC	99.69	18,100	2,230,180.64	1,804,389.00
NANOSPHERE INC	63009F105	NSPH	13.99	6,900	80,454.00	96,531.00
NARA BANCORP INC	63080P105	NARA	11.67	8,900	140,282.51	103,863.00
NASB FINL INC	628968109	NASB	26.38	3,800	159,146.23	100,244.00
NASH FINCH CO.	631158102	NAFC	35.28	7,500	199,616.52	264,600.00
NATCO GROUP INC	63227W203	NTG	54.15	41,700	1,545,677.63	2,258,055.00
NATIONAL BEVERAGE CO	635017106	FIZZ	8.04	42,500	381,368.26	341,700.00
NATIONAL FINANCIAL PARTNERS CORP	63607P208	NFP	45.61	11,200	499,406.52	510,832.00
NATIONAL HEALTH INVESTORS INC	63633D104	NHI	27.90	64,300	1,809,646.41	1,793,970.05
NATIONAL HEALTHCARE	635906100	NHC	51.70	29,800	1,219,476.38	1,540,659.98
NATIONAL INTERSTATE CORP	63654U100	NATL	33.10	47,300	1,541,269.19	1,565,630.00
NATIONAL PENN BANCSH	637138108	NPBC	15.14	101,099	1,879,469.97	1,530,638.86
NATIONAL PRESTO INDS INC	637215104	NPK	52.66	9,500	473,699.19	500,270.01
NATIONAL WESTN LIFE	638522102	NWLIA	207.37	4,300	744,979.94	891,690.99
NAUTILUS INC	63910B102	NLS	4.85	193,500	2,401,681.50	938,475.00
NAVIGANT CONSULTING	63935N107	NCI	13.67	24,100	317,558.47	329,447.00
NAVIGATORS GROUP INC	638904102	NAVQ	65.00	36,400	1,825,003.16	2,366,000.01
NESS TECHNOLOGIES INC	64104X108	NSTC	9.23	95,600	1,173,642.07	882,387.99
NETEZZA CORP	64111N101	NZ	13.80	9,600	120,288.00	132,480.00
NETGEAR INC	64111Q104	NTGR	35.67	14,100	376,357.08	502,947.00
NETLOGIC MICROSYSTEMS INC	64118B100	NETL	32.20	300	10,814.28	9,660.00
NETWORK EQUIPMENT TECH. INC.	641208103	NWK	8.42	17,400	158,848.33	146,508.00

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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						
NEUROCRINE BIOSCIENCES INC	64125C109	NBIX	4.54	166,400	2,534,733.89	755,456.00
NEUTRAL TANDEM INC	64128B108	TNDM	19.02	6,300	113,778.00	119,826.00
NEW YORK & CO	649295102	NWY	6.38	8,100	132,142.96	51,678.01
NEWALLIANCE BANCSHARES INC	650203102	NAL	11.52	19,100	282,311.70	220,032.00
NEXSTAR BROADCASTING GROUP INC	65336K103	NXST	9.14	6,700	91,006.67	61,238.00
NGP CAPITAL RESOURCES CO	62912R107	NGPC	15.63	16,600	261,866.34	259,457.99
NICOR INC.	654086107	GAS	42.35	73,200	2,758,075.85	3,100,020.00
NJ RESOURCES CORP. COMMON	646025106	NJR	50.02	52,800	2,338,324.22	2,641,055.99
NL INDS INC	629156407	NL	11.43	7,300	75,987.08	83,439.01
NORDSON CORP	655663102	NDSN	57.96	39,900	1,665,984.91	2,312,603.95
NORTHFIELD BANCORP INC/NJ	66611L105	NFBK	10.82	19,200	201,024.00	207,744.00
NORTHSTAR NEUROSCIENCE	66704V101	NSTR	9.30	8,500	101,716.08	79,050.00
NORTHWEST NATURAL GAS CO.	667655104	NWN	48.66	54,100	2,253,769.32	2,632,506.00
NOVATEL WIRELESS INC	66987M604	NVTL	16.20	71,500	1,477,522.75	1,158,300.00
NOVEN PHARMACEUTICALS INC	670009109	NOVN	13.88	23,400	509,998.16	324,792.00
NRDC ACQUISITION CORP	62941R102	NAQ	9.17	39,300	366,582.54	360,381.00
NTR ACQUISITION CO	629415100	NTQ	9.50	160,800	1,518,085.24	1,527,600.00
NUANCE COMMUNICATIONS	67020Y100	NUAN	18.68	99,500	1,206,082.42	1,858,660.00
NYMAGIC INC	629484106	NYM	23.13	42,600	1,587,031.78	985,338.01
O'CHARLEYS INC	670823103	CHUX	14.98	44,600	885,722.57	668,108.02
ODYSSEY HEALTHCARE INC	67611V101	ODSY	11.06	167,700	2,373,121.08	1,854,762.00
ODYSSEY HOLDINGS CORP	67612W108	ORH	36.71	62,000	2,383,695.43	2,276,020.01
ODYSSEY MARINE EXPLORATION INC	676118102	OMEX	6.19	39,600	242,724.24	245,124.00
OIL STS INTL INC	678026105	OIS	34.12	73,700	1,900,058.05	2,514,643.99
OLD DOMINION FREIGHT LINE	679580100	ODFL	23.11	57,000	1,295,177.17	1,317,270.00
OLD NATL BANCORP IND	680033107	ONB	14.96	46,100	989,667.20	689,656.01
OLIN CORP	680665205	OLN	19.33	128,300	2,428,461.66	2,480,039.01
OLYMPIC STEEL INC	68162K106	ZEUS	31.71	56,300	1,758,295.98	1,785,273.01
OM GROUP, INC.	670872100	OMG	57.54	19,600	990,705.28	1,127,784.00
OMEGA FINL CORP	682092101	OMEF	29.26	49,700	1,470,313.02	1,454,222.01

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						
OMNITURE INC	68212S109	OMTR	33.29	73,600	1,632,971.34	2,450,144.00
ON SEMICONDUCTOR COR	682189105	ONNN	8.88	127,000	1,173,068.22	1,127,760.01
ONLINE RESOURCES CORP	68273G101	ORCC	11.92	50,200	653,845.40	598,384.00
ONYX PHARMACEUTICALS	683399109	ONXX	55.62	22,000	640,598.33	1,223,640.00
OPENTV CORP-CLASS A	G67543101	OPTV	1.32	110,100	218,911.09	145,332.00
OPENWAVE SYS INC	683718308	OPWV	2.60	315,600	2,005,114.65	820,560.01
ORBCOMM INC	68555P100	ORBC	6.29	155,500	1,242,117.23	978,095.00
ORBITZ WORLDWIDE INC	68557K109	OWW	8.50	32,300	365,264.67	274,550.00
OREXIGEN THERAPEUTICS INC	686164104	OREX	14.25	7,100	101,419.37	101,175.00
ORIENTAL FINL GROUP	68618W100	OFG	13.41	133,000	1,674,627.88	1,783,530.02
OSI PHARMACEUTICALS INC	671040103	OSIP	48.51	16,400	548,170.71	795,563.99
OSI SYSTEMS INC	671044105	OSIS	26.47	72,300	1,671,209.34	1,913,781.00
OTTER TAIL CORP	689648103	OTTR	34.60	200	7,230.14	6,920.00
OWENS & MINOR INC.	690732102	OMI	42.43	4,200	162,495.06	178,206.00
OXFORD INDUSTRIES INC.	691497309	OXM	25.77	46,900	2,204,267.69	1,208,613.00
P.F.CHANGS CHINA BISTRO INC	69333Y108	PFCB	22.84	68,500	2,070,022.05	1,564,540.00
PACER INTERNATIONAL INC	69373H106	PACR	14.60	52,700	1,142,529.12	769,420.00
PACIFIC CAP BANCORP	69404P101	PCBC	20.13	43,300	1,231,449.78	871,628.99
PACIFIC SUNWEAR OF CALIFORNIA INC.	694873100	PSUN	14.11	15,200	309,335.84	214,472.00
PAIN THERAPEUTICS INC.	69562K100	PTIE	10.60	173,600	1,563,929.39	1,840,160.00
PALM INC	696643105	PALM	6.34	178,400	2,861,026.79	1,131,056.00
PALOMAR MEDICAL TECHNOLOGIES INC	697529303	PMTI	15.32	56,200	1,829,554.37	860,984.01
PAPA JOHN'S INTERNATIONAL	698813102	PZZA	22.70	3,700	88,525.75	83,990.00
PAR PHARMACEUTICAL COS INC	69888P106	PRX	24.00	104,400	2,858,238.30	2,505,600.00
PARAMETRIC TECHNOLOGY CORP	699173209	PMTC	17.85	102,000	1,533,082.76	1,820,700.01
PAREXEL INT'L CORP.	699462107	PRXL	48.30	58,000	2,177,076.14	2,801,400.00
PARK ELECTROCHEMICAL CORP.	700416209	PKE	28.24	58,000	1,636,413.78	1,637,920.01
PARKER DRILLING CO	701081101	PKD	7.55	152,700	1,412,473.62	1,152,884.99
PENN VA CORP	707882106	PVA	43.63	9,100	326,336.59	397,033.00
PEOPLES BANCORP INC	709789101	PEBO	24.89	41,800	1,178,856.89	1,040,402.01

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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						
PERFORMANCE FOOD GROUP COMPANY	713755106	PFGC	26.87	76,800	2,407,101.17	2,063,616.00
PERICOM SEMICONDUCTOR CORP	713831105	PSEM	18.70	135,900	1,635,215.42	2,541,330.00
PERINI CORP	713839108	PCR	41.42	48,700	1,920,313.82	2,017,153.99
PEROT SYSTEMS COPR. CL. A	714265105	PER	13.50	5,800	75,852.98	78,300.00
PERRIGO CO.	714290103	PRGO	35.01	11,900	235,514.32	416,618.99
PERRY ELLIS INTERNATIONAL	288853104	PERY	15.38	10,500	193,781.45	161,490.00
PETMED EXPRESS INC	716382106	PETS	12.10	28,500	334,802.04	344,850.00
PETROHAWK ENERGY CORP	716495106	HK	17.31	240,600	2,585,953.93	4,164,786.00
PETROLEUM DEVELOPMENT CORP	716578109	PETD	59.13	43,500	1,797,424.62	2,572,155.00
PHARMANET DEVELOPMENT GROUP	717148100	PDGI	39.21	62,600	1,450,470.59	2,454,546.00
PHARMERICA CORP	71714F104	PMC	13.88	113,100	1,685,481.33	1,569,827.98
PHARMION CORP	71715B409	PHRM	62.86	52,900	1,481,034.15	3,325,294.00
PHH CORP	693320202	PHH	17.64	1,200	32,483.77	21,168.00
PHOENIX COMPANIES INC.	71902E109	PNX	11.87	61,400	780,291.31	728,817.98
PHOTRONICS INC.	719405102	PLAB	12.47	153,900	2,393,990.60	1,919,133.00
PIEDMONT NATURAL GAS CO INC NORTH	720186105	PNY	26.16	19,000	467,373.64	497,040.00
PILGRIMS PRIDE CORP	721467108	PPC	28.95	800	22,317.04	23,159.99
PINNACLE AIRLINES CORP	723443107	PNCL	15.25	98,800	1,846,114.34	1,506,700.00
PINNACLE ENTERTAINMENT, INC.	723456109	PNK	23.56	8,800	232,085.70	207,328.00
PIONEER DRILLING COMPANY	723655106	PDC	11.88	154,200	2,310,742.56	1,831,896.00
PIPER JAFFRAY COMPANIES INC	724078100	PJC	46.32	42,300	2,052,114.38	1,959,336.02
PLANTRONICS INC.	727493108	PLT	26.00	87,800	2,613,665.98	2,282,800.00
PLATINUM UNDERWRITERS HOLDINGS LTD	G7127P100	PTP	35.56	93,100	3,249,077.78	3,310,636.01
PLEXUS CORP	729132100	PLXS	26.26	91,600	1,700,659.54	2,405,416.01
PMC-SIERRA INC	69344F106	PMCS	6.54	208,400	1,624,252.86	1,362,936.00
PNM RESOURCES INC	69349H107	PNM	21.45	100,400	2,519,159.70	2,153,580.00
POLARIS INDUSTRIES INC.	731068102	PII	47.77	4,000	173,759.75	191,080.00
POLYCOM INC.	73172K104	PLCM	27.78	38,600	713,504.96	1,072,308.00
POLYONE CORPORATION	73179P106	POL	6.58	262,900	2,181,864.87	1,729,881.99
POLYPORE INTL INC	73179V103	PPO	17.50	14,300	201,350.13	250,250.00

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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						
PORTFOLIO RECOVERY ASSOCIATES INC	73640Q105	PRAA	39.67	16,500	686,958.00	654,555.00
PORTLAND GEN ELEC CO	736508847	POR	27.78	75,800	2,050,293.31	2,105,723.99
POTLATCH CORP.	737630103	PCH	44.44	66,000	2,354,751.81	2,933,040.01
PREFORMED LINE PRODUCTS CO	740444104	PLPC	59.50	2,700	141,127.84	160,650.00
PREMIERE GLOBAL SERVICES INC	740585104	PGI	14.85	33,700	277,228.41	500,445.00
PRE-PAID LEGAL SVCS	740065107	PPD	55.35	31,000	1,976,867.32	1,715,850.00
PRESTIGE BRANDS HOLDINGS INC	74112D101	PBH	7.48	37,000	415,919.78	276,760.00
PRICELINE.COM INC	741503403	PCLN	114.86	50,600	2,427,253.92	5,811,916.00
PROASSURANCE CORP	74267C106	PRA	54.92	7,400	276,238.43	406,408.00
PROGRESS SOFTWARE	743312100	PRGS	33.68	53,800	1,474,461.86	1,811,984.01
PROS HOLDINGS INC	74346Y103	PRO	19.62	7,500	90,680.31	147,150.00
PROVIDENT BANKSHARES CORPORATION	743859100	PBKS	21.39	56,300	1,813,908.66	1,204,256.99
PSYCHIATRIC SOLUTIONS INC	74439H108	PSYS	32.50	18,400	543,541.99	598,000.00
PZENA INVESTMENT MANAGM-CL A	74731Q103	PZN	11.40	5,800	61,306.00	66,120.00
QUADRA REALTY TRUST INC	746945104	QRR	8.04	152,600	1,887,689.11	1,226,904.00
QUANEX CORP	747620102	NX	51.90	63,000	1,746,501.56	3,269,700.00
QUEST SOFTWARE INC	74834T103	QSFT	18.44	48,900	626,407.41	901,716.00
QUICKSILVER INC	74838C106	ZQK	8.58	27,100	345,004.87	232,517.99
QUIDEL CORP	74838J101	QDEL	19.47	90,000	1,063,251.92	1,752,300.01
RACKABLE SYSTEMS INC	750077109	RACK	10.00	75,300	965,186.70	753,000.00
RADIO ONE INC CL-D	75040P405	ROIAK	2.37	155,400	1,560,835.28	368,298.01
RALCORP HOLDINGS	751028101	RAH	60.79	1,000	51,169.03	60,790.01
RAM HOLDINGS LTD	G7368R104	RAMR	4.94	92,400	1,472,458.74	456,456.01
RASER TECHNOLOGIES INC	754055101	RZ	14.85	4,900	63,776.93	72,765.00
RAVEN INDUSTRIES INC	754212108	RAVN	38.39	7,200	102,490.66	276,408.00
RC2 CORP	749388104	RCRC	28.07	65,000	2,241,754.85	1,824,549.98
REALNETWORKS INC	75605L104	RNWK	6.09	289,400	2,202,653.40	1,762,446.01
REGAL BELOIT	758750103	RBC	44.95	57,600	2,411,108.50	2,589,120.02
REGENERATION TECHNOLOGIES INC	75886N100	RTIX	8.68	149,900	1,680,922.01	1,301,132.02
REGIS CORP	758932107	RGS	27.96	61,200	2,293,354.73	1,711,152.00



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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						
REHABCARE GROUP INC	759148109	RHB	22.56	90,600	1,438,469.40	2,043,936.01
RENASANT CORP	75970E107	RNST	21.57	9,600	226,642.00	207,072.02
REPUBLIC AIRWAYS HOLDINGS INC	760276105	RJET	19.59	49,200	986,284.34	963,828.02
REPUBLIC BANCORP KY	760281204	RBCAA	16.53	13,400	247,187.75	221,502.00
RES-CARE INC	760943100	RSCR	25.16	80,200	1,477,040.60	2,017,831.99
RESOURCES GLOBAL PROFESSIONALS	76122Q105	RECN	18.16	19,700	450,824.36	357,752.00
REX ENERGY CORP	761565100	REXX	11.93	9,100	73,437.00	108,563.00
RF MICRO-DEVICES	749941100	RFMD	5.71	444,100	2,797,800.58	2,535,811.00
RIMAGE CORP	766721104	RIMG	25.95	9,000	283,836.15	233,550.00
RLI CORP	749607107	RLI	56.79	42,900	1,811,747.72	2,436,291.01
ROFIN-SINAR TECHNOLOGIES INC	775043102	RSTI	48.11	42,200	864,434.40	2,030,242.00
ROSETTA RESOURCES INC	777779307	ROSE	19.83	119,300	2,201,785.25	2,365,718.99
ROYAL BANCSHARES PA	780081105	RBPA	11.00	5,500	126,743.19	60,499.99
RTI INTERNATIONAL METALS	74973W107	RTI	68.93	10,800	680,282.24	744,444.00
RUBICON TECH INC	78112T107	RBCN	23.75	6,200	109,430.00	147,250.00
RUBY TUESDAY INC	781182100	RT	9.75	69,100	1,565,861.47	673,724.97
RUDDICK CORP.	781258108	RDK	34.67	51,200	1,085,811.58	1,775,104.00
RUDOLPH TECHNOLOGIES INC	781270103	RTEC	11.32	121,800	2,049,784.35	1,378,776.00
RUSH ENTERPRISES INC - CL A	781846209	RUSHA	18.18	108,750	1,364,184.99	1,977,075.01
S1 CORPORATION	78463B101	SONE	7.30	196,200	1,497,859.43	1,432,260.00
SAIA INC	78709Y105	SAIA	13.30	92,400	1,805,581.68	1,228,919.99
SAIC INC	78390X101	SAI	20.12	219,300	4,070,509.15	4,412,316.01
SALEM COMMUNICATIONS -CL A	794093104	SALM	6.59	8,700	98,113.30	57,332.99
SALIX PHARMACEUTICAL	795435106	SLXP	7.88	149,800	1,940,566.85	1,180,423.98
SANDERSON FARMS INC	800013104	SAFM	33.78	47,300	1,966,067.07	1,597,794.00
SANTANDER BANCORP	802809103	SBP	8.66	50,120	1,015,889.97	434,039.21
SAVIENT PHARMACEUTICALS INC	80517Q100	SVNT	22.97	140,000	983,206.19	3,215,800.01
SCHNITZER STL INDS	806882106	SCHN	69.13	38,500	1,262,818.10	2,661,505.00
SCHOLASTIC CORP	807066105	SCHL	34.89	66,500	2,354,535.32	2,320,185.00
SCHOOL SPECIALTY INC.	807863105	SCHS	34.55	57,800	2,068,129.97	1,996,990.00

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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						
SCHULMAN (A.) INC.	808194104	SHLM	21.55	6,200	130,017.72	133,610.00
SCHWEITZER-MAIDUIT INTL INC	808541106	SWM	25.91	70,800	1,830,249.80	1,834,428.00
SCIELE PHARMA INC	808627103	SCRX	20.45	83,600	1,633,396.17	1,709,620.01
SEABOARD CORP	811543107	SEB	1,470.00	1,100	1,357,651.39	1,617,000.00
SEABRIGHT INSURANCE HOLDINGS	811656107	SEAB	15.08	96,100	1,687,549.67	1,449,188.01
SEACHANGE INTERNATIONAL	811699107	SEAC	7.23	216,300	1,568,589.91	1,563,849.00
SEATTLE GENETICS INC	812578102	SGEN	11.40	25,500	290,099.36	290,700.00
SECURITY BANK CORP	814047106	SBKC	9.14	119,700	1,563,676.38	1,094,058.00
SELECT COMFORT CORP	81616X103	SCSS	7.01	137,900	2,342,197.61	966,679.01
SELECTIVE INSURANCE GROUP	816300107	SIGI	22.99	113,300	2,071,343.84	2,604,767.01
SEMTECH CORPORATION	816850101	SMTC	15.52	123,400	2,104,592.46	1,915,168.00
SENSIENT TECHNOLOGIES	81725T100	SXT	28.28	44,600	996,680.78	1,261,288.01
SHENANDOAH TELECOMMU	82312B106	SHEN	23.98	3,900	36,148.69	93,522.00
SHOE CARNIVAL INC	824889109	SCVL	14.11	90,900	1,809,112.23	1,282,599.01
SHORETEL INC	825211105	SHOR	13.97	8,600	123,324.00	120,142.00
SHUTTERFLY INC	82568P304	SFLY	25.62	4,900	156,249.24	125,538.00
SI INTERNATIONAL INC	78427V102	SINT	27.47	11,100	336,929.11	304,916.99
SIGMA DESIGNS INC	826565103	SIGM	55.20	3,400	199,886.00	187,680.00
SILICON GRAPHICS INC	827056300	SGIC	18.28	41,600	1,096,944.34	760,448.00
SILICON IMAGE INC	82705T102	SIMG	4.52	10,100	53,103.78	45,652.00
SILICON STORAGE TECH	827057100	SSTI	2.99	491,100	2,122,928.66	1,468,389.00
SIMMONS 1ST NATL COR	828730200	SFNC	26.50	30,700	808,181.81	813,550.01
SIMPSON MANUFACTURING CO	829073105	SSD	26.59	75,900	2,294,273.97	2,018,180.99
SIRF TECHNOLOGY HOLDINGS	82967H101	SIRF	25.13	6,600	159,060.00	165,858.00
SIRTRIS PHARMACEUTICALS INC	82968A105	SIRT	13.69	4,500	45,535.50	61,605.00
SJW CORP	784305104	SJW	34.67	23,100	728,862.98	800,877.00
SKILLED HEALTHCARE GROUP INC-CL A	83066R107	SKH	14.63	104,100	1,658,925.33	1,522,983.00
SKYWEST INC	830879102	SKYW	26.85	109,600	2,453,912.41	2,942,760.02
SKYWORKS SOLUTIONS INC	83088M102	SWKS	8.50	296,200	3,777,525.53	2,517,700.01
SMART MODULAR TECHNOLOGIES	G82245104	SMOD	10.18	162,400	1,758,039.06	1,653,232.00

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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						
SMITH (A.O.) CORP	831865209	AOS	35.05	49,300	2,218,154.90	1,727,965.00
SONIC AUTOMOTIVE INC.	83545G102	SAH	19.36	83,900	2,055,929.57	1,624,304.00
SONIC CORP	835451105	SONC	21.90	2,000	47,280.02	43,800.00
SONICWALL INC	835470105	SNWL	10.72	124,900	1,010,611.11	1,338,928.00
SONUS NETWORKS INC	835916107	SONS	5.83	39,800	237,025.56	232,034.03
SOTHEBY'S	835898107	BID	38.10	90,000	3,696,904.42	3,429,000.01
SOURCE INTERLINK COS INC	836151209	SORC	2.88	36,000	319,692.69	103,680.00
SOURCEFIRE INC	83616T108	FIRE	8.34	6,400	83,831.68	53,376.00
SOUTH FINANCIAL GROUP, INC	837841105	TSFG	15.63	127,700	2,878,559.52	1,995,951.00
SOUTH JERSEY INDS IN	838518108	SJI	36.09	65,500	2,261,640.67	2,363,894.99
SOUTHWEST BANCORP IN	844767103	OKSB	18.33	46,800	913,554.03	857,844.00
SOUTHWEST GAS CORP	844895102	SWX	29.77	40,100	1,083,607.53	1,193,777.00
SPANISH BROADCASTING SYSTEM	846425882	SBSA	1.85	234,500	1,020,423.50	433,825.02
SPANSION INC-CLASS A	84649R101	SPSN	3.93	239,800	2,230,311.02	942,414.00
SPARTECH CORP	847220209	SEH	14.10	51,100	1,080,418.15	720,509.99
SPEEDWAY MOTORSPORTS	847788106	TRK	31.08	48,400	1,774,999.91	1,504,272.01
SPHERION CORPORATION	848420105	SFN	7.28	211,400	1,961,149.16	1,538,992.01
SPSS INC.	78462K102	SPSS	35.91	8,100	284,058.79	290,871.01
SRA INTERNATIONAL INC - CLASS A	78464R105	SRX	29.45	85,600	2,279,061.27	2,520,920.01
STAGE STORES INC	85254C305	SSI	14.80	112,700	2,175,534.52	1,667,959.99
STAMPS COM INC	852857200	STMP	12.18	2,200	27,021.28	26,796.00
STANDARD MOTOR PRODS	853666105	SMP	8.16	29,700	410,787.22	242,352.00
STANDARD PARKING CORP	853790103	STAN	48.49	37,400	1,322,158.26	1,813,526.03
STANDARD-PACIFIC CORP	85375C101	SPF	3.35	142,900	2,613,379.11	478,714.99
STARENT NETWORKS CORP	85528P108	STAR	18.25	11,600	245,108.00	211,700.00
STATE AUTO FINL CORP	855707105	STFC	26.30	37,300	1,162,632.15	980,990.00
STEC INC.	784774101	STEC	8.74	67,700	437,227.98	591,698.00
STEIN MART INC.	858375108	SMRT	4.74	12,100	163,096.60	57,354.00
STEINER LEISURE LTD	P8744Y102	STNR	44.16	23,000	1,103,248.34	1,015,680.00
STERIS CORP	859152100	STE	28.84	109,600	2,666,381.60	3,160,864.00

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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						
STERLING FINL CORP	859317109	SLFI	16.42	101,100	1,164,225.62	1,660,062.00
STERLING FINL CORP W	859319105	STSA	16.79	300	8,208.63	5,037.00
STEWART ENTERPRISES INC. CL-A	860370105	STEI	8.90	261,300	1,772,349.73	2,325,570.02
STONERIDGE INC	86183P102	SRI	8.04	13,900	165,787.18	111,756.00
STRATASYS INC	862685104	SSYS	25.84	66,800	1,464,075.44	1,726,112.00
STRATUS PROPERTIES INC	863167201	STRS	33.94	26,600	825,634.24	902,803.99
STRAYER EDUCATION INC	863236105	STRA	170.58	6,000	771,200.91	1,023,480.00
STURM RUGER & CO INC	864159108	RGR	8.28	94,300	1,451,967.23	780,804.00
SUCAMPO PHARMACEUTICALS-CL A	864909106	SCMP	18.34	4,100	44,157.00	75,194.00
SUCCESSFACTORS INC	864596101	SFSF	11.82	10,300	109,180.00	121,746.00
SUN BANCORP INC/NJ	86663B102	SNBC	15.78	89,400	1,499,097.50	1,410,731.99
SUN HYDRAULICS CORP	866942105	SNHY	25.23	11,500	355,701.70	290,145.00
SUNRISE SENIOR LIVING INC	86768K106	SRZ	30.68	79,300	2,230,727.92	2,432,923.98
SUN-TIMES MEDIA GROUP INC	86688Q100	SVN	2.20	200	2,008.59	440.00
SUPERGEN INC	868059106	SUPG	3.65	70,800	391,762.59	258,420.00
SUPERIOR INDUSTRIES INTL	868168105	SUP	18.17	81,700	1,903,568.24	1,484,489.00
SUPERIOR OFFSHORE INTERNATIONAL	86825Q104	DEEP	5.02	125,500	1,522,211.42	630,010.00
SURMODICS INC	868873100	SRDX	54.27	12,100	375,132.62	656,667.00
SUSQUEHANNA BANCSHARES INC.	869099101	SUSQ	18.44	176,725	3,717,730.89	3,258,808.98
SVB FINANCIAL GROUP	78486Q101	SIVB	50.40	5,000	200,621.80	252,000.00
SWIFT ENERGY COMPANY	870738101	SFY	44.03	60,200	1,861,331.46	2,650,605.99
SYBASE INC.	871130100	SY	26.09	30,400	615,549.75	793,136.02
SYCAMORE NETWORKS INC	871206108	SCMR	3.84	495,500	2,015,081.88	1,902,719.98
SYKES ENTERPRISES	871237103	SYKE	18.00	87,500	998,043.90	1,575,000.01
SYMMETRY MEDICAL INC	871546206	SMA	17.43	111,600	1,785,776.72	1,945,188.00
SYNCHRONOSS TECHNOLOGIES INC	87157B103	SNCR	35.44	600	11,952.11	21,264.00
SYNIVERSE HOLDINGS INC	87163F106	SVR	15.58	107,900	1,388,341.95	1,681,082.00
SYNNEX CORP	87162W100	SNX	19.60	78,900	1,546,347.12	1,546,439.98
SYNTA PHARMACEUTICALS CORP	87162T206	SNTA	6.70	1,400	11,319.00	9,380.00
SYNTEL INC	87162H103	SYNT	38.52	28,400	809,254.06	1,093,968.01

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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						
SYSTEMAX INC	871851101	SYX	20.32	73,800	1,117,376.15	1,499,616.00
TAKE-TWO INTERACTIVE SOFTWARE	874054109	TTWO	18.45	97,300	1,342,296.65	1,795,185.00
TAYLOR CAPITAL GROUP INC	876851106	TAYC	20.40	52,100	1,501,960.86	1,062,840.00
TBS INTERNATIONAL LTD-A	G86975151	TBSI	33.06	30,500	791,089.51	1,008,330.00
TECUMSEH PRODUCTS CO CL-A	878895200	TECUA	23.41	60,700	1,124,706.85	1,420,986.98
TELEDYNE TECHNOLOGIES INC	879360105	TDY	53.33	8,800	331,722.87	469,304.00
TELIK INC	87959M109	TELK	3.47	43,700	608,101.46	151,639.00
TEMPUR-PEDIC INTERNATIONAL INC	88023U101	TPX	25.97	34,900	875,561.12	906,353.00
TENNECO INC.	880349105	TEN	26.07	1,900	30,239.80	49,533.00
TERRA INDS INC	880915103	TRA	47.76	129,900	2,492,219.87	6,204,023.98
TESSERA TECHNOLOGIES INC	88164L100	TSRA	41.60	10,800	356,701.13	449,280.00
TEXAS INDUSTRIES INC	882491103	TXI	70.10	9,300	571,779.42	651,929.99
TEXTAINER GROUP HOLDINGS LTD	G8766E109	TGH	14.53	6,600	94,182.00	95,898.00
THE FINISH LINE-CL A	317923100	FINL	2.42	179,300	1,994,291.53	433,906.01
THE GEO GROUP INC	36159R103	GEO	28.00	3,900	114,962.64	109,200.00
THE MEN'S WEARHOUSE INC.	587118100	MW	26.98	77,300	2,797,624.74	2,085,554.02
THQ INC	872443403	THQI	28.19	18,100	342,484.93	510,239.00
TIBCO SOFTWARE INC	88632Q103	TIBX	8.07	357,300	2,768,241.16	2,883,410.99
TIENS BIOTECH GROUP USA INC	88650T104	TBV	2.34	61,900	253,556.20	144,846.01
TIME WARNER TELECOM CL A	887319101	TWTC	20.29	78,200	1,390,119.50	1,586,677.99
TNS INC	872960109	TNS	17.75	38,100	622,151.25	676,275.00
TOMPKINS FINANCIAL CORP.	890110109	TMP	38.80	900	34,846.71	34,920.01
TOOTSIE ROLL INDUSTRIES, INC.	890516107	TR	27.42	2,100	59,817.41	57,581.99
TRANS1 INC	89385X105	TSO1	16.47	6,200	100,626.00	102,114.00
TREDEGAR CORPORATION	894650100	TG	16.08	105,400	2,025,036.34	1,694,832.00
TREEHOUSE FOODS INC	89469A104	THS	22.99	9,600	265,872.95	220,703.99
TRICO BANCSHARES	896095106	TCBK	19.30	2,400	42,454.14	46,320.00
TRICO MARINE SERVICES	896106200	TRMA	37.02	55,000	2,046,305.80	2,036,100.01
TRIPLECROWN ACQUISITION CORP	89677G109	TCW	9.14	45,600	415,297.44	416,784.00
TRIQUENT SEMICONDUCTOR	89674K103	TQNT	6.63	136,900	656,494.33	907,647.00

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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						
TRONOX INC - CL B	897051207	TRX.B	8.65	98,800	1,523,514.79	854,620.01
TRUBION PHARMACEUTICALS INC	89778N102	TRBN	10.00	6,900	127,377.39	69,000.00
TRUEBLUE INC	89785X101	TBI	14.48	114,500	2,071,599.72	1,657,960.00
TUPPERWARE BRANDS CORP	899896104	TUP	33.03	74,000	1,862,639.39	2,444,219.99
TWEEN BRANDS INC	901166108	TWB	26.48	15,300	397,880.40	405,144.02
TWIN DISC INC	901476101	TWIN	70.77	1,100	65,662.96	77,847.00
U S CONCRETE INC	90333L102	RMIX	3.33	136,300	1,135,202.74	453,879.00
U S GOLD CORP	912023207	UXG	2.96	20,900	130,198.64	61,864.00
UAP HOLDING CORP	903441103	UAPH	38.60	7,300	186,787.73	281,780.00
UCBH HOLDINGS INC	90262T308	UCBH	14.16	20,300	352,332.02	287,448.00
UIL HOLDINGS CORPORATION	902748102	UIL	36.95	47,300	1,537,740.04	1,747,735.01
ULTA SALON COSMETICS & FRAGRANCE	90384S303	ULTA	17.15	12,400	205,840.00	212,660.00
ULTRA CLEAN HOLDINGS	90385V107	UCTT	12.20	18,000	253,787.80	219,600.00
ULTRATECH INC	904034105	UTEK	11.34	79,600	1,149,436.22	902,664.01
UMPQUA HLDGS CORP	904214103	UMPQ	15.34	123,300	2,873,473.60	1,891,422.01
UNDER ARMOUR INC. CL A	904311107	UA	43.67	1,700	101,569.22	74,239.00
UNIFIRST CORP	904708104	UNF	38.00	31,800	1,235,527.85	1,208,400.00
UNION BANKSHARES COR	905399101	UBSH	21.14	23,500	624,063.51	496,790.00
UNION DRILLING INC	90653P105	UDRL	15.77	102,500	1,675,329.16	1,616,425.00
UNITED AMERICA INDEMNITY-A	90933T109	INDM	19.92	81,000	2,015,190.26	1,613,520.00
UNITED FIRE & CAS CO	910331107	UFCS	29.09	54,100	1,913,286.40	1,573,769.02
UNITED ONLINE INC	911268100	UNTD	11.82	62,700	878,308.69	741,114.00
UNITED STATIONERS INC	913004107	USTR	46.21	47,300	2,086,093.08	2,185,732.98
UNITED THERAPEUTICS CORP	91307C102	UTHR	97.65	20,400	895,474.83	1,992,060.00
UNIVERSAL AMERN FINL	913377107	UAM	25.59	8,900	216,092.00	227,751.00
UNIVERSAL CORP-VA	913456109	UVV	51.22	52,300	2,574,112.43	2,678,806.00
UNIVERSAL FOREST PRODUCTS	913543104	UFPI	29.46	45,300	1,424,268.61	1,334,538.00
UNIVERSAL STAINLESS & ALLOY	913837100	USAP	35.57	23,000	882,963.29	818,110.00
UNIVERSAL TECHNICAL INSTITUTE INC	913915104	UTI	17.00	60,300	1,592,383.12	1,025,100.00
UNIVEST CORP OF PENNSYLVANIA	915271100	UVSP	21.11	21,600	553,062.82	455,975.99

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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						
URANIUM RESOURCES INC	916901507	URRE	12.48	41,000	455,100.00	511,680.00
US BIOENERGY CORP	90342V109	USBE	11.71	67,600	510,887.00	791,596.00
USA MOBILITY INC	90341G103	USMO	14.30	99,200	2,223,761.45	1,418,560.01
USANA HEALTH SCIENCES INC	90328M107	USNA	37.08	37,800	1,658,578.35	1,401,623.99
USEC INC.	90333E108	USU	9.00	229,000	2,482,599.20	2,061,000.01
UTSTARCOM, INC	918076100	UTSI	2.75	207,600	1,743,966.60	570,900.02
VAALCO ENERGY INC	91851C201	EGY	4.65	341,400	2,035,111.31	1,587,509.99
VAIL RESORTS INC	91879Q109	MTN	53.81	8,900	306,261.02	478,908.99
VALEANT PHARMACEUTICALS	91911X104	VRX	11.97	6,100	105,197.14	73,016.99
VALIDUS HOLDINGS LTD	G9319H102	VR	25.98	15,000	363,900.00	389,700.00
VALMONT INDUSTRIES	920253101	VMI	89.12	2,300	203,086.78	204,976.00
VALUECLICK, INC	92046N102	VCLK	21.90	48,400	858,856.46	1,059,960.01
VALUEVISION MEDIA INC	92047K107	VVTV	6.29	205,000	2,164,195.92	1,289,450.00
VARIAN INC.	922206107	VARI	65.30	47,300	2,696,112.82	3,088,690.00
VASCO DATA SECURITY INTL	92230Y104	VDSI	27.92	700	25,229.82	19,544.00
VENTANA MED SYS INC	92276H106	VMSI	87.23	11,100	487,099.47	968,253.01
VERASUN ENERGY CORP.	92336G106	VSE	15.28	6,400	75,648.00	97,792.00
VIAD CORP	92552R406	VVI	31.58	56,200	1,843,252.01	1,774,796.00
VIASAT INC.	92552V100	VSAT	34.43	28,000	810,093.75	964,040.00
VICOR CORP	925815102	VICR	15.59	700	6,981.68	10,913.00
VIGNETTE CORPORATION	926734401	VIGN	14.61	92,000	1,594,037.77	1,344,120.01
VILLAGE SUPER MARKET INC	927107409	VLGEA	50.89	17,700	711,422.95	900,752.99
VIRGIN MOBILE USA INC-A	92769R108	VM	8.89	26,100	235,161.00	232,029.00
VIROPHARMA INC	928241108	VPHM	7.94	212,700	2,240,978.15	1,688,838.00
VIRTUAL RADIOLOGIC CORP	92826B104	VRAD	20.28	4,200	83,664.00	85,176.00
VIRTUSA CORP	92827P102	VRTU	17.33	4,200	63,084.00	72,786.00
VISICU INC	92831L204	EICU	11.87	7,400	67,458.25	87,838.00
VISTAPRINT LTD	G93762204	VPRT	42.85	6,100	233,738.02	261,385.00
VISUAL SCIENCES INC	92845H108	VSCN	18.48	24,700	348,716.95	456,456.00
VITAL SIGNS INC	928469105	VITL	51.12	35,200	1,690,305.25	1,799,423.99

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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						
VOLCANO CORP	928645100	VOLC	12.51	4,800	82,128.00	60,048.00
VOLT INFO. SCIENCES INC.	928703107	VOL	18.26	56,200	1,246,595.55	1,026,212.01
WABTEC	929740108	WAB	34.44	11,500	234,035.49	396,059.99
WADDELL & REED FINANCIAL-CL A	930059100	WDR	36.09	31,500	612,808.59	1,136,834.99
WALTER INDS INC	93317Q105	WLT	35.93	1,000	28,817.10	35,930.00
WARNACO GROUP INC/THE	934390402	WRNC	34.80	77,300	1,988,616.36	2,690,039.99
WASHINGTON TR BANCORP	940610108	WASH	25.23	4,300	106,819.61	108,489.00
WASTE CONNECTIONS INC	941053100	WCN	30.90	24,200	470,924.12	747,779.99
WATSCO INC.	942622200	WSO	36.76	49,800	2,519,086.95	1,830,648.01
WATSON WYATT WORLDWIDE	942712100	WW	46.41	57,200	1,911,577.77	2,654,652.00
WCI COMMUNITIES INC	92923C104	WCI	3.78	19,600	364,659.91	74,088.00
WEBSense INC	947684106	WBSN	16.98	82,200	1,465,432.61	1,395,756.00
WEIS MKTS INC	948849104	WMK	39.94	42,300	1,726,377.54	1,689,461.99
WERNER ENTERPRISES INC	950755108	WERN	17.03	120,100	2,124,777.63	2,045,303.01
WESBANCO INC	950810101	WSBC	20.60	72,000	2,093,524.08	1,483,200.00
WEST MARINE INC	954235107	WMAR	8.98	126,900	1,839,150.98	1,139,561.98
WESTAMERICA BANCORPORATION	957090103	WABC	44.55	2,400	119,253.84	106,920.00
WESTAR ENERGY INC.	95709T100	WR	25.94	147,900	3,265,841.49	3,836,526.00
WEYCO GROUP INC	962149100	WEYS	27.50	26,500	563,775.88	728,750.01
WGL HOLDINGS, INC.	92924F106	WGL	32.76	85,200	2,457,363.08	2,791,151.98
W-H ENERGY SERVICES INC	92925E108	WHQ	56.21	11,200	398,205.16	629,552.01
WHITING PETROLEUM CORP	966387102	WLL	57.66	39,500	1,595,942.32	2,277,569.99
WILLBROS GROUP INC	969199108	WG	38.29	7,500	281,100.00	287,175.00
WILSHIRE BANCORP INC	97186T108	WIBC	7.85	23,000	328,451.63	180,550.00
WIND RIVER SYSTEMS	973149107	WIND	8.93	84,900	888,797.33	758,156.99
WINN-DIXIE STORES INC	974280307	WINN	16.87	102,200	2,795,257.11	1,724,114.00
WINTHROP REALTY TRUST	976391102	FUR	5.29	241,800	1,548,244.23	1,279,122.01
WINTRUST FINANCIAL CORP	97650W108	WTFC	33.13	53,400	2,392,049.59	1,769,142.01
WOLVERINE WORLD WIDE	978097103	WWW	24.52	74,000	1,292,826.46	1,814,480.00
WOODWARD GOVERNOR CO.	980745103	WGOV	67.95	38,900	1,027,650.39	2,643,255.01



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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						
WORTHINGTON INDS	981811102	WOR	17.88	120,900	2,447,577.54	2,161,692.00
WRIGHT EXPRESS CORP	98233Q105	WXS	35.49	73,600	2,739,523.54	2,612,064.00
WSFS FINL CORP	929328102	WSFS	50.20	26,900	1,596,315.79	1,350,380.00
XENOPORT INC	98411C100	XNPT	55.88	48,200	2,352,002.94	2,693,416.00
ZENITH NATIONAL INSURANCE CP	989390109	ZNT	44.73	64,200	2,465,308.47	2,871,665.99
ZEP INC	98944B108	ZEP	13.87	12,900	123,436.75	178,923.00
ZOLL MEDICAL CORP	989922109	ZOLL	26.72	15,300	227,441.70	408,815.99
ZOLTEK COMPANIES INC	98975W104	ZOLT	42.87	34,200	1,523,505.84	1,466,154.00
ZORAN CORP	98975F101	ZRAN	22.51	111,700	2,210,613.12	2,514,367.00
ZYGO CORP	989855101	ZIGO	12.46	92,100	1,399,213.48	1,147,566.01
<b>COMMON STOCK TOTAL</b>				65,111,422	1,188,267,889.12	1,161,408,008.92
Instrument: ICOM						
INTERNATIONAL COMMON STOCKS						
SHIP FINANCE INTL LTD	G81075106	SFL	27.71	31,600	956,838.05	875,636.00
<b>INTERNATIONAL COMMON STOCKS TOTAL</b>				31,600	956,838.05	875,636.00
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
AGREE REALTY CORP	008492100	ADC	30.10	49,000	1,556,511.29	1,474,900.01
ALEXANDERS INC	014752109	ALX	353.25	5,200	2,035,382.36	1,836,900.00
ALEXANDRIA REAL ESTATE	015271109	ARE	101.67	16,600	1,255,805.31	1,687,722.00
AMERICAN CAMPUS COMMUNITIES INC	024835100	ACC	26.85	70,100	2,011,399.23	1,882,185.00
ARBOR REALTY TRUST INC	038923108	ABR	16.11	65,100	1,650,326.28	1,048,761.01
ASSOCIATED ESTATES	045604105	AEC	9.44	43,100	577,878.86	406,864.00
BIOMED REALTY TRUST	09063H107	BMR	23.17	8,200	210,292.47	189,993.99
BRT REALTY TRUST	055645303	BRT	15.30	55,300	1,455,774.92	846,090.01
CAPITAL TRUST-CL A	14052H506	CT	30.65	49,800	1,627,582.45	1,526,370.02
CORPORATE OFFICE PROPERTY	22002T108	OFC	31.50	5,800	218,223.69	182,700.00
COUSINS PROPERTIES INC	222795106	CUZ	22.10	72,200	2,351,819.26	1,595,619.98
DCT INDUSTRIAL TRUST INC	233153105	DCT	9.31	284,700	3,201,005.09	2,650,557.01
DEERFIELD CAPITAL CORP	244331104	DFR	8.00	5,000	69,173.11	40,000.00
DIAMONDROCK HOSPITALITY	252784301	DRH	14.98	164,800	2,948,761.60	2,468,703.99

# Monthly Market

As Of 12/31/2007

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						
DIGITAL REALTY TRUST INC	253868103	DLR	38.37	86,600	3,394,229.05	3,322,842.01
DUPONT FABROS TECHNOLOGY	26613Q106	DFT	19.60	33,300	674,325.00	652,680.00
EDUCATION REALTY TRUST INC	28140H104	EDR	11.24	27,700	417,322.26	311,348.00
ENTERTAINMENT PPTYS	29380T105	EPR	47.00	14,300	621,869.28	672,100.00
EQUITY ONE INC	294752100	EQY	23.03	82,500	2,333,556.29	1,899,975.00
FELCOR LODGING TRUST	31430F101	FCH	15.59	65,200	1,290,771.25	1,016,468.01
FIRST INDUSTRIAL RE	32054K103	FR	34.60	9,700	349,164.93	335,620.01
GETTY RLTY CORP	374297109	GTY	26.68	64,500	1,750,510.75	1,720,860.01
GLIMCHER REALTY TRUST	379302102	GRT	14.29	79,300	1,977,074.12	1,133,197.00
HEALTHCARE RLTY TR	421946104	HR	25.39	2,600	68,796.00	66,014.00
HIGHWOODS PROP INC.	431284108	HIW	29.38	18,600	526,704.79	546,468.00
HOME PROPERTIES OF NY INC.	437306103	HME	44.85	6,700	301,213.88	300,495.00
INVESTORS REAL ESTAT	461730103	IRETS	8.97	1,800	19,638.54	16,146.00
JER INVESTORS TRUST INC	46614H301	JRT	10.77	95,100	1,643,314.26	1,024,226.99
LASALLE HOTEL PROPERTIES	517942108	LHO	31.90	12,500	440,350.94	398,750.02
MEDICAL PROPERTIES TRUST INC	58463J304	MPW	10.19	39,800	539,739.74	405,562.00
MISSION WEST PPTYS I	605203108	MSW	9.51	21,000	271,464.60	199,709.99
NATIONAL RETAIL PROPERTIES	637417106	NNN	23.38	121,300	2,718,772.93	2,835,993.99
NATIONWIDE HEALTH PP	638620104	NHP	31.37	41,600	1,033,009.48	1,304,991.98
OMEGA HEALTHCARE INV	681936100	OHI	16.05	136,000	2,156,014.35	2,182,799.98
POST PROPERTIES,INC.	737464107	PPS	35.12	7,800	255,094.96	273,935.99
PS BUSINESS PARKS INC/CA	69360J107	PSB	52.55	4,900	257,045.44	257,494.99
RAMCO-GERSHENSON PPT	751452202	RPT	21.37	59,300	2,096,610.33	1,267,241.00
REALTY INCOME CORP	756109104	O	27.02	142,700	3,633,326.71	3,855,754.01
REDWOOD TR INC	758075402	RWT	34.24	7,800	387,497.61	267,072.01
SAUL CENTERS INC	804395101	BFS	53.43	10,800	468,016.93	577,044.01
SENIOR HOUSING PROP TRUST	81721M109	SNH	22.68	105,400	2,221,180.03	2,390,472.00
STRATEGIC HOTELS & RESORTS, INC	86272T106	BEE	16.73	134,000	2,852,435.33	2,241,819.95
SUNSTONE HOTEL INVESTORS INC	867892101	SHO	18.29	18,700	503,451.55	342,023.00
TARRAGON CORP	876287103	TARR	1.50	27,800	177,836.22	41,699.99

# Monthly Market

As Of 12/31/2007

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2      QUANTITATIVE 2000 (Q)						
Instrument: REIT      REAL ESTATE INVESTMENT TRUST						
UNIVERSAL HEALTH RLT	91359E105	UHT	35.44	47,900	1,614,712.31	1,697,576.00
URSTADT BIDDLE PPTYS	917286205	UBA	15.50	104,400	1,722,199.32	1,618,200.00
WASHINGTON RE INV	939653101	WRE	31.41	3,500	111,097.98	109,934.98
REAL ESTATE INVESTMENT TRUST TOTAL				2,530,000	59,998,283.08	53,123,882.94
QUANTITATIVE 2000 (Q) TOTAL				67,673,022	1,249,223,010.25	1,215,407,527.86
SMALL CAP TOTAL				67,673,022	1,249,223,010.25	1,215,407,527.86
DOMESTIC EQUITIES - Internal TOTAL				749,231,239	22,873,504,623.25	28,207,999,938.97

# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
3M COMPANY	88579Y101	MMM	84.32	85,100	7,598,680.93	7,175,631.99
ABBOTT LABORATORIES	002824100	ABT	56.15	16,400	838,190.88	920,860.00
ACCENTURE LTD - CL A	G1150G111	ACN	36.03	154,300	5,693,526.81	5,559,429.01
ADOBE SYSTEMS INC.	00724F101	ADBE	42.73	108,600	4,684,539.12	4,640,478.00
ADVENT SOFTWARE INC	007974108	ADVS	54.10	1,300	71,984.12	70,330.00
AGCO CORP.	001084102	AG	67.98	103,000	3,246,428.32	7,001,940.01
AGILENT TECHNOLOGIES INC	00846U101	A	36.74	23,500	878,413.55	863,390.00
ALLSTATE CORP	020002101	ALL	52.23	42,800	2,213,653.51	2,235,444.00
ALTRIA GROUP INC	02209S103	MO	75.58	114,100	7,020,124.65	8,623,678.00
AMAZON COM INC	023135106	AMZN	92.64	91,600	7,042,525.82	8,485,824.01
AMERICAN GREETING CL A	026375105	AM	20.30	18,900	448,400.28	383,670.00
AMERICAN INTL GROUP	026874107	AIG	58.30	79,900	5,198,545.68	4,658,170.02
AMERIPRISE FINANCIAL INC	03076C106	AMP	55.11	106,400	4,419,330.61	5,863,704.00
AMERISOURCEBERGEN CORP	03073E105	ABC	44.87	156,200	5,437,932.08	7,008,694.01
AMGEN INC	031162100	AMGN	46.44	111,300	6,137,381.35	5,168,772.00
ANADARKO PETROLEUM CORP	032511107	APC	65.69	130,700	6,744,766.02	8,585,683.00
ANALOG DEVICES	032654105	ADI	31.70	82,000	2,900,962.20	2,599,400.00
APACHE CORP.	037411105	APA	107.54	24,800	2,465,434.96	2,666,992.00
APOLLO GROUP INC	037604105	APOL	70.15	102,200	7,769,595.86	7,169,330.00
APPLE INC.	037833100	AAPL	198.08	53,400	7,654,496.53	10,577,471.99
APPLERA CORP - APPLIED BIOSYSTEM	038020103	ABI	33.92	9,100	314,741.70	308,672.00
APRIA HEALTHCARE GP. INC.	037933108	AHG	21.57	11,200	353,310.88	241,583.99
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	70.35	10,600	730,912.59	745,710.00
ASHLAND INC	044209104	ASH	47.43	86,100	5,262,640.01	4,083,723.00
AT&T INC	00206R102	T	41.56	231,732	7,796,096.55	9,630,781.91
AUTODESK INC.	052769106	ADSK	49.76	6,600	328,022.64	328,416.00
AUTONATION INC	05329W102	AN	15.66	252,500	4,484,716.56	3,954,149.99
AVIS BUDGET GROUP, INC	053774105	CAR	13.00	41,000	1,088,020.48	532,999.99
AVNET INC.	053807103	AVT	34.97	82,700	2,512,490.05	2,892,019.01
AVON PRODUCTS	054303102	AVP	39.53	38,400	1,587,060.48	1,517,952.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	AXS	38.97	3,400	130,364.77	132,498.00
BANK OF AMERICA CORP.	060505104	BAC	41.26	435,700	17,356,515.38	17,976,982.00
BARNES & NOBLE INC.	067774109	BKS	34.45	13,500	501,091.65	465,075.00
BB&T CORPORATION	054937107	BBT	30.67	53,500	1,959,149.22	1,640,845.00
BECKMAN COULTER INC.	075811109	BEC	72.80	2,900	203,304.79	211,120.00
BIOGEN IDEC INC	09062X103	BIIB	56.92	104,100	6,389,741.33	5,925,371.99
BJ'S WHOLESALE CLUB INC.	05548J106	BJ	33.83	1,600	56,323.68	54,128.00
BLACK & DECKER	091797100	BDK	69.65	17,200	1,418,390.71	1,197,980.00
BOEING CO	097023105	BA	87.46	85,800	7,918,415.92	7,504,068.00
BOSTON SCIENTIFIC CORP.	101137107	BSX	11.63	204,700	2,510,113.28	2,380,661.00
C A INC.	12673P105	CA	24.95	69,700	1,789,174.61	1,739,015.00
CADENCE DESIGN SYS INC	127387108	CDNS	17.01	10,000	218,048.00	170,100.00
CAMERON INTL CORP.	13342B105	CAM	48.13	6,200	300,639.24	298,406.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	47.26	31,700	1,587,044.65	1,498,142.00
CARNIVAL CORP	143658300	CCL	44.49	7,000	344,827.21	311,430.00
CATERPILLAR INC.	149123101	CAT	72.56	21,600	1,587,898.08	1,567,296.00
CBS CORP. CL. B	124857202	CBS	27.25	287,837	8,282,147.64	7,843,558.25
CELANESE CORP-SERIES A	150870103	CE	42.32	102,400	3,819,872.04	4,333,567.98
CENTURYTEL, INC.	156700106	CTL	41.46	128,400	3,961,260.41	5,323,464.00
CF INDUSTRIES HOLDINGS INC	125269100	CF	110.06	41,000	3,517,849.20	4,512,460.00
CHEVRON CORP.	166764100	CVX	93.33	152,200	11,083,113.82	14,204,826.00
CHOICE HOTELS INTL INC	169905106	CHH	33.20	1,400	47,452.16	46,480.00
CHUBB CORP	171232101	CB	54.58	147,700	7,775,462.02	8,061,465.99
CIENA CORP.	171779309	CIEN	34.11	15,700	685,146.43	535,527.00
CIGNA CORP.	125509109	CI	53.73	58,300	2,857,283.88	3,132,458.99
CIMAREX ENERGY	171798101	XEC	42.53	20,300	796,082.37	863,359.00
CISCO SYSTEMS	17275R102	CSCO	27.07	433,000	10,342,260.06	11,721,310.01
CITIGROUP INC.	172967101	C	29.44	199,700	7,915,787.92	5,879,168.01
CME GROUP INC	12572Q105	CME	686.00	8,700	5,722,219.86	5,968,200.00
COCA COLA CO.	191216100	KO	61.37	210,400	9,825,158.38	12,912,248.01

# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
COCA-COLA ENTERPRISE	191219104	CCE	26.03	2,800	74,185.16	72,884.00
COMERICA INC.	200340107	CMA	43.53	3,400	179,203.46	148,002.00
COMPUTER SCIENCES	205363104	CSC	49.47	22,901	1,128,332.77	1,132,912.46
CONOCOPHILLIPS	20825C104	COP	88.30	40,134	2,090,905.29	3,543,832.20
CRANE CO	224399105	CR	42.90	20,000	963,085.76	858,000.00
CSX CORP.	126408103	CSX	43.98	8,700	243,579.03	382,626.00
CVS/CAREMARK CORP	126650100	CVS	39.75	21,790	772,353.78	866,152.50
DARDEN RESTAURANTS INC	237194105	DRI	27.71	25,700	873,937.03	712,147.00
DELL INC	24702R101	DELL	24.51	210,400	5,771,959.49	5,156,903.99
DELUXE CORP.	248019101	DLX	32.89	12,100	520,979.76	397,969.00
DEVON ENERGY CORPORATION	25179M103	DVN	88.91	91,400	4,465,904.84	8,126,374.01
DISNEY (WALT) CO.	254687106	DIS	32.28	325,100	9,765,755.01	10,494,228.00
DRESSER-RAND GROUP INC	261608103	DRC	39.05	91,700	3,492,406.16	3,580,885.00
DTE ENERGY COMPANY	233331107	DTE	43.96	4,000	180,895.60	175,840.00
DUKE ENERGY CORPORATION	26441C105	DUK	20.17	406,900	7,622,127.26	8,207,173.00
EAST WEST BANCORP INC.	27579R104	EWBC	24.23	44,700	1,309,278.88	1,083,081.00
EATON VANCE CORP.	278265103	EV	45.41	19,400	878,590.42	880,954.00
EBAY INC	278642103	EBAY	33.19	78,100	2,693,387.84	2,592,139.00
ELI LILLY & COMPANY	532457108	LLY	53.39	136,500	7,505,654.44	7,287,734.99
EMBARQ CORP	29078E105	EQ	49.53	42,100	2,534,445.13	2,085,213.00
EMC CORP	268648102	EMC	18.53	378,600	6,740,283.49	7,015,458.00
EMERSON ELECTRIC CO	291011104	EMR	56.66	23,200	965,245.20	1,314,512.00
ENDURANCE SPECIALTY HOLDINGS	G30397106	ENH	41.73	42,700	1,722,556.47	1,781,871.00
ENERGIZER HOLDINGS INC.	29266R108	ENR	112.13	42,200	2,284,221.38	4,731,886.00
ENTERGY CORP.	29364G103	ETR	119.52	57,000	4,478,894.89	6,812,640.00
EVEREST RE GROUP LTD.	G3223R108	RE	100.40	4,400	441,458.59	441,760.00
EXPEDIA INC	30212P105	EXPE	31.62	144,400	3,114,231.80	4,565,927.99
EXPRESS SCRIPTS	302182100	ESRX	73.00	80,800	5,410,308.52	5,898,400.00
EXXON MOBIL CORPORATION	30231G102	XOM	93.69	431,100	18,852,232.96	40,389,759.02
FAIR ISAAC INC.	303250104	FIC	32.15	24,100	850,584.35	774,815.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
FEDERATED INVESTORS INC.-CL B	314211103	FII	41.16	22,600	776,556.34	930,216.00
FIRST SOLAR INC	336433107	FSLR	267.14	4,400	991,707.64	1,175,416.00
FLUOR CORP	343412102	FLR	145.72	5,100	762,610.14	743,172.00
FMC TECHNOLOGIES INC	30249U101	FTI	56.70	3,300	191,897.97	187,110.00
FORD MOTOR COMPANY	345370860	F	6.73	222,300	1,509,483.69	1,496,079.00
FOSTER WHEELER LTD	G36535139	FWLT	155.02	17,400	2,396,921.69	2,697,348.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	102.44	67,400	7,127,120.26	6,904,456.00
FRONTIER OIL CORP	35914P105	FTO	40.58	54,000	2,268,858.60	2,191,320.00
GAMESTOP CORP.	36467W109	GME	62.11	69,800	3,710,105.68	4,335,278.01
GARMIN LTD	G37260109	GRMN	97.00	26,100	2,737,710.50	2,531,699.99
GENENTECH INC.	368710406	DNA	67.07	63,300	4,301,960.55	4,245,531.00
GENERAL ELECTRIC CO	369604103	GE	37.07	482,600	14,426,233.91	17,889,982.00
GENERAL MILLS INC	370334104	GIS	57.00	3,500	204,290.45	199,500.00
GILEAD SCIENCES INC.	375558103	GILD	46.01	117,100	4,639,567.13	5,387,771.00
GLOBAL INDUSTRIES LTD.	379336100	GLBL	21.42	119,626	2,986,545.38	2,562,388.92
GOOGLE INC - CL A	38259P508	GOOG	691.48	5,100	2,982,845.45	3,526,548.00
GRAINGER W W INC	384802104	GWV	87.52	7,800	678,808.96	682,656.00
HALLIBURTON COMPANY	406216101	HAL	37.91	153,200	5,634,807.40	5,807,812.00
HANSEN NATURAL CORP	411310105	HANS	44.29	28,500	1,833,179.94	1,262,265.00
HERBALIFE LTD	G4412G101	HLF	40.28	2,800	111,382.32	112,784.00
HEWLETT-PACKARD CO	428236103	HPQ	50.48	82,900	1,868,809.08	4,184,792.00
HNI CORP	404251100	HNI	35.06	11,500	418,092.85	403,190.00
HOME DEPOT INC.	437076102	HD	26.94	165,900	5,525,362.52	4,469,346.00
HONEYWELL INTERNATIONAL INC	438516106	HON	61.57	124,000	7,114,295.82	7,634,680.00
HUBBELL INC	443510201	HUB.B	51.60	800	42,447.04	41,280.00
HUDSON CITY BANCORP INC	443683107	HCBK	15.02	93,900	1,460,755.48	1,410,378.00
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	27.55	44,800	1,245,072.52	1,234,240.00
INGERSOLL-RAND CO-A	G4776G101	IR	46.47	159,800	7,799,145.79	7,425,906.00
INGRAM MICRO INC CL A	457153104	IM	18.04	87,100	1,525,054.23	1,571,284.00
INTEL CORP.	458140100	INTC	26.66	365,999	8,809,112.35	9,757,533.34

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
INTL BUS MACH CORP	459200101	IBM	108.10	54,700	5,096,398.80	5,913,070.01
INTUITIVE SURGICAL INC	46120E602	ISRG	324.50	3,400	961,940.06	1,103,300.00
INVITROGEN CORP	46185R100	IVGN	93.41	29,700	2,552,142.67	2,774,277.00
ITT EDUCATIONAL SERVICES INC	45068B109	ESI	85.27	63,000	6,793,708.45	5,372,010.00
JANUS CAPITAL GROUP INC	47102X105	JNS	32.85	57,900	1,931,915.36	1,902,015.00
JM SMUCKER CO	832696405	SJM	51.44	1,100	62,842.48	56,583.99
JOHNSON & JOHNSON	478160104	JNJ	66.70	140,200	5,735,332.19	9,351,340.00
JONES APPAREL GROUP INC	480074103	JNY	15.99	67,700	1,258,421.14	1,082,523.00
JONES LANG LASALLE I	48020Q107	JLL	71.16	16,800	1,737,102.37	1,195,488.00
JPMORGAN CHASE & CO.	46625H100	JPM	43.65	367,780	14,162,931.01	16,053,597.02
JUNIPER NETWORKS INC	48203R104	JNPR	33.20	228,200	6,968,635.28	7,576,240.01
KBR INC	48242W106	KBR	38.80	44,100	1,871,503.40	1,711,080.00
KINETIC CONCEPTS INC	49460W208	KCI	53.56	69,000	3,998,459.38	3,695,640.00
KRAFT FOODS INC - A	50075N104	KFT	32.63	1	32.63	32.62
KROGER CO.	501044101	KR	26.71	172,000	4,839,972.10	4,594,119.99
L-3 COMMUNICATIONS HOLDINGS INC	502424104	LLL	105.94	1,000	107,980.50	105,940.00
LEXMARK INTERNATIONAL INC.	529771107	LXK	34.86	31,300	1,803,776.81	1,091,118.00
LIBERTY MEDIA HOLD-CAP SER A	53071M302	LCAPA	116.49	20,930	1,913,333.36	2,438,135.70
LOCKHEED MARTIN CORPORATION	539830109	LMT	105.26	9,800	1,070,498.66	1,031,548.00
LOEWS CORP	540424108	LTR	50.34	118,400	2,302,044.08	5,960,255.99
LOEWS CORP - CAROLINA GROUP	540424207	CG	85.30	300	23,526.45	25,590.00
LUBRIZOL CORP	549271104	LZ	54.16	9,900	581,996.39	536,184.00
MANPOWER INC	56418H100	MAN	56.90	92,698	5,931,963.57	5,274,516.19
MASTERCARD INC-CLASS A	57636Q104	MA	215.20	26,800	4,871,854.24	5,767,360.01
MCDONALDS CORPORATION	580135101	MCD	58.91	32,400	1,944,832.68	1,908,684.00
MCKESSON CORP	58155Q103	MCK	65.51	15,400	736,300.46	1,008,854.01
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	101.40	83,600	6,927,805.77	8,477,040.00
MEDTRONIC INC	585055106	MDT	50.27	66,000	3,266,474.72	3,317,820.00
MEMC ELECTR MATLS IN	552715104	WFR	88.49	15,800	1,102,331.75	1,398,142.00
MERCK & CO INC	589331107	MRK	58.11	202,700	9,437,676.08	11,778,896.99



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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
METLIFE INC	59156R108	MET	61.62	21,900	1,395,755.71	1,349,478.00
MICROSOFT CORP.	594918104	MSFT	35.60	706,800	20,982,807.31	25,162,080.02
MILLENNIUM PHARMACEUTICALS	599902103	MLNM	14.98	98,600	1,026,456.71	1,477,028.00
MINERALS TECHNOLOGIES INC	603158106	MTX	66.95	20,423	1,421,976.36	1,367,319.85
MOLSON COORS BREWING CO	60871R209	TAP	51.62	78,800	3,534,476.73	4,067,656.00
MONSANTO COMPANY	61166W101	MON	111.69	29,800	582,654.12	3,328,362.02
MOODY'S CORPORATION	615369105	MCO	35.70	33,800	2,153,373.09	1,206,660.00
MORGAN STANLEY	617446448	MS	53.11	44,600	2,733,259.94	2,368,705.99
MOSAIC COMPANY	61945A107	MOS	94.34	14,900	1,204,674.22	1,405,666.00
NATIONAL OILWELL VARCO INC	637071101	NOV	73.46	53,100	3,958,716.51	3,900,726.00
NATIONAL SEMICONDUCTOR CORP.	637640103	NSM	22.64	30,100	754,607.00	681,464.00
NATIONWIDE FINANCIAL SERVICE	638612101	NFS	45.01	52,100	2,267,048.06	2,345,020.99
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	48.83	7,400	327,023.84	361,342.00
NOBLE ENERGY INC	655044105	NBL	79.52	37,400	2,299,213.62	2,974,048.00
NORTHERN TRUST CORP	665859104	NTRS	76.58	19,200	1,155,926.40	1,470,336.00
NORTHROP GRUMMAN CORP.	666807102	NOC	78.64	103,000	6,132,836.09	8,099,919.98
NOVELL INC	670006105	NOVL	6.87	82,000	606,894.30	563,340.00
NOVELLUS SYSTEMS INC.	670008101	NVLS	27.57	25,500	808,395.90	703,035.00
NRG ENERGY INC.	629377508	NRG	43.34	123,600	5,410,997.21	5,356,824.00
NVIDIA CORP	67066G104	NVDA	34.02	115,550	3,660,303.27	3,931,011.00
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	76.99	77,100	5,241,042.12	5,935,929.00
OVERSEAS SHIPHOLDING GROUP	690368105	OSG	74.43	26,000	1,907,153.71	1,935,180.00
OWENS-ILLINOIS INC	690768403	OI	49.50	11,200	488,119.58	554,400.00
PACIFIC GAS & ELEC. CO.	69331C108	PCG	43.09	69,801	2,372,949.23	3,007,725.09
PATTERSON-UTI ENERGY INC	703481101	PTEN	19.52	55,200	1,338,813.54	1,077,504.00
PEPSIAMERICAS INC	71343P200	PAS	33.32	11,000	307,151.90	366,520.00
PEPSICO INC.	713448108	PEP	75.90	109,100	7,186,901.12	8,280,690.01
PERKIN ELMER INC	714046109	PKI	26.02	47,800	1,392,088.47	1,243,756.00
PFIZER INC.	717081103	PFE	22.73	723,820	18,367,007.97	16,452,428.61
PIONEER NATURAL RESOURCES CO.	723787107	PXD	48.84	63,500	2,790,660.23	3,101,340.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
PRECISION CASTPARTS CORP	740189105	PCP	138.70	8,400	1,136,472.20	1,165,080.00
PROCTER & GAMBLE CO	742718109	PG	73.42	206,872	11,641,081.82	15,188,542.23
PROGRESS ENERGY, INC	743263105	PGN	48.43	300	13,931.12	14,529.00
RADIOSHACK CORP	750438103	RSH	16.86	147,500	4,358,715.93	2,486,850.02
RAYTHEON COMPANY	755111507	RTN	60.70	71,000	2,899,122.14	4,309,699.99
REGIONS FINANCIAL CORP.	7591EP100	RF	23.65	276,500	9,415,208.45	6,539,225.00
RELIANT RESOURCES INC	75952B105	RRI	26.24	276,055	6,708,027.99	7,243,683.19
ROCKWELL AUTOMATION INC	773903109	ROK	68.96	70,900	4,963,736.19	4,889,264.00
RYDER SYS. INC.	783549108	R	47.01	4,700	251,380.91	220,947.00
SAFEWAY INC	786514208	SWY	34.21	45,000	1,223,399.40	1,539,450.00
SCHERING-PLOUGH	806605101	SGP	26.64	95,700	3,049,199.65	2,549,448.00
SCHLUMBERGER	806857108	SLB	98.37	6,700	675,388.24	659,079.01
SOUTHERN COPPER CORP	84265V105	PCU	105.13	3,800	426,165.51	399,494.00
SOUTHWEST AIRLINES	844741108	LUV	12.20	35,800	451,631.32	436,760.00
SPDR TRUST SERIES 1	78462F103	SPY	146.21	19,000	2,735,671.30	2,777,990.00
SPRINT NEXTEL CORP	852061100	S	13.13	673,500	12,125,262.99	8,843,055.00
SPX CORP.	784635104	SPW	102.85	35,600	2,600,494.83	3,661,460.00
ST JUDE MED. INC.	790849103	STJ	40.64	11,600	488,922.60	471,424.00
ST MARY LAND & EXPLORATION	792228108	SM	38.61	7,200	281,056.32	277,992.00
STRYKER CORP.	863667101	SYK	74.72	800	55,843.60	59,776.00
SUNTRUST BANKS INC.	867914103	STI	62.49	103,300	8,366,982.97	6,455,217.00
SUPER VALU STORES INC.	868536103	SVU	37.52	9,200	342,889.52	345,184.00
SYMANTEC CORP	871503108	SYMC	16.14	410,600	8,318,239.17	6,627,084.00
SYNOPSYS INC.	871607107	SNPS	25.93	160,999	3,526,467.77	4,174,704.07
TECH DATA CORP	878237106	TECD	37.72	28,700	1,037,825.15	1,082,564.00
TELEFLEX INC	879369106	TFX	63.01	10,800	803,787.69	680,508.00
TELEPHONE & DATA	879433100	TDS	62.60	16,400	549,764.36	1,026,640.00
TELEPHONE & DATA SYSTEMS-SPECIAL	879433860	TDS.S	57.60	40,200	1,289,247.83	2,315,520.00
TERRA INDS INC	880915103	TRA	47.76	59,400	2,170,533.91	2,836,944.00
TESORO CORP	881609101	TSO	47.70	1,100	52,793.84	52,470.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
TEXAS INSTRS INC	882508104	TXN	33.40	243,400	7,779,117.69	8,129,559.99
THE BANK OF NEW YORK MELLON CORP	064058100	BK	48.76	179,700	8,130,246.11	8,762,172.00
THE DIRECTV GROUP INC	25459L106	DTV	23.12	249,200	5,995,626.38	5,761,503.99
THOMAS & BETTS CORP.	884315102	TNB	49.04	15,400	870,077.20	755,216.00
TIME WARNER INC.	887317105	TWX	16.51	636,700	11,717,945.90	10,511,917.02
TORO CO	891092108	TTC	54.44	400	22,135.30	21,776.00
TRANSOCEAN INC	G90073100	RIG	143.15	6,565	766,001.29	939,779.74
TRAVELERS COS INC	89417E109	TRV	53.80	88,100	4,548,294.80	4,739,780.00
TRW AUTOMOTIVE HOLDINGS CORP	87264S106	TRW	20.90	25,800	973,583.53	539,219.99
TYCO ELECTRONICS	G9144P105	TEL	37.13	209,000	7,422,615.79	7,760,170.01
TYCO INTERNATIONAL LTD	G9143X208	TYC	39.65	19,500	973,930.18	773,175.00
TYSON FOODS INC. CL-A	902494103	TSN	15.33	403,000	6,440,766.91	6,177,990.01
UNITED PARCEL SERVICES INC	911312106	UPS	70.72	71,400	5,397,451.35	5,049,407.99
UNIVERSAL CORP-VA	913456109	UVV	51.22	17,100	902,676.41	875,862.00
UNUM GROUP	91529Y106	UNM	23.79	1,400	33,836.69	33,306.00
US BANCORP	902973304	USB	31.74	27,200	841,820.25	863,328.00
US TREAS MONEY MARKET - 5GS	IT-GOL	IT-GOL	1.00	1,936,020	1,936,019.55	1,936,019.55
UST INC.	902911106	UST	54.80	120,600	6,410,838.61	6,608,880.00
VALERO ENERGY CORP.	91913Y100	VLO	70.03	16,900	1,123,637.06	1,183,507.00
VARIAN INC.	922206107	VARI	65.30	8,200	466,101.72	535,460.00
VERISIGN INC	92343E102	VRSN	37.61	62,400	2,092,089.35	2,346,864.00
VERIZON COMMUNICATIONS	92343V104	VZ	43.69	191,900	7,649,535.90	8,384,111.00
VIACOM INC. CL B	92553P201	VIA.B	43.92	3,600	161,238.24	158,112.00
W&T OFFSHORE INC	92922P106	WTI	29.96	12,100	338,654.80	362,516.00
WAL MART STORES INC	931142103	WMT	47.53	117,200	5,277,181.90	5,570,515.99
WASHINGTON MUTUAL INC.	939322103	WM	13.61	92,000	3,344,637.85	1,252,120.00
WATERS CORPORATION	941848103	WAT	79.07	40,400	2,337,795.11	3,194,428.00
WATSON PHARMACEUTICALS INC.	942683103	WPI	27.14	85,800	2,640,798.45	2,328,612.00
WELLS FARGO COMPANY	949746101	WFC	30.19	244,100	6,011,803.02	7,369,379.00
WESTERN UNION CO.	959802109	WU	24.28	26,100	637,401.15	633,708.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
WORTHINGTON INDS	981811102	WOR	17.88	71,300	1,538,745.84	1,274,844.00
WYETH	983024100	WYE	44.19	5,900	267,090.05	260,721.00
WYNN RESORTS LTD	983134107	WYNN	112.13	11,900	1,544,120.76	1,334,347.00
XL CAPITAL LTD - CLASS A	G98255105	XL	50.31	67,800	4,251,586.48	3,411,018.00
YUM BRANDS, INC.	988498101	YUM	38.27	108,400	3,789,738.57	4,148,468.00
<b>COMMON STOCK TOTAL</b>				23,890,833	838,230,192.38	917,315,428.46
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
AMB PROPERTY CORP.	00163T109	AMB	57.56	14,200	842,746.57	817,352.00
AVALONBAY COMMUNITIES	053484101	AVB	94.14	14,300	1,482,003.49	1,346,202.00
DOUGLAS EMMETT INC	25960P109	DEI	22.61	5,800	136,789.52	131,138.00
EQUITY RESIDENTIAL PROP	29476L107	EQR	36.47	27,700	1,120,093.82	1,010,219.00
FEDERAL REALTY INV.	313747206	FRT	82.15	2,300	207,390.77	188,945.00
GENERAL GROWTH PROP	370021107	GGP	41.18	109,000	5,684,068.72	4,488,620.00
MACERICH CO	554382101	MAC	71.06	20,900	1,683,081.27	1,485,154.00
PROLOGIS TRUST	743410102	PLD	63.38	123,400	6,744,270.14	7,821,092.00
SIMON PROP GROUP INC.	828806109	SPG	86.86	44,000	4,231,791.02	3,821,840.01
VENTAS INC.	92276F100	VTR	45.25	50,100	2,231,688.64	2,267,025.00
<b>REAL ESTATE INVESTMENT TRUST TOTAL</b>				411,700	24,363,923.96	23,377,587.01
<b>GOLDMAN SACHS - 1000 TOTAL</b>				24,302,533	862,594,116.34	940,693,015.47

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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	84.32	8,900	709,751.38	750,448.00
ABBOTT LABORATORIES	002824100	ABT	56.15	39,800	1,951,246.17	2,234,770.00
ACCENTURE LTD - CL A	G1150G111	ACN	36.03	28,400	1,180,945.68	1,023,252.00
ACE LTD	G0070K103	ACE	61.78	1,600	101,975.28	98,848.00
ACTIVISION INC	004930202	ATVI	29.70	8,900	163,242.50	264,329.99
ADC COMMUNICATIONS INC	000886309	ADCT	15.55	16,700	293,980.15	259,685.00
ADOBE SYSTEMS INC.	00724F101	ADBE	42.73	1,518	51,128.58	64,864.15
AETNA INC.	00817Y108	AET	57.73	7,000	356,446.79	404,110.00
AFLAC INC	001055102	AFL	62.63	11,600	495,386.40	726,508.00
AGCO CORP.	001084102	AG	67.98	8,600	258,151.47	584,628.00
AIR PROD. & CHEM.	009158106	APD	98.63	3,500	346,590.11	345,205.00
AK STEEL HOLDING CORP	001547108	AKS	46.24	22,800	886,256.50	1,054,272.00
ALBEMARLE CORP	012653101	ALB	41.25	3,300	92,928.13	136,125.01
ALBERTO CULVER CL-B	013078100	ACV	24.54	15,300	433,509.10	375,462.00
ALCOA INC.	013817101	AA	36.55	8,700	315,755.42	317,985.00
ALLEGHANY CORP DEL	017175100	Y	402.00	1,114	418,568.89	447,828.00
ALLEGHENY ENERGY INC.	017361106	AYE	63.61	2,400	95,881.67	152,664.00
ALLEGHENY TECHNOLOGIES INC	01741R102	ATI	86.40	7,100	610,256.13	613,439.98
ALLERGAN PHARMACEUTICALS INC.	018490102	AGN	64.24	9,368	487,856.13	601,800.30
ALLIANCE DATA SYSTEM	018581108	ADS	74.99	8,900	497,824.42	667,410.98
ALLIANT ENERGY CORPORATION	018802108	LNT	40.69	3,100	114,841.08	126,138.99
ALLIANT TECHSYSTEMS INC.	018804104	ATK	113.76	3,900	446,419.25	443,664.00
ALLIED CAP CORP	01903Q108	ALD	21.50	2,900	81,168.36	62,350.00
ALLIED WORLD ASSURANCE HOLD	G0219G203	AWH	50.17	1,800	93,474.81	90,306.00
ALLSTATE CORP	020002101	ALL	52.23	1,000	60,702.01	52,230.00
ALTERA CORP	021441100	ALTR	19.32	4,300	81,968.43	83,076.00
ALTRIA GROUP INC	02209S103	MO	75.58	21,100	1,134,745.91	1,594,738.00
AMAZON COM INC	023135106	AMZN	92.64	25,000	1,781,628.43	2,316,000.00
AMERICAN CAPITAL STRATEGIES	024937104	ACAS	32.96	1,500	65,729.65	49,440.00
AMERICAN ELECTRIC POWER	025537101	AEP	46.56	33,800	1,611,184.57	1,573,728.01

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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						
AMERICAN EXPRESS CO.	025816109	AXP	52.02	15,500	611,925.41	806,310.00
AMERICAN INTL GROUP	026874107	AIG	58.30	68,600	4,300,908.25	3,999,380.01
AMERIPRISE FINANCIAL INC	03076C106	AMP	55.11	6,800	292,914.45	374,748.00
AMERISOURCEBERGEN CORP	03073E105	ABC	44.87	9,500	358,037.70	426,265.01
AMETEK INC.	031100100	AME	46.84	2,100	93,085.13	98,364.00
AMYLIN PHARMACEUTICALS INC	032346108	AMLN	37.00	2,200	84,564.06	81,400.00
ANALOG DEVICES	032654105	ADI	31.70	11,600	406,433.27	367,720.00
ANHEUSER-BUSCH	035229103	BUD	52.34	24,400	1,119,790.75	1,277,095.99
ANNALY CAPITAL MGT., INC	035710409	NLY	18.18	27,800	403,900.33	505,403.99
AON CORP	037389103	AOC	47.69	20,300	752,205.17	968,107.01
APACHE CORP.	037411105	APA	107.54	1,800	175,945.97	193,572.00
APOLLO GROUP INC	037604105	APOL	70.15	7,100	516,348.55	498,065.00
APPLE INC.	037833100	AAPL	198.08	13,200	1,254,966.88	2,614,656.00
APPLIED MATERIALS INC.	038222105	AMAT	17.76	1,100	19,100.33	19,536.00
ARCHER DANIELS MIDLAND CO	039483102	ADM	46.43	2,300	91,692.08	106,789.00
ARROW ELECTRONICS	042735100	ARW	39.28	18,100	709,352.93	710,968.00
ASSURANT INC	04621X108	AIZ	66.90	800	37,960.53	53,520.00
AT&T INC	00206R102	T	41.56	258,282	8,334,402.58	10,734,199.92
AUTODESK INC.	052769106	ADSK	49.76	2,600	103,826.49	129,376.00
AUTOMATIC DATA PROC.	053015103	ADP	44.53	3,100	117,398.68	138,042.99
AUTOZONE INC	053332102	AZO	119.91	6,700	748,816.08	803,397.00
AVIS BUDGET GROUP, INC	053774105	CAR	13.00	14,400	269,157.33	187,200.00
AVNET INC.	053807103	AVT	34.97	37,500	1,440,609.63	1,311,375.00
AVON PRODUCTS	054303102	AVP	39.53	23,000	758,064.33	909,190.00
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	AXS	38.97	1,800	74,033.02	70,146.00
BAKER HUGHES CORP	057224107	BHI	81.10	3,300	248,547.73	267,629.99
BALL CORPORATION	058498106	BLL	45.00	9,100	470,427.95	409,500.00
BANK OF AMERICA CORP.	060505104	BAC	41.26	134,030	5,683,001.79	5,530,077.81
BARD C. R. INC.	067383109	BCR	94.80	1,200	97,265.80	113,759.99
BAXTER INTL	071813109	BAX	58.05	27,700	1,226,503.21	1,607,985.00

# 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						
BB&T CORPORATION	054937107	BBT	30.67	5,100	208,791.25	156,417.01
BE AEROSPACE INC.	073302101	BEAV	52.90	9,600	397,161.49	507,840.00
BECKMAN COULTER INC.	075811109	BEC	72.80	2,800	201,897.32	203,840.00
BECTON DICKINSON & COMPANY	075887109	BDX	83.58	6,200	419,033.35	518,196.00
BIG LOTS, INC.	089302103	BIG	15.99	12,700	361,026.93	203,073.00
BIOGEN IDEC INC	09062X103	BIIB	56.92	1,200	84,822.87	68,304.00
BMC SOFTWARE	055921100	BMC	35.64	800	21,756.92	28,511.99
BOEING CO	097023105	BA	87.46	15,500	1,286,789.65	1,355,630.00
BORG WARNER INC.	099724106	BWA	48.41	12,400	585,623.28	600,284.00
BRINKER INTERNATIONAL INC	109641100	EAT	19.56	1,750	52,341.44	34,230.01
BRISTOL-MYERS SQUIBB	110122108	BMJ	26.52	64,100	1,737,218.89	1,699,931.99
BROWN-FORMAN -CL B	115637209	BF.B	74.11	4,800	340,470.67	355,728.00
BUNGE LIMITED	G16962105	BG	116.41	3,300	283,101.87	384,153.00
BURLINGTON NORTHERN SANTA FE	12189T104	BNI	83.23	2,100	115,567.78	174,783.00
C.H.ROBINSON WORLDWIDE INC	12541W209	CHRW	54.12	1,200	50,099.34	64,944.01
CABLEVISION SYSTEMS CORP	12686C109	CVC	24.50	56,200	1,637,816.98	1,376,899.98
CABOT CORP	127055101	CBT	33.34	2,400	109,288.54	80,015.99
CABOT OIL & GAS CORP.	127097103	COG	40.37	7,900	269,246.60	318,922.99
CADENCE DESIGN SYS INC	127387108	CDNS	17.01	15,800	311,624.38	268,758.00
CAMERON INTL CORP.	13342B105	CAM	48.13	20,600	490,023.36	991,478.01
CAMPBELL SOUP CO.	134429109	CPB	35.73	1,300	46,514.27	46,449.00
CARDINAL HEALTH INC.	14149Y108	CAH	57.75	5,800	354,198.20	334,949.99
CAREER EDUCATION CORP	141665109	CECO	25.14	11,900	359,357.31	299,166.00
CARLISLE COS INC	142339100	CSL	37.03	8,800	344,110.19	325,864.00
CARMAX INC.	143130102	KMX	19.75	5,500	128,754.76	108,624.99
CARNIVAL CORP	143658300	CCL	44.49	600	28,794.65	26,694.00
CATERPILLAR INC.	149123101	CAT	72.56	11,500	843,434.24	834,440.00
CBS CORP. CL. B	124857202	CBS	27.25	3,150	89,798.88	85,837.50
CELANESE CORP-SERIES A	150870103	CE	42.32	25,000	863,844.62	1,058,000.00
CELGENE CORP	151020104	CELG	46.21	15,400	635,197.77	711,633.99

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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						
CENTERPOINT ENERGY INC	15189T107	CNP	17.13	27,600	496,830.78	472,788.00
CENTRAL EUROPEAN MEDIA ENT-A	G20045202	CETV	115.98	2,900	272,554.03	336,342.01
CENTURYTEL, INC.	156700106	CTL	41.46	12,900	475,791.07	534,834.00
CERNER CORP.	156782104	CERN	56.40	300	16,520.55	16,920.00
CHARLES RIVER LABORATORIES	159864107	CRL	65.80	4,600	270,840.00	302,680.00
CHENIERE ENERGY INC	16411R208	LNG	32.64	7,900	306,411.86	257,856.00
CHEVRON CORP.	166764100	CVX	93.33	50,365	3,304,246.83	4,700,565.45
CHUBB CORP	171232101	CB	54.58	1,200	47,538.09	65,496.00
CHURCH & DWIGHT INC	171340102	CHD	54.07	10,700	470,659.61	578,549.00
CIENA CORP.	171779309	CIEN	34.11	9,200	389,828.58	313,812.00
CIGNA CORP.	125509109	CI	53.73	21,300	1,013,676.13	1,144,448.99
CISCO SYSTEMS	17275R102	CSCO	27.07	134,300	3,443,674.64	3,635,501.02
CITIGROUP INC.	172967101	C	29.44	222,200	8,406,318.80	6,541,568.00
CITIZENS COMMUNICATIONS CO	17453B101	CZN	12.73	36,700	496,597.06	467,190.99
CITRIX SYSTEMS INC	177376100	CTXS	38.01	2,500	94,901.72	95,025.00
CITY NATIONAL CORP	178566105	CYN	59.55	2,600	169,202.85	154,830.00
CLEAR CHANNEL COMMUNICATIONS	184502102	CCU	34.52	23,500	808,502.86	811,219.99
CLEVELAND-CLIFFS INC	185896107	CLF	100.80	4,900	363,616.27	493,919.99
CME GROUP INC	12572Q105	CME	686.00	1,538	647,222.24	1,055,068.00
CMS ENERGY CORP	125896100	CMS	17.38	3,400	60,778.25	59,092.00
COACH INC	189754104	COH	30.58	31,300	1,405,244.09	957,154.00
COCA COLA CO.	191216100	KO	61.37	52,100	2,667,881.00	3,197,377.01
COCA-COLA ENTERPRISE	191219104	CCE	26.03	13,000	338,040.43	338,390.00
COLGATE PALMOLIVE	194162103	CL	77.96	22,600	1,281,032.17	1,761,896.00
COMCAST CORP - CL A	20030N101	CMCSA	18.26	103,897	2,481,736.14	1,897,159.22
COMMSCOPE INC.	203372107	CTV	49.21	13,100	676,867.49	644,651.00
COMPUWARE CORP	205638109	CPWR	8.88	6,900	82,960.83	61,272.00
CONAGRA FOODS, INC.	205887102	CAG	23.79	18,800	475,142.51	447,252.00
CONOCOPHILLIPS	20825C104	COP	88.30	27,152	1,678,738.23	2,397,521.59
CONSOLIDATED EDISON INC.	209115104	ED	48.85	2,600	130,755.83	127,010.00



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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						
CONSTELLATION ENERGY GROUP INC	210371100	CEG	102.53	15,600	1,340,399.86	1,599,468.00
COOPER INDUSTRIES LTD - CLASS A	G24182100	CBE	52.88	6,600	350,629.10	349,008.00
CORN PRODUCTS INT'L INC.	219023108	CPO	36.75	11,900	433,074.81	437,325.00
CORRECTIONS CORP OF	22025Y407	CXW	29.51	20,600	445,525.60	607,906.00
COVANCE INC	222816100	CVD	86.62	1,800	158,731.23	155,916.00
COVENTRY HEALTH CARE INC.	222862104	CVH	59.25	3,000	175,231.41	177,750.00
COVIDIEN LTD	G2552X108	COV	44.29	9,200	395,749.94	407,468.00
CRANE CO	224399105	CR	42.90	4,800	211,920.98	205,920.00
CREE INC	225447101	CREE	27.47	3,700	95,444.43	101,639.00
CROCS INC	227046109	CROX	36.81	16,100	808,034.41	592,641.00
CROWN CORK & SEAL INC.	228368106	CCK	25.65	15,200	377,395.10	389,880.00
CSX CORP.	126408103	CSX	43.98	4,500	160,232.20	197,910.00
CUMMINS INC.	231021106	CMI	127.37	8,900	728,489.38	1,133,593.01
CVS/CAREMARK CORP	126650100	CVS	39.75	23,243	885,467.56	923,909.25
CYPRESS SEMICONDUCTOR CORP	232806109	CY	36.03	10,000	308,287.65	360,300.00
CYTEC INDUSTRIES	232820100	CYT	61.58	1,400	86,839.90	86,212.00
DANAHER CORP	235851102	DHR	87.74	1,200	66,300.60	105,288.00
DEAN FOODS CO	242370104	DF	25.86	11,300	389,930.65	292,217.99
DEERE & CO.	244199105	DE	93.12	14,400	615,898.00	1,340,928.00
DELL INC	24702R101	DELL	24.51	11,400	300,424.91	279,414.00
DELTA AIR LINES INC	247361702	DAL	14.89	6,300	123,533.55	93,807.00
DENBURY RES INC	247916208	DNR	29.75	7,600	213,683.03	226,100.00
DENTSPLY INTERNATIONAL INC.	249030107	XRAY	45.02	4,300	187,033.94	193,586.00
DIAMOND OFFSHORE DRILLING	25271C102	DO	142.00	2,700	305,653.24	383,400.00
DIEBOLD INC	253651103	DBD	28.98	10,900	400,696.25	315,882.00
DISCOVERY HOLDING CO-A	25468Y107	DISCA	25.14	65,000	1,488,355.12	1,634,100.00
DISNEY (WALT) CO.	254687106	DIS	32.28	38,790	1,142,274.31	1,252,141.20
DOLLAR TREE STORES INC	256747106	DLTR	25.92	28,700	895,779.50	743,904.00
DOMINION RESOURCES INC-VA	25746U109	D	47.45	9,800	385,082.26	465,010.01
DOMTAR CORP	257559104	UFS	7.69	34,400	376,650.43	264,536.00

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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						
DONNELLEY (R.R.) & SONS CO.	257867101	RRD	37.74	6,900	267,422.94	260,406.00
DOW CHEMICAL CO	260543103	DOW	39.42	9,400	419,237.33	370,548.00
DREAMWORKS ANIMATION	26153C103	DWA	25.54	2,700	82,654.56	68,958.00
DRESSER-RAND GROUP INC	261608103	DRC	39.05	18,500	697,201.78	722,425.00
DST SYSTEMS INC	233326107	DST	82.55	5,500	303,588.64	454,025.01
DTE ENERGY COMPANY	233331107	DTE	43.96	3,200	154,231.56	140,671.99
DUN & BRADSTREET CORP	26483E100	DNB	88.63	5,300	457,721.95	469,739.00
DYNEGY INC	26817G102	DYN	7.14	41,300	424,826.31	294,882.00
E I DUPONT DE NEM.	263534109	DD	44.09	13,400	579,588.23	590,806.00
EASTMAN CHEMICAL CO.	277432100	EMN	61.09	1,400	80,595.29	85,526.00
EATON CORP.	278058102	ETN	96.95	3,300	277,787.99	319,935.01
EATON VANCE CORP.	278265103	EV	45.41	19,800	841,862.40	899,118.00
EBAY INC	278642103	EBAY	33.19	8,100	268,457.44	268,839.00
ECHOSTAR COMMUNICATIONS - A	278762109	DISH	37.72	17,600	681,875.41	663,871.99
EDISON INTERNATIONAL	281020107	EIX	53.37	8,800	474,340.90	469,656.00
ELI LILLY & COMPANY	532457108	LLY	53.39	6,600	349,844.50	352,374.01
EMBARQ CORP	29078E105	EQ	49.53	14,482	819,146.63	717,293.46
EMC CORP	268648102	EMC	18.53	40,600	797,657.88	752,318.00
EMERSON ELECTRIC CO	291011104	EMR	56.66	5,500	219,027.86	311,630.02
ENDO PHARMACEUTICALS	29264F205	ENDP	26.67	3,100	84,300.13	82,677.00
ENERGEN CORP.	29265N108	EGN	64.23	10,700	534,367.92	687,261.00
ENERGIZER HOLDINGS INC.	29266R108	ENR	112.13	11,700	905,749.62	1,311,921.00
ENERGY EAST CORP.	29266M109	EAS	27.21	3,700	99,879.24	100,677.00
ENTERGY CORP.	29364G103	ETR	119.52	14,600	1,502,431.98	1,744,991.99
EQUITABLE RESOURCES INC	294549100	EQT	53.28	20,100	1,000,838.10	1,070,927.99
ESTEE LAUDER CO.	518439104	EL	43.61	9,300	393,349.41	405,572.99
EXELON CORP	30161N101	EXC	81.64	6,800	301,258.70	555,152.00
EXPEDIA INC	30212P105	EXPE	31.62	43,600	1,138,638.96	1,378,632.00
EXPRESS SCRIPTS	302182100	ESRX	73.00	7,500	463,177.61	547,500.00
EXXON MOBIL CORPORATION	30231G102	XOM	93.69	163,100	9,853,824.63	15,280,839.00

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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						
F5 NETWORKS INC	315616102	FFIV	28.52	6,000	210,479.95	171,119.99
FACTSET RESEARCH SYSTEMS INC.	303075105	FDS	55.70	4,400	255,658.26	245,080.00
FAMILY DOLLAR STORES	307000109	FDO	19.23	3,000	75,864.52	57,689.99
FASTENAL CO	311900104	FAST	40.42	6,900	284,533.95	278,898.00
FED. NATL. MTG. ASSN.	313586109	FNM	39.98	14,100	731,718.39	563,718.00
FIDELITY NATIONAL FINANCIAL INC.	31620R105	FNF	14.61	4,475	94,962.00	65,379.75
FIDELITY NATIONAL INFORMATION	31620M106	FIS	41.59	24,614	1,022,102.67	1,023,696.25
FIRST AMERICAN CORP.	318522307	FAF	34.12	16,700	644,247.79	569,804.00
FIRST ENERGY CORP.	337932107	FE	72.34	15,000	801,137.78	1,085,100.01
FIRST SOLAR INC	336433107	FSLR	267.14	1,900	271,521.05	507,566.00
FLOWERVE CORP.	34354P105	FLS	96.20	3,400	330,221.62	327,080.00
FLUOR CORP	343412102	FLR	145.72	2,900	425,818.11	422,588.00
FMC CORP.	302491303	FMC	54.55	1,600	57,869.32	87,280.00
FMC TECHNOLOGIES INC	30249U101	FTI	56.70	5,400	289,910.33	306,180.00
FOREST CITY ENTERPRI	345550107	FCE.A	44.44	15,900	657,372.41	706,596.00
FOREST OIL CORP.	346091705	FST	50.84	2,400	98,890.43	122,016.00
FORESTAR REAL ESTATE GROUP	346233109	FOR	23.59	8,200	278,448.35	193,438.00
FOSTER WHEELER LTD	G36535139	FWLT	155.02	5,800	655,841.28	899,116.00
FPL GROUP INC.	302571104	FPL	67.78	35,700	2,120,367.86	2,419,746.00
FRANKLIN RESOURCES INC	354613101	BEN	114.43	14,300	1,126,998.80	1,636,349.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	102.44	2,062	93,342.85	211,231.28
FRONTIER OIL CORP	35914P105	FTO	40.58	1,000	29,757.16	40,580.00
GAMESTOP CORP.	36467W109	GME	62.11	14,700	485,744.38	913,017.00
GARMIN LTD	G37260109	GRMN	97.00	3,900	385,100.30	378,300.00
GENERAL CABLE CORP	369300108	BGC	73.28	2,300	177,301.12	168,544.00
GENERAL DYNAMICS CORP.	369550108	GD	88.99	8,900	550,972.88	792,011.00
GENERAL ELECTRIC CO	369604103	GE	37.07	362,500	12,251,358.59	13,437,875.00
GENERAL MILLS INC	370334104	GIS	57.00	12,300	639,119.70	701,100.00
GEN-PROBE INC	36866T103	GPRO	62.93	2,900	189,638.34	182,497.00
GENTEX CORP.	371901109	GNTX	17.77	4,700	85,690.45	83,519.00

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Portfolio: 5IN      INTECH - 1000						
Instrument: COM      COMMON STOCK						
GENUINE PARTS CO	372460105	GPC	46.30	7,600	317,590.92	351,880.00
GILEAD SCIENCES INC.	375558103	GILD	46.01	15,100	436,615.50	694,751.01
GLOBAL INDUSTRIES LTD.	379336100	GLBL	21.42	20,000	489,223.80	428,400.00
GOLDMAN SACHS GROUP INC	38141G104	GS	215.05	9,300	1,467,992.23	1,999,964.99
GOODRICH CORP.	382388106	GR	70.61	8,800	593,661.52	621,368.00
GOODYEAR T & R	382550101	GT	28.22	37,800	1,115,139.08	1,066,716.00
GOOGLE INC - CL A	38259P508	GOOG	691.48	4,400	1,808,538.40	3,042,511.99
GRAINGER W W INC	384802104	GWW	87.52	1,000	88,668.51	87,520.00
GRANT PRIDECO INC.	38821G101	GRP	55.51	3,400	176,647.00	188,734.00
GUARANTY FINANCIAL GROUP	40108N106	GFG	16.00	8,200	213,001.77	131,200.00
GUESS INC	401617105	GES	37.89	13,800	649,733.64	522,882.00
HANESBRANDS INC	410345102	HBI	27.17	19,000	512,838.62	516,230.00
HANSEN NATURAL CORP	411310105	HANS	44.29	1,500	93,090.17	66,435.00
HARLEY-DAVIDSON INC	412822108	HOG	46.71	1,700	102,654.66	79,407.00
HARMAN INTERNATIONAL	413086109	HAR	73.71	7,800	844,732.85	574,938.00
HARRAH'S ENTERTAINMENT INC.	413619107	HET	88.75	13,767	1,174,308.63	1,221,821.25
HARRIS CORP.	413875105	HRS	62.68	3,000	181,623.92	188,040.00
HARSCO CORP	415864107	HSC	64.07	6,200	375,564.35	397,234.00
HARTFORD FINL SERVICES	416515104	HIG	87.19	2,400	163,482.85	209,255.99
HASBRO INC	418056107	HAS	25.58	29,400	871,843.75	752,052.01
HEALTH NET INC	42222G108	HNT	48.30	9,500	512,945.69	458,850.00
HEINZ H. J. CO.	423074103	HNZ	46.68	18,500	809,038.00	863,580.03
HELMERICH & PAYNE, INC	423452101	HP	40.07	8,700	290,542.11	348,609.00
HENRY SCHEIN INC	806407102	HSIC	61.40	1,300	80,310.98	79,820.00
HERTZ GLOBAL HOLDINGS INC	42805T105	HTZ	15.89	5,000	111,925.43	79,450.00
HESS CORP.	42809H107	HES	100.86	2,500	95,940.45	252,150.00
HEWITT ASSOCIATES INC	42822Q100	HEW	38.29	15,100	509,945.39	578,179.00
HEWLETT-PACKARD CO	428236103	HPQ	50.48	61,700	2,067,114.78	3,114,616.00
HILLENBRAND IND.	431573104	HB	55.73	7,600	426,585.89	423,548.00
HLTH CORP	40422Y101	HLTH	13.40	30,400	391,280.80	407,360.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
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Portfolio: 5IN      INTECH - 1000						
Instrument: COM      COMMON STOCK						
HOLLY CORP	435758305	HOC	50.89	8,100	417,844.32	412,209.00
HOME DEPOT INC.	437076102	HD	26.94	2,900	114,112.00	78,126.00
HONEYWELL INTERNATIONAL INC	438516106	HON	61.57	22,300	1,266,160.66	1,373,011.00
HOSPIRA INC	441060100	HSP	42.64	1,900	78,165.35	81,016.00
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	27.55	16,600	447,830.96	457,330.00
HUNTSMAN CORP	447011107	HUN	25.70	10,500	273,308.57	269,850.00
IAC/INTERACTIVE CORP	44919P300	IACI	26.92	10,000	337,430.43	269,200.00
IDEARC INC	451663108	IAR	17.56	45,550	1,339,221.14	799,858.00
IDEX CORPORATION	45167R104	IEX	36.13	2,900	106,234.99	104,777.00
IDEXX LABS INC.	45168D104	IDXX	58.63	4,500	273,186.45	263,835.00
ILLINOIS TOOL WORKS	452308109	ITW	53.54	3,300	183,951.10	176,682.00
INGERSOLL-RAND CO-A	G4776G101	IR	46.47	21,100	1,079,487.80	980,517.00
INTEL CORP.	458140100	INTC	26.66	74,300	1,786,550.79	1,980,837.99
INTERCONTINENTAL EXCHANGE INC	45865V100	ICE	192.50	10,200	1,402,132.18	1,963,500.00
INTERNATIONAL PAPER	460146103	IP	32.38	2,600	87,190.95	84,188.00
INTERNATL FLAVORS & FRAGRANCES	459506101	IFF	48.13	13,300	584,489.85	640,128.99
INTERPUBLIC GROUP	460690100	IPG	8.11	39,700	461,533.39	321,967.00
INTERSIL HOLDINGS CORP	46069S109	ISIL	24.48	17,000	484,484.20	416,160.00
INTL BUS MACH CORP	459200101	IBM	108.10	39,900	3,931,769.85	4,313,190.01
INTUITIVE SURGICAL INC	46120E602	ISRG	324.50	1,600	344,236.46	519,200.00
INVITROGEN CORP	46185R100	IVGN	93.41	5,800	530,254.03	541,778.00
ITT CORP	450911102	ITT	66.04	1,000	46,099.27	66,040.00
ITT EDUCATIONAL SERVICES INC	45068B109	ESI	85.27	11,100	1,161,334.57	946,497.00
JACOBS ENGINEERING GROUP	469814107	JEC	95.61	5,100	426,990.65	487,611.00
JARDEN CORP	471109108	JAH	23.61	1,100	38,496.71	25,971.01
JM SMUCKER CO	832696405	SJM	51.44	12,900	633,869.08	663,576.00
JOHNSON & JOHNSON	478160104	JNJ	66.70	70,800	3,961,773.85	4,722,360.02
JOHNSON CONTROLS	478366107	JCI	36.04	56,200	1,684,407.30	2,025,447.98
JONES LANG LASALLE I	48020Q107	JLL	71.16	700	59,497.17	49,812.01
JPMORGAN CHASE & CO.	46625H100	JPM	43.65	68,912	2,749,473.59	3,008,008.79

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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						
JUNIPER NETWORKS INC	48203R104	JNPR	33.20	34,600	916,916.61	1,148,720.00
KANSAS CITY SOUTHERN INDS	485170302	KSU	34.33	2,200	78,265.17	75,526.00
KELLOGG CO.	487836108	K	52.43	15,200	696,335.12	796,936.01
KENNAMETAL INC	489170100	KMT	37.86	7,600	299,289.28	287,736.00
KIMBERLY-CLARK CORP	494368103	KMB	69.34	17,100	1,158,034.16	1,185,714.00
KINETIC CONCEPTS INC	49460W208	KCI	53.56	11,600	614,737.29	621,296.00
KING PHARMACEUTICALS	495582108	KG	10.24	15,300	212,179.13	156,672.00
KLA-TENCOR CORP.	482480100	KLAC	48.16	2,200	110,610.38	105,952.00
KOHLS CORP	500255104	KSS	45.80	4,200	274,885.99	192,360.01
KRAFT FOODS INC - A	50075N104	KFT	32.63	6,878	200,131.19	224,429.14
KROGER CO.	501044101	KR	26.71	36,700	774,382.33	980,257.00
L-3 COMMUNICATIONS HOLDINGS INC	502424104	LLL	105.94	1,500	164,340.77	158,910.00
LABORATORY CRP OF AMER HLDGS	50540R409	LH	75.53	4,500	249,114.87	339,884.99
LAMAR ADVERTISING CO	512815101	LAMR	48.07	5,600	275,306.29	269,192.01
LEAP WIRELESS INTERNATIONAL INC	521863308	LEAP	46.64	4,000	250,611.42	186,560.00
LENNOX INTERNATIONAL INC.	526107107	LII	41.42	8,100	274,426.47	335,502.00
LEUCADIA NATIONAL CORP	527288104	LUK	47.10	19,900	953,065.57	937,290.00
LIBERTY GLOBAL INC	530555101	LBTYA	39.19	62,400	2,127,911.64	2,445,455.99
LIBERTY MEDIA HOLD-CAP SER A	53071M302	LCAPA	116.49	24,000	2,387,893.32	2,795,759.98
LIBERTY MEDIA-INTERACTIVE A	53071M104	LINTA	19.08	2,700	57,725.96	51,516.00
LINEAR TECHNOLOGY CORP	535678106	LLTC	31.83	8,600	274,961.44	273,738.00
LOCKHEED MARTIN CORPORATION	539830109	LMT	105.26	10,700	752,414.94	1,126,282.00
LOEWS CORP	540424108	LTR	50.34	65,200	1,819,232.95	3,282,168.00
LOEWS CORP - CAROLINA GROUP	540424207	CG	85.30	19,600	1,132,948.88	1,671,880.00
LUBRIZOL CORP	549271104	LZ	54.16	9,200	584,608.21	498,272.00
MANITOWOC COMPANY INC.	563571108	MTW	48.83	8,900	223,584.19	434,587.01
MANPOWER INC	56418H100	MAN	56.90	13,500	843,478.21	768,150.00
MARATHON OIL CORP	565849106	MRO	60.86	27,920	1,061,471.08	1,699,211.21
MARKEL CORP	570535104	MKL	491.10	1,400	656,746.79	687,540.03
MARSH & MCLENNAN COS.	571748102	MMC	26.47	16,100	485,681.76	426,167.00

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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						
MARTIN MARIETTA MATERIALS	573284106	MLM	132.60	9,100	1,253,206.27	1,206,660.00
MASTERCARD INC-CLASS A	57636Q104	MA	215.20	9,200	1,282,703.09	1,979,839.98
MATTEL INC.	577081102	MAT	19.04	83,800	1,958,811.57	1,595,552.00
MCAFEE INC	579064106	MFE	37.50	20,800	666,775.27	780,000.00
McCORMICK & CO	579780206	MKC	37.91	3,500	128,528.92	132,685.00
MCDERMOTT INTERNATIONAL	580037109	MDR	59.03	3,200	136,527.27	188,896.00
MCDONALDS CORPORATION	580135101	MCD	58.91	36,200	1,560,851.96	2,132,541.99
MCGRAW HILL INC	580645109	MHP	43.81	2,200	99,942.12	96,382.00
MCKESSON CORP	58155Q103	MCK	65.51	4,100	201,803.95	268,591.02
MDU RESOURCES GROUP	552690109	MDU	27.61	2,050	46,414.80	56,600.49
MEADWESTVACO	583334107	MWV	31.30	3,000	95,374.46	93,900.00
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	101.40	26,221	1,723,456.65	2,658,809.40
MEDTRONIC INC	585055106	MDT	50.27	26,900	1,270,471.50	1,352,263.01
MEMC ELECTR MATLS IN	552715104	WFR	88.49	8,100	470,754.17	716,769.00
MERCK & CO INC	589331107	MRK	58.11	79,800	3,233,059.55	4,637,178.03
MEREDITH CORPORATION	589433101	MDP	54.98	5,200	306,096.71	285,896.00
MERRILL LYNCH & CO. INC.	590188108	MER	53.68	6,300	435,915.47	338,184.02
METLIFE INC	59156R108	MET	61.62	9,100	399,483.39	560,742.01
METTLER-TOLEDO INTERNATIONAL	592688105	MTD	113.80	6,800	453,666.32	773,839.98
MGM MIRAGE	552953101	MGM	84.02	20,700	1,552,674.27	1,739,214.00
MICROCHIP TECHNOLOGY INC.	595017104	MCHP	31.42	4,900	168,372.79	153,958.00
MICROSOFT CORP.	594918104	MSFT	35.60	196,200	5,828,624.26	6,984,720.00
MIRANT CORP NEW	60467R100	MIR	38.98	38,600	1,467,341.84	1,504,628.00
MOHAWK INDUSTRIES INC.	608190104	MHK	74.40	7,400	637,857.00	550,560.00
MOLSON COORS BREWING CO	60871R209	TAP	51.62	16,900	688,142.28	872,378.01
MONSANTO COMPANY	61166W101	MON	111.69	4,900	381,279.85	547,281.00
MORGAN STANLEY	617446448	MS	53.11	7,900	427,022.62	419,568.98
MOSAIC COMPANY	61945A107	MOS	94.34	15,200	486,115.48	1,433,968.01
MSC INDUSTRIAL DIRECT CO-A	553530106	MSM	40.47	7,600	352,268.87	307,572.00
MURPHY OIL CORP	626717102	MUR	84.84	2,700	194,363.87	229,068.00

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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						
NALCO HOLDING CO	62985Q101	NLC	24.18	27,000	704,395.94	652,860.00
NATIONAL FUEL & GAS	636180101	NFG	46.68	6,600	238,196.66	308,088.00
NATIONAL INSTRUMENTS CORP.	636518102	NATI	33.33	2,400	83,813.35	79,992.00
NATIONAL OILWELL VARCO INC	637071101	NOV	73.46	16,200	1,037,575.31	1,190,052.00
NATIONWIDE FINANCIAL SERVICE	638612101	NFS	45.01	6,100	304,809.22	274,560.99
NAVTEQ CORP	63936L100	NVT	75.60	6,300	411,718.09	476,280.00
NBTY INC.	628782104	NTY	27.40	8,900	351,723.36	243,860.00
NCR CORPORATION	62886E108	NCR	25.10	15,300	354,576.48	384,030.00
NEW YORK COMMUNITY BANCORP	649445103	NYB	17.58	15,000	266,871.14	263,700.00
NEWELL RUBBERMAID INC.	651229106	NWL	25.88	11,000	257,180.90	284,679.99
NEWS CORP INC-CL A	65248E104	NWS.A	20.49	86,400	1,545,311.02	1,770,336.00
NIKE INC. -CL B	654106103	NKE	64.24	14,000	640,066.78	899,359.99
NOBLE CORP	G65422100	NE	56.51	7,800	380,816.87	440,778.00
NOBLE ENERGY INC	655044105	NBL	79.52	2,400	136,204.28	190,848.00
NORDSTROM INC	655664100	JWN	36.73	4,600	238,771.69	168,958.01
NORTHEAST UTILITIES	664397106	NU	31.31	11,200	304,954.26	350,672.00
NORTHERN TRUST CORP	665859104	NTRS	76.58	3,000	155,156.92	229,740.01
NORTHROP GRUMMAN CORP.	666807102	NOC	78.64	6,206	442,605.24	488,039.84
NORTHWEST AIRLINES	667280408	NWA	14.51	7,300	161,742.25	105,923.00
NRG ENERGY INC.	629377508	NRG	43.34	50,300	1,583,985.98	2,180,002.00
NVR INC	62944T105	NVR	524.00	200	155,850.95	104,800.00
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	76.99	3,900	275,610.05	300,261.00
OCEANEERING INT'L. INC.	675232102	OII	67.35	2,300	134,189.68	154,905.00
OMNICOM GROUP	681919106	OMC	47.53	13,900	603,910.79	660,667.00
ONEOK INC.	682680103	OKE	44.77	15,300	636,070.54	684,981.00
ORACLE SYS. CORP.	68389X105	ORCL	22.58	66,741	968,085.35	1,507,011.79
ORIENT EXPRESS HOTELS LTD -A	G67743107	OEH	57.52	2,100	109,389.30	120,792.00
OSHKOSH TRUCK CORPORATION	688239201	OSK	47.26	6,200	307,112.18	293,012.00
OVERSEAS SHIPHOLDING GROUP	690368105	OSG	74.43	1,300	88,531.21	96,759.00
OWENS-ILLINOIS INC	690768403	OI	49.50	32,700	1,141,526.32	1,618,650.02



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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						
PACCAR INC	693718108	PCAR	54.48	15,525	738,636.07	845,802.01
PACIFIC GAS & ELEC. CO.	69331C108	PCG	43.09	8,000	233,048.72	344,720.00
PACKAGING CORP OF AMERICA	695156109	PKG	28.20	3,100	89,515.34	87,420.00
PACTIV CORPORATION	695257105	PTV	26.63	8,200	237,477.38	218,366.00
PALL CORPORATION	696429307	PLL	40.32	20,500	852,779.24	826,560.00
PEDIATRIX MEDICAL GROUP INC.	705324101	PDX	68.15	1,300	82,938.16	88,595.00
PENN NATIONAL GAMING INC	707569109	PENN	59.55	13,900	824,856.06	827,745.00
PENTAIR INC.	709631105	PNR	34.81	9,300	318,526.34	323,733.00
PEPSI BOTTLING GROUP INC	713409100	PBG	39.46	4,600	187,188.74	181,516.00
PEPSIAMERICAS INC	71343P200	PAS	33.32	11,100	373,665.81	369,852.00
PEPSICO INC.	713448108	PEP	75.90	41,600	2,103,770.67	3,157,440.01
PERKIN ELMER INC	714046109	PKI	26.02	19,500	538,979.54	507,390.00
PFIZER INC.	717081103	PFE	22.73	232,880	5,871,944.48	5,293,362.39
PHARMACEUTICAL PRODUCT	717124101	PPDI	40.37	4,200	171,563.42	169,554.00
PHILLIPS-VAN HEUSEN	718592108	PVH	36.86	3,200	178,638.97	117,952.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	65.65	2,543	164,356.53	166,947.94
POLO RALPH LAUREN CORP	731572103	RL	61.79	11,600	937,090.73	716,764.00
PPG INDUSTRIES INC.	693506107	PPG	70.23	7,800	544,221.98	547,794.00
PPL CORPORATION	69351T106	PPL	52.09	31,600	1,402,619.63	1,646,044.00
PRAXAIR INC.	74005P104	PX	88.71	800	20,586.46	70,968.00
PRECISION CASTPARTS CORP	740189105	PCP	138.70	21,200	1,889,945.97	2,940,439.99
PRIDE INTERNATIONAL INC.	74153Q102	PDE	33.90	2,600	83,391.43	88,140.00
PROCTER & GAMBLE CO	742718109	PG	73.42	75,682	3,761,479.03	5,556,572.44
PRUDENTIAL FINANCIAL INC	744320102	PRU	93.04	10,600	841,261.42	986,224.00
PUBLIC SVC ENTERPRISES	744573106	PEG	98.24	14,800	1,204,531.50	1,453,952.01
QUALCOMM INC	747525103	QCOM	39.35	2,200	82,245.42	86,570.00
QUANTA SERVICES INC.	74762E102	PWR	26.24	23,000	616,546.01	603,520.00
QUEST DIAGNOSTICS INC	74834L100	DGX	52.90	4,200	229,117.58	222,180.00
QUESTAR CORP	748356102	STR	54.10	2,400	106,820.92	129,840.00
QUICKSILVER RESOURCE	74837R104	KWK	59.59	1,600	65,884.73	95,344.00

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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						
R.H. DONNELLEY CORP.	74955W307	RHD	36.48	20,200	1,219,539.49	736,895.99
RADIOSHACK CORP	750438103	RSH	16.86	31,800	916,212.22	536,148.01
RANGE RES CORP	75281A109	RRC	51.36	4,800	164,105.35	246,528.00
RAYTHEON COMPANY	755111507	RTN	60.70	10,100	412,206.18	613,069.99
RED HAT INC	756577102	RHT	20.84	14,700	291,641.43	306,348.00
REGAL ENTERTAINMENT GROUP	758766109	RGC	18.07	8,800	187,336.46	159,016.00
REGIONS FINANCIAL CORP.	7591EP100	RF	23.65	3,469	115,360.62	82,041.84
RELIANCE STEEL & ALUMINUM	759509102	RS	54.20	8,000	412,056.69	433,599.99
RELIANT RESOURCES INC	75952B105	RRI	26.24	76,800	1,576,751.06	2,015,232.00
REPUBLIC SERVICES INC	760759100	RSG	31.35	2,600	84,077.20	81,510.00
RESPIRONICS INC	761230101	RESP	65.48	500	19,780.61	32,740.00
REYNOLDS AMERICAN INC	761713106	RAI	65.96	3,400	186,147.34	224,264.01
ROCKWELL AUTOMATION INC	773903109	ROK	68.96	3,300	224,790.35	227,568.00
ROCKWELL COLLINS	774341101	COL	71.97	1,300	59,901.20	93,561.01
ROPER INDUSTRIES INC	776696106	ROP	62.54	800	26,723.26	50,032.00
ROSS STORES INC	778296103	ROST	25.57	4,200	107,589.81	107,394.00
ROYAL CARIBBEAN CRUISES LTD	V7780T103	RCL	42.44	1,500	63,702.04	63,660.00
SAFECO CORP.	786429100	SAF	55.68	6,800	405,584.99	378,623.99
SAFEWAY INC	786514208	SWY	34.21	37,900	1,105,916.62	1,296,559.01
SAKS INCORPORATED	79377W108	SKS	20.76	17,000	313,729.84	352,920.00
SANDISK CORP	80004C101	SNDK	33.17	2,500	92,759.61	82,925.00
SCHERING-PLOUGH	806605101	SGP	26.64	67,500	1,731,541.27	1,798,200.01
SCHLUMBERGER	806857108	SLB	98.37	44,200	3,927,638.32	4,347,954.00
SCIENTIFIC GAMES COR	80874P109	SGMS	33.25	3,000	96,828.80	99,750.00
SEALED AIR CORP.	81211K100	SEE	23.14	1,600	43,504.47	37,024.00
SEMPRA ENERGY	816851109	SRE	61.88	10,400	521,551.62	643,552.00
SERVICE CORP INTERNATIONAL	817565104	SCI	14.05	54,200	668,340.58	761,510.00
SHAW GROUP	820280105	SGR	60.44	1,800	85,926.70	108,792.00
SHERWIN-WILLIAMS CO	824348106	SHW	58.04	9,600	464,812.43	557,184.00
SIERRA HEALTH SERVICES	826322109	SIE	41.96	8,200	346,777.06	344,072.00

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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						
SLM CORP	78442P106	SLM	20.14	13,800	514,311.48	277,932.00
SMITH INTERNATIONAL INC	832110100	SII	73.85	8,800	585,424.95	649,880.00
SMITHFIELD FOODS INC	832248108	SFD	28.92	6,500	187,951.18	187,980.00
SNAP-ON INC	833034101	SNA	48.24	3,400	129,189.59	164,016.01
SONOCO PRODUCTS CO	835495102	SON	32.68	6,600	200,710.73	215,688.00
SOUTHERN CO	842587107	SO	38.75	2,300	83,133.19	89,125.00
SOUTHERN COPPER CORP	84265V105	PCU	105.13	11,300	1,193,627.81	1,187,969.00
SOUTHWESTERN ENERGY COMPANY	845467109	SWN	55.72	1,900	79,047.55	105,868.00
SPRINT NEXTEL CORP	852061100	S	13.13	36,700	674,771.85	481,871.00
SPX CORP.	784635104	SPW	102.85	7,500	605,906.12	771,375.00
ST JUDE MED. INC.	790849103	STJ	40.64	7,600	318,737.03	308,864.01
STATE STREET CORP	857477103	STT	81.20	500	28,717.11	40,600.01
STEEL DYNAMICS INC	858119100	STLD	59.57	2,800	87,997.84	166,796.00
STERICYCLE INC	858912108	SRCL	59.40	11,700	476,187.44	694,980.00
STRYKER CORP.	863667101	SYK	74.72	21,100	1,297,726.50	1,576,592.00
SUNPOWER CORP. CL A	867652109	SPWR	130.39	1,500	152,155.15	195,585.00
SUNTRUST BANKS INC.	867914103	STI	62.49	4,627	333,998.06	289,141.23
SUPER VALU STORES INC.	868536103	SVU	37.52	38,511	1,538,493.90	1,444,932.71
SUPERIOR ENERGY SVCS	868157108	SPN	34.42	6,500	226,871.65	223,730.00
SYMANTEC CORP	871503108	SYMC	16.14	3,463	62,941.98	55,892.83
SYNOPSYS INC.	871607107	SNPS	25.93	10,400	211,234.23	269,672.01
SYSCO CORP.	871829107	SY	31.21	2,100	71,433.42	65,541.01
T ROWE PRICE GROUP INC.	74144T108	TROW	60.88	400	10,898.41	24,352.01
TARGET CORP	87612E106	TGT	50.00	6,600	385,250.26	330,000.03
TEEKAY SHIPPING CORP	Y8564W103	TK	53.21	7,000	400,325.15	372,470.00
TELEFLEX INC	879369106	TFX	63.01	2,400	168,699.80	151,224.00
TELEPHONE & DATA	879433100	TDS	62.60	15,900	908,738.26	995,340.00
TEMPLE-INLAND INC.	879868107	TIN	20.85	24,600	829,309.06	512,910.00
TERADATA CORP	88076W103	TDC	27.41	15,100	378,747.90	413,891.00
TEREX CORP	880779103	TEX	65.57	10,000	588,676.27	655,700.01

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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						
TESORO CORP	881609101	TSO	47.70	28,400	1,424,924.21	1,354,679.99
TEXAS INSTRS INC	882508104	TXN	33.40	7,700	256,772.30	257,180.00
TEXTRON INC.	883203101	TXT	71.30	5,500	381,464.38	392,150.00
THE BANK OF NEW YORK MELLON CORP	064058100	BK	48.76	37,896	1,377,269.33	1,847,808.96
THE DIRECTV GROUP INC	25459L106	DTV	23.12	43,700	893,219.36	1,010,344.00
THERMO ELECTRON CORP.	883556102	TMO	57.68	20,672	768,558.58	1,192,360.96
TIDEWATER INC	886423102	TDW	54.86	6,400	376,994.30	351,104.00
TIFFANY & CO	886547108	TIF	46.03	11,000	542,605.58	506,330.00
TIM HORTONS INC	88706M103	THI	36.93	8,054	196,912.25	297,434.21
TIME WARNER CABLE-A	88732J108	TWC	27.60	4,100	162,976.09	113,160.00
TIME WARNER INC.	887317105	TWX	16.51	53,800	1,131,154.27	888,237.99
TORCHMARK CORP	891027104	TMK	60.53	3,700	202,438.67	223,960.99
TORO CO	891092108	TTC	54.44	7,800	436,944.88	424,632.00
TRANE INC	892893108	TT	46.71	4,000	128,260.64	186,840.00
TRANSOCEAN INC	G90073100	RIG	143.15	11,337	1,323,480.28	1,622,891.55
TRAVELERS COS INC	89417E109	TRV	53.80	21,446	999,655.80	1,153,794.79
TRIMBLE NAVIGATION LTD	896239100	TRMB	30.24	7,800	283,871.27	235,872.00
TYCO ELECTRONICS	G9144P105	TEL	37.13	6,200	244,575.83	230,206.00
TYCO INTERNATIONAL LTD	G9143X208	TYC	39.65	10,100	521,246.76	400,465.00
TYSON FOODS INC. CL-A	902494103	TSN	15.33	62,700	1,175,129.60	961,191.00
UAL CORP	902549807	UAUA	35.66	300	11,581.64	10,698.00
UNION PACIFIC CORP.	907818108	UNP	125.62	9,500	918,357.56	1,193,390.01
UNIT CORP	909218109	UNT	46.25	2,300	104,742.13	106,375.00
UNITED PARCEL SERVICES INC	911312106	UPS	70.72	1,600	124,297.76	113,152.00
UNITED RENTALS INCORPORATED	911363109	URI	18.36	8,500	284,573.43	156,060.00
UNITED STATES STEEL CORP.	912909108	X	120.91	7,000	631,986.73	846,370.00
UNITED TECHNOLOGIES	913017109	UTX	76.54	10,400	593,167.44	796,016.01
UNITEDHEALTH GROUP INC	91324P102	UNH	58.20	10,492	466,500.49	610,634.39
UNIVERSAL HEALTH SERVICES CL B	913903100	UHS	51.20	1,800	93,504.17	92,160.00
UNUM GROUP	91529Y106	UNM	23.79	20,500	526,696.49	487,695.00

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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						
URBAN OUTFITTERS INC	917047102	URBN	27.26	3,200	79,403.83	87,232.00
US BANCORP	902973304	USB	31.74	21,100	560,451.71	669,714.00
US TREAS MONEY MARKET - 5IN	IT-INT	IT-INT	1.00	3,271,546	3,271,545.65	3,271,545.61
UST INC.	902911106	UST	54.80	11,100	610,931.17	608,280.02
V F CORP	918204108	VFC	68.66	18,500	1,386,823.83	1,270,210.01
VALERO ENERGY CORP.	91913Y100	VLO	70.03	9,400	617,873.67	658,282.00
VARIAN SEMICONDUCTOR EQUIPMENT	922207105	VSEA	37.00	14,000	592,599.76	518,000.00
VCA ANTECH INC	918194101	WOOF	44.23	6,300	187,647.11	278,649.01
VERIFONE HOLDINGS INC	92342Y109	PAY	23.25	300	11,710.39	6,975.00
VERISIGN INC	92343E102	VRSN	37.61	9,300	298,303.57	349,773.00
VERIZON COMMUNICATIONS	92343V104	VZ	43.69	91,807	3,636,295.32	4,011,047.84
VMWARE INC-CLASS A	928563402	VMW	84.99	900	82,576.40	76,491.00
VULCAN MATERIALS CO	929160109	VMC	79.09	10,477	1,046,111.87	828,625.93
WABCO HOLDINGS INC	92927K102	WBC	50.09	4,600	200,588.44	230,414.00
WACHOVIA CORP.	929903102	WB	38.03	35,534	1,633,175.80	1,351,358.01
WAL MART STORES INC	931142103	WMT	47.53	36,700	1,630,768.53	1,744,351.00
WARNER CHILCOTT LTD-CLASS A	G9435N108	WCRX	17.73	14,300	260,016.97	253,539.00
WASHINGTON FEDERAL INC.	938824109	WFSL	21.11	3,900	86,009.51	82,329.00
WASHINGTON POST CL. B	939640108	WPO	791.43	100	79,919.98	79,143.00
WATERS CORPORATION	941848103	WAT	79.07	8,800	529,208.53	695,816.00
WATSON PHARMACEUTICALS INC.	942683103	WPI	27.14	4,700	136,759.90	127,558.00
WEATHERFORD INTERNATIONAL, LTD.	G95089101	WFT	68.60	7,300	436,636.94	500,780.00
WEIGHT WATCHERS INTL	948626106	WTW	45.18	2,000	98,803.89	90,360.00
WELLCARE HEALTH PLANS INC	94946T106	WCG	42.41	3,000	190,414.93	127,229.99
WELLPOINT INC.	94973V107	WLP	87.73	5,186	308,286.26	454,967.77
WELLS FARGO COMPANY	949746101	WFC	30.19	60,600	1,652,497.81	1,829,514.00
WEYERHAEUSER CO.	962166104	WY	73.74	8,400	632,522.87	619,415.99
WHIRLPOOL CORP	963320106	WHR	81.63	1,000	84,231.65	81,630.00
WHITE MOUNTAINS INSURANCE GP	G9618E107	WTM	514.05	100	60,737.85	51,405.00
WHITNEY HOLDING CORP	966612103	WTNY	26.15	4,000	107,596.87	104,600.00

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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						
WILEY JOHN & SONS IN	968223206	JW.A	42.84	4,600	186,984.06	197,064.00
WILLIAMS COS. INC.	969457100	WMB	35.78	4,200	115,303.98	150,276.00
WINDSTREAM CORP.	97381W104	WIN	13.02	46,168	659,673.11	601,107.36
WRIGLEY WM JR CO	982526105	WWY	58.55	15,400	877,291.90	901,670.00
WYETH	983024100	WYE	44.19	16,000	691,540.96	707,040.01
WYNN RESORTS LTD	983134107	WYNN	112.13	2,200	201,004.73	246,686.00
XCEL ENERGY INC	98389B100	XEL	22.57	14,400	330,568.66	325,008.00
XL CAPITAL LTD - CLASS A	G98255105	XL	50.31	1,400	118,831.61	70,434.00
XTO ENERGY INC.	98385X106	XTO	51.36	9,291	377,115.38	477,185.77
ZIMMER HOLDINGS INC	98956P102	ZMH	66.15	12,300	930,900.69	813,644.97
ZIONS BANCORPORATION	989701107	ZION	46.69	1,000	77,521.70	46,690.01
<b>COMMON STOCK TOTAL</b>				11,951,981	355,224,949.66	400,359,358.70
Instrument: REIT      REAL ESTATE INVESTMENT TRUST						
GENERAL GROWTH PROP	370021107	GGP	41.18	1,700	90,664.47	70,006.00
ISTAR FINANCIAL INC	45031U101	SFI	26.05	2,000	91,927.61	52,100.00
SL GREEN RE CORP	78440X101	SLG	93.46	1,981	222,139.33	185,144.24
<b>REAL ESTATE INVESTMENT TRUST TOTAL</b>				5,681	404,731.41	307,250.24
<b>INTECH - 1000 TOTAL</b>				11,957,662	355,629,681.07	400,666,608.94
<b>LARGE CAP TOTAL</b>				36,260,194	1,218,223,797.41	1,341,359,624.41

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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: COM COMMON STOCK						
AAR CORPORATION	000361105	AIR	38.03	20,600	302,132.74	783,418.00
ADVANTA CORP	007942204	ADVNB	8.07	72,675	1,276,636.32	586,487.26
ALASKA COMMUNICATION	01167P101	ALSK	15.00	91,825	903,126.20	1,377,374.99
AMERICAN EQUITY INVESTMENT LIFE	025676206	AEL	8.29	169,775	2,079,055.50	1,407,434.75
ANIXTER INTERNATIONAL INC.	035290105	AXE	62.27	11,125	426,737.35	692,753.75
ARGO GROUP INTL HOLDINGS	G0464B107	AGII	42.13	32,825	1,637,281.20	1,382,917.25
AVISTA CORP	05379B107	AVA	21.54	49,125	1,064,233.96	1,058,152.50
AZZ INC	002474104	AZZ	28.35	44,169	1,299,381.79	1,252,191.15
BASIC ENERGY SERVICES INC	06985P100	BAS	21.95	43,800	1,154,834.97	961,410.00
BENCHMARK ELECTRONICS INC	08160H101	BHE	17.73	90,275	1,967,825.76	1,600,575.77
BLACK HILLS CORP	092113109	BKH	44.10	23,525	871,690.31	1,037,452.49
CATO CORP CL A	149205106	CTR	15.66	59,350	1,322,786.60	929,421.00
CEC ENTERTAINMENT, INC.	125137109	CEC	25.96	37,100	1,290,635.22	963,116.00
CLARCOR INC.	179895107	CLC	37.97	45,000	1,460,140.06	1,708,650.00
CLECO CORP.	12561W105	CNL	27.80	68,202	1,671,251.25	1,896,015.60
CONSOLIDATED GRAPHICS INC.	209341106	CGX	47.82	31,350	2,237,548.63	1,499,157.00
CULLEN/FROST BANKERS INC	229899109	CFR	50.66	21,125	772,493.40	1,070,192.50
DELTIC TIMBER CORP	247850100	DEL	51.49	26,750	1,418,120.66	1,377,357.50
DIODES INC	254543101	DIOD	30.07	65,925	1,770,357.30	1,982,364.76
EARTHLINK INC	270321102	ELNK	7.07	111,925	834,339.24	791,309.75
EL PASO ELECTRIC COMPANY	283677854	EE	25.57	53,450	1,066,338.41	1,366,716.50
ELECTRONICS FOR IMAGING	286082102	EFII	22.48	91,425	2,222,616.26	2,055,234.00
EMULEX CORP	292475209	ELX	16.32	89,025	1,568,882.00	1,452,887.99
ENNIS BUSINESS FORMS	293389102	EBF	18.00	55,800	1,094,452.07	1,004,400.00
ENPRO INDUSTRIES INC	29355X107	NPO	30.65	43,250	1,259,814.11	1,325,612.50
FAIRCHILD SEMICONDUCTOR CORP	303726103	FCS	14.43	60,400	1,091,478.10	871,572.00
FIRST MIDWEST BANCORP INC.	320867104	FMBI	30.60	33,333	1,057,915.60	1,019,989.80
GATX CORP	361448103	GMT	36.68	38,950	1,260,378.41	1,428,686.00
HERCULES INCORPORATED	427056106	HPC	19.35	44,050	599,514.74	852,367.50
KADANT INC	48282T104	KAI	29.67	37,175	724,234.32	1,102,982.25

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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: COM COMMON STOCK						
KENNAMETAL INC	489170100	KMT	37.86	26,250	793,878.17	993,825.00
KINDRED HEALTHCARE I	494580103	KND	24.98	23,425	466,109.45	585,156.50
LIFETIME BRANDS INC.	53222Q103	LCUT	12.98	83,675	1,659,834.79	1,086,101.50
MATTHEWS INTL CORP	577128101	MATW	46.87	34,200	1,363,022.80	1,602,954.00
MENTOR GRAPHICS CORP.	587200106	MENT	10.78	58,275	769,931.39	628,204.50
MIDDLEBY CORP	596278101	MIDD	76.62	27,150	1,665,953.86	2,080,233.00
NELNET INC CL A	64031N108	NNI	12.71	68,925	1,764,815.19	876,036.75
NORTHWESTERN CORP	668074305	NWEC	29.50	53,075	1,473,404.30	1,565,712.50
OLD DOMINION FREIGHT LINE	679580100	ODFL	23.11	54,200	1,498,218.91	1,252,562.00
PAPA JOHN'S INTERNATIONAL	698813102	PZZA	22.70	44,550	1,057,325.18	1,011,285.00
PARAMETRIC TECHNOLOGY CORP	699173209	PMTTC	17.85	67,160	1,022,607.74	1,198,805.98
PEROT SYSTEMS COPR. CL. A	714265105	PER	13.50	115,800	1,626,543.98	1,563,300.00
PNM RESOURCES INC	69349H107	PNM	21.45	42,550	962,295.64	912,697.51
PROGRESS SOFTWARE	743312100	PRGS	33.68	63,375	1,499,924.85	2,134,470.00
RC2 CORP	749388104	RCRC	28.07	36,000	1,248,527.44	1,010,520.00
RLI CORP	749607107	RLI	56.79	22,800	850,589.58	1,294,812.00
SIGNATURE BANK	82669G104	SBNY	33.75	60,275	1,697,519.37	2,034,281.25
SOURCE INTERLINK COS INC	836151209	SORC	2.88	56,159	158,590.18	161,737.92
SYMMETRY MEDICAL INC	871546206	SMA	17.43	76,125	1,294,303.49	1,326,858.75
TAL INTERNATIONAL GROUP	874083108	TAL	22.77	52,825	1,350,662.90	1,202,825.25
TENNANT COMPANY	880345103	TNC	44.29	33,425	1,243,218.91	1,480,393.24
TEXAS INDUSTRIES INC	882491103	TXI	70.10	12,375	753,684.74	867,487.50
TREEHOUSE FOODS INC	89469A104	THS	22.99	52,350	1,403,650.68	1,203,526.50
UNITED BANKSHARES INC.	909907107	UBSI	28.02	32,575	1,084,452.91	912,751.50
UNITED FIRE & CAS CO	910331107	UFCS	29.09	45,943	1,486,963.13	1,336,481.87
US TREAS MONEY MARKET - 6CH	IT-CIP	IT-CIP	1.00	554,455	554,455.27	554,455.27
VITAL SIGNS INC	928469105	VITL	51.12	30,550	1,636,191.96	1,561,716.00
WABTEC	929740108	WAB	34.44	37,075	1,212,735.77	1,276,863.00
WADDELL & REED FINANCIAL-CL A	930059100	WDR	36.09	46,125	1,039,174.35	1,664,651.25
WATSCO INC.	942622200	WSO	36.76	38,725	1,968,491.71	1,423,531.00



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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: COM COMMON STOCK						
WESTERN REFINING INC	959319104	WNR	24.21	60,325	1,615,761.90	1,460,468.25
W-H ENERGY SERVICES INC	92925E108	WHQ	56.21	23,925	439,140.95	1,344,824.25
WORLD ACCEP CORP DEL	981419104	WRLD	26.98	61,792	2,277,429.08	1,667,148.16
COMMON STOCK TOTAL				3,759,738	78,645,643.05	78,114,877.76
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
AMERICAN CAMPUS COMMUNITIES INC	024835100	ACC	26.85	39,850	1,170,811.87	1,069,972.50
BIOMED REALTY TRUST	09063H107	BMR	23.17	27,625	426,955.49	640,071.25
CEDAR SHOPPING CENTERS INC	150602209	CDR	10.23	19,621	232,603.71	200,722.83
FIRST POTOMAC REALTY TRUST	33610F109	FPO	17.29	30,700	571,562.83	530,803.00
HERSHA HOSPITALITY TRUST	427825104	HT	9.50	145,975	1,474,252.94	1,386,762.50
HOME PROPERTIES OF NY INC.	437306103	HME	44.85	14,850	626,677.46	666,022.49
MID-AMERICAN APARTMENT	59522J103	MAA	42.75	28,040	1,492,328.57	1,198,710.00
REAL ESTATE INVESTMENT TRUST TOTAL				306,661	5,995,192.87	5,693,064.57
CHARTWELL - 2000 VALUE TOTAL				4,066,399	84,640,835.92	83,807,942.33

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6DG DAVID J. GREENE - 2000 VALUE						
Instrument: COM COMMON STOCK						
ACCELRYX INC	00430U103	ACCL	7.53	146,000	1,087,556.11	1,099,380.00
ADVANCE AUTO PARTS INC	00751Y106	AAP	37.99	28,600	951,345.24	1,086,514.00
ADVANCED MEDICAL OPTICS INC	00763M108	EYE	24.53	84,700	2,530,587.54	2,077,691.00
ALLIANCE SEMICONDUCTOR CORP	01877H100	ALSC	1.60	99,000	591,254.60	158,400.00
APPLIED MICRO CIRCUITS CORP	03822W406	AMCC	8.74	54,000	604,927.70	471,960.00
ARM HOLDINGS PLC - ADR	042068106	ARMHY	7.40	202,500	1,489,033.82	1,498,500.00
ARRIS GROUP INC.	04269Q100	ARRS	9.98	104,100	990,385.41	1,038,918.00
AVANEX CORP	05348W109	AVNX	1.00	386,000	449,381.02	386,000.01
BEARINGPOINT INC	074002106	BE	2.83	216,700	1,719,879.04	613,261.00
BROADRIDGE FINANCIAL	11133T103	BR	22.43	74,800	1,439,801.44	1,677,764.00
BROCADE COMMUNICATIONS SYSTEMS	111621306	BRCD	7.34	407,400	2,442,571.24	2,990,315.99
CAMBREX CORP.	132011107	CBM	8.38	139,700	2,129,794.88	1,170,685.99
CARTERS INC	146229109	CRI	19.35	26,400	521,019.28	510,840.00
CELERA GROUP	038020202	CRA	15.87	80,000	1,040,434.63	1,269,600.00
CENTERPOINT ENERGY INC	15189T107	CNP	17.13	103,500	1,211,014.52	1,772,955.00
CHEMED CORP	16359R103	CHE	55.88	19,800	699,360.80	1,106,423.99
CHEMTURA CORP	163893100	CEM	7.80	140,400	1,283,235.06	1,095,120.00
CMS ENERGY CORP	125896100	CMS	17.38	90,400	804,859.72	1,571,151.99
COGNEX CORP.	192422103	CGNX	20.15	53,200	1,024,998.47	1,071,980.00
COMMUNITY HEALTH SYS	203668108	CYH	36.86	64,300	2,084,394.22	2,370,098.01
COMVERSE TECHNOLOGY INC.	205862402	CMVT	17.25	124,500	2,645,147.84	2,147,625.00
CONSTAR INTL INC	21036U107	CNST	4.08	62,200	335,996.63	253,776.00
COOPER COMPANIES INC.	216648402	COO	38.00	68,700	3,307,541.68	2,610,599.97
CORINTHIAN COLLEGES INC	218868107	COCO	15.40	89,300	1,106,246.09	1,375,220.03
CRANE CO	224399105	CR	42.90	48,600	1,812,144.03	2,084,940.03
CROWN CORK & SEAL INC.	228368106	CCK	25.65	61,700	955,248.01	1,582,605.00
CTS CORP.	126501105	CTS	9.93	38,500	496,039.53	382,305.00
CYTEC INDUSTRIES	232820100	CYT	61.58	43,600	1,795,915.29	2,684,888.01
DANA CORP	235811106	DCNAQ	0.02	283,300	396,450.02	6,799.20
DANAOS CORP	Y1968P105	DAC	26.41	27,400	625,799.84	723,634.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6DG DAVID J. GREENE - 2000 VALUE						
Instrument: COM COMMON STOCK						
DELUXE CORP.	248019101	DLX	32.89	53,700	1,104,397.52	1,766,192.98
DISCOVERY LABORATORIES INC	254668106	DSCO	2.15	83,900	210,715.87	180,385.00
DRESSER-RAND GROUP INC	261608103	DRC	39.05	41,600	944,121.03	1,624,480.00
EARTHLINK INC	270321102	ELNK	7.07	111,200	1,019,394.52	786,184.00
ESCO TECHNOLOGIES INC	296315104	ESE	39.94	32,500	1,050,209.47	1,298,050.00
EURONET WORLDWIDE IN	298736109	EEFT	30.00	18,200	511,392.96	546,000.00
FIRST AMERICAN CORP.	318522307	FAF	34.12	57,100	1,455,826.31	1,948,252.00
FOUNDRY NETWORKS INC	35063R100	FDRY	17.52	61,700	668,883.18	1,080,983.99
GLOBAL INDUSTRIES LTD.	379336100	GLBL	21.42	63,100	775,790.45	1,351,601.99
HERCULES INCORPORATED	427056106	HPC	19.35	69,700	1,052,592.46	1,348,695.00
HUBBELL INC	443510201	HUB.B	51.60	33,700	1,528,163.60	1,738,919.99
IKANOS COMMUNICATIONS INC	45173E105	IKAN	5.38	99,100	811,965.95	533,158.00
IMS HEALTH INC.	449934108	RX	23.04	35,300	803,486.06	813,312.00
ION GEOPHYSICAL CORP	462044108	IO	15.78	118,100	989,870.12	1,863,618.01
JDS UNIPHASE CORP	46612J507	JDSU	13.30	85,300	1,233,341.16	1,134,490.00
KANSAS CITY SOUTHERN INDS	485170302	KSU	34.33	34,100	495,363.26	1,170,653.00
KBR INC	48242W106	KBR	38.80	42,100	938,032.64	1,633,480.01
KEYNOTE SYSTEMS INC	493308100	KEYN	14.05	87,500	892,609.09	1,229,375.00
MAXWELL TECHNOLOGIES INC	577767106	MXWL	8.27	21,600	160,667.72	178,632.00
MERCURY COMPUTER SYSTEMS INC	589378108	MRCY	16.11	66,300	829,690.68	1,068,093.00
MERRIMAC INDUSTRIES INC	590262101	MRM	9.93	20,000	180,400.00	198,600.00
MILACRON, INC.	598709301	MZ	3.11	22,084	592,169.41	68,681.23
MODINE MANUFACTURING CO	607828100	MOD	16.51	41,100	942,678.54	678,561.00
MOLSON COORS BREWING CO	60871R209	TAP	51.62	51,800	1,616,757.34	2,673,916.00
MYRIAD GENETICS INC	62855J104	MYGN	46.42	43,900	712,772.79	2,037,837.99
NAVISTAR INTL. CORP.	63934E108	NAVZ	54.20	11,600	315,428.38	628,719.99
NEUROCRINE BIOSCIENCES INC	64125C109	NBIX	4.54	78,100	970,464.66	354,574.00
ORCKIT COMMUNICATIONS LTD	M7531S206	ORCT	6.66	73,000	1,194,634.98	486,180.00
ORMAT TECHNOLOGIES INC	686688102	ORA	55.01	28,900	972,729.12	1,589,789.01
PALL CORPORATION	696429307	PLL	40.32	74,300	2,168,187.29	2,995,776.00

# Monthly Market

As Of 12/31/2007

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6DG DAVID J. GREENE - 2000 VALUE						
Instrument: COM COMMON STOCK						
PHARMACOPEIA DRUG DISCOVERY INC	7171EP101	PCOP	4.77	94,200	536,714.17	449,334.00
PHARMERICA CORP	71714F104	PMC	13.88	56,000	884,958.71	777,280.00
PIER 1 IMPORTS INC/DEL	720279108	PIR	5.23	118,300	1,505,567.70	618,709.00
QUICKSILVER INC	74838C106	ZQK	8.58	160,000	1,944,863.07	1,372,800.00
RACKABLE SYSTEMS INC	750077109	RACK	10.00	49,600	736,401.84	496,000.00
RADWARE LTD	M81873107	RDWR	15.40	50,100	743,500.58	771,540.00
RYDER SYS. INC.	783549108	R	47.01	22,500	752,567.21	1,057,725.00
SCHOLASTIC CORP	807066105	SCHL	34.89	47,500	1,398,434.96	1,657,275.00
SEACHANGE INTERNATIONAL	811699107	SEAC	7.23	144,800	1,092,822.35	1,046,904.01
SEAGATE TECHNOLOGY	G7945J104	STX	25.50	20,404	346,286.32	520,302.00
SKYWORKS SOLUTIONS INC	83088M102	SWKS	8.50	270,800	1,491,082.29	2,301,800.03
SOUTHERN UNION COMPANY	844030106	SUG	29.36	61,700	1,529,799.46	1,811,512.01
TECUMSEH PRODUCTS CO CL-A	878895200	TECUA	23.41	100,900	2,596,232.88	2,362,069.00
TEKELEC	879101103	TKLC	12.50	159,800	2,087,850.58	1,997,500.00
TELEDYNE TECHNOLOGIES INC	879360105	TDY	53.33	39,100	998,208.48	2,085,203.00
TETRA TECHNOLOGIES INC.	88162F105	TTI	15.57	66,000	1,265,470.76	1,027,620.00
TIBCO SOFTWARE INC	88632Q103	TIBX	8.07	293,300	2,056,195.83	2,366,931.01
ULTRATECH INC	904034105	UTEK	11.34	113,200	1,750,085.22	1,283,688.00
US TREAS MONEY MARKET - 6DG	IT-DAV	IT-DAV	1.00	1,360,589	1,360,589.73	1,360,589.48
UTSTARCOM, INC	918076100	UTSI	2.75	184,200	1,687,182.69	506,550.00
VERINT SYS INC	92343X100	VRNT	19.55	91,800	2,770,903.80	1,794,690.00
WARNER MUSIC GROUP CORP	934550104	WMG	6.06	146,400	2,376,414.36	887,184.00
WAVECOM SA-ADR	943531103	WVCM	16.91	36,400	494,267.16	615,524.01
ZORAN CORP	98975F101	ZRAN	22.51	105,000	1,567,525.58	2,363,550.02
COMMON STOCK TOTAL				8,822,477	99,689,025.99	105,429,421.98
Instrument: WARRANT WARRANT						
DIME BANCORP-WT	25429Q110	DIMEZ	0.16	431,800	115,334.87	69,951.60
WARRANT TOTAL				431,800	115,334.87	69,951.60
DAVID J. GREENE - 2000 VALUE TOTAL				9,254,277	99,804,360.86	105,499,373.58

# Monthly Market

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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						
ACERGY SA-SPON ADR	00443E104	ACGY	21.97	47,535	1,332,109.51	1,044,343.95
ACETO CORP	004446100	ACET	8.00	62,995	514,298.61	503,960.00
ADVENT SOFTWARE INC	007974108	ADVS	54.10	9,660	511,689.04	522,606.00
AFFILIATED MANAGERS GROUP	008252108	AMG	117.46	3,150	163,155.87	369,999.00
AMERICAN SAFETY INS HOLDINGS	G02995101	ASI	19.65	15,395	246,793.70	302,511.75
ANSOFT CORP	036384105	ANST	25.85	27,090	786,013.45	700,276.50
ANSYS INC	03662Q105	ANSS	41.46	49,750	943,144.56	2,062,634.99
ASSOCIATED BANC-CORP.	045487105	ASBC	27.09	58,505	1,598,179.76	1,584,900.45
AUDIBLE INC	05069A302	ADBL	8.92	10,585	139,276.15	94,418.21
BALCHEM CORP	057665200	BCPC	22.38	24,685	284,170.26	552,450.27
BALDWIN & LYONS INC	057755209	BWINB	27.46	23,560	610,092.74	646,957.60
BARNES & NOBLE INC.	067774109	BKS	34.45	30,635	1,183,081.90	1,055,375.75
BELO CORP	080555105	BLC	17.44	101,583	1,980,413.19	1,771,607.50
BERRY PETROLEUM CO	085789105	BRY	44.45	23,090	920,463.64	1,026,350.50
BIO RAD LABS INC	090572207	BIO	103.62	6,495	586,038.70	673,011.90
BLACKBAUD INC	09227Q100	BLKB	28.04	14,575	207,926.53	408,683.01
BRUKER BIOSCIENCES CORP	116794108	BRKR	13.30	43,920	426,813.92	584,135.99
CAPELLA EDUCATION CO	139594105	CPLA	65.46	9,380	351,968.43	614,014.80
CELLCOM ISRAEL LTD	M2196U109	CEL	31.76	39,525	981,930.09	1,255,314.01
CIRCOR INTERNATIONAL INC	17273K109	CIR	46.36	17,680	808,731.35	819,644.80
CNA SURETY CORP	12612L108	SUR	19.79	46,700	765,026.08	924,193.02
COLUMBUS MCKINNON CO	199333105	CMCO	32.62	45,885	1,004,603.78	1,496,768.68
COMMScope INC.	203372107	CTV	49.21	24,575	910,098.12	1,209,335.76
CONSOLIDATED GRAPHICS INC.	209341106	CGX	47.82	13,145	800,981.93	628,593.90
CORUS ENTERTAINMENT INC-B SHARES	220874101	CJR	49.09	27,405	1,083,254.37	1,345,311.45
COURIER CORP	222660102	CRRC	33.01	8,020	303,226.03	264,740.20
DARLING INTERNATIONAL INC	237266101	DAR	11.56	42,310	415,854.34	489,103.60
DEALERTRACK HOLDINGS INC	242309102	TRAK	33.47	22,840	825,745.90	764,454.79
DEL MONTE FOODS CO	24522P103	DLM	9.46	100,270	1,134,405.86	948,554.20
DELPHI FINANCIAL GROUP CL-A	247131105	DFG	35.28	44,145	1,838,924.94	1,557,435.60

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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						
DIODES INC	254543101	DIOD	30.07	28,637	775,829.20	861,114.61
DREAMWORKS ANIMATION	26153C103	DWA	25.54	33,455	835,889.54	854,440.70
DRESSER-RAND GROUP INC	261608103	DRC	39.05	15,630	592,988.89	610,351.50
DREW INDS INC	26168L205	DW	27.40	36,965	1,226,855.51	1,012,841.00
EAGLE TEST SYS INC	270006109	EGLT	12.78	51,960	752,421.68	664,048.80
EDWARDS LIFESCIENCES	28176E108	EW	45.99	14,275	575,596.27	656,507.25
ENTEGRIS INC	29362U104	ENTG	8.63	74,285	663,455.69	641,079.55
ENTRAVISION COMMUNIC	29382R107	EVC	7.83	48,925	353,592.00	383,082.75
FCSTONE GROUP INC	31308T100	FCSX	46.03	2,515	93,511.05	115,765.45
FIRSTSERVICE CORP PFDS	33761N208	FSV	19.60	5,270	64,903.33	103,295.92
FLOWERS INDUSTRIES INC.	343498101	FLO	23.41	35,980	668,219.90	842,291.79
GEN-PROBE INC	36866T103	GPRO	62.93	15,655	886,355.13	985,169.15
GREENFIELD ONLINE INC	395150105	SRVY	14.61	42,980	658,634.05	627,937.80
GREIF INC	397624107	GEF	65.37	22,642	1,267,789.00	1,480,107.54
HARLEYSVILLE GROUP INC	412824104	HGIC	35.38	35,085	1,073,441.28	1,241,307.30
HAYNES INTERNATIONAL INC	420877201	HAYN	69.50	7,080	567,500.56	492,060.00
HEALTH GRADES INC	42218Q102	HGRD	5.95	8,145	41,751.64	48,462.75
HEICO CORP	422806109	HEI	54.48	19,955	999,535.36	1,087,148.40
HERCULES INCORPORATED	427056106	HPC	19.35	53,875	1,044,630.54	1,042,481.25
HILB ROGAL & HOBBS CO	431294107	HRH	40.57	28,400	1,232,255.56	1,152,188.00
HORACE MANN EDUCATORS	440327104	HMN	18.94	50,400	958,088.44	954,576.00
HUBBELL INC	443510201	HUB.B	51.60	19,560	1,081,105.08	1,009,296.01
HURON CONSULTING GROUP INC	447462102	HURN	80.63	12,555	861,946.61	1,012,309.66
ICON PLC - ADR	45103T107	ICLR	61.86	28,020	837,164.22	1,733,317.20
IHS INC-CLASS A	451734107	IHS	60.56	8,580	301,735.73	519,604.81
IMMUCOR INC	452526106	BLUD	33.99	18,565	482,512.57	631,024.35
INDEPENDENCE HLDG CO	453440307	IHC	12.65	15,800	336,086.49	199,870.00
INTERACTIVE BROKERS GROUP-CL A	45841N107	IBKR	32.32	32,430	992,249.46	1,048,137.60
INTERACTIVE DATA CORP	45840J107	IDC	33.01	37,055	1,023,674.26	1,223,185.56
INVENTIV HEALTH INC	46122E105	VTIV	30.96	17,005	644,427.13	526,474.80

# Monthly Market

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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						
ITC HOLDINGS CORP	465685105	ITC	56.42	21,775	1,184,689.82	1,228,545.50
KNOLL INC	498904200	KNL	16.43	77,900	1,396,092.97	1,279,897.00
LANDSTAR SYSTEM INC.	515098101	LSTR	42.15	25,930	1,160,221.77	1,092,949.51
LAWSON SOFTWARE	52078P102	LWSN	10.24	53,040	526,134.20	543,129.60
LITTELFUSE INC	537008104	LFUS	32.96	19,915	653,027.39	656,398.40
LODGENET ENTMT CORP	540211109	LNET	17.44	55,495	1,561,258.84	967,832.80
LUFKIN INDUSTRIES INC	549764108	LUFK	57.29	18,235	1,117,835.46	1,044,683.17
MDC PARTNERS INC-A	552697104	MDCA	9.74	28,085	301,744.56	273,547.90
MERIDIAN BIOSCIENCE INC	589584101	VIVO	30.08	46,025	775,182.11	1,384,432.00
MICROS SYSTEMS INC.	594901100	MCRS	70.16	7,370	331,105.87	517,079.20
MKS INSTRUMENTS INC	55306N104	MKSI	19.14	38,370	897,789.03	734,401.80
MONOTYPE IMAGING HOLDINGS INC	61022P100	TYPE	15.17	28,170	373,888.60	427,338.89
MYERS INDUSTRIES INC.	628464109	MYE	14.47	25,640	360,931.81	371,010.80
NATIONAL INSTRUMENTS CORP.	636518102	NATI	33.33	43,885	1,312,616.22	1,462,687.05
NATIONAL WESTN LIFE	638522102	NWLIA	207.37	1,305	290,885.72	270,617.85
NATUS MEDICAL INC	639050103	BABY	19.35	16,660	282,699.24	322,371.00
NORDSON CORP	655663102	NDSN	57.96	12,130	599,620.33	703,054.79
NOVELL INC	670006105	NOVL	6.87	196,460	1,416,355.53	1,349,680.20
NTELOS HOLDINGS CORP	67020Q107	NTLS	29.69	41,385	976,611.67	1,228,720.64
OCEANEERING INT'L. INC.	675232102	OII	67.35	14,220	652,543.92	957,717.01
ON SEMICONDUCTOR COR	682189105	ONNN	8.88	125,960	1,203,265.21	1,118,524.79
ORBITAL SCIENCES CORP.	685564106	ORB	24.52	43,330	1,077,131.85	1,062,451.60
ORTHOFIX INTERNATIONAL N.V.	N6748L102	OFIX	57.97	22,955	970,280.98	1,330,701.37
PENN VA CORP	707882106	PVA	43.63	12,740	491,239.53	555,846.20
PERKIN ELMER INC	714046109	PKI	26.02	40,325	1,008,975.27	1,049,256.50
PICO HOLDINGS INC	693366205	PICO	33.62	11,200	360,678.10	376,544.01
POLYCOM INC.	73172K104	PLCM	27.78	22,680	591,031.35	630,050.40
POTLATCH CORP.	737630103	PCH	44.44	21,411	943,818.73	951,504.84
PROGRESS SOFTWARE	743312100	PRGS	33.68	34,645	933,534.53	1,166,843.61
QIAGEN N.V.	N72482107	QGEN	21.05	27,195	441,937.34	572,454.75

# Monthly Market

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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						
RBC BEARINGS INC	75524B104	ROLL	43.46	13,530	480,509.22	588,013.80
REDDY ICE HOLDINGS INC	75734R105	FRZ	25.31	18,055	476,783.69	456,972.05
RLI CORP	749607107	RLI	56.79	17,850	909,755.40	1,013,701.52
ROBBINS & MYERS INC.	770196103	RBN	75.63	6,290	347,719.73	475,712.70
ROCKWOOD HOLDINGS INC	774415103	ROC	33.22	40,565	1,002,125.55	1,347,569.30
ROFIN-SINAR TECHNOLOGIES INC	775043102	RSTI	48.11	23,810	567,193.11	1,145,499.11
RPM INTERNATIONAL INC.	749685103	RPM	20.30	31,195	627,471.53	633,258.50
SALARY.COM INC	794006106	SLRY	12.85	55,495	699,752.73	713,110.73
SCHOOL SPECIALTY INC.	807863105	SCHS	34.55	16,080	615,761.41	555,564.00
SILGAN HOLDINGS INC	827048109	SLGN	51.94	31,370	1,623,711.39	1,629,357.80
SPSS INC.	78462K102	SPSS	35.91	25,120	926,297.78	902,059.20
STANCORP FINANCIAL GROUP	852891100	SFG	50.38	19,845	898,924.64	999,791.11
STERIS CORP	859152100	STE	28.84	47,790	1,409,057.85	1,378,263.60
TELEDYNE TECHNOLOGIES INC	879360105	TDY	53.33	18,445	573,224.13	983,671.85
THE MEN'S WEARHOUSE INC.	587118100	MW	26.98	21,715	897,035.45	585,870.70
UNITED AMERICA INDEMNITY-A	90933T109	INDM	19.92	24,195	524,958.25	481,964.40
US TREAS MONEY MARKET - 6EA	IT-EAG	IT-EAG	1.00	2,178,623	2,178,622.75	2,178,622.79
VAIL RESORTS INC	91879Q109	MTN	53.81	17,600	675,877.36	947,056.01
VALIDUS HOLDINGS LTD	G9319H102	VR	25.98	20,435	497,993.50	530,901.30
VARIAN INC.	922206107	VARI	65.30	8,480	454,422.50	553,743.98
VENOCO INC	92275P307	VQ	19.93	54,180	1,186,429.91	1,079,807.40
WASTE CONNECTIONS INC	941053100	WCN	30.90	40,115	1,010,979.04	1,239,553.51
WATSON WYATT WORLDWIDE	942712100	WW	46.41	21,360	1,029,240.55	991,317.60
W-H ENERGY SERVICES INC	92925E108	WHQ	56.21	9,850	516,527.02	553,668.50
WILEY JOHN & SONS IN	968223206	JW.A	42.84	39,840	1,486,912.38	1,706,745.60
WIND RIVER SYSTEMS	973149107	WIND	8.93	46,920	479,049.40	418,995.60
WMS INDUSTRIES INC	929297109	WMS	36.64	30,695	989,074.75	1,124,664.80
WOODWARD GOVERNOR CO.	980745103	WGOV	67.95	9,420	614,690.11	640,089.00
WRIGHT EXPRESS CORP	98233Q105	WXS	35.49	14,890	391,635.42	528,446.11
<b>COMMON STOCK TOTAL</b>				5,854,966	93,837,423.42	101,995,431.43



Monthly Market

As Of 12/31/2007

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External Market: SMALL CAP Portfolio: 6EA Instrument: ICOM						
			EAGLE ASSET - 2000 CORE INTERNATIONAL COMMON STOCKS			
ECTEL LTD	M29925100	ECTX	2.87	1	0.00	2.87
INTERNATIONAL COMMON STOCKS TOTAL				1	0.00	2.87
EAGLE ASSET - 2000 CORE TOTAL				5,854,967	93,837,423.42	101,995,434.30

# Monthly Market

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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						
3COM CORP.	885535104	COMS	4.52	53,600	182,291.50	242,272.00
ACI WORLDWIDE INC	004498101	ACIW	19.04	49,600	1,458,791.63	944,384.00
ADTRAN INC.	00738A106	ADTN	21.38	42,700	959,602.34	912,926.00
ALLEGHENY ENERGY INC.	017361106	AYE	63.61	16,900	228,301.73	1,075,009.00
AMBAC FINANCIAL GROUP INC.	023139108	ABK	25.77	26,200	632,976.84	675,174.00
AMERICAN AXLE & MFG HOLDINGS	024061103	AXL	18.62	45,700	1,274,766.94	850,934.00
ANSYS INC	03662Q105	ANSS	41.46	33,400	929,669.27	1,384,764.00
AVIS BUDGET GROUP, INC	053774105	CAR	13.00	53,200	850,581.55	691,600.00
BALLY TECHNOLOGIES INC.	05874B107	BYI	49.72	16,900	547,374.46	840,268.00
BANNER CORP	06652V109	BANR	28.73	18,000	426,739.89	517,140.00
BLUE COAT SYSTEMS INC	09534T508	BCSI	32.87	31,000	1,125,552.90	1,018,970.00
BOWNE & CO INC.	103043105	BNE	17.60	38,900	552,709.61	684,640.00
BROADRIDGE FINANCIAL	11133T103	BR	22.43	34,400	673,765.61	771,592.00
BROCADE COMMUNICATIONS SYSTEMS	111621306	BRCD	7.34	159,600	845,204.22	1,171,464.00
CAPITOL BANCORP LTD	14056D105	CBC	20.12	25,700	725,357.88	517,084.00
CAREER EDUCATION CORP	141665109	CECO	25.14	23,600	599,700.61	593,303.99
CEC ENTERTAINMENT, INC.	125137109	CEC	25.96	26,562	963,332.42	689,549.53
CHARLOTTE RUSSE HOLDING INC	161048103	CHIC	16.15	34,700	578,859.77	560,405.00
CHATTEM INC	162456107	CHTT	75.54	10,400	387,802.42	785,616.00
CHEMED CORP	16359R103	CHE	55.88	13,800	510,665.96	771,144.00
CHIPOTLE MEXICAN GRILL- CL A	169656105	CMG	147.07	15,800	1,256,030.27	2,323,706.00
CHIKUITA BRANDS	170032809	CQB	18.39	59,800	1,041,446.82	1,099,722.00
CITIZENS REPUBLIC	174420109	CRBC	14.51	54,100	866,461.76	784,991.00
CITY HLDG CO	177835105	CHCO	33.84	14,200	432,777.75	480,528.00
COLDWATER CREEK INC.	193068103	CWTR	6.69	79,700	668,967.97	533,193.00
COMMERCIAL METALS CO.	201723103	CMC	29.45	27,200	337,031.89	801,040.00
COMPUWARE CORP	205638109	CPWR	8.88	129,300	1,294,328.88	1,148,184.00
CONSECO INC	208464883	CNO	12.56	78,300	1,273,546.24	983,448.00
CONVERGYS CORPORATION	212485106	CVG	16.46	50,700	776,686.27	834,522.00
COPART INC	217204106	CPRT	42.55	36,600	1,310,420.03	1,557,330.00

# Monthly Market

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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						
CUBISTS PHARMACEUTICALS	229678107	CBST	20.51	59,700	1,365,315.12	1,224,447.00
DECKERS OUTDOOR CORP	243537107	DECK	155.06	7,100	878,638.49	1,100,926.00
DEL MONTE FOODS CO	24522P103	DLM	9.46	115,100	1,188,633.59	1,088,846.00
DEVRY INC.	251893103	DV	51.96	37,400	1,281,414.17	1,943,304.00
DYCOM INDUSTRIES INC.	267475101	DY	26.65	11,700	246,091.15	311,805.00
EARTHLINK INC	270321102	ELNK	7.07	103,000	790,475.10	728,210.00
ESPEED INC	296643109	ESPD	11.30	4,707	42,623.80	53,189.10
EXTREME NETWORKS INC	30226D106	EXTR	3.54	213,200	910,305.99	754,728.01
FAIR ISAAC INC.	303250104	FIC	32.15	25,600	951,552.56	823,040.00
FAIRCHILD SEMICONDUTOR CORP	303726103	FCS	14.43	71,900	1,373,945.90	1,037,517.00
FLIR SYSTEMS INC	302445101	FLIR	31.30	45,000	954,487.53	1,408,500.00
FOSSIL INC.	349882100	FOSL	41.98	34,100	1,081,756.26	1,431,518.00
FOUNDRY NETWORKS INC	35063R100	FDRY	17.52	66,100	1,322,581.68	1,158,072.00
FRANKLIN BANK CORP	352451108	FBTX	4.31	54,700	773,460.14	235,757.00
FRANKLIN STREET PPTYS CO	35471R106	FSP	14.80	24,000	443,955.69	355,200.00
GARTNER INC-CL A	366651107	IT	17.56	37,600	785,283.55	660,256.00
GENERAL CABLE CORP	369300108	BGC	73.28	6,700	44,923.79	490,976.00
GEN-PROBE INC	36866T103	GPRO	62.93	21,700	610,186.78	1,365,581.00
GROUP 1 AUTOMOTIVE	398905109	GPI	23.75	18,100	720,169.13	429,875.01
GUESS INC	401617105	GES	37.89	20,600	663,612.33	780,534.00
HARLEYSVILLE NATL CO	412850109	HNBC	14.57	23,300	335,214.80	339,481.00
HEALTH MGMT ASSOCIATES CL A	421933102	HMA	5.98	119,800	840,587.58	716,404.00
HEALTH NET INC	42222G108	HNT	48.30	26,300	987,228.77	1,270,289.99
HEARTLAND PAYMENT SYSTEMS	42235N108	HPY	26.80	18,500	476,258.04	495,800.00
HERCULES INCORPORATED	427056106	HPC	19.35	38,000	488,321.90	735,300.00
HERCULES OFFSHORE INC	427093109	HERO	23.78	23,500	621,927.72	558,830.00
HORNBECK OFFSHORE SERVICES INC	440543106	HOS	44.95	25,800	1,200,709.72	1,159,710.00
HUMAN GENOME SCIENCE	444903108	HGSI	10.44	115,600	1,010,055.64	1,206,864.00
ILLUMINA, INC.	452327109	ILMN	59.26	29,900	1,360,484.57	1,771,874.00
INFORMATICA CORP.	45666Q102	INFA	18.02	76,500	1,047,660.86	1,378,530.00

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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						
INTUITIVE SURGICAL INC	46120E602	ISRG	324.50	11,200	251,155.54	3,634,400.00
INVESTMENT TECHNOLOGY GROUP INC	46145F105	ITG	47.59	18,200	496,960.82	866,138.00
INVITROGEN CORP	46185R100	IVGN	93.41	17,500	1,214,495.65	1,634,675.00
JACKSON HEWITT TAX SERVICE INC	468202106	JTX	31.75	30,469	850,110.29	967,390.75
JDA SOFTWARE GROUP INC	46612K108	JDAS	20.46	44,200	1,014,325.44	904,332.00
JONES APPAREL GROUP INC	480074103	JNY	15.99	31,900	634,538.85	510,081.00
KNBT BANCORP INC	482921103	KNBT	15.42	31,100	527,864.40	479,562.00
LAWSON SOFTWARE	52078P102	LWSN	10.24	105,400	852,548.31	1,079,296.00
LITTELFUSE INC	537008104	LFUS	32.96	7,600	240,237.34	250,496.00
MAGELLAN HEALTH SERVICES INC	559079207	MGLN	46.63	21,500	977,814.72	1,002,545.00
MARVEL ENTERTAINMENT	57383T103	MVL	26.71	45,000	1,107,112.07	1,201,950.00
MERCANTILE BANK CORP	587376104	MBWM	15.50	33,869	826,336.15	524,969.50
MGIC INVESTMENT CORP	552848103	MTG	22.43	38,900	705,123.76	872,527.00
MICROS SYSTEMS INC.	594901100	MCRS	70.16	18,700	1,344,249.44	1,311,992.00
MICROSTRATEGY INC-CL A	594972408	MSTR	95.10	12,900	1,337,249.83	1,226,790.00
MIDWEST BANC HOLDING	598251106	MBHI	12.42	52,200	915,143.48	648,324.00
MSC.SOFTWARE CORP	553531104	MSCS	12.99	56,600	830,578.00	735,234.00
MTS SYS CORP	553777103	MTSC	42.67	29,700	1,021,809.81	1,267,299.00
NEWALLIANCE BANCSHARES INC	650203102	NAL	11.52	57,300	791,116.45	660,096.00
NEWPARK RESOURCES INC.	651718504	NR	5.45	99,800	581,432.72	543,909.99
NOVATEL WIRELESS INC	66987M604	NVTL	16.20	53,600	903,360.82	868,320.00
NTELOS HOLDINGS CORP	67020Q107	NTLS	29.69	35,400	959,795.57	1,051,026.00
NUANCE COMMUNICATIONS	67020Y100	NUAN	18.68	68,300	891,673.95	1,275,844.00
NVIDIA CORP	67066G104	NVDA	34.02	78,900	389,532.79	2,684,178.00
OMNITURE INC	68212S109	OMTR	33.29	40,400	1,003,983.07	1,344,916.00
PAR PHARMACEUTICAL COS INC	69888P106	PRX	24.00	48,800	955,776.81	1,171,200.00
PARK NATL CORP	700658107	PRK	64.50	5,250	591,539.12	338,625.00
PARKER DRILLING CO	701081101	PKD	7.55	54,400	142,597.95	410,720.00
PDL BIOPHARMA INC.	69329Y104	PDLI	17.52	49,100	946,473.58	860,232.00
PERRIGO CO.	714290103	PRGO	35.01	47,300	1,333,329.85	1,655,973.00

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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						
PLEXUS CORP	729132100	PLXS	26.26	32,000	987,910.40	840,320.00
PMI GROUP INC.	69344M101	PMI	13.28	68,700	720,998.37	912,336.00
PRESIDENTIAL LIFE	740884101	PLFE	17.51	15,700	245,611.57	274,907.00
PRESTIGE BRANDS HOLDINGS INC	74112D101	PBH	7.48	78,400	830,620.42	586,432.00
PRICELINE.COM INC	741503403	PCLN	114.86	29,800	709,454.56	3,422,828.00
PROVIDENT NEW YORK BANCORP	744028101	PBNY	12.92	35,400	441,779.88	457,368.00
RADIAN GROUP INC.	750236101	RDN	11.68	89,800	1,076,369.90	1,048,864.00
RENT-A-CENTER INC	76009N100	RCII	14.52	40,100	633,435.24	582,252.00
ROBBINS & MYERS INC.	770196103	RBN	75.63	18,200	1,296,054.30	1,376,466.00
RUBY TUESDAY INC	781182100	RT	9.75	42,900	688,743.51	418,275.00
SCIELE PHARMA INC	808627103	SCRX	20.45	34,800	551,605.70	711,660.00
SEACOR SMIT INC.	811904101	CKH	92.74	6,000	330,413.80	556,440.00
SHUFFLE MASTER INC	825549108	SHFL	11.99	50,200	822,056.74	601,898.00
SIGMA DESIGNS INC	826565103	SIGM	55.20	30,800	1,312,926.84	1,700,160.00
SILICON LABORATORIES	826919102	SLAB	37.43	29,900	1,338,835.29	1,119,157.00
SIRF TECHNOLOGY HOLDINGS	82967H101	SIRF	25.13	44,500	1,258,922.80	1,118,285.00
SONICWALL INC	835470105	SNWL	10.72	37,900	224,106.87	406,288.00
SOUTH FINANCIAL GROUP, INC	837841105	TSFG	15.63	32,400	758,660.90	506,412.00
SOUTHERN UNION COMPANY	844030106	SUG	29.36	21,657	388,887.22	635,849.52
STERIS CORP	859152100	STE	28.84	32,500	848,617.32	937,300.00
SYBASE INC.	871130100	SY	26.09	48,000	1,318,659.52	1,252,320.00
TECH DATA CORP	878237106	TECD	37.72	49,400	1,855,481.91	1,863,368.00
TEMECULA VALLEY BANCORP INC	87972L104	TMCV	11.73	35,300	681,147.30	414,069.00
TESORO CORP	881609101	TSO	47.70	11,200	137,213.72	534,240.00
THE BANCORP INC	05969A105	TBBK	13.46	37,870	607,069.26	509,730.20
TRIQUENT SEMICONDUCTOR	89674K103	TQNT	6.63	156,800	980,731.73	1,039,584.00
TUPPERWARE BRANDS CORP	899896104	TUP	33.03	29,200	937,524.78	964,475.99
UNDER ARMOUR INC. CL A	904311107	UA	43.67	20,000	1,266,893.12	873,400.00
UNITED THERAPEUTICS CORP	91307C102	UTHR	97.65	10,700	973,363.50	1,044,855.00
US TREAS MONEY MARKET - 6FC	IT-FUL6	IT-FUL6	1.00	3,783,184	3,783,183.57	3,783,183.60

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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						
USANA HEALTH SCIENCES INC	90328M107	USNA	37.08	14,500	542,894.75	537,659.99
VALASSIS COMMUNICATIONS INC	918866104	VCI	11.69	69,300	903,807.71	810,117.00
VARIAN INC.	922206107	VARI	65.30	17,600	917,546.05	1,149,280.00
VIROPHARMA INC	928241108	VPHM	7.94	106,700	959,727.84	847,198.00
WARNACO GROUP INC/THE	934390402	WRNC	34.80	46,500	1,112,904.78	1,618,200.00
WESTERN ALLIANCE BANCORP	957638109	WAL	18.77	13,900	331,021.73	260,903.00
WMS INDUSTRIES INC	929297109	WMS	36.64	19,850	301,299.69	727,304.00
ZENITH NATIONAL INSURANCE CP	989390109	ZNT	44.73	14,900	620,087.70	666,477.00
<b>COMMON STOCK TOTAL</b>				9,277,818	106,844,444.65	122,353,171.17
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
CAPITAL LEASE FUNDING INC	140288101	LSE	8.42	42,600	487,088.92	358,692.00
INLAND REAL ESTATE CORP	457461200	IRC	14.16	36,000	454,867.44	509,760.00
KITE REALTY GROUP TRUST	49803T102	KRG	15.27	40,600	570,399.13	619,962.00
<b>REAL ESTATE INVESTMENT TRUST TOTAL</b>				119,200	1,512,355.49	1,488,414.00
<b>FULLER THALER - 2000 CORE TOTAL</b>				9,397,018	108,356,800.14	123,841,585.17

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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						
ACTUATE CORPORATION	00508B102	ACTU	7.77	122,100	438,286.83	948,717.00
AFC ENTERPRISES	00104Q107	AFCE	11.32	38,400	682,931.24	434,688.01
AMERIGON INC	03070L300	ARGN	21.14	65,345	1,021,226.32	1,381,393.30
ARCTIC CAT INC.	039670104	ACAT	11.94	36,200	654,498.52	432,228.00
ASIAINFO HLDGS INC	04518A104	ASIA	11.00	117,600	529,459.25	1,293,600.01
AUTHENTEC INC	052660107	AUTH	14.53	54,600	876,595.66	793,338.00
AUTOBYTEL INC	05275N106	ABTL	2.75	191,200	595,522.03	525,800.00
AVISTAR COMMUNICATIONS CORP	05379X208	AVSR	0.35	372,300	712,954.50	130,305.00
BEACON ROOFING SUPPLY INC	073685109	BECN	8.42	61,700	613,914.72	519,514.00
BIG 5 SPORTING GOODS CORP	08915P101	BGFV	14.42	61,400	1,137,357.51	885,388.00
BOTTOMLINE TECHNOLOGIES INC	101388106	EPAY	14.00	82,200	974,277.42	1,150,799.99
CALIFORNIA COASTAL COMM INC	129915203	CALC	5.88	38,400	672,849.07	225,792.00
CAPTARIS INC.	14071N104	CAPA	4.32	113,500	595,138.48	490,320.00
CATAPULT COMMUNICATIONS CORP	149016107	CATT	7.55	74,700	733,793.68	563,985.00
CBRE REALTY FINANCE INC	12498B307	CBF	5.34	99,500	546,435.03	531,330.00
CENTILLIUM COMMUNICATIONS INC	152319109	CTLM	1.15	200,767	586,245.36	230,882.05
CENTRAL GARDEN & PET	153527106	CENT	5.76	104,100	637,583.26	599,616.00
CERUS CORP	157085101	CERS	6.51	101,000	642,317.89	657,510.00
COST PLUS INC	221485105	CPWM	4.34	151,200	636,827.41	656,208.00
CREDENCE SYSTEMS CORP	225302108	CMOS	2.42	247,900	645,542.78	599,918.01
CYNOSURE INC - CLASS A	232577205	CYNO	26.46	39,400	902,213.91	1,042,523.99
DECKERS OUTDOOR CORP	243537107	DECK	155.06	10,500	382,516.89	1,628,130.00
DIAMOND FOODS INC	252603105	DMND	21.43	56,700	1,006,571.32	1,215,081.00
DISCOVERY LABORATORIES INC	254668106	DSCO	2.15	165,900	338,499.93	356,685.00
DITECH NETWORKS	25500T108	DITC	3.47	164,100	618,657.00	569,427.00
DOV PHARMACEUTICAL INC	259858108	DOVP	0.08	310,300	676,732.08	25,134.30
DOV PHARMACEUTICAL WARRANTS	259858124		0.00	341,330	0.00	
EDDIE BAUER HOLDING INC	071625107	EBHI	6.35	74,600	630,879.81	473,710.00
EFJ INC	26843B101	EFJI	2.74	126,100	695,835.49	345,514.00
EHEALTH INC	28238P109	EHTH	32.11	44,900	961,290.41	1,441,739.00

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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						
ELECTROGLAS INC.	285324109	EGLS	1.68	135,700	327,982.81	227,976.00
EXTREME NETWORKS INC	30226D106	EXTR	3.54	299,200	1,246,427.96	1,059,168.00
GRUBB & ELLIS CO	400095204	GBE	6.41	66,300	574,386.70	424,983.00
GSC INVESTMENT CORP	362493108	GNV	10.15	53,200	683,338.58	539,980.00
HI-TECH PHARMACAL CO INC	42840B101	HITK	9.71	52,373	693,344.14	508,541.84
HOUSEVALUES INC	44183Y102	SOLD	3.10	102,400	636,284.26	317,439.98
I D SYSTEMS INC	449489103	IDSY	12.46	45,100	635,388.19	561,946.00
IMMERSION CORPORATION	452521107	IMMR	12.95	82,100	1,338,972.65	1,063,195.00
IMMUNOGEN INC	45253H101	IMGN	4.15	135,300	635,300.24	561,495.00
INSITE VISION INC	457660108	ISV	0.75	265,700	305,391.26	199,275.00
INTEGRATED SILICON SOLUTION	45812P107	ISSI	6.62	148,400	1,003,403.76	982,408.00
IOMEGA CORP.	462030305	IOM	3.47	130,900	321,428.76	454,223.00
ISLE OF CAPRI CASINOS	464592104	ISLE	13.77	62,600	892,855.99	862,002.00
JAMBA INC	47023A101	JMBA	3.70	83,500	625,696.81	308,950.00
LANDEC CORP	514766104	LNDC	13.40	87,900	942,633.87	1,177,860.00
LEAPFROG ENTERPRISES INC	52186N106	LF	6.73	149,600	1,101,273.27	1,006,808.01
LIGAND PHARMACEUTICA	53220K207	LGND	4.83	120,500	577,771.66	582,015.00
MAGMA DESIGN AUTOMATION	559181102	LAVA	12.21	67,100	1,005,485.85	819,291.00
MATHSTAR INC	576801203	MATH	0.65	254,700	337,280.41	165,555.00
MDU COMMUNICATIONS INC	582828109	MDTV	0.41	224,500	556,760.00	92,045.00
MESA AIR GROUP INC	590479101	MESA	3.09	143,500	990,052.18	443,415.00
MICROTUNE INC	59514P109	TUNE	6.53	122,500	684,857.02	799,925.00
MONTEREY PASTA CO	612570101	PSTA	3.20	74,513	325,645.28	238,441.60
MULTIMEDIA GAMES, INC.	625453105	MGAM	8.34	83,900	677,315.71	699,726.00
NABI BIOPHARMACEUTIC	629519109	NABI	3.61	179,900	720,336.47	649,439.00
OPTIUM CORP	68402T107	OPTM	7.88	7,372	69,604.05	58,091.35
OXIGENE INC	691828107	OXGN	2.49	78,700	337,188.71	195,963.01
PACKETEER INC	695210104	PKTR	6.16	147,300	1,312,613.91	907,368.00
PERICOM SEMICONDUCTOR CORP	713831105	PSEM	18.70	40,500	619,385.79	757,350.00
PETROQUEST ENERGY INC	716748108	PQ	14.30	85,200	740,247.77	1,218,360.00



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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						
PHOENIX TECHNOLOGIES LTD	719153108	PTEC	12.88	88,400	746,034.92	1,138,592.00
PIER 1 IMPORTS INC/DEL	720279108	PIR	5.23	166,400	892,844.11	870,272.00
PINNACLE AIRLINES CORP	723443107	PNCL	15.25	36,200	590,600.31	552,050.00
PIXELWORKS INC	72581M107	PXLW	0.76	289,500	337,066.52	220,020.00
PLANAR SYSTEMS INC.	726900103	PLNR	6.40	45,800	345,868.54	293,120.00
POLYPORE INTL INC	73179V103	PPO	17.50	52,200	918,866.42	913,500.00
QUESTCOR PHARMACEUTICALS	74835Y101	QSC	5.77	326,400	335,458.45	1,883,328.00
RADISYS CORPORATION	750459109	RSYS	13.40	68,400	1,143,780.70	916,560.00
REVLON INC - CL A	761525500	REV	1.18	569,400	682,726.98	671,891.98
SEACHANGE INTERNATIONAL	811699107	SEAC	7.23	138,400	924,922.82	1,000,632.00
SECURE COMPUTING CORP	813705100	SCUR	9.60	128,700	1,043,407.77	1,235,520.00
SEQUENOM INC	817337405	SQNM	9.55	163,500	823,197.08	1,561,425.00
SIX FLAGS INC.	83001P109	SIX	2.03	291,400	595,423.40	591,542.00
SPECTRANETICS CORP	84760C107	SPNC	15.33	53,400	684,401.58	818,622.01
SPECTRUM BRANDS INC	84762L105	SPC	5.33	214,200	1,062,989.14	1,141,686.00
STAMPS COM INC	852857200	STMP	12.18	48,800	683,247.97	594,384.00
SYNOVIS LIFE TECHNOLOGIES INC	87162G105	SYNO	19.55	40,301	878,417.33	787,884.55
TELULAR CORP	87970T208	WRLS	6.85	63,689	392,886.61	436,269.64
TITAN PHARMACEUTICALS INC	888314101	TTP	1.68	165,000	341,550.00	277,200.00
TRANSWITCH CORP	894065101	TXCC	0.88	375,500	482,858.30	330,440.00
U S CONCRETE INC	90333L102	RMIX	3.33	139,100	578,604.45	463,203.00
UNIFI INC	904677101	UFI	2.42	190,600	552,774.68	461,252.00
US TREAS MONEY MARKET - 6FT	IT-FUL	IT-FUL	1.00	120,998	120,997.80	120,997.78
VALENCE TECHNOLOGY INC	918914102	VLNC	1.99	240,000	320,547.86	477,600.00
VALUEVISION MEDIA INC	92047K107	VVTV	6.29	93,200	772,002.31	586,228.00
VIGNETTE CORPORATION	926734401	VIGN	14.61	58,900	997,679.63	860,528.99
WILSONS THE LEATHER	972463103	WLSN	0.94	172,340	373,654.81	161,999.60
YOUTBET.COM INC	987413101	UBET	1.12	326,300	925,126.56	365,456.00
ZHONE TECHNOLOGIES INC	98950P108	ZHNE	1.17	480,900	674,333.16	562,653.00
<b>COMMON STOCK TOTAL</b>				12,346,328	60,287,878.07	58,327,370.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
FULLER & THALER - 2000 MICROCAP TOTAL				12,346,328	60,287,878.07	58,327,370.00

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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	38.03	67,500	1,077,432.32	2,567,025.00
ABAXIS INC	002567105	ABAX	35.86	15,000	283,011.51	537,899.94
ALBANY INTL CL-A	012348108	AIN	37.10	4,630	176,072.14	171,772.99
AMCOL INTERNATIONAL CORP.	02341W103	ACO	36.03	12,704	288,901.03	457,725.06
AMERICAN AXLE & MFG HOLDINGS	024061103	AXL	18.62	39,800	786,749.89	741,076.00
AMETEK INC.	031100100	AME	46.84	28,150	420,119.33	1,318,546.00
ANADIGICS INC	032515108	ANAD	11.57	241,100	2,429,682.17	2,789,526.96
ANAREN INC.	032744104	ANEN	16.49	114,709	2,087,445.03	1,891,551.38
ANIXTER INTERNATIONAL INC.	035290105	AXE	62.27	127,135	5,954,788.47	7,916,696.55
ANNTAYLOR STORES CORP	036115103	ANN	25.56	11,500	361,530.63	293,940.00
APTAR GROUP INC.	038336103	ATR	40.91	57,418	1,691,842.61	2,348,970.39
ARCH CHEMICALS INC.	03937R102	ARJ	36.75	39,500	1,443,795.97	1,451,625.00
ATMI INC	00207R101	ATMI	32.25	92,200	2,827,273.00	2,973,450.00
AVISTA CORP	05379B107	AVA	21.54	144,900	2,935,522.92	3,121,146.02
BALDOR ELECTRIC	057741100	BEZ	33.66	113,000	3,583,546.31	3,803,579.99
BARNES GROUP INC.	067806109	B	33.39	77,400	1,757,323.61	2,584,385.99
BEACON ROOFING SUPPLY INC	073685109	BECN	8.42	52,700	414,632.17	443,734.00
BENIHANA INC	082047101	BNHN	12.65	10,850	235,267.12	137,252.52
BENIHANA INC	082047200	BNHNA	12.75	21,700	235,477.17	276,675.02
BIOMARIN PHARMACEUTI	09061G101	BMRN	35.40	57,000	1,291,612.58	2,017,800.00
BLACK HILLS CORP	092113109	BKH	44.10	146,674	5,184,468.29	6,468,323.40
BOSTON BEER INC	100557107	SAM	37.65	37,000	1,246,831.90	1,393,050.00
BRADY CORPORATION	104674106	BRC	35.09	43,100	1,603,746.86	1,512,379.03
BRISTOW GRP	110394103	BRS	56.65	75,201	2,862,680.07	4,260,136.73
CABOT CORP	127055101	CBT	33.34	37,400	1,218,502.73	1,246,916.00
CABOT MICROELECTRONICS	12709P103	CCMP	35.91	59,100	1,998,345.22	2,122,281.00
CANTEL MEDICAL CORP	138098108	CMN	14.58	9,196	142,151.15	134,077.68
CARBO CERAMICS, INC.	140781105	CRR	37.20	73,954	3,302,131.26	2,751,088.80
CARLISLE COS INC	142339100	CSL	37.03	136,157	4,439,983.24	5,041,893.71
CARPENTER TECHNOLOGY	144285103	CRS	75.17	9,700	317,249.99	729,149.07

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						
CASTLE (A.M.) & CO.	148411101	CAS	27.19	23,990	625,522.81	652,288.10
CENTRAL EUROPEAN DISTRIBUTION CORP	153435102	CEDC	58.08	22,698	783,824.80	1,318,299.84
CHEESECAKE FACTORY (THE)	163072101	CAKE	23.71	37,100	880,014.04	879,641.01
CHILDREN'S PLACE	168905107	PLCE	25.93	23,600	667,819.79	611,948.00
CLARCOR INC.	179895107	CLC	37.97	48,200	1,535,476.74	1,830,154.03
CLECO CORP.	12561W105	CNL	27.80	30,900	848,651.92	859,020.00
COHERENT INC.	192479103	COHR	25.07	36,562	1,155,244.93	916,609.35
COMTECH TELECOMMUNICATIONS	205826209	CMTL	54.01	12,800	393,638.21	691,327.94
COURIER CORP	222660102	CRRC	33.01	17,625	583,150.58	581,801.26
CULLEN/FROST BANKERS INC	229899109	CFR	50.66	62,000	2,350,598.27	3,140,920.00
CURTISS-WRIGHT CORP.	231561101	CW	50.20	153,582	4,733,256.91	7,709,816.41
EL PASO ELECTRIC COMPANY	283677854	EE	25.57	70,900	1,740,505.10	1,812,913.00
EV3 INC	26928A200	EVVV	12.71	125,100	2,037,767.15	1,590,021.00
EXTERRAN HOLDINGS INC	30225X103	EXH	81.80	31,565	1,816,170.53	2,582,017.02
FERRO CORP	315405100	FOE	20.73	100,200	2,051,189.16	2,077,146.00
FINANCIAL FEDERAL CORP.	317492106	FIF	22.29	183,150	4,807,209.74	4,082,413.50
FIRST MIDWEST BANCORP INC.	320867104	FMBI	30.60	69,300	2,406,898.30	2,120,580.00
FLIR SYSTEMS INC	302445101	FLIR	31.30	14,400	189,669.60	450,720.04
FLOW INTL CORP	343468104	FLOW	9.32	88,500	1,039,124.36	824,820.00
FOREST OIL CORP.	346091705	FST	50.84	25,991	841,213.47	1,321,382.46
FRANKLIN ELEC INC	353514102	FELE	38.27	27,067	1,112,649.29	1,035,854.09
GAIAM INC	36268Q103	GAIA	29.68	55,428	826,205.15	1,645,103.07
GATX CORP	361448103	GMT	36.68	69,600	2,735,545.66	2,552,927.99
GENESEE & WYO INC	371559105	GWR	24.17	49,425	990,220.24	1,194,602.25
GREIF INC	397624107	GEF	65.37	7,541	411,126.62	492,955.17
HEARTLAND EXPRESS INC.	422347104	HTLD	14.18	148,196	2,186,932.73	2,101,419.28
HERCULES INCORPORATED	427056106	HPC	19.35	131,600	2,718,460.68	2,546,460.00
HEXCEL CORP	428291108	HXL	24.28	290,881	4,557,382.79	7,062,590.66
IDACORP, INC.	451107106	IDA	35.22	131,286	4,329,963.04	4,623,892.92
IDEX CORPORATION	45167R104	IEX	36.13	31,050	636,733.51	1,121,836.50

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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						
INTERLINE BRANDS INC	458743101	IBI	21.91	22,919	464,593.35	502,155.28
INTERMAC, INC	458786100	IN	20.31	191,381	4,394,570.00	3,886,948.11
K V PHARMACEUTICAL C	482740206	KV.A	28.54	101,000	2,861,017.31	2,882,540.00
KAISER ALUMINUM CORP	483007704	KALU	79.48	13,000	847,195.04	1,033,240.00
KAMAN CORP CL-A	483548103	KAMN	36.81	33,853	788,936.74	1,246,128.80
KAYDON CORP	486587108	KDN	54.54	11,600	469,770.33	632,664.00
KENSEY NASH CORP	490057106	KNSY	29.92	20,551	540,789.10	614,885.93
KIRBY CORP.	497266106	KEX	46.48	44,800	960,278.34	2,082,304.01
KNIGHT TRANSPORTATION INC	499064103	KNX	14.81	43,100	769,424.70	638,310.99
KOPPERS HOLDINGS INC	50060P106	KOP	43.24	21,490	559,665.25	929,227.64
MACROVISION CORP	555904101	MVSN	18.33	212,673	4,623,463.45	3,898,296.05
MARTEK BIOSCIENCES CORP	572901106	MATK	29.58	82,586	2,120,190.96	2,442,893.88
MAX CAPITAL GROUP	G6052F103	MXGL	27.99	64,700	1,624,531.56	1,810,953.00
MCCORMICK & SCHMICKS SEAFOOD	579793100	MSSR	11.93	27,000	407,116.51	322,110.00
MEDICINES COMPANY	584688105	MDCO	19.16	129,870	2,419,946.91	2,488,309.20
MEDICIS PHARMACEUTICAL CORP	584690309	MRX	25.97	85,100	2,532,265.08	2,210,046.98
METHODE ELECTRONICS CL-A	591520200	MEI	16.44	49,124	596,360.33	807,598.53
MGE ENERGY INC	55277P104	MGEE	35.47	66,229	2,235,200.51	2,349,142.63
MICREL INCORPORATED	594793101	MCRL	8.45	115,500	1,321,096.65	975,975.00
MICROSEMI CORP	595137100	MSCC	22.14	156,900	3,475,152.89	3,473,765.93
MINE SAFETY APPLIANCES CO	602720104	MSA	51.87	31,064	1,310,767.55	1,611,289.75
MOOG INC. CL A	615394202	MOG.A	45.81	62,062	1,501,008.72	2,843,060.24
NAVIGATORS GROUP INC	638904102	NAVG	65.00	30,900	1,265,106.79	2,008,499.96
NCI BUILDING SYS INC	628852105	NCS	28.79	9,849	453,465.86	283,552.76
NICOR INC.	654086107	GAS	42.35	65,395	2,780,793.50	2,769,478.22
NJ RESOURCES CORP. COMMON	646025106	NJR	50.02	56,900	2,876,378.47	2,846,138.00
NORDSON CORP	655663102	NDSN	57.96	59,167	2,884,728.65	3,429,319.29
NORTHWEST NATURAL GAS CO.	667655104	NWN	48.66	25,100	1,216,439.74	1,221,366.00
OIL STS INTL INC	678026105	OIS	34.12	53,000	1,756,299.72	1,808,359.99
OLIN CORP	680665205	OLN	19.33	269,400	5,507,755.64	5,207,502.00

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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						
ONYX PHARMACEUTICALS	683399109	ONXX	55.62	54,600	2,180,670.62	3,036,852.00
ORTHOVITA INC	68750U102	VITA	3.49	101,288	342,976.02	353,495.12
OSI PHARMACEUTICALS INC	671040103	OSIP	48.51	41,700	1,988,587.02	2,022,867.00
OXFORD INDUSTRIES INC.	691497309	OXM	25.77	21,000	556,729.38	541,170.00
PETROHAWK ENERGY CORP	716495106	HK	17.31	109,600	1,366,396.80	1,897,175.99
PIEDMONT NATURAL GAS CO INC NORTH	720186105	PNY	26.16	159,700	3,923,052.23	4,177,751.98
PLEXUS CORP	729132100	PLXS	26.26	113,770	2,481,959.41	2,987,600.21
PNM RESOURCES INC	69349H107	PNM	21.45	164,800	4,193,648.24	3,534,959.95
POLYPORE INTL INC	73179V103	PPO	17.50	33,680	577,519.76	589,400.00
PROVIDENT BANKSHARES CORPORATION	743859100	PBKS	21.39	30,900	1,017,720.17	660,951.00
QUANEX CORP	747620102	NX	51.90	225,730	5,840,539.81	11,715,387.00
QUICKSILVER INC	74838C106	ZQK	8.58	74,000	1,068,320.62	634,920.00
RLI CORP	749607107	RLI	56.79	21,777	1,170,174.40	1,236,715.86
ROGERS CORP.	775133101	ROG	43.37	122,327	5,388,759.12	5,305,321.99
ROLLINS INC	775711104	ROL	19.20	86,194	1,270,185.27	1,654,924.84
RUBY TUESDAY INC	781182100	RT	9.75	124,500	3,148,959.70	1,213,875.05
SCANSOURCE INC	806037107	SCSC	32.35	121,603	3,332,366.68	3,933,857.03
SCHULMAN (A.) INC.	808194104	SHLM	21.55	35,100	729,171.37	756,405.00
SELECTIVE INSURANCE GROUP	816300107	SIGI	22.99	21,758	475,220.64	500,216.41
SIGNATURE BANK	82669G104	SBNY	33.75	36,632	958,425.34	1,236,330.02
SOLERA HOLDINGS INC	83421A104	SLH	24.78	72,000	1,260,093.27	1,784,159.99
SONIC AUTOMOTIVE INC.	83545G102	SAH	19.36	115,094	3,239,187.04	2,228,219.84
SONOSITE INC	83568G104	SONO	33.67	63,404	1,958,435.37	2,134,812.68
SUPERIOR ENERGY SVCS	868157108	SPN	34.42	18,457	458,745.71	635,289.94
SUSSER HOLDINGS CORP	869233106	SUSS	20.50	58,023	1,006,607.50	1,189,471.52
TELEDYNE TECHNOLOGIES INC	879360105	TDY	53.33	14,210	483,162.62	757,819.29
TELEFLEX INC	879369106	TFX	63.01	9,095	559,760.24	573,075.95
THQ INC	872443403	THQI	28.19	74,600	1,972,310.77	2,102,974.00
UGI CORP	902681105	UGI	27.25	116,100	3,018,298.68	3,163,725.00
UNIVERSAL FOREST PRODUCTS	913543104	UFPI	29.46	28,417	1,088,291.59	837,164.83

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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						
URS CORPORATION	903236107	URS	54.33	56,500	2,042,831.29	3,069,645.00
US TREAS MONEY MARKET - 6LA	IT-LOR	IT-LOR	1.00	16,945,610	16,945,610.17	16,945,610.15
WASTE CONNECTIONS INC	941053100	WCN	30.90	36,646	932,084.78	1,132,361.40
WEST COAST BANCORP O	952145100	WCBO	18.50	17,200	563,817.60	318,200.00
WESTAR ENERGY INC.	95709T100	WR	25.94	89,700	2,321,707.41	2,326,818.00
ZOLL MEDICAL CORP	989922109	ZOLL	26.72	11,900	297,282.40	317,968.00
COMMON STOCK TOTAL				25,660,443	240,314,201.50	270,698,709.33
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
BIOMED REALTY TRUST	09063H107	BMR	23.17	63,600	1,854,477.35	1,473,612.00
EASTGROUP PROPERTY INC	277276101	EGP	41.85	32,400	1,406,771.34	1,355,940.00
REAL ESTATE INVESTMENT TRUST TOTAL				96,000	3,261,248.69	2,829,552.00
LORD, ABBETT - 2000 VALUE TOTAL				25,756,443	243,575,450.19	273,528,261.33

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						
ACTUANT CORP CL A	00508X203	ATU	34.01	123,120	2,605,946.43	4,187,311.20
ADVISORY BOARD CO/THE	00762W107	ABCO	64.19	19,482	945,539.08	1,250,549.59
ALBEMARLE CORP	012653101	ALB	41.25	48,600	1,982,037.44	2,004,750.00
AMEDISYS INC	023436108	AMED	48.52	112,149	2,951,998.33	5,441,469.51
AMERICAN REPROGRAPHICS CO	029263100	ARP	16.48	164,000	4,485,658.45	2,702,720.00
AMN HEALTHCARE SERVICES INC	001744101	AHS	17.17	174,888	3,763,684.06	3,002,826.96
ARENA RESOURCES INC	040049108	ARD	41.71	12,100	323,553.16	504,690.99
BEACON ROOFING SUPPLY INC	073685109	BECN	8.42	292,801	5,208,308.49	2,465,384.44
BERRY PETROLEUM CO	085789105	BRY	44.45	65,100	2,565,909.12	2,893,695.01
BRUSH ENGINEERED MATERIALS	117421107	BW	37.02	37,200	1,905,540.24	1,377,144.03
BUCYRUS INTERNATIONAL INC-A	118759109	BUCY	99.39	41,200	1,908,692.36	4,094,868.02
CARBO CERAMICS, INC.	140781105	CRR	37.20	58,812	2,569,685.67	2,187,806.40
CARPENTER TECHNOLOGY	144285103	CRS	75.17	18,700	897,671.08	1,405,678.99
CELADON GROUP INC	150838100	CLDN	9.16	86,216	1,416,106.63	789,738.57
CENTURY ALUMINUM COMPANY	156431108	CENX	53.94	50,000	2,608,186.44	2,697,000.00
CITI TRENDS INC	17306X102	CTRN	15.44	53,200	1,676,461.38	821,408.00
CLARCOR INC.	179895107	CLC	37.97	126,202	3,876,117.81	4,791,889.98
CLEVELAND-CLIFFS INC	185896107	CLF	100.80	15,800	1,262,598.00	1,592,640.00
COMMERCIAL METALS CO.	201723103	CMC	29.45	68,200	1,252,636.88	2,008,490.02
COMSTOCK RESOURCES INC	205768203	CRK	34.00	79,124	2,240,556.86	2,690,216.02
COOPER COMPANIES INC.	216648402	COO	38.00	67,904	2,724,888.64	2,580,352.00
CUBISTS PHARMACEUTICALS	229678107	CBST	20.51	56,300	1,257,514.74	1,154,713.00
CURTISS-WRIGHT CORP.	231561101	CW	50.20	56,600	1,889,313.37	2,841,320.04
CVB FINL CORP	126600105	CVBF	10.34	50,500	501,732.30	522,170.00
ENPRO INDUSTRIES INC	29355X107	NPO	30.65	76,095	2,876,988.27	2,332,311.74
ENTRAVISION COMMUNIC	29382R107	EVC	7.83	387,900	3,085,683.07	3,037,256.98
EPICOR SOFTWARE CORPORATION	29426L108	EPIC	11.78	258,514	3,030,707.51	3,045,294.91
EXCO RESOURCES INC	269279402	XCO	15.48	285,700	3,634,346.27	4,422,636.00
FARO TECHNOLOGIES INC	311642102	FARO	27.18	87,207	2,394,097.68	2,370,286.25
FLOW INTL CORP	343468104	FLOW	9.32	142,261	1,593,323.69	1,325,872.54



# Monthly Market

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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						
FOSTER WHEELER LTD	G36535139	FWLT	155.02	15,834	652,153.68	2,454,586.68
FOUNDRY NETWORKS INC	35063R100	FDRY	17.52	112,000	1,648,924.51	1,962,239.99
GARDNER DENVER MACHINERY	365558105	GDI	33.00	49,600	2,045,185.20	1,636,800.00
GLOBAL PAYMENTS INC	37940X102	GPN	46.52	99,400	3,782,739.91	4,624,088.00
GRACO INC.	384109104	GGG	37.26	111,800	4,384,637.27	4,165,668.00
HAYNES INTERNATIONAL INC	420877201	HAYN	69.50	40,982	3,109,705.41	2,848,249.00
HCC INSURANCE HOLDINGS INC.	404132102	HCC	28.68	154,850	4,057,824.52	4,441,098.00
HEALTH EXTRAS INC	422211102	HLEX	26.08	141,068	3,904,126.22	3,679,053.44
HEICO CORP	422806109	HEI	54.48	33,140	1,203,616.89	1,805,467.20
HEICO CORP-CL A	422806208	HEI.A	42.60	19,061	583,359.07	811,998.60
HERCULES INCORPORATED	427056106	HPC	19.35	76,200	1,533,790.73	1,474,470.00
HEXCEL CORP	428291108	HXL	24.28	69,200	1,068,687.29	1,680,175.99
HILB ROGAL & HOBBS CO	431294107	HRH	40.57	126,700	4,267,623.71	5,140,218.99
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	27.55	93,045	2,204,595.43	2,563,389.77
ICON PLC - ADR	45103T107	ICLR	61.86	66,928	1,346,045.66	4,140,166.08
ICT GROUP INC	44929Y101	ICTG	11.95	102,837	1,807,441.33	1,228,902.15
IMMUCOR INC	452526106	BLUD	33.99	90,370	2,843,292.80	3,071,676.30
J & J SNACK FOODS CORP	466032109	JJSF	31.28	119,218	2,399,423.37	3,729,139.04
KENEXA CORP	488879107	KNXA	19.42	43,700	909,039.94	848,654.00
KFORCE INC	493732101	KFRC	9.75	145,386	1,977,976.04	1,417,513.50
KORN/FERRY INTERNATIONAL	500643200	KFY	18.82	49,800	1,124,052.68	937,236.00
LANDAMERICA FINANCIAL GROUP	514936103	LFG	33.45	76,000	3,029,167.94	2,542,200.00
LCA-VISION INC.	501803308	LCAV	19.97	199,001	6,991,194.90	3,974,049.97
LITTELFUSE INC	537008104	LFUS	32.96	66,771	2,305,584.69	2,200,772.16
MARTEK BIOSCIENCES CORP	572901106	MATK	29.58	86,253	2,026,125.54	2,551,363.74
MEASUREMENT SPECIALITIES INC	583421102	MEAS	22.10	147,303	3,232,298.93	3,255,396.30
MENTOR CORP/MINN	587188103	MNT	39.10	73,000	3,209,580.60	2,854,300.03
MOBILE MINI INC.	60740F105	MINI	18.54	65,500	1,794,099.70	1,214,370.00
MULTI-COLOR CORP	625383104	LABL	27.47	300	6,755.50	8,241.00
OPTIONSPRESS HOLDINGS INC	684010101	OXPS	33.82	151,979	3,698,854.79	5,139,929.78

# Monthly Market

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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						
PARALLEL PETROLEUM CORP	699157103	PLLL	17.63	134,330	2,531,099.06	2,368,237.90
PERKIN ELMER INC	714046109	PKI	26.02	188,000	4,205,133.69	4,891,760.00
PETMED EXPRESS INC	716382106	PETS	12.10	77,031	914,936.52	932,075.10
PHASE FORWARD INC	71721R406	PFWD	21.75	55,096	867,773.68	1,198,338.00
POWER INTEGRATIONS INC	739276103	POWI	34.43	144,073	2,297,951.77	4,960,433.39
PRIVATEBANCORP INC	742962103	PVTB	32.65	106,726	3,339,940.68	3,484,603.90
PSYCHIATRIC SOLUTIONS INC	74439H108	PSYS	32.50	121,500	4,285,712.46	3,948,750.00
RADISYS CORPORATION	750459109	RSYS	13.40	125,307	2,059,172.49	1,679,113.78
RELIANCE STEEL & ALUMINUM	759509102	RS	54.20	64,100	2,866,883.18	3,474,220.00
REPUBLIC AIRWAYS HOLDINGS INC	760276105	RJET	19.59	11,100	215,740.58	217,449.00
RUSH ENTERPRISES INC - CL A	781846209	RUSHA	18.18	135,150	1,268,040.00	2,457,027.00
SCANSOURCE INC	806037107	SCSC	32.35	150,358	4,354,723.17	4,864,081.33
SELECT COMFORT CORP	81616X103	SCSS	7.01	370,269	4,358,709.34	2,595,585.69
SMITHTOWN BANCORP INC	832449102	SMTB	22.16	29,629	673,812.54	656,578.64
SOLERA HOLDINGS INC	83421A104	SLH	24.78	128,700	2,269,497.58	3,189,186.01
SRA INTERNATIONAL INC - CLASS A	78464R105	SRX	29.45	50,558	1,221,076.30	1,488,933.13
STRATASYS INC	862685104	SSYS	25.84	38,687	488,048.53	999,672.09
SYKES ENTERPRISES	871237103	SYKE	18.00	125,431	2,061,229.31	2,257,758.00
SYMMETRY MEDICAL INC	871546206	SMA	17.43	170,100	3,249,081.58	2,964,843.01
TECHNE CORPORATION	878377100	TECH	66.05	41,205	2,324,322.66	2,721,590.23
TELETECH HOLDINGS INC	879939106	TTEC	21.27	165,300	3,777,238.90	3,515,931.00
TOWER GROUP INC	891777104	TWGP	33.40	71,900	2,033,528.34	2,401,460.00
UNIVERSAL ELECTRONICS INC	913483103	UEIC	33.44	98,610	1,849,647.00	3,297,518.38
US TREAS MONEY MARKET - 6LC	IT-LOR6	IT-LOR6	1.00	9,156,116	9,156,115.82	9,156,115.52
USANA HEALTH SCIENCES INC	90328M107	USNA	37.08	83,595	3,381,574.16	3,099,702.57
VIRTUAL RADIOLOGIC CORP	92826B104	VRAD	20.28	20,800	363,257.36	421,824.00
VITAL IMAGES INC	92846N104	VTAL	18.07	83,326	1,515,373.11	1,505,700.82
VITRAN CORP INC-A	92850E107	VTNC	14.23	40,672	811,840.38	578,762.56
WATSCO INC.	942622200	WSO	36.76	122,064	5,497,979.70	4,487,072.63
WEBSense INC	947684106	WBSN	16.98	177,600	3,367,376.59	3,015,648.00

# Monthly Market

As Of 12/31/2007

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						
X-RITE INC	983857103	XRIT	11.62	119,837	1,630,185.79	1,392,505.93
COMMON STOCK TOTAL				18,150,271	221,820,389.97	235,166,382.51
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
FIRST POTOMAC REALTY TRUST	33610F109	FPO	17.29	99,960	2,006,915.25	1,728,308.40
REAL ESTATE INVESTMENT TRUST TOTAL				99,960	2,006,915.25	1,728,308.40
LORD, ABBETT - 2000 CORE TOTAL				18,250,231	223,827,305.22	236,894,690.91

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	ARRAY	15.22	150,351	2,973,905.46	2,288,342.22
AFFILIATED MANAGERS GROUP	008252108	AMG	117.46	41,961	2,771,066.49	4,928,739.06
AMERICAN REPROGRAPHICS CO	029263100	ARP	16.48	186,633	3,459,812.54	3,075,711.84
ANSYS INC	03662Q105	ANSS	41.46	115,380	2,854,519.65	4,783,654.80
AUXILIUM PHARMACEUTICALS	05334D107	AUXL	29.99	113,360	2,026,347.74	3,399,666.40
BIOMARIN PHARMACEUTI	09061G101	BMRN	35.40	63,153	1,727,730.53	2,235,616.20
BJ'S RESTAURANTS INC	09180C106	BJRI	16.26	76,129	1,464,900.62	1,237,857.54
BRIGHT HORIZON FAMIL	109195107	BFAM	34.54	50,870	1,940,586.10	1,757,049.80
BROWN & BROWN INC	115236101	BRO	23.50	186,418	4,258,310.19	4,380,823.00
CARBO CERAMICS, INC.	140781105	CRR	37.20	60,586	2,653,543.70	2,253,799.21
CBeyond INC	149847105	CBEY	38.99	72,913	2,507,795.64	2,842,877.86
CORE LABORATORIES N.V.	N22717107	CLB	124.72	26,737	2,763,530.06	3,334,638.65
CORPORATE EXECUTIVE BOARD CO	21988R102	EXBD	60.10	26,361	1,508,632.63	1,584,296.09
DAKTRONICS INC	234264109	DAKT	22.57	113,847	2,664,895.20	2,569,526.78
DOLLAR TREE STORES INC	256747106	DLTR	25.92	115,335	3,355,051.33	2,989,483.20
ELECTRONICS FOR IMAGING	286082102	EFII	22.48	66,800	1,829,738.47	1,501,664.01
ENZON PHARMACEUTICALS INC	293904108	ENZN	9.53	136,183	1,374,002.24	1,297,823.98
FASTENAL CO	311900104	FAST	40.42	127,354	3,114,612.33	5,147,648.68
FINANCIAL FEDERAL CORP.	317492106	FIF	22.29	117,225	2,464,439.90	2,612,945.25
FLIR SYSTEMS INC	302445101	FLIR	31.30	163,112	2,278,506.60	5,105,405.60
FORMFACTOR INC	346375108	FORM	33.10	42,189	1,624,900.49	1,396,455.89
GATX CORP	361448103	GMT	36.68	49,041	2,065,385.54	1,798,823.88
GFI GROUP INC	361652209	GFIG	95.72	34,656	2,015,472.13	3,317,272.31
GOLAR LNG LTD	G9456A100	GLNG	22.12	122,076	2,376,539.24	2,700,321.12
HIBBETT SPORTS INC.	428567101	HIBB	19.98	157,990	4,121,467.94	3,156,640.20
HITTITE MICROWAVE CORP	43365Y104	HITT	47.76	52,957	1,889,092.50	2,529,226.32
I-FLOW CORP	449520303	IFLO	15.78	107,811	2,036,960.38	1,701,257.58
IHS INC-CLASS A	451734107	IHS	60.56	46,626	1,088,508.12	2,823,670.56
INTERLINE BRANDS INC	458743101	IBI	21.91	103,489	2,563,080.25	2,267,443.99
KAYDON CORP	486587108	KDN	54.54	43,578	2,284,387.26	2,376,744.12

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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						
LIFE TIME FITNESS INC	53217R207	LTM	49.68	99,596	4,056,427.16	4,947,929.28
LINCARE HOLDINGS INC.	532791100	LNCR	35.16	80,126	2,836,627.83	2,817,230.16
LKQ CORP	501889208	LKQX	21.02	301,709	2,384,683.33	6,341,923.18
MARTEK BIOSCIENCES CORP	572901106	MATK	29.58	49,691	1,595,002.64	1,469,859.78
MONOTYPE IMAGING HOLDINGS INC	61022P100	TYPE	15.17	109,379	1,362,860.24	1,659,279.43
NATIONAL INSTRUMENTS CORP.	636518102	NATI	33.33	162,072	4,083,751.03	5,401,859.76
NEUSTAR INC-CLASS A	64126X201	NSR	28.68	113,293	3,221,500.00	3,249,243.22
NIGHTHAWK RADIOLOGY HOLDINGS	65411N105	NHWK	21.05	137,590	2,901,794.77	2,896,269.50
OPTIONSPRESS HOLDINGS INC	684010101	OXPS	33.82	106,281	2,699,182.42	3,594,423.41
ORTHOFIX INTERNATIONAL N.V.	N6748L102	OFIX	57.97	45,225	2,389,835.01	2,621,693.25
PATTERSON-UTI ENERGY INC	703481101	PTEN	19.52	146,404	3,529,856.65	2,857,806.08
PHARMANET DEVELOPMENT GROUP	717148100	PDGI	39.21	79,799	2,132,146.99	3,128,918.78
POLYCOM INC.	73172K104	PLCM	27.78	182,556	3,713,549.82	5,071,405.68
PSS WORLD MEDICAL INC.	69366A100	PSSI	19.57	147,246	2,781,630.79	2,881,604.24
RESMED INC	761152107	RMD	52.53	69,876	1,422,470.31	3,670,586.28
RESOURCES GLOBAL PROFESSIONALS	76122Q105	RECN	18.16	178,709	4,829,610.28	3,245,355.43
SRA INTERNATIONAL INC - CLASS A	78464R105	SRX	29.45	46,583	1,373,441.30	1,371,869.35
STANTEC INC	85472N109	SXC	39.02	26,293	968,088.91	1,025,952.86
STERICYCLE INC	858912108	SRCL	59.40	88,680	3,211,016.27	5,267,592.01
SURMODICS INC	868873100	SRDX	54.27	82,850	3,232,701.27	4,496,269.50
TECHTARGET	87874R100	TTGT	14.78	115,075	1,783,118.94	1,700,808.52
TEXAS ROADHOUSE INC-CLASS A	882681109	TXRH	11.06	113,399	1,531,688.50	1,254,192.94
THOR INDUSTRIES INC	885160101	THO	38.01	146,362	5,202,631.45	5,563,219.62
TRANSDIGM GROUP INC	893641100	TDG	45.17	80,362	2,178,761.74	3,629,951.54
US TREAS MONEY MARKET - 6MA	IT-MAW	IT-MAW	1.00	2,782,100	2,782,100.52	2,782,100.41
UTI WORLDWIDE INC	G87210103	UTIW	19.60	139,207	2,191,954.64	2,728,457.20
VCA ANTECH INC	918194101	WOOF	44.23	122,760	3,542,385.20	5,429,674.80
VISTAPRINT LTD	G93762204	VPRT	42.85	102,883	3,092,275.46	4,408,536.55
WASTE CONNECTIONS INC	941053100	WCN	30.90	160,511	4,344,874.98	4,959,789.90
WRIGHT MEDICAL GROUP INC	98235T107	WMGI	29.17	104,274	2,699,194.56	3,041,672.58

Monthly Market

As Of 12/31/2007

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: DOMESTIC EQUITIES - External</div> <div>Market: SMALL CAP</div> <div>Portfolio: 6MA</div> <div>Instrument: COM</div> <div>M.A. WEATHERBIE - 2000 GROWTH COMMON STOCK</div> </div>						
WUXI PHARMATECH ADR	929352102	WX	29.24	49,879	934,439.29	1,458,461.96
COMMON STOCK TOTAL				8,941,891	157,067,323.57	188,369,363.34
M.A. WEATHERBIE - 2000 GROWTH TOTAL				8,941,891	157,067,323.57	188,369,363.34

# Monthly Market

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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						
ABAXIS INC	002567105	ABAX	35.86	63,530	1,597,642.07	2,278,185.81
ACCURAY INC	004397105	ARAY	15.22	75,525	1,830,201.96	1,149,490.49
ACME PACKET INC	004764106	APKT	12.59	91,616	1,518,774.18	1,153,445.44
AMERICAN PUBLIC EDUCATION	02913V103	APEI	41.78	27,396	890,492.85	1,144,604.88
ARUBA NETWORKS INC	043176106	ARUN	14.91	72,660	1,224,426.68	1,083,360.60
BE AEROSPACE INC.	073302101	BEAV	52.90	80,225	2,662,558.29	4,243,902.50
BJ'S RESTAURANTS INC	09180C106	BJRI	16.26	58,920	447,590.08	958,039.20
BLACKBOARD INC	091935502	BBBB	40.25	26,795	1,184,193.63	1,078,498.75
BUCYRUS INTERNATIONAL INC-A	118759109	BUCY	99.39	36,060	967,909.50	3,584,003.38
CAPELLA EDUCATION CO	139594105	CPLA	65.46	16,620	1,181,458.34	1,087,945.20
CARRIZO OIL & GAS INC	144577103	CRZO	54.75	44,630	1,131,068.97	2,443,492.50
CBeyond INC	149847105	CBEY	38.99	62,875	2,070,189.94	2,451,496.25
CELERA GROUP	038020202	CRA	15.87	127,164	1,857,965.97	2,018,092.68
CHICAGO BRIDGE & IRON COMPANY	167250109	CBI	60.44	66,267	1,428,349.43	4,005,177.47
CONCUR TECHNOLOGIES INC	206708109	CNQR	36.21	90,928	1,412,747.03	3,292,502.89
CONSTANT CONTACT INC	210313102	CTCT	21.50	51,002	1,234,237.93	1,096,543.00
DATA DOMAIN INC	23767P109	DDUP	26.34	43,190	1,245,676.31	1,137,624.60
DEALERTRACK HOLDINGS INC	242309102	TRAK	33.47	28,515	1,316,861.07	954,397.05
DRIL-QUIP INC	262037104	DRQ	55.66	40,490	1,279,843.63	2,253,673.40
DYNAMIC MATERIALS CORP	267888105	BOOM	58.90	41,048	1,369,667.66	2,417,727.19
ECHELON CORP	27874N105	ELON	20.64	50,680	1,113,798.59	1,046,035.20
EHEALTH INC	28238P109	EHTH	32.11	39,945	1,313,305.31	1,282,633.95
EQUINIX INC	29444U502	EQIX	101.07	28,000	1,072,508.31	2,829,960.00
ESTERLINE TECHNOLOGIES CORP	297425100	ESL	51.75	15,780	789,390.71	816,615.00
GEOEYE INC	37250W108	GEOY	33.65	48,835	1,478,180.60	1,643,297.75
GSI COMMERCE INC	36238G102	GSIC	19.50	49,740	1,205,799.59	969,930.01
HEALTH EXTRAS INC	422211102	HLEX	26.08	36,565	702,401.99	953,615.21
HEICO CORP	422806109	HEI	54.48	38,964	1,688,386.92	2,122,758.72
HURON CONSULTING GROUP INC	447462102	HURN	80.63	48,092	3,211,277.87	3,877,657.96
ILLUMINA, INC.	452327109	ILMN	59.26	63,971	1,751,914.36	3,790,921.45

# Monthly Market

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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						
INNERWORKINGS INC	45773Y105	INWK	17.26	62,215	976,645.12	1,073,830.90
LIFECELL CORPORATION	531927101	LIFC	43.11	29,060	920,560.16	1,252,776.60
MEDASSETS INC	584045108	MDAS	23.94	46,975	880,483.30	1,124,581.50
NUANCE COMMUNICATIONS	67020Y100	NUAN	18.68	109,470	1,200,953.21	2,044,899.60
NUVASIVE INC	670704105	NUVA	39.52	94,875	2,073,923.77	3,749,459.98
OCEANEERING INT'L. INC.	675232102	OII	67.35	19,060	661,599.60	1,283,691.00
OMNICELL INC	68213N109	OMCL	26.93	82,134	1,834,825.66	2,211,868.62
OMNITURE INC	68212S109	OMTR	33.29	67,995	1,413,266.98	2,263,553.57
ORMAT TECHNOLOGIES INC	686688102	ORA	55.01	22,630	912,777.38	1,244,876.30
PARALLEL PETROLEUM CORP	699157103	PLLL	17.63	113,295	2,217,507.48	1,997,390.85
PATRIOT COAL CORP	70336T104	PCX	41.74	8,600	357,245.04	358,964.00
PEETS COFFEE & TEA I	705560100	PEET	29.07	25,065	600,652.84	728,639.55
PENN VA CORP	707882106	PVA	43.63	31,555	1,386,499.69	1,376,744.65
PHASE FORWARD INC	71721R406	PFWD	21.75	48,280	1,149,430.23	1,050,090.00
PROVIDENCE SERVICE CORP	743815102	PRSC	28.14	32,290	1,021,585.22	908,640.60
RTI INTERNATIONAL METALS	74973W107	RTI	68.93	14,205	689,282.65	979,150.67
STEREOTAXIS INC	85916J102	STXS	12.22	109,275	1,291,648.74	1,335,340.49
SYNCHRONOSS TECHNOLOGIES INC	87157B103	SNCR	35.44	31,775	1,106,556.85	1,126,106.00
SYNTEL INC	87162H103	SYNT	38.52	50,705	1,742,658.69	1,953,156.60
TEAM INC	878155100	TISI	36.58	26,975	975,360.52	986,745.50
US TREAS MONEY MARKET - 6NC	IT-NEX	IT-NEX	1.00	1,515,203	1,515,203.70	1,515,203.44
VENTANA MED SYS INC	92276H106	VMSI	87.23	39,695	2,019,138.81	3,462,594.85
VISTAPRINT LTD	G93762204	VPRT	42.85	55,470	1,947,242.42	2,376,889.51
VOCUS INC	92858J108	VOCS	34.53	38,325	1,027,003.59	1,323,362.25
VOLCANO CORP	928645100	VOLC	12.51	122,100	2,281,694.47	1,527,471.00
ZOLTEK COMPANIES INC	98975W104	ZOLT	42.87	34,380	1,043,268.16	1,473,870.60
COMMON STOCK TOTAL				4,397,635	75,425,834.05	99,895,527.16
NEXT CENTURY - 2000 GROWTH TOTAL				4,397,635	75,425,834.05	99,895,527.16
SMALL CAP TOTAL				98,265,190	1,146,823,211.44	1,272,159,548.12



Monthly Market

As Of 12/31/2007

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
DOMESTIC EQUITIES - External TOTAL				134,525,384	2,365,047,008.85	2,613,519,172.53
DOMESTIC EQUITIES TOTAL				883,756,623.04	25,238,551,632.10	30,821,519,111.50

# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: CALL</b>			<b>CALL OPTION</b>			
BRS FEB @60 CALL	BRS+BL	BRS+BL	1.70	-500	-73,848.84	-85,000.00
BRS JAN @ 55 CALL	BRS+AK	BRS+AK	3.70	-500	-144,067.76	-185,000.00
BUD MAR @55 CALL	BUD+CK	BUD+CK	1.15	-500	-63,248.99	-57,500.00
ESEA MAR @ 25 CALL	GWQ+CE	GWQ+CE	0.05	-500	-56,944.10	-2,500.00
ETFC JAN @ 15 CALL	EUS+AC	EUS+AC	0.01	-4,021	-226,740.60	-4,021.00
HPQ JAN @ 55 CALL	HPQ+AK	HPQ+AK	0.10	-2,000	-264,135.86	-20,000.00
IBM JAN @ 130 CALL	IBM+AF	IBM+AF	0.05	-1,000	-166,997.39	-5,000.00
MTG JAN @ 30 CALL	MTG+AF	MTG+AF	0.23	-1,000	-80,908.73	-23,000.00
NYB JAN @ 20 CALL	NYB+AD	NYB+AD	0.05	-1,000	-53,289.15	-5,000.00
PG JAN @ 75 CALL	PG+AO	PG+AO	0.35	-2,000	-264,235.86	-70,000.00
STR JAN @ 57.50 CALL	STR+AY	STR+AY	0.35	-500	-63,037.35	-17,500.00
T JAN @ 47.50 CALL	T+AT	T+AT	0.04	-2,000	-105,998.31	-8,000.00
WMT MAR @50 CALL	WMT+CJ	WMT+CJ	1.35	-2,000	-325,994.92	-270,000.00
<b>CALL OPTION TOTAL</b>				-17,521	-1,889,447.86	-752,521.00
<b>Instrument: COM</b>			<b>COMMON STOCK</b>			
1ST SOURCE CORP	336901103	SRCE	17.31	22,400	544,081.38	387,743.99
3COM CORP.	885535104	COMS	4.52	687,400	2,791,022.08	3,107,047.98
3M COMPANY	88579Y101	MMM	84.32	1,854,900	119,112,604.00	156,405,168.01
3PAR INC	88580F109	PAR	12.80	7,100	85,342.00	90,880.00
99 CENTS ONLY STORES	65440K106	NDN	7.96	600,000	8,696,945.96	4,776,000.00
AAR CORPORATION	000361105	AIR	38.03	88,100	1,379,565.06	3,350,443.00
AARON RENTS INC	002535201	RNT	19.24	102,500	2,033,533.68	1,972,100.00
ABAXIS INC	002567105	ABAX	35.86	78,530	1,880,653.58	2,816,085.75
ABBOTT LABORATORIES	002824100	ABT	56.15	2,599,186	90,335,122.51	145,944,293.89
ABERCROMBIE & FITCH CO	002896207	ANF	79.97	810,000	60,747,557.19	64,775,700.00
ABINGTON BANCORP INC	00350L109	ABBC	9.40	91,200	894,732.05	857,280.00
ABITIBIOWATER INC	003687100	ABH	20.61	1,865,600	67,170,314.70	38,450,016.00
ABM INDUSTRIES INC.	000957100	ABM	20.39	106,500	2,374,616.22	2,171,535.01
ABX AIR INC	00080S101	ABXA	4.18	1,250,000	8,231,891.65	5,224,999.99
AC MOORE ARTS & CRAFTS INC	00086T103	ACMR	13.75	700	11,294.08	9,625.00
ACADIA PHARMACEUTICALS INC	004225108	ACAD	11.07	116,100	1,765,282.55	1,285,227.00

**Group: DOMESTIC EQUITIES**

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ACCELRY'S INC	00430U103	ACCL	7.53	146,000	1,087,556.11	1,099,380.00
ACCENTURE LTD - CL A	G1150G111	ACN	36.03	1,168,900	48,615,675.07	42,115,467.01
ACCURAY INC	004397105	ARAY	15.22	262,176	5,523,151.63	3,990,318.72
ACCURIDE CORP	004398103	ACW	7.86	93,800	1,330,166.80	737,268.00
ACE LTD	G0070K103	ACE	61.78	352,300	22,020,725.28	21,765,094.00
ACERGY SA-SPON ADR	00443E104	ACGY	21.97	47,535	1,332,109.51	1,044,343.95
ACETO CORP	004446100	ACET	8.00	62,995	514,298.61	503,960.00
ACI WORLDWIDE INC	004498101	ACIW	19.04	49,600	1,458,791.63	944,384.00
ACME PACKET INC	004764106	APKT	12.59	91,616	1,518,774.18	1,153,445.44
ACTEL CORPORATION	004934105	ACTL	13.66	146,300	2,210,451.09	1,998,458.02
ACTIVISION INC	004930202	ATVI	29.70	2,258,900	41,245,542.09	67,089,329.99
ACTUANT CORP CL A	00508X203	ATU	34.01	135,120	2,889,193.75	4,595,431.20
ACTUATE CORPORATION	00508B102	ACTU	7.77	381,800	1,766,922.10	2,966,586.01
ACUITY BRANDS INC	00508Y102	AYI	45.00	25,800	614,098.25	1,161,000.01
ADAMS RESPIRATORY THERAPEUTICS	00635P107	ARXT	59.74	100	3,802.91	5,974.00
ADAPTEC INC	00651F108	ADPT	3.38	453,800	1,840,154.44	1,533,844.01
ADC COMMUNICATIONS INC	000886309	ADCT	15.55	16,800	295,900.20	261,240.00
ADMINISTAFF INC	007094105	ASF	28.28	10,600	311,937.97	299,768.00
ADOBE SYSTEMS INC.	00724F101	ADBE	42.73	1,060,118	33,282,596.63	45,298,842.15
ADTRAN INC.	00738A106	ADTN	21.38	155,300	3,790,737.36	3,320,314.02
ADVANCE AMERICA CASH ADVANCE	00739W107	AEA	10.16	8,300	88,190.82	84,328.00
ADVANCE AUTO PARTS INC	00751Y106	AAP	37.99	28,600	951,345.24	1,086,514.00
ADVANCED ANALOGIC TECHNOLOGIES INC	00752J108	AATI	11.28	158,800	1,688,982.92	1,791,264.00
ADVANCED ENERGY INDUSTRIES	007973100	AEIS	13.08	120,400	2,305,632.73	1,574,832.01
ADVANCED MEDICAL OPTICS INC	00763M108	EYE	24.53	84,900	2,536,870.24	2,082,597.00
ADVANTA CORP	007942204	ADVNB	8.07	72,675	1,276,636.32	586,487.26
ADVENT SOFTWARE INC	007974108	ADVS	54.10	55,260	2,109,041.63	2,989,566.01
ADVISORY BOARD CO/THE	00762W107	ABCO	64.19	19,482	945,539.08	1,250,549.59
AECOM TECHNOLOGY CORP	00766T100	ACM	28.57	3,500	85,285.43	99,995.00
AEROPOSTALE INC	007865108	ARO	26.50	132,000	2,397,418.94	3,497,999.98
AETNA INC.	00817Y108	AET	57.73	1,486,600	44,542,036.19	85,821,418.00
AFC ENTERPRISES	00104Q107	AFCE	11.32	38,400	682,931.24	434,688.01

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
AFFILIATED MANAGERS GROUP	008252108	AMG	117.46	225,111	16,235,214.11	26,441,538.06
AFFYMETRIX INC	00826T108	AFFX	23.14	96,700	2,606,562.86	2,237,638.00
AFLAC INC	001055102	AFL	62.63	1,207,600	47,390,544.82	75,631,987.99
AFTERMARKET TECHNOLOGY	008318107	ATAC	27.26	61,900	1,747,026.30	1,687,393.99
AGCO CORP.	001084102	AG	67.98	611,600	33,561,162.29	41,576,568.01
AGILENT TECHNOLOGIES INC	00846U101	A	36.74	790,800	26,566,076.44	29,053,992.00
AGILYSYS INC	00847J105	AGYS	15.12	106,500	1,944,995.94	1,610,279.98
AIR METHODS CORP	009128307	AIRM	49.67	38,200	985,869.50	1,897,394.00
AIR PROD. & CHEM.	009158106	APD	98.63	3,500	346,590.11	345,205.00
AIRMEDIA GROUP INC-ADR	009411109	AMCN	22.38	198,000	3,689,919.77	4,431,240.00
AIRVANA INC	00950V101	AIRV	5.43	8,100	49,167.00	43,983.00
AK STEEL HOLDING CORP	001547108	AKS	46.24	22,800	886,256.50	1,054,272.00
AKAMAI TECHNOLOGIES	00971T101	AKAM	34.60	100,000	2,913,270.00	3,460,000.00
ALASKA COMMUNICATION	01167P101	ALSK	15.00	91,825	903,126.20	1,377,374.99
ALBANY INTL CL-A	012348108	AIN	37.10	4,630	176,072.14	171,772.99
ALBANY MOLECULAR RESEARCH	012423109	AMRI	14.38	109,600	1,354,326.80	1,576,047.99
ALBEMARLE CORP	012653101	ALB	41.25	51,900	2,074,965.57	2,140,875.01
ALBERTO CULVER CL-B	013078100	ACV	24.54	215,600	7,943,327.45	5,290,824.00
ALCOA INC.	013817101	AA	36.55	1,243,100	34,928,609.82	45,435,305.00
ALDABRA 2 ACQUISITION CORP	01408A103	ALI	9.74	39,400	362,874.50	383,756.00
ALDILA INC	014384200	ALDA	16.39	500,000	8,067,422.19	8,195,000.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	75.03	14,700	830,482.13	1,102,941.00
ALICO INC	016230104	ALCO	36.50	600	26,192.10	21,900.00
ALIGN TECHNOLOGY INC	016255101	ALGN	16.68	43,400	678,545.91	723,912.00
ALKERMES INC.	01642T108	ALKS	15.59	24,800	448,650.01	386,632.01
ALLEGHANY CORP DEL	017175100	Y	402.00	1,114	418,568.89	447,828.00
ALLEGHENY ENERGY INC.	017361106	AYE	63.61	519,300	21,712,818.58	33,032,673.00
ALLEGHENY TECHNOLOGIES INC	01741R102	ATI	86.40	7,100	610,256.13	613,439.98
ALLERGAN PHARMACEUTICALS INC.	018490102	AGN	64.24	986,768	50,714,473.01	63,389,976.30
ALLETE, INC.	018522300	ALE	39.58	53,500	2,544,224.65	2,117,530.00
ALLIANCE DATA SYSTEM	018581108	ADS	74.99	8,900	497,824.42	667,410.98
ALLIANCE ONE INTERNATIONAL	018772103	AOI	4.07	24,700	234,127.10	100,529.00

Group: DOMESTIC EQUITIES

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ALLIANCE SEMICONDUCTOR CORP	01877H100	ALSC	1.60	99,000	591,254.60	158,400.00
ALLIANT ENERGY CORPORATION	018802108	LNT	40.69	128,100	5,152,836.05	5,212,388.99
ALLIANT TECHSYSTEMS INC.	018804104	ATK	113.76	3,900	446,419.25	443,664.00
ALLIED CAP CORP	01903Q108	ALD	21.50	2,900	81,168.36	62,350.00
ALLIED WASTE INDUSTRIES	019589308	AW	11.02	100	1,300.75	1,102.00
ALLIED WORLD ASSURANCE HOLD	G0219G203	AWH	50.17	1,800	93,474.81	90,306.00
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	MDRX	19.42	4,400	121,967.12	85,448.00
ALLSTATE CORP	020002101	ALL	52.23	1,417,400	59,242,687.64	74,030,802.00
ALNYLAM PHARMACEUTICALS INC	02043Q107	ALNY	29.08	2,500	81,575.00	72,700.00
ALON USA ENERGY INC	020520102	ALJ	27.18	1,600	53,355.84	43,488.00
ALPHA NATURAL RESOURCES INC	02076X102	ANR	32.48	6,200	119,108.03	201,375.99
ALPHARMA, INC.-CL A	020813101	ALO	20.15	102,300	2,280,761.15	2,061,344.98
ALTERA CORP	021441100	ALTR	19.32	5,100	101,417.63	98,532.00
ALTERNATIVE ASSET MANAGEMENT ACQ	02149U101	AMV	9.15	39,400	348,330.46	360,510.00
ALTRIA GROUP INC	02209S103	MO	75.58	4,574,300	195,772,976.45	345,725,594.00
AMAZON COM INC	023135106	AMZN	92.64	504,900	37,242,966.91	46,773,936.01
AMBAC FINANCIAL GROUP INC.	023139108	ABK	25.77	26,200	632,976.84	675,174.00
AMBASSADORS GROUP IN	023177108	EPAX	18.31	49,200	1,578,906.26	900,852.00
AMCOL INTERNATIONAL CORP.	02341W103	ACO	36.03	12,704	288,901.03	457,725.06
AMCORE FINL INC	023912108	AMFI	22.70	74,300	2,094,242.06	1,686,610.00
AMEDISYS INC	023436108	AMED	48.52	170,749	5,088,012.38	8,284,741.50
AMERICA MOVIL S.A.B. DE C.V.	02364W105	AMX	61.39	610,000	37,694,501.02	37,447,900.00
AMERICAN AXLE & MFG HOLDINGS	024061103	AXL	18.62	179,700	4,137,693.39	3,346,014.00
AMERICAN CAPITAL STRATEGIES	024937104	ACAS	32.96	1,500	65,729.65	49,440.00
AMERICAN DENTAL PARTNERS INC	025353103	ADPI	10.03	58,500	1,516,313.50	586,755.00
AMERICAN ELECTRIC POWER	025537101	AEP	46.56	230,800	10,726,412.48	10,746,048.01
AMERICAN EQUITY INVESTMENT LIFE	025676206	AEL	8.29	1,080,075	12,265,065.36	8,953,821.76
AMERICAN EXPRESS CO.	025816109	AXP	52.02	1,264,600	41,413,991.29	65,784,492.00
AMERICAN FINANCIAL GROUP INC.	025932104	AFG	28.88	1,250,000	26,712,822.13	36,100,000.00
AMERICAN GREETING CL A	026375105	AM	20.30	121,000	2,803,243.97	2,456,300.01
AMERICAN INTL GROUP	026874107	AIG	58.30	4,987,700	251,324,062.90	290,782,910.03
AMERICAN ORIENTAL BIOENG	028731107	AOB	11.08	167,800	1,531,473.66	1,859,223.99

Group: DOMESTIC EQUITIES

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
AMERICAN PHYSICIANS	028884104	ACAP	41.46	42,600	1,273,447.10	1,766,196.02
AMERICAN PUBLIC EDUCATION	02913V103	APEI	41.78	32,496	1,094,594.85	1,357,682.88
AMERICAN RAILCAR INDUSTRIES	02916P103	ARII	19.25	9,300	216,576.00	179,025.00
AMERICAN REPROGRAPHICS CO	029263100	ARP	16.48	350,633	7,945,470.99	5,778,431.84
AMERICAN SAFETY INS HOLDINGS	G02995101	ASI	19.65	15,395	246,793.70	302,511.75
AMERICAN SCIENCE & ENGINEERING	029429107	ASEI	56.75	6,100	344,251.74	346,175.01
AMERICAN SUPERCONDUCTOR CORP.	030111108	AMSC	27.34	21,400	368,126.60	585,076.00
AMERICAN WOODMARK CORP.	030506109	AMWD	18.18	63,000	2,065,130.68	1,145,340.01
AMERICREDIT CORP.	03060R101	ACF	12.79	629,100	15,622,924.36	8,046,189.00
AMERIGON INC	03070L300	ARGN	21.14	65,345	1,021,226.32	1,381,393.30
AMERIGROUP CORPORATION	03073T102	AGP	36.45	88,100	2,561,740.61	3,211,245.00
AMERIPRISE FINANCIAL INC	03076C106	AMP	55.11	113,200	4,712,245.06	6,238,452.00
AMERIS BANCORP	03076K108	ABCB	16.85	3,000	71,990.78	50,550.00
AMERISAFE INC	03071H100	AMSF	15.51	96,700	1,952,401.73	1,499,817.00
AMERISOURCEBERGEN CORP	03073E105	ABC	44.87	451,600	14,038,215.91	20,263,292.02
AMERON INTERNATIONAL CORP	030710107	AMN	92.15	20,900	1,206,723.48	1,925,935.00
AMETEK INC.	031100100	AME	46.84	30,250	513,204.46	1,416,910.00
AMGEN INC	031162100	AMGN	46.44	1,625,100	61,950,827.88	75,469,643.99
AMICUS THERAPEUTICS INC	03152W109	FOLD	10.75	4,800	51,978.72	51,600.00
AMKOR TECHNOLOGY INC	031652100	AMKR	8.53	32,600	233,058.21	278,078.01
AMN HEALTHCARE SERVICES INC	001744101	AHS	17.17	174,888	3,763,684.06	3,002,826.96
AMPAL-AMERICAN ISRAEL CORP-A	032015109	AMPL	7.39	14,500	82,787.41	107,154.99
AMPCO-PITTSBURGH CORP	032037103	AP	38.13	11,700	414,874.31	446,121.00
AMPHENOL CORP-CL A	032095101	APH	46.37	1,020,000	23,941,291.70	47,297,400.00
AMR CORP.	001765106	AMR	14.03	5,050,562	100,329,287.17	70,859,384.89
AMREP CORP	032159105	AXR	30.55	41,400	1,905,742.68	1,264,770.00
AMSURG CORP	03232P405	AMSG	27.06	85,600	1,982,505.58	2,316,335.99
AMTRUST FINANCIAL SERVICES	032359309	AFSI	13.77	110,400	1,792,871.93	1,520,208.00
AMYLIN PHARMACEUTICALS INC	032346108	AMLN	37.00	2,200	84,564.06	81,400.00
ANADARKO PETROLEUM CORP	032511107	APC	65.69	1,069,100	38,411,640.82	70,229,179.00
ANADIGICS INC	032515108	ANAD	11.57	241,100	2,429,682.17	2,789,526.96
ANALOG DEVICES	032654105	ADI	31.70	93,800	3,314,771.92	2,973,460.00

Group: DOMESTIC EQUITIES

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ANALOGIC CORP.	032657207	ALOG	67.72	33,800	1,899,036.91	2,288,935.99
ANAREN INC.	032744104	ANEN	16.49	175,609	2,955,185.96	2,895,792.38
ANGIODYNAMICS INC	03475V101	ANGO	19.04	24,200	432,581.82	460,768.00
ANHEUSER-BUSCH	035229103	BUD	52.34	1,387,200	58,935,939.63	72,606,047.99
ANIXTER INTERNATIONAL INC.	035290105	AXE	62.27	151,760	6,820,738.48	9,450,095.30
ANNALY CAPITAL MGT., INC	035710409	NLY	18.18	27,800	403,900.33	505,403.99
ANNTAYLOR STORES CORP	036115103	ANN	25.56	386,500	13,417,941.29	9,878,940.00
ANSOFT CORP	036384105	ANST	25.85	56,590	1,310,971.38	1,462,851.52
ANSYS INC	03662Q105	ANSS	41.46	234,130	5,610,243.90	9,707,029.80
ANTHRACITE CAPITAL INC	037023108	AHR	7.24	175,600	2,105,136.30	1,271,344.00
AON CORP	037389103	AOC	47.69	20,300	752,205.17	968,107.01
APACHE CORP.	037411105	APA	107.54	494,200	20,538,134.77	53,146,268.00
APCO ARGENTINA INC	037489101	APAGF	27.52	20,400	435,776.65	561,408.00
APOGEE ENTERPRISES INC.	037598109	APOG	17.11	77,700	1,896,085.98	1,329,447.00
APOLLO GROUP INC	037604105	APOL	70.15	292,300	19,727,411.33	20,504,845.00
APOLLO INVESTMENT CORP	03761U106	AINV	17.05	50,500	957,098.10	861,024.99
APPLE INC.	037833100	AAPL	198.08	1,707,700	109,781,220.44	338,261,215.98
APPLERA CORP - APPLIED BIOSYSTEM	038020103	ABI	33.92	9,100	314,741.70	308,672.00
APPLIED INDUSTRIAL TECH INC.	03820C105	AIT	29.02	83,300	1,796,374.82	2,417,365.99
APPLIED MATERIALS INC.	038222105	AMAT	17.76	2,441,800	48,801,331.57	43,366,368.00
APPLIED MICRO CIRCUITS CORP	03822W406	AMCC	8.74	224,475	2,618,260.37	1,961,911.49
APPROACH RESOURCES INC	03834A103	AREX	12.86	8,200	101,024.00	105,452.00
APRIA HEALTHCARE GP. INC.	037933108	AHG	21.57	102,900	2,613,776.09	2,219,552.99
APTAR GROUP INC.	038336103	ATR	40.91	136,918	3,833,509.14	5,601,315.39
AQUILA INC	03840P102	ILA	3.73	350,300	1,751,334.42	1,306,619.01
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	70.35	153,200	11,608,831.31	10,777,620.00
ARCH CHEMICALS INC.	03937R102	ARJ	36.75	39,500	1,443,795.97	1,451,625.00
ARCHER DANIELS MIDLAND CO	039483102	ADM	46.43	1,262,400	39,814,937.44	58,613,231.99
ARCTIC CAT INC.	039670104	ACAT	11.94	127,300	2,468,734.48	1,519,962.00
ARDEN GROUP INC	039762109	ARDNA	154.69	5,600	537,821.17	866,264.01
ARENA PHARMACEUTICALS INC	040047102	ARNA	7.83	10,500	91,980.00	82,215.00
ARENA RESOURCES INC	040049108	ARD	41.71	12,100	323,553.16	504,690.99

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ARGO GROUP INTL HOLDINGS	G0464B107	AGII	42.13	216,425	10,351,893.59	9,117,985.25
ARGON ST INC	040149106	STST	18.56	1,000	19,945.70	18,560.00
ARIBA INC	04033V203	ARBA	11.15	92,800	910,153.59	1,034,720.01
ARKANSAS BEST CORP	040790107	ABFS	21.94	61,400	2,087,643.45	1,347,116.00
ARM HOLDINGS PLC - ADR	042068106	ARMHY	7.40	202,500	1,489,033.82	1,498,500.00
ARQULE INC	04269E107	ARQL	5.80	82,300	597,605.89	477,340.01
ARRIS GROUP INC.	04269Q100	ARRS	9.98	348,671	3,743,204.97	3,479,741.49
ARROW ELECTRONICS	042735100	ARW	39.28	18,100	709,352.93	710,968.00
ARTHROCARE CORP	043136100	ARTC	48.05	49,600	2,105,950.37	2,383,279.99
ARUBA NETWORKS INC	043176106	ARUN	14.91	72,660	1,224,426.68	1,083,360.60
ARVINMERITOR INC.	043353101	ARM	11.73	54,000	909,030.40	633,420.00
ASBURY AUTOMOTIVE GROUP	043436104	ABG	15.05	90,200	1,965,264.11	1,357,510.00
ASHLAND INC	044209104	ASH	47.43	86,100	5,262,640.01	4,083,723.00
ASIAINFO HLDGS INC	04518A104	ASIA	11.00	291,600	2,243,372.09	3,207,600.01
ASPECT MEDICAL SYSTEMS INC	045235108	ASPM	14.00	110,900	1,767,532.50	1,552,600.00
ASPEN INSURANCE HOLDINGS LTD	G05384105	AHL	28.84	130,400	3,665,959.69	3,760,736.01
ASSET ACCEPTANCE CAPITAL CORP	04543P100	AACC	10.41	126,700	2,004,816.69	1,318,947.00
ASSOCIATED BANC-CORP.	045487105	ASBC	27.09	58,505	1,598,179.76	1,584,900.45
ASSURANT INC	04621X108	AIZ	66.90	900	43,514.06	60,209.99
ASSURED GUARANTY LTD	G0585R106	AGO	26.54	112,300	3,286,513.45	2,980,441.99
ASTA FUNDING INC	046220109	ASFI	26.44	44,700	1,730,697.35	1,181,868.02
ASTEC INDUSTRIES INC	046224101	ASTE	37.19	40,700	1,700,764.52	1,513,633.00
ASV INC	001963107	ASVI	13.85	1,700	25,896.95	23,545.00
AT&T INC	00206R102	T	41.56	10,259,814	304,455,535.36	426,397,869.83
ATHENAHEALTH INC	04685W103	ATHN	36.00	6,600	257,532.00	237,600.00
ATHEROS COMMUNICATIONS	04743P108	ATHR	30.54	9,100	160,677.17	277,914.00
ATLAS AMERICA INC	049167109	ATLS	59.18	1,200	62,195.28	71,016.00
ATMEL CORP	049513104	ATML	4.32	100	534.75	432.00
ATMI INC	00207R101	ATMI	32.25	143,500	4,221,648.69	4,627,875.00
ATWOOD OCEANICS	050095108	ATW	100.24	43,000	2,359,059.10	4,310,320.00
AUDIBLE INC	05069A302	ADBL	8.92	10,585	139,276.15	94,418.21
AUTHENTEC INC	052660107	AUTH	14.53	62,000	950,743.66	900,860.00

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Instrument: COM			COMMON STOCK			
AUTOBYTEL INC	05275N106	ABTL	2.75	191,200	595,522.03	525,800.00
AUTODESK INC.	052769106	ADSK	49.76	247,400	11,400,501.13	12,310,624.00
AUTOMATIC DATA PROC.	053015103	ADP	44.53	593,800	19,173,417.00	26,441,913.99
AUTONATION INC	05329W102	AN	15.66	252,800	4,490,205.21	3,958,847.99
AUTOZONE INC	053332102	AZO	119.91	95,800	11,039,304.22	11,487,378.00
AUXILIUM PHARMACEUTICALS	05334D107	AUXL	29.99	113,360	2,026,347.74	3,399,666.40
AVANEX CORP	05348W109	AVNX	1.00	386,000	449,381.02	386,000.01
AVATAR HLDGS INC	053494100	AVTR	41.82	31,600	1,835,041.51	1,321,511.99
AVID TECHNOLOGY INC.	05367P100	AVID	28.34	1,758,300	68,776,285.69	49,830,222.00
AVIS BUDGET GROUP, INC	053774105	CAR	13.00	108,600	2,207,759.36	1,411,799.99
AVISTA CORP	05379B107	AVA	21.54	194,025	3,999,756.88	4,179,298.52
AVISTAR COMMUNICATIONS CORP	05379X208	AVSR	0.35	372,300	712,954.50	130,305.00
AVNET INC.	053807103	AVT	34.97	273,100	10,549,366.60	9,550,307.01
AVOCENT CORPORATION	053893103	AVCT	23.31	163,300	4,576,226.34	3,806,523.02
AVON PRODUCTS	054303102	AVP	39.53	687,222	22,255,654.81	27,165,885.66
AXCELIS TECHNOLOGIES INC	054540109	ACLS	4.60	263,300	1,682,829.31	1,211,179.98
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	AXS	38.97	287,300	11,844,326.17	11,196,081.00
AZZ INC	002474104	AZZ	28.35	44,169	1,299,381.79	1,252,191.15
BAKER (MICHAEL) CORP	057149106	BKR	41.10	9,400	397,960.78	386,340.00
BAKER HUGHES CORP	057224107	BHI	81.10	449,300	16,379,944.34	36,438,229.99
BALCHEM CORP	057665200	BCPC	22.38	24,685	284,170.26	552,450.27
BALDOR ELECTRIC	057741100	BEZ	33.66	124,000	3,885,110.61	4,173,839.99
BALDWIN & LYONS INC	057755209	BWINB	27.46	61,060	1,574,435.32	1,676,707.60
BALL CORPORATION	058498106	BLL	45.00	9,100	470,427.95	409,500.00
BALLY TECHNOLOGIES INC.	05874B107	BYI	49.72	30,800	1,050,119.77	1,531,376.00
BANCFIRST CORP	05945F103	BANF	42.85	3,500	121,659.63	149,975.00
BANCO LATINOAMERICANO EXP-E	P16994132	BLX	16.31	97,500	1,866,987.26	1,590,225.00
BANK OF AMERICA CORP.	060505104	BAC	41.26	7,593,487	231,377,487.96	313,307,273.64
BANKFINANCIAL CORP	06643P104	BFIN	15.82	104,400	1,702,571.80	1,651,608.01
BANNER CORP	06652V109	BANR	28.73	18,000	426,739.89	517,140.00
BARD C. R. INC.	067383109	BCR	94.80	44,100	2,922,697.11	4,180,679.99
BARE ESSENTUALS INC	067511105	BARE	24.25	40,000	976,528.00	970,000.00

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Instrument: COM			COMMON STOCK			
BARNES & NOBLE INC.	067774109	BKS	34.45	44,135	1,684,173.55	1,520,450.75
BARNES GROUP INC.	067806109	B	33.39	131,500	3,064,143.10	4,390,784.99
BARRETT BUSINESS SERVICE	068463108	BBSI	18.01	15,900	361,794.56	286,359.00
BASIC ENERGY SERVICES INC	06985P100	BAS	21.95	43,800	1,154,834.97	961,410.00
BAXTER INTL	071813109	BAX	58.05	1,248,300	46,844,703.56	72,463,815.00
BB&T CORPORATION	054937107	BBT	30.67	646,761	22,243,796.23	19,836,159.87
BE AEROSPACE INC.	073302101	BEAV	52.90	89,825	3,059,719.78	4,751,742.50
BEA SYSTEMS INC	073325102	BEAS	15.78	2,000,100	22,469,206.19	31,561,578.00
BEACON ROOFING SUPPLY INC	073685109	BECN	8.42	407,201	6,236,855.38	3,428,632.44
BEAR STEARNS COMPANIES INC	073902108	BSC	88.25	423,010	51,163,248.25	37,330,632.50
BEARINGPOINT INC	074002106	BE	2.83	216,700	1,719,879.04	613,261.00
BEAZER HOMES USA INC	07556Q105	BZH	7.43	73,100	1,887,188.76	543,133.00
BECKMAN COULTER INC.	075811109	BEC	72.80	168,700	10,145,875.10	12,281,360.00
BECTON DICKINSON & COMPANY	075887109	BDX	83.58	657,100	40,278,783.49	54,920,418.00
BED BATH & BEYOND INC	075896100	BBBY	29.39	170,000	6,122,022.60	4,996,300.00
BEL FUSE INC-CL B	077347300	BELFB	29.27	28,000	922,544.89	819,559.99
BELDEN INC	077454106	BDC	44.50	36,100	1,340,004.03	1,606,450.01
BELO CORP	080555105	BLC	17.44	257,283	4,563,094.67	4,487,015.50
BENCHMARK ELECTRONICS INC	08160H101	BHE	17.73	114,875	2,529,952.86	2,036,733.76
BENEFICIAL MUTUAL BANCORP INC	08173R104	BNCL	9.72	34,600	338,035.97	336,312.00
BENIHANA INC	082047101	BNHN	12.65	10,850	235,267.12	137,252.52
BENIHANA INC	082047200	BNHNA	12.75	102,600	1,912,535.68	1,308,150.03
BERKLEY (WR) CORP	084423102	BER	29.81	180,000	5,896,186.19	5,365,800.00
BERRY PETROLEUM CO	085789105	BRY	44.45	135,390	4,573,229.38	6,018,085.52
BEST BUY COMPANY INC	086516101	BBY	52.65	1,393,400	55,189,780.57	73,362,510.02
BIG 5 SPORTING GOODS CORP	08915P101	BGFV	14.42	61,400	1,137,357.51	885,388.00
BIG LOTS, INC.	089302103	BIG	15.99	12,700	361,026.93	203,073.00
BIGBAND NETWORKS INC	089750509	BBND	5.14	11,000	173,892.40	56,540.00
BILL BARRETT CORP	06846N104	BBG	41.87	4,100	162,979.51	171,667.00
BIO RAD LABS INC	090572207	BIO	103.62	28,195	2,123,453.77	2,921,565.89
BIODEL INC	09064M105	BIOD	23.23	19,700	398,932.51	457,631.00
BIOFORM MEDICAL INC	09065G107	BFRM	6.83	10,600	70,490.00	72,398.00

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BIOGEN IDEC INC	09062X103	BIIB	56.92	514,700	26,057,371.93	29,296,723.99
BIOMARIN PHARMACEUTI	09061G101	BMRN	35.40	158,953	3,790,387.46	5,626,936.19
BIOMIMETIC THERAPEUTICS INC	09064X101	BMTI	17.37	9,900	162,047.16	171,963.00
BJ SERVICES CO	055482103	BJS	24.26	311,000	8,640,676.00	7,544,860.00
BJ'S RESTAURANTS INC	09180C106	BJRI	16.26	135,049	1,912,490.70	2,195,896.74
BJ'S WHOLESALE CLUB INC.	05548J106	BJ	33.83	1,600	56,323.68	54,128.00
BLACK & DECKER	091797100	BDK	69.65	17,200	1,418,390.71	1,197,980.00
BLACK BOX CORPORATION	091826107	BBOX	36.17	47,000	1,988,102.79	1,699,990.00
BLACK HILLS CORP	092113109	BKH	44.10	231,999	8,456,495.61	10,231,155.89
BLACKBAUD INC	09227Q100	BLKB	28.04	77,775	1,677,357.91	2,180,811.00
BLACKBOARD INC	091935502	BBBB	40.25	26,795	1,184,193.63	1,078,498.75
BLACKROCK KELSO CAPITAL CORP	092533108	BKCC	15.28	9,500	137,940.00	145,160.00
BLADELOGIC INC	09265M102	BLOG	29.57	5,500	141,130.00	162,635.00
BLUE COAT SYSTEMS INC	09534T508	BCSI	32.87	90,400	2,078,617.13	2,971,448.00
BLUE NILE INC	09578R103	NILE	68.06	26,600	1,056,376.39	1,810,396.00
BLUEGREEN CORP	096231105	BXG	7.19	100,800	1,254,934.07	724,751.98
BMC SOFTWARE	055921100	BMC	35.64	800	21,756.92	28,511.99
BOB EVANS FARMS	096761101	BOBE	26.93	77,300	2,361,954.58	2,081,689.01
BOEING CO	097023105	BA	87.46	1,494,000	78,215,725.09	130,665,239.99
BOOKS-A-MILLION INC	098570104	BAMM	11.92	96,500	1,664,516.33	1,150,279.99
BORG WARNER INC.	099724106	BWA	48.41	12,400	585,623.28	600,284.00
BOSTON BEER INC	100557107	SAM	37.65	37,000	1,246,831.90	1,393,050.00
BOSTON PRIVATE FINL HOLDING	101119105	BPFH	27.08	36,000	990,822.18	974,879.99
BOSTON SCIENTIFIC CORP.	101137107	BSX	11.63	1,879,572	32,872,843.73	21,859,422.37
BOTTOMLINE TECHNOLOGIES INC	101388106	EPAY	14.00	147,700	1,828,479.04	2,067,800.00
BOWNE & CO INC.	103043105	BNE	17.60	128,900	2,092,405.18	2,268,640.00
BP PLC ADR	055622104	BP	73.17	310,000	19,949,752.00	22,682,700.00
BRADLEY PHARMACEUTICALS	104576103	BDY	19.70	83,800	1,185,264.93	1,650,860.00
BRADY CORPORATION	104674106	BRC	35.09	54,700	1,877,666.02	1,919,423.02
BRIGGS & STRATTON	109043109	BGG	22.66	55,100	1,792,375.64	1,248,566.00
BRIGHAM EXPLORATION CO	109178103	BEXP	7.52	74,200	583,448.72	557,984.01
BRIGHT HORIZON FAMIL	109195107	BFAM	34.54	50,870	1,940,586.10	1,757,049.80

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BRINKER INTERNATIONAL INC	109641100	EAT	19.56	1,750	52,341.44	34,230.01
BRINKS COMPANY	109696104	BCO	59.74	42,600	2,547,542.64	2,544,924.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	26.52	3,342,300	95,340,285.94	88,637,796.00
BRISTOW GRP	110394103	BRS	56.65	399,301	13,325,740.69	22,620,401.72
BROADRIDGE FINANCIAL	11133T103	BR	22.43	109,200	2,113,567.05	2,449,356.00
BROCADE COMMUNICATIONS SYSTEMS	111621306	BRCD	7.34	1,417,000	9,822,301.31	10,400,779.99
BRONCO DRILLING CO INC	112211107	BRNC	14.85	112,800	1,871,443.54	1,675,079.99
BROOKFIELD HOMES CORP	112723101	BHS	15.80	60,000	1,846,673.85	947,999.99
BROOKS AUTOMATION INC	114340102	BRKS	13.21	158,500	2,575,240.34	2,093,785.01
BROWN & BROWN INC	115236101	BRO	23.50	486,418	11,991,630.19	11,430,823.00
BROWN SHOE COMPANY INC	115736100	BWS	15.17	100,500	2,144,794.22	1,524,584.99
BROWN-FORMAN -CL B	115637209	BF.B	74.11	379,800	24,724,161.05	28,146,978.00
BRUKER BIOSCIENCES CORP	116794108	BRKR	13.30	43,920	426,813.92	584,135.99
BRUSH ENGINEERED MATERIALS	117421107	BW	37.02	81,600	3,539,488.53	3,020,832.03
BUCKEYE TECHNOLOGIES INC.	118255108	BKI	12.50	8,400	110,567.65	105,000.01
BUCKLE INC	118440106	BKE	33.00	47,800	1,300,650.10	1,577,400.00
BUCYRUS INTERNATIONAL INC-A	118759109	BUCY	99.39	95,060	3,609,663.47	9,448,013.40
BUFFALO WILD WINGS INC	119848109	BWLD	23.22	23,400	703,796.97	543,348.00
BUILD-A-BEAR WORKSHOP INC	120076104	BBW	13.95	60,400	1,565,718.83	842,579.99
BUILDERS FIRSTSOURCE INC	12008R107	BLDR	7.22	36,900	593,949.73	266,418.00
BUILDING MATERIALS HLDG. CORP.	120113105	BLG	5.53	151,200	2,558,990.66	836,135.99
BUNGE LIMITED	G16962105	BG	116.41	3,300	283,101.87	384,153.00
BURLINGTON NORTHERN SANTA FE	12189T104	BNI	83.23	478,700	21,050,543.32	39,842,201.00
C A INC.	12673P105	CA	24.95	526,600	14,024,801.22	13,138,670.00
C.H.ROBINSON WORLDWIDE INC	12541W209	CHRW	54.12	1,200	50,099.34	64,944.01
CABLEVISION SYSTEMS CORP	12686C109	CVC	24.50	56,200	1,637,816.98	1,376,899.98
CABOT CORP	127055101	CBT	33.34	39,800	1,327,791.27	1,326,931.99
CABOT MICROELECTRONICS	12709P103	CCMP	35.91	74,600	2,674,988.42	2,678,886.00
CABOT OIL & GAS CORP.	127097103	COG	40.37	7,900	269,246.60	318,922.99
CACI INTERNATIONAL INC._CL A	127190304	CAI	44.77	31,600	1,747,950.57	1,414,732.00
CADENCE DESIGN SYS INC	127387108	CDNS	17.01	528,700	9,523,928.29	8,993,187.01
CADENCE PHARMACEUTICALS INC	12738T100	CADX	14.86	57,100	865,485.18	848,506.02

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CAL DIVE INTERNATIONAL INC	12802T101	DVR	13.24	41,375	551,034.43	547,804.99
CALAMP CORP.	128126109	CAMP	2.78	2,000,000	11,113,204.25	5,560,000.00
CALGON CARBON CORP.	129603106	CCC	15.89	131,600	1,138,986.98	2,091,123.99
CALIFORNIA COASTAL COMM INC	129915203	CALC	5.88	38,400	672,849.07	225,792.00
CALIFORNIA PIZZA KITCHEN INC	13054D109	CPKI	15.57	17,400	348,959.87	270,918.00
CALLAWAY GOLF COMPANY	131193104	ELY	17.43	144,500	2,391,275.14	2,518,634.99
CALLON PETROLEUM CORP	13123X102	CPE	16.45	113,400	1,688,078.45	1,865,430.01
CAL-MAINE FOODS INC	128030202	CALM	26.53	12,900	204,778.71	342,237.00
CAMBREX CORP.	132011107	CBM	8.38	272,900	4,113,713.41	2,286,901.98
CAMERON INTL CORP.	13342B105	CAM	48.13	26,800	790,662.60	1,289,884.01
CAMPBELL SOUP CO.	134429109	CPB	35.73	176,300	6,480,724.59	6,299,199.00
CANTEL MEDICAL CORP	138098108	CMN	14.58	76,996	1,271,168.93	1,122,601.68
CAPELLA EDUCATION CO	139594105	CPLA	65.46	27,700	1,630,348.70	1,813,242.00
CAPITAL CITY BK GROU	139674105	CCBG	28.22	5,500	169,431.90	155,210.00
CAPITAL CORP OF THE WEST	140065202	CCOW	19.43	52,800	1,256,273.41	1,025,904.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	47.26	512,600	33,148,601.18	24,225,476.00
CAPITAL SOUTHWEST CORP	140501107	CSWC	118.40	2,900	262,050.10	343,359.99
CAPITOL BANCORP LTD	14056D105	CBC	20.12	69,600	2,043,582.77	1,400,351.99
CAPTARIS INC.	14071N104	CAPA	4.32	113,500	595,138.48	490,320.00
CARBO CERAMICS, INC.	140781105	CRR	37.20	204,952	8,969,145.92	7,624,214.42
CARDINAL HEALTH INC.	14149Y108	CAH	57.75	1,313,000	72,217,408.16	75,825,749.99
CAREER EDUCATION CORP	141665109	CECO	25.14	35,500	959,057.92	892,469.99
CARLISLE COS INC	142339100	CSL	37.03	144,957	4,784,093.43	5,367,757.71
CARMAX INC.	143130102	KMX	19.75	5,500	128,754.76	108,624.99
CARNIVAL CORP	143658300	CCL	44.49	665,800	32,513,688.63	29,621,441.99
CARPENTER TECHNOLOGY	144285103	CRS	75.17	28,400	1,214,921.07	2,134,828.06
CARRIZO OIL & GAS INC	144577103	CRZO	54.75	44,630	1,131,068.97	2,443,492.50
CARTERS INC	146229109	CRI	19.35	26,400	521,019.28	510,840.00
CASCADE CORP.	147195101	CAE	46.46	31,300	1,518,797.86	1,454,197.99
CASEY'S GENERAL STORES INC.	147528103	CASY	29.61	7,300	132,421.67	216,153.01
CASTLE (A.M.) & CO.	148411101	CAS	27.19	23,990	625,522.81	652,288.10
CASTLE BRANDS INC	148435100	ROX	2.22	1,200,000	9,072,406.70	2,664,000.00

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Instrument: COM			COMMON STOCK			
CATAPULT COMMUNICATIONS CORP	149016107	CATT	7.55	74,700	733,793.68	563,985.00
CATERPILLAR INC.	149123101	CAT	72.56	1,142,200	54,077,359.16	82,878,032.00
CATHAY GENERAL BANCORP	149150104	CATY	26.49	59,600	1,792,960.52	1,578,804.00
CATO CORP CL A	149205106	CTR	15.66	136,550	2,700,642.90	2,138,372.99
CB RICHARD ELLIS GROUP INC-A	12497T101	CBG	21.55	1,025,000	24,811,578.04	22,088,750.02
CBeyond INC	149847105	CBEY	38.99	148,688	4,969,544.58	5,797,345.10
CBRE REALTY FINANCE INC	12498B307	CBF	5.34	99,500	546,435.03	531,330.00
CBS CORP. CL. B	124857202	CBS	27.25	1,072,037	31,686,410.82	29,213,008.25
CDI CORP.	125071100	CDI	24.26	46,400	1,346,751.13	1,125,664.00
CEC ENTERTAINMENT, INC.	125137109	CEC	25.96	128,762	4,172,984.75	3,342,661.53
CECO ENVIRONMENTAL CORP	125141101	CECE	10.98	800,000	8,823,354.33	8,784,000.00
CELADON GROUP INC	150838100	CLDN	9.16	911,216	11,693,525.98	8,346,738.57
CELANESE CORP-SERIES A	150870103	CE	42.32	402,600	16,019,118.34	17,038,031.98
CELERA GROUP	038020202	CRA	15.87	374,864	4,909,001.82	5,949,091.68
CELGENE CORP	151020104	CELG	46.21	816,300	23,147,659.94	37,721,222.99
CELLCOM ISRAEL LTD	M2196U109	CEL	31.76	39,525	981,930.09	1,255,314.01
CENTENE CORP	15135B101	CNC	27.44	102,100	2,047,712.33	2,801,624.01
CENTENNIAL BANK HOLDINGS	151345303	CBHI	5.78	256,200	2,374,799.59	1,480,836.00
CENTER FINANCIAL CORP	15146E102	CLFC	12.32	398,400	6,749,892.23	4,908,288.00
CENTERPOINT ENERGY INC	15189T107	CNP	17.13	494,500	7,809,852.43	8,470,785.00
CENTILLIUM COMMUNICATIONS INC	152319109	CTLM	1.15	200,767	586,245.36	230,882.05
CENTRAL EUROPEAN DISTRIBUTION CORP	153435102	CEDC	58.08	29,098	1,102,263.20	1,690,011.84
CENTRAL EUROPEAN MEDIA ENT-A	G20045202	CETV	115.98	2,900	272,554.03	336,342.01
CENTRAL GARDEN & PET	153527106	CENT	5.76	104,100	637,583.26	599,616.00
CENTRAL GARDEN AND PET CO-A	153527205	CENTA	5.36	211,700	2,775,609.37	1,134,712.00
CENTRAL PACIFIC FINANCIAL CORP	154760102	CPF	18.46	73,900	2,455,482.85	1,364,194.01
CENTRAL VERMONT PUB SERV	155771108	CV	30.84	45,400	1,655,812.12	1,400,136.00
CENTURY ALUMINUM COMPANY	156431108	CENX	53.94	53,100	2,779,705.53	2,864,213.98
CENTURYTEL, INC.	156700106	CTL	41.46	379,500	14,111,238.84	15,734,070.00
CEPHALON INC	156708109	CEPH	71.76	46,000	3,231,950.14	3,300,960.00
CERADYNE INC	156710105	CRDN	46.93	43,000	2,295,879.70	2,017,989.99
CERNER CORP.	156782104	CERN	56.40	300	16,520.55	16,920.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CERUS CORP	157085101	CERS	6.51	101,000	642,317.89	657,510.00
CF INDUSTRIES HOLDINGS INC	125269100	CF	110.06	110,800	4,915,588.28	12,194,648.02
CH ENERGY GROUP INC	12541M102	CHG	44.54	42,400	1,969,594.65	1,888,495.99
CHAMPION ENTERPRISES INC.	158496109	CHB	9.42	135,400	1,207,232.87	1,275,468.01
CHARLES RIVER LABORATORIES	159864107	CRL	65.80	4,600	270,840.00	302,680.00
CHARLOTTE RUSSE HOLDING INC	161048103	CHIC	16.15	79,500	1,704,788.68	1,283,924.99
CHARMING SHOPPES	161133103	CHRS	5.41	258,200	2,472,737.86	1,396,861.99
CHARTER COMMUNICATIONS	16117M107	CHTR	1.17	3,031,400	5,885,318.87	3,546,738.00
CHATTEM INC	162456107	CHTT	75.54	10,400	387,802.42	785,616.00
CHECKPOINT SYSTEMS INC.	162825103	CKP	25.98	86,900	2,104,099.95	2,257,662.00
CHEESECAKE FACTORY (THE)	163072101	CAKE	23.71	37,100	880,014.04	879,641.01
CHEMED CORP	16359R103	CHE	55.88	77,300	3,752,168.12	4,319,523.98
CHEMICAL FINL CORP	163731102	CHFC	23.79	77,400	2,233,061.22	1,841,346.02
CHEMTURA CORP	163893100	CEM	7.80	140,500	1,284,196.11	1,095,900.00
CHENIERE ENERGY INC	16411R208	LNG	32.64	7,900	306,411.86	257,856.00
CHEVRON CORP.	166764100	CVX	93.33	4,132,448	167,124,474.94	385,681,371.83
CHICAGO BRIDGE & IRON COMPANY	167250109	CBI	60.44	66,267	1,428,349.43	4,005,177.47
CHICO'S FAS INC	168615102	CHS	9.03	1,250,000	28,304,820.54	11,287,500.00
CHILDREN'S PLACE	168905107	PLCE	25.93	98,700	2,534,910.93	2,559,291.00
CHIMERA INVESTMENT CORP	16934Q109	CIM	17.88	31,700	547,142.00	566,796.00
CHINA ARCHITECTURAL ENGINEER	16937S102	RCH	8.65	4,900	40,278.00	42,385.00
CHIPOTLE MEXICAN CL B	169656204	CMG.B	123.05	24,900	2,063,253.32	3,063,945.00
CHIPOTLE MEXICAN GRILL- CL A	169656105	CMG	147.07	15,800	1,256,030.27	2,323,706.00
CHIQUITA BRANDS	170032809	CQB	18.39	182,600	3,114,268.32	3,358,014.00
CHOICE HOTELS INTL INC	169905106	CHH	33.20	1,400	47,452.16	46,480.00
CHORDIANT SOFTWARE INC	170404305	CHRD	8.55	125,300	1,946,783.90	1,071,315.00
CHUBB CORP	171232101	CB	54.58	1,012,400	40,431,751.23	55,256,791.99
CHURCH & DWIGHT INC	171340102	CHD	54.07	10,700	470,659.61	578,549.00
CHURCHILL DOWNS INC	171484108	CHDN	53.97	2,400	97,537.59	129,528.01
CIBER INC.	17163B102	CBR	6.11	218,600	1,817,196.08	1,335,645.99
CIENA CORP.	171779309	CIEN	34.11	255,800	12,140,002.93	8,725,338.00
CIGNA CORP.	125509109	CI	53.73	295,700	9,805,751.37	15,887,960.98

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Instrument: COM			COMMON STOCK			
CIMAREX ENERGY	171798101	XEC	42.53	20,300	796,082.37	863,359.00
CINCINNATI BELL INC	171871106	CBB	4.75	144,300	786,772.68	685,425.00
CINCINNATI FINANCIAL CORP.	172062101	CINF	39.54	256,700	11,343,922.48	10,149,918.00
CINTAS CORP	172908105	CTAS	33.62	177,700	7,210,626.58	5,974,274.00
CIRCOR INTERNATIONAL INC	17273K109	CIR	46.36	34,380	1,257,451.26	1,593,856.80
CIRRUS LOGIC INC	172755100	CRUS	5.28	191,500	1,355,215.01	1,011,119.98
CISCO SYSTEMS	17275R102	CSCO	27.07	13,007,100	274,685,107.52	352,102,197.03
CIT GROUP INC	125581108	CIT	24.03	1,071,500	45,917,595.99	25,748,145.00
CITADEL BROADCASTING CORP	17285T106	CDL	2.06	2,885,251	16,404,223.75	5,943,617.05
CITI TRENDS INC	17306X102	CTRN	15.44	53,200	1,676,461.38	821,408.00
CITIGROUP INC.	172967101	C	29.44	10,418,600	298,084,290.70	306,723,584.02
CITIZENS COMMUNICATIONS CO	17453B101	CZN	12.73	659,500	9,113,164.74	8,395,434.99
CITIZENS INC	174740100	CIA	5.53	900,000	6,196,145.24	4,977,000.00
CITIZENS REPUBLIC	174420109	CRBC	14.51	55,300	886,054.88	802,403.00
CITRIX SYSTEMS INC	177376100	CTXS	38.01	617,600	18,234,334.96	23,474,976.01
CITY BK LYNNWOOD WAS	17770A109	CTBK	22.42	7,650	165,629.46	171,513.00
CITY HLDG CO	177835105	CHCO	33.84	42,700	1,417,991.00	1,444,967.99
CITY NATIONAL CORP	178566105	CYN	59.55	2,600	169,202.85	154,830.00
CLARCOR INC.	179895107	CLC	37.97	257,002	7,713,179.37	9,758,366.01
CLEAN ENERGY FUELS CORP	184499101	CLNE	15.14	9,700	121,819.39	146,858.00
CLEAR CHANNEL COMMUNICATIONS	184502102	CCU	34.52	553,400	25,793,701.80	19,103,367.99
CLECO CORP.	12561W105	CNL	27.80	104,302	2,653,858.81	2,899,595.60
CLEVELAND-CLIFFS INC	185896107	CLF	100.80	37,900	2,480,365.91	3,820,319.99
CLOROX COMPANY	189054109	CLX	65.17	178,800	11,174,962.32	11,652,396.00
CME GROUP INC	12572Q105	CME	686.00	68,538	27,792,376.35	47,017,067.99
CMGI INC	125750307	CMGI	13.09	142,170	2,223,542.84	1,861,005.31
CMS ENERGY CORP	125896100	CMS	17.38	93,900	867,310.28	1,631,981.99
CNA FINANCIAL CORP	126117100	CNA	33.72	260,100	10,206,377.72	8,770,572.00
CNA SURETY CORP	12612L108	SUR	19.79	134,400	2,439,396.40	2,659,776.03
CNET NETWORKS INC	12613R104	CNET	9.14	784,000	7,208,089.71	7,165,760.00
COACH INC	189754104	COH	30.58	661,300	19,901,492.47	20,222,554.00
COCA COLA CO.	191216100	KO	61.37	4,051,900	195,866,934.32	248,665,103.02

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<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: COM</b>			<b>COMMON STOCK</b>			
COCA-COLA ENTERPRISE	191219104	CCE	26.03	15,800	412,225.59	411,274.00
COEUR D'ALENE MINES CORP.	192108108	CDE	4.94	4,398,500	18,628,814.41	21,728,590.00
COGENT INC	19239Y108	COGT	11.15	124,600	1,977,548.01	1,389,290.00
COGNEX CORP.	192422103	CGNX	20.15	53,200	1,024,998.47	1,071,980.00
COHERENT INC.	192479103	COHR	25.07	36,562	1,155,244.93	916,609.35
COHU INC.	192576106	COHU	15.30	86,900	1,929,172.60	1,329,570.00
COLDWATER CREEK INC.	193068103	CWTR	6.69	79,700	668,967.97	533,193.00
COLGATE PALMOLIVE	194162103	CL	77.96	873,700	42,481,667.76	68,113,652.00
COLLECTIVE BRANDS INC	19421W100	PSS	17.39	62,100	1,204,486.26	1,079,919.00
COLUMBIA BANKING SYSTEM INC	197236102	COLB	29.73	293,794	8,747,817.81	8,734,495.60
COLUMBIA SPORTSWEAR CO	198516106	COLM	44.09	25,900	1,202,086.96	1,141,931.00
COLUMBUS MCKINNON CO	199333105	CMCO	32.62	98,085	2,136,327.87	3,199,532.66
COMCAST CORP - CL A	20030N101	CMCSA	18.26	9,207,497	191,185,485.06	168,128,895.23
COMERICA INC.	200340107	CMA	43.53	3,400	179,203.46	148,002.00
COMFORT SYS USA INC	199908104	FIX	12.78	89,800	1,040,234.52	1,147,644.01
COMMERCE GROUP INC M	200641108	CGI	35.98	90,800	2,762,863.17	3,266,984.00
COMMERCIAL METALS CO.	201723103	CMC	29.45	95,400	1,589,668.77	2,809,530.02
COMMERCIAL VEHICLE GROUP INC	202608105	CVGI	14.50	103,400	2,013,623.18	1,499,300.01
COMMSCOPE INC.	203372107	CTV	49.21	37,675	1,586,965.61	1,853,986.76
COMMUNITY BANK SYSTEM INC	203607106	CBU	19.87	95,500	2,055,340.83	1,897,584.98
COMMUNITY HEALTH SYS	203668108	CYH	36.86	64,300	2,084,394.22	2,370,098.01
COMMUNITY TR BANCORP	204149108	CTBI	27.53	8,800	264,573.84	242,264.00
COMMVault SYSTEMS INC	204166102	CVLT	21.18	104,200	1,875,671.65	2,206,956.01
COMPASS DIVERSIFIED HOLDINGS	20451Q104	CODI	14.90	500,000	7,908,692.06	7,450,000.00
COMPELLENT TECHNOLOGIES INC	20452A108	CML	12.03	6,300	77,931.00	75,789.00
COMPLETE PRODUCTION SERVICES	20453E109	CPX	17.97	23,300	535,435.40	418,701.00
COMPUTER SCIENCES	205363104	CSC	49.47	230,101	13,027,719.81	11,383,096.46
COMPUWARE CORP	205638109	CPWR	8.88	136,700	1,381,540.17	1,213,895.99
COMPX INTERNATIONAL	20563P101	CIX	14.62	14,600	262,598.81	213,451.99
COMSCORE INC	20564W105	SCOR	32.63	5,700	154,014.00	185,991.00
COMSTOCK RESOURCES INC	205768203	CRK	34.00	79,124	2,240,556.86	2,690,216.02
COMSYS IT PARTNERS INC	20581E104	CITP	15.78	4,100	79,300.94	64,698.00

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COMTECH TELECOMMUNICATIONS	205826209	CMTL	54.01	59,200	2,386,562.04	3,197,391.95
COMVERSE TECHNOLOGY INC.	205862402	CMVT	17.25	124,500	2,645,147.84	2,147,625.00
CONAGRA FOODS, INC.	205887102	CAG	23.79	18,800	475,142.51	447,252.00
CONCHO RESOURCES INC	20605P101	CXO	20.61	21,900	324,754.25	451,359.00
CONCUR TECHNOLOGIES INC	206708109	CNQR	36.21	121,328	2,014,095.89	4,393,286.90
CONMED CORPORATION	207410101	CNMD	23.11	73,500	1,764,638.08	1,698,585.03
CONNS INC	208242107	CONN	17.11	66,200	1,841,511.58	1,132,682.01
CONOCOPHILLIPS	20825C104	COP	88.30	2,877,528	94,201,472.29	254,085,722.39
CONSECO INC	208464883	CNO	12.56	78,300	1,273,546.24	983,448.00
CONSOLIDATED EDISON INC.	209115104	ED	48.85	2,600	130,755.83	127,010.00
CONSOLIDATED GRAPHICS INC.	209341106	CGX	47.82	44,495	3,038,530.56	2,127,750.90
CONSTANT CONTACT INC	210313102	CTCT	21.50	57,902	1,376,377.93	1,244,893.00
CONSTAR INTL INC	21036U107	CNST	4.08	62,200	335,996.63	253,776.00
CONSTELLATION BRANDS INC-A	21036P108	STZ	23.64	1,755,000	37,755,292.31	41,488,199.99
CONSTELLATION ENERGY GROUP INC	210371100	CEG	102.53	225,600	13,503,965.67	23,130,768.00
CONTINENTAL AIRLINES INC - CLASS B	210795308	CAL	22.25	592,100	17,602,510.69	13,174,225.00
CONTINENTAL RESOURCES INC/OK	212015101	CLR	26.13	118,200	2,449,470.42	3,088,566.00
CONVERGYS CORPORATION	212485106	CVG	16.46	50,700	776,686.27	834,522.00
COOPER COMPANIES INC.	216648402	COO	38.00	136,604	6,032,430.32	5,190,951.97
COOPER INDUSTRIES LTD - CLASS A	G24182100	CBE	52.88	6,600	350,629.10	349,008.00
COOPER TIRE & RUBBER	216831107	CTB	16.58	112,100	2,212,467.36	1,858,617.99
COPART INC	217204106	CPRT	42.55	36,600	1,310,420.03	1,557,330.00
CORE LABORATORIES N.V.	N22717107	CLB	124.72	26,737	2,763,530.06	3,334,638.65
CORE-MARK HOLDING COMPANY, INC.	218681104	CORE	28.72	45,800	1,644,317.06	1,315,376.00
CORINTHIAN COLLEGES INC	218868107	COCO	15.40	89,800	1,114,282.84	1,382,920.03
CORN PRODUCTS INT'L INC.	219023108	CPO	36.75	11,900	433,074.81	437,325.00
CORNING INC	219350105	GLW	23.99	2,029,100	32,698,056.31	48,678,109.00
CORPORATE EXECUTIVE BOARD CO	21988R102	EXBD	60.10	261,361	18,633,871.33	15,707,796.09
CORRECTIONS CORP OF	22025Y407	CXW	29.51	20,600	445,525.60	607,906.00
CORUS BANKSHARES INC	220873103	CORS	10.67	137,200	2,527,049.67	1,463,924.00
CORUS ENTERTAINMENT INC-B SHARES	220874101	CJR	49.09	27,405	1,083,254.37	1,345,311.45
CORVEL CORP	221006109	CRVL	23.02	59,300	1,384,814.89	1,365,085.99

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
COST PLUS INC	221485105	CPWM	4.34	151,200	636,827.41	656,208.00
COSTCO WHOLESALE CORP.	22160K105	COST	69.76	476,800	18,525,730.34	33,261,568.00
COUNTRYWIDE FINANCIAL CORP	222372104	CFC	8.94	2,730,700	45,212,830.66	24,412,458.00
COURIER CORP	222660102	CRRC	33.01	25,645	886,376.61	846,541.46
COVANCE INC	222816100	CVD	86.62	1,800	158,731.23	155,916.00
COVANTA HOLDING CORP.	22282E102	CVA	27.66	900,000	14,921,912.70	24,894,000.01
COVENTRY HEALTH CARE INC.	222862104	CVH	59.25	314,200	16,199,851.93	18,616,350.00
COVIDIEN LTD	G2552X108	COV	44.29	881,875	36,111,039.26	39,058,243.74
COX RADIO INC	224051102	CXR	12.15	656,600	9,821,007.17	7,977,690.00
CPI INTERNATIONAL INC	12618M100	CPII	17.10	3,900	59,007.51	66,690.00
CRANE CO	224399105	CR	42.90	73,400	2,987,150.77	3,148,860.03
CREDENCE SYSTEMS CORP	225302108	CMOS	2.42	247,900	645,542.78	599,918.01
CREE INC	225447101	CREE	27.47	3,700	95,444.43	101,639.00
CROCS INC	227046109	CROX	36.81	181,100	8,282,428.04	6,666,291.00
CROSSTEX ENERGY INC	22765Y104	XTXI	37.24	600	22,858.92	22,344.00
CROWN CORK & SEAL INC.	228368106	CCK	25.65	76,900	1,332,643.11	1,972,485.00
CROWN MEDIA HLDGS IN	228411104	CRWN	6.50	3,400	24,487.48	22,100.00
CSS INDS INC	125906107	CSS	36.70	43,700	1,545,130.42	1,603,790.02
CSX CORP.	126408103	CSX	43.98	13,200	403,811.23	580,536.00
CTS CORP.	126501105	CTS	9.93	2,669,700	33,833,873.46	26,510,120.98
CUBIC CORP	229669106	CUB	39.20	45,700	1,329,131.18	1,791,440.00
CUBISTS PHARMACEUTICALS	229678107	CBST	20.51	116,000	2,622,829.86	2,379,160.00
CULLEN/FROST BANKERS INC	229899109	CFR	50.66	83,125	3,123,091.67	4,211,112.50
CUMMINS INC.	231021106	CMI	127.37	333,900	39,082,444.82	42,528,843.01
CURTISS-WRIGHT CORP.	231561101	CW	50.20	247,782	7,547,046.44	12,438,656.44
CUTERA INC	232109108	CUTR	15.70	32,400	872,823.60	508,680.00
CVB FINL CORP	126600105	CVBF	10.34	50,500	501,732.30	522,170.00
CVR ENERGY INC	12662P108	CVI	24.94	19,000	470,250.00	473,860.00
CVS/CAREMARK CORP	126650100	CVS	39.75	2,050,743	36,108,454.64	81,517,034.25
CYBERSOURCE CORP	23251J106	CYBS	17.77	116,922	1,366,053.38	2,077,703.93
CYMER INC	232572107	CYMI	38.93	64,400	2,509,572.69	2,507,092.02
CYNOSURE INC - CLASS A	232577205	CYNO	26.46	39,400	902,213.91	1,042,523.99

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CYPRESS BIOSCIENCE INC	232674507	CYPB	11.03	130,400	1,140,683.79	1,438,312.01
CYPRESS SEMICONDUCTOR CORP	232806109	CY	36.03	10,000	308,287.65	360,300.00
CYTEC INDUSTRIES	232820100	CYT	61.58	45,000	1,882,755.19	2,771,100.01
D&E COMMUNICATIONS INC	232860106	DECC	14.45	325,000	4,162,739.85	4,696,250.02
D.R. HORTON INC.	23331A109	DHI	13.17	142,100	4,618,178.56	1,871,457.00
DAKTRONICS INC	234264109	DAKT	22.57	113,847	2,664,895.20	2,569,526.78
DANA CORP	235811106	DCNAQ	0.02	283,300	396,450.02	6,799.20
DANAHER CORP	235851102	DHR	87.74	348,600	16,218,400.43	30,586,164.00
DANAOS CORP	Y1968P105	DAC	26.41	377,400	7,913,592.24	9,967,134.00
DARDEN RESTAURANTS INC	237194105	DRI	27.71	25,700	873,937.03	712,147.00
DARLING INTERNATIONAL INC	237266101	DAR	11.56	42,310	415,854.34	489,103.60
DATA DOMAIN INC	23767P109	DDUP	26.34	51,390	1,499,637.12	1,353,612.60
DATASCOPE CORP	238113104	DSCP	36.40	50,800	1,729,383.96	1,849,120.00
DAVITA INC.	23918K108	DVA	56.35	48,000	2,531,094.86	2,704,799.99
DAWSON GEOPHYSICAL CO	239359102	DWSN	71.46	24,000	1,374,614.50	1,715,039.99
DEALERTRACK HOLDINGS INC	242309102	TRAK	33.47	54,255	2,266,361.28	1,815,914.84
DEAN FOODS CO	242370104	DF	25.86	1,387,200	36,236,943.46	35,872,991.99
DECKERS OUTDOOR CORP	243537107	DECK	155.06	32,400	1,763,350.88	5,023,944.00
DEERE & CO.	244199105	DE	93.12	685,000	23,896,046.81	63,787,200.00
DEL MONTE FOODS CO	24522P103	DLM	9.46	215,370	2,323,039.45	2,037,400.20
DELEK US HLDGS INC	246647101	DK	20.23	63,200	1,362,839.14	1,278,536.01
DELL INC	24702R101	DELL	24.51	2,886,800	73,502,442.57	70,755,467.99
DELPHI FINANCIAL GROUP CL-A	247131105	DFG	35.28	53,245	2,078,655.60	1,878,483.60
DELTA AIR LINES INC	247361702	DAL	14.89	1,384,900	24,740,391.35	20,621,161.00
DELTEK INC	24784L105	PROJ	15.23	258,500	4,561,255.00	3,936,955.00
DELTIC TIMBER CORP	247850100	DEL	51.49	26,750	1,418,120.66	1,377,357.50
DELUXE CORP.	248019101	DLX	32.89	150,600	3,638,456.64	4,953,233.97
DENBURY RES INC	247916208	DNR	29.75	7,600	213,683.03	226,100.00
DENTSPLY INTERNATIONAL INC.	249030107	XRAY	45.02	4,300	187,033.94	193,586.00
DEVON ENERGY CORPORATION	25179M103	DVN	88.91	768,100	25,622,275.36	68,291,771.01
DEVRY INC.	251893103	DV	51.96	115,600	3,349,447.27	6,006,576.01
DIAMOND FOODS INC	252603105	DMND	21.43	56,700	1,006,571.32	1,215,081.00

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DIAMOND OFFSHORE DRILLING	25271C102	DO	142.00	389,400	23,150,181.98	55,294,800.00
DICE HOLDINGS INC	253017107	DHX	7.99	16,200	166,840.55	129,438.00
DIEBOLD INC	253651103	DBD	28.98	10,900	400,696.25	315,882.00
DIGITAL RIVER INC	25388B104	DRIV	33.07	10,300	397,906.56	340,621.00
DIODES INC	254543101	DIOD	30.07	94,562	2,546,186.50	2,843,479.37
DIONEX CORP.	254546104	DNEX	82.86	9,700	344,758.77	803,742.00
DISCOVER FINANCIAL	254709108	DFS	15.08	920,100	16,399,632.19	13,875,108.01
DISCOVERY HOLDING CO-A	25468Y107	DISCA	25.14	90,800	2,240,057.06	2,282,712.00
DISCOVERY LABORATORIES INC	254668106	DSCO	2.15	249,800	549,215.80	537,070.00
DISNEY (WALT) CO.	254687106	DIS	32.28	3,398,890	92,217,033.01	109,716,169.19
DITECH NETWORKS	25500T108	DITC	3.47	164,100	618,657.00	569,427.00
DOLAN MEDIA CO	25659P402	DM	29.17	10,600	257,792.00	309,202.00
DOLLAR TREE STORES INC	256747106	DLTR	25.92	405,535	12,149,801.93	10,511,467.20
DOMINION RESOURCES INC-VA	25746U109	D	47.45	632,600	20,345,053.86	30,016,870.01
DOMINO'S PIZZA INC	25754A201	DPZ	13.23	1,300	24,389.57	17,199.00
DOMTAR CORP	257559104	UFS	7.69	34,500	377,476.78	265,305.00
DONNELLEY (R.R.) & SONS CO.	257867101	RRD	37.74	138,200	5,261,228.86	5,215,668.00
DOUBLE EAGLE PETROLEUM CO	258570209	DBLE	15.76	600,000	11,926,583.11	9,456,000.00
DOV PHARMACEUTICAL INC	259858108	DOVP	0.08	310,300	676,732.08	25,134.30
DOV PHARMACEUTICAL WARRANTS	259858124		0.00	341,330	0.00	0.00
DOVER CORP.	260003108	DOV	46.09	721,300	27,860,775.62	33,244,717.02
DOW CHEMICAL CO	260543103	DOW	39.42	1,284,700	44,220,875.38	50,642,874.01
DOWNEY FINANCIAL CORP.	261018105	DSL	31.11	31,200	2,103,042.49	970,632.00
DREAMWORKS ANIMATION	26153C103	DWA	25.54	36,155	918,544.10	923,398.70
DRESS BARN INC.	261570105	DBRN	12.51	121,400	2,100,762.94	1,518,713.98
DRESSER-RAND GROUP INC	261608103	DRC	39.05	167,430	5,726,717.86	6,538,141.50
DREW INDS INC	26168L205	DW	27.40	86,365	3,058,576.67	2,366,401.02
DRIL-QUIP INC	262037104	DRQ	55.66	40,490	1,279,843.63	2,253,673.40
DSP GROUP INC.	23332B106	DSPG	12.20	109,500	2,049,335.89	1,335,900.00
DST SYSTEMS INC	233326107	DST	82.55	532,000	32,472,882.96	43,916,600.01
DTE ENERGY COMPANY	233331107	DTE	43.96	7,200	335,127.16	316,511.99
DUFF & PHELPS CORP-CL A	26433B107	DUF	19.68	9,000	167,130.00	177,120.00

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DUKE ENERGY CORPORATION	26441C105	DUK	20.17	2,741,488	41,843,347.76	55,295,812.96
DUN & BRADSTREET CORP	26483E100	DNB	88.63	305,300	18,305,438.94	27,058,739.00
DYCOM INDUSTRIES INC.	267475101	DY	26.65	33,000	882,983.80	879,450.00
DYNAMEX INC	26784F103	DDMX	27.06	22,600	425,146.90	611,556.01
DYNAMIC MATERIALS CORP	267888105	BOOM	58.90	41,048	1,369,667.66	2,417,727.19
DYNEGY INC	26817G102	DYN	7.14	41,300	424,826.31	294,882.00
E I DUPONT DE NEM.	263534109	DD	44.09	1,431,700	68,568,687.76	63,123,653.00
E*TRADE GROUP INC.	269246104	ETFC	3.55	3,081,000	39,795,969.73	10,937,549.98
EAGLE TEST SYS INC	270006109	EGLT	12.78	51,960	752,421.68	664,048.80
EARTHLINK INC	270321102	ELNK	7.07	326,125	2,644,208.86	2,305,703.75
EAST WEST BANCORP INC.	27579R104	EWBC	24.23	644,700	21,952,392.13	15,621,081.00
EASTMAN CHEMICAL CO.	277432100	EMN	61.09	1,600	94,126.79	97,744.00
EATON CORP.	278058102	ETN	96.95	3,400	285,910.13	329,630.01
EATON VANCE CORP.	278265103	EV	45.41	39,200	1,720,452.82	1,780,072.00
EBAY INC	278642103	EBAY	33.19	1,536,700	45,679,735.82	51,003,072.99
ECHELON CORP	27874N105	ELON	20.64	81,780	1,586,718.98	1,687,939.20
ECHOSTAR COMMUNICATIONS - A	278762109	DISH	37.72	242,600	9,518,098.64	9,150,871.99
EDDIE BAUER HOLDING INC	071625107	EBHI	6.35	74,600	630,879.81	473,710.00
EDGAR ONLINE INC	279765101	EDGR	3.40	3,000,000	10,163,412.26	10,200,000.00
EDISON INTERNATIONAL	281020107	EIX	53.37	332,900	17,581,633.74	17,766,873.00
EDWARDS LIFESCIENCES	28176E108	EW	45.99	14,475	585,657.77	665,705.25
EFJ INC	26843B101	EFJI	2.74	126,100	695,835.49	345,514.00
EHEALTH INC	28238P109	EHTH	32.11	84,845	2,274,595.72	2,724,372.95
EL PASO CORP	28336L109	EP	17.24	3,370,000	53,252,688.67	58,098,800.00
EL PASO ELECTRIC COMPANY	283677854	EE	25.57	224,250	4,989,926.99	5,734,072.51
ELECTRO SCIENTIFIC INDS INC.	285229100	ESIO	19.85	50,500	1,040,328.10	1,002,425.01
ELECTROGLAS INC.	285324109	EGLS	1.68	135,700	327,982.81	227,976.00
ELECTRONIC ARTS, INC	285512109	ERTS	58.41	200,000	11,973,560.00	11,682,000.00
ELECTRONIC DATA SYSTEMS	285661104	EDS	20.73	317,900	8,218,482.12	6,590,067.00
ELECTRONICS FOR IMAGING	286082102	EFII	22.48	236,225	6,097,992.25	5,310,338.00
ELI LILLY & COMPANY	532457108	LLY	53.39	1,680,200	86,386,950.46	89,705,878.00
EMBARQ CORP	29078E105	EQ	49.53	334,582	15,791,185.73	16,571,846.46

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EMC CORP	268648102	EMC	18.53	3,966,500	58,761,072.22	73,499,245.00
EMCOR GROUP INC	29084Q100	EME	23.63	102,200	1,744,059.46	2,414,986.00
EMERGENT BIOSOLUTIONS INC	29089Q105	EBS	5.06	147,300	1,725,513.31	745,338.02
EMERSON ELECTRIC CO	291011104	EMR	56.66	1,169,300	30,414,093.43	66,252,538.03
EMMIS COMMUNICATIONS	291525103	EMMS	3.85	1,561,745	14,295,647.30	6,012,718.25
EMPIRE DIST ELEC CO	291641108	EDE	22.78	600	13,733.10	13,668.00
EMPLOYERS HOLDINGS INC	292218104	EIG	16.71	110,400	2,240,974.29	1,844,784.00
EMS TECHNOLOGIES INC	26873N108	ELMG	30.24	67,800	1,402,466.55	2,050,272.02
EMULEX CORP	292475209	ELX	16.32	102,225	1,840,828.69	1,668,311.98
ENBRIDGE ENERGY MANAGEMENT	29250X103	EEQ	52.32	180,001	7,417,563.67	9,417,638.49
ENCORE ACQUISITION CO	29255W100	EAC	33.37	9,400	271,302.80	313,678.00
ENCORE WIRE CORP	292562105	WIRE	15.92	74,100	1,896,158.22	1,179,672.00
ENDO PHARMACEUTICALS	29264F205	ENDP	26.67	1,203,100	30,480,745.25	32,086,677.00
ENDURANCE SPECIALTY HOLDINGS	G30397106	ENH	41.73	295,500	12,197,867.39	12,331,215.00
ENERGEN CORP.	29265N108	EGN	64.23	10,700	534,367.92	687,261.00
ENERGIZER HOLDINGS INC.	29266R108	ENR	112.13	549,100	40,812,178.08	61,570,583.00
ENERGY CONVERSION DE	292659109	ENER	33.65	75,200	2,434,763.27	2,530,480.01
ENERGY EAST CORP.	29266M109	EAS	27.21	103,500	2,861,277.79	2,816,235.00
ENERGY INFRASTRUCTURE ACQUISITION	29269P109	EII	10.14	153,900	1,515,540.67	1,560,546.00
ENERGYSOLUTIONS INC	292756202	ES	26.99	28,500	734,445.00	769,215.00
ENERNOC INC	292764107	ENOC	49.10	700	26,975.27	34,370.00
ENNIS BUSINESS FORMS	293389102	EBF	18.00	137,400	2,718,173.20	2,473,200.04
ENPRO INDUSTRIES INC	29355X107	NPO	30.65	171,845	6,190,445.00	5,267,049.23
ENSIGN GROUP INC/THE	29358P101	ENSG	14.40	4,400	53,328.00	63,360.00
ENTEGRIS INC	29362U104	ENTG	8.63	334,585	3,459,056.42	2,887,468.56
ENTERCOM COMMUNICATIONS CORP	293639100	ETM	13.69	450,000	10,760,662.40	6,160,500.00
ENTERGY CORP.	29364G103	ETR	119.52	282,200	26,384,788.05	33,728,543.99
ENTRAVISION COMMUNIC	29382R107	EVC	7.83	644,025	5,434,242.79	5,042,715.72
ENZO BIOCHEM INC.	294100102	ENZ	12.74	54,600	819,023.76	695,604.00
ENZON PHARMACEUTICALS INC	293904108	ENZN	9.53	136,183	1,374,002.24	1,297,823.98
EOG RESOURCES INC	26875P101	EOG	89.25	261,100	15,750,231.41	23,303,175.00
EPICOR SOFTWARE CORPORATION	29426L108	EPIC	11.78	258,514	3,030,707.51	3,045,294.91

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EPOCH HOLDING CORP	29428R103	EPHC	15.00	8,300	115,827.33	124,500.00
EQUIFAX INC	294429105	EFX	36.36	100	3,740.40	3,636.00
EQUINIX INC	29444U502	EQIX	101.07	47,400	2,487,250.06	4,790,718.01
EQUITABLE RESOURCES INC	294549100	EQT	53.28	20,100	1,000,838.10	1,070,927.99
ERICSSON (LM) TEL-SP ADR	294821608	ERIC	23.35	135,000	5,036,450.50	3,152,250.00
ESCO TECHNOLOGIES INC	296315104	ESE	39.94	32,500	1,050,209.47	1,298,050.00
ESMARK INC	296475106	ESMK	14.13	1,700	32,775.15	24,021.00
ESPEED INC	296643109	ESPD	11.30	4,707	42,623.80	53,189.10
ESTEE LAUDER CO.	518439104	EL	43.61	176,400	6,855,633.48	7,692,803.99
ESTERLINE TECHNOLOGIES CORP	297425100	ESL	51.75	27,080	1,290,324.95	1,401,389.98
ETHAN ALLEN INTERIORS INC.	297602104	ETH	28.50	65,100	2,114,810.65	1,855,350.02
EURONET WORLDWIDE IN	298736109	EEFT	30.00	18,200	511,392.96	546,000.00
EUROSEAS LTD	Y23592200	ESEA	12.40	775,000	9,238,295.58	9,609,999.99
EV3 INC	26928A200	EVVV	12.71	125,100	2,037,767.15	1,590,021.00
EVEREST RE GROUP LTD.	G3223R108	RE	100.40	105,900	12,012,116.75	10,632,360.00
EVERGREEN ENERGY INC.	30024B104	EEE	2.23	2,500,000	16,802,141.43	5,575,000.00
EXAR CORP	300645108	EXAR	7.97	143,400	2,028,542.98	1,142,898.00
EXCEL TECHNOLOGY INC	30067T103	XLTC	27.10	63,900	1,650,395.73	1,731,690.00
EXCO RESOURCES INC	269279402	XCO	15.48	289,200	3,692,769.32	4,476,816.00
EXELIXIS INC	30161Q104	EXEL	8.63	131,800	1,284,516.00	1,137,434.00
EXELON CORP	30161N101	EXC	81.64	1,053,100	44,371,744.24	85,975,084.02
EXPEDIA INC	30212P105	EXPE	31.62	510,800	15,451,639.22	16,151,495.99
EXPONENT INC	30214U102	EXPO	27.04	66,100	1,259,537.69	1,787,343.99
EXPRESS SCRIPTS	302182100	ESRX	73.00	1,292,900	48,381,515.82	94,381,700.00
EXPRESSJET HOLDINGS INC	30218U108	XJT	2.48	395,900	2,389,335.96	981,831.99
EXTERRAN HOLDINGS INC	30225X103	EXH	81.80	488,965	22,709,262.89	39,997,337.05
EXTREME NETWORKS INC	30226D106	EXTR	3.54	630,500	2,785,489.55	2,231,970.02
EXXON MOBIL CORPORATION	30231G102	XOM	93.69	9,553,300	274,440,762.47	895,048,677.02
F5 NETWORKS INC	315616102	FFIV	28.52	6,000	210,479.95	171,119.99
FACTSET RESEARCH SYSTEMS INC.	303075105	FDS	55.70	151,700	9,705,743.47	8,449,690.00
FAIR ISAAC INC.	303250104	FIC	32.15	49,700	1,802,136.91	1,597,855.00
FAIRCHILD SEMICONDUCTOR CORP	303726103	FCS	14.43	132,300	2,465,424.00	1,909,089.00

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>			
FAMILY DOLLAR STORES	307000109	FDO	19.23	298,100	8,522,489.04	5,732,462.99
FARMER BROS CO	307675108	FARM	22.99	12,200	269,796.60	280,478.00
FARO TECHNOLOGIES INC	311642102	FARO	27.18	101,407	2,890,011.45	2,756,242.25
FASTENAL CO	311900104	FAST	40.42	134,254	3,399,146.28	5,426,546.68
FBL FINANCIAL GROUP INC.-CL A	30239F106	FFG	34.53	22,600	638,866.24	780,378.00
FBR CAPITAL MARKETS CORP	30247C301	FBCM	9.58	29,500	380,584.47	282,610.00
FCSTONE GROUP INC	31308T100	FCSX	46.03	2,515	93,511.05	115,765.45
FED. NATL. MTG. ASSN.	313586109	FNM	39.98	1,213,900	58,613,168.47	48,531,721.99
FEDERAL AGRIC MTG CO	313148306	AGM	26.32	54,300	1,512,160.59	1,429,176.00
FEDERATED DEPARTMENT STORES	55616P104	M	25.87	895,300	30,301,174.34	23,161,411.00
FEDERATED INVESTORS INC.-CL B	314211103	FII	41.16	283,400	11,534,272.69	11,664,744.00
FEDEX CORPORATION	31428X106	FDX	89.17	827,700	67,839,120.09	73,806,009.00
FERRO CORP	315405100	FOE	20.73	100,200	2,051,189.16	2,077,146.00
FGX INTERNATIONAL HOLDINGS	G3396L102	FGXI	11.85	11,400	113,316.00	135,090.00
FIBERTOWER CORP	31567R100	FTWR	2.28	246,900	1,693,321.87	562,932.00
FIDELITY NATIONAL FINANCIAL INC.	31620R105	FNF	14.61	4,475	94,962.00	65,379.75
FIDELITY NATIONAL INFORMATION	31620M106	FIS	41.59	24,614	1,022,102.67	1,023,696.25
FIFTH THIRD BANCORP	316773100	FITB	25.13	1,337,100	59,942,761.94	33,601,323.00
FINANCIAL FEDERAL CORP.	317492106	FIF	22.29	372,575	9,303,391.64	8,304,696.75
FIRST ADVANTAGE CORP	31845F100	FADV	16.47	3,500	71,279.16	57,645.00
FIRST AMERICAN CORP.	318522307	FAF	34.12	73,800	2,100,074.10	2,518,056.00
FIRST BANCORP N C	318910106	FBNC	18.89	6,200	136,181.99	117,118.00
FIRST BANCORP PR	318672102	FBP	7.29	224,900	2,401,735.83	1,639,521.00
FIRST CMNTY BANCORP	31983B101	FCBP	41.24	800	40,409.17	32,992.01
FIRST CMNTY BANCSHAR	31983A103	FCBC	31.89	13,800	425,551.75	440,082.02
FIRST COMWLTH FINL C	319829107	FCF	10.65	17,900	238,540.40	190,635.00
FIRST ENERGY CORP.	337932107	FE	72.34	471,600	17,203,889.48	34,115,544.00
FIRST FINL CORP IND	320218100	THFF	28.34	37,800	1,117,866.88	1,071,251.99
FIRST IND CORP	32054R108	FINB	32.00	2,100	65,757.93	67,200.00
FIRST MERCHANTS CORP	320817109	FRME	21.84	60,800	1,454,992.40	1,327,872.00
FIRST MERCURY FINANCIAL CORP	320841109	FMR	24.40	699,000	13,420,321.74	17,055,599.98
FIRST MIDWEST BANCORP INC.	320867104	FMBI	30.60	111,833	3,733,717.06	3,422,089.81

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
FIRST NIAGARA FINL G	33582V108	FNFG	12.04	4,300	62,023.20	51,772.00
FIRST REGIONAL BANCORP/CAL	33615C101	FRGB	18.89	61,100	1,526,801.21	1,154,178.99
FIRST SOLAR INC	336433107	FSLR	267.14	131,300	30,978,585.77	35,075,482.00
FIRSTFED FINANCIAL CORP	337907109	FED	35.82	40,300	1,900,791.84	1,443,546.01
FIRSTMERIT CORPORATION	337915102	FMER	20.01	10,600	221,762.04	212,106.00
FIRSTSERVICE CORP PFDS	33761N208	FSV	19.60	5,270	64,903.33	103,295.92
FLAGSTAR BANCORP INC	337930101	FBC	6.97	2,800,000	44,473,635.94	19,516,000.00
FLAGSTONE REINSURANCE HOLDINGS	G3529T105	FSR	13.90	20,000	267,427.85	278,000.00
FLEXTRONICS INTL LTD	Y2573F102	FLEX	12.06	214,122	2,430,705.77	2,582,311.32
FLIR SYSTEMS INC	302445101	FLIR	31.30	301,712	4,518,483.55	9,443,585.65
FLOW INTL CORP	343468104	FLOW	9.32	230,761	2,632,448.05	2,150,692.54
FLOWERS INDUSTRIES INC.	343498101	FLO	23.41	85,380	1,265,652.62	1,998,745.79
FLOWERVE CORP.	34354P105	FLS	96.20	3,400	330,221.62	327,080.00
FLUOR CORP	343412102	FLR	145.72	8,000	1,188,428.25	1,165,760.00
FMC CORP.	302491303	FMC	54.55	1,600	57,869.32	87,280.00
FMC TECHNOLOGIES INC	30249U101	FTI	56.70	880,594	25,898,470.79	49,929,679.80
FORCE PROTECTION INC	345203202	FRPT	4.68	4,500	110,064.44	21,060.00
FORD MOTOR COMPANY	345370860	F	6.73	2,222,300	28,131,436.84	14,956,079.00
FOREST CITY ENTERPRI	345550107	FCE.A	44.44	15,900	657,372.41	706,596.00
FOREST LABORATORIES INC.	345838106	FRX	36.45	504,900	18,157,595.94	18,403,605.00
FOREST OIL CORP.	346091705	FST	50.84	28,391	940,103.90	1,443,398.46
FORESTAR REAL ESTATE GROUP	346233109	FOR	23.59	73,733	2,596,029.42	1,739,367.83
FORMFACTOR INC	346375108	FORM	33.10	58,289	2,241,477.56	1,929,365.88
FORTUNE BRANDS INC.	349631101	FO	72.36	47,000	3,540,337.86	3,400,920.00
FORWARD AIR CORPORATION	349853101	FWRD	31.17	12,800	387,737.47	398,975.99
FOSSIL INC.	349882100	FOSL	41.98	110,500	4,015,294.70	4,638,790.00
FOSTER WHEELER LTD	G36535139	FWLT	155.02	239,034	33,197,722.03	37,055,050.68
FOUNDRY NETWORKS INC	35063R100	FDRY	17.52	399,300	5,466,213.21	6,995,735.98
FPIC INS GROUP INC	302563101	FPIC	42.98	39,600	1,366,884.50	1,702,007.98
FPL GROUP INC.	302571104	FPL	67.78	565,600	26,653,361.73	38,336,368.00
FRANKLIN BANK CORP	352451108	FBTX	4.31	220,600	3,265,291.07	950,786.00
FRANKLIN ELEC INC	353514102	FELE	38.27	27,067	1,112,649.29	1,035,854.09

Group: DOMESTIC EQUITIES

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
FRANKLIN RESOURCES INC	354613101	BEN	114.43	191,200	9,391,172.36	21,879,016.00
FRANKLIN STREET PPTYS CO	35471R106	FSP	14.80	24,000	443,955.69	355,200.00
FREDDIE MAC	313400301	FRE	34.07	791,200	38,751,820.41	26,956,184.00
FRED'S INC	356108100	FRED	9.63	12,700	202,514.56	122,301.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	102.44	1,272,789	100,034,257.36	130,384,505.17
FREIGHTCAR AMERICA INC	357023100	RAIL	35.00	40,500	2,224,733.79	1,417,500.01
FRESH DEL MONTE PRODUCE INC	G36738105	FDP	33.58	74,400	1,929,695.04	2,498,352.00
FRIEDMAN BILLINGS RAMSEY -A	358434108	FBR	3.14	1,600,000	26,604,587.68	5,024,000.00
FRONTIER OIL CORP	35914P105	FTO	40.58	495,000	14,762,134.85	20,087,100.00
FRONTLINE LTD	G3682E127	FRO	48.00	208,700	9,603,061.35	10,017,600.00
FTI CONSULTING INC	302941109	FCN	61.64	19,100	889,563.32	1,177,324.00
FULLER H B CO	359694106	FUL	22.45	88,700	2,077,373.11	1,991,315.00
FURNITURE BRANDS INTERNATIONAL INC.	360921100	FBN	10.06	5,200	68,935.88	52,312.00
FX ENERGY INC	302695101	FXEN	5.68	114,300	1,074,148.93	649,223.99
G & K SERV. CL-A	361268105	GKSR	37.52	16,700	624,269.83	626,584.00
GAIAM INC	36268Q103	GAIA	29.68	60,628	952,968.15	1,799,439.07
GAMCO INVESTORS INC	361438104	GBL	69.20	29,100	1,713,540.66	2,013,720.00
GAMESTOP CORP.	36467W109	GME	62.11	1,249,100	41,968,182.16	77,581,601.02
GANNETT INC	364730101	GCI	39.00	784,500	47,462,177.07	30,595,500.00
GAP INC	364760108	GPS	21.28	178,800	3,644,382.75	3,804,864.00
GARDNER DENVER MACHINERY	365558105	GDI	33.00	49,600	2,045,185.20	1,636,800.00
GARMIN LTD	G37260109	GRMN	97.00	30,000	3,122,810.80	2,909,999.99
GARTNER INC-CL A	366651107	IT	17.56	49,900	1,025,434.47	876,244.00
GATX CORP	361448103	GMT	36.68	157,591	6,061,309.61	5,780,437.87
GAYLORD ENTMT CO	367905106	GET	40.47	14,500	566,966.27	586,815.01
GEHL COMPANY	368483103	GEHL	16.04	68,400	1,767,014.21	1,097,136.01
GEMSTAR-TV GUIDE INTL INC	36866W106	GMST	4.76	4,159,200	19,529,210.11	19,797,792.00
GENCO SHIPPING & TRADING LTD	Y2685T107	GNK	54.76	2,200	139,282.00	120,472.00
GENENTECH INC.	368710406	DNA	67.07	753,200	38,105,939.19	50,517,124.00
GENERAL CABLE CORP	369300108	BGC	73.28	9,000	222,224.91	659,520.00
GENERAL COMMUNICATION	369385109	GNCMA	8.75	4,350,000	50,342,933.40	38,062,500.06
GENERAL DYNAMICS CORP.	369550108	GD	88.99	608,600	25,775,198.15	54,159,314.00

Group: DOMESTIC EQUITIES

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
GENERAL ELECTRIC CO	369604103	GE	37.07	19,101,300	474,847,522.38	708,085,191.00
GENERAL MARITIME CORP	Y2692M103	GMR	24.45	11,500	324,047.00	281,175.00
GENERAL MILLS INC	370334104	GIS	57.00	525,900	25,079,685.04	29,976,300.00
GENERAL MOTORS CORP	370442105	GM	24.89	514,600	24,029,905.29	12,808,394.00
GENESEE & WYO INC	371559105	GWR	24.17	49,425	990,220.24	1,194,602.25
GENESIS MICROCHIP INC.	37184C103	GNSS	8.57	201,500	2,002,615.11	1,726,854.99
GENLYTE GROUP INC	372302109	GLYT	95.20	47,400	2,128,526.47	4,512,480.00
GENOPTIX INC	37243V100	GXDX	30.70	5,400	167,292.00	165,780.00
GEN-PROBE INC	36866T103	GPRO	62.93	40,255	1,686,180.25	2,533,247.15
GENTEX CORP.	371901109	GNTX	17.77	4,700	85,690.45	83,519.00
GENTIVA HEALTH SERVICES	37247A102	GTIV	19.04	94,200	1,756,116.86	1,793,567.99
GENUINE PARTS CO	372460105	GPC	46.30	7,600	317,590.92	351,880.00
GENVEC INC	37246C109	GNVC	1.47	19,300	47,668.67	28,371.00
GENWORTH FINANCIAL INC-CL A	37247D106	GNW	25.45	100	3,473.06	2,545.00
GENZYME CORP. GEN. DIV.	372917104	GENZ	74.44	352,900	15,322,312.09	26,269,875.99
GEOEYE INC	37250W108	GEOY	33.65	48,835	1,478,180.60	1,643,297.75
GERON CORP	374163103	GERN	5.68	154,700	1,207,702.75	878,696.00
GETTY IMAGES INC.	374276103	GYI	29.00	100	2,842.05	2,900.00
GEVITY HR INC	374393106	GVHR	7.69	123,300	2,326,664.75	948,177.00
GFI GROUP INC	361652209	GFIG	95.72	34,756	2,024,143.38	3,326,844.31
GIBRALTAR INDUSTRIES INC	374689107	ROCK	15.42	325,000	7,448,184.13	5,011,500.00
GILEAD SCIENCES INC.	375558103	GILD	46.01	1,571,800	21,609,170.45	72,318,518.01
GLADSTONE CAPITAL CO	376535100	GLAD	17.00	638,500	13,234,630.56	10,854,500.00
GLADSTONE INVESTMENT CORP	376546107	GAIN	9.81	500,000	7,187,780.48	4,905,000.00
GLAXOSMITHKLINE PLC-ADR	37733W105	GSK	50.39	514,700	25,427,610.38	25,935,733.00
GLOBAL CROSSING LTD	G3921A175	GLBC	22.05	10,800	198,072.00	238,140.00
GLOBAL INDUSTRIES LTD.	379336100	GLBL	21.42	346,126	8,066,026.16	7,414,018.91
GLOBAL PAYMENTS INC	37940X102	GPN	46.52	99,400	3,782,739.91	4,624,088.00
GLOBAL SOURCES LIMITED	G39300101	GSOL	28.22	40,480	777,147.68	1,142,345.59
GLU MOBILE INC	379890106	GLUU	5.22	7,200	97,333.92	37,584.00
GMX RESOURCES INC	38011M108	GMXR	32.28	355,300	11,899,306.86	11,469,084.00
GOLAR LNG LTD	G9456A100	GLNG	22.12	176,476	3,707,817.43	3,903,649.12

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
GOLDEN TELECOM INC	38122G107	GLDN	100.95	18,800	503,574.61	1,897,860.01
GOLDMAN SACHS GROUP INC	38141G104	GS	215.05	631,000	63,587,095.67	135,696,549.99
GOODRICH CORP.	382388106	GR	70.61	8,800	593,661.52	621,368.00
GOODYEAR T & R	382550101	GT	28.22	730,400	16,180,003.00	20,611,888.00
GOOGLE INC - CL A	38259P508	GOOG	691.48	428,500	172,756,817.12	296,299,180.00
GORMAN RUPP CO	383082104	GRC	31.20	26,375	605,808.91	822,900.00
GRACE W.R. & COMPANY	38388F108	GRA	26.18	114,100	1,883,681.84	2,987,138.00
GRACO INC.	384109104	GGG	37.26	111,800	4,384,637.27	4,165,668.00
GRAFTECH INTERNATIONAL LTD	384313102	GTI	17.75	68,700	1,062,344.67	1,219,424.99
GRAINGER W W INC	384802104	GWW	87.52	8,800	767,477.47	770,176.00
GRAMERCY CAPITAL CORP	384871109	GKK	24.31	72,800	1,920,515.84	1,769,767.96
GRANITE CONSTRUCTION INC	387328107	GVA	36.18	9,700	332,285.34	350,946.01
GRANT PRIDECO INC.	38821G101	GRP	55.51	3,400	176,647.00	188,734.00
GRAY TELEVISION INC	389375106	GTN	8.02	38,900	355,253.11	311,978.00
GREAT SOUTHN BANCORP	390905107	GSBC	21.96	13,900	377,809.23	305,243.98
GREAT WOLF RESORTS INC	391523107	WOLF	9.81	6,300	83,270.99	61,803.01
GREATBATCH INC.	39153L106	GB	19.99	8,800	275,156.72	175,912.00
GREENBRIER COS INC	393657101	GBX	22.26	275,000	7,657,324.33	6,121,500.00
GREENFIELD ONLINE INC	395150105	SRVY	14.61	42,980	658,634.05	627,937.80
GREIF INC	397624107	GEF	65.37	40,383	2,019,355.96	2,639,836.71
GREY WOLF INC	397888108	GW	5.33	374,900	2,440,381.53	1,998,217.00
GROUP 1 AUTOMOTIVE	398905109	GPI	23.75	80,100	3,036,696.58	1,902,375.01
GRUBB & ELLIS CO	400095204	GBE	6.41	66,300	574,386.70	424,983.00
GSC INVESTMENT CORP	362493108	GNV	10.15	53,200	683,338.58	539,980.00
GSI COMMERCE INC	36238G102	GSIC	19.50	49,740	1,205,799.59	969,930.01
GUARANTY FINANCIAL GROUP	40108N106	GFG	16.00	73,733	1,985,857.81	1,179,732.32
GUESS INC	401617105	GES	37.89	34,400	1,313,345.97	1,303,416.00
GULF ISLAND FABRICAT	402307102	GIFI	31.71	44,200	1,326,466.31	1,401,581.98
GULFMARK OFFSHORE INC	402629109	GLF	46.79	48,600	1,893,251.39	2,273,994.00
GULFPORT ENERGY CORP	402635304	GPOR	18.26	18,400	321,254.23	335,984.00
GYMBOREE CORP	403777105	GYMB	30.46	65,100	1,699,462.58	1,982,946.01
HAEMONETICS CORP/MASS	405024100	HAE	63.02	51,600	2,129,898.82	3,251,832.00

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Instrument: COM			COMMON STOCK			
HALLIBURTON COMPANY	406216101	HAL	37.91	2,506,000	61,110,931.17	95,002,460.00
HANCOCK HLDG CO	410120109	HBHC	38.20	16,200	555,757.74	618,840.00
HANESBRANDS INC	410345102	HBI	27.17	19,000	512,838.62	516,230.00
HANMI FINL CORP	410495105	HAFC	8.62	122,800	2,003,541.18	1,058,536.00
HANSEN MEDICAL INC	411307101	HNSN	29.94	57,300	1,067,191.19	1,715,562.00
HANSEN NATURAL CORP	411310105	HANS	44.29	30,000	1,926,270.11	1,328,700.00
HARDINGE INC	412324303	HDNG	16.78	19,000	644,782.51	318,820.00
HARLEY-DAVIDSON INC	412822108	HOG	46.71	241,700	13,302,590.76	11,289,807.00
HARLEYSVILLE GROUP INC	412824104	HGIC	35.38	72,985	2,058,032.56	2,582,209.30
HARLEYSVILLE NATL CO	412850109	HNBC	14.57	66,900	1,211,030.21	974,733.01
HARMAN INTERNATIONAL	413086109	HAR	73.71	7,800	844,732.85	574,938.00
HARRAH'S ENTERTAINMENT INC.	413619107	HET	88.75	13,767	1,174,308.63	1,221,821.25
HARRIS CORP.	413875105	HRS	62.68	3,000	181,623.92	188,040.00
HARRIS INTERACTIVE INC	414549105	HPOL	4.26	82,900	413,820.79	353,153.97
HARRIS STRATEX NETWORKS	41457P106	HSTX	16.70	605,100	10,991,326.25	10,105,170.03
HARSCO CORP	415864107	HSC	64.07	6,200	375,564.35	397,234.00
HARTFORD FINL SERVICES	416515104	HIG	87.19	425,900	22,401,075.83	37,134,220.99
HARVEST NATURAL RESO	41754V103	HNR	12.50	109,200	1,241,804.27	1,365,000.01
HASBRO INC	418056107	HAS	25.58	29,500	873,765.36	754,610.02
HAYNES INTERNATIONAL INC	420877201	HAYN	69.50	48,062	3,677,205.97	3,340,309.00
HCC INSURANCE HOLDINGS INC.	404132102	HCC	28.68	154,950	4,060,908.27	4,443,966.00
HEADWATERS INC	42210P102	HW	11.74	125,100	2,990,180.53	1,468,674.00
HEALTH GRADES INC	42218Q102	HGRD	5.95	8,145	41,751.64	48,462.75
HEALTH MGMT ASSOCIATES CL A	421933102	HMA	5.98	942,500	13,576,153.20	5,636,150.02
HEALTH NET INC	42222G108	HNT	48.30	200,800	6,171,734.96	9,698,639.99
HEALTH EXTRAS INC	422211102	HLEX	26.08	185,133	4,819,087.21	4,828,268.65
HEALTHSOUTH CORP	421924309	HLS	21.00	500	8,809.65	10,500.00
HEALTHSPRING INC	42224N101	HS	19.05	112,300	2,094,324.42	2,139,315.00
HEALTHWAYS INC.	422245100	HWAY	58.44	9,200	392,999.45	537,648.01
HEARTLAND EXPRESS INC.	422347104	HTLD	14.18	239,496	3,257,261.64	3,396,053.28
HEARTLAND FINANCIAL USA INC	42234Q102	HTLF	18.57	8,000	217,208.13	148,560.00
HEARTLAND PAYMENT SYSTEMS	42235N108	HPY	26.80	18,500	476,258.04	495,800.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
HECKMANN CORP	422680108	HEK	7.35	51,100	376,607.00	375,585.00
HECLA MINING CO.	422704106	HL	9.35	136,300	806,662.62	1,274,405.00
HEELYS INC	42279M107	HLYS	6.96	15,400	122,189.76	107,184.00
HEICO CORP	422806109	HEI	54.48	92,059	3,891,539.17	5,015,374.32
HEICO CORP-CL A	422806208	HEI.A	42.60	19,061	583,359.07	811,998.60
HEIDRICK & STRUGGLES INTL	422819102	HSII	37.11	52,900	1,929,355.98	1,963,119.00
HEINZ H. J. CO.	423074103	HNZ	46.68	108,500	5,020,747.14	5,064,780.03
HELEN OF TROY LTD	G4388N106	HELE	17.14	96,300	2,598,990.10	1,650,582.00
HELMERICH & PAYNE, INC	423452101	HP	40.07	8,700	290,542.11	348,609.00
HENRY (JACK) & ASSOCIATES	426281101	JKHY	24.34	125,300	3,132,684.45	3,049,802.00
HENRY SCHEIN INC	806407102	HSIC	61.40	1,300	80,310.98	79,820.00
HERBALIFE LTD	G4412G101	HLF	40.28	2,800	111,382.32	112,784.00
HERCULES INCORPORATED	427056106	HPC	19.35	462,325	8,175,238.89	8,945,988.74
HERCULES OFFSHORE INC	427093109	HERO	23.78	152,400	4,848,999.23	3,624,072.00
HERTZ GLOBAL HOLDINGS INC	42805T105	HTZ	15.89	5,000	111,925.43	79,450.00
HESS CORP.	42809H107	HES	100.86	2,500	95,940.45	252,150.00
HEWITT ASSOCIATES INC	42822Q100	HEW	38.29	15,100	509,945.39	578,179.00
HEWLETT-PACKARD CO	428236103	HPQ	50.48	5,231,100	123,987,749.85	264,065,928.00
HEXCEL CORP	428291108	HXL	24.28	392,381	6,198,298.43	9,527,010.65
HFF INC - CL A	40418F108	HF	7.74	221,200	3,716,301.19	1,712,088.00
HHGREGG INC	42833L108	HGG	13.76	8,900	93,628.00	122,464.00
HIBBETT SPORTS INC.	428567101	HIBB	19.98	157,990	4,121,467.94	3,156,640.20
HICKS ACQUISITION CO I INC	429086309	TOH	9.19	52,500	479,451.00	482,475.00
HILB ROGAL & HOBBS CO	431294107	HRH	40.57	160,000	5,676,338.70	6,491,200.01
HILLENBRAND IND.	431573104	HB	55.73	7,600	426,585.89	423,548.00
HI-TECH PHARMACAL CO INC	42840B101	HITK	9.71	52,373	693,344.14	508,541.84
HITTITE MICROWAVE CORP	43365Y104	HITT	47.76	52,957	1,889,092.50	2,529,226.32
HLTH CORP	40422Y101	HLTH	13.40	743,100	11,765,153.39	9,957,540.00
HMS HOLDINGS CORP	40425J101	HMSY	33.21	500	12,923.25	16,605.00
HNI CORP	404251100	HNI	35.06	11,500	418,092.85	403,190.00
HOLLY CORP	435758305	HOC	50.89	8,100	417,844.32	412,209.00
HOLOGIC INC.	436440101	HOLX	68.64	94,500	4,980,124.28	6,486,479.97

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>			
HOME DEPOT INC.	437076102	HD	26.94	2,558,900	71,460,149.87	68,936,766.02
HONEYWELL INTERNATIONAL INC	438516106	HON	61.57	1,252,600	51,784,147.50	77,122,582.00
HOOKE FURNITURE CORP	439038100	HOFT	20.10	75,700	1,414,228.79	1,521,570.01
HORACE MANN EDUCATORS	440327104	HMN	18.94	157,600	2,939,896.10	2,984,944.02
HORNBECK OFFSHORE SERVICES INC	440543106	HOS	44.95	83,300	3,344,137.25	3,744,335.01
HORSEHEAD HOLDING CORP	440694305	ZINC	16.97	5,300	118,932.00	89,941.00
HOSPIRA INC	441060100	HSP	42.64	1,900	78,165.35	81,016.00
HOT TOPIC INC	441339108	HOTT	5.82	2,300	31,944.19	13,386.00
HOUSEVALUES INC	44183Y102	SOLD	3.10	102,400	636,284.26	317,439.98
HSW INTERNATIONAL INC	40431N104	HSWI	6.23	12,400	118,985.44	77,252.00
HUB GROUP INC	443320106	HUBG	26.58	75,900	2,078,900.24	2,017,422.00
HUBBELL INC	443510201	HUB.B	51.60	54,060	2,651,715.72	2,789,496.00
HUDSON CITY BANCORP INC	443683107	HCBK	15.02	94,000	1,462,347.93	1,411,880.00
HUMAN GENOME SCIENCE	444903108	HGSI	10.44	116,600	1,020,136.34	1,217,304.00
HUMANA INC.	444859102	HUM	75.31	689,800	44,745,458.33	51,948,838.00
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	27.55	154,445	3,897,498.91	4,254,959.77
HUNTINGTON BANCSHARES	446150104	HBAN	14.76	500,000	10,521,799.18	7,380,000.00
HUNTSMAN CORP	447011107	HUN	25.70	69,800	1,860,365.95	1,793,860.00
HURCO COMPANIES INC	447324104	HURC	43.65	29,500	1,577,432.83	1,287,674.99
HURON CONSULTING GROUP INC	447462102	HURN	80.63	92,747	6,449,907.11	7,478,190.62
HUTCHINSON TECH.	448407106	HTCH	26.32	8,500	214,518.75	223,720.00
I D SYSTEMS INC	449489103	IDSY	12.46	45,100	635,388.19	561,946.00
IAC/INTERACTIVE CORP	44919P300	IACI	26.92	10,000	337,430.43	269,200.00
IBASIS INC	450732201	IBAS	5.13	14,700	157,448.76	75,411.00
ICON PLC - ADR	45103T107	ICLR	61.86	94,948	2,183,209.88	5,873,483.28
ICT GROUP INC	44929Y101	ICTG	11.95	102,837	1,807,441.33	1,228,902.15
ICU MEDICAL INC.	44930G107	ICUI	36.01	46,000	1,884,240.14	1,656,460.00
ICX TECHNOLOGIES INC	44934T105	ICXT	9.62	4,700	42,347.00	45,214.00
IDACORP, INC.	451107106	IDA	35.22	212,886	7,213,107.31	7,497,844.93
IDEARC INC	451663108	IAR	17.56	382,950	12,124,559.78	6,724,602.00
IDENIX PHARMACEUTICALS INC	45166R204	IDIX	2.70	27,900	78,027.93	75,330.00
IDEX CORPORATION	45167R104	IEX	36.13	33,950	742,968.50	1,226,613.50



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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
IDEXX LABS INC.	45168D104	IDXX	58.63	4,500	273,186.45	263,835.00
IDT CORP-CL B	448947309	IDT	8.45	82,400	1,076,928.40	696,280.00
I-FLOW CORP	449520303	IFLO	15.78	107,811	2,036,960.38	1,701,257.58
IGATE CORP	45169U105	IGTE	8.47	14,900	79,736.84	126,203.00
IHS INC-CLASS A	451734107	IHS	60.56	67,406	1,730,022.53	4,082,107.37
IKANOS COMMUNICATIONS INC	45173E105	IKAN	5.38	99,100	811,965.95	533,158.00
IKON OFFICE SOLUTIONS INC.	451713101	IKN	13.02	203,800	2,399,043.23	2,653,476.00
ILLINOIS TOOL WORKS	452308109	ITW	53.54	532,700	17,761,417.71	28,520,758.00
ILLUMINA, INC.	452327109	ILMN	59.26	119,771	3,817,677.85	7,097,629.44
IMATION CORP	45245A107	IMN	21.00	300,000	7,007,850.94	6,300,000.00
IMCLONE SYSTEMS	45245W109	IMCL	43.00	200	8,737.45	8,600.00
IMMERSION CORPORATION	452521107	IMMR	12.95	188,300	2,907,135.42	2,438,485.00
IMMUCOR INC	452526106	BLUD	33.99	138,035	3,687,619.62	4,691,809.65
IMMUNOGEN INC	45253H101	IMGN	4.15	135,300	635,300.24	561,495.00
IMPERIAL SUGAR COMPANY	453096208	IPSU	18.77	61,100	1,690,217.86	1,146,847.00
IMS HEALTH INC.	449934108	RX	23.04	400,300	10,582,312.30	9,222,912.00
INDEPENDENCE HLDG CO	453440307	IHC	12.65	15,800	336,086.49	199,870.00
INDEPENDENT BANK CORP/MA	453836108	INDB	27.22	24,800	728,819.21	675,056.03
INDEPENDENT BANK CORP/MI	453838104	IBCP	9.50	139,500	2,487,523.08	1,325,249.99
INDUSTRIAL ENTERPRISES OF AM	456132208	IEAM	0.54	1,250,000	6,982,649.61	675,000.00
INFINERA CORP	45667G103	INFN	14.84	15,400	310,669.69	228,536.00
INFINITY PROPERTY & CASUALTY CORP	45665Q103	IPCC	36.13	48,000	1,755,016.34	1,734,240.01
INFORMATICA CORP.	45666Q102	INFA	18.02	76,700	1,050,855.24	1,382,134.00
INFORMATION SERVICES GROUP	45675Y104	III	6.85	25,800	193,799.71	176,729.99
INFOSPACE INC	45678T201	INSP	18.80	105,600	2,334,001.96	1,985,280.00
INGERSOLL-RAND CO-A	G4776G101	IR	46.47	345,900	16,306,129.59	16,073,973.00
INGRAM MICRO INC CL A	457153104	IM	18.04	87,100	1,525,054.23	1,571,284.00
INNERWORKINGS INC	45773Y105	INWK	17.26	62,215	976,645.12	1,073,830.90
INNOSPEC INC.	45768S105	IOSP	17.16	10,800	132,449.30	185,328.00
INNOVATIVE SOLUTIONS & SUPPORT INC	45769N105	ISSC	9.69	1,680,700	26,233,585.31	16,285,982.96
INSIGHT ENTERPRISES INC.	45765U103	NSIT	18.24	96,600	1,802,577.94	1,761,983.99
INSITE VISION INC	457660108	ISV	0.75	265,700	305,391.26	199,275.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
INSPIRE PHARMACEUTICALS INC	457733103	ISPH	5.98	125,000	646,770.14	747,500.00
INSTEEL INDUSTRIES	45774W108	IIIN	11.73	102,400	1,596,702.70	1,201,152.00
INSULET CORP	45784P101	PODD	23.48	275,000	4,137,325.59	6,456,999.99
INTEGRA BK CORP	45814P105	IBNK	14.11	7,600	160,096.94	107,236.00
INTEGRA LIFESCIENCES HOLDINGS	457985208	IART	41.93	11,600	534,821.96	486,388.00
INTEGRAL SYS INC MD	45810H107	ISYS	23.26	8,700	188,611.65	202,362.00
INTEGRATED ELECTRICAL SV	45811E301	IESC	18.79	57,900	1,273,489.60	1,087,941.00
INTEGRATED SILICON SOLUTION	45812P107	ISSI	6.62	148,400	1,003,403.76	982,408.00
INTEL CORP.	458140100	INTC	26.66	12,639,499	271,325,047.89	336,969,043.33
INTERACTIVE BROKERS GROUP-CL A	45841N107	IBKR	32.32	470,230	13,330,440.69	15,197,833.60
INTERACTIVE DATA CORP	45840J107	IDC	33.01	37,055	1,023,674.26	1,223,185.56
INTERACTIVE INTELLIGENCE INC	45839M103	ININ	26.35	11,300	217,615.60	297,755.00
INTERCONTINENTAL EXCHANGE INC	45865V100	ICE	192.50	248,100	37,315,700.77	47,759,250.00
INTERLINE BRANDS INC	458743101	IBI	21.91	126,408	3,027,673.60	2,769,599.27
INTERMAC, INC	458786100	IN	20.31	199,181	4,569,474.13	4,045,366.11
INTERNATIONAL COAL GROUP INC	45928H106	ICO	5.36	414,400	2,192,217.27	2,221,184.00
INTERNATIONAL PAPER	460146103	IP	32.38	528,600	19,674,587.89	17,116,068.00
INTERNATL FLAVORS & FRAGRANCES	459506101	IFF	48.13	13,300	584,489.85	640,128.99
INTERNET BRANDS INC-CL A	460608102	INET	7.03	5,700	37,164.00	40,071.00
INTERNET CAPITAL GROUP INC	46059C205	ICGE	11.74	145,400	1,425,900.51	1,706,996.01
INTERPUBLIC GROUP	460690100	IPG	8.11	39,700	461,533.39	321,967.00
INTERSIL HOLDINGS CORP	46069S109	ISIL	24.48	1,877,000	55,810,561.20	45,948,960.01
INTERWOVEN INC	46114T508	IWOV	14.22	70,300	638,680.34	999,666.00
INTEVAC INC	461148108	IVAC	14.54	106,100	1,955,098.01	1,542,694.00
INTL BUS MACH CORP	459200101	IBM	108.10	2,940,900	226,502,190.32	317,911,290.03
INTL GAME TECHNOLOGY	459902102	IGT	43.93	124,516	5,053,058.51	5,469,987.88
INTUIT INC.	461202103	INTU	31.61	100	3,239.55	3,161.00
INTUITIVE SURGICAL INC	46120E602	ISRG	324.50	16,200	1,557,332.06	5,256,900.00
INVENTIV HEALTH INC	46122E105	VTIV	30.96	17,005	644,427.13	526,474.80
INVERNESS MED INNOVA	46126P106	IMA	56.18	38,000	1,790,740.53	2,134,840.00
INVESTMENT TECHNOLOGY GROUP INC	46145F105	ITG	47.59	18,200	496,960.82	866,138.00
INVITROGEN CORP	46185R100	IVGN	93.41	63,000	5,140,416.05	5,884,830.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
IOMEGA CORP.	462030305	IOM	3.47	130,900	321,428.76	454,223.00
ION GEOPHYSICAL CORP	462044108	IO	15.78	185,700	2,004,397.40	2,930,346.01
IPASS INC	46261V108	IPAS	4.06	1,634,000	9,333,920.06	6,634,039.98
IPC HOLDINGS LTD	G4933P101	IPCR	28.87	102,700	3,288,856.60	2,964,949.00
IRWIN FINANCIAL CORP	464119106	IFC	7.35	136,200	2,256,582.09	1,001,070.00
ISIS PHARMACEUTICALS INC	464330109	ISIS	15.75	4,100	72,570.00	64,575.00
ISLE OF CAPRI CASINOS	464592104	ISLE	13.77	62,600	892,855.99	862,002.00
ITC HOLDINGS CORP	465685105	ITC	56.42	35,875	1,835,990.22	2,024,067.50
ITLA CAPITAL CORPORATION	452680101	IMP	18.30	9,500	470,974.19	173,850.02
ITRON INC.	465741106	ITRI	95.97	14,500	876,491.09	1,391,564.99
ITT CORP	450911102	ITT	66.04	62,300	4,177,861.82	4,114,292.00
ITT EDUCATIONAL SERVICES INC	45068B109	ESI	85.27	162,200	14,013,875.21	13,830,794.00
IXYS CORP	46600W106	IXYS	8.02	130,600	1,283,348.54	1,047,412.03
J & J SNACK FOODS CORP	466032109	JJSF	31.28	128,618	2,559,019.10	4,023,171.04
J CREW GROUP INC	46612H402	JCG	48.21	5,600	269,108.43	269,975.99
J2 GLOBAL COMMUNICAT	46626E205	JCOM	21.17	86,800	1,912,956.34	1,837,556.00
JACK IN THE BOX INC.	466367109	JBX	25.77	75,600	1,284,039.22	1,948,211.99
JACKSON HEWITT TAX SERVICE INC	468202106	JTX	31.75	30,469	850,110.29	967,390.75
JACOBS ENGINEERING GROUP	469814107	JEC	95.61	655,100	22,415,272.23	62,634,111.00
JAKKS PACIFIC INC.	47012E106	JAKK	23.61	75,600	1,596,548.74	1,784,916.02
JAMBA INC	47023A101	JMBA	3.70	139,000	1,143,106.41	514,299.99
JANUS CAPITAL GROUP INC	47102X105	JNS	32.85	212,900	4,517,406.76	6,993,765.00
JARDEN CORP	471109108	JAH	23.61	1,100	38,496.71	25,971.01
JAVELIN PHARMACEUTICALS INC	471894105	JAV	3.74	105,300	647,487.69	393,822.01
JAZZ PHARMACEUTICALS INC	472147107	JAZZ	14.70	5,700	63,954.00	83,790.00
JDA SOFTWARE GROUP INC	46612K108	JDAS	20.46	131,800	2,903,552.94	2,696,628.00
JDS UNIPHASE CORP	46612J507	JDSU	13.30	785,300	15,502,801.55	10,444,490.00
JETBLUE AIRWAYS CORP	477143101	JBLU	5.90	803,400	11,555,184.77	4,740,060.00
JK ACQUISITION CORP	47759H106	JKA	5.61	1,100,000	6,394,077.20	6,171,000.00
JM SMUCKER CO	832696405	SJM	51.44	152,558	7,761,865.56	7,847,583.51
JO-ANN STORES INC	47758P307	JAS	13.08	33,900	580,597.52	443,412.00
JOHNSON & JOHNSON	478160104	JNJ	66.70	6,092,100	249,115,186.97	406,343,070.01

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
JOHNSON CONTROLS	478366107	JCI	36.04	688,000	18,999,939.30	24,795,519.98
JONES APPAREL GROUP INC	480074103	JNY	15.99	99,600	1,892,959.99	1,592,604.00
JONES LANG LASALLE I	48020Q107	JLL	71.16	22,700	2,131,905.25	1,615,332.01
JOS. A. BANK CLOTHIERS INC.	480838101	JOSB	28.45	56,300	2,219,450.47	1,601,735.00
JOURNAL COMMUNICATIONS INC	481130102	JRN	8.94	182,300	2,340,516.76	1,629,762.00
JOY GLOBAL INC	481165108	JOYG	65.82	1,030,000	40,849,872.12	67,794,600.01
JPMORGAN CHASE & CO.	46625H100	JPM	43.65	6,975,910	241,666,198.27	304,498,471.50
JUNIPER NETWORKS INC	48203R104	JNPR	33.20	1,274,500	27,642,094.76	42,313,400.02
K V PHARMACEUTICAL C	482740206	KV.A	28.54	101,000	2,861,017.31	2,882,540.00
KADANT INC	48282T104	KAI	29.67	96,975	2,256,709.98	2,877,248.24
KAISER ALUMINUM CORP	483007704	KALU	79.48	45,900	3,359,516.32	3,648,132.00
KAMAN CORP CL-A	483548103	KAMN	36.81	39,453	918,267.44	1,452,264.80
KANSAS CITY SOUTHERN INDS	485170302	KSU	34.33	36,300	573,628.43	1,246,179.00
KAYDON CORP	486587108	KDN	54.54	58,278	2,902,636.55	3,178,482.12
KAYNE ANDERSON ENERGY DEVELO	48660Q102	KED	22.91	200	5,098.50	4,582.00
KBR INC	48242W106	KBR	38.80	86,200	2,809,536.04	3,344,560.01
KELLOGG CO.	487836108	K	52.43	489,600	21,650,712.10	25,669,728.01
KELLY SERVICES INC CL-A	488152208	KELYA	18.66	87,900	2,042,571.43	1,640,214.00
KENEXA CORP	488879107	KNXA	19.42	43,700	909,039.94	848,654.00
KENNAMETAL INC	489170100	KMT	37.86	33,850	1,093,167.45	1,281,561.00
KENNETH COLE PRODUCTIONS	193294105	KCP	17.49	76,800	1,719,775.24	1,343,231.98
KENSEY NASH CORP	490057106	KNSY	29.92	20,551	540,789.10	614,885.93
KEYNOTE SYSTEMS INC	493308100	KEYN	14.05	197,300	2,670,890.74	2,772,065.00
KFORCE INC	493732101	KFRC	9.75	277,486	3,929,811.63	2,705,488.50
KIMBERLY-CLARK CORP	494368103	KMB	69.34	565,200	31,506,939.33	39,190,968.00
KINDER MORGAN MANAGEMENT LLC	49455U100	KMR	52.94	750,000	30,302,010.69	39,705,019.41
KINDRED HEALTHCARE I	494580103	KND	24.98	125,025	2,348,153.63	3,123,124.53
KINETIC CONCEPTS INC	49460W208	KCI	53.56	133,600	7,888,219.83	7,155,616.00
KING PHARMACEUTICALS	495582108	KG	10.24	980,000	12,520,917.54	10,035,200.00
KIRBY CORP.	497266106	KEX	46.48	44,800	960,278.34	2,082,304.01
KLA-TENCOR CORP.	482480100	KLAC	48.16	218,200	11,016,286.28	10,508,512.00
KNBT BANCORP INC	482921103	KNBT	15.42	31,100	527,864.40	479,562.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
KNIGHT CAPITAL GROUP INC	499005106	NITE	14.40	158,800	1,873,966.01	2,286,720.00
KNIGHT TRANSPORTATION INC	499064103	KNX	14.81	43,100	769,424.70	638,310.99
KNIGHTSBRIDGE TANKERS LTD	G5299G106	VLCCF	24.15	13,500	407,805.58	326,025.00
KNOLL INC	498904200	KNL	16.43	77,900	1,396,092.97	1,279,897.00
KOHLBERG CAPITAL CORP	500233101	KCAP	12.00	500	7,583.45	6,000.00
KOHLS CORP	500255104	KSS	45.80	347,000	17,086,720.56	15,892,600.01
KOPPERS HOLDINGS INC	50060P106	KOP	43.24	21,490	559,665.25	929,227.64
KORN/FERRY INTERNATIONAL	500643200	KFY	18.82	58,300	1,298,184.32	1,097,206.00
KOSAN BIOSCIENCES IN	50064W107	KOSN	3.60	40,600	220,843.75	146,159.99
KRAFT FOODS INC - A	50075N104	KFT	32.63	2,479,545	47,131,057.23	80,907,553.34
KROGER CO.	501044101	KR	26.71	1,391,600	39,181,124.15	37,169,636.01
K-SWISS INC CL-A	482686102	KSWS	18.10	81,500	1,938,733.85	1,475,150.00
L-1 IDENTITY SOLUTIONS INC	50212A106	ID	17.95	125,400	1,906,259.94	2,250,930.00
L-3 COMMUNICATIONS HOLDINGS INC	502424104	LLL	105.94	2,500	272,321.27	264,850.00
LABORATORY CRP OF AMER HLDGS	50540R409	LH	75.53	86,500	6,138,224.07	6,533,344.99
LACLEDE GROUP HLDG. CO.	505597104	LG	34.24	45,700	1,381,086.25	1,564,768.00
LAKELAND BANCORP INC	511637100	LBAI	11.59	71,610	957,999.35	829,959.87
LAKELAND FINL CORP	511656100	LKFN	20.90	8,300	134,777.63	173,470.00
LAKES ENTERTAINMENT INC	51206P109	LACO	6.93	135,300	1,491,052.72	937,629.00
LAM RESEARCH CORP	512807108	LRCX	43.23	750,000	37,973,935.11	32,422,500.00
LAMAR ADVERTISING CO	512815101	LAMR	48.07	5,600	275,306.29	269,192.01
LANCASTER COLONY CORP	513847103	LANC	39.70	55,500	2,184,560.31	2,203,350.02
LANDAMERICA FINANCIAL GROUP	514936103	LFG	33.45	121,000	6,103,169.04	4,047,450.00
LANDAUER INC	51476K103	LDR	51.85	16,600	824,035.87	860,710.00
LANDEC CORP	514766104	LNDC	13.40	192,800	2,291,380.11	2,583,520.01
LANDRY'S RESTAURANTS INC.	51508L103	LNK	19.70	63,500	1,747,592.94	1,250,950.00
LANDSTAR SYSTEM INC.	515098101	LSTR	42.15	264,530	11,339,795.55	11,149,939.51
LAS VEGAS SANDS CORP	517834107	LVS	103.05	111,300	8,659,752.15	11,469,465.00
LATTICE SEMICON. CORP.	518415104	LSCC	3.25	49,000	298,732.11	159,250.00
LAWSON SOFTWARE	52078P102	LWSN	10.24	405,940	3,630,309.26	4,156,825.59
LAYNE CHRISTENSEN COMPANY	521050104	LAYN	49.21	10,500	506,727.94	516,705.00
LAZARD LTD CL. A	G54050102	LAZ	40.68	1,061,339	44,608,243.79	43,175,270.49

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Instrument: COM			COMMON STOCK			
LA-Z-BOY INC.	505336107	LZB	7.93	57,900	448,840.80	459,147.00
LCA-VISION INC.	501803308	LCAV	19.97	262,401	9,396,591.63	5,240,147.97
LEAP WIRELESS INTERNATIONAL INC	521863308	LEAP	46.64	4,000	250,611.42	186,560.00
LEAPFROG ENTERPRISES INC	52186N106	LF	6.73	318,500	2,831,738.21	2,143,505.01
LEAR CORP.	521865105	LEA	27.66	32,300	848,914.31	893,417.99
LEE ENTERPRISES	523768109	LEE	14.65	127,500	2,947,609.95	1,867,875.00
LEGG MASON INC.	524901105	LM	73.15	375,000	37,020,218.86	27,431,250.00
LEGGETT & PLATT INC	524660107	LEG	17.44	100,000	1,914,050.00	1,744,000.00
LEHMAN BROTHERS HOLDING	524908100	LEH	65.44	803,100	27,609,892.07	52,554,864.00
LENNOX INTERNATIONAL INC.	526107107	LII	41.42	163,200	5,473,962.91	6,759,744.00
LEUCADIA NATIONAL CORP	527288104	LUK	47.10	19,900	953,065.57	937,290.00
LEVEL 3 COMMUNICATIO	52729N100	LVLT	3.04	500,300	2,844,602.78	1,520,911.99
LEXMARK INTERNATIONAL INC.	529771107	LXK	34.86	258,900	11,479,057.29	9,025,254.00
LIBERTY GLOBAL INC	530555101	LBTYA	39.19	311,000	10,483,617.34	12,188,089.99
LIBERTY GLOBAL INC-SERIES C	530555309	LBTYK	36.59	625,000	13,455,537.33	22,868,750.00
LIBERTY MEDIA HOLD-CAP SER A	53071M302	LCAPA	116.49	146,230	17,250,427.89	17,034,332.68
LIBERTY MEDIA-INTERACTIVE A	53071M104	LINTA	19.08	1,737,700	34,460,365.53	33,155,315.99
LIFE TIME FITNESS INC	53217R207	LTM	49.68	110,096	4,575,649.57	5,469,569.26
LIFECELL CORPORATION	531927101	LIFC	43.11	83,860	2,944,367.04	3,615,204.60
LIFETIME BRANDS INC.	53222Q103	LCUT	12.98	83,675	1,659,834.79	1,086,101.50
LIGAND PHARMACEUTICA	53220K207	LGND	4.83	120,500	577,771.66	582,015.00
LIMCO-PIEDMONT INC	53261T109	LIMC	12.41	475,000	5,502,360.30	5,894,750.00
LIMELIGHT NETWORKS INC	53261M104	LLNW	6.89	807,600	13,862,410.87	5,564,364.00
LIMITED BRANDS INC.	532716107	LTD	18.93	3,050,000	78,001,647.45	57,736,500.00
LIN TV CORP	532774106	TVL	12.17	20,600	228,526.89	250,702.00
LINCARE HOLDINGS INC.	532791100	LNCR	35.16	80,126	2,836,627.83	2,817,230.16
LINCOLN NATIONAL CORP	534187109	LNC	58.22	394,400	19,269,012.57	22,961,967.99
LINEAR TECHNOLOGY CORP	535678106	LLTC	31.83	332,100	11,300,558.96	10,570,743.00
LITHIA MOTORS INC - CL A	536797103	LAD	13.73	91,400	2,188,898.41	1,254,922.00
LITTELFUSE INC	537008104	LFUS	32.96	94,286	3,198,849.42	3,107,666.56
LIVE NATION	538034109	LYV	14.52	8,200	113,643.63	119,064.00
LKQ CORP	501889208	LKQX	21.02	333,109	2,963,937.73	7,001,951.18

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Instrument: COM			COMMON STOCK			
LMI AEROSPACE INC	502079106	LMIA	26.51	84,000	1,380,394.54	2,226,840.01
LOCKHEED MARTIN CORPORATION	539830109	LMT	105.26	622,900	38,223,788.46	65,566,454.00
LODGENET ENTMT CORP	540211109	LNET	17.44	55,495	1,561,258.84	967,832.80
LOEWS CORP	540424108	LTR	50.34	963,800	32,247,306.96	48,517,691.99
LOEWS CORP - CAROLINA GROUP	540424207	CG	85.30	19,900	1,156,475.33	1,697,470.00
LOJACK CORP	539451104	LOJN	16.81	586,500	10,234,568.21	9,859,064.99
LONGS DRUG STORES INC	543162101	LDG	47.00	5,000	127,299.72	235,000.00
LORAL SPACE & COMM	543881106	LORL	34.25	40,100	1,409,681.51	1,373,425.00
LOWE'S COS	548661107	LOW	22.62	1,981,500	26,577,229.58	44,821,530.00
LSI LIGHTING SYS	50216C108	LYTS	18.20	81,000	1,747,720.19	1,474,200.00
LSI LOGIC CORP	502161102	LSI	5.31	1,681,200	16,488,616.23	8,927,172.00
LTC PROPERTIES INC	502175102	LTC	25.05	77,500	1,612,168.92	1,941,375.01
LUBRIZOL CORP	549271104	LZ	54.16	19,100	1,166,604.60	1,034,456.00
LUFKIN INDUSTRIES INC	549764108	LUFK	57.29	56,135	2,749,088.27	3,215,974.16
LULULEMON ATHLETICA INC	550021109	LULU	47.37	12,000	504,600.00	568,440.00
LUMINENT MORTGAGE CAPITAL INC	550278303	LUM	0.78	481,200	2,233,469.63	375,336.00
MACATAWA BK CORP	554225102	MCBC	8.59	11,600	196,333.49	99,644.01
MACROVISION CORP	555904101	MVSN	18.33	1,809,973	43,944,922.75	33,176,805.05
MADDEN STEVEN LTD	556269108	SHOO	20.00	88,300	2,058,712.47	1,766,000.00
MAGELLAN HEALTH SERVICES INC	559079207	MGLN	46.63	79,400	3,151,853.29	3,702,421.99
MAGMA DESIGN AUTOMATION	559181102	LAVA	12.21	67,100	1,005,485.85	819,291.00
MAGNA ENTERTAINMENT-CL A	559211107	MECA	0.97	17,100	63,530.66	16,587.00
MAINSOURCE FINANCIAL	56062Y102	MSFG	15.56	561,900	9,407,661.54	8,743,164.01
MANITOWOC COMPANY INC.	563571108	MTW	48.83	8,900	223,584.19	434,587.01
MANNATECH INC	563771104	MTEX	6.32	127,500	1,664,600.89	805,799.97
MANNKIND CORP	56400P201	MNKD	7.96	10,400	97,864.00	82,784.00
MANPOWER INC	56418H100	MAN	56.90	106,198	6,775,441.78	6,042,666.19
MANTECH INTERNATIONAL CORP-A	564563104	MANT	43.82	54,800	1,751,477.66	2,401,335.99
MAP PHARMACEUTICALS INC	56509R108	MAPP	17.51	5,700	77,932.11	99,807.00
MARATHON OIL CORP	565849106	MRO	60.86	1,580,120	47,740,157.13	96,166,103.21
MARCUS CORPORATION	566330106	MCS	15.45	10,100	197,107.56	156,045.00
MARINEMAX INC	567908108	HZO	15.50	105,000	2,234,661.29	1,627,500.00

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Instrument: COM			COMMON STOCK			
MARINER ENERGY INC.	56845T305	ME	22.88	145,700	2,929,184.90	3,333,616.00
MARKEL CORP	570535104	MKL	491.10	1,400	656,746.79	687,540.03
MARRIOTT INT'L INC CL-A	571903202	MAR	34.18	351,300	7,969,152.71	12,007,434.00
MARSH & MCLENNAN COS.	571748102	MMC	26.47	1,254,000	40,628,412.88	33,193,380.00
MARTEK BIOSCIENCES CORP	572901106	MATK	29.58	294,030	7,677,894.54	8,697,407.41
MARTEN TRANSPORT LTD	573075108	MRTN	13.95	94,500	1,661,230.53	1,318,275.01
MARTIN MARIETTA MATERIALS	573284106	MLM	132.60	9,100	1,253,206.27	1,206,660.00
MARVEL ENTERTAINMENT	57383T103	MVL	26.71	45,000	1,107,112.07	1,201,950.00
MASCO CORP.	574599106	MAS	21.61	75,000	2,318,795.00	1,620,750.00
MASIMO CORP	574795100	MASI	39.45	13,000	333,840.00	512,850.00
MASTEC INC	576323109	MTZ	10.17	133,000	2,017,210.23	1,352,610.00
MASTERCARD INC-CLASS A	57636Q104	MA	215.20	36,000	6,154,557.33	7,747,199.99
MATHSTAR INC	576801203	MATH	0.65	254,700	337,280.41	165,555.00
MATRIA HEALTHCARE IN	576817209	MATR	23.77	70,100	1,913,283.25	1,666,277.00
MATTEL INC.	577081102	MAT	19.04	83,800	1,958,811.57	1,595,552.00
MATTHEWS INTL CORP	577128101	MATW	46.87	34,400	1,372,015.34	1,612,328.00
MATTSON TECHNOLOGY INC	577223100	MTSN	8.56	95,000	840,589.08	813,200.00
MAX CAPITAL GROUP	G6052F103	MXGL	27.99	518,500	13,257,392.81	14,512,815.01
MAXIMUS INC	577933104	MMS	38.61	50,600	2,106,034.59	1,953,665.99
MAXWELL TECHNOLOGIES INC	577767106	MXWL	8.27	21,600	160,667.72	178,632.00
MAXYGEN INC	577776107	MAXY	8.03	212,600	1,830,459.18	1,707,177.99
MBIA INC.	55262C100	MBI	18.63	1,136,900	50,808,932.00	21,180,447.00
MCAFEE INC	579064106	MFE	37.50	306,000	7,564,398.40	11,475,000.00
McCORMICK & CO	579780206	MKC	37.91	188,500	6,920,624.00	7,146,035.00
MCCORMICK & SCHMICKS SEAFOOD	579793100	MSSR	11.93	598,600	10,568,994.18	7,141,298.01
MCDERMOTT INTERNATIONAL	580037109	MDR	59.03	1,273,600	61,555,769.58	75,180,608.00
MCDONALDS CORPORATION	580135101	MCD	58.91	2,517,536	94,936,558.07	148,308,045.75
MCGRATH RENTCORP	580589109	MGRC	25.75	150,000	3,875,973.11	3,862,500.01
MCGRAW HILL INC	580645109	MHP	43.81	733,500	32,158,836.06	32,134,635.00
MCKESSON CORP	58155Q103	MCK	65.51	336,900	16,007,582.96	22,070,319.04
MCMORAN EXPLORATION CO	582411104	MMR	13.09	13,100	154,187.00	171,479.00
MDC PARTNERS INC-A	552697104	MDCA	9.74	28,085	301,744.56	273,547.90

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
MDU COMMUNICATIONS INC	582828109	MDTV	0.41	224,500	556,760.00	92,045.00
MDU RESOURCES GROUP	552690109	MDU	27.61	2,050	46,414.80	56,600.49
MEADOWBROOK INS GROUP	58319P108	MIG	9.41	500,000	4,498,201.92	4,705,000.00
MEADWESTVACO	583334107	MWV	31.30	3,000	95,374.46	93,900.00
MEASUREMENT SPECIALITIES INC	583421102	MEAS	22.10	147,303	3,232,298.93	3,255,396.30
MEDAREX INC	583916101	MEDX	10.42	211,800	2,689,942.17	2,206,955.98
MEDASSETS INC	584045108	MDAS	23.94	46,975	880,483.30	1,124,581.50
MEDCATH CORPORATION	58404W109	MDTH	24.56	2,700	74,444.13	66,312.00
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	101.40	1,062,421	68,977,632.88	107,729,489.41
MEDIA GENERAL INC - CL A	584404107	MEG	21.25	68,300	2,842,867.96	1,451,375.00
MEDIACOM COMMUNICATIONS CORP	58446K105	MCCC	4.59	1,350,000	8,122,413.37	6,196,500.00
MEDICAL ACTION INDUSTRIES INC	58449L100	MDCI	20.85	13,200	194,454.73	275,220.00
MEDICINES COMPANY	584688105	MDCO	19.16	252,170	5,005,720.86	4,831,577.19
MEDICIS PHARMACEUTICAL CORP	584690309	MRX	25.97	95,500	2,843,124.66	2,480,134.98
MEDTRONIC INC	585055106	MDT	50.27	1,828,100	60,966,135.80	91,898,587.02
MEMC ELECTR MATLS IN	552715104	WFR	88.49	623,900	34,409,507.74	55,208,911.00
MENTOR CORP/MINN	587188103	MNT	39.10	76,800	3,384,857.88	3,002,880.03
MENTOR GRAPHICS CORP.	587200106	MENT	10.78	58,275	769,931.39	628,204.50
MERCADOLIBRE INC	58733R102	MELI	73.88	15,300	560,924.29	1,130,364.00
MERCANTILE BANK CORP	587376104	MBWM	15.50	33,869	826,336.15	524,969.50
MERCER INTL INC-SBI	588056101	MERC	7.83	50,700	622,537.45	396,981.00
MERCK & CO INC	589331107	MRK	58.11	4,492,177	190,495,716.68	261,040,405.49
MERCURY COMPUTER SYSTEMS INC	589378108	MRCY	16.11	66,300	829,690.68	1,068,093.00
MEREDITH CORPORATION	589433101	MDP	54.98	5,200	306,096.71	285,896.00
MERIDIAN BIOSCIENCE INC	589584101	VIVO	30.08	73,125	1,172,076.38	2,199,599.99
MERIDIAN RESOURCE CO	58977Q109	TMR	1.81	149,300	667,746.62	270,233.00
MERIT MED SYS INC	589889104	MMSI	13.90	76,300	1,018,834.12	1,060,570.01
MERITAGE HOMES CORP	59001A102	MTH	14.57	25,000	915,641.90	364,250.02
MERRILL LYNCH & CO. INC.	590188108	MER	53.68	2,630,688	141,683,002.80	141,215,338.30
MERRIMAC INDUSTRIES INC	590262101	MRM	9.93	20,000	180,400.00	198,600.00
MERUELO MADDUX PROPERTIES INC	590473104	MMPI	4.00	232,700	1,716,568.17	930,800.00
MESA AIR GROUP INC	590479101	MESA	3.09	143,500	990,052.18	443,415.00

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Instrument: COM			COMMON STOCK			
METABOLIX INC	591018809	MBLX	23.80	48,500	881,752.01	1,154,300.00
METAL MANAGEMENT INC	591097209	MM	45.53	48,400	1,435,752.85	2,203,652.01
METHODE ELECTRONICS CL-A	591520200	MEI	16.44	170,424	2,103,791.34	2,801,770.55
METLIFE INC	59156R108	MET	61.62	922,300	42,130,726.67	56,832,126.01
METTLER-TOLEDO INTERNATIONAL	592688105	MTD	113.80	306,800	31,893,021.16	34,913,839.98
MFA MORTGAGE INVESTMENTS INC	55272X102	MFA	9.25	277,100	2,291,664.36	2,563,175.00
MGE ENERGY INC	55277P104	MGEE	35.47	78,229	2,647,018.28	2,774,782.63
MGI PHARMA INC	552880106	MOGN	40.53	28,800	701,236.74	1,167,264.00
MGIC INVESTMENT CORP	552848103	MTG	22.43	138,900	4,129,824.25	3,115,527.00
MGM MIRAGE	552953101	MGM	84.02	732,000	42,933,178.91	61,502,640.00
MGP INGREDIENTS INC	55302G103	MGPI	9.42	39,700	699,081.39	373,974.00
MICREL INCORPORATED	594793101	MCRL	8.45	283,300	3,350,755.66	2,393,884.99
MICROCHIP TECHNOLOGY INC.	595017104	MCHP	31.42	4,900	168,372.79	153,958.00
MICRON TECHNOLOGY INC	595112103	MU	7.25	4,455,035	49,540,771.29	32,299,003.75
MICROS SYSTEMS INC.	594901100	MCRS	70.16	44,570	2,462,561.96	3,127,031.19
MICROSEMI CORP	595137100	MSCC	22.14	182,600	4,048,587.07	4,042,763.93
MICROSOFT CORP.	594918104	MSFT	35.60	18,169,900	466,170,773.60	646,848,440.03
MICROSTRATEGY INC-CL A	594972408	MSTR	95.10	29,400	2,431,438.47	2,795,940.00
MICROTUNE INC	59514P109	TUNE	6.53	122,500	684,857.02	799,925.00
MIDDLEBY CORP	596278101	MIDD	76.62	27,150	1,665,953.86	2,080,233.00
MIDLAND CO	597486109	MLAN	64.69	33,100	1,498,723.03	2,141,238.99
MIDWEST BANC HOLDING	598251106	MBHI	12.42	52,200	915,143.48	648,324.00
MILACRON, INC.	598709301	MZ	3.11	22,084	592,169.41	68,681.23
MILLENNIUM PHARMACEUTICALS	599902103	MLNM	14.98	98,700	1,027,511.06	1,478,526.00
MILLER (HERMAN) INC	600544100	MLHR	32.39	662,200	21,423,348.26	21,448,658.00
MILLER INDUSTRIES INC	600551204	MLR	13.69	64,300	1,531,454.51	880,267.01
MINE SAFETY APPLIANCES CO	602720104	MSA	51.87	31,064	1,310,767.55	1,611,289.75
MINERALS TECHNOLOGIES INC	603158106	MTX	66.95	57,923	3,565,981.88	3,877,944.84
MINRAD INTERNATIONAL INC	60443P103	BUF	3.25	2,075,300	9,684,510.49	6,744,725.00
MIRANT CORP NEW	60467R100	MIR	38.98	813,600	33,736,847.33	31,714,128.00
MKS INSTRUMENTS INC	55306N104	MKSI	19.14	154,970	3,452,403.10	2,966,125.80
MOBILE MINI INC.	60740F105	MINI	18.54	65,500	1,794,099.70	1,214,370.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
MODINE MANUFACTURING CO	607828100	MOD	16.51	84,500	2,025,661.15	1,395,095.00
MOHAWK INDUSTRIES INC.	608190104	MHK	74.40	7,400	637,857.00	550,560.00
MOLECULAR INSIGHT PHARMACEUTICAL	60852M104	MIPI	9.06	4,900	58,285.50	44,394.00
MOLINA HEALTHCARE INC	60855R100	MOH	38.70	48,900	1,664,242.81	1,892,430.00
MOLSON COORS BREWING CO	60871R209	TAP	51.62	369,800	18,233,050.11	19,089,076.01
MONACO COACH CORPORATION	60886R103	MNC	8.88	446,300	7,553,879.87	3,963,143.98
MONARCH CASINO & RES	609027107	MCRI	24.08	57,200	1,594,616.94	1,377,375.99
MONOLITHIC POWER SYSTEMS INC	609839105	MPWR	21.47	73,800	1,688,699.74	1,584,486.00
MONOTYPE IMAGING HOLDINGS INC	61022P100	TYPE	15.17	148,049	1,869,067.09	2,245,903.32
MONSANTO COMPANY	61166W101	MON	111.69	1,269,700	68,615,560.23	141,812,793.02
MONTEREY PASTA CO	612570101	PSTA	3.20	74,513	325,645.28	238,441.60
MONTPELIER RE HOLDINGS LTD	G62185106	MRH	17.01	171,400	3,186,982.48	2,915,514.00
MOODY'S CORPORATION	615369105	MCO	35.70	262,300	9,534,164.91	9,364,110.00
MOOG INC. CL A	615394202	MOG.A	45.81	68,362	1,695,643.19	3,131,663.24
MORGAN STANLEY	617446448	MS	53.11	1,513,900	59,624,982.91	80,403,228.97
MORNINGSTAR INC	617700109	MORN	77.75	1,300	80,900.69	101,075.00
MOSAIC COMPANY	61945A107	MOS	94.34	30,100	1,690,789.70	2,839,634.01
MOTOROLA INC	620076109	MOT	16.04	5,229,100	93,102,550.45	83,874,764.00
MOVADO GROUP INC	624580106	MOV	25.29	57,200	1,637,885.29	1,446,588.00
MOVE, INC	62458M108	MOVE	2.45	100	525.81	245.00
MPS GROUP INC	553409103	MPS	10.94	214,300	2,299,588.90	2,344,442.00
MRV COMMUNICATIONS I	553477100	MRVC	2.32	80,100	248,770.14	185,832.00
MSC INDUSTRIAL DIRECT CO-A	553530106	MSM	40.47	7,600	352,268.87	307,572.00
MSC.SOFTWARE CORP	553531104	MSCS	12.99	56,600	830,578.00	735,234.00
MTS SYS CORP	553777103	MTSC	42.67	75,900	2,902,702.25	3,238,652.99
MUELLER INDUSTRIES INC.	624756102	MLI	28.99	71,300	2,298,560.30	2,066,987.01
MUELLER WTR PRODS INC	624758108	MWA	9.52	3,900	57,146.56	37,128.01
MULTI-COLOR CORP	625383104	LABL	27.47	11,500	279,979.79	315,905.00
MULTI-FINELINE ELECTRONIX INC	62541B101	MFLX	17.34	600	14,953.29	10,404.00
MULTIMEDIA GAMES, INC.	625453105	MGAM	8.34	99,800	865,939.50	832,332.00
MURPHY OIL CORP	626717102	MUR	84.84	2,700	194,363.87	229,068.00
MVC CAPITAL INC	553829102	MVC	16.14	23,100	427,549.94	372,833.99

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
MYERS INDUSTRIES INC.	628464109	MYE	14.47	25,640	360,931.81	371,010.80
MYRIAD GENETICS INC	62855J104	MYGN	46.42	88,100	2,393,066.90	4,089,601.98
NABI BIOPHARMACEUTIC	629519109	NABI	3.61	179,900	720,336.47	649,439.00
NABORS INDUSTRIES LTD.	G6359F103	NBR	27.39	1,200,000	37,503,916.85	32,868,000.00
NACCO INDUSTRIES -CL A	629579103	NC	99.69	18,100	2,230,180.64	1,804,389.00
NALCO HOLDING CO	62985Q101	NLC	24.18	27,000	704,395.94	652,860.00
NANOSPHERE INC	63009F105	NSPH	13.99	6,900	80,454.00	96,531.00
NARA BANCORP INC	63080P105	NARA	11.67	758,900	13,636,516.99	8,856,363.00
NASB FINL INC	628968109	NASB	26.38	3,800	159,146.23	100,244.00
NASDAQ STOCK MARKET INC	631103108	NDAQ	49.49	550,000	19,223,808.63	27,219,500.00
NASH FINCH CO.	631158102	NAFC	35.28	7,500	199,616.52	264,600.00
NATCO GROUP INC	63227W203	NTG	54.15	41,700	1,545,677.63	2,258,055.00
NATIONAL BEVERAGE CO	635017106	FIZZ	8.04	42,500	381,368.26	341,700.00
NATIONAL CITY CORP	635405103	NCC	16.46	614,465	19,452,832.23	10,114,093.90
NATIONAL FINANCIAL PARTNERS CORP	63607P208	NFP	45.61	11,200	499,406.52	510,832.00
NATIONAL FUEL & GAS	636180101	NFG	46.68	6,600	238,196.66	308,088.00
NATIONAL HEALTH INVESTORS INC	63633D104	NHI	27.90	64,300	1,809,646.41	1,793,970.05
NATIONAL HEALTHCARE	635906100	NHC	51.70	29,800	1,219,476.38	1,540,659.98
NATIONAL INSTRUMENTS CORP.	636518102	NATI	33.33	208,357	5,480,180.60	6,944,538.81
NATIONAL INTERSTATE CORP	63654U100	NATL	33.10	47,300	1,541,269.19	1,565,630.00
NATIONAL OILWELL VARCO INC	637071101	NOV	73.46	469,300	33,703,334.36	34,474,778.00
NATIONAL PENN BANCSH	637138108	NPBC	15.14	101,099	1,879,469.97	1,530,638.86
NATIONAL PRESTO INDS INC	637215104	NPK	52.66	9,500	473,699.19	500,270.01
NATIONAL SEMICONDUCTOR CORP.	637640103	NSM	22.64	30,100	754,607.00	681,464.00
NATIONAL WESTN LIFE	638522102	NWLIA	207.37	5,605	1,035,865.66	1,162,308.84
NATIONWIDE FINANCIAL SERVICE	638612101	NFS	45.01	147,500	6,506,668.84	6,638,974.99
NATUS MEDICAL INC	639050103	BABY	19.35	16,660	282,699.24	322,371.00
NAUTILUS INC	63910B102	NLS	4.85	193,500	2,401,681.50	938,475.00
NAVARRE CORP	639208107	NAVR	2.08	925,000	6,889,041.58	1,924,000.00
NAVIGANT CONSULTING	63935N107	NCI	13.67	24,100	317,558.47	329,447.00
NAVIGATORS GROUP INC	638904102	NAVG	65.00	67,300	3,090,109.95	4,374,499.97
NAVISTAR INTL. CORP.	63934E108	NAVZ	54.20	11,600	315,428.38	628,719.99

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
NAVTEQ CORP	63936L100	NVT	75.60	306,300	21,116,027.74	23,156,280.00
NBTY INC.	628782104	NTY	27.40	16,900	667,331.35	463,060.00
NCI BUILDING SYS INC	628852105	NCS	28.79	9,849	453,465.86	283,552.76
NCR CORPORATION	62886E108	NCR	25.10	15,300	354,576.48	384,030.00
NEKTAR THERAPEUTICS	640268108	NKTR	6.71	100,000	1,619,868.85	671,000.00
NELNET INC CL A	64031N108	NNI	12.71	68,925	1,764,815.19	876,036.75
NESS TECHNOLOGIES INC	64104X108	NSTC	9.23	95,600	1,173,642.07	882,387.99
NETEZZA CORP	64111N101	NZ	13.80	9,600	120,288.00	132,480.00
NETGEAR INC	64111Q104	NTGR	35.67	14,100	376,357.08	502,947.00
NETLOGIC MICROSYSTEMS INC	64118B100	NETL	32.20	300	10,814.28	9,660.00
NETWORK EQUIPMENT TECH. INC.	641208103	NWK	8.42	17,400	158,848.33	146,508.00
NEUROCRINE BIOSCIENCES INC	64125C109	NBIX	4.54	244,500	3,505,198.55	1,110,030.00
NEUSTAR INC-CLASS A	64126X201	NSR	28.68	113,293	3,221,500.00	3,249,243.22
NEUTRAL TANDEM INC	64128B108	TNDM	19.02	6,300	113,778.00	119,826.00
NEW YORK & CO	649295102	NWY	6.38	8,100	132,142.96	51,678.01
NEW YORK COMMUNITY BANCORP	649445103	NYB	17.58	1,215,000	21,611,386.80	21,359,700.00
NEWALLIANCE BANCSHARES INC	650203102	NAL	11.52	76,400	1,073,428.15	880,128.00
NEWELL RUBBERMAID INC.	651229106	NWL	25.88	11,100	260,107.45	287,267.99
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	48.83	519,800	19,047,937.82	25,381,834.00
NEWPARK RESOURCES INC.	651718504	NR	5.45	99,800	581,432.72	543,909.99
NEWS CORP INC-CL A	65248E104	NWS.A	20.49	3,014,480	51,893,637.94	61,766,695.20
NEXSTAR BROADCASTING GROUP INC	65336K103	NXST	9.14	6,700	91,006.67	61,238.00
NGP CAPITAL RESOURCES CO	62912R107	NGPC	15.63	16,600	261,866.34	259,457.99
NIC INC	62914B100	EGOV	8.44	897,100	5,074,381.53	7,571,524.01
NICOR INC.	654086107	GAS	42.35	138,595	5,538,869.35	5,869,498.22
NIGHTHAWK RADIOLOGY HOLDINGS	65411N105	NHWK	21.05	137,590	2,901,794.77	2,896,269.50
NII HOLDINGS INC	62913F201	NIHD	48.32	120,000	8,144,129.00	5,798,400.00
NIKE INC. -CL B	654106103	NKE	64.24	1,070,200	54,914,677.19	68,749,647.99
NISOURCE INCORPORATED	65473P105	NI	18.89	555,100	11,511,182.12	10,485,839.01
NJ RESOURCES CORP. COMMON	646025106	NJR	50.02	109,700	5,214,702.69	5,487,193.99
NL INDS INC	629156407	NL	11.43	7,300	75,987.08	83,439.01
NOBLE CORP	G65422100	NE	56.51	7,800	380,816.87	440,778.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
NOBLE ENERGY INC	655044105	NBL	79.52	191,900	13,693,014.20	15,259,888.00
NOKIA CORP - ADR	654902204	NOK	38.39	825,000	31,985,042.00	31,671,750.00
NORDSON CORP	655663102	NDSN	57.96	111,197	5,150,333.89	6,444,978.03
NORDSTROM INC	655664100	JWN	36.73	814,600	28,611,104.18	29,920,258.02
NORFOLK SOUTHERN CORP.	655844108	NSC	50.44	545,500	25,285,418.12	27,515,020.00
NORTEL NETWORKS CORP.	656568508	NT	15.09	2,500,000	76,475,590.46	37,725,000.00
NORTHEAST UTILITIES	664397106	NU	31.31	11,200	304,954.26	350,672.00
NORTHERN TRUST CORP	665859104	NTRS	76.58	294,100	15,323,913.86	22,522,178.01
NORTHFIELD BANCORP INC/NJ	66611L105	NFBK	10.82	19,200	201,024.00	207,744.00
NORTHROP GRUMMAN CORP.	666807102	NOC	78.64	599,706	28,819,198.36	47,160,879.82
NORTHSTAR NEUROSCIENCE	66704V101	NSTR	9.30	8,500	101,716.08	79,050.00
NORTHWEST AIRLINES	667280408	NWA	14.51	1,370,500	24,722,375.64	19,885,955.00
NORTHWEST NATURAL GAS CO.	667655104	NWN	48.66	79,200	3,470,209.06	3,853,872.00
NORTHWESTERN CORP	668074305	NWEC	29.50	53,075	1,473,404.30	1,565,712.50
NOVATEL WIRELESS INC	66987M604	NVTL	16.20	125,100	2,380,883.57	2,026,620.00
NOVELL INC	670006105	NOVL	6.87	1,661,860	13,108,408.07	11,416,978.20
NOVELLUS SYSTEMS INC.	670008101	NVLS	27.57	25,500	808,395.90	703,035.00
NOVEN PHARMACEUTICALS INC	670009109	NOVN	13.88	23,400	509,998.16	324,792.00
NRDC ACQUISITION CORP	62941R102	NAQ	9.17	39,300	366,582.54	360,381.00
NRG ENERGY INC.	629377508	NRG	43.34	1,023,100	45,525,704.52	44,341,154.00
NTELOS HOLDINGS CORP	67020Q107	NTLS	29.69	76,785	1,936,407.24	2,279,746.64
NTR ACQUISITION CO	629415100	NTQ	9.50	160,800	1,518,085.24	1,527,600.00
NUANCE COMMUNICATIONS	67020Y100	NUAN	18.68	277,270	3,298,709.58	5,179,403.60
NUCOR CORP	670346105	NUE	59.22	481,300	24,361,511.21	28,502,586.02
NUTRI/SYSTEM INC	67069D108	NTRI	26.98	175,000	7,442,362.40	4,721,500.00
NUVASIVE INC	670704105	NUVA	39.52	94,875	2,073,923.77	3,749,459.98
NVIDIA CORP	67066G104	NVDA	34.02	1,944,450	40,690,370.42	66,150,189.01
NVR INC	62944T105	NVR	524.00	200	155,850.95	104,800.00
NYMAGIC INC	629484106	NYM	23.13	42,600	1,587,031.78	985,338.01
NYMEX HOLDINGS INC	62948N104	NMX	133.61	330,000	43,032,498.26	44,091,300.00
NYSE EURONEXT	629491101	NYX	87.77	281,600	21,227,008.00	24,716,032.00
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	76.99	1,436,600	38,428,231.86	110,603,834.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
OCEANEERING INT'L. INC.	675232102	OII	67.35	35,580	1,448,333.20	2,396,313.01
OCEANFREIGHT INC	Y64202107	OCNF	19.23	525,000	9,920,637.05	10,095,749.98
O'CHARLEYS INC	670823103	CHUX	14.98	44,600	885,722.57	668,108.02
ODYSSEY HEALTHCARE INC	67611V101	ODSY	11.06	167,700	2,373,121.08	1,854,762.00
ODYSSEY HOLDINGS CORP	67612W108	ORH	36.71	62,000	2,383,695.43	2,276,020.01
ODYSSEY MARINE EXPLORATION INC	676118102	OMEX	6.19	39,600	242,724.24	245,124.00
OFFICE DEPOT INC	676220106	ODP	13.91	60,000	2,134,176.00	834,600.00
OIL STS INTL INC	678026105	OIS	34.12	926,700	26,442,340.46	31,619,003.98
OLD DOMINION FREIGHT LINE	679580100	ODFL	23.11	111,200	2,793,396.08	2,569,832.00
OLD NATL BANCORP IND	680033107	ONB	14.96	471,100	8,878,890.92	7,047,656.01
OLD REPUBLIC INT'L CORP.	680223104	ORI	15.41	450,100	6,701,305.45	6,936,041.00
OLIN CORP	680665205	OLN	19.33	397,700	7,936,217.30	7,687,541.01
OLYMPIC STEEL INC	68162K106	ZEUS	31.71	56,300	1,758,295.98	1,785,273.01
OM GROUP, INC.	670872100	OMG	57.54	19,600	990,705.28	1,127,784.00
OMEGA FINL CORP	682092101	OMEF	29.26	49,700	1,470,313.02	1,454,222.01
OMNICARE INC.	681904108	OCR	22.81	1,775,000	57,639,598.73	40,487,750.00
OMNICELL INC	68213N109	OMCL	26.93	82,134	1,834,825.66	2,211,868.62
OMNICOM GROUP	681919106	OMC	47.53	637,100	26,822,022.68	30,281,363.00
OMNITURE INC	68212S109	OMTR	33.29	181,995	4,050,221.39	6,058,613.57
ON SEMICONDUCTOR COR	682189105	ONNN	8.88	252,960	2,376,333.43	2,246,284.80
ONEOK INC.	682680103	OKE	44.77	15,300	636,070.54	684,981.00
ONLINE RESOURCES CORP	68273G101	ORCC	11.92	50,200	653,845.40	598,384.00
ONYX PHARMACEUTICALS	683399109	ONXX	55.62	76,600	2,821,268.95	4,260,492.00
OPENTV CORP-CLASS A	G67543101	OPTV	1.32	110,100	218,911.09	145,332.00
OPENWAVE SYS INC	683718308	OPWV	2.60	315,600	2,005,114.65	820,560.01
OPTIONSXPRESS HOLDINGS INC	684010101	OXPS	33.82	258,260	6,398,037.21	8,734,353.19
OPTIUM CORP	68402T107	OPTM	7.88	7,372	69,604.05	58,091.35
ORACLE SYS. CORP.	68389X105	ORCL	22.58	6,904,441	83,616,576.47	155,902,277.77
ORASURE TECHNOLOGIES	68554V108	OSUR	8.89	1,600,000	13,393,666.44	14,224,000.00
ORBCOMM INC	68555P100	ORBC	6.29	155,500	1,242,117.23	978,095.00
ORBITAL SCIENCES CORP.	685564106	ORB	24.52	43,330	1,077,131.85	1,062,451.60
ORBITZ WORLDWIDE INC	68557K109	OWW	8.50	32,300	365,264.67	274,550.00

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>			
ORCKIT COMMUNICATIONS LTD	M7531S206	ORCT	6.66	73,000	1,194,634.98	486,180.00
OREXIGEN THERAPEUTICS INC	686164104	OREX	14.25	7,100	101,419.37	101,175.00
ORIENT EXPRESS HOTELS LTD -A	G67743107	OEH	57.52	2,100	109,389.30	120,792.00
ORIENTAL FINL GROUP	68618W100	OFG	13.41	133,000	1,674,627.88	1,783,530.02
ORMAT TECHNOLOGIES INC	686688102	ORA	55.01	51,530	1,885,506.50	2,834,665.31
ORTHOFIX INTERNATIONAL N.V.	N6748L102	OFIX	57.97	68,180	3,360,115.99	3,952,394.62
ORTHOVITA INC	68750U102	VITA	3.49	101,288	342,976.02	353,495.12
OSHKOSH TRUCK CORPORATION	688239201	OSK	47.26	206,200	10,824,517.19	9,745,012.00
OSI PHARMACEUTICALS INC	671040103	OSIP	48.51	83,413	3,388,588.96	4,046,364.62
OSI SYSTEMS INC	671044105	OSIS	26.47	72,300	1,671,209.34	1,913,781.00
OTTER TAIL CORP	689648103	OTTR	34.60	200	7,230.14	6,920.00
OVERSEAS SHIPHOLDING GROUP	690368105	OSG	74.43	169,300	9,415,888.98	12,600,999.01
OWENS & MINOR INC.	690732102	OMI	42.43	4,200	162,495.06	178,206.00
OWENS-ILLINOIS INC	690768403	OI	49.50	43,900	1,629,645.90	2,173,050.02
OXFORD INDUSTRIES INC.	691497309	OXM	25.77	67,900	2,760,997.07	1,749,783.00
OXIGENE INC	691828107	OXGN	2.49	78,700	337,188.71	195,963.01
P.F.CHANGS CHINA BISTRO INC	69333Y108	PFCB	22.84	68,500	2,070,022.05	1,564,540.00
PACCAR INC	693718108	PCAR	54.48	1,297,225	71,743,005.61	70,672,818.01
PACER INTERNATIONAL INC	69373H106	PACR	14.60	52,700	1,142,529.12	769,420.00
PACIFIC CAP BANCORP	69404P101	PCBC	20.13	43,300	1,231,449.78	871,628.99
PACIFIC GAS & ELEC. CO.	69331C108	PCG	43.09	915,801	30,022,652.23	39,461,865.09
PACIFIC SUNWEAR OF CALIFORNIA INC.	694873100	PSUN	14.11	690,200	13,880,530.89	9,738,721.98
PACKAGING CORP OF AMERICA	695156109	PKG	28.20	45,100	1,179,415.34	1,271,820.00
PACKETEER INC	695210104	PKTR	6.16	147,300	1,312,613.91	907,368.00
PACTIV CORPORATION	695257105	PTV	26.63	148,200	3,887,891.38	3,946,566.00
PAIN THERAPEUTICS INC.	69562K100	PTIE	10.60	173,600	1,563,929.39	1,840,160.00
PALL CORPORATION	696429307	PLL	40.32	94,800	3,020,966.53	3,822,336.00
PALM INC	696643105	PALM	6.34	178,400	2,861,026.79	1,131,056.00
PALOMAR MEDICAL TECHNOLOGIES INC	697529303	PMTI	15.32	56,200	1,829,554.37	860,984.01
PANERA BREAD CO	69840W108	PNRA	35.82	400,000	19,003,023.42	14,328,000.00
PAPA JOHN'S INTERNATIONAL	698813102	PZZA	22.70	48,250	1,145,850.93	1,095,275.00
PAR PHARMACEUTICAL COS INC	69888P106	PRX	24.00	153,200	3,814,015.11	3,676,800.00

**Group: DOMESTIC EQUITIES**



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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
PARALLEL PETROLEUM CORP	699157103	PLLL	17.63	247,625	4,748,606.54	4,365,628.75
PARAMETRIC TECHNOLOGY CORP	699173209	PMTC	17.85	169,160	2,555,690.50	3,019,505.99
PAREXEL INT'L CORP.	699462107	PRXL	48.30	58,000	2,177,076.14	2,801,400.00
PARK ELECTROCHEMICAL CORP.	700416209	PKE	28.24	58,000	1,636,413.78	1,637,920.01
PARK NATL CORP	700658107	PRK	64.50	5,250	591,539.12	338,625.00
PARKER DRILLING CO	701081101	PKD	7.55	207,100	1,555,071.57	1,563,604.99
PARKER-HANNIFIN CORP.	701094104	PH	75.31	323,250	18,199,423.43	24,343,957.50
PARLUX FRAGRANCES INC	701645103	PARL	4.10	400,000	2,845,043.77	1,640,000.00
PARTNERRE LTD	G6852T105	PRE	82.53	100	8,018.15	8,253.00
PATRIOT CAPITAL FUNDING INC	70335Y104	PCAP	10.09	1,025,000	14,568,831.45	10,342,250.00
PATRIOT COAL CORP	70336T104	PCX	41.74	8,600	357,245.04	358,964.00
PATTERSON-UTI ENERGY INC	703481101	PTEN	19.52	201,604	4,868,670.19	3,935,310.08
PDL BIOPHARMA INC.	69329Y104	PDLI	17.52	49,100	946,473.58	860,232.00
PEDIATRIX MEDICAL GROUP INC.	705324101	PDX	68.15	1,300	82,938.16	88,595.00
PEETS COFFEE & TEA I	705560100	PEET	29.07	25,065	600,652.84	728,639.55
PENN NATIONAL GAMING INC	707569109	PENN	59.55	151,900	7,575,519.83	9,045,645.00
PENN VA CORP	707882106	PVA	43.63	53,395	2,204,075.81	2,329,623.85
PENTAIR INC.	709631105	PNR	34.81	184,300	5,636,207.21	6,415,483.00
PEOPLES BANCORP INC	709789101	PEBO	24.89	41,800	1,178,856.89	1,040,402.01
PEPCO HOLDINGS INC.	713291102	POM	29.33	608,200	14,144,700.58	17,838,506.00
PEPSI BOTTLING GROUP INC	713409100	PBG	39.46	287,400	10,732,427.75	11,340,804.00
PEPSIAMERICAS INC	71343P200	PAS	33.32	98,100	3,131,594.15	3,268,692.00
PEPSICO INC.	713448108	PEP	75.90	2,557,920	90,104,965.48	194,146,128.03
PERFORMANCE FOOD GROUP COMPANY	713755106	PFGC	26.87	76,800	2,407,101.17	2,063,616.00
PERICOM SEMICONDUCTOR CORP	713831105	PSEM	18.70	176,400	2,254,601.21	3,298,680.00
PERINI CORP	713839108	PCR	41.42	48,700	1,920,313.82	2,017,153.99
PERKIN ELMER INC	714046109	PKI	26.02	295,625	7,145,176.97	7,692,162.50
PEROT SYSTEMS COPR. CL. A	714265105	PER	13.50	121,600	1,702,396.96	1,641,600.00
PERRIGO CO.	714290103	PRGO	35.01	59,200	1,568,844.17	2,072,591.99
PERRY ELLIS INTERNATIONAL	288853104	PERY	15.38	10,500	193,781.45	161,490.00
PETMED EXPRESS INC	716382106	PETS	12.10	105,531	1,249,738.56	1,276,925.10
PETROHAWK ENERGY CORP	716495106	HK	17.31	350,200	3,952,350.73	6,061,961.99

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
PETROLEUM DEVELOPMENT CORP	716578109	PETD	59.13	43,500	1,797,424.62	2,572,155.00
PETROQUEST ENERGY INC	716748108	PQ	14.30	85,200	740,247.77	1,218,360.00
PETSMART INC	716768106	PETM	23.53	450,000	11,345,035.00	10,588,500.00
PFF BANCORP INC	69331W104	PFB	12.04	509,600	11,199,462.96	6,135,584.00
PFIZER INC.	717081103	PFE	22.73	14,390,496	326,946,932.30	327,095,974.08
PHARMACEUTICAL PRODUCT	717124101	PPDI	40.37	4,200	171,563.42	169,554.00
PHARMACOEPIA DRUG DISCOVERY INC	7171EP101	PCOP	4.77	94,200	536,714.17	449,334.00
PHARMANET DEVELOPMENT GROUP	717148100	PDGI	39.21	142,399	3,582,617.58	5,583,464.78
PHARMERICA CORP	71714F104	PMC	13.88	192,928	2,822,248.56	2,677,840.62
PHARMION CORP	71715B409	PHRM	62.86	52,900	1,481,034.15	3,325,294.00
PHASE FORWARD INC	71721R406	PFWD	21.75	103,376	2,017,203.91	2,248,428.00
PHH CORP	693320202	PHH	17.64	1,200	32,483.77	21,168.00
PHILADELPHIA CONS HLDG CO	717528103	PHLY	39.35	55,300	2,531,332.07	2,176,055.00
PHILLIPS-VAN HEUSEN	718592108	PVH	36.86	3,200	178,638.97	117,952.00
PHOENIX COMPANIES INC.	71902E109	PNX	11.87	61,400	780,291.31	728,817.98
PHOENIX TECHNOLOGIES LTD	719153108	PTEC	12.88	88,400	746,034.92	1,138,592.00
PHOTON DYNAMICS INC	719364101	PHTN	8.30	1,050,000	10,595,652.79	8,715,000.00
PHOTRONICS INC.	719405102	PLAB	12.47	153,900	2,393,990.60	1,919,133.00
PICO HOLDINGS INC	693366205	PICO	33.62	11,200	360,678.10	376,544.01
PIEDMONT NATURAL GAS CO INC NORTH	720186105	PNY	26.16	178,700	4,390,425.87	4,674,791.98
PIER 1 IMPORTS INC/DEL	720279108	PIR	5.23	284,700	2,398,411.81	1,488,981.00
PILGRIMS PRIDE CORP	721467108	PPC	28.95	800	22,317.04	23,159.99
PINNACLE AIRLINES CORP	723443107	PNCL	15.25	135,000	2,436,714.65	2,058,750.00
PINNACLE ENTERTAINMENT, INC.	723456109	PNK	23.56	8,800	232,085.70	207,328.00
PINNACLE WEST CAPITAL CORP	723484101	PNW	42.41	235,000	9,384,744.59	9,966,350.00
PIONEER DRILLING COMPANY	723655106	PDC	11.88	154,200	2,310,742.56	1,831,896.00
PIONEER NATURAL RESOURCES CO.	723787107	PXD	48.84	463,500	19,830,716.69	22,637,340.00
PIPER JAFFRAY COMPANIES INC	724078100	PJC	46.32	42,300	2,052,114.38	1,959,336.02
PIXELWORKS INC	72581M107	PXLW	0.76	289,500	337,066.52	220,020.00
PLAINS EXPLORATION & PR	726505100	PXP	54.00	231,800	11,050,993.99	12,517,200.00
PLANAR SYSTEMS INC.	726900103	PLNR	6.40	45,800	345,868.54	293,120.00
PLANTRONICS INC.	727493108	PLT	26.00	87,800	2,613,665.98	2,282,800.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
PLATINUM UNDERWRITERS HOLDINGS LTD	G7127P100	PTP	35.56	93,100	3,249,077.78	3,310,636.01
PLEXUS CORP	729132100	PLXS	26.26	237,370	5,170,529.35	6,233,336.22
PMC-SIERRA INC	69344F106	PMCS	6.54	4,708,400	32,685,069.64	30,792,936.00
PMI GROUP INC.	69344M101	PMI	13.28	68,700	720,998.37	912,336.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	65.65	657,095	41,005,553.48	43,138,286.74
PNM RESOURCES INC	69349H107	PNM	21.45	394,750	10,011,425.76	8,467,387.46
POLARIS INDUSTRIES INC.	731068102	PII	47.77	4,000	173,759.75	191,080.00
POLO RALPH LAUREN CORP	731572103	RL	61.79	11,600	937,090.73	716,764.00
POLYCOM INC.	73172K104	PLCM	27.78	356,036	7,256,942.91	9,890,680.08
POLYONE CORPORATION	73179P106	POL	6.58	262,900	2,181,864.87	1,729,881.99
POLYPORE INTL INC	73179V103	PPO	17.50	100,180	1,697,736.31	1,753,150.00
POPULAR INC	733174106	BPOP	10.60	1,000,000	19,336,418.72	10,600,000.00
PORTFOLIO RECOVERY ASSOCIATES INC	73640Q105	PRAA	39.67	16,500	686,958.00	654,555.00
PORTLAND GEN ELEC CO	736508847	POR	27.78	75,800	2,050,293.31	2,105,723.99
POTASH CORP OF SASKATCHEWAN	73755L107	POT	143.96	375,000	32,089,229.00	53,985,000.00
POTLATCH CORP.	737630103	PCH	44.44	87,411	3,298,570.54	3,884,544.85
POWER INTEGRATIONS INC	739276103	POWI	34.43	144,073	2,297,951.77	4,960,433.39
PPG INDUSTRIES INC.	693506107	PPG	70.23	7,800	544,221.98	547,794.00
PPL CORPORATION	69351T106	PPL	52.09	830,700	24,005,228.99	43,271,163.00
PRAXAIR INC.	74005P104	PX	88.71	640,900	39,951,226.84	56,854,239.00
PRECISION CASTPARTS CORP	740189105	PCP	138.70	429,600	24,734,868.74	59,585,519.99
PREFORMED LINE PRODUCTS CO	740444104	PLPC	59.50	2,700	141,127.84	160,650.00
PREMIERE GLOBAL SERVICES INC	740585104	PGI	14.85	33,700	277,228.41	500,445.00
PRE-PAID LEGAL SVCS	740065107	PPD	55.35	31,000	1,976,867.32	1,715,850.00
PRESIDENTIAL LIFE	740884101	PLFE	17.51	15,700	245,611.57	274,907.00
PRESTIGE BRANDS HOLDINGS INC	74112D101	PBH	7.48	115,400	1,246,540.20	863,192.00
PRICELINE.COM INC	741503403	PCLN	114.86	80,400	3,136,708.48	9,234,744.00
PRIDE INTERNATIONAL INC.	74153Q102	PDE	33.90	2,600	83,391.43	88,140.00
PRIVATEBANCORP INC	742962103	PVTB	32.65	106,726	3,339,940.68	3,484,603.90
PROASSURANCE CORP	74267C106	PRA	54.92	7,400	276,238.43	406,408.00
PROCTER & GAMBLE CO	742718109	PG	73.42	5,569,349	196,990,025.41	408,901,603.58
PROGRESS ENERGY, INC	743263105	PGN	48.43	143,300	6,526,003.40	6,940,019.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
PROGRESS SOFTWARE	743312100	PRGS	33.68	151,820	3,907,921.24	5,113,297.62
PROGRESSIVE CORP	743315103	PGR	19.16	1,371,800	28,870,071.49	26,283,688.00
PROS HOLDINGS INC	74346Y103	PRO	19.62	7,500	90,680.31	147,150.00
PROTECTION ONE INC	743663403	PONE	11.89	1,272,163	17,003,765.36	15,126,018.08
PROVIDENCE SERVICE CORP	743815102	PRSC	28.14	32,290	1,021,585.22	908,640.60
PROVIDENT BANKSHARES CORPORATION	743859100	PBKS	21.39	87,200	2,831,628.83	1,865,207.99
PROVIDENT NEW YORK BANCORP	744028101	PBNY	12.92	35,400	441,779.88	457,368.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	93.04	616,900	24,686,632.38	57,396,376.00
PSS WORLD MEDICAL INC.	69366A100	PSSI	19.57	147,246	2,781,630.79	2,881,604.24
PSYCHIATRIC SOLUTIONS INC	74439H108	PSYS	32.50	139,900	4,829,254.45	4,546,750.00
PUBLIC SVC ENTERPRISES	744573106	PEG	98.24	285,600	19,112,232.05	28,057,344.01
PULTE HOMES, INC.	745867101	PHM	10.54	410,000	6,528,620.87	4,321,400.00
PZENA INVESTMENT MANAGM-CL A	74731Q103	PZN	11.40	5,800	61,306.00	66,120.00
QIAGEN N.V.	N72482107	QGEN	21.05	27,195	441,937.34	572,454.75
QLOGIC CORPORATION	747277101	QLGC	14.20	270,100	4,571,928.15	3,835,420.00
QUADRA REALTY TRUST INC	746945104	QRR	8.04	152,600	1,887,689.11	1,226,904.00
QUALCOMM INC	747525103	QCOM	39.35	2,416,900	58,447,835.17	95,105,015.00
QUANEX CORP	747620102	NX	51.90	288,730	7,587,041.37	14,985,087.00
QUANTA SERVICES INC.	74762E102	PWR	26.24	23,000	616,546.01	603,520.00
QUEST DIAGNOSTICS INC	74834L100	DGX	52.90	4,200	229,117.58	222,180.00
QUEST SOFTWARE INC	74834T103	QSFT	18.44	48,900	626,407.41	901,716.00
QUESTAR CORP	748356102	STR	54.10	52,400	1,963,902.25	2,834,840.01
QUESTCOR PHARMACEUTICALS	74835Y101	QSC	5.77	326,400	335,458.45	1,883,328.00
QUICKSILVER INC	74838C106	ZQK	8.58	261,100	3,358,188.56	2,240,237.99
QUICKSILVER RESOURCE	74837R104	KWK	59.59	1,600	65,884.73	95,344.00
QUIDEL CORP	74838J101	QDEL	19.47	90,000	1,063,251.92	1,752,300.01
QWEST COMMUNICATIONS INTL.	749121109	Q	7.01	3,823,000	26,705,196.17	26,799,230.00
R.H. DONNELLEY CORP.	74955W307	RHD	36.48	20,200	1,219,539.49	736,895.99
RACKABLE SYSTEMS INC	750077109	RACK	10.00	124,900	1,701,588.54	1,249,000.00
RADIAN GROUP INC.	750236101	RDN	11.68	93,000	1,153,197.03	1,086,240.00
RADIO ONE INC CL-D	75040P405	ROIAK	2.37	2,780,400	17,702,496.56	6,589,548.01
RADIOSHACK CORP	750438103	RSH	16.86	672,900	17,025,569.42	11,345,094.03

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Group: DOMESTIC EQUITIES						
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RADISYS CORPORATION	750459109	RSYS	13.40	193,707	3,202,953.19	2,595,673.78
RADVISION LTD	M81869105	RVSN	11.05	650,000	11,775,939.54	7,182,499.98
RADWARE LTD	M81873107	RDWR	15.40	50,100	743,500.58	771,540.00
RALCORP HOLDINGS	751028101	RAH	60.79	1,000	51,169.03	60,790.01
RAM HOLDINGS LTD	G7368R104	RAMR	4.94	92,400	1,472,458.74	456,456.01
RANGE RES CORP	75281A109	RRC	51.36	4,800	164,105.35	246,528.00
RASER TECHNOLOGIES INC	754055101	RZ	14.85	4,900	63,776.93	72,765.00
RAVEN INDUSTRIES INC	754212108	RAVN	38.39	7,200	102,490.66	276,408.00
RAYTHEON COMPANY	755111507	RTN	60.70	725,300	27,895,696.54	44,025,709.98
RBC BEARINGS INC	75524B104	ROLL	43.46	13,530	480,509.22	588,013.80
RC2 CORP	749388104	RCRC	28.07	257,200	9,624,766.37	7,219,603.97
REALNETWORKS INC	75605L104	RNWK	6.09	289,400	2,202,653.40	1,762,446.01
RED HAT INC	756577102	RHT	20.84	14,800	293,801.08	308,432.00
REDDY ICE HOLDINGS INC	75734R105	FRZ	25.31	18,055	476,783.69	456,972.05
REGAL BELOIT	758750103	RBC	44.95	57,600	2,411,108.50	2,589,120.02
REGAL ENTERTAINMENT GROUP	758766109	RGC	18.07	8,800	187,336.46	159,016.00
REGENERATION TECHNOLOGIES INC	75886N100	RTIX	8.68	149,900	1,680,922.01	1,301,132.02
REGIONS FINANCIAL CORP.	7591EP100	RF	23.65	1,032,169	35,639,541.63	24,410,796.84
REGIS CORP	758932107	RGS	27.96	61,200	2,293,354.73	1,711,152.00
REHABCARE GROUP INC	759148109	RHB	22.56	90,600	1,438,469.40	2,043,936.01
RELIANCE STEEL & ALUMINUM	759509102	RS	54.20	72,100	3,278,939.87	3,907,819.99
RELIANT RESOURCES INC	75952B105	RRI	26.24	470,855	10,295,298.45	12,355,235.19
RENAISSANCERE HOLDINGS LTD	G7496G103	RNR	60.24	169,400	10,998,569.84	10,204,656.00
RENASANT CORP	75970E107	RNST	21.57	9,600	226,642.00	207,072.02
RENT-A-CENTER INC	76009N100	RCII	14.52	40,100	633,435.24	582,252.00
REPUBLIC AIRWAYS HOLDINGS INC	760276105	RJET	19.59	60,300	1,202,024.92	1,181,277.02
REPUBLIC BANCORP KY	760281204	RBCAA	16.53	13,400	247,187.75	221,502.00
REPUBLIC SERVICES INC	760759100	RSG	31.35	1,002,600	27,155,309.51	31,431,510.00
RES-CARE INC	760943100	RSCR	25.16	80,200	1,477,040.60	2,017,831.99
RESEARCH IN MOTION	760975102	RIMM	113.40	365,000	31,985,329.42	41,391,000.00
RESMED INC	761152107	RMD	52.53	69,876	1,422,470.31	3,670,586.28
RESOURCES GLOBAL PROFESSIONALS	76122Q105	RECN	18.16	198,409	5,280,434.64	3,603,107.43

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
RESPIRONICS INC	761230101	RESP	65.48	500	19,780.61	32,740.00
REVLON INC - CL A	761525500	REV	1.18	569,400	682,726.98	671,891.98
REWARDS NETWORK INC	761557107	IRN	4.97	4,000,000	22,816,232.70	19,880,000.00
REX ENERGY CORP	761565100	REXX	11.93	9,100	73,437.00	108,563.00
REYNOLDS AMERICAN INC	761713106	RAI	65.96	386,300	16,258,686.29	25,480,348.01
RF MICRO-DEVICES	749941100	RFMD	5.71	444,100	2,797,800.58	2,535,811.00
RIMAGE CORP	766721104	RIMG	25.95	9,000	283,836.15	233,550.00
RLI CORP	749607107	RLI	56.79	105,327	4,742,267.10	5,981,520.39
ROBBINS & MYERS INC.	770196103	RBN	75.63	24,490	1,643,774.03	1,852,178.70
ROCKWELL AUTOMATION INC	773903109	ROK	68.96	884,539	54,883,783.95	60,997,809.44
ROCKWELL COLLINS	774341101	COL	71.97	623,750	23,892,036.56	44,891,287.51
ROCKWOOD HOLDINGS INC	774415103	ROC	33.22	40,565	1,002,125.55	1,347,569.30
ROFIN-SINAR TECHNOLOGIES INC	775043102	RSTI	48.11	66,010	1,431,627.51	3,175,741.11
ROGERS CORP.	775133101	ROG	43.37	297,327	12,367,817.08	12,895,071.99
ROHM & HAAS CO	775371107	ROH	53.07	75,000	3,340,452.93	3,980,250.00
ROLLINS INC	775711104	ROL	19.20	86,194	1,270,185.27	1,654,924.84
ROPER INDUSTRIES INC	776696106	ROP	62.54	800	26,723.26	50,032.00
ROSETTA RESOURCES INC	777779307	ROSE	19.83	119,300	2,201,785.25	2,365,718.99
ROSS STORES INC	778296103	ROST	25.57	4,200	107,589.81	107,394.00
ROYAL BANCSHARES PA	780081105	RBPA	11.00	5,500	126,743.19	60,499.99
ROYAL CARIBBEAN CRUISES LTD	V7780T103	RCL	42.44	1,500	63,702.04	63,660.00
RPM INTERNATIONAL INC.	749685103	RPM	20.30	31,195	627,471.53	633,258.50
RRSAT GLOBAL COMMUNICATIONS	M8183P102	RRST	19.69	217,100	2,851,827.65	4,274,698.98
RSC HOLDINGS INC	74972L102	RRR	12.55	700,000	14,701,456.14	8,785,000.00
RTI INTERNATIONAL METALS	74973W107	RTI	68.93	25,005	1,369,564.89	1,723,594.67
RUBICON TECH INC	78112T107	RBCN	23.75	6,200	109,430.00	147,250.00
RUBY TUESDAY INC	781182100	RT	9.75	236,500	5,403,564.68	2,305,875.02
RUDDICK CORP.	781258108	RDK	34.67	51,200	1,085,811.58	1,775,104.00
RUDOLPH TECHNOLOGIES INC	781270103	RTEC	11.32	121,800	2,049,784.35	1,378,776.00
RUSH ENTERPRISES INC - CL A	781846209	RUSHA	18.18	243,900	2,632,224.99	4,434,102.01
RUSS BERRIE & CO INC	782233100	RUS	16.36	67,190	1,567,730.85	1,099,228.40
RYDER SYS. INC.	783549108	R	47.01	27,200	1,003,948.12	1,278,672.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
S1 CORPORATION	78463B101	SONE	7.30	196,200	1,497,859.43	1,432,260.00
SAFECO CORP.	786429100	SAF	55.68	190,900	11,794,663.11	10,629,311.99
SAFEWAY INC	786514208	SWY	34.21	83,000	2,332,419.40	2,839,430.02
SAIA INC	78709Y105	SAIA	13.30	92,400	1,805,581.68	1,228,919.99
SAIC INC	78390X101	SAI	20.12	219,300	4,070,509.15	4,412,316.01
SAKS INCORPORATED	79377W108	SKS	20.76	17,000	313,729.84	352,920.00
SALARY.COM INC	794006106	SLRY	12.85	55,495	699,752.73	713,110.73
SALEM COMMUNICATIONS -CL A	794093104	SALM	6.59	8,700	98,113.30	57,332.99
SALIX PHARMACEUTICAL	795435106	SLXP	7.88	149,800	1,940,566.85	1,180,423.98
SANDERSON FARMS INC	800013104	SAFM	33.78	47,300	1,966,067.07	1,597,794.00
SANDISK CORP	80004C101	SNDK	33.17	252,500	10,651,640.87	8,375,425.00
SANDY SPRING BANCORP INC	800363103	SASR	27.82	250,000	8,214,658.80	6,955,000.00
SANMINA-SCI CORP	800907107	SANM	1.82	100	216.45	182.00
SANTANDER BANCORP	802809103	SBP	8.66	50,120	1,015,889.97	434,039.21
SARA LEE CORP.	803111103	SLE	16.06	581,300	9,760,990.29	9,335,677.99
SAVIENT PHARMACEUTICALS INC	80517Q100	SVNT	22.97	140,000	983,206.19	3,215,800.01
SCANA CORP	80589M102	SCG	42.15	100	3,968.75	4,215.00
SCANSOURCE INC	806037107	SCSC	32.35	271,961	7,687,089.85	8,797,938.36
SCHERING-PLOUGH	806605101	SGP	26.64	3,257,400	76,902,606.89	86,777,136.01
SCHLUMBERGER	806857108	SLB	98.37	1,401,400	125,081,593.56	137,855,718.01
SCHNITZER STL INDS	806882106	SCHN	69.13	38,500	1,262,818.10	2,661,505.00
SCHOLASTIC CORP	807066105	SCHL	34.89	114,000	3,752,970.28	3,977,460.00
SCHOOL SPECIALTY INC.	807863105	SCHS	34.55	73,880	2,683,891.38	2,552,554.00
SCHULMAN (A.) INC.	808194104	SHLM	21.55	41,300	859,189.09	890,015.00
SCHWAB (CHARLES) CORP	808513105	SCHW	25.55	1,001,300	13,506,491.29	25,583,215.00
SCHWEITZER-MAIDUIT INTL INC	808541106	SWM	25.91	70,800	1,830,249.80	1,834,428.00
SCIELE PHARMA INC	808627103	SCRX	20.45	118,400	2,185,001.87	2,421,280.01
SCIENTIFIC GAMES COR	80874P109	SGMS	33.25	3,000	96,828.80	99,750.00
SEABOARD CORP	811543107	SEB	1,470.00	1,100	1,357,651.39	1,617,000.00
SEABRIGHT INSURANCE HOLDINGS	811656107	SEAB	15.08	96,100	1,687,549.67	1,449,188.01
SEACHANGE INTERNATIONAL	811699107	SEAC	7.23	499,500	3,586,335.08	3,611,385.01
SEACOR SMIT INC.	811904101	CKH	92.74	6,000	330,413.80	556,440.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SEAGATE TECHNOLOGY	G7945J104	STX	25.50	20,404	346,286.32	520,302.00
SEALED AIR CORP.	81211K100	SEE	23.14	1,600	43,504.47	37,024.00
SEARS HOLDINGS CORP	812350106	SHLD	102.05	111,640	14,496,376.51	11,392,862.00
SEATTLE GENETICS INC	812578102	SGEN	11.40	25,500	290,099.36	290,700.00
SECURE COMPUTING CORP	813705100	SCUR	9.60	128,700	1,043,407.77	1,235,520.00
SECURITY BANK CORP	814047106	SBKC	9.14	119,700	1,563,676.38	1,094,058.00
SELECT COMFORT CORP	81616X103	SCSS	7.01	508,169	6,700,906.95	3,562,264.70
SELECTIVE INSURANCE GROUP	816300107	SIGI	22.99	135,058	2,546,564.48	3,104,983.42
SEMPRA ENERGY	816851109	SRE	61.88	10,400	521,551.62	643,552.00
SEMTECH CORPORATION	816850101	SMTC	15.52	123,400	2,104,592.46	1,915,168.00
SENSIENT TECHNOLOGIES	81725T100	SXT	28.28	44,600	996,680.78	1,261,288.01
SEPRACOR INC.	817315104	SEPR	26.25	185,000	5,382,616.00	4,856,250.00
SEQUENOM INC	817337405	SQNM	9.55	163,500	823,197.08	1,561,425.00
SERVICE CORP INTERNATIONAL	817565104	SCI	14.05	54,200	668,340.58	761,510.00
SHAW GROUP	820280105	SGR	60.44	1,800	85,926.70	108,792.00
SHENANDOAH TELECOMMU	82312B106	SHEN	23.98	3,900	36,148.69	93,522.00
SHERWIN-WILLIAMS CO	824348106	SHW	58.04	9,600	464,812.43	557,184.00
SHOE CARNIVAL INC	824889109	SCVL	14.11	90,900	1,809,112.23	1,282,599.01
SHORETEL INC	825211105	SHOR	13.97	8,600	123,324.00	120,142.00
SHUFFLE MASTER INC	825549108	SHFL	11.99	1,375,200	27,684,649.20	16,488,648.00
SHUTTERFLY INC	82568P304	SFLY	25.62	4,900	156,249.24	125,538.00
SI INTERNATIONAL INC	78427V102	SINT	27.47	11,100	336,929.11	304,916.99
SIERRA HEALTH SERVICES	826322109	SIE	41.96	8,200	346,777.06	344,072.00
SIGMA DESIGNS INC	826565103	SIGM	55.20	34,200	1,512,812.84	1,887,840.00
SIGMA-ALDRICH	826552101	SIAL	54.60	180,700	7,362,332.38	9,866,220.00
SIGNATURE BANK	82669G104	SBNY	33.75	96,907	2,655,944.71	3,270,611.27
SILGAN HOLDINGS INC	827048109	SLGN	51.94	31,370	1,623,711.39	1,629,357.80
SILICON GRAPHICS INC	827056300	SGIC	18.28	41,600	1,096,944.34	760,448.00
SILICON IMAGE INC	82705T102	SIMG	4.52	10,100	53,103.78	45,652.00
SILICON LABORATORIES	826919102	SLAB	37.43	29,900	1,338,835.29	1,119,157.00
SILICON STORAGE TECH	827057100	SSTI	2.99	491,100	2,122,928.66	1,468,389.00
SIMMONS 1ST NATL COR	828730200	SFNC	26.50	30,700	808,181.81	813,550.01

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>			
SIMPSON MANUFACTURING CO	829073105	SSD	26.59	75,900	2,294,273.97	2,018,180.99
SIRF TECHNOLOGY HOLDINGS	82967H101	SIRF	25.13	51,100	1,417,982.80	1,284,143.00
SIRIUS SATELLITE RADIO INC.	82966U103	SIRI	3.03	4,232,900	16,858,029.32	12,825,687.00
SIRTRIS PHARMACEUTICALS INC	82968A105	SIRT	13.69	4,500	45,535.50	61,605.00
SIX FLAGS INC.	83001P109	SIX	2.03	291,400	595,423.40	591,542.00
SJW CORP	784305104	SJW	34.67	23,100	728,862.98	800,877.00
SKILLED HEALTHCARE GROUP INC-CL A	83066R107	SKH	14.63	104,100	1,658,925.33	1,522,983.00
SKYWEST INC	830879102	SKYW	26.85	109,600	2,453,912.41	2,942,760.02
SKYWORKS SOLUTIONS INC	83088M102	SWKS	8.50	567,000	5,268,607.82	4,819,500.04
SLM CORP	78442P106	SLM	20.14	1,512,900	52,685,771.91	30,469,806.01
SMART MODULAR TECHNOLOGIES	G82245104	SMOD	10.18	162,400	1,758,039.06	1,653,232.00
SMITH (A.O.) CORP	831865209	AOS	35.05	49,300	2,218,154.90	1,727,965.00
SMITH INTERNATIONAL INC	832110100	SII	73.85	838,800	34,273,670.94	61,945,379.99
SMITHFIELD FOODS INC	832248108	SFD	28.92	6,500	187,951.18	187,980.00
SMITHTOWN BANCORP INC	832449102	SMTB	22.16	29,629	673,812.54	656,578.64
SMURFIT-STONE CONTAINER	832727101	SSCC	10.56	3,250,000	42,269,413.52	34,320,000.00
SNAP-ON INC	833034101	SNA	48.24	3,400	129,189.59	164,016.01
SOLERA HOLDINGS INC	83421A104	SLH	24.78	200,700	3,529,590.85	4,973,346.00
SONIC AUTOMOTIVE INC.	83545G102	SAH	19.36	198,994	5,295,116.61	3,852,523.84
SONIC CORP	835451105	SONC	21.90	2,000	47,280.02	43,800.00
SONICWALL INC	835470105	SNWL	10.72	162,800	1,234,717.98	1,745,216.00
SONOCO PRODUCTS CO	835495102	SON	32.68	6,600	200,710.73	215,688.00
SONOSITE INC	83568G104	SONO	33.67	63,404	1,958,435.37	2,134,812.68
SONUS NETWORKS INC	835916107	SONS	5.83	39,800	237,025.56	232,034.03
SOTHEBY'S	835898107	BID	38.10	90,000	3,696,904.42	3,429,000.01
SOURCE INTERLINK COS INC	836151209	SORC	2.88	92,159	478,282.87	265,417.92
SOURCEFIRE INC	83616T108	FIRE	8.34	6,400	83,831.68	53,376.00
SOUTH FINANCIAL GROUP, INC	837841105	TSFG	15.63	510,100	12,641,444.50	7,972,863.00
SOUTH JERSEY INDS IN	838518108	SJI	36.09	65,500	2,261,640.67	2,363,894.99
SOUTHERN CO	842587107	SO	38.75	804,900	22,689,222.06	31,189,875.00
SOUTHERN COPPER CORP	84265V105	PCU	105.13	114,300	10,354,461.43	12,016,359.00
SOUTHERN UNION COMPANY	844030106	SUG	29.36	83,357	1,918,686.68	2,447,361.53

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Instrument: COM			COMMON STOCK			
SOUTHWEST AIRLINES	844741108	LUV	12.20	35,800	451,631.32	436,760.00
SOUTHWEST BANCORP IN	844767103	OKSB	18.33	46,800	913,554.03	857,844.00
SOUTHWEST GAS CORP	844895102	SWX	29.77	40,100	1,083,607.53	1,193,777.00
SOUTHWESTERN ENERGY COMPANY	845467109	SWN	55.72	1,900	79,047.55	105,868.00
SPANISH BROADCASTING SYSTEM	846425882	SBSA	1.85	234,500	1,020,423.50	433,825.02
SPANSION INC-CLASS A	84649R101	SPSN	3.93	239,800	2,230,311.02	942,414.00
SPARTECH CORP	847220209	SEH	14.10	51,100	1,080,418.15	720,509.99
SPDR TRUST SERIES 1	78462F103	SPY	146.21	19,000	2,735,671.30	2,777,990.00
SPECTRA ENERGY CORPORATION	847560109	SE	25.82	495,144	9,950,864.25	12,784,618.08
SPECTRANETICS CORP	84760C107	SPNC	15.33	53,400	684,401.58	818,622.01
SPECTRUM BRANDS INC	84762L105	SPC	5.33	214,200	1,062,989.14	1,141,686.00
SPEEDWAY MOTORSPORTS	847788106	TRK	31.08	48,400	1,774,999.91	1,504,272.01
SPHERION CORPORATION	848420105	SFN	7.28	211,400	1,961,149.16	1,538,992.01
SPRINT NEXTEL CORP	852061100	S	13.13	6,563,581	123,295,112.81	86,179,818.54
SPSS INC.	78462K102	SPSS	35.91	33,220	1,210,356.57	1,192,930.21
SPX CORP.	784635104	SPW	102.85	124,100	7,066,955.25	12,763,685.00
SRA INTERNATIONAL INC - CLASS A	78464R105	SRX	29.45	182,741	4,873,578.87	5,381,722.49
ST JUDE MED. INC.	790849103	STJ	40.64	1,263,400	35,485,323.25	51,344,576.01
ST MARY LAND & EXPLORATION	792228108	SM	38.61	7,200	281,056.32	277,992.00
STAGE STORES INC	85254C305	SSI	14.80	112,700	2,175,534.52	1,667,959.99
STAMPS COM INC	852857200	STMP	12.18	51,000	710,269.25	621,180.00
STANCORP FINANCIAL GROUP	852891100	SFG	50.38	19,845	898,924.64	999,791.11
STANDARD MOTOR PRODS	853666105	SMP	8.16	29,700	410,787.22	242,352.00
STANDARD PARKING CORP	853790103	STAN	48.49	37,400	1,322,158.26	1,813,526.03
STANDARD-PACIFIC CORP	85375C101	SPF	3.35	142,900	2,613,379.11	478,714.99
STANTEC INC	85472N109	SXC	39.02	26,293	968,088.91	1,025,952.86
STAPLES INC	855030102	SPLS	23.07	964,950	13,496,546.43	22,261,396.50
STARBUCKS CORP.	855244109	SBUX	20.47	1,045,700	17,763,030.64	21,405,478.99
STARENT NETWORKS CORP	85528P108	STAR	18.25	11,600	245,108.00	211,700.00
STARWOOD HOTELS & RESORTS	85590A401	HOT	44.03	133,200	5,525,094.00	5,864,796.00
STATE AUTO FINL CORP	855707105	STFC	26.30	37,300	1,162,632.15	980,990.00
STATE STREET CORP	857477103	STT	81.20	1,001,700	57,146,139.75	81,338,040.02

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
STEC INC.	784774101	STEC	8.74	67,700	437,227.98	591,698.00
STEEL DYNAMICS INC	858119100	STLD	59.57	2,800	87,997.84	166,796.00
STEELCASE INC	858155203	SCS	15.87	106,000	1,988,044.23	1,682,220.00
STEIN MART INC.	858375108	SMRT	4.74	12,100	163,096.60	57,354.00
STEINER LEISURE LTD	P8744Y102	STNR	44.16	23,000	1,103,248.34	1,015,680.00
STEREOTAXIS INC	85916J102	STXS	12.22	109,275	1,291,648.74	1,335,340.49
STERICYCLE INC	858912108	SRCL	59.40	100,380	3,687,203.71	5,962,572.01
STERIS CORP	859152100	STE	28.84	189,890	4,924,056.77	5,476,427.60
STERLING FINL CORP	859317109	SLFI	16.42	101,100	1,164,225.62	1,660,062.00
STERLING FINL CORP W	859319105	STSA	16.79	300	8,208.63	5,037.00
STEWART ENTERPRISES INC. CL-A	860370105	STEI	8.90	261,300	1,772,349.73	2,325,570.02
STONERIDGE INC	86183P102	SRI	8.04	13,900	165,787.18	111,756.00
STRATASYS INC	862685104	SSYS	25.84	105,487	1,952,123.97	2,725,784.09
STRATUS PROPERTIES INC	863167201	STRS	33.94	26,600	825,634.24	902,803.99
STRAYER EDUCATION INC	863236105	STRA	170.58	6,000	771,200.91	1,023,480.00
STRYKER CORP.	863667101	SYK	74.72	389,000	12,120,870.79	29,066,080.00
STURM RUGER & CO INC	864159108	RGR	8.28	94,300	1,451,967.23	780,804.00
SUCAMPO PHARMACEUTICALS-CL A	864909106	SCMP	18.34	4,100	44,157.00	75,194.00
SUCCESSFACTORS INC	864596101	SFSF	11.82	10,300	109,180.00	121,746.00
SULPHCO INC	865378103	SUF	5.22	2,400,000	14,743,441.58	12,528,000.00
SUN BANCORP INC/NJ	86663B102	SNBC	15.78	89,400	1,499,097.50	1,410,731.99
SUN HYDRAULICS CORP	866942105	SNHY	25.23	11,500	355,701.70	290,145.00
SUN MICROSYSTEMS INC.	866810203	JAVA	18.13	2,690,400	58,817,276.95	48,776,951.99
SUNOCO, INC.	86764P109	SUN	72.44	197,200	11,028,002.10	14,285,168.00
SUNPOWER CORP. CL A	867652109	SPWR	130.39	1,500	152,155.15	195,585.00
SUNRISE SENIOR LIVING INC	86768K106	SRZ	30.68	79,300	2,230,727.92	2,432,923.98
SUN-TIMES MEDIA GROUP INC	86688Q100	SVN	2.20	200	2,008.59	440.00
SUNTRUST BANKS INC.	867914103	STI	62.49	488,627	33,209,441.92	30,534,301.23
SUPER VALU STORES INC.	868536103	SVU	37.52	212,621	6,803,460.30	7,977,539.91
SUPERGEN INC	868059106	SUPG	3.65	70,800	391,762.59	258,420.00
SUPERIOR ENERGY SVCS	868157108	SPN	34.42	24,957	685,617.36	859,019.94
SUPERIOR INDUSTRIES INTL	868168105	SUP	18.17	81,700	1,903,568.24	1,484,489.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SUPERIOR OFFSHORE INTERNATIONAL	86825Q104	DEEP	5.02	125,500	1,522,211.42	630,010.00
SURMODICS INC	868873100	SRDX	54.27	94,950	3,607,833.89	5,152,936.50
SUSQUEHANNA BANCSHARES INC.	869099101	SUSQ	18.44	176,725	3,717,730.89	3,258,808.98
SUSSER HOLDINGS CORP	869233106	SUSS	20.50	58,023	1,006,607.50	1,189,471.52
SVB FINANCIAL GROUP	78486Q101	SIVB	50.40	5,000	200,621.80	252,000.00
SWIFT ENERGY COMPANY	870738101	SFY	44.03	60,200	1,861,331.46	2,650,605.99
SYBASE INC.	871130100	SY	26.09	78,400	1,934,209.27	2,045,456.02
SYCAMORE NETWORKS INC	871206108	SCMR	3.84	495,500	2,015,081.88	1,902,719.98
SYKES ENTERPRISES	871237103	SYKE	18.00	212,931	3,059,273.21	3,832,758.01
SYMANTEC CORP	871503108	SYMC	16.14	2,019,615	36,812,892.58	32,596,586.11
SYMMETRY MEDICAL INC	871546206	SMA	17.43	357,825	6,329,161.79	6,236,889.76
SYNCHRONOSS TECHNOLOGIES INC	87157B103	SNCR	35.44	32,375	1,118,508.96	1,147,370.00
SYNERON MEDICAL LTD	M87245102	ELOS	13.37	532,300	13,522,304.68	7,116,851.00
SYNIVERSE HOLDINGS INC	87163F106	SVR	15.58	357,900	4,239,189.17	5,576,081.99
SYNNEX CORP	87162W100	SNX	19.60	78,900	1,546,347.12	1,546,439.98
SYNOPSYS INC.	871607107	SNPS	25.93	171,699	3,744,481.79	4,452,155.08
SYNOVIS LIFE TECHNOLOGIES INC	87162G105	SYNO	19.55	40,301	878,417.33	787,884.55
SYNOVUS FINANCIAL CORP	87161C105	SNV	24.08	380,000	10,087,943.70	9,150,400.00
SYNTA PHARMACEUTICALS CORP	87162T206	SNTA	6.70	1,400	11,319.00	9,380.00
SYNTEL INC	87162H103	SYNT	38.52	79,105	2,551,912.75	3,047,124.61
SYSCO CORP.	871829107	SY	31.21	661,900	16,384,972.90	20,657,899.01
SYSTEMAX INC	871851101	SYX	20.32	73,800	1,117,376.15	1,499,616.00
T ROWE PRICE GROUP INC.	74144T108	TROW	60.88	700,400	35,418,858.02	42,640,352.01
T.G.C. INDUSTRIES INC.	872417308	TGE	9.65	1,050,000	7,788,972.29	10,132,500.00
TAKE-TWO INTERACTIVE SOFTWARE	874054109	TTWO	18.45	97,300	1,342,296.65	1,795,185.00
TAL INTERNATIONAL GROUP	874083108	TAL	22.77	52,825	1,350,662.90	1,202,825.25
TARGET CORP	87612E106	TGT	50.00	1,514,500	55,809,403.60	75,725,000.03
TAYLOR CAPITAL GROUP INC	876851106	TAYC	20.40	352,100	11,921,361.19	7,182,839.99
TBS INTERNATIONAL LTD-A	G86975151	TBSI	33.06	30,500	791,089.51	1,008,330.00
TCF FINANCIAL CORP	872275102	TCB	17.93	475,000	13,233,191.78	8,516,750.00
TD AMERITRADE HOLDING CORP	87236Y108	AMTD	20.06	487,200	9,604,994.73	9,773,232.00
TEAM INC	878155100	TISI	36.58	26,975	975,360.52	986,745.50

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TECH DATA CORP	878237106	TECD	37.72	78,100	2,893,307.06	2,945,932.00
TECHNE CORPORATION	878377100	TECH	66.05	41,205	2,324,322.66	2,721,590.23
TECHTARGET	87874R100	TTGT	14.78	115,075	1,783,118.94	1,700,808.52
TECUMSEH PRODUCTS CO CL-A	878895200	TECUA	23.41	161,600	3,720,939.73	3,783,055.98
TEEKAY SHIPPING CORP	Y8564W103	TK	53.21	7,000	400,325.15	372,470.00
TEKELEC	879101103	TKLC	12.50	159,800	2,087,850.58	1,997,500.00
TELEDYNE TECHNOLOGIES INC	879360105	TDY	53.33	80,555	2,386,318.10	4,295,998.14
TELEFLEX INC	879369106	TFX	63.01	137,795	10,179,200.41	8,682,462.95
TELEPHONE & DATA	879433100	TDS	62.60	194,300	12,542,044.27	12,163,180.00
TELEPHONE & DATA SYSTEMS-SPECIAL	879433860	TDS.S	57.60	40,200	1,289,247.83	2,315,520.00
TELETECH HOLDINGS INC	879939106	TTEC	21.27	165,300	3,777,238.90	3,515,931.00
TELIK INC	87959M109	TELK	3.47	43,700	608,101.46	151,639.00
TELULAR CORP	87970T208	WRLS	6.85	63,689	392,886.61	436,269.64
TEMECULA VALLEY BANCORP INC	87972L104	TMCV	11.73	35,300	681,147.30	414,069.00
TEMPLE-INLAND INC.	879868107	TIN	20.85	221,200	7,731,813.06	4,612,020.00
TEMPUR-PEDIC INTERNATIONAL INC	88023U101	TPX	25.97	534,900	6,640,786.18	13,891,353.00
TENET HEALTHCARE CORP	88033G100	THC	5.08	660,000	5,401,148.37	3,352,800.00
TENNANT COMPANY	880345103	TNC	44.29	33,425	1,243,218.91	1,480,393.24
TENNECO INC.	880349105	TEN	26.07	1,900	30,239.80	49,533.00
TERADATA CORP	88076W103	TDC	27.41	15,100	378,747.90	413,891.00
TERADYNE INC	880770102	TER	10.34	400	6,430.56	4,136.00
TEREX CORP	880779103	TEX	65.57	10,000	588,676.27	655,700.01
TERRA INDS INC	880915103	TRA	47.76	189,300	4,662,753.78	9,040,967.98
TESORO CORP	881609101	TSO	47.70	771,200	26,611,572.91	36,786,239.99
TESSERA TECHNOLOGIES INC	88164L100	TSRA	41.60	10,800	356,701.13	449,280.00
TETRA TECHNOLOGIES INC.	88162F105	TTI	15.57	466,000	9,801,283.26	7,255,620.00
TEVA PHARMACEUTICAL INDUSTRIES ADR	881624209	TEVA	46.48	1,575,000	57,290,817.53	73,206,000.02
TEXAS INDUSTRIES INC	882491103	TXI	70.10	21,675	1,325,464.16	1,519,417.49
TEXAS INSTRS INC	882508104	TXN	33.40	2,229,100	63,121,325.92	74,451,939.99
TEXAS ROADHOUSE INC-CLASS A	882681109	TXRH	11.06	113,399	1,531,688.50	1,254,192.94
TEXTAINER GROUP HOLDINGS LTD	G8766E109	TGH	14.53	6,600	94,182.00	95,898.00
TEXTRON INC.	883203101	TXT	71.30	45,500	1,862,042.38	3,244,150.00

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Instrument: COM			COMMON STOCK			
THE BANCORP INC	05969A105	TBBK	13.46	37,870	607,069.26	509,730.20
THE BANK OF NEW YORK MELLON CORP	064058100	BK	48.76	2,350,463	81,487,360.86	114,608,575.87
THE BLACKSTONE GROUP LP	09253U108	BX	22.13	365,000	10,491,155.70	8,077,450.00
THE DIRECTV GROUP INC	25459L106	DTV	23.12	1,196,400	21,775,101.42	27,660,767.99
THE FINISH LINE-CL A	317923100	FINL	2.42	179,300	1,994,291.53	433,906.01
THE FIRST MARBLEHEAD CORP	320771108	FMD	15.30	100	3,895.45	1,530.00
THE GEO GROUP INC	36159R103	GEO	28.00	3,900	114,962.64	109,200.00
THE HANOVER INSURANCE GROUP	410867105	THG	45.80	225,100	10,032,689.05	10,309,580.01
THE MEN'S WEARHOUSE INC.	587118100	MW	26.98	99,015	3,694,660.19	2,671,424.72
THERMO ELECTRON CORP.	883556102	TMO	57.68	1,045,972	51,376,082.41	60,331,664.96
THOMAS & BETTS CORP.	884315102	TNB	49.04	15,400	870,077.20	755,216.00
THOR INDUSTRIES INC	885160101	THO	38.01	146,362	5,202,631.45	5,563,219.62
THQ INC	872443403	THQI	28.19	92,700	2,314,795.70	2,613,213.00
TIBCO SOFTWARE INC	88632Q103	TIBX	8.07	650,600	4,824,436.99	5,250,342.00
TIDEWATER INC	886423102	TDW	54.86	48,900	3,078,826.68	2,682,654.00
TIENS BIOTECH GROUP USA INC	88650T104	TBV	2.34	61,900	253,556.20	144,846.01
TIFFANY & CO	886547108	TIF	46.03	11,000	542,605.58	506,330.00
TIM HORTONS INC	88706M103	THI	36.93	8,054	196,912.25	297,434.21
TIME WARNER CABLE-A	88732J108	TWC	27.60	170,000	6,717,685.09	4,692,000.00
TIME WARNER INC.	887317105	TWX	16.51	6,121,300	169,449,671.67	101,062,663.01
TIME WARNER TELECOM CL A	887319101	TWTC	20.29	228,200	4,501,229.13	4,630,178.01
TITAN PHARMACEUTICALS INC	888314101	TTP	1.68	165,000	341,550.00	277,200.00
TJX COS. INC.	872540109	TJX	28.73	1,325,000	39,085,361.20	38,067,250.00
TNS INC	872960109	TNS	17.75	38,100	622,151.25	676,275.00
TOMPKINS FINANCIAL CORP.	890110109	TMP	38.80	900	34,846.71	34,920.01
TOOTSIE ROLL INDUSTRIES, INC.	890516107	TR	27.42	2,100	59,817.41	57,581.99
TORCHMARK CORP	891027104	TMK	60.53	3,700	202,438.67	223,960.99
TORO CO	891092108	TTC	54.44	187,300	9,994,253.46	10,196,612.00
TORTOISE CAPITAL RESOURCES	89147N304	TTO	12.25	425,000	6,437,586.53	5,206,250.00
TORTOISE ENERGY CAPITAL CORP	89147U100	TYT	25.25	1,300,000	31,651,362.03	32,825,000.00
TORTOISE ENERGY INFRASTRUCTURE	89147L100	TYG	33.31	925,000	27,845,484.90	30,811,750.00
TORTOISE NORTH AMERICAN ENERGY	89147T103	TYN	24.85	350,000	8,329,180.32	8,697,500.00

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Instrument: COM			COMMON STOCK			
TOWER GROUP INC	891777104	TWGP	33.40	71,900	2,033,528.34	2,401,460.00
TRANE INC	892893108	TT	46.71	42,100	1,391,246.98	1,966,490.99
TRANS1 INC	89385X105	TSON	16.47	6,200	100,626.00	102,114.00
TRANSDIGM GROUP INC	893641100	TDG	45.17	80,362	2,178,761.74	3,629,951.54
TRANSOCEAN INC	G90073100	RIG	143.15	660,155	74,972,203.94	94,501,182.53
TRANSWITCH CORP	894065101	TXCC	0.88	375,500	482,858.30	330,440.00
TRAVELERS COS INC	89417E109	TRV	53.80	1,462,446	61,637,144.97	78,679,594.79
TREDEGAR CORPORATION	894650100	TG	16.08	105,400	2,025,036.34	1,694,832.00
TREEHOUSE FOODS INC	89469A104	THS	22.99	61,950	1,669,523.63	1,424,230.49
TRICO BANCSHARES	896095106	TCBK	19.30	2,400	42,454.14	46,320.00
TRICO MARINE SERVICES	896106200	TRMA	37.02	55,000	2,046,305.80	2,036,100.01
TRIMBLE NAVIGATION LTD	896239100	TRMB	30.24	7,800	283,871.27	235,872.00
TRIPLECROWN ACQUISITION CORP	89677G109	TCW	9.14	45,600	415,297.44	416,784.00
TRIQUENT SEMICONDUCTOR	89674K103	TQNT	6.63	293,700	1,637,226.06	1,947,231.00
TRONOX INC - CL B	897051207	TRX.B	8.65	98,800	1,523,514.79	854,620.01
TRUBION PHARMACEUTICALS INC	89778N102	TRBN	10.00	6,900	127,377.39	69,000.00
TRUEBLUE INC	89785X101	TBI	14.48	114,500	2,071,599.72	1,657,960.00
TRW AUTOMOTIVE HOLDINGS CORP	87264S106	TRW	20.90	30,900	1,136,758.03	645,809.99
TUPPERWARE BRANDS CORP	899896104	TUP	33.03	103,200	2,800,164.17	3,408,695.98
TWEEN BRANDS INC	901166108	TWB	26.48	15,300	397,880.40	405,144.02
TWIN DISC INC	901476101	TWIN	70.77	1,100	65,662.96	77,847.00
TYCO ELECTRONICS	G9144P105	TEL	37.13	972,775	35,844,569.33	36,119,135.76
TYCO INTERNATIONAL LTD	G9143X208	TYC	39.65	2,250,025	105,505,530.29	89,213,491.24
TYSON FOODS INC. CL-A	902494103	TSN	15.33	465,700	7,615,896.51	7,139,181.01
U S CONCRETE INC	90333L102	RMIX	3.33	275,400	1,713,807.19	917,082.00
U S GOLD CORP	912023207	UXG	2.96	20,900	130,198.64	61,864.00
UAL CORP	902549807	UAUA	35.66	300	11,581.64	10,698.00
UAP HOLDING CORP	903441103	UAPH	38.60	7,300	186,787.73	281,780.00
UCBH HOLDINGS INC	90262T308	UCBH	14.16	20,300	352,332.02	287,448.00
UGI CORP	902681105	UGI	27.25	116,100	3,018,298.68	3,163,725.00
UIL HOLDINGS CORPORATION	902748102	UIL	36.95	47,300	1,537,740.04	1,747,735.01
ULTA SALON COSMETICS & FRAGRANCE	90384S303	ULTA	17.15	12,400	205,840.00	212,660.00

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ULTRA CLEAN HOLDINGS	90385V107	UCTT	12.20	18,000	253,787.80	219,600.00
ULTRATECH INC	904034105	UTEK	11.34	192,800	2,899,521.44	2,186,352.01
UMPQUA HLDGS CORP	904214103	UMPQ	15.34	123,300	2,873,473.60	1,891,422.01
UNDER ARMOUR INC. CL A	904311107	UA	43.67	21,700	1,368,462.34	947,639.00
UNIFI INC	904677101	UFI	2.42	190,600	552,774.68	461,252.00
UNIFIRST CORP	904708104	UNF	38.00	31,800	1,235,527.85	1,208,400.00
UNION BANKSHARES COR	905399101	UBSH	21.14	23,500	624,063.51	496,790.00
UNION DRILLING INC	90653P105	UDRL	15.77	102,500	1,675,329.16	1,616,425.00
UNION PACIFIC CORP.	907818108	UNP	125.62	374,900	25,874,077.31	47,094,938.01
UNIONBANCAL CORPORATION	908906100	UB	48.91	135,100	8,027,439.18	6,607,741.00
UNIT CORP	909218109	UNT	46.25	2,300	104,742.13	106,375.00
UNITED AMERICA INDEMNITY-A	90933T109	INDM	19.92	105,195	2,540,148.51	2,095,484.40
UNITED BANKSHARES INC.	909907107	UBSI	28.02	32,575	1,084,452.91	912,751.50
UNITED FIRE & CAS CO	910331107	UFCS	29.09	100,043	3,400,249.53	2,910,250.89
UNITED ONLINE INC	911268100	UNTD	11.82	962,700	13,042,637.37	11,379,114.00
UNITED PARCEL SERVICES INC	911312106	UPS	70.72	849,000	57,968,996.84	60,041,279.99
UNITED RENTALS INCORPORATED	911363109	URI	18.36	328,300	11,093,260.62	6,027,587.99
UNITED STATES STEEL CORP.	912909108	X	120.91	26,300	1,828,846.34	3,179,932.99
UNITED STATIONERS INC	913004107	USTR	46.21	47,300	2,086,093.08	2,185,732.98
UNITED TECHNOLOGIES	913017109	UTX	76.54	1,318,200	48,557,170.62	100,895,028.01
UNITED THERAPEUTICS CORP	91307C102	UTHR	97.65	31,100	1,868,838.33	3,036,915.00
UNITEDHEALTH GROUP INC	91324P102	UNH	58.20	2,300,172	62,365,969.43	133,870,010.43
UNIVERSAL AMERN FINL	913377107	UAM	25.59	8,900	216,092.00	227,751.00
UNIVERSAL CORP-VA	913456109	UVV	51.22	69,400	3,476,788.84	3,554,668.00
UNIVERSAL ELECTRONICS INC	913483103	UEIC	33.44	98,610	1,849,647.00	3,297,518.38
UNIVERSAL FOREST PRODUCTS	913543104	UFPI	29.46	73,717	2,512,560.20	2,171,702.83
UNIVERSAL HEALTH SERVICES CL B	913903100	UHS	51.20	1,800	93,504.17	92,160.00
UNIVERSAL STAINLESS & ALLOY	913837100	USAP	35.57	23,000	882,963.29	818,110.00
UNIVERSAL TECHNICAL INSTITUTE INC	913915104	UTI	17.00	60,300	1,592,383.12	1,025,100.00
UNIVEST CORP OF PENNSYLVANIA	915271100	UVSP	21.11	21,600	553,062.82	455,975.99
UNUM GROUP	91529Y106	UNM	23.79	100,200	2,556,525.46	2,383,758.00
URANIUM ONE INC	91701P105	SXRZF	8.85	675,000	6,708,927.50	5,971,981.50

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URANIUM RESOURCES INC	916901507	URRE	12.48	41,000	455,100.00	511,680.00
URBAN OUTFITTERS INC	917047102	URBN	27.26	3,200	79,403.83	87,232.00
URS CORPORATION	903236107	URS	54.33	60,400	2,285,559.02	3,281,532.00
US AIRWAYS GROUP INC	90341W108	LCC	14.71	3,055,100	90,032,675.44	44,940,521.00
US BANCORP	902973304	USB	31.74	2,202,000	53,158,172.90	69,891,480.00
US BIOENERGY CORP	90342V109	USBE	11.71	67,600	510,887.00	791,596.00
US TREAS MONEY MARKET - 5GS	IT-GOL	IT-GOL	1.00	1,936,020	1,936,019.55	1,936,019.55
US TREAS MONEY MARKET - 5IN	IT-INT	IT-INT	1.00	3,271,546	3,271,545.65	3,271,545.61
US TREAS MONEY MARKET - 6CH	IT-CIP	IT-CIP	1.00	554,455	554,455.27	554,455.27
US TREAS MONEY MARKET - 6DG	IT-DAV	IT-DAV	1.00	1,360,589	1,360,589.73	1,360,589.48
US TREAS MONEY MARKET - 6EA	IT-EAG	IT-EAG	1.00	2,178,623	2,178,622.75	2,178,622.79
US TREAS MONEY MARKET - 6FC	IT-FUL6	IT-FUL6	1.00	3,783,184	3,783,183.57	3,783,183.60
US TREAS MONEY MARKET - 6FT	IT-FUL	IT-FUL	1.00	120,998	120,997.80	120,997.78
US TREAS MONEY MARKET - 6LA	IT-LOR	IT-LOR	1.00	16,945,610	16,945,610.17	16,945,610.15
US TREAS MONEY MARKET - 6LC	IT-LOR6	IT-LOR6	1.00	9,156,116	9,156,115.82	9,156,115.52
US TREAS MONEY MARKET - 6MA	IT-MAW	IT-MAW	1.00	2,782,100	2,782,100.52	2,782,100.41
US TREAS MONEY MARKET - 6NC	IT-NEX	IT-NEX	1.00	1,515,203	1,515,203.70	1,515,203.44
USA MOBILITY INC	90341G103	USMO	14.30	99,200	2,223,761.45	1,418,560.01
USANA HEALTH SCIENCES INC	90328M107	USNA	37.08	135,895	5,583,047.26	5,038,986.55
USEC INC.	90333E108	USU	9.00	229,000	2,482,599.20	2,061,000.01
UST INC.	902911106	UST	54.80	365,200	18,504,969.92	20,012,960.02
UTI WORLDWIDE INC	G87210103	UTIW	19.60	139,207	2,191,954.64	2,728,457.20
UTSTARCOM, INC	918076100	UTSI	2.75	391,800	3,431,149.29	1,077,450.02
V F CORP	918204108	VFC	68.66	18,500	1,386,823.83	1,270,210.01
VAALCO ENERGY INC	91851C201	EGY	4.65	341,400	2,035,111.31	1,587,509.99
VAIL RESORTS INC	91879Q109	MTN	53.81	26,500	982,138.38	1,425,965.00
VALASSIS COMMUNICATIONS INC	918866104	VCI	11.69	69,300	903,807.71	810,117.00
VALEANT PHARMACEUTICALS	91911X104	VRX	11.97	6,100	105,197.14	73,016.99
VALENCE TECHNOLOGY INC	918914102	VLNC	1.99	240,000	320,547.86	477,600.00
VALERO ENERGY CORP.	91913Y100	VLO	70.03	727,400	33,555,757.53	50,939,822.00
VALIDUS HOLDINGS LTD	G9319H102	VR	25.98	35,435	861,893.50	920,601.30
VALMONT INDUSTRIES	920253101	VMI	89.12	2,300	203,086.78	204,976.00

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>			
VALSPAR CORP	920355104	VAL	22.54	200,000	5,382,043.00	4,508,000.00
VALUECLICK, INC	92046N102	VCLK	21.90	48,400	858,856.46	1,059,960.01
VALUEVISION MEDIA INC	92047K107	VVTV	6.29	298,200	2,936,198.23	1,875,678.00
VARIAN INC.	922206107	VARI	65.30	81,580	4,534,183.09	5,327,173.98
VARIAN SEMICONDUCTOR EQUIPMENT	922207105	VSEA	37.00	14,000	592,599.76	518,000.00
VASCO DATA SECURITY INTL	92230Y104	VDSI	27.92	700	25,229.82	19,544.00
VCA ANTECH INC	918194101	WOOF	44.23	129,060	3,730,032.31	5,708,323.81
VENOCO INC	92275P307	VQ	19.93	54,180	1,186,429.91	1,079,807.40
VENTANA MED SYS INC	92276H106	VMSI	87.23	50,795	2,506,238.28	4,430,847.86
VERASUN ENERGY CORP.	92336G106	VSE	15.28	6,400	75,648.00	97,792.00
VERIFONE HOLDINGS INC	92342Y109	PAY	23.25	300	11,710.39	6,975.00
VERINT SYS INC	92343X100	VRNT	19.55	91,800	2,770,903.80	1,794,690.00
VERISIGN INC	92343E102	VRSN	37.61	71,700	2,390,392.92	2,696,637.00
VERIZON COMMUNICATIONS	92343V104	VZ	43.69	6,539,907	254,229,084.23	285,728,536.81
VIACOM INC. CL B	92553P201	VIA.B	43.92	1,357,050	60,311,916.67	59,601,636.00
VIAD CORP	92552R406	VVI	31.58	56,200	1,843,252.01	1,774,796.00
VIASAT INC.	92552V100	VSAT	34.43	28,000	810,093.75	964,040.00
VICOR CORP	925815102	VICR	15.59	700	6,981.68	10,913.00
VIGNETTE CORPORATION	926734401	VIGN	14.61	150,900	2,591,717.40	2,204,649.00
VILLAGE SUPER MARKET INC	927107409	VLGEA	50.89	17,700	711,422.95	900,752.99
VIRGIN MOBILE USA INC-A	92769R108	VM	8.89	26,100	235,161.00	232,029.00
VIOPHARMA INC	928241108	VPHM	7.94	319,400	3,200,705.99	2,536,036.00
VIRTUAL RADIOLOGIC CORP	92826B104	VRAD	20.28	25,000	446,921.36	507,000.00
VIRTUSA CORP	92827P102	VRTU	17.33	4,200	63,084.00	72,786.00
VISHAY INTERTECHNOLOGY INC.	928298108	VSH	11.41	3,250,000	43,086,095.88	37,082,500.04
VISICU INC	92831L204	EICU	11.87	7,400	67,458.25	87,838.00
VISTAPRINT LTD	G93762204	VPRT	42.85	164,453	5,273,255.90	7,046,811.06
VISUAL SCIENCES INC	92845H108	VSCN	18.48	24,700	348,716.95	456,456.00
VITAL IMAGES INC	92846N104	VTAL	18.07	83,326	1,515,373.11	1,505,700.82
VITAL SIGNS INC	928469105	VITL	51.12	65,750	3,326,497.21	3,361,139.99
VITRAN CORP INC-A	92850E107	VTNC	14.23	40,672	811,840.38	578,762.56
VMWARE INC-CLASS A	928563402	VMW	84.99	72,125	4,998,763.40	6,129,903.75

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
VOCUS INC	92858J108	VOCS	34.53	38,325	1,027,003.59	1,323,362.25
VODAFONE GROUP PLC-ADR	92857W209	VOD	37.32	364,562	9,575,376.64	13,605,453.84
VOLCANO CORP	928645100	VOLC	12.51	126,900	2,363,822.47	1,587,519.00
VOLT INFO. SCIENCES INC.	928703107	VOL	18.26	56,200	1,246,595.55	1,026,212.01
VULCAN MATERIALS CO	929160109	VMC	79.09	10,477	1,046,111.87	828,625.93
W&T OFFSHORE INC	92922P106	WTI	29.96	12,100	338,654.80	362,516.00
WABCO HOLDINGS INC	92927K102	WBC	50.09	4,600	200,588.44	230,414.00
WABTEC	929740108	WAB	34.44	48,575	1,446,771.26	1,672,922.99
WACHOVIA CORP.	929903102	WB	38.03	3,331,388	138,347,860.80	126,692,685.63
WADDELL & REED FINANCIAL-CL A	930059100	WDR	36.09	77,625	1,651,982.94	2,801,486.24
WAL MART STORES INC	931142103	WMT	47.53	4,862,400	169,658,600.19	231,109,871.99
WALGREEN CO.	931422109	WAG	38.08	1,229,000	28,723,209.51	46,800,320.00
WALTER INDS INC	93317Q105	WLT	35.93	1,000	28,817.10	35,930.00
WARNACO GROUP INC/THE	934390402	WRNC	34.80	123,800	3,101,521.14	4,308,239.99
WARNER CHILCOTT LTD-CLASS A	G9435N108	WCRX	17.73	14,300	260,016.97	253,539.00
WARNER MUSIC GROUP CORP	934550104	WMG	6.06	146,400	2,376,414.36	887,184.00
WASHINGTON FEDERAL INC.	938824109	WFSL	21.11	3,900	86,009.51	82,329.00
WASHINGTON MUTUAL INC.	939322103	WM	13.61	1,734,100	49,495,179.87	23,601,101.00
WASHINGTON POST CL. B	939640108	WPO	791.43	100	79,919.98	79,143.00
WASHINGTON TR BANCORP	940610108	WASH	25.23	4,300	106,819.61	108,489.00
WASTE CONNECTIONS INC	941053100	WCN	30.90	261,472	6,758,862.92	8,079,484.80
WASTE MANAGEMENT INC.	94106L109	WMI	32.67	1,064,671	36,049,992.86	34,782,801.57
WATERS CORPORATION	941848103	WAT	79.07	599,400	28,953,132.51	47,394,558.00
WATSCO INC.	942622200	WSO	36.76	210,589	9,985,558.36	7,741,251.64
WATSON PHARMACEUTICALS INC.	942683103	WPI	27.14	90,500	2,777,558.35	2,456,170.00
WATSON WYATT WORLDWIDE	942712100	WW	46.41	78,560	2,940,818.32	3,645,969.60
WAUSAU-MOSINEE PAPER CORP.	943315101	WPP	8.99	800,000	11,161,829.48	7,192,000.00
WAVECOM SA-ADR	943531103	WVCM	16.91	36,400	494,267.16	615,524.01
WCI COMMUNITIES INC	92923C104	WCI	3.78	19,600	364,659.91	74,088.00
WEATHERFORD INTERNATIONAL, LTD.	G95089101	WFT	68.60	7,300	436,636.94	500,780.00
WEBSense INC	947684106	WBSN	16.98	259,800	4,832,809.20	4,411,404.00
WEIGHT WATCHERS INTL	948626106	WTW	45.18	2,000	98,803.89	90,360.00

Group: DOMESTIC EQUITIES

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
WEIS MKTS INC	948849104	WMK	39.94	42,300	1,726,377.54	1,689,461.99
WELLCARE HEALTH PLANS INC	94946T106	WCG	42.41	3,000	190,414.93	127,229.99
WELLPOINT INC.	94973V107	WLP	87.73	917,486	53,191,486.95	80,491,046.77
WELLS FARGO COMPANY	949746101	WFC	30.19	5,393,633	102,500,442.77	162,833,780.26
WERNER ENTERPRISES INC	950755108	WERN	17.03	1,720,100	31,114,564.02	29,293,303.01
WESBANCO INC	950810101	WSBC	20.60	72,000	2,093,524.08	1,483,200.00
WESCO INTL INC	95082P105	WCC	39.64	435,000	20,079,931.70	17,243,400.00
WEST COAST BANCORP O	952145100	WCBO	18.50	17,200	563,817.60	318,200.00
WEST MARINE INC	954235107	WMAR	8.98	126,900	1,839,150.98	1,139,561.98
WESTAMERICA BANCORPORATION	957090103	WABC	44.55	2,400	119,253.84	106,920.00
WESTAR ENERGY INC.	95709T100	WR	25.94	237,600	5,587,548.90	6,163,344.00
WESTERN ALLIANCE BANCORP	957638109	WAL	18.77	13,900	331,021.73	260,903.00
WESTERN DIGITAL CORP	958102105	WDC	30.21	100	2,638.85	3,021.00
WESTERN REFINING INC	959319104	WNR	24.21	60,325	1,615,761.90	1,460,468.25
WESTERN UNION CO.	959802109	WU	24.28	1,243,200	18,804,970.74	30,184,896.00
WESTWOOD ONE	961815107	WON	1.99	3,000,000	18,187,343.41	5,970,000.00
WEYCO GROUP INC	962149100	WEYS	27.50	26,500	563,775.88	728,750.01
WEYERHAEUSER CO.	962166104	WY	73.74	260,533	15,303,413.30	19,211,703.41
WGL HOLDINGS, INC.	92924F106	WGL	32.76	85,200	2,457,363.08	2,791,151.98
W-H ENERGY SERVICES INC	92925E108	WHQ	56.21	44,975	1,353,873.13	2,528,044.76
WHIRLPOOL CORP	963320106	WHR	81.63	1,000	84,231.65	81,630.00
WHITE MOUNTAINS INSURANCE GP	G9618E107	WTM	514.05	100	60,737.85	51,405.00
WHITING PETROLEUM CORP	966387102	WLL	57.66	39,500	1,595,942.32	2,277,569.99
WHITNEY HOLDING CORP	966612103	WTNY	26.15	4,000	107,596.87	104,600.00
WILEY JOHN & SONS IN	968223206	JW.A	42.84	44,440	1,673,896.44	1,903,809.60
WILLBROS GROUP INC	969199108	WG	38.29	7,500	281,100.00	287,175.00
WILLIAMS COS. INC.	969457100	WMB	35.78	4,200	115,303.98	150,276.00
WILLIAMS-SONOMA INC	969904101	WSM	25.90	300,000	10,638,470.95	7,770,000.00
WILSHIRE BANCORP INC	97186T108	WIBC	7.85	23,000	328,451.63	180,550.00
WILSONS THE LEATHER	972463103	WLSN	0.94	172,340	373,654.81	161,999.60
WIND RIVER SYSTEMS	973149107	WIND	8.93	131,820	1,367,846.73	1,177,152.59
WINDSTREAM CORP.	97381W104	WIN	13.02	46,168	659,673.11	601,107.36

Group: DOMESTIC EQUITIES

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
WINN-DIXIE STORES INC	974280307	WINN	16.87	102,200	2,795,257.11	1,724,114.00
WINTHROP REALTY TRUST	976391102	FUR	5.29	241,800	1,548,244.23	1,279,122.01
WINTRUST FINANCIAL CORP	97650W108	WTFC	33.13	53,400	2,392,049.59	1,769,142.01
WMS INDUSTRIES INC	929297109	WMS	36.64	50,545	1,290,374.44	1,851,968.80
WOLVERINE WORLD WIDE	978097103	WWW	24.52	74,000	1,292,826.46	1,814,480.00
WOODWARD GOVERNOR CO.	980745103	WGOV	67.95	48,320	1,642,340.50	3,283,344.01
WORLD ACCEP CORP DEL	981419104	WRLD	26.98	61,792	2,277,429.08	1,667,148.16
WORTHINGTON INDS	981811102	WOR	17.88	192,200	3,986,323.38	3,436,536.00
WRIGHT EXPRESS CORP	98233Q105	WXS	35.49	88,490	3,131,158.96	3,140,510.11
WRIGHT MEDICAL GROUP INC	98235T107	WMGI	29.17	104,274	2,699,194.56	3,041,672.58
WRIGLEY WM JR CO	982526105	WWY	58.55	15,400	877,291.90	901,670.00
WSFS FINL CORP	929328102	WSFS	50.20	26,900	1,596,315.79	1,350,380.00
WUXI PHARMATECH ADR	929352102	WX	29.24	49,879	934,439.29	1,458,461.96
WYETH	983024100	WYE	44.19	2,062,900	79,359,341.50	91,159,551.02
WYNDHAM WORLDWIDE CORP	98310W108	WYN	23.56	335,800	11,161,018.95	7,911,448.00
WYNN RESORTS LTD	983134107	WYNN	112.13	14,100	1,745,125.49	1,581,033.00
XCEL ENERGY INC	98389B100	XEL	22.57	221,000	5,062,942.84	4,987,970.00
XENOPORT INC	98411C100	XNPT	55.88	48,200	2,352,002.94	2,693,416.00
XERIUM TECHNOLOGIES INC	98416J100	XRM	5.20	1,100,000	10,303,091.25	5,720,000.00
XEROX CORP	984121103	XRX	16.19	925,100	15,012,544.40	14,977,369.00
XILINX INC	983919101	XLNX	21.87	192,000	5,414,960.00	4,199,040.00
XL CAPITAL LTD - CLASS A	G98255105	XL	50.31	249,000	19,242,640.60	12,527,190.00
XM SATELLITE RADIO HOLD-CL A	983759101	XMSR	12.24	2,324,800	33,939,354.78	28,455,551.95
X-RITE INC	983857103	XRIT	11.62	969,837	10,727,391.00	11,269,505.94
XTO ENERGY INC.	98385X106	XTO	51.36	525,541	19,010,268.38	26,991,785.77
YAHOO INC	984332106	YHOO	23.26	1,491,000	47,748,480.77	34,680,660.00
YOUTBET.COM INC	987413101	UBET	1.12	326,300	925,126.56	365,456.00
YUM BRANDS, INC.	988498101	YUM	38.27	431,900	11,974,849.89	16,528,813.00
ZENITH NATIONAL INSURANCE CP	989390109	ZNT	44.73	79,100	3,085,396.17	3,538,142.99
ZEP INC	98944B108	ZEP	13.87	12,900	123,436.75	178,923.00
ZHONE TECHNOLOGIES INC	98950P108	ZHNE	1.17	480,900	674,333.16	562,653.00
ZIMMER HOLDINGS INC	98956P102	ZMH	66.15	380,000	19,743,805.77	25,136,999.97

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>			
ZIONS BANCORPORATION	989701107	ZION	46.69	1,000	77,521.70	46,690.01
ZOLL MEDICAL CORP	989922109	ZOLL	26.72	27,200	524,724.10	726,783.99
ZOLTEK COMPANIES INC	98975W104	ZOLT	42.87	68,580	2,566,774.00	2,940,024.60
ZORAN CORP	98975F101	ZRAN	22.51	916,700	12,136,313.34	20,634,917.03
ZYGO CORP	989855101	ZIGO	12.46	92,100	1,399,213.48	1,147,566.01
<b>COMMON STOCK TOTAL</b>				876,982,451	22,848,736,365.63	28,449,920,682.84
<b>Instrument: FUTURES5</b>			<b>FUTURES EXPOSURE</b>			
S&P FUTURES INDEX 03/08	CD:SP08H0	CD:SP08H0	1,477.20	6,011	2,236,746,297.35	2,219,862,300.00
<b>FUTURES EXPOSURE TOTAL</b>				6,011	2,236,746,297.35	2,219,862,300.00
<b>Instrument: ICOM</b>			<b>INTERNATIONAL COMMON STOCKS</b>			
ECTEL LTD	M29925100	ECTX	2.87	1	0.00	2.87
SHIP FINANCE INTL LTD	G81075106	SFL	27.71	31,600	956,838.05	875,636.00
<b>INTERNATIONAL COMMON STOCKS TOTAL</b>				31,601	956,838.05	875,638.87
<b>Instrument: PUT</b>			<b>PUT OPTION</b>			
AVID JAN @ 25 PUT	AQI+ME	AQI+ME	0.15	-1,000	-96,998.46	-15,000.00
BRO MAR @ 22.50 PUT	BRO+OX	BRO+OX	0.60	-500	-33,999.45	-30,000.00
BSC JAN @ 120 PUT	BSC+MD	BSC+MD	31.60	-1,000	-1,527,976.50	-3,160,000.00
CHTR JAN @ 2.50 PUT	CUJ+MZ	CUJ+MZ	1.40	-13,228	-185,188.96	-1,851,920.00
CIT JAN @ 40 PUT	CIT+MH	CIT+MH	15.80	-3	-1,850.97	-4,740.00
DFS FEB @ 15 PUT	DFS+NC	DFS+NC	1.05	-1,000	-97,998.46	-105,000.00
DFS JAN @ 20 PUT	DFS+MD	DFS+MD	5.20	-784	-156,405.56	-407,680.00
EP JAN @ 16 PUT	EP+MQ	EP+MQ	0.10	-500	-36,499.42	-5,000.00
ESEA MAR @ 17.50 PUT	GWQ+OW	GWQ+OW	5.30	-1,000	-257,281.01	-530,000.00
ETFC JAN @ 14 PUT	EUS+MP	EUS+MP	10.70	-690	-189,057.07	-738,300.00
GMXR JAN @ 30 PUT	GUH+MF	GUH+MF	0.50	-500	-103,498.39	-25,000.00
IMN APR @ 25 PUT	IMN+PE	IMN+PE	4.30	-500	-226,336.50	-215,000.00
ISSC MAY @ 15 PUT	BJU+QC	BJU+QC	5.10	-1,400	-696,182.16	-714,000.00
MBI JAN @ 50 PUT	MBI+MJ	MBI+MJ	31.40	-131	-196,103.98	-411,340.00
MBI MAY @ 35 PUT	MBI+QG	MBI+QG	16.88	-500	-521,311.97	-844,000.00
MTG FEB @ 20 PUT	MTG+ND	MTG+ND	2.25	-1,000	-221,996.55	-225,000.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: PUT</b>			<b>PUT OPTION</b>			
MTG JAN @ 20 PUT	MTG+MD	MTG+MD	1.55	-1,000	-276,125.72	-155,000.00
MVSN APR @ 20 PUT	MVU+PD	MVU+PD	2.60	-1,000	-266,445.86	-260,000.00
MVSN JAN @ 17.50 PUT	MVU+MW	MVU+MW	0.30	-1,000	-61,236.97	-30,000.00
MWV MAR @ 30 PUT	MWV+OF	MWV+OF	1.55	-510	-50,019.21	-79,050.00
NYB JAN @ 17.50 PUT	NYB+MW	NYB+MW	0.60	-1,000	-70,098.89	-60,000.00
SLM APR @ 30 PUT	SLM+PF	SLM+PF	10.65	-2,500	-1,507,776.74	-2,662,500.00
SLM JAN @20 PUT	SLM+MD	SLM+MD	1.10	-1,000	-126,998.00	-110,000.00
STR JAN @ 45 PUT	STR+MI	STR+MI	0.10	-500	-6,389.56	-5,000.00
SUF JAN @ 5 PUT	SUF+MA	SUF+MA	0.80	-2,475	-211,609.17	-198,000.00
TTI MAR @ 20 PUT	TTI+OD	TTI+OD	3.30	-1,000	-491,992.40	-330,000.00
WMT MAR @45 PUT	WMT+OI	WMT+OI	1.32	-2,000	-312,035.13	-264,000.00
WPP APR @ 10 PUT	WPP+PB	WPP+PB	1.50	-1,000	-124,608.04	-150,000.00
XRX JAN @ 15 PUT	XRX+MC	XRX+MC	0.15	-1,000	-48,999.22	-15,000.00
XRX JAN @ 16 PUT	XRX+MQ	XRX+MQ	0.35	-1,000	-55,499.12	-35,000.00
XRX JAN @ 17.50 PUT	XRX+MW	XRX+MW	1.40	-1,000	-116,998.16	-140,000.00
<b>PUT OPTION TOTAL</b>				-41,721	-8,275,517.60	-13,775,530.00
<b>Instrument: REIT</b>			<b>REAL ESTATE INVESTMENT TRUST</b>			
AGREE REALTY CORP	008492100	ADC	30.10	49,000	1,556,511.29	1,474,900.01
ALEXANDERS INC	014752109	ALX	353.25	5,200	2,035,382.36	1,836,900.00
ALEXANDRIA REAL ESTATE	015271109	ARE	101.67	16,600	1,255,805.31	1,687,722.00
AMB PROPERTY CORP.	00163T109	AMB	57.56	186,500	12,195,884.38	10,734,940.00
AMERICAN CAMPUS COMMUNITIES INC	024835100	ACC	26.85	109,950	3,182,211.10	2,952,157.50
ARBOR REALTY TRUST INC	038923108	ABR	16.11	65,100	1,650,326.28	1,048,761.01
ASSOCIATED ESTATES	045604105	AEC	9.44	43,100	577,878.86	406,864.00
AVALONBAY COMMUNITIES	053484101	AVB	94.14	14,300	1,482,003.49	1,346,202.00
BIOMED REALTY TRUST	09063H107	BMR	23.17	99,425	2,491,725.31	2,303,677.24
BRT REALTY TRUST	055645303	BRT	15.30	55,300	1,455,774.92	846,090.01
CAPITAL LEASE FUNDING INC	140288101	LSE	8.42	42,600	487,088.92	358,692.00
CAPITAL TRUST-CL A	14052H506	CT	30.65	49,800	1,627,582.45	1,526,370.02
CBL & ASSOC PROP	124830100	CBL	23.91	200,000	6,989,322.05	4,782,000.00
CEDAR SHOPPING CENTERS INC	150602209	CDR	10.23	19,621	232,603.71	200,722.83

**Group: DOMESTIC EQUITIES**

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: REIT</b>						
<b>REAL ESTATE INVESTMENT TRUST</b>						
CORPORATE OFFICE PROPERTY	22002T108	OFC	31.50	5,800	218,223.69	182,700.00
COUSINS PROPERTIES INC	222795106	CUZ	22.10	72,200	2,351,819.26	1,595,619.98
DCT INDUSTRIAL TRUST INC	233153105	DCT	9.31	909,700	10,614,757.22	8,469,307.03
DEERFIELD CAPITAL CORP	244331104	DFR	8.00	5,000	69,173.11	40,000.00
DIAMONDROCK HOSPITALITY	252784301	DRH	14.98	164,800	2,948,761.60	2,468,703.99
DIGITAL REALTY TRUST INC	253868103	DLR	38.37	86,600	3,394,229.05	3,322,842.01
DOUGLAS EMMETT INC	25960P109	DEI	22.61	1,005,800	4,072,538.19	22,741,138.01
DUKE RE CORPORATION	264411505	DRE	26.08	312,900	10,824,037.93	8,160,432.00
DUPONT FABROS TECHNOLOGY	26613Q106	DFT	19.60	33,300	674,325.00	652,680.00
EASTGROUP PROPERTY INC	277276101	EGP	41.85	32,400	1,406,771.34	1,355,940.00
EDUCATION REALTY TRUST INC	28140H104	EDR	11.24	27,700	417,322.26	311,348.00
ENTERTAINMENT PPTYS	29380T105	EPR	47.00	14,300	621,869.28	672,100.00
EQUITY ONE INC	294752100	EQY	23.03	82,500	2,333,556.29	1,899,975.00
EQUITY RESIDENTIAL PROP	29476L107	EQR	36.47	27,700	1,120,093.82	1,010,219.00
FEDERAL REALTY INV.	313747206	FRT	82.15	2,300	207,390.77	188,945.00
FELCOR LODGING TRUST	31430F101	FCH	15.59	65,200	1,290,771.25	1,016,468.01
FIRST INDUSTRIAL RE	32054K103	FR	34.60	9,700	349,164.93	335,620.01
FIRST POTOMAC REALTY TRUST	33610F109	FPO	17.29	130,660	2,578,478.08	2,259,111.40
GENERAL GROWTH PROP	370021107	GGP	41.18	110,700	5,774,733.19	4,558,626.00
GETTY RLTY CORP	374297109	GTY	26.68	64,500	1,750,510.75	1,720,860.01
GLIMCHER REALTY TRUST	379302102	GRT	14.29	79,300	1,977,074.12	1,133,197.00
HEALTH CARE REIT INC	42217K106	HCN	44.69	2,800	127,451.02	125,132.00
HEALTHCARE RLTY TR	421946104	HR	25.39	2,600	68,796.00	66,014.00
HERSHA HOSPITALITY TRUST	427825104	HT	9.50	145,975	1,474,252.94	1,386,762.50
HIGHWOODS PROP INC.	431284108	HIW	29.38	18,600	526,704.79	546,468.00
HOME PROPERTIES OF NY INC.	437306103	HME	44.85	21,550	927,891.34	966,517.49
HOSPITALITY PROPERTIES	44106M102	HPT	32.22	123,000	5,261,670.97	3,963,060.00
HRPT PROPERTIES TRUST	40426W101	HRP	7.73	123,000	1,264,844.57	950,790.00
INLAND REAL ESTATE CORP	457461200	IRC	14.16	36,000	454,867.44	509,760.00
INVESTORS REAL ESTAT	461730103	IRETS	8.97	1,800	19,638.54	16,146.00
ISTAR FINANCIAL INC	45031U101	SFI	26.05	2,000	91,927.61	52,100.00
JER INVESTORS TRUST INC	46614H301	JRT	10.77	95,100	1,643,314.26	1,024,226.99

**Group: DOMESTIC EQUITIES**



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<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: REIT</b>						
<b>REAL ESTATE INVESTMENT TRUST</b>						
KITE REALTY GROUP TRUST	49803T102	KRG	15.27	40,600	570,399.13	619,962.00
LASALLE HOTEL PROPERTIES	517942108	LHO	31.90	12,500	440,350.94	398,750.02
MACERICH CO	554382101	MAC	71.06	20,900	1,683,081.27	1,485,154.00
MEDICAL PROPERTIES TRUST INC	58463J304	MPW	10.19	39,800	539,739.74	405,562.00
MID-AMERICAN APARTMENT	59522J103	MAA	42.75	28,040	1,492,328.57	1,198,710.00
MISSION WEST PPTYS I	605203108	MSW	9.51	21,000	271,464.60	199,709.99
NATIONAL RETAIL PROPERTIES	637417106	NNN	23.38	121,300	2,718,772.93	2,835,993.99
NATIONWIDE HEALTH PP	638620104	NHP	31.37	41,600	1,033,009.48	1,304,991.98
OMEGA HEALTHCARE INV	681936100	OHI	16.05	136,000	2,156,014.35	2,182,799.98
POST PROPERTIES,INC.	737464107	PPS	35.12	7,800	255,094.96	273,935.99
PROLOGIS TRUST	743410102	PLD	63.38	123,400	6,744,270.14	7,821,092.00
PS BUSINESS PARKS INC/CA	69360J107	PSB	52.55	4,900	257,045.44	257,494.99
RAMCO-GERSHENSON PPT	751452202	RPT	21.37	59,300	2,096,610.33	1,267,241.00
REALTY INCOME CORP	756109104	O	27.02	142,700	3,633,326.71	3,855,754.01
REDWOOD TR INC	758075402	RWT	34.24	7,800	387,497.61	267,072.01
SAUL CENTERS INC	804395101	BFS	53.43	10,800	468,016.93	577,044.01
SENIOR HOUSING PROP TRUST	81721M109	SNH	22.68	105,400	2,221,180.03	2,390,472.00
SIMON PROP GROUP INC.	828806109	SPG	86.86	279,300	21,674,975.88	24,259,998.01
SL GREEN RE CORP	78440X101	SLG	93.46	1,981	222,139.33	185,144.24
STRATEGIC HOTELS & RESORTS, INC	86272T106	BEE	16.73	134,000	2,852,435.33	2,241,819.95
SUNSTONE HOTEL INVESTORS INC	867892101	SHO	18.29	18,700	503,451.55	342,023.00
TARRAGON CORP	876287103	TARR	1.50	27,800	177,836.22	41,699.99
THORNBURG MTG INC	885218107	TMA	9.24	500	5,960.90	4,620.00
UNIVERSAL HEALTH RLT	91359E105	UHT	35.44	47,900	1,614,712.31	1,697,576.00
URSTADT BIDDLE PPTYS	917286205	UBA	15.50	104,400	1,722,199.32	1,618,200.00
VENTAS INC.	92276F100	VTR	45.25	50,100	2,231,688.64	2,267,025.00
WASHINGTON RE INV	939653101	WRE	31.41	3,500	111,097.98	109,934.98
<b>REAL ESTATE INVESTMENT TRUST TOTAL</b>				6,364,002	162,161,761.66	165,318,589.19
<b>Instrument: WARRANT</b>						
<b>WARRANT</b>						
DIME BANCORP-WT	25429Q110	DIMEZ	0.16	431,800	115,334.87	69,951.60
<b>WARRANT TOTAL</b>				431,800	115,334.87	69,951.60

**Group: DOMESTIC EQUITIES**

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
DOMESTIC EQUITIES TOTAL				883,756,623	25,238,551,632.10	30,821,519,111.50

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DESCRIPTION	IDENTIFIER	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal						
Market: INTERNAL EAFE						
Portfolio: EQS EQUITY SWAPS						
Instrument: ABSCARDFLOAT ABSCARD FLOAT BULLET MATURITY						
CCCIT 2003 A9 A9	17305EBX2	5.476		5,000,000	5,006,092.53	
CCCIT 2007-A6 A6 (EXP MAT 7/12/10)	17305EDW2	5.625		14,740,000	14,619,659.92	
CHAIT 2005 -A9 A9 9/15/2009)	161571AU8	5.404		21,650,000	21,667,714.35	
COMET 2004-A3 A3	14041NBM2	5.459		29,000,000	29,049,394.71	
DCMT 2003-4 A1	25466KES4	4.875		2,561,000	2,557,128.66	
DCMT 2005 2 A (10/15/09)	25466KFE4	5.356		3,239,000	3,223,236.26	
GEMNT 2007-3 A1 (EXP MAT 6/15/10)	36159JBD2	5.404		60,000,000	60,000,000.00	
HHPT 2000-HLTA A2	432857AB6	5.059		111,800,000	112,524,595.58	
<b>ABSCARD FLOAT BULLET MATURITY TOTAL</b>				247,990,000	248,647,822.01	
Instrument: AGC AGENCY BONDS WITH COUPONS						
FEDERAL FARM CREDIT BANK	31331YAJ9	4.875		35,000,000	35,000,000.00	
FEDERAL HOME LOAN BANK	3133XKNQ4	5.224		90,000,000	89,980,700.67	
FEDERAL HOME LOAN BANK	3133XL6T5	5.204		150,000,000	149,967,763.15	
FEDERAL HOME LOAN BANK	3133XLZ30	5.569		100,000,000	100,084,319.61	
<b>AGENCY BONDS WITH COUPONS TOTAL</b>				375,000,000	375,032,783.43	
Instrument: COR CORPORATE NOTES/BONDS						
ALLSTATE LIFE GLOBAL	02003MBC7	5.320		35,000,000	35,000,000.00	
AMERICAN HONDA FINANCE	02666QWU3	5.299		20,000,000	20,011,901.77	
BANK OF NEW YORK MELLON	06406HBF5	5.461		40,000,000	40,017,206.47	
CATERPILLAR FIN SERV CRP	14912L3B5	5.714		5,200,000	5,189,324.73	
CITIGROUP FUNDING INC	1730T0EK1	5.449		40,000,000	40,000,000.00	
HBOS (BANK OF SCOTLAND PLC/NY)	06479EGH5	5.258		40,000,000	40,000,000.00	
HEWLETT-PACKARD CO	428236AN3	5.383		40,000,000	39,988,661.68	
HONEYWELL INTERNATIONAL	438516AU0	5.410		10,000,000	10,000,000.00	
ING USA GLOBAL FUNDING	44982XAC1	5.549		40,000,000	40,000,000.00	
JOHN DEERE CAPITAL CORP	24422EQG7	5.375		40,000,000	39,994,211.31	
MONUMENTAL GLOBAL FDG II	61532YAA2	5.562		7,000,000	6,960,924.47	
ORACLE CORP	68389XAA3	5.380		40,000,000	40,000,000.00	
RBS (CHARTER ONE BANK NA)	16132NAX4	5.572		10,000,000	9,974,377.96	

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DESCRIPTION	IDENTIFIER	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal						
Market: INTERNAL EAFE						
Portfolio: EQS EQUITY SWAPS						
Instrument: COR CORPORATE NOTES/BONDS						
ROYAL BK OF SCOTLAND NY	78010FXV7	5.276		15,000,000	14,998,824.58	
TARGET CORP	87612EAQ9	5.593		5,000,000	4,991,023.96	
TOYOTA MOTOR CREDIT CORP	89233PL53	5.184		40,000,000	40,000,000.00	
WACHOVIA BANK NA	92976FBX0	5.210		30,000,000	30,000,000.00	
WACHOVIA CORP	929903EC2	5.679		10,000,000	9,997,044.04	
CORPORATE NOTES/BONDS TOTAL				467,200,000	467,123,500.97	
Instrument: CPES COMMERCIAL PAPER - EQUITY SWAPS						
MERRILL LYNCH & CO	59018JAR5	5.300		15,000,000	14,949,353.89	
COMMERCIAL PAPER - EQUITY SWAPS TOTAL				15,000,000	14,949,353.89	
Instrument: FRBES FLOATING RATE CORPORATE BOND						
AMERICAN EXPRESS BK FSB	02580EBA0	5.393	M	15,000,000	15,000,792.11	
AMERICAN EXPRESS BK FSB	02580EBA0	5.393	M	5,000,000	5,000,264.08	
AMERICAN EXPRESS BK FSB	02580EBG7	5.394	M	5,000,000	5,000,783.42	
AMERICAN EXPRESS CREDIT ACCT MT	02582JDL1	5.396	M	20,000,000	20,005,366.66	
AMERICAN HONDA FINANCE	02666QYP2	5.404	Q	20,000,000	20,004,730.90	
AMEX CREDIT ACCT MT (EXP MAT	02582JEP1	5.402	M	35,000,000	35,000,000.00	
AMEX CREDIT ACCT MT (EXPECTED	02582JBN9	5.516	M	13,640,000	13,669,919.46	
ASIF GLOBAL FING XXXII	00210CAA7	5.396	Q	40,000,000	40,004,287.81	
BANK OF AMERICA CREDIT CARD TR (EXP	05522RAH1	5.379	M	9,925,000	9,924,046.92	
BANK OF AMERICA CREDIT CARD TR (EXP	05522RAH1	5.379	M	12,200,000	12,198,828.52	
BANK ONE ISSUANCE TRUST (EXPECTED	06423RBF2	4.230	M	25,000,000	25,047,583.50	
BARCLAYS BANK PLC NY	0673P1EK6	5.351	M	25,000,000	24,999,999.47	
BNP PARIBAS SA	05567LCN5	4.923	Q	40,000,000	40,000,000.00	
CANADIAN IMP BK COMM NY	13606VJG8	5.308	Q	21,250,000	21,250,203.86	
CAPITAL ONE MASTER TRUST	14040KCG1	5.502	M	11,000,000	11,041,685.51	
CHAIT 2006-A3 A3 9/15/09	161571BF0	5.386	M	20,000,000	20,000,000.00	
CHASE CREDIT CARD MASTER	16151RCX9	4.701	M	28,350,000	28,404,133.00	
CHASE ISSUANCE TRUST	161571AK0	5.396	M	29,665,000	29,685,385.10	
CHASE ISSUANCE TRUST	161571AM6	5.399	M	9,735,000	9,741,544.27	

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DESCRIPTION	IDENTIFIER	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal						
Market: INTERNAL EAFE						
Portfolio: EQS EQUITY SWAPS						
Instrument: FRBES FLOATING RATE CORPORATE BOND						
CITIBANK CREDIT CARD ISSUANCE	17305EDP7	5.456	Q	60,000,000	59,574,920.21	
CITIBANK CREDIT CARD ISSUANCE	17305EDP7	5.716	Q	35,000,000	35,000,000.00	
DCMT 2005-1 A (EXP MTY 3/17/08)	25466KFC8	5.405	M	12,000,000	12,001,866.67	
FEDERAL HOME LOAN BANK	3133XGX74	5.256	M	190,000,000	189,989,835.11	
JACKSON NATL LIFE FUND	46849LEZ0	4.694	Q	25,000,000	25,001,098.14	
JACKSON NATL LIFE FUND	46849LEZ0	5.538	Q	15,000,000	15,000,936.08	
LEHMAN BROTHERS HOLDINGS	52517PF97	5.098	Q	20,000,000	19,999,940.73	
MBNA CREDIT CARD MASTER NOTE T	55264TAM3	5.497	M	5,000,000	5,015,922.42	
MBNA CREDIT CARD MASTER NOTE T	55264TAV3	5.474	M	9,500,000	9,537,393.15	
MBNA CREDIT CARD MASTER NOTE T	55264TCJ8	5.443	M	7,000,000	7,015,609.57	
MBNA CREDIT CARD MASTER NOTE T	55264TCJ8	5.443	M	3,245,000	3,252,239.83	
PACCAR FINANCIAL CORP	69371RZB5	5.445	Q	16,800,000	16,806,166.97	
ROYAL BANK OF CANADA NY	78009HRX9	5.010	Q	30,000,000	29,997,370.62	
ROYAL BANK OF CANADA NY	78009HZZ1	5.352	M	10,000,000	9,999,594.01	
WELLS FARGO COMPANY	949746JP7	5.412	Q	7,500,000	7,500,965.99	
FLOATING RATE CORPORATE BOND TOTAL				831,810,000	831,673,414.09	
Instrument: INTF INTERNATIONAL FUNDS						
EQUITY SWAP - LIQUIDITY RESERVES	IL-EQS			99	9,882.28	
EQUITY SWAP - LIQUIDITY RESERVES	IL-EQS			35,553	3,555,251.94	
EQUITY SWAP - LIQUIDITY RESERVES	IL-EQS			649,099	64,909,878.46	
INTERNATIONAL FUNDS TOTAL				684,750	68,475,012.68	
EQUITY SWAPS TOTAL				1,937,684,750	2,005,901,887.07	2,106,070,679.18

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-EAFE      INTERNAL EAFE INDEX					
Instrument: INTF      INTERNATIONAL FUNDS					
EAFE INDEX - LQR	IL-EAFE		3,814,098	381,409,836.80	
INTERNAL EAFE - EQUITIES	IE-EAFE		4,982,360	498,235,955.88	
INTERNATIONAL FUNDS TOTAL			8,796,458	879,645,792.68	
INTERNAL EAFE INDEX TOTAL			8,796,458	879,645,792.68	1,778,251,019.57

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	6.987	2,000,000	1,860,984.46	
<b>CANADIAN BONDS TOTAL</b>			2,000,000	1,860,984.46	
<b>Instrument: ICOM</b>					
<b>INTERNATIONAL COMMON STOCKS</b>					
77TH BANK Y50	6804165	8341_JP	1,900,000	10,055,739.42	
AGNICO-EAGLE MINES LTD.	2009834	AEM	700,000	22,568,463.49	
AIR NEW ZEALAND	6426484	AIR_NZ	5,000,000	5,246,160.22	
AISIN SEIKI	6010702	7259_JP	600,000	7,036,936.08	
ARUZE CORP	6126892	6425_JP	242,900	5,066,826.52	
BCO SANTANDER CENTAL HISP	5705946	SAN_SM	1,280,537	12,469,932.93	
BENDIGO MINING NL	6091310	BDG_AU	33,175,000	15,866,057.60	
BENETTON GROUP S.P.A.	7128563	BEN_IM	1,000,000	13,214,660.67	
BNP PARIBAS	7309681	BNP_FP	164,887	9,519,120.28	
BOOM LOGISTICS LTD	6691969	BOL_AU	6,700,000	16,717,535.87	
BRITISH AEROSPACE	0263494	BA_LN	3,000,000	12,135,046.09	
CARREFOUR EUR 2.5	5641567	CA_FP	234,708	11,301,664.41	
CASIO COMPUTER CO	6178967	6952_JP	1,000,000	9,270,833.50	
CENTRAL FUND CANADA CL A	2183471	CEF	3,100,000	17,114,000.00	
CENTRAL GOLD TRUST	2898128	GTU-U_CN	450,000	7,261,904.78	
CHEUNG KONG(HLDGS)	6190273	1_HK	1,470,000	14,115,130.06	
CHUGAI PHARMACEUTI	6196408	4519_JP	555,000	7,101,274.01	
CITIZEN WATCH CO J	6197304	7762_JP	327,500	2,400,538.35	
COMPUTACENTER PLC	B164905	CCC_LN	2,474,909	10,544,087.99	
DAI NIPPON PRINTNG	6250906	7912_JP	1,000,000	12,742,208.41	
DAIICHI SANKYO	B0J7D91	4568_JP	805,000	16,975,787.71	
DAIMLER-BENZ AG	5529027	DAI_GY	200,000	10,855,843.93	
DEUTSCHE POST AG	4617859	DPW_GY	890,400	22,717,882.80	
DEUTSCHE TELEKOM D	5842359	DTE_GY	687,000	12,450,858.27	
DIXONS GROUP ORD	0047245	DSGI_LN	9,750,000	30,439,558.60	
DS SMITH PLC	0822011	SMDS_LN	4,130,000	11,052,268.20	
ELECTROCOMPONENTS	0309644	ECM_LN	3,685,000	16,599,054.81	

# Monthly Market

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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		
ENEL SPA	7144569	ENEL_IM	1,000,000	7,392,791.70	
ENI SPA	7145056	ENI_IM	925,000	11,845,113.65	
EXEDY CORPORATION	6250412	7278_JP	488,700	2,660,465.27	
FAIRFAX MEDIA LTD	6467074	FXJ_AU	5,250,000	10,170,522.25	
FLUGHAFEN WIEN AG	4359690	FLU_AV	100,000	3,297,659.07	
FORTIS	7266139	FORB_BB	700,000	17,067,765.76	
FOSTERS BREWING GR	6349268	FGL_AU	1,425,000	4,946,272.47	
FRASER + NEAVE LTD	B17NLV6	FNN_SP	4,211,500	4,507,349.56	
FUJI HEAVY INDUSTRIES LTD	6356406	7270_JP	5,000,000	25,189,106.98	
GLAXOSMITHKLINE	0925288	GSK_LN	1,175,000	27,013,992.30	
GUINNESS PEAT GROUP	6577371	GPG_NZ	13,000,000	19,058,971.24	
HASEKO CORP Y50	6414401	1808_JP	12,500,000	34,726,313.53	
HEIDELBERGER DRUCKMASCHINEN	5367227	HDD_GY	400,000	9,051,982.28	
HONDA MOTOR CO COM	6435145	7267_JP	405,000	12,370,421.24	
HONG KONG ELECTRIC HKD1	6435327	6_HK	4,125,000	17,116,807.53	
IMPERIAL CHEM INDS	0459497	ICI_LN	400,000	1,289,840.85	
INTESA SANPAOLOA SPA	4076836	ISP_IM	2,878,599	9,051,752.65	
ITO EN LTD	6455789	2593_JP	737,600	18,308,182.62	
ITO EN LTD - PFD	B23PWV0	25935_JP	971,100	19,507,914.49	
J S GROUP CORPORATION	6900212	5938_JP	318,200	4,424,254.54	
KINROSS GOLD CORP	B03Z841	K_CN	2,500,000	16,581,574.42	
KONINKLIJKE DSM NV	B0HZL93	DSM_NA	520,000	14,758,905.43	
MARUI CO Y50	6569527	8252_JP	2,300,000	30,692,057.39	
MATSUSHITA ELC IND	6572707	6752_JP	1,270,000	22,363,538.93	
MCGUIGAN SIMEON WINES	6130677	MGW_AU	8,850,000	18,932,763.01	
MICHELIN (CGDE)	4588364	ML_FP	165,000	6,109,847.92	
MITSUBISHI HVY IND	6597067	7011_JP	1,400,000	5,235,267.01	
NATL AUSTRALIA BK	6624608	NAB_AU	600,000	13,393,520.76	
NEWMONT MINING CORP - CHESS	6509772	NEM_AU	5,500,000	11,189,150.32	
NIPPON EXPRESS CO	6642127	9062_JP	5,500,000	27,966,186.27	



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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		
NIPPON PAINT CO LTD	6640507	4612_JP	2,650,000	6,718,049.43	
NIPPON TEL+TEL CP	6641373	9432_JP	900	4,941,977.71	
NORSK HYDRO AS NOK	B11HK39	NHY_NO	674,500	1,599,820.85	
NORSKE SKOGINDUSTRIER ASA	7070396	NSG_NO	700,000	6,364,481.48	
NORTHERN FOODS	0646608	NFDS_LN	7,300,000	12,191,038.49	
NOVARTIS AG CHF 20	7103065	NOVN_VX	410,000	17,510,864.93	
NTT DOCOMO INC	6129277	9437_JP	8,695	21,859,350.75	
OCE NV NLG1	5446751	OCE_NA	800,000	7,713,967.48	
OMRON CORP Y50	6659428	6645_JP	350,000	5,239,875.50	
PHILIPS ELECTRONICS	5986622	PHIA_NA	453,699	13,639,477.64	
PRAKTIKER BAU-UND HEIMWERK	B0P7049	PRA_GY	800,000	23,310,363.34	
RENTOKIL INITIAL O	B082RF1	RTO_LN	7,025,000	20,492,085.59	
REPSOL - YPF, SA	5669354	REP_SM	524,324	8,342,915.97	
RIO TINTO PLC	0718875	RIO_LN	90,000	2,637,678.66	
ROCHE HLDGS AG GEN	7110388	ROG_VX	88,234	8,389,990.23	
ROLLS-ROYCE GROUP B SHR ENT	B27Y7Y1	1037664Z_LN	123,624,000	0.00	
ROLLS-ROYCE GROUP PLC	3283648	RR/_LN	3,060,000	4,761,719.82	
ROYAL BK SCOT GBP	0754783	RBS_LN	3,310,000	35,501,904.67	
SCHNEIDER ELECTRIC	4834108	SU_FP	100,000	5,496,808.41	
SEKISUI HOUSE Y50	6793906	1928_JP	1,150,000	10,183,893.86	
SEVEN & I HOLDINGS CO.	B0FS5D6	3382_JP	520,000	18,331,037.22	
SHINSEI BANK	6730936	8303_JP	8,060,000	33,503,152.10	
SIEMENS AG DEM 5.0	5727973	SIE_GY	140,000	8,198,400.51	
SINGAPORE AIRLINES	6811734	SIA_SP	616,000	5,099,769.38	
SINGAPORE TELECOMM	B02PY22	ST_SP	4,275,000	6,843,349.31	
SONY CORP JPY50	6821506	6758_JP	455,000	15,992,440.01	
ST. IVES PLC	0768900	SIV_LN	5,504,087	24,464,146.49	
STATOIL ASA	7133608	STL_NO	581,553	3,228,297.31	
SUMITOMO OSAKA CMT	6858548	5232_JP	8,000,000	20,714,438.30	
SUMITOMO TRUST+BKG JPY 50.0	6859002	8403_JP	3,300,000	20,730,339.45	

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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		
SUN HUNG KAI PROPE	6859927	16_HK	1,380,000	9,945,656.75	
SWISS REINSURANCE	7189816	RUKN_VX	290,000	23,439,269.75	
SYNGENTA CHF	4356646	SYNN_VX	70,000	3,857,857.51	
TAKEDA PHARMACEUTICAL COMPANY	6870445	4502_JP	227,400	9,342,286.37	
TELECOM CORP OF NEW ZEALAND	6881436	TEL_NZ	6,266,663	18,397,238.48	
TELEFONICA SA	5732524	TEF_SM	660,000	7,117,276.48	
TOKYO GAS CO Y50	6895448	9531_JP	2,076,000	5,688,772.18	
TOTAL SA	B15C557	FP_FP	330,000	9,538,216.28	
TOTO Y50	6897466	5332_JP	3,000,000	21,975,444.76	
UBS AG-REG	B18YFJ4	UBSN_VX	340,000	8,015,228.22	
UNICREDITO ITALIAN	4232445	UC_IM	2,200,000	9,772,698.94	
UPM-KYMMENE CORP F	5051252	UPM1V_FH	1,000,000	18,353,522.44	
U-SHIN LTD	6988627	6985_JP	1,400,000	7,921,673.00	
UTD UTILITIES ORD	0646233	UU/_LN	1,594,444	9,423,639.45	
VALEO FRF20	4937579	FR_FP	405,000	18,246,201.04	
VODAFONE GROUP	B16GWD5	VOD_LN	6,750,000	22,582,056.75	
WESDOME GOLD MINES LTD	B0Y90N5	WDO_CN	6,430,900	10,931,929.30	
INTERNATIONAL COMMON STOCKS TOTAL			388,129,939	1,357,610,269.03	
Instrument: INTF					
INTERNATIONAL FUNDS					
EAFE VALUE	IL-EAFEVAL		2,475,466	247,546,612.40	
INTERNATIONAL FUNDS TOTAL			2,475,466	247,546,612.40	
EAFE VALUE TOTAL			392,605,405	1,607,017,865.89	2,128,991,085.20

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-LAZAR					
Instrument: CTRY					
			TRANSITION ACCOUNT		
			COUNTRY FUNDS - CLOSED END		
ISRAEL FUND	0457242	ISR_LN	571,389	0.00	
COUNTRY FUNDS - CLOSED END TOTAL			571,389	0.00	
Instrument: ICOM					
			INTERNATIONAL COMMON STOCKS		
ADVANTECH CO LTD	6202673	2395_TT	1	0.00	
BRASIL TELECOM	B1XFXG5	BRT04_BZ	1,921	0.00	
CIA VALE DO RIO DO	B011X91	VALE_BZ	83,300	0.00	
TELECOM ASIA RTS	94F1516	94F1516	535,516	0.00	
YULON MOTOR COMPANY	6988597	2201_TT	1	0.00	
INTERNATIONAL COMMON STOCKS TOTAL			620,739	0.00	
Instrument: INTF					
			INTERNATIONAL FUNDS		
LAZARD FRERES - LQR	IL-LAZ		178	17,818.98	
INTERNATIONAL FUNDS TOTAL			178	17,818.98	
TRANSITION ACCOUNT TOTAL			1,192,306	17,818.98	67,519.54

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					
A P MOLLER MAERSK A/S	4253048	MAERSKB_DC	529	2,525,067.97	
AEGON NV	5927375	AGN_NA	18,523	715,133.42	
ALLIANZ AG NPV(REG	5231485	ALV_GY	9,500	2,586,325.08	
ALLIED IRISH BANKS	4020684	ALBK_ID	497,464	5,023,169.33	
ASSIC GENERALI SPA	4056719	G_IM	24,502	572,612.26	
ASTRAZENECA GBP 0.	0989529	AZN_LN	65,334	2,428,919.26	
BARCLAYS PLC ORD G	3134865	BARC_LN	256,040	1,614,543.87	
BAYER AG COM NPV	5069211	BAY_GY	25,500	1,062,326.04	
BNP PARIBAS	7309681	BNP_FP	24,624	885,754.62	
BP AMOCO	0798059	BP/_LN	742,115	5,507,129.66	
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	762,836.51	
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	
CHARTERED SEMICONDUCTOR	6180917	CSM_SP	301,834	755,413.30	
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	
CREDIT SUISSE GROUP	7171589	CSGN_VX	20,883	949,566.60	
CRH	4182249	CRH_ID	250,583	3,371,008.76	
DAIMLER-BENZ AG	5529027	DAI_GY	25,500	1,770,876.93	
DANISCO A/S	4155586	DCO_DC	14,200	601,763.75	
DANSKE BANK	4588825	DANSKE_DC	126,000	1,414,017.79	
DBS GROUP HOLDINGS	6175203	DBS_SP	491,359	3,736,406.99	
DELHAIZE-LE LION N	4262118	DELB_BB	20,589	1,197,999.10	
DEN NORSKE BANK NO	4263304	DNBNOR_NO	187,000	811,223.34	
DEUTSCHE BANK AG O	5750355	DBK_GY	10,500	665,174.76	
DEUTSCHE TELEKOM D	5842359	DTE_GY	63,300	2,908,340.22	

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		
DIAGEO ORD GBP 28.	0237400	DGE_LN	84,362	846,695.96	
E.ON AG	4942904	EOA_GY	22,400	1,205,422.74	
EAST JAPAN RAILWAY	6298542	9020_JP	309	1,679,776.91	
ENI SPA	7145056	ENI_IM	64,500	747,769.60	
ERSTE BANK DER OESTER SPARK	5289837	EBS_AV	66,300	888,892.20	
FLUGHAFEN WIEN AG	4359690	FLU_AV	7,601	293,646.79	
FORTIS	7266139	FORB_BB	234,987	6,743,752.72	
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	GBL_BB	41,656	1,924,668.73	
GROUP DANONE ORD	B1Y9TB3	BN_FP	23,324	747,235.07	
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 TELECOMMUNICATIONS	B032D70	2332_HK	906	670.06	
HUTCHISON WHAMPOA	6448068	13_HK	68,000	655,574.26	
INBEV	4755317	INB_BB	61,459	2,048,156.02	
INDEPENDENT NEWS & MEDIA	4699103	INM_ID	266,112	1,021,733.98	
ING GROEP NV NLG1	7154182	INGA_NA	35,265	1,164,320.52	
IRISH LIFE & PERMANENT	4455253	IPM_ID	133,281	1,261,382.00	
KBC GROUP	4497749	KBC_BB	98,033	4,816,648.34	
KEPPEL CORP ORD SG	B1VQ5C0	KEP_SP	536,200	592,651.92	
KERRY GROUP PLC-A	4519579	KYG_ID	74,102	932,857.58	
LANXESS	B05M8B7	LXS_GY	2,550	49,345.75	
LLOYDS TSB GROUP O	0870612	LLOY_LN	179,923	1,950,096.13	
L'OREAL FRF10	4057808	OR_FP	9,268	447,798.63	
MATSUSHITA ELC IND	6572707	6752_JP	233,000	4,870,895.67	

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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		
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	5,364,704.60	
MUNCHENER RUCKVS	5294121	MUV2_GY	3,100	650,776.30	
NESTLE SA CHF	7123870	NESN_VX	10,718	1,887,967.69	
NIPPON TEL+TEL CP	6641373	9432_JP	267	2,530,596.42	
NOKIA(AB)OY EUR0.2	5902941	NOK1V_FH	1,183,976	16,472,410.26	
NOMURA HOLDINGS, INC.	6643108	8604_JP	221,000	4,149,560.04	
NORSK HYDRO AS NOK	B11HK39	NHY_NO	319,900	804,055.25	
NORSKE SKOGINDUSTRIER ASA	7070396	NSG_NO	26,435	400,663.30	
NOVARTIS AG CHF 20	7103065	NOVN_VX	76,799	2,812,071.77	
NOVO NORDISK A/S-B	7077524	NOVOB_DC	236,570	2,833,243.79	
NOVOZYMES A/S-B	4658535	NZYM_BDC	15,000	175,584.54	
OEST ELEKTRIZITATS	4661607	VER_AV	139,000	1,869,506.67	
OMV AG AUSH100	4651459	OMV_AV	185,000	1,585,124.25	
ORKLA ASA NWKR 6.2	B1VQF42	ORK_NO	263,000	952,173.87	
OVERSEAS CHINESE BANKING CORP	B0F9V20	OCBC_SP	844,920	2,866,072.25	
PHILIPS ELECTRONICS	5986622	PHIA_NA	29,037	983,978.14	
ROCHE HLDGS AG GEN	7110388	ROG_VX	22,050	2,067,390.63	
ROYAL BK SCOT GBP	0754783	RBS_LN	193,365	983,361.38	
ROYAL DUTCH SHELL PLC - A SHS	B03MLX2	RDSA_LN	67,030	2,032,768.04	
ROYAL DUTCH SHELL PLC - B SHS	B03MM40	RDSB_LN	62,063	1,770,024.78	
SAMPO-LEONIA INSURANCE COMPANY	5226038	SAMAS_FH	85,250	558,810.28	
SANOFI-AVENTIS	5671735	SAN_FP	21,437	1,027,437.05	
SAP AG	4846288	SAP_GY	32,400	1,048,448.22	
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	1,345,856.07	
SINGAPORE TELECOMM	B02PY22	ST_SP	2,367,936	3,091,121.25	

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					
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	1,018,910.48	
STOREBRAND ASA NOK	4852832	STB_NO	66,600	474,394.54	
SUEZ EUR	7118047	SZE_FP	93,240	5,349,834.99	
SUMITOMO MITSUI FINANCIAL	6563024	8316_JP	488	6,252,504.09	
SUN HUNG KAI PROPE	6859927	16_HK	68,000	636,214.67	
SWISS REINSURANCE	7189816	RUKN_VX	5,502	500,455.81	
SWISSCOM AG CHF25(	5533976	SCMN_VX	1,673	570,682.49	
TAKEDA PHARMACEUTICAL COMPANY	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	7,932,289.27	
TESCO PLC	0884709	TSCO_LN	310,301	869,078.54	
TIETOENATOR CORP OYJ	5479702	TIE1V_FH	46,010	1,366,746.04	
TOKYO ELEC POWER Y	6895404	9501_JP	116,500	2,746,241.65	
TOMRA SYSTEMS ASA	4730875	TOM_NO	42,750	673,127.39	
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	2,224,757.63	
UCB ORD BEF	5596991	UCB_BB	47,388	1,813,543.28	
UNICREDITO ITALIAN	4232445	UC_IM	122,000	543,558.29	
UNILEVER NV CERT.	B12T3J1	UNA_NA	32,898	640,093.17	
UOL GROUP	6916781	UOB_SP	419,726	2,722,798.16	
UPM-KYMMENE CORP F	5051252	UPM1V_FH	133,960	1,812,224.32	
UTD O/S LAND SG 1	6916844	UOL_SP	41,972	42,891.68	
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	

# Monthly Market

As Of 12/31/2007

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					
WIENERBERGER BAUST	5699373	WIE_AV	53,700	1,152,275.00	
YARA INTERNATIONAL ASA	7751259	YAR_NO	63,980	283,841.40	
ZURICH FINANCIAL SERVICES CHF10	5983816	ZURN_VX	3,287	1,579,272.57	
INTERNATIONAL COMMON STOCKS TOTAL			23,062,662	246,841,748.06	
Instrument: INTF INTERNATIONAL FUNDS					
PANAGORA - LQR	IL-PAN		9,056	905,564.67	
INTERNATIONAL FUNDS TOTAL			9,056	905,564.67	
Instrument: INTL WARRANT INTERNATIONAL WARRANT					
SUEZ LYONNAISE DES EAUX STRIP	5519299	LYSV_BB	78,000	0.00	
INTERNATIONAL WARRANT TOTAL			78,000	0.00	
INTERNAL EAFE TOPDOWN TOTAL			23,149,718	247,747,312.73	465,505,173.39



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		
3 I GROUP	B1YW440	III_LN	262,191	3,885,393.78	
ABB LIMITED CHF2.50	7108899	ABBN_VX	35,915	373,500.33	
ACCIONA S.A.	5579107	ANA_SM	13,894	3,374,209.94	
ACERGY	5258246	ACY_NO	50,550	418,062.15	
ACS ACTIVIDADES CONS Y SER	B01FLQ6	ACS_SM	105,190	6,160,030.42	
ADERANS CO LIMITED	6007395	8170_JP	50,400	1,002,966.69	
AEGON NV	5927375	AGN_NA	363,346	7,144,417.43	
AEON CO LTD	6480048	8267_JP	147,300	2,089,296.23	
AGL ENERGY LTD	B0ZNPN1	AGK_AU	28,580	335,751.36	
AGNICO-EAGLE MINES	2009823	AEM_CN	3,300	143,218.59	
AIR FRANCE	4916039	AF_FP	66,807	1,874,221.98	
AIR LIQUIDE	B1YXBJ7	AI_FP	266	26,399.82	
AISIN SEIKI	6010702	7259_JP	95,700	3,527,469.75	
AKZO NOBEL NV NLG5	5458314	AKZA_NA	63,043	5,000,813.19	
ALCATEL EUR 2.0	5975006	ALU_FP	20,512	259,909.63	
ALLIANZ AG NPV(REG	5231485	ALV_GY	61,980	8,331,657.41	
ALLIED IRISH BANKS	4020684	ALBK_ID	43,631	744,032.34	
ALPS ELECTRIC CO Y	6021500	6770_JP	107,900	1,278,065.76	
ALSTOM RGPT	B0DJ8Q5	ALO_FP	7,776	956,733.41	
ALTADIS SA	5444012	ALT_SM	60,538	4,096,129.53	
AMADA CO Y50	6022105	6113_JP	116,000	1,145,023.69	
AMCOR ORD NPV	6066608	AMC_AU	4,887	28,612.75	
AMP ORD AUD3	6709958	AMP_AU	15,851	98,070.86	
ANDRITZ AG	B1WVF68	ANDR_AV	27,114	1,734,097.84	
ANGLO AMERICAN ORD	B1XZS82	AAL_LN	59,746	3,390,046.19	
ARCELORMITTAL	7281875	MTP_FP	98,666	5,875,314.82	
ARISTOCRAT LEISURE LIMITED	6253983	ALL_AU	2,771	28,331.97	
ASAHI GLASS CO JPY	6055208	5201_JP	100	1,046.89	
ASAHI KASEI CORPORATION	6054603	3407_JP	136,000	941,986.83	
ASATSU-DK INC	6056052	9747_JP	31,400	1,050,597.76	

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		
ASCENDAS REAL ESTATE INV	6563875	AREIT_SP	603,000	885,705.65	
ASCIANO GROUP	B1YC5L4	AIO_AU	3,340	0.00	
ASM LITHOGRAPHY HOLDING	5949368	ASML_NA	108,233	3,691,884.72	
ASSIC GENERALI SPA	4056719	G_IM	12,246	454,194.61	
ASTELLAS PHARMA INC	6985383	4503_JP	91,000	4,252,085.72	
ASTRAZENECA GBP 0.	0989529	AZN_LN	1,374	54,301.55	
AUSTRALIA + NEW ZEALAND BANK GROUP	6065586	ANZ_AU	13,923	223,461.13	
AUTOBACS SEVEN CO	6068422	9832_JP	101,300	2,410,684.04	
AXA EUR 2.29	7088429	CS_FP	148,073	4,085,598.25	
BANCA MONTE DEI PASCHI SIENA	7128541	BMPS_IM	29,277	177,799.93	
BANCO BILBAO - BBVA	5501906	BBVA_SM	339,530	8,253,085.68	
BANCO POPOLARE DI VERONA	7378261	BPVN_IM	13,006	357,955.56	
BANK OF IRELAND	3070732	BKIR_ID	49,134	701,709.99	
BANK OF MONTREAL	2076009	BMO_CN	23,100	1,088,789.37	
BANK OF NOVA SCOTIA	2076281	BNS_CN	79,300	3,056,421.39	
BARCLAYS PLC ORD G	3134865	BARC_LN	433,607	2,753,773.67	
BARRATT DEVEL ORD	0081180	BDEV_LN	736,736	7,486,138.51	
BARRICK GOLD CORP	2024644	ABX_CN	21,811	439,029.60	
BASF AG DEM ORD SH	5086577	BAS_GY	162,079	12,526,300.76	
BAYER AG COM NPV	5069211	BAY_GY	116,804	4,184,506.33	
BCE INC	B188TH2	BCE_CN	10,065	238,660.41	
BCO SANTANDER CENTAL HISP	5705946	SAN_SM	1,116,520	17,852,576.91	
BEKAERT SA NPV	5827431	BEKB_BB	3,337	396,099.20	
BELGACOM	B00D9P6	BELG_BB	170,421	7,340,665.59	
BHP LIMITED	6144690	BHP_AU	29,278	417,885.69	
BHP STEEL LTD	6533232	BSL_AU	26,912	192,605.55	
BIC FRF 25.0	5298781	BB_FP	15,795	1,206,857.64	
BILLITON PLC	0056650	BLT_LN	180,584	875,245.02	
BK OF EAST ASIA HK	6075648	23_HK	175,000	1,013,714.23	
BNP PARIBAS	7309681	BNP_FP	75,523	6,011,072.55	

# Monthly Market

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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					
BOC HONG KONG HOLDINGS LTD	6536112	2388_HK	381,500	890,305.10	
BOMBARDIER INC B	2109723	BBD/B_CN	104,300	394,770.75	
BORAL LIMITED	6218670	BLD_AU	3,763	20,280.17	
BOUYGUES	4002121	EN_FP	35,952	3,275,936.77	
BOVIS HOMES GROUP PLC	0185929	BVS_LN	171,032	2,597,284.53	
BP AMOCO	0798059	BP/_LN	980,470	7,108,750.37	
BRAMBLES INDS LTD	B1FJ0C0	BXB_AU	9,119	52,783.54	
BRIT AMER TOBACCO	0287580	BATS_LN	120,879	1,037,081.99	
BRITISH AEROSPACE	0263494	BA/_LN	159,864	800,144.26	
BRITISH SKY BROADC	0141192	BSY_LN	40,671	493,851.13	
BRIXTON PLC	0143002	BXTN_LN	386,590	2,339,337.17	
BROOKFIELD ASSET MANAGEMENT	2092599	BAM/LV/A_CN	35,400	844,152.28	
BT GROUP	3091357	BT/A_LN	1,077,699	6,124,908.51	
BULGARI SPA ITL125	5256477	BUL_IM	8,938	135,679.15	
CAN IMPERIAL BK OF COMMERCE	2170525	CM_CN	22,500	1,920,013.31	
CANADIAN NATL RAILWAY CO	2180632	CNR_CN	12,600	304,798.85	
CANADIAN NATURAL RESOURCES	2171573	CNQ_CN	11,300	236,360.50	
CANADIAN OIL SANDS TRUST	2061834	COS-U_CN	10,400	230,003.47	
CANADIAN PACIFIC RAILWAY LTD	2793115	CP_CN	12,700	501,866.42	
CANON INC JPY50	6172323	7751_JP	154,400	6,250,690.62	
CAPITALAND LIMITED	6309303	CAPL_SP	451,000	861,649.99	
CAPITALCOMMERCIAL TRUST	B011YD2	CCT_SP	432,000	745,693.38	
CAPITAMALL TRUST	6420129	CT_SP	660,000	1,351,517.43	
CARREFOUR EUR 2.5	5641567	CA_FP	4,342	283,096.16	
CASINO GUICH-PERR	4178419	CO_FP	21,336	1,910,809.13	
CATHAY PACIFIC AIR	6179755	293_HK	432,000	1,059,025.09	
CENTRAL GLASS CO	6184306	4044_JP	844,000	3,959,115.99	
CENTRICA 5.55P	B033F22	CNA_LN	325,733	1,644,669.00	
CENTRO PROPERTIES GROUP	6037745	CNP_AU	33,340	243,941.23	
CGU ORD 25P(SICOVA	0216238	AV/_LN	978	10,795.32	

# Monthly Market

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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					
CHEUNG KONG(HLDGS)	6190273	1_HK	130,000	1,531,426.79	
CHRISTIAN DIOR	4061393	CDI_FP	1,331	172,785.92	
CI FINANCIAL INCOME FUND	B16TVF9	CIX-U_CN	16,200	366,969.35	
CIE DE ST. GOBAIN	7380482	SGO_FP	50,818	3,322,763.65	
CITY DEVELOPMENTS	6197928	CIT_SP	60,100	230,215.92	
CLP HLDGS HKD5	6097017	2_HK	207,000	1,424,281.28	
CMB NPV	B04M8H4	CMB_BB	11,935	540,340.92	
CNP ASSURANCES	5543986	CNP_FP	22,409	2,807,241.56	
COMMENWEALTH BK OF AUSTRALIS AUD	6215035	CBA_AU	16,763	537,462.63	
COMMERZBANK AG ORD NPV	4325538	CBK_GY	88,428	2,791,942.12	
COMMONWEALTH PROPERTY OFFICE	6150664	CPA_AU	200,997	217,910.86	
COMPAGNIE FIN RICHEMONT	7151116	CFR_VX	14,056	547,470.60	
COMSYS HOLDINGS CORP	6687247	1721_JP	460,000	3,740,181.83	
CREDIT AGRICOLE	7262610	ACA_FP	337,874	12,108,382.58	
CREDIT SUISSE GROUP	7171589	CSGN_VX	19,019	955,278.32	
CRH	4182249	CRH_ID	28,748	687,342.65	
CSL LTD/AUSTRALIA	6185495	CSL_AU	903	18,549.53	
CYCLE + CARRIAGE S	6242260	JCNC_SP	83,000	637,533.23	
DAI NIPPON PRINTNG	6250906	7912_JP	400	5,138.63	
DAIDO STEEL CO Y50	6250627	5471_JP	232,000	1,818,991.78	
DAIKIN INDUSTRIES	6250724	6367_JP	83,200	3,942,157.10	
DAIMLER-BENZ AG	5529027	DAI_GY	178,516	12,987,123.71	
DBS GROUP HOLDINGS	6175203	DBS_SP	473,600	4,648,068.93	
DCC PLC	4189477	DCC_ID	7,792	142,399.64	
DDI CORPORATION	6248990	9433_JP	417	2,555,736.38	
DELHAIZE-LE LION N	4262118	DELB_BB	45,628	2,475,582.19	
DEN NORSKE BANK NO	4263304	DNBNOR_NO	235,960	1,447,565.09	
DENKI KAGAKU KOGYO	6309820	4061_JP	667,000	3,452,262.76	
DEUTSCHE BANK AG O	5750355	DBK_GY	84,992	7,507,164.88	
DEUTSCHE LUFTHANSA	5287488	LHA_GY	49,385	835,394.34	

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		
DEUTSCHE TELEKOM D	5842359	DTE_GY	1,061,769	19,694,748.52	
DEXIA	7147610	DEXB_BB	255,138	4,270,287.16	
DIAGEO ORD GBP 28.	0237400	DGE_LN	251,383	2,564,255.02	
DNO INTERNATIONAL	B15GGN4	DNO_NO	137,000	233,713.44	
DOWA MINING CO LTD	6278306	5714_JP	920,000	6,739,493.15	
E.ON AG	4942904	EOA_GY	145,113	12,308,453.46	
EAST JAPAN RAILWAY	6298542	9020_JP	137	668,669.05	
EBARA CORP JPY 50.	6302700	6361_JP	452,000	1,693,006.97	
ELECTRIC POWER DEVELOPMENT C	B02Q328	9513_JP	98,500	2,837,274.57	
ELSEVIER NV ORD	4148810	REN_NA	15,463	293,939.69	
ENCANA CORP	2793193	ECA_CN	60,100	2,309,898.44	
ENEL SPA	7144569	ENEL_IM	96,116	927,925.67	
ENI SPA	7145056	ENI_IM	31,629	980,047.23	
ERSTE BANK DER OESTER SPARK	5289837	EBS_AV	77,449	5,590,856.77	
ESPRIT HOLDINGS	6321642	330_HK	65,300	783,822.87	
EURONAV SA	B04M8J6	EURN_BB	18,041	610,630.50	
EXPERIAN GROUP	B19NLV4	EXP_NLN	57,193	371,621.96	
FAIRFAX MEDIA LTD	6467074	FXJ_AU	63,098	230,586.43	
FIAT SPA DI RISP I	5748521	F_IM	7,419	108,293.39	
FINMECCANICA	B0DJNG0	FNC_IM	13,488	381,379.92	
FINNING INTERNATIONAL INC	2339177	FTT_CN	16,400	357,114.92	
FIRST QUANTUM MINERALS LTD	2347608	FM_CN	6,800	354,389.75	
FKI ORD 10P	0329459	FKI_LN	1,196,648	1,604,391.71	
FORTIS	7266139	FORB_BB	925,282	22,276,841.67	
FOSTERS BREWING GR	6349268	FGL_AU	12,584	52,723.50	
FRANCE TELECOM FRF	5176177	FTE_FP	209,443	5,536,509.15	
FRASER + NEAVE LTD	B17NLV6	FNN_SP	548,000	1,008,087.79	
FRESENIUS SE-PFD	4568946	FRE3_GR	14,469	1,243,971.10	
FRONTLINE LTD	5561052	FRO_NO	6,150	180,497.38	
FUJIFILM HOLDINGS CORP	6356525	4901_JP	125,100	5,130,813.41	

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					
FUJIKURA JPY50	6356707	5803_JP	437,000	3,412,613.58	
GAS NATURAL SDG-E	5650422	GAS_SM	38,953	1,732,508.92	
GAZ DE FRANCE	B0C2CQ3	GAZ_FP	30,663	1,784,242.38	
GECINA ORD FRF 100	7742468	GFC_FP	19,546	3,161,643.28	
GENERAL PROPERTY GROUP	6365866	GPT_AU	69,958	232,259.06	
GIVAUDAN	5980613	GIVN_VX	911	738,240.20	
GKN ORSH 0.5GBP	3064650	GKN_LN	78,283	426,616.46	
GLAXOSMITHKLINE	0925288	GSK_LN	77,058	1,700,423.67	
GOLDEN OCEAN GROUP LTD	B05MT81	GDOCF	94,800	50,079.81	
GPE BRUX LAMBERT	7097328	GBL_BB	31,372	2,272,527.58	
GREAT-WEST LIFE CO	2384951	GWO_CN	41,400	1,125,770.33	
GUNZE Y50	6398709	3002_JP	338,000	1,540,366.70	
HANG LUNG PROPERTIES LTD	6030506	101_HK	281,000	925,866.62	
HARVEY NORMAN HOLDINGS LTD	6173508	HVN_AU	34,917	126,994.75	
HAW PAW CORP LTD S	6415523	HPAR_SP	114,000	572,300.01	
HBOS PLC	3058750	HBOS_LN	260,131	3,221,827.04	
HEIDELBERGER DRUCKMASCHINEN	5367227	HDD_GY	126,602	4,398,239.85	
HEINEKEN NV	7792559	HEIA_NA	65,257	3,728,926.49	
HENDERSON LAND DEVELOPMENT	6420538	12_HK	129,000	778,978.75	
HENKEL KGAA	5002465	HEN_GY	18,245	967,480.55	
HIKARI TSUSHIN INC	6416322	9435_JP	24,700	675,609.38	
HINO MOTORS LTD	6428305	7205_JP	544,000	3,906,037.43	
HITACHI CABLE LTD	6429148	5812_JP	397,000	2,331,871.52	
HITACHI CAPITAL CORP	6429159	8586_JP	138,700	1,701,549.88	
HOLCIM LTD-B	7110753	HOLN_VX	12,815	964,754.81	
HONDA MOTOR CO COM	6435145	7267_JP	33,320	747,684.85	
HONG KONG ELECTRIC HKD1	6435327	6_HK	345,500	1,757,587.71	
HONG KONG EXCHANGES & CLEAR	6267359	388_HK	67,500	763,313.21	
HOPEWELL HLDGS HKD	6140290	54_HK	168,000	661,710.82	
HSBC HOLDINGS ORD	0540528	HSBA_LN	571,695	5,977,538.06	

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					
HUSKY ENERGY INC	2623836	HSE_CN	22,400	676,891.71	
HUTCHISON WHAMPOA	6448068	13_HK	153,000	1,466,621.19	
IBERDROLA SA	B288C92	IBE_SM	542,041	3,969,925.90	
IBERIA LINES AER DE ESPANA	4064950	IBLA_SM	88,933	376,012.69	
IGM FINANCIAL INC	2469375	IGM_CN	10,100	353,966.21	
IMMOEAST IMMOBILIEN ANLAGEN	7733967	IEA_AV	213,044	2,846,786.73	
IMMOFINANZ AG	5679911	IIA_AV	219,008	2,198,354.16	
IMPERIAL CHEM INDS	0459497	ICI_LN	291,079	1,852,207.27	
IMPERIAL OIL LTD	2454241	IMO_CN	14,400	263,803.92	
IMPERIAL TOBACCO GROUP	0454492	IMT_LN	69,887	3,125,878.91	
INBEV	4755317	INB_BB	85,200	2,679,230.97	
INDITEX	7111314	ITX_SM	3,382	195,695.99	
ING GROEP NV NLG1	7154182	INGA_NA	392,670	17,092,720.43	
INSURANCE AUSTRALIA GROUP	6271026	IAG_AU	9,319	42,579.03	
INTERCONTINENTAL HOTELS GROUP	B1WQCS4	IHG_LN	59,619	1,093,731.99	
INTESA SANPAOLO SPA	4076847	ISPR_IM	24,228	146,605.25	
INTESA SANPAOLOA SPA	4076836	ISP_IM	65,310	344,215.85	
IRISH LIFE & PERMANENT	4455253	IPM_ID	16,157	258,331.44	
ISHARES MSCI CANADA	2373681	EWC	67,500	2,119,048.49	
ISHARES MSCI EAFE INDEX FUND	2801290	EFA	24,200	2,010,654.22	
ISHARES MSCI JAPAN	2373799	EWJ	318,600	4,657,781.34	
ITALCEMENTI SPA	5975932	IT_IM	3,931	113,744.64	
ITOCHU CORP Y50	6467803	8001_JP	353,600	2,713,190.08	
JAPAN PRIME REALTY INVESTMEN	6528175	8955_JP	575	2,451,752.27	
JAPAN REAL ESTAT	6397580	8952_JP	88	949,973.76	
JAPAN RETAIL FUND INVT	6513342	8953_JP	339	2,423,390.65	
JAPAN TOBACCO INC	6474535	2914_JP	412	2,231,169.03	
JFE HOLDINGS INC	6543792	5411_JP	84,900	3,099,070.31	
KAWASAKI KISEN KAI	6484686	9107_JP	99,000	1,235,408.86	
KBC GROUP	4497749	KBC_BB	83,968	6,932,586.40	

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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		
KELDA GROUP PLC	B1KQN72	KEL_LN	13,784	238,913.50	
KEPPEL CORP ORD SG	B1VQ5C0	KEP_SP	376,600	1,413,493.09	
KEPPEL LAND LIMITED	6853468	KPLD_SP	117,000	337,108.56	
KERRY GROUP PLC-A	4519579	KYG_ID	15,008	320,057.03	
KERRY PROPERTIES	6486314	683_HK	84,500	515,049.05	
KINGFISHER PLC	3319521	KGF_LN	1,400,598	5,012,711.28	
KINGSPAN GROUP	4491235	KSP_ID	8,610	59,214.30	
KINROSS GOLD CORP	B03Z841	K_CN	32,000	403,118.29	
KOMATSU Y50	6496584	6301_JP	107,800	895,577.21	
KOMORI CORPORATION	6496658	6349_JP	102,800	2,394,145.46	
KONINKLIJKE AHOLD NV	5252602	AH_NA	324,327	5,141,794.23	
KONINKLIJKE DSM NV	B0HZL93	DSM_NA	188,414	9,604,007.66	
KONINKLIJKE KRN	5956078	KPN_NA	614,245	10,151,582.06	
KURARAY CO Y50	6497662	3405_JP	200,500	2,588,866.17	
KYOWA HAKKO KOGYO	6499550	4151_JP	324,000	3,179,212.88	
KYUSHU ELECTRIC POWER	6499806	9508_JP	62,800	1,537,476.27	
LADBROKES PLC	B0ZSH63	LAD_LN	820,356	7,096,942.04	
LAFARGE FF25(REGD)	4502706	LG_FP	13,791	1,678,770.43	
LEGAL + GENERAL OR	0560399	LGEN_LN	786,345	1,858,181.05	
LINDE AG	5740817	LIN_GY	10,619	1,396,585.78	
LLOYDS TSB GROUP O	0870612	LLOY_LN	392,394	3,436,244.38	
LONDON STOCK EXCHANGE	B0SWJX3	LSE_LN	47,734	1,317,788.12	
MABUCHI MOTOR CO	6551030	6592_JP	35,800	2,338,638.12	
MACQUARIE AIRPORTS	6543628	MAP_AU	57,971	177,826.06	
MACQUARIE INFRASTRUCTURE GRP	6456942	MIG_AU	81,155	247,212.82	
MAGNA INTERNATIONAL INC-CL A	2554475	MG/A_CN	3,400	247,123.37	
MAKITA ELECTRIC Y5	6555805	6586_JP	65,200	2,627,217.33	
MAN AG ORSH NPV	5563520	MAN_GY	6,857	933,772.01	
MANULIFE FINANCIAL CORP	2492519	MFC_CN	48,200	1,424,685.92	
MARUBENI CORP JPY5	6569464	8002_JP	156,600	996,504.29	



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		
MATSUSHITA ELC IND	6572707	6752_JP	199,400	3,416,923.18	
MEGGITT	0575809	MGGT_LN	422,901	2,641,578.00	
MEINL EUROPEAN LAND LTD	7515864	MEL_AV	206,867	3,335,511.29	
MICHELIN (CGDE)	4588364	ML_FP	6,956	601,684.00	
MIRVAC GROUP	6161978	MGR_AU	51,499	222,087.83	
MITSUBISHI CHEM JP	B0JQTJ0	4188_JP	228,500	2,055,385.16	
MITSUBISHI CORP Y5	6596785	8058_JP	156,800	2,407,432.65	
MITSUBISHI ELEC CP	6597045	6503_JP	317,200	2,347,137.92	
MITSUBISHI MATERLS	6597089	5711_JP	18,000	86,647.16	
MITSUBISHI UFJ FINANCIAL CORP	6335171	8306_JP	667,000	5,782,621.69	
mitsui + co JPY50	6597302	8031_JP	317,500	4,456,350.91	
mitsui chemicals I	6597368	4183_JP	369,000	3,481,220.67	
mitsui mining + sm	6597346	5706_JP	268,000	1,039,548.77	
mitsui O.S.K. LINE	6597584	9104_JP	155,000	2,222,975.78	
MIZUHO FINANCIAL GROUP	6591014	8411_JP	948	4,560,980.71	
MIZUHO SECURITIES CO. LTD	6631501	8606_JP	239,000	1,110,381.08	
MUNCHENER RUCKVS	5294121	MUV2_GY	28,416	3,843,542.17	
NATIONAL BANK OF CANADA	2077303	NA_CN	10,300	440,741.85	
NATIONAL GRID GROU	B08SNH3	NG/_LN	275,633	2,478,766.16	
NATL AUSTRALIA BK	6624608	NAB_AU	21,953	600,231.71	
NEOPOST SA	5617096	NEO_FP	16,139	1,734,342.90	
NEPTUNE ORIENT LNS	6628859	NOL_SP	330,000	989,613.64	
NESTLE SA CHF	7123870	NESN_VX	7,741	2,183,474.31	
NEW WORLD DEVEL CO	6633767	17_HK	96,000	142,874.77	
NEXEN INC	2172219	NXY_CN	20,200	214,613.90	
NEXT PLC	3208986	NXT_LN	132,979	4,803,708.95	
NH HOTELES S.A.	4571784	NHH_SM	11,864	259,612.34	
NIKKO CORDIAL CORP	6640284	8603_JP	88,500	1,149,201.55	
NIKON CORP Y50	6642321	7731_JP	42,200	669,205.42	
NINTENDO CO LTD	6639550	7974_JP	5,300	1,588,649.62	

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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					
NIPPON LIGHT METAL	6641124	5701_JP	777,000	1,617,208.62	
NIPPON MINING HOLDINGS INC	6543770	5016_JP	189,000	1,578,858.16	
NIPPON SHEET GLASS	6641447	5202_JP	245,000	1,123,775.30	
NIPPON STEEL CORP	6642569	5401_JP	708,700	4,142,279.40	
NIPPON TEL+TEL CP	6641373	9432_JP	234	990,033.51	
NIPPON YUSEN KK Y5	6643960	9101_JP	520,000	5,009,307.44	
NIPPON ZEON CO	6644015	4205_JP	344,000	2,319,584.26	
NISSAN MOTOR CO Y5	6642860	7201_JP	319,400	3,074,755.43	
NISSHIN STEEL CO	6641641	5407_JP	308,000	1,202,599.29	
NISSHINBO IND INC	6642923	3105_JP	84,000	1,036,113.44	
NOMURA HOLDINGS, INC.	6643108	8604_JP	134,539	2,000,207.85	
NOMURA REAL ESTATE OFFICE FU	6718211	8959_JP	84	711,992.22	
NOMURA RESEARCH	6390921	4307_JP	32,700	1,075,474.15	
NORSK HYDRO AS NOK	B11HK39	NHY_NO	488,800	4,226,005.04	
NOVARTIS AG CHF 20	7103065	NOVN_VX	20,984	1,072,913.59	
NSK Y50	6641544	6471_JP	268,000	2,396,293.35	
NTT DOCOMO INC	6129277	9437_JP	1,137	1,988,424.96	
OKUMURA CORP Y50	6657808	1833_JP	655,000	3,396,476.70	
OLYMPUS OPTICAL CO	6658801	7733_JP	148,000	6,105,366.61	
OMV AG AUSH100	4651459	OMV_AV	84,125	5,118,907.54	
ONESTEEL LIMITED	6293729	OST_AU	39,858	162,666.27	
OPTI CANADA INC	B00R3Q7	OPC_CN	16,100	252,792.44	
ORICA LIMITED NPV	6458001	ORI_AU	1,383	21,485.92	
ORKLA ASA NWKR 6.2	B1VQF42	ORK_NO	377,100	1,946,734.80	
OVERSEAS CHINESE BANKING CORP	B0F9V20	OCBC_SP	1,389,200	6,209,300.84	
PACIFIC BRANDS	B00G290	PBG_AU	87,439	206,095.24	
PAGESJAUNES GROUPE SA	B01N3F3	PAJ_FP	3,427	70,154.12	
PALADIN ENERGY LTD	6668468	PDN_AU	10,074	67,769.66	
PAN FISH ASA	B02L486	MHG_NO	541,000	454,634.52	
PERNOD-RICARD FF20	4682329	RI_FP	8,684	1,690,369.70	

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					
PERSIMMON	0682538	PSN_LN	117,558	2,218,006.06	
PETROLEUM GEO SVS	B1L7YL5	PGS_NO	44,780	482,762.63	
PEUGEOT SA FF35	7103526	UG_FP	96,783	6,178,767.09	
PHILIPS ELECTRONICS	5986622	PHIA_NA	243,675	10,008,336.62	
POTASH CORP OF SASKATCHEWAN	2696980	POT_CN	9,000	206,125.90	
POWER CORP OF CANADA	2697701	POW_CN	26,600	729,982.37	
POWER FINANCIAL CORP	2697864	PWF_CN	8,600	193,586.66	
PPR	5505072	PP_FP	6,500	734,554.02	
PREMIER FARNELL	0331841	PFL_LN	314,873	1,071,637.52	
QANTAS AIRWAYS LTD	6710347	QAN_AU	35,335	140,818.84	
QBE INS GROUP A 1	6715740	QBE_AU	5,625	63,892.22	
Q-CELLS AG EUR 1.0	B0LD4L6	QCE_GR	15,049	2,135,027.19	
RADEX-HERAKLITH OR	4719915	RHI_AV	34,627	1,708,279.29	
RAIFFEISEN INTL BANK HOLDING	B0704T9	RIBH_AV	15,889	2,277,939.78	
RECKITT BENCKISER GROUP PLC	B24CGK7	RB/_LN	31,323	579,970.34	
RENAULT SA	4712798	RNO_FP	21,333	1,857,756.19	
RENEWABLE ENERGY CORP AS NOK 2.5	B01VHW2	REC_NO	41,450	2,059,200.13	
RENTOKIL INITIAL O	B082RF1	RTO_LN	1,194,985	3,548,385.62	
REPSOL - YPF, SA	5669354	REP_SM	102,026	3,016,129.24	
RESEARCH IN MOTION	2117265	RIM_CN	17,700	538,066.56	
RESONA HOLDINGS INC	6421553	8308_JP	1,408	2,655,516.07	
REUTERS GROUP ORD	0236913	RTR_LN	98,017	861,884.08	
RICOH CO Y50	6738220	7752_JP	62,000	1,244,803.87	
RIETER HOLDING	5996159	RIEN_SW	1,062	404,965.19	
RIO TINTO LIMITED	6220103	RIO_AU	117	3,615.22	
RIO TINTO PLC	0718875	RIO_LN	73,583	1,201,740.48	
ROCHE HLDGS AG GEN	7110388	ROG_VX	8,277	1,110,324.84	
ROYAL BANK OF CANADA	2754383	RY_CN	117,300	4,281,585.42	
ROYAL BK SCOT GBP	0754783	RBS_LN	934,471	7,110,130.34	
ROYAL DUTCH SHELL PLC - A SHS	B03MLX2	RDSA_LN	245,240	7,152,729.90	

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		
ROYAL DUTCH SHELL PLC - B SHS	B03MM40	RDSB_LN	144,165	3,465,753.27	
RWE AG	4768962	RWE_GY	33,390	2,851,595.60	
RYANAIR HOLDINGS	B1R9YB5	RYA_ID	22,928	92,255.78	
SABMILLER PLC	0483548	SAB_LN	123,892	2,052,473.45	
SACYR VALLEHERMOSA	5504789	SYV_SM	66,672	2,437,330.52	
SAINSBURY(J) GBP0.	B019KW7	SBRY_LN	249,467	1,469,546.25	
SALZGITTER AG	5465358	SZG_GY	8,771	1,546,503.86	
SANKEN ELECTRIC CO	6774785	6707_JP	902,000	5,238,237.36	
SANOFI-AVENTIS	5671735	SAN_FP	63,115	5,064,962.83	
SCHNEIDER ELECTRIC	4834108	SU_FP	34,157	2,728,467.43	
SCHRODERS PLC	0240549	SDR_LN	65,073	1,739,902.79	
SCOT + NEWCASTLE O	0783969	SCTN_LN	111,879	1,181,689.34	
SCOTTISH SOUTHERN	0790873	SSE_LN	29,759	288,980.44	
SEADRILL LTD	B09RMQ1	SDRL_NO	339,200	5,627,846.29	
SEGA SAMMY HOLDINGS INC	B02RK08	6460_JP	253,000	3,586,568.24	
SEMBCORP INDUSTRIE	B08X163	SCI_SP	462,620	771,271.08	
SEMBCORP MARINE LTD	6205133	SMM_SP	104,000	297,297.92	
SEVERN TRENT PLC	B1FH8J7	SVT_LN	61,068	1,911,118.23	
SHAW COMMUNICATIONS INC-B	2801836	SJR/B_CN	15,200	134,253.88	
SHIKOKU ELECTRIC POWER CO	6804347	9507_JP	165,600	4,587,711.42	
SHIMIZU CORP Y50	6804400	1803_JP	829,000	3,807,601.60	
SHIP FINANCE INTL LTD	G81075106	SFL	12,235	54,742.80	
SIEMENS AG DEM 5.0	5727973	SIE_GY	108,238	7,733,914.89	
SINGAPORE AIRLINES	6811734	SIA_SP	452,760	4,197,469.35	
SINGAPORE EXCHANGE LTD	6303866	SGX_SP	62,000	399,050.20	
SINGAPORE PRESS HO	B012899	SPH_SP	251,000	701,989.61	
SINGAPORE TELECOMM	B02PY22	ST_SP	4,647,954	9,068,207.29	
SMRT CORPORATION LTD	6274456	MRT_SP	495,500	555,695.45	
SNAM RETE GAS	7251470	SRG_IM	23,886	135,349.95	
SOCIETE DES AUTOROUTES PARIS	B03XKD8	ARR_FP	11,859	1,132,689.21	

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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					
SOCIETE GENERALE	5966516	GLE_FP	21,383	2,805,212.35	
SOFTBANK INVESTMENT CORP	6309466	8473_JP	2,870	681,175.27	
SOLARWORLD AG	5819869	SWV_GY	16,314	789,221.15	
SOLVAY SA NPV	4821100	SOLB_BB	17,861	1,800,405.74	
SONY CORP JPY50	6821506	6758_JP	68,100	3,552,567.49	
STATOIL ASA	7133608	STL_NO	323,541	3,216,891.56	
STMICROELECTRONICS NV	5962332	STM_FP	960	19,451.07	
STOCKLAND TRUST GR	6850856	SGP_AU	48,971	301,099.81	
SUEZ EUR	7118047	SZE_FP	113,344	4,542,007.77	
SUMCO CORP	B0M0C89	3436_JP	37,900	1,199,047.45	
SUMITOMO CORP Y50	6858946	8053_JP	336,700	4,125,540.44	
SUMITOMO ELECTRIC	6858708	5802_JP	161,200	2,501,994.77	
SUMITOMO METAL IND	6858827	5405_JP	319,200	970,230.21	
SUMITOMO MITSUI FINANCIAL	6563024	8316_JP	378	3,014,340.70	
SUMITOMO OSAKA CMT	6858548	5232_JP	1,182,000	2,800,895.24	
SUMITOMO TITANIUM CORP	6447719	5726_JP	1,300	156,114.69	
SUMITOMO TRUST+BKG JPY 50.0	6859002	8403_JP	155,000	973,621.27	
SUN HUNG KAI PROPE	6859927	16_HK	81,000	854,421.41	
SUN LIFE FINANCIAL SVSC CAN	2566124	SLF_CN	18,900	573,328.43	
SUNCORP-METWAY LIMITED	6585084	SUN_AU	2,969	39,897.20	
SUNTEC REIT	B04PZ72	SUN_SP	3,065,000	3,088,277.99	
SWIRE PACIFIC 'AH	6867748	19_HK	93,500	989,092.21	
SWISS REINSURANCE	7189816	RUKN_VX	10,592	772,387.24	
SYNGENTA CHF	4356646	SYNN_VX	693	133,381.86	
TABCORP HLDGS NPV	6873262	TAH_AU	3,314	44,094.61	
TAIHEIYO CEMENT CO	6660204	5233_JP	1,855,000	4,804,332.54	
TAIYO YUDEN CO Y50	6870564	6976_JP	149,000	2,514,472.13	
TAKEDA PHARMACEUTICAL COMPANY	6870445	4502_JP	75,247	3,665,463.92	
TAYLOR WIMPEY PLC	0878230	TW/_LN	757,514	3,400,793.66	
TDK CORP JPY50 (6762)	6869302	6762_JP	16,500	1,418,043.57	

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		
TECK COMINCO LTD-CL B	2879327	TCK/B_CN	38,600	980,419.05	
TELECOM ITALIA - RNC	7634402	TITR_IM	45,429	114,199.62	
TELECOM ITALIA SPA	7634394	TIT_IM	93,175	260,508.45	
TELEFONICA SA	5732524	TEF_SM	1,195,113	26,501,134.68	
TELEKOM AUSTRIA	4635088	TKA_AV	182,787	4,476,143.63	
TELENOR ASA	4732495	TEL_NO	291,700	2,240,054.72	
TELSTRA CORP NPV	6087289	TLS_AU	11,357	43,476.55	
TELUS CORPORATION -NON VOTE	2381134	T/A_CN	4,000	152,553.62	
TERNA SPA	B01BN57	TRN_IM	315,892	1,076,598.23	
TESCO PLC	0884709	TSCO_LN	324,662	913,688.60	
THOMSON CORP	2889371	TOC_CN	19,100	745,229.67	
THYSSENKRUPP AG	5636927	TKA_GY	113,890	4,087,180.07	
TOHO CO(FILM) Y500	6895200	9602_JP	90,800	2,105,787.94	
TOKYO BROADCASTING	6894166	9401_JP	35,600	810,772.61	
TOKYO ELEC POWER Y	6895404	9501_JP	100,200	2,397,653.41	
TOLL HOLDINGS LIMITED	6693749	TOL_AU	3,340	35,302.72	
TOSOH CORP Y50	6900289	4042_JP	751,000	4,610,635.31	
TOTAL SA	B15C557	FP_FP	106,040	5,436,772.43	
TOYODA GOSEI CO LTD	6900557	7282_JP	61,100	2,181,133.40	
TOYOTA INDUSTRIES CORP	6900546	6201_JP	27,900	1,141,031.28	
TOYOTA MOTOR CORP	6900643	7203_JP	258,876	10,552,212.72	
TRINITY MIRROR	0903994	TNI_LN	370,737	2,570,537.38	
UBS AG-REG	B18YFJ4	UBSN_VX	39,398	1,920,463.97	
UCB ORD BEF	5596991	UCB_BB	41,348	1,908,428.81	
UNIBAIL-RODAMCO	7076242	UL_FP	13,500	2,913,143.80	
UNICREDITO ITALIAN	4232445	UC_IM	52,620	407,942.07	
UNILEVER NV CERT.	B12T3J1	UNA_NA	281,654	8,351,468.26	
UNILEVER ORD 1.4P	B10RZP7	ULVR_LN	77,984	1,400,505.67	
UNION ELECRTRICA FENOSA SA	4913223	UNF_SM	27,302	1,486,125.81	
UNION MINIERE NPV	4005001	UMI_BB	10,240	2,044,724.69	

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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					
UNY CO Y50(REGD)(S)	6918624	8270_JP	275,000	2,389,082.02	
UOL GROUP	6916781	UOB_SP	625,200	5,995,849.93	
UTD O/S LAND SG 1	6916844	UOL_SP	301,420	518,730.22	
UTD UTILITIES ORD	0646233	UUJ_LN	155,315	1,704,229.60	
VALEO FRF20	4937579	FR_FP	8,500	412,845.87	
VEDIOR CVA NLG0.05	5205361	VEDR_NA	88,930	2,436,664.81	
VENTURE MFG SGD0.2	6927374	VMS_SP	70,500	664,911.74	
VIVENDI ENVIRONNEM EUR	4031879	VIE_FP	10,635	838,662.30	
VIVENDI UNIVERSAL EUR	4834777	VIV_FP	167,882	5,448,590.82	
VODAFONE GROUP	B16GWD5	VOD_LN	5,556,168	16,604,114.09	
VOEST-ALPINE	4943402	VOE_AV	60,697	1,416,245.65	
VOLKSWAGEN AG	5497102	VOW_GY	22,891	2,019,135.89	
VOLKSWAGEN AG NON	5497168	VOW3_GY	17,696	1,788,797.90	
WACKER CHEMIE	B11Y568	WCH_GR	7,062	1,884,478.30	
WERELDHAVE	4948623	WHA_NA	53,172	7,031,960.02	
WESFARMERS LTD	6948836	WES_AU	3,179	93,727.26	
WEST JAPAN RAILWAY JPY50000	6957995	9021_JP	899	4,356,181.51	
WESTFIELD GROUP	B01BTX7	WDC_AU	14,260	175,450.16	
WESTPAC BANKING CO	6076146	WBC_AU	23,630	385,560.27	
WHARF(HLDGS) HKD1	6435576	4_HK	175,000	726,808.72	
WIENERBERGER BAUST	5699373	WIE_AV	50,531	3,553,250.52	
WING TAI HOLDINGS	6972385	WINGT_SP	323,000	354,925.15	
YARA INTERNATIONAL ASA	7751259	YAR_NO	71,400	1,509,980.28	
ZINIFEX LTD	B00G2C3	ZFX_AU	7,749	96,685.78	
ZURICH FINANCIAL SERVICES CHF10	5983816	ZURN_VX	4,115	826,971.24	
INTERNATIONAL COMMON STOCKS TOTAL			87,625,539	1,048,870,247.55	
Instrument: INTF INTERNATIONAL FUNDS					
EAFE QUANTITATIVE - LIQUIDITY	IL-QUAN		170,146	17,014,555.81	
INTERNATIONAL FUNDS TOTAL			170,146	17,014,555.81	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: INTERNATIONAL - Internal</div> <div>Market: INTERNAL EAFE</div> <div>Portfolio: I-QUAN</div> <div>Instrument: INTL WARRANT</div> <div>EAFE QUANTITATIVE PORTFOLIO</div> <div>INTERNATIONAL WARRANT</div> </div>					
SUEZ LYONNAISE DES EAUX STRIP	5519299	LYSV_BB	116,828	0.00	
INTERNATIONAL WARRANT TOTAL			116,828	0.00	
EAFE QUANTITATIVE PORTFOLIO TOTAL			87,912,513	1,065,884,803.36	1,345,802,969.24
INTERNAL EAFE TOTAL			2,451,341,150	5,806,215,480.71	7,824,688,446.12



# Monthly Market

As Of 12/31/2007

DESCRIPTION	IDENTIFIER	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal						
Market: INTERNAL EMERGING						
Portfolio: EQS-E EMERGING SWAP						
Instrument: AGC AGENCY BONDS WITH COUPONS						
FEDERAL HOME LOAN BANK	3133XLZ30	5.569		80,000,000	80,067,455.59	
AGENCY BONDS WITH COUPONS TOTAL				80,000,000	80,067,455.59	
Instrument: CPES COMMERCIAL PAPER - EQUITY SWAPS						
FNMA DISCOUNT NOTE	313588SD8	4.454		12,000,000	11,968,109.06	
UNILEVER CAPITAL CORP	90477DAB2	4.301		20,000,000	19,976,388.89	
COMMERCIAL PAPER - EQUITY SWAPS TOTAL				32,000,000	31,944,497.95	
Instrument: INTF INTERNATIONAL FUNDS						
EQS-E	IL-EQSE			130,737	13,073,662.07	
INTERNATIONAL FUNDS TOTAL				130,737	13,073,662.07	
EMERGING SWAP TOTAL				112,130,737	125,085,615.61	131,335,658.05

# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-ACT			INTERNAL EMERGING		
Instrument: COM			COMMON STOCK		
AMERICA MOVIL S.A.B. DE C.V.	02364W105	AMX	240,000	1,170,557.35	
ARACRUZ CELULOSE SA ADR	2058579	ARA	16,000	397,736.20	
CEMEX ADR	151290889	CX	303,427	3,153,285.58	
CHECK POINT SOFTWARE TECH	M22465104	CHKP	112,000	2,015,888.00	
CHINA MOBILE LIMITED	2111375	CHL	391,000	6,266,119.53	
CIA TELECOM CHILE-ADR	2213635	CTC	160,000	1,825,943.81	
CIA VALE DO RIO DOCE - ADR	2857334	RIO	480,000	963,764.00	
COCA-COLA FEMSA-ADR	2193317	KOF	12,000	286,170.00	
COMPANIA DE MINAS ADR	2210476	BVN	50,000	547,224.57	
COPEL ADR	2209656	ELP	81,000	471,669.04	
EMPRESAS NACIONAL ADR	2311131	EOC	70,000	750,161.41	
FOMENTO ECONOMICO MEX SP ADR	2246039	FMX	138,000	1,605,080.59	
LUKOIL HLDGS SPND-ADR	2537432	LUKOY	320,000	4,190,988.35	
MOBILE TELESYSTEMS ADR	2603225	MBT	70,000	2,564,162.40	
PETROLEO BRASILEIRO ADR	2616580	PBR	256,000	2,924,177.19	
POSCO-ADR	2692795	PKX	43,000	949,881.31	
SILICONWARE PRECISION-ADR	2577502	SPIL	156,491	826,070.00	
SOUTHERN COPPER CORP	84265V105	PCU	15,000	315,000.00	
TAIWAN SEMICONDUCTOR ADR	874039100	TSM	70,349	614,591.88	
TELE NORTE LESTE PART ADR	2297930	TNE	77,000	1,109,765.06	
TELEFONOS DE MEXICO ADR	2881612	TMX	448,000	7,046,426.26	
TEVA PHARMACEUTICAL INDUSTRIES ADR	881624209	TEVA	112,000	3,159,713.40	
UNIBANCO - SPONSORED ADR	2000815	UBB	44,000	991,545.23	
VALE R DOCE-ADR	2933900	RIO/P	360,000	889,873.22	
VIVO PARTICIPACOES	2297974	VIV	362,415	819,621.76	
VOTORANTIM CELULOSE - ADR	2696560	VCP	100,000	544,085.95	
<b>COMMON STOCK TOTAL</b>			4,487,682	46,399,502.09	
Instrument: CTRY					
COUNTRY FUNDS - CLOSED END					
FIRST ISRAEL FUND INC.	2349789	930783	133,531	1,790,382.76	
FLEMING CZECH & SLOVAK	4241838	FLECSLI_OS	346,800	1,098,188.45	

# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-ACT			INTERNAL EMERGING		
Instrument: CTRY			COUNTRY FUNDS - CLOSED END		
KOREA FUND	2496414	000945788	119,674	4,111,265.67	
TAIWAN OPPROTUNITIES FUND	0875361	334233	200,000	2,874,000.00	
<b>COUNTRY FUNDS - CLOSED END TOTAL</b>			800,005	9,873,836.88	
Instrument: ICOM					
INTERNATIONAL COMMON STOCKS					
ACER INCORPORATED	6005850	738344	1,450,276	2,088,733.89	
ADVANCED INFO SERVICE	6412591	6412568	1,600,000	1,547,525.06	
AGORA SA	5618312	AGO_PW	70,000	893,887.38	
AGRO INDUSTRIAL MACHINERY PCL	B0SZ2M2	432474	12,498	0.00	
AKBANK T.A.S. B	B03MN70	AKBNK_TI	600,000	739,782.19	
AKF SISTEMA REG S SPONS GDR	B05N809	SSA_LI	200,000	4,481,471.88	
AKSIGORTA	B03MND6	AKGRT_TI	960,000	809,861.43	
ALFA SA DE CV SER'	2043423	ALFAA_MM	440,000	576,903.16	
ALLAHABAD BANK	6708289	ALBK_IN	640,000	1,005,307.10	
AMBUJA CEMENTS LTD	B10SSC8	ABUJ_LI	425,000	82,854.92	
ANGLO AMERICAN ORD	B1XZS82	AAL_LN	49,700	565,823.71	
ANGLO PLATINUM LTD	6761000	AMS_SJ	50,000	1,718,287.58	
ANHUI EXPRESSWAY CO LTD	6045180	995_HK	5,450,000	4,578,874.10	
AU OPTRONICS CORP	6288190	2409_TT	1,082,073	1,779,807.80	
AYALA CORPORATION	B09JBT3	AC_PM	422,400	1,404,648.60	
BANCO BRADESCO SA	B00FM53	BBDC4_BZ	441,618	1,773,686.17	
BANCO ITAU SA PREF	B037HR3	ITAU4_BZ	320,000	1,274,492.60	
BANGKOK EXPRESSWAY	6113311	BECL/F_TB	3,500,000	1,210,084.62	
BANK DAGANG NAS ID	6004567	BDNI/F_IJ	930,000	0.00	
BANK LEUMI LE-ISRAEL	6076425	LUMI_IT	256,000	841,538.56	
BANK PEKAO SA ORD	5473113	PEO_PW	50,000	976,612.17	
BARLOWORLD LIMITED	6079123	BAW_SJ	300,000	886,014.77	
BEC WORLD PCL-FOREIGN	6728351	6728328	2,400,000	1,284,738.56	
BHARAT PETROLEUM CORP LTD	6099723	BPCL_IN	40,000	381,251.91	
BK HAPOALIM BM ILS	6075808	POLI_IT	800,000	2,051,593.49	
BRASIL TELECOM PART SA	B1Y9CW5	BRTP3_BZ	20,000	197,264.31	

Group: INTERNATIONAL - Internal

Portfolio: I-ACT INTERNAL EMERGING

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-ACT			INTERNAL EMERGING		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
BRASIL TELECOM PARTICIPACOES S/A	B1Y9D33	BRTP4_BZ	100,000	1,475,657.56	
BRASKEM SA-PREF A	B0774N4	BRKM5_BZ	56,000	335,513.32	
CASA ANGLO BRAS S.A.	2177214	CABR4_BZ	44,161,119	0.00	
CATHAY LIFE INSURANCE CO	6425663	738338	2,519,325	3,270,438.72	
CENTRAL EUROPE & RUSSIA CLOSED END	2356604	CEE	64,000	3,178,307.68	
CHEIL JEDANG CORP	6189516	001040_KS	1,082	71,971.07	
CHINA COSCO HOLDINGS	B0B8Z18	1919_HK	1,550,000	592,473.54	
CHINA FOODS LTD	6105738	506_HK	3,162,000	809,676.92	
CHINA MOTOR	6191328	2204_TT	412,110	461,786.77	
CHINA NETCOM GRP CORP HK LTD	B03PGR0	906_HK	1,600,000	3,872,467.00	
CHINA PETROLEUM	6291819	386_HK	6,400,000	2,601,858.17	
CHINA POWER INTERNATIONAL	B02ZKQ8	2380_HK	10,000,000	5,099,442.61	
CHINA RESOURCES ENTERPRISES	6972459	291_HK	1,600,000	1,355,029.72	
CHINA TELECOM CORP	6559335	728_HK	9,500,000	4,105,095.30	
CHINA TRAVEL INTL	6197285	308_HK	960,000	216,061.14	
CHINATRUST FINANCIAL HOLDING CO.	6527666	2891_TT	3,778,563	1,650,239.33	
CHUNGHWA TELECOM	6287841	2412_TT	2,400,400	4,346,420.75	
CIA SANEAMENTO BASICO	B1YCHL8	SBSP3_BZ	40,000	428,481.12	
CIMSA TRL1000	B03MQV5	CIMSA_TI	96,000	768,256.27	
CIPLA LIMITED	B011108	CIPLA_IN	307,500	347,990.40	
CJ CHEILJEDANG CORP	B2492F5	097950_KS	636	0.00	
CJ CHEILJEDANG CORP - 2ND PREF	B24GTR7	097957_KS	321	0.00	
CJ CHEILJEDANG CORP - 3RD PFEF	B24GTW2	097959_KS	192	0.00	
CJ CHEILJEDANG CORP - PREF	B24GTQ6	097955_KS	1,863	0.00	
CJ CORP 3RD PREF	6212810	001049_KS	327	18,212.24	
CJ CORP-2ND PFD	6149424	001047_KS	547	31,206.86	
CJ CORP-PFD	6186153	001045_KS	3,173	123,229.13	
CNOOC LTD	B00G0S5	883_HK	4,000,000	1,632,356.94	
COMMERCIAL INTERNATIONAL BANK	6243898	COMI_EY	480,000	1,611,538.90	
COMPAL ELECTRONICS	6225744	2324_TT	4,017,083	2,454,488.60	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-ACT			INTERNAL EMERGING		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
CONCESSOES RODOVIARIA	2840970	CCRO3_BZ	50,000	365,820.77	
CONTROLADORA COMER	2222459	COMERUBC_MM	424,200	701,106.13	
CP ALL PCL	B08YDF9	CPALL/F_TB	1,920,000	521,787.65	
CRESUD S.A.C.I.F.y A.	2233387	CRES_AR	100,000	125,092.09	
DAELIM INDUSTRIAL	6249584	000210_KS	12,000	682,034.45	
DAEWOO SHIPBUILDING & MARINE	6211732	042660_KS	80,000	625,600.00	
DAISHIN SECURITIES CO LTD-PF	6248503	003545_KS	11,293	63,007.72	
DATANG INTERNATIONAL POWER	6080716	991_HK	2,880,000	478,754.79	
DELTA ELECTRONICS INC	6260734	2308_TT	485,448	432,073.88	
DENWAY MOTORS LTD	6263766	203_HK	3,200,000	1,007,626.60	
DHANA SIAM FINANCE	6268716	DS/F_TB	98,200	0.00	
DR REDDY'S LABORATORIES	6410959	DRRD_IN	24,000	276,114.82	
EDP-ENERGIAS DO BRASIL	B0D7494	ENBR3_BZ	160,000	2,617,990.43	
EMBOTELLADORA ANDINA-PREF B	2311454	ANDINAB_CI	160,000	376,869.89	
EMBOTELLADORAS ARCA SA	2823885	ARCA*_MM	576,000	1,191,110.50	
FAR EASTONE TELECOMM CO LTD	6421854	4904_TT	1,280,000	1,548,276.76	
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	96,000	167,563.34	
FORMOSA PLASTICS CORP	6348544	738298	1,436,896	1,775,081.83	
FREEWORLD COATINGS LTD	B29HDW8	FWD_SJ	300,000	89,744.70	
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	2,097,100.15	
GPO IND BIMBO SER'	2392471	BIMBOA_MM	495,000	1,215,600.72	
GRUMA SA	2392545	GRUMAB_MM	320,000	934,978.89	
GRUPO MEXICO SAB DE CV	2643674	GMEXICOB_MM	300,000	360,174.42	
HAINAN MEILAN INTL AIRPORT	6560508	357_HK	2,200,000	1,082,335.06	
HANA FINANCIAL GROUP	B0RNRF5	086790_KS	40,000	1,870,213.36	
HANKOOK TIRE MANFT	6107422	000240_KS	49,601	352,858.80	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-ACT			INTERNAL EMERGING		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
HARMONY GOLD MINING CO	6410562	HAR_SJ	256,000	2,596,855.87	
HINDALCO INDUSTRIES LIMITED	B0GWF48	HNDL_IN	200,000	326,343.14	
HINDUSTAN UNILEVER LTD	6261674	HLVR_IN	464,000	1,319,080.24	
HON HAI PRECISION INDUSTRY CO	6438564	738553	1,679,131	6,930,709.91	
HONG LEONG BANK	6436892	HLBK_MK	700,000	1,011,308.72	
HYUNDAI DEVELOPM	6402428	012630_KS	28,000	1,402,820.61	
HYUNDAI MOTOR CO K	6451055	005380_KS	88,000	1,956,384.03	
HYUNDAI MOTOR CO LTD-PFD	6451022	005385_KS	25,384	612,129.98	
HYUNDAI MOTOR LTD	6148272	005387_KS	28,746	627,060.42	
HYUNDAI PRECISION	6449544	012330_KS	5,658	233,780.16	
ICL-ISRAEL CHEM OR	6455530	ICL_IT	250,000	278,177.01	
IDB HOLDING CORP O	6456726	IDBH_IT	80,000	1,892,549.13	
IJM CORP BERHAD	6455217	IJM_MK	320,000	392,045.77	
IMPALA PLATINUM HL	B1FFT76	IMP_SJ	192,000	1,200,021.04	
INFOSYS TECHNOLOGIES LTD	6205122	INFO_IN	127,947	954,510.02	
INVERSIONES AGUAS METROPOL	B0LD0L8	IAM_CI	120,563	118,032.29	
IOI CORPORATION BERHAD	B1Y3WG1	IOI_MK	1,520,000	438,716.26	
IRSA -B	2458577	IRSA_AR	208,800	231,272.50	
JBS SA	B1V74X7	JBSS3_BZ	280,000	1,178,906.51	
KASIKORNBANK	6888794	KBANK/F_TB	1,600,000	816,002.07	
KGHM POLSKA MIEDZ	5263251	KGH_PW	40,000	148,481.72	
KIMBERLY CLARK DE MEXICO S.A.B.	2491914	KIMBERA_MM	790,000	2,233,573.48	
KOMERCNI BANKA	4519449	KOMB_CP	15,000	791,148.44	
KOOKMIN BANK KRW50	6419365	060000_KS	159,613	4,921,965.43	
KOREA ELEC POWER K	6495730	015760_KS	100,000	2,728,620.82	
KOREA INVESTMENT HOLDINGS CO	6654586	071050_KS	12,986	272,267.11	
KOREA REINSURANCE	B01T146	003690_KS	3,224	32,477.89	
KOREA TELECOM CORPORATION	6505316	030200_KS	72,000	2,801,606.68	
KUMPULAN SIME DARBY BHD	B29TTR1	SIME_MK	861,333	1,001,960.31	
LAND + HOUSES THBH	6581930	LH/F_TB	2,000,000	489,783.90	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-ACT			INTERNAL EMERGING		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
LG CHEM LTD	6346913	051910_KS	18,053	695,256.94	
LG CHEM LTD-PREFERRED	6346924	051915_KS	2,844	36,989.53	
LG ELECTRONICS PFD	6520966	066575_KS	6,400	162,015.01	
LG ELECTRONICS/NEW	6520739	066570_KS	36,000	2,373,709.71	
LIBERTY GROUP LTD	6515047	LGL_SJ	253,886	2,274,404.00	
LINGBAO GOLD CO LTD	B0W3C66	3330_HK	1,600,000	946,686.22	
LITE-ON TECHNOLOGY CORP	6519481	2301_TT	825,612	1,464,667.85	
MAGYAR TELECOMMUNICATIONS	4577469	MTEL_HB	550,000	2,209,133.10	
MAHANAGAR TELEPHONE NIGAM	6117807	ZMTNL_IN	120,000	370,955.82	
MALAYAN BANKING BERHAD	6556325	MAY_MK	700,000	1,652,058.00	
MEGA FINANCIAL HOLDING	6444066	2886_TT	6,400,000	4,273,834.64	
MIGROS TRL1000	B03MWC8	MIGRS_TI	81,304	291,532.32	
MISC BERHAD	6558031	MISF_MK	540,000	1,120,606.81	
MOL MAGYAR OLAJ-EX GAZIPARI	4742494	MOL_HB	24,000	381,190.43	
MONDI LTD	B1YCDJ8	MND_SJ	7,000	67,854.58	
MONDI PLC	B1CRLC4	MNDI_LN	17,500	47,185.70	
MTN GROUP LIMITED	6563206	MTN_SJ	600,000	656,743.47	
NAN YA PLASTICS CORP	6621580	738419	1,528,528	1,364,230.72	
NEDBANK GROUP LTD	6628008	NED_SJ	360,000	6,809,644.27	
NHN CORP	6560393	035420_KS	2,864	107,052.68	
NIEN HSING TEXTILE CO LTD	6591928	1451_TT	3,775,000	2,907,237.41	
NONG SHIM CO KRW50	6638115	004370_KS	1,077	207,757.65	
OGK-5-CLS	B0JLMP2	OGKE_RU	2,882,968	0.00	
OIL & NATURAL GAS CORP LTD	6139362	ONGC_IN	120,000	1,476,892.64	
OLD MUTUAL	6155131	OML_SJ	1,440,000	2,571,681.63	
ORASCOM CONSTRUCTIONS INDUS	B03BN88	OCIC_EY	32,000	1,012,029.31	
ORBIS PLN2	5349173	ORB_PW	280,000	1,605,458.34	
OTP BANK	7320154	OTP_HB	80,000	520,280.01	
PETROCHINA CO	6226576	857_HK	7,000,000	3,600,317.22	
PETROL BRASILEIROS	2684532	PETR4_BZ	716,000	3,338,168.60	

# Monthly Market

As Of 12/31/2007

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-ACT			INTERNAL EMERGING		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
PHOENIXTEC POWER	6685508	2411_TT	400,000	363,058.13	
POLSKI KON-GDR	5811906	POKD_LI	40,000	361,200.00	
POSCO	6693233	005490_KS	16,712	2,295,625.90	
PT BANK CENTRAL ASIA	B01C1P6	BBCA_IJ	12,000,000	1,610,476.67	
PT TELEKOMUNIKASI	B02ZK79	TLKM_IJ	6,400,000	1,232,109.35	
PTT PCL	6420390	PTT/F_TB	200,000	1,131,916.29	
PUBLIC BANK BHD	B012W53	PBKF_MK	1,218,750	1,029,956.93	
PUSAN BANK	6075552	005280_KS	112,000	1,383,160.39	
QISDA CORPORATION	6054465	2352_TT	831,600	1,274,486.67	
QUANTA COMPUTER INC	6141011	2382_TT	1,020,000	1,443,851.08	
RATCHABURI ELEC GEN HODG-FOR	6294249	6294238	400,000	371,451.30	
REALTEK SEMICONDUCTOR	6051422	2379_TT	344,831	903,536.86	
RELAINACE COMMUNICAITONS LTD	B0WNLY7	RCVL_IN	300,000	974,069.90	
RELIANCE CAPITAL LIMITED	6101082	RCFT_IN	15,000	162,344.98	
RELIANCE ENERGY LTD	6099853	RELE_IN	22,500	290,191.66	
RELIANCE INDUSTRIES	6099626	RIL_IN	240,000	1,699,531.17	
RELIANCE NATURAL RESOURCES	B0WNLT2	RNR_IN	300,000	54,114.99	
S P SETIA BERHAD GROUP	6868774	SPSB_MK	1,050,000	730,673.00	
S1 CORPORATION	6180230	012750_KS	5,457	147,660.66	
SAMSUNG CLIMATE CONTROL CO	6223317	006660_KS	8,282	31,020.96	
SAMSUNG CO KSWN500	6771601	000830_KS	71,073	953,503.80	
SAMSUNG ELEC MECH	6771689	009150_KS	40,000	1,490,251.32	
SAMSUNG ELECTRONIC	6771720	005930_KS	40,000	14,978,719.89	
SAMSUNG ELECTRONICS-PFD	6773812	005935_KS	14,286	2,900,823.40	
SAMSUNG FINE CHEMICALS	6496432	004000_KS	6,262	69,980.18	
SAMSUNG FIRE & MARINE INS-PF	6155261	000815_KS	9,211	254,692.92	
SAMSUNG FIRE + MAR	6155250	000810_KS	21,000	1,092,902.00	
SAMSUNG HEAVY INDUSTRIES	6772217	010140_KS	48,000	153,246.29	
SAMSUNG SDI CO LTD-PFD	6776059	006405_KS	506	14,995.75	
SAMSUNG SECS CO KS	6408448	016360_KS	2,760	54,852.64	

Group: INTERNATIONAL - Internal

Portfolio: I-ACT INTERNAL EMERGING



DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-ACT			INTERNAL EMERGING		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
SAMSUNG TECHWIN CO LTD	6772671	12450_KS	1,275	44,714.19	
SANLAM LTD ORD ZAR	B0L6750	SLM_SJ	864,000	1,230,134.85	
SAPPI ZARI(SICOVAM	6777007	SAP_SJ	50,000	623,103.47	
SASOL NPV	6777450	SOL_SJ	257,000	2,877,913.89	
SHINHAN FINANCIAL GROUP LTD	6397502	055550_KS	140,000	1,535,570.24	
SHINSEGAE DEPT STR	6805049	004170_KS	8,672	1,241,599.61	
SIAM CEMENT CO THB	6609906	SCC/F_TB	464,000	463,710.63	
SIAM COMMERCIAL BK	6889935	6889924	1,800,000	844,992.26	
SINOPAC HOLDINGS	6525875	2890_TT	6,478,354	2,877,881.55	
SINOTRANS LTD	6579010	598_HK	2,400,000	758,505.76	
SK CORPORATION ORD	6988371	003600_KS	2,007	196,548.11	
SK ENERGY CO	B232R05	096770_KS	4,914	132,685.06	
SK TELECOM CO LTD	6224871	017670_KS	24,000	3,786,815.28	
SM PRIME HLDGS ORD	6818843	SMPH_PM	5,008,426	503,950.78	
S-OIL CORPORATION	6406055	010950_KS	13,485	415,153.56	
S-OIL CORPORATION PFD	6406066	010955_KS	2,693	81,642.34	
SPAR GROUP LTD	B038WK4	SPP_SJ	128,000	421,453.81	
STANDARD BANK GROUP	B030GJ7	SBK_SJ	600,692	1,755,858.30	
SUNGSHIN CEMENT CO LTD	6860695	004980_KS	4,070	42,987.83	
SUNPLUS TECHNOLOGY CO	6084503	2401_TT	463,370	1,001,560.46	
SURGUTNEFTEGAS PREFERRED	5005884	SNGSP_RU	5,400,000	2,664,810.00	
T IS BANKASI SER C	B03MYS8	ISCTR_TI	340,032	350,738.25	
T.GARANTI BANASI T	B03MYP5	GARAN_TI	1,021,850	536,613.33	
TAEGU DEPARTMENT STORE CO	6249294	006370_KS	9,397	81,496.78	
TAIWAN MOBILE CO. LTD	6290496	3045_TT	4,000,000	3,251,635.98	
TAIWAN SECOM	6877811	9917_TT	896,000	1,542,524.38	
TAIWAN SEMICONDUCTOR	6889106	279330	7,659,156	10,243,388.91	
TELEFONICA O2 CZECH REPUBLIC	5272569	SPTT_CP	256,000	5,524,842.30	
TELEFONOS DE MEXIC	2881689	TELMEXL_MM	1,600,000	763,681.74	
TELEKOMUNIKAYA POL	5552551	TPS_PW	500,000	2,191,357.41	

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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>Instrument: ICOM</b>					
			<b>INTERNAL EMERGING</b>		
			<b>INTERNATIONAL COMMON STOCKS</b>		
TELKOM SOUTH AFRICA LTD	6588577	TKG_SJ	140,000	962,760.98	
TENAGA NASIONAL BERHAD	6904612	TNB_MK	875,000	2,194,755.09	
TENARIS SA	2172402	TS_AF	164,000	309,766.37	
TEVA PHARMA IND IL	6882172	TEVA_IT	192,000	6,085,252.67	
TGK-5-CLS	B14SKL7	TGKE_RU	95,164,897	0.00	
TIGER BRANDS LIMITED	B0J4PP2	TBS_SJ	30,000	371,978.12	
TONG REN TANG TECHNOLOGIES	6295048	8069_HK	1,400,000	3,377,788.70	
TRAVELSKY TECHNOLOGY	6321954	696_HK	768,000	608,108.72	
UNIBANCO-UNITS	B02PG48	UBBR11_BZ	100,000	185,105.68	
UNIFIED ENERGY SYSTEMS	4889335	EESR_RU	7,000,000	796,442.45	
UNI-PRESIDENT ENTERPRISES	6700393	1216_TT	5,937,017	2,338,341.08	
UNITED MICROELECTRONICS	6916628	738504	9,760,427	9,137,492.55	
WHITE MARTINS SA C	2961428	WHMT3_BZ	60,546	0.00	
YANG MING MARINE TRANSPORT	6987583	2609_TT	1,007,988	1,030,648.26	
YTL CORPORATION BERHAD	6436126	YTL_MK	100,000	131,350.39	
YUHAN CORPORATION	6988337	000100_KS	973	63,335.55	
ZENTIVA	B01JPG6	ZEN_CP	8,000	358,849.14	
<b>INTERNATIONAL COMMON STOCKS TOTAL</b>			369,292,762	303,907,974.95	
<b>Instrument: INTF</b> <b>INTERNAL FUNDS</b>					
INTERNAL ACTIVE - LIQUIDITY RESERVES	IL-ACT		343,609	34,360,862.90	
<b>INTERNATIONAL FUNDS TOTAL</b>			343,609	34,360,862.90	
<b>INTERNAL EMERGING TOTAL</b>			374,924,058	394,542,176.82	994,006,311.02

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>					
CHECK POINT SOFTWARE TECH	M22465104	CHKP	64,000	2,451,270.17	
COMPANIA DE MINAS ADR	2210476	BVN	35,000	828,100.00	
CRESUD S.A. ADR	2226893	CRESY	20,000	256,567.57	
FOMENTO ECONOMICO MEX SP ADR	2246039	FMX	99,000	3,379,645.08	
PETROLEO BRASILEIRO S.A.-ADR	2683410	PBR.A	75,000	871,129.84	
TELEMIG CELULAR - ADR	2297996	TMB	24,000	472,015.60	
TEVA PHARMACEUTICAL INDUSTRIES ADR	881624209	TEVA	15,000	477,262.50	
UNIBANCO - SPONSORED ADR	2000815	UBB	21,000	343,157.22	
URALSVYAZINFORM ADR	5779145	URSI_RU	21,700,000	745,262.63	
VOTORANTIM CELULOSE - ADR	2696560	VCP	81,500	513,735.86	
<b>COMMON STOCK TOTAL</b>			22,134,500	10,338,146.47	
<b>Instrument: ICOM      INTERNATIONAL COMMON STOCKS</b>					
ACER INCORPORATED	6005850	738344	621,180	1,141,598.00	
AGORA SA	5618312	AGO_PW	122,000	1,309,579.16	
AIRPORTS OF THAILAND PCL	6741187	AOT_TB	966,300	1,589,871.71	
AIRPORTS OF THAILAND PCL-FOR	6741198	AOT/F_TB	600,000	1,040,966.28	
AKBANK T.A.S. B	B03MN70	AKBNK_TI	213,888	281,651.65	
AKF SISTEMA REG S SPONS GDR	B05N809	SSA_LI	57,200	1,415,867.02	
ALLAHABAD BANK	6708289	ALBK_IN	900,000	1,527,305.10	
AMATA CORP PUBLIC CO LTD	6592943	AMATA/F_TB	3,500,000	1,439,762.48	
ASHOK LEYLAND LIMITED	B01NFT1	NAL_IN	1,500,000	1,271,731.61	
BARLOWORLD LIMITED	6079123	BAW_SJ	58,000	248,278.24	
BK HAPOALIM BM ILS	6075808	POLI_IT	228,000	502,636.16	
BRASKEM SA-PREF A	B0774N4	BRKM5_BZ	100,000	904,480.74	
CEMEX SA PTG CERTS	2406457	CEMEXCP_MM	320,000	350,304.40	
CEMIG CIA ENERG MG	B1YBRG0	CMIG4_BZ	66,000	595,899.61	
CHAROEN P FEEDMILL	6410852	CPF/F_TB	16,000,000	2,305,738.18	
CHINA COSCO HOLDINGS	B0B8Z18	1919_HK	236,000	92,580.27	
CHINA PETROLEUM	6291819	386_HK	1,650,000	676,153.33	
CHINA TELECOM CORP	6559335	728_HK	2,900,000	1,037,867.75	
<b>Group: INTERNATIONAL - Internal      Portfolio: I-EMO      EMERGING MARKETS OPPORTUNITY PORTFOLIO</b>					

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		
CHINA TING GROUP HLDGS LTD	B0SKB31	3398_HK	6,000,000	1,678,313.97	
CHINATRUST FINANCIAL HOLDING CO.	6527666	2891_TT	2,887,376	1,950,313.89	
CIA CERVECERIAS UNIDAS S.A.	2196189	CCU_CI	250,000	1,233,869.41	
CIA SANEAMENTO MINAS GERAIS	B0YBZJ2	CSMG3_BZ	145,000	1,449,087.97	
CIMSA TRL1000	B03MQV5	CIMSA_TI	300,000	2,144,653.44	
CNOOC LTD	B00G0S5	883_HK	1,100,000	923,390.73	
COCA-COLA ICECEK URETIM AS	CCOLA_TI	CCOLA_TI	150,000	710,113.18	
COMPANHIA BRASILEIRA DE	2667771	PCAR4_BZ	60,000	793,430.26	
CONSORCIO ARA S.A.	B1TV969	ARA*_MM	1,040,000	780,524.99	
CONTROLADORA COMER	2222459	COMERUBC_MM	235,000	316,266.89	
CP ALL PCL	B08YDF9	CPALL/F_TB	4,000,000	691,373.09	
DAEWOO SHIPBUILDING & MARINE	6211732	042660_KS	27,000	261,305.08	
DENWAY MOTORS LTD	6263766	203_HK	3,600,000	1,309,108.94	
EMBOTELLADORAS ARCA SA	2823885	ARCA*_MM	121,000	262,287.87	
EMPRESA ELEC COLBUN MACHICUR	2309255	COLBUN_CI	7,000,000	976,912.39	
FAR EASTERN DEPARTMENT STORE	6331373	2903_TT	2,612,064	1,190,180.93	
FORD OTOMOTIV SAN	B03MSR5	FROTO_TI	60,000	137,598.95	
FORMOSA CHEM & FIBRE	6348715	1326_TT	937,300	1,437,787.62	
FREEWORLD COATINGS LTD	B29HDW8	FWD_SJ	58,000	26,027.45	
GIANT MANUFACTURING	6372167	9921_TT	785,000	1,084,779.85	
GOLD FIELDS LIMITE	6280215	GFI_SJ	60,000	932,087.34	
GPO FIN BANORTE SE	2421041	GFNORTEO_MM	380,000	408,151.60	
GRENDENE	B03L0B0	GRND3_BZ	170,000	1,460,200.82	
GRUMA SA	2392545	GRUMAB_MM	580,000	1,837,177.99	
GRUPO MODELO S.A.	2380539	GMODELOC_MM	300,000	1,419,009.85	
GRUPO TELEvisa SA	2380108	TLEVICPO_MM	450,000	2,230,458.07	
HAINAN MEILAN INTL AIRPORT	6560508	357_HK	2,096,000	1,077,615.50	
HINDUSTAN PETROLEUM CORP	6100476	HPCL_IN	59,000	367,778.45	
HURRIYET GAZETECILIK	B03MTH2	HURGZ_TI	425,024	1,075,339.97	
HYUNDAI MOTOR CO K	6451055	005380_KS	27,000	2,262,404.26	

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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					
IMPALA PLATINUM HL	B1FFT76	IMP_SJ	72,000	1,101,708.37	
KASIKORNBANK	6888794	KBANK/F_TB	591,000	800,905.60	
KOMERCNI BANKA	4519449	KOMB_CP	8,000	668,590.41	
KOOKMIN BANK KRW50	6419365	060000_KS	41,500	2,174,540.20	
KOREA ELEC POWER K	6495730	015760_KS	25,000	598,199.24	
LG ELECTRONICS/NEW	6520739	066570_KS	29,000	1,820,046.01	
LINGBAO GOLD CO LTD	B0W3C66	3330_HK	2,400,000	1,627,346.19	
LITE-ON TECHNOLOGY CORP	6519481	2301_TT	778,611	868,717.12	
LOTTE SHOPPING CO	B0WGPZ5	023530_KS	5,800	2,336,958.90	
LUKOIL-US\$	4560588	LKOH_RU	30,000	499,800.00	
MAJOR CINEPLEX GROUP PLC	6614159	MAJOR/F_TB	2,000,100	1,020,579.83	
MASSMART HOLDINGS LTD	6268181	MSM_SJ	100,000	869,886.42	
MIGROS TRL1000	B03MWC8	MIGRS_TI	1	2.16	
MOL MAGYAR OLAJ-EX GAZIPARI	4742494	MOL_HB	14,000	290,559.55	
NIEN HSING TEXTILE CO LTD	6591928	1451_TT	1,870,400	1,551,870.61	
OAD GAZPROM-GDR	5140989	OGZD_LI	30,000	804,906.84	
ORASCOM TELECOM	B1VZ1Q3	ORAT_EY	65,000	501,894.59	
ORBIS PLN2	5349173	ORB_PW	31,451	199,110.57	
PARKSON HOLDINGS BHD	6030409	PKS_MK	608,400	0.00	
PETROCHINA CO	6226576	857_HK	1,150,000	411,447.69	
PHOENIXTEC POWER	6685508	2411_TT	1,469,000	1,172,583.72	
PLUS EXPRESSWAYS BHD	6531775	PLUS_MK	2,500,000	2,083,943.06	
POLYUS GOLD	B14XJY8	PLZL_RU	14,972	794,878.62	
POSCO	6693233	005490_KS	6,400	754,916.49	
PRETORIA PORTLAND CEMENT CO	B1XHRP8	PPC_SJ	107,619	294,206.19	
PT TELEKOMUNIKASI	B02ZK79	TLKM_IJ	1,700,000	199,513.23	
QUANTA COMPUTER INC	6141011	2382_TT	1,020,000	1,584,943.79	
RATCHABURI ELEC GEN HODG-FOR	6294249	6294238	800,000	786,226.26	
RELAINACE COMMUNICAITONS LTD	B0WNLY7	RCVL_IN	54,000	175,332.58	
RELIANCE INDUSTRIES	6099626	RIL_IN	54,000	471,648.54	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
<b>Group: INTERNATIONAL - Internal</b> <b>Market: INTERNAL EMERGING</b> <b>Portfolio: I-EMO</b> <b>Instrument: ICOM</b>					
<b>EMERGING MARKETS OPPORTUNITY PORTFOLIO</b>					
<b>INTERNATIONAL COMMON STOCKS</b>					
RESORTS WORLD BERHAD	B1VXKN7	RNB_MK	2,250,000	1,044,457.86	
SAMSUNG ELECTRONIC	6771720	005930_KS	6,700	1,784,018.39	
SANLAM LTD ORD ZAR	B0L6750	SLM_SJ	400,000	659,504.49	
SAPPI ZARI(SICOVAM	6777007	SAP_SJ	80,000	1,206,930.29	
SHINHAN FINANCIAL GROUP LTD	6397502	055550_KS	25,000	462,758.44	
SIAM COMMERCIAL BK	6889935	6889924	532,700	489,862.73	
SINOTRANS LTD	6579010	598_HK	1,000,000	321,856.04	
STANDARD BANK GROUP	B030GJ7	SBK_SJ	150,000	794,678.01	
STATE BK OF INDIA GDR	5131091	SBID_LI	16,000	221,929.50	
SUNPLUS TECHNOLOGY CO	6084503	2401_TT	463,371	1,006,535.89	
TAIWAN SEMICONDUCTOR	6889106	279330	1,079,513	1,502,432.12	
TANJONG PLC	B0B8SB9	TJN_MK	400,000	2,173,136.16	
TATA TEA LIMITED	6121488	NTT_IN	60,000	1,130,952.82	
TELEFONOS DE MEXIC	2881689	TELMEXL_MM	900,000	662,648.33	
TELKOM SOUTH AFRICA LTD	6588577	TKG_SJ	85,000	903,334.03	
TEVA PHARMA IND IL	6882172	TEVA_IT	31,000	309,458.52	
THAI BEVERAGE PCL	B15F664	THBEV_SP	8,000,000	1,461,110.81	
TIGER BRANDS LIMITED	B0J4PP2	TBS_SJ	40,001	500,167.31	
TONG REN TANG TECHNOLOGIES	6295048	8069_HK	600,000	969,629.43	
UNI-PRESIDENT ENTERPRISES	6700393	1216_TT	2,332,000	1,242,510.81	
UNITED MICROELECTRONICS	6916628	738504	1,056,746	1,590,807.85	
YANG MING MARINE TRANSPORT	6987583	2609_TT	2,066,376	2,009,746.66	
<b>INTERNATIONAL COMMON STOCKS TOTAL</b>			105,103,993	99,073,551.71	
<b>Instrument: INTF</b> <b>INTERNATIONAL FUNDS</b>					
EMERG.MARKETS OPPORUNITY -	IL-EMO		76,094	7,609,388.33	
<b>INTERNATIONAL FUNDS TOTAL</b>			76,094	7,609,388.33	
<b>EMERGING MARKETS OPPORTUNITY PORTFOLIO TOTAL</b>			127,314,587	117,021,086.51	201,995,504.19
<b>INTERNAL EMERGING TOTAL</b>			614,369,382	636,648,878.94	1,327,337,473.26



DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
INTERNATIONAL - Internal TOTAL			3,065,710,531	6,442,864,359.65	9,152,025,919.38

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<p>Group: INTERNATIONAL - External</p> <p>Market: EXTERNAL EAFE</p> <p>Portfolio: I-ARROW      ARROWSTREET CAPITAL L.P.</p> <p>Instrument: INTF      INTERNATIONAL FUNDS</p>				
ARROWSTREET CAPITAL - EQUITIES	IE-ARROW		1,665,459,714.24	
ARROWSTREET CAPITAL - LIQUIDITY	IL-ARROW		34,429,173.57	
INTERNATIONAL FUNDS TOTAL			1,699,888,887.81	
ARROWSTREET CAPITAL L.P. TOTAL			1,699,888,887.81	1,822,042,603.08



DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div> <div>Group: INTERNATIONAL - External</div> <div>Market: EXTERNAL EAFE</div> <div>Portfolio: I-BERNS</div> <div>Instrument: INTF</div> <div>ALLIANCE BERNSTEIN EAFE</div> <div>INTERNATIONAL FUNDS</div> </div>				
ALLIANCE BERNSTEIN EAFE-EQUITIES	IE-BER		1,205,110,781.63	
ALLIANCE BERNSTEIN EAFE-LIQUIDITY	IL-BER		50,158,597.30	
INTERNATIONAL FUNDS TOTAL			1,255,269,378.93	
ALLIANCE BERNSTEIN EAFE TOTAL			1,255,269,378.93	1,591,014,968.17

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		1,845,284,825.68	
ALLIANCE BERNSTEIN STYLE	IL-BERNS2		30,262,613.02	
INTERNATIONAL FUNDS TOTAL			1,875,547,438.70	
ALLIANCE BERNSTEIN STYLE BLEND TOTAL			1,875,547,438.70	2,210,506,572.03

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div> <div>Group: INTERNATIONAL - External</div> <div>Market: EXTERNAL EAFE</div> <div>Portfolio: I-MARVIN      MARVIN &amp; PALMER_EAFE</div> <div>Instrument: INTF          INTERNATIONAL FUNDS</div> </div>				
MARVIN & PALMER - EQUITIES	IE-MARV		1,441,812,314.13	
MARVIN & PALMER - LIQUIDITY	IL-MARV		58,195,713.56	
INTERNATIONAL FUNDS TOTAL			1,500,008,027.69	
MARVIN & PALMER_EAFE TOTAL			1,500,008,027.69	2,106,476,888.01
EXTERNAL EAFE TOTAL			6,330,713,733.13	7,730,041,031.29

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<p>Group: INTERNATIONAL - External</p> <p>Market: EXTERNAL EMERGING</p> <p>Portfolio: I-BABS COLONIAL FIRST STATE</p> <p>Instrument: INTF INTERNATIONAL FUNDS</p>				
BABSON STEWART - EQUITIES	IE-BAB		377,942,707.99	
BABSON STEWART - LIQUIDITY	IL-BAB		100,573,340.78	
INTERNATIONAL FUNDS TOTAL			478,516,048.77	
COLONIAL FIRST STATE TOTAL			478,516,048.77	623,750,941.39

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External Market: EXTERNAL EMERGING Portfolio: I-GEN GENESIS Instrument: INTF INTERNATIONAL FUNDS				
GENESIS - EQUITIES	IE-GEN		188,394,126.10	
GENESIS - FIXED INCOME	IF-GEN		30,669,677.42	
GENESIS - LIQUIDITY	IL-GEN		162,323,935.79	
INTERNATIONAL FUNDS TOTAL			381,387,739.31	
GENESIS TOTAL			381,387,739.31	612,383,718.83

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div> <div>Group: INTERNATIONAL - External</div> <div>Market: EXTERNAL EMERGING</div> <div>Portfolio: I-MARVEM      MARVIN &amp; PALMER EMERGING</div> <div>Instrument: INTF      INTERNATIONAL FUNDS</div> </div>				
MARVIN EMERGING - EQUITIES	IE-MARVEM		339,366,059.84	
MARVIN EMERGING - LIQUIDITY	IL-MARVEM		140,721,768.14	
INTERNATIONAL FUNDS TOTAL			480,087,827.98	
MARVIN & PALMER EMERGING TOTAL			480,087,827.98	718,079,932.70

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: EXTERNAL EMERGING				
Portfolio: I-SANF      ALLIANCE BERNSTEIN EMERGING				
Instrument: INTF      INTERNATIONAL FUNDS				
ALLIANCE BERNSTEIN	IE-SAN		321,671,115.79	
ALLIANCE BERNSTEIN	IL-SAN		128,633,225.16	
INTERNATIONAL FUNDS TOTAL			450,304,340.95	
ALLIANCE BERNSTEIN EMERGING TOTAL			450,304,340.95	661,046,433.17
EXTERNAL EMERGING TOTAL			1,790,295,957.01	2,615,261,026.09
INTERNATIONAL - External TOTAL			8,121,009,690.14	10,345,302,057.38
INTERNATIONAL TOTAL			14,563,874,049.79	19,497,327,976.76

DESCRIPTION	IDENTIFIER	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE			
Portfolio: RE-EAST REAL ESTATE EAST REGION			
Instrument: A APARTMENT			
RELATED - E. 39TH ST - SONOMA	REAST2	0.01	
RELATED - LYRIC - WEST 94TH ST	RSYMPH	1.00	54,000,000.00
RELATED - STRATHMORE NEW	REAST1	1.00	43,600,000.00
RELATED - TRIBECA PARK NEW	RBATTR	1.00	29,800,000.00
RELATED - UNION SQUARE APARTMENT	RUNION	1.00	57,100,000.00
RELATED - WEST 89TH STREET	RWEST1	1.00	44,500,000.00
RELATED-WESTPORT-56TH & 10TH	RFIFTY	1.00	48,300,000.00
APARTMENT TOTAL		6.01	277,300,000.00
Instrument: I INDUSTRIAL			
ARUNDEL CROSSING I	RARUN1	14,807,438.00	17,400,000.00
ARUNDEL CROSSING II	RARUN2	24,085,359.00	27,800,000.00
ARUNDEL CROSSING III	RARUN3	11,142,580.00	12,281,000.00
ARUNDEL CROSSING IV	RARUN4	10,735,357.00	12,175,000.00
ARUNDEL CROSSING V	RARUN5	9,857,355.00	11,600,000.00
DORSEY WOODS JESSUP,	RDWOOD	8,295,271.00	9,300,000.00
WIP02 FLEET ARLINGTON	RFLEET	14,618,275.66	40,000,000.00
WIP02 RENAISSANCE	RWIP02	189,851.31	46,700,000.00
INDUSTRIAL TOTAL		93,731,486.97	177,256,000.00
Instrument: O OFFICE			
590 MADISON AVENUE NEW	RMADAV	7,855,007.99	1,050,000,000.00
BALLSTON STATION	RBALST	12,982,289.96	66,400,000.00
MORRIS CORPORATE CENTER I & II	RMORCC	91,772,694.36	112,700,000.01
WESTGATE CORPORATE CENTER	RWSTCC	36,127,553.98	40,600,000.00
OFFICE TOTAL		148,737,546.29	1,269,700,000.01
Instrument: R RETAIL			
NESHAMINY MALL	RNESH1	18,962,370.25	54,800,000.00
UNION SQUARE RETAIL NEW	RUNSQ2	63,510,694.99	126,800,000.00
RETAIL TOTAL		82,473,065.24	181,600,000.00
REAL ESTATE EAST REGION TOTAL		324,942,104.51	1,905,856,000.01



DESCRIPTION			IDENTIFIER	BOOK VALUE	MARKET VALUE
			Group: REAL ESTATE		
			Portfolio: RE-MIDWEST	REAL ESTATE MIDWEST REGION	
			Instrument: A	APARTMENT	
ARBORS OF ANDERSON I			RANBR1	19,795,548.07	27,000,000.00
PARK GLEN	MINNEAPOLIS	RPKGNW		15,712,000.00	33,300,000.00
THE STREETER	CHICAGO, IL	RSTREE		211,582,100.00	211,582,100.00
APARTMENT TOTAL				247,089,648.07	271,882,100.00
			Instrument: I	INDUSTRIAL	
CAROL POINT	CAROL	RCAROL		12,428,504.97	17,200,000.00
ENTERPRISE	AURORA, IL	RENTPR		6,995,995.00	6,850,000.00
MELROSE BUSINESS CENTER			RMROSE	22,204,191.00	25,800,000.00
SOUTHFIELD	CHICAGO, IL	RTCBDV		13,862,794.49	17,100,000.49
INDUSTRIAL TOTAL				55,491,485.46	66,950,000.49
			Instrument: O	OFFICE	
77 W. WACKER	CHICAGO, IL	RDONBD		81,595,979.50	128,000,000.00
ATRIUM II	CINCINNATI OH	RATRM2		23,038,103.98	57,000,000.00
HUNTINGTON BANK CENTER			RHUNT2	48,932,998.15	30,500,000.00
MERIDIAN CROSSINGS			RMERCR	8,998,143.98	20,300,000.00
MERIDIAN CROSSINGS PHASE II			RMERC2	12,961,603.62	22,000,000.00
OFFICE TOTAL				175,526,829.23	257,800,000.00
			Instrument: R	RETAIL	
EXETER COBOLT PROPERTY			RCOBLT	11,768,137.20	11,768,137.20
EXETER GRAND AVENUE	ST.	RGRNAV		21,576,053.09	29,100,000.09
EXETER HIGHLAND CROSSING	ST.	RHCRSG		4,940,896.91	6,199,999.91
MACEDONIA COMMONS			RMACDN	524,000.03	9,850,000.00
VILLAGE CROSSING			RVLCR1	37,893,105.51	37,900,000.00
RETAIL TOTAL				76,702,192.74	94,818,137.20
REAL ESTATE MIDWEST REGION TOTAL				554,810,155.50	691,450,237.69

DESCRIPTION			IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE						
			Portfolio: RE-SOUTH	REAL ESTATE SOUTH REGION		
			Instrument: A	APARTMENT		
AUTUMN RIDGE	ATLANTA,	RAUTUM			6,878,730.24	10,400,000.00
BRIDGEWATER	ATLANTA,	RBRIDG			41,157,771.50	53,500,000.00
HOMES OF PRAIRIE SPRINGS		RHMPRS			32,665,931.97	43,300,000.00
WATERS PARK	AUSTN, TX	RWATPK			29,191,791.00	39,400,000.00
WYNFIELD TRACE	ATLANTA,	RTRACE			9,689,312.58	14,800,000.00
APARTMENT TOTAL					119,583,537.29	161,400,000.00
			Instrument: I	INDUSTRIAL		
15200 TRINITY	FORT	RMATTE			18,101,084.71	28,200,000.00
ALLIANCE AIRLINES	ATLANTA,	RALLNC			4,477,000.00	3,700,000.00
QUADRANT BUSINESS CTR		RQBC01			12,830,523.77	32,100,000.00
QUAKER OATS BUILDING		RQOATS			16,952,685.00	22,390,000.00
REGENCY 1	DALLAS TX	RREGNC			16,207,374.36	19,200,000.00
REGENCY 2	DALLAS, TX	RREGN2			15,526,783.10	21,300,000.00
TRADE CENTER I	ATLANTA	RTDCNT			13,769,358.00	15,900,000.00
TRADE CENTER II	ATLANTA,	RTDCN2			12,013,354.50	16,100,000.00
INDUSTRIAL TOTAL					109,878,163.44	158,890,000.00
			Instrument: O	OFFICE		
ARBORETUM	AUSTIN,TX	RARBTM			41,576,571.20	50,800,000.00
GALLERIA 100	ATLANTA, GA	RGAL10			34,080,824.95	34,000,000.00
GALLERIA 400	ATLANTA, GA	RGALPK			26,198,116.52	45,799,999.96
GALLERIA 600	ATLANTA, GA	RGAL60			76,565,203.22	101,000,000.24
SOUTHPARK ONE	AUSTIN	RSPK01			10,408,643.00	19,500,000.00
OFFICE TOTAL					188,829,358.89	251,100,000.20
			Instrument: R	RETAIL		
K MART #74	GREENBELT	RMEM04			4,900,000.00	8,800,000.00
KROGER #02	COVINGTON	RKR002			2,252,581.00	2,000,000.00
KROGER #03	LOUISVILLE	RKR003			1,959,115.00	1,750,000.00
KROGER #09		RKR009			1,351,062.00	1,140,000.00
KROGER #13		RKR013			2,545,346.34	1,800,000.00

DESCRIPTION			IDENTIFIER	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE					
			Portfolio: RE-SOUTH	REAL ESTATE SOUTH REGION	
			Instrument: R	RETAIL	
KROGER #16	LANETT AL	RKR016		2,360,976.00	2,000,000.00
KROGER #22	WINCHESTER	RKR022		1,839,030.00	2,450,000.00
LAKELAND PLAZA	CUMMINS,	RLAKPL		23,173,747.15	45,500,000.41
LONGS DRUGS #02	GRASS	RLD002		1,100,000.00	4,000,000.00
LUCKY #10	ARROYO	RLS010		1,400,000.00	1,800,000.00
LUCKY #11	ATASCADERO	RLS011		1,750,000.00	2,000,000.00
PALLADIUM AT CITYPLACE	WEST	RPALPR		1,000.00	1,000.00
PRESTON VILLAGE CENTER		RPRSTV		46,681,714.97	56,800,000.00
SAFEWAY #09		RSAF09		2,115,013.00	4,100,000.00
SUPER X #01	WINCHESTER	RSPX01		639,058.80	725,000.00
TG&Y #29	HAZARD KY	RTGY29		2,000,000.00	1,000,000.00
RETAIL TOTAL				96,068,644.26	135,866,000.41
			Instrument: X	OTHER	
EAGLES LANDING LAND		REAGLE		710,188.78	710,188.78
GALLERIA LAND	ATLANTA	RGALD1		1,787,097.95	14,500,000.00
OTHER TOTAL				2,497,286.73	15,210,188.78
REAL ESTATE SOUTH REGION TOTAL				516,856,990.61	722,466,189.39

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-WEST			REAL ESTATE WEST REGION	
Instrument: A			APARTMENT	
BOULDERS AT FOUNTAINGROVE		RBFGRV	28,018,205.15	34,600,000.15
CHARTER APARTMENTS		RCHART	31,433,300.00	97,700,000.00
COURTYARD AT 65TH ST.		RCTYRD	92,026,750.00	99,900,000.00
ELLIOTT BAY PLAZA	SEATTLE	RELBAY	19,587,164.88	47,000,000.00
HEIGHTS AT BEAR CREEK		RHBCRK	29,581,086.92	37,200,000.00
M STREET	SEATTLE, WA	RMSTRE	84,886,959.97	77,200,000.02
OVERLOOK APARTMENTS	SAN	ROVRLK	23,534,580.00	71,000,000.01
OVERLOOK AT FOUNTAINGROVE		ROFGRV	19,509,027.50	19,799,999.99
RELATED - THE PARAMOUNT	SAN	RMISSN	1.00	59,500,000.00
APARTMENT TOTAL			328,577,075.42	543,900,000.17
Instrument: I			INDUSTRIAL	
FLEMING BUSINESS PARK	SAN	RFLMNG	45,943,997.27	61,600,000.00
HORIZON DISTRIBUTION CENTER		RHORIZ	18,009,261.00	30,300,000.00
THOROUGHNBRED PHASE 1		RTHORO	1.00	24,200,000.00
THOROUGHNBRED PHASE 2		RTHOR2	1.00	23,900,000.00
THOROUGHNBRED PHASE III		RTHOR3	1.00	19,700,000.31
INDUSTRIAL TOTAL			63,953,261.27	159,700,000.31
Instrument: O			OFFICE	
2030 MAIN STREET	IRVINE, CA	RMAINS	35,848,635.62	96,899,999.99
44 MONTGOMERY	SAN	RMON44	25,738,268.20	179,000,000.00
900 E. HAMILTON AVE.		RHMLTN	87,179,191.99	93,600,000.00
OAKLAND CITY CENTER		ROAKCC	21,670,393.61	102,999,999.61
ONE CALIFORNIA	SAN	RONECA	1.00	153,000,000.00
OFFICE TOTAL			170,436,490.42	625,499,999.60
Instrument: R			RETAIL	
ANAHEIM HILLS	ANAHEIM	RANAHL	52,321,063.81	101,000,000.00
CLAIREMONT SQ. SHOP. CTR.	SAN	RCMSQ1	52,686,112.41	109,000,000.00
RETAIL TOTAL			105,007,176.22	210,000,000.00
Instrument: X			OTHER	

DESCRIPTION		IDENTIFIER			BOOK VALUE	MARKET VALUE
<div><div>Group: REAL ESTATE</div><div>Portfolio: RE-WEST</div><div>Instrument: X</div></div> <div>REAL ESTATE WEST REGION OTHER</div>						
BASCOM WOODS	NONE, US	RTMBR7			5,700,000.00	5,700,000.00
OTHER TOTAL					5,700,000.00	5,700,000.00
REAL ESTATE WEST REGION TOTAL					673,674,003.33	1,544,800,000.08

DESCRIPTION			IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE						
Portfolio: RE-OTHER						
Instrument: I						
					REAL ESTATE OTHER	
					INDUSTRIAL	
PROLOGIS PORTFOLIO	MISC	RPRLOG			75,137,388.40	142,000,000.00
INDUSTRIAL TOTAL					75,137,388.40	142,000,000.00
REAL ESTATE OTHER TOTAL					75,137,388.40	142,000,000.00

DESCRIPTION		IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE					
Portfolio: RE-OPPFUND      REAL ESTATE OPPORTUNITY FUND					
Instrument: U      OPPORTUNITY FUNDS					
AEW PARTNERS II	Misc US	RAEWII		2,851,758.94	341,540.00
CAPMARK STRUCTURED RE PRTNRS LP		RCAPMK		44,397,232.10	42,431,276.00
DLJ R.E. CAPITAL PARTNERS	Misc	RDLJRE		4,891,721.55	531,016.00
KSL CAPITAL PARTNERS FUND II		RKSLP2		6,856,504.28	4,072,882.00
LNR INVESTMENT FUND		RLNRIF		66,003,919.64	66,003,919.64
WESTBROOK FUND I	MISC US	RTGRRE		1.00	2,321,648.00
WESTBROOK FUND II	MISC US	RWSTBK		1,210,962.54	1,681,866.00
WESTBROOK FUND III	MISC US	RWSTB3		7,001,218.76	4,098,777.00
WESTBROOK FUND IV	MISC US	RWSTB4		2,137,761.93	7,216,069.00
WESTBROOK FUND VI		RWSTB6		37,131,732.53	41,809,958.00
WESTBROOK FUND VII	MISC	RWSTB7		11,206,011.00	11,206,011.00
OPPORTUNITY FUNDS TOTAL				183,688,824.27	181,714,962.64
REAL ESTATE OPPORTUNITY FUND TOTAL				183,688,824.27	181,714,962.64

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DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: REAL ESTATE</b>					
		<b>Portfolio: RE-REIT</b>	<b>REAL ESTATE REIT</b>		
		<b>Instrument: COM</b>	<b>COMMON STOCK</b>		
CB RICHARD ELLIS GROUP INC-A	12497T101	21.55	166,900	3,724,403.43	3,596,694.99
STARWOOD HOTELS & RESORTS	85590A401	44.03	111,000	5,982,706.98	4,887,330.00
<b>COMMON STOCK TOTAL</b>			277,900	9,707,110.41	8,484,024.99
		<b>Instrument: REIT</b>	<b>REAL ESTATE INVESTMENT TRUST</b>		
ACADIA RLTY TR	004239109	25.61	153,000	3,999,619.45	3,918,330.02
ALEXANDERS INC	014752109	353.25	4,600	1,740,352.34	1,624,950.01
ALEXANDRIA REAL ESTATE	015271109	101.67	142,000	12,149,126.19	14,437,140.01
AMB PROPERTY CORP.	00163T109	57.56	477,637	23,884,897.17	27,492,785.75
AMERICAN FINANCIAL REALTY TRUST	02607P305	8.02	635,000	5,439,315.07	5,092,700.01
APARTMENT INVT & MGMT	03748R101	34.73	206,704	9,570,245.82	7,178,829.91
ASHFORD HOSPITALITY TRUST INC	044103109	7.19	462,000	5,316,518.00	3,321,780.00
ASSOCIATED ESTATES	045604105	9.44	245,334	3,445,244.68	2,315,952.99
AVALONBAY COMMUNITIES	053484101	94.14	369,198	34,067,258.77	34,756,299.72
BIOMED REALTY TRUST	09063H107	23.17	166,000	4,180,512.36	3,846,219.99
BOSTON PROPERTIES INC	101121101	91.81	406,084	31,181,666.57	37,282,572.02
BRANDYWINE REALTY	105368203	17.93	98,650	2,521,378.46	1,768,794.50
BRE PROPERTIES -CL A	05564E106	40.53	271,635	14,420,204.49	11,009,366.51
BROOKFIELD PROP CORP	112900105	19.25	200,000	4,726,047.50	3,850,000.00
CAMDEN PROPERTY TRUST	133131102	48.15	200,384	12,155,940.01	9,648,489.55
CBL & ASSOC PROP	124830100	23.91	147,280	5,390,186.00	3,521,464.80
CEDAR SHOPPING CENTERS INC	150602209	10.23	103,300	1,297,600.70	1,056,759.00
CORPORATE OFFICE PROPERTY	22002T108	31.50	313,000	12,010,581.63	9,859,500.00
COUSINS PROPERTIES INC	222795106	22.10	79,000	2,317,649.56	1,745,900.01
DCT INDUSTRIAL TRUST INC	233153105	9.31	727,800	7,652,120.36	6,775,817.97
DEVELOPERS DIVERSIFIED RE	251591103	38.29	493,071	22,350,318.37	18,879,688.60
DIAMONDROCK HOSPITALITY	252784301	14.98	403,400	7,209,508.44	6,042,931.98
DIGITAL REALTY TRUST INC	253868103	38.37	414,300	14,646,381.04	15,896,691.03
DOUGLAS EMMETT INC	25960P109	22.61	640,100	10,722,992.57	14,472,661.01
DUKE RE CORPORATION	264411505	26.08	322,233	10,754,272.34	8,403,836.67
DUPONT FABROS TECHNOLOGY	26613Q106	19.60	25,000	475,237.50	490,000.00
EDUCATION REALTY TRUST INC	28140H104	11.24	160,000	1,801,596.00	1,798,400.00
<b>Group: REAL ESTATE</b>		<b>Portfolio: RE-REIT</b>	<b>REAL ESTATE REIT</b>		



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DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: REAL ESTATE</div> <div> <div>Portfolio: RE-REIT</div> <div>Instrument: REIT</div> </div> <div>REAL ESTATE REIT</div> <div>REAL ESTATE INVESTMENT TRUST</div> </div>					
EQUITY LIFESTYLE PROPERTIES INC	29472R108	45.67	136,500	6,635,169.60	6,233,954.98
EQUITY RESIDENTIAL PROP	29476L107	36.47	1,042,426	35,725,124.31	38,017,276.20
ESSEX PROPERTY TRUST INC.	297178105	97.49	100,000	10,978,155.13	9,748,999.99
FEDERAL REALTY INV.	313747206	82.15	298,530	22,349,893.81	24,524,239.49
FELCOR LODGING TRUST	31430F101	15.59	198,000	4,381,830.49	3,086,819.98
FIRST INDUSTRIAL RE	32054K103	34.60	15,000	588,487.10	519,000.00
FIRST POTOMAC REALTY TRUST	33610F109	17.29	84,700	1,928,888.17	1,464,462.95
GENERAL GROWTH PROP	370021107	41.18	868,157	33,836,652.64	35,750,705.30
GLIMCHER REALTY TRUST	379302102	14.29	35,000	738,292.18	500,149.99
GMH COMMUNITIES TRUST	36188G102	5.52	234,300	1,894,153.59	1,293,335.99
HCP INC	40414L109	34.78	948,100	30,947,941.28	32,974,917.98
HEALTH CARE REIT INC	42217K106	44.69	209,900	9,048,189.54	9,380,431.00
HERSHA HOSPITALITY TRUST	427825104	9.50	64,000	729,756.03	607,999.97
HIGHWOODS PROP INC.	431284108	29.38	80,000	2,603,843.16	2,350,400.00
HOSPITALITY PROPERTIES	44106M102	32.22	260,700	9,907,341.95	8,399,753.99
HOST HOTELS & RESORTS INC	44107P104	17.04	2,057,107	37,610,423.27	35,053,103.27
HRPT PROPERTIES TRUST	40426W101	7.73	435,000	4,835,686.70	3,362,549.95
KILROY RE CORP	49427F108	54.96	176,000	11,675,201.36	9,672,960.00
KIMCO REALTY CORP	49446R109	36.40	814,544	24,314,887.15	29,649,401.60
LASALLE HOTEL PROPERTIES	517942108	31.90	224,500	8,774,478.13	7,161,550.01
LIBERTY PROPERTY TRUST	531172104	28.81	291,361	12,049,552.33	8,394,110.40
MACERICH CO	554382101	71.06	261,600	18,529,860.52	18,589,296.02
MAGUIRE PROPERTIES INC	559775101	29.47	128,400	3,816,208.62	3,783,948.01
MID-AMERICAN APARTMENT	59522J103	42.75	102,000	4,954,023.63	4,360,500.04
NATIONWIDE HEALTH PP	638620104	31.37	387,000	11,480,358.38	12,140,190.00
POST PROPERTIES,INC.	737464107	35.12	177,250	7,970,821.10	6,225,020.04
PROLOGIS TRUST	743410102	63.38	1,042,506	50,138,111.18	66,074,030.28
PS BUSINESS PARKS INC/CA	69360J107	52.55	69,400	4,127,496.19	3,646,970.00
PUBLIC STORAGE INC	74460D109	73.41	494,800	30,587,598.07	36,323,267.95
REALTY INCOME CORP	756109104	27.02	160,000	4,373,773.14	4,323,200.01
REGENCY CENTERS CORP	758849103	64.49	285,800	15,825,767.44	18,431,241.98

Group: REAL ESTATE

Portfolio: RE-REIT REAL ESTATE REIT

DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<div> Group: REAL ESTATE </div>					
<div> <div>Portfolio: RE-REIT</div> <div>Instrument: REIT</div> <div>REAL ESTATE REIT</div> <div>REAL ESTATE INVESTMENT TRUST</div> </div>					
SAUL CENTERS INC	804395101	53.43	13,400	697,323.65	715,962.00
SENIOR HOUSING PROP TRUST	81721M109	22.68	50,000	1,000,800.58	1,134,000.00
SIMON PROP GROUP INC.	828806109	86.86	852,821	56,156,394.11	74,076,032.04
SL GREEN RE CORP	78440X101	93.46	259,151	24,473,372.00	24,220,252.51
STRATEGIC HOTELS & RESORTS, INC	86272T106	16.73	93,694	1,982,478.29	1,567,500.64
SUN COMMUNITIES INC	866674104	21.07	28,800	622,720.84	606,816.00
SUNSTONE HOTEL INVESTORS INC	867892101	18.29	211,000	5,799,743.39	3,859,190.01
TANGER FACTORY OUTLET	875465106	37.71	40,000	1,539,882.27	1,508,400.01
TAUBMAN CENTERS INC	876664103	49.19	205,600	9,124,886.13	10,113,463.97
UDR INC	902653104	19.85	387,446	9,349,410.41	7,690,803.09
U-STORE-IT TRUST	91274F104	9.16	259,500	3,824,833.10	2,377,020.03
VENTAS INC.	92276F100	45.25	707,000	28,589,240.05	31,991,749.96
VORNADO REALTY TRUST	929042109	87.95	523,096	43,350,870.67	46,006,293.20
WASHINGTON RE INV	939653101	31.41	142,208	5,039,857.92	4,466,753.32
WEINGARTEN RE INVST	948741103	31.44	172,075	6,789,364.93	5,410,038.01
<b>REAL ESTATE INVESTMENT TRUST TOTAL</b>			23,495,082	887,125,915.92	914,275,924.22
<b>REAL ESTATE REIT TOTAL</b>			23,772,982	896,833,026.33	922,759,949.21

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<b>Group: REAL ESTATE</b>				
<b>Portfolio: RE-DOM      REAL ESTATE DOMESTIC</b>				
<b>Instrument: D</b>				
BLACKROCK GRANITE PROP FUND	RBLKRK		150,000,000.00	160,859,492.00
DDR RETAIL/MANATEE	RDDRMA		191,792,082.00	191,792,082.00
REGENCY RETAIL PARTNERS LP	RRPART		13,542,839.24	13,877,722.53
<b>TOTAL</b>			355,334,921.24	366,529,296.53
<b>REAL ESTATE DOMESTIC TOTAL</b>			355,334,921.24	366,529,296.53

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<b>Group: REAL ESTATE</b>				
<b>Portfolio: RE-INTL</b>				
<b>Instrument: F</b>				
<b>REAL ESTATE INTERNATIONAL</b>				
<b>FORWARD CONTRACTS</b>				
FORWARD EUR EXP 12/04/08	FWDEUR12_04_08		0.00	397,902.44
<b>FORWARD CONTRACTS TOTAL</b>			0.00	397,902.44
<b>Instrument: I</b>				
<b>INTERNATIONAL</b>				
BENSON ELLIOT RE PARTNERS II	RBENS2		24,370,462.44	25,023,833.22
BLACKSTONE EUROPEAN FUND	RBKSTN		13,862,308.66	11,061,366.99
BLACKSTONE RE PRTNRS INTL II	RBKST2		42,593,918.72	49,164,677.19
CARLYLE ASIA REAL ESTATE PARTNERS	RCAREP		22,747,351.87	26,622,322.98
DOUGHTY HANSON & CO EUROPEAN	RDGHTY		12,487,707.63	17,841,113.00
EUROPA-INTERNATIONAL MISC	REUROP		10,816,114.34	12,144,356.48
FUDO CAPITAL LP ASIA	RFUDO1		15,393,878.51	14,708,221.01
LASALLE ASIA OPPORTUNITY FUND II	RLSAR2		32,938,671.57	34,577,542.99
LASALLE ASIA RECOVERY FUND	RLSARF		4,653,538.84	15,250,627.00
LASALLE JAPAN LOGISTICS FUND 2	RLJLF2		109,364.18	112,169.44
ORION EUROPEAN REAL ESTATE FUND,	RORION		0.98	1,865,860.89
PRUDENTIAL PROP. PRTNRS.-INT'L	RPRUDE		1.00	
SOROS RE INVST-INT'L MISC	RSOROS		20,571,528.55	32,190,075.00
WESTBROOK FRENCH PORTFOLIO	RWSTBF		177,462.38	9,584,101.00
WESTBROOK V	RWBPTR		9,005,669.69	11,551,608.00
<b>INTERNATIONAL TOTAL</b>			209,727,979.36	261,697,875.19
<b>REAL ESTATE INTERNATIONAL TOTAL</b>			209,727,979.36	262,095,777.63
<b>REAL ESTATE TOTAL</b>			<b>3,791,005,393.55</b>	<b>6,739,672,413.18</b>

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	9940479W0	998.35	35,743,567.00
APOLLO INVESTMENT FUND V	ABAPOLLO5	9940510B7	1,446,274.90	53,702,523.01
APOLLO INVESTMENT FUND VI	ABAPOLLO6	9940849E3	74,695,739.93	85,905,001.00
BAIN CAPITAL FUND IX	ABBAIN9	9940848J3	147,333,924.98	154,297,862.00
BAIN CAPITAL FUND VII	ABBAIN7	9940479X8	999.87	46,245,701.02
BAIN CAPITAL FUND VIII	ABBAIN8	9940800T7	55,932,577.66	76,848,272.00
BAIN CAPITAL IX COINVESTMENT FUND	ABBAIN9C	9940848Z7	34,762,499.98	34,404,185.99
BLACKSTONE CAPITAL PARTNERS V	ABBCP5	9940844J7	185,495,992.84	197,572,100.00
BLACKSTONE CAPITAL PTNRS III	VEA02554	BCPMB	33,465.97	15,231,603.99
BLACKSTONE COMMUNICATION I	ABBCOM1	9940479Z3	8,631,543.23	29,774,629.97
BLACKSTONE MANAGEMENT PARTNERS IV	ABBCP4	9940728S8	847,981.85	43,434,135.02
CARLYLE PARTNERS IV LP	ABCARLYLE4	9940822N4	44,708,218.54	51,950,468.99
CARLYLE PARTNERS V	ABCARLYLE5	9940883X8	33,846,856.00	33,323,403.00
CID MEZZANINE CAPITAL	VEA02624	CIDMEZ	5,698,394.14	7,818,593.12
CLAYTON, DUBLILIER & RICE VI	ACLAYDURI	CLDURI	999.85	16,553,544.03
CS MIDDLE MARKET INVESTMENT FUND	ABCFIG1	9940875Y6	10,110,984.01	9,873,622.43
FOX PAINE CAPITAL FUND	AFOXPAIN	FOXPAIN	0.94	3,578,285.99
FOX PAINE CAPITAL FUND II	ABFOXPAIN2	9940480D9	999.90	33,865,533.99
FOX PAINE CAPITAL FUND III	ABFOXPAIN3	9940849M5	26,689,575.00	22,533,230.00
FRANCISCO PARTNERS	ABFRISCO1	9940480E7	17,801,666.09	33,055,278.00
FRANCISO PARTNERS 2	ABFRISCO2	9940852V9	28,852,704.94	29,931,622.00
FRIEDMAN FLEISCHER & LOWE CAPITAL	ABFFL2	9940796B2	13,975,160.98	12,705,308.99
FS EQUITY PARTNERS IV	VEA02586	FSEP4	25,772.97	4,264,908.00
FS EQUITY PARTNERS V	ABFSV	ABFS5	37,244,952.50	51,378,771.02
GREEN EQUITY INVESTORS V	ABGREEN5	9940880B9	6,821,873.99	6,638,930.95
HARBOURVEST PARTNERS VII BUYOUT	ABHVP7	9940735P5	8,295,329.53	18,742,832.03
HEARTLAND INDUSTRIAL PARTNERS	ABHEART	9940480G2	22,319,747.67	9,090,053.00
LEHMAN BROTHERS II	VEA02551	LBBP	999.92	3,995,717.02
LINSALATA CAPITAL PARTNERS FUND V	ABLINCAP5	9940829C1	14,878,524.96	13,154,443.00
LINSALATA CAPITAL PARTNERS III	ALINCAP	9940480J6	999.91	2,859,734.99
LINSALATA CAPITAL PARTNERS IV	ABLINCAP4	ABLINCAP4	334,809.95	24,527,294.01

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-DPE DOMESTIC PRIVATE EQUITY				
Instrument: AIF ALTERNATIVE INVESTMENT FUNDS				
MONITOR CLIPPER EQUITY PARTNERS II	ABMONITOR2	9940776U4	24,878,437.50	29,020,887.82
OAK HILL CAPITAL PARTNERS	AOAKHILL	9940480L1	998.82	17,777,663.00
PROVIDENCE EQUITY PARTNERS IV	ABPROV4	9940480M9	1,000.77	39,144,584.01
PROVIDENCE EQUITY PARTNERS V	ABPROV5	9940821S4	134,979,158.21	148,298,403.00
PROVIDENCE EQUITY PTNRS VI	ABPROV6	9940869U2	79,284,665.98	76,759,809.98
SILVER LAKE PARTNERS	ASILLAKE	ASILLAKE	998.97	5,467,901.69
SILVER LAKE PARTNERS II	ABSLP2	9940800Z3	17,648,921.71	24,629,511.07
SILVER LAKE PARTNERS III	ABSLP3	9940880C7	7,332,010.99	6,993,247.01
SKM EQUITY FUND III	ABSKM3	9940480P2	14,214,290.58	21,785,612.01
TPG PARTNERS IV	ABTPG4	9940778T5	35,742,674.19	82,280,184.01
TPG PARTNERS V	ABTPG5	9940852F4	116,068,773.78	117,507,239.00
ALTERNATIVE INVESTMENT FUNDS TOTAL			1,210,942,502.85	1,732,666,198.16
DOMESTIC PRIVATE EQUITY TOTAL			1,210,942,502.85	1,732,666,198.16

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
<div> <div>Group: ALTERNATIVE INVESTMENT</div> <div> <div>Portfolio: AI-GIP</div> <div>Instrument: AIF</div> </div> <div>GLOBAL/INT'L PRIVATE EQUITY FUND</div> <div>ALTERNATIVE INVESTMENT FUNDS</div> </div>				
AIG GLOBAL EMERGING MARKETS	VEA02504	AIGG	998.57	28,166,380.61
GILBERT GLOBAL EQUITY PARTNERS L.P.	AGILBERTG	GILBERTG	55,194,292.67	36,376,564.99
HARBOURVEST INT'L III-DIRECT	VEA02633	HVIPE	9,166,972.35	1,972,520.00
HARBOURVEST INT'L III-PARTNERSHIP	AHARBPART	9940482F2	1,000.14	22,879,020.99
HARBOURVEST INT'L IV-DIRECT	AGHIPEP4D	9940550G7	1,000.69	11,755,613.01
HARBOURVEST INT'L IV-PARTNERSHIP	AGHIPEP4P	9940510D3	999.84	48,659,338.00
HARBOURVEST PARTNERS 2007 DIRECT	AGHVP2007D	9940886K3	9,028,027.00	9,028,027.00
ALTERNATIVE INVESTMENT FUNDS TOTAL			73,393,291.26	158,837,464.60
GLOBAL/INT'L PRIVATE EQUITY FUND TOTAL			73,393,291.26	158,837,464.60

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-OTH ALTERNATIVE INVESTMENTS OTHER				
Instrument: AIF ALTERNATIVE INVESTMENT FUNDS				
ARES 2	AOARES2	9940848G9	66,320,883.81	69,565,322.81
ARES CORPORATE OPPORTUNITES FUND	AOARES	9940740X1	5,776,362.26	37,771,366.02
ARES DISTRESSED SECURITIES FUND	AOARESDFS	9940876T6	16,168,848.71	15,938,638.76
BEACON GROUP ENERGY FUND II	ABEACONGRP	9940482G0	999.34	3,318,996.00
BLACKSTONE KAILIX OFFSHORE FUND	AOKAILIX	9940877L2	25,000,000.00	25,011,770.48
BROOKSIDE CAPITAL PARTNERS FUND	AOBROOKSIDE	9940737Y4	50,000,000.00	85,211,043.00
LIME ROCK PARTNERS II	AOLIMEROCK2	9940667T9	206,826.80	13,846,717.99
LIME ROCK PARTNERS III	AOLIMEROCK3	AOLIMEROCK3	17,852,337.91	24,695,733.98
LIME ROCK PARTNERS IV	AOLIMEROCK4	9940861U0	13,173,063.00	12,423,794.01
SUNRISE CAPITAL PARTNERS	ASUNRISE	ASUNRISE	20,660,394.70	10,523,000.01
ALTERNATIVE INVESTMENT FUNDS TOTAL			215,159,716.53	298,306,383.06
ALTERNATIVE INVESTMENTS OTHER TOTAL			215,159,716.53	298,306,383.06



DESCRIPTION	IDENTIFIER	TICKER	SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: ALTERNATIVE INVESTMENT</div> <div> <div>Portfolio: AI-PPE</div> <div>Instrument: ICOM</div> </div> <div>PUBLIC PRIVATE EQUITY</div> <div>INTERNATIONAL COMMON STOCKS</div> </div>					
HARBOURVEST GLOBAL PRIVATE EQUITY	B28XHD6	HVPE_NA	0	106,476,542.06	153,276,770.00
INTERNATIONAL COMMON STOCKS TOTAL			0	106,476,542.06	153,276,770.00
PUBLIC PRIVATE EQUITY TOTAL			0	106,476,542.06	153,276,770.00

# Monthly Market

As Of 12/31/2007

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
			Portfolio: AI-SD	STOCK DISTRIBUTION		
			Instrument: COM	COMMON STOCK		
ACME PACKET INC	004764106	APKT	12.59	80,402	1,072,141.00	1,012,261.18
AMERICAN MEDICAL SYS HLDINGS	02744M108	AMMD	14.46	90,500	1,715,116.16	1,308,630.00
CENTENNIAL COMMUNCTN	15133V208	CYCL	9.29	163,230	0.00	1,516,406.70
CISCO SYSTEMS	17275R102	CSCO	27.07	13,969	457,904.82	378,140.83
CITRIX SYSTEMS INC	177376100	CTXS	38.01	7,749	301,805.00	294,539.49
DATA DOMAIN INC	23767P109	DDUP	26.34	7,642	213,823.00	201,290.28
GLU MOBILE INC	379890106	GLUU	5.22	29,346	232,420.32	153,186.12
INNERWORKINGS INC	45773Y105	INWK	17.26	9,000	157,230.00	155,340.00
METROPCS COMMUNICATIONS INC	591708102	PCS	19.45	379,142	0.00	7,374,311.90
MOMENTA PHARMACEUTICALS INC	60877T100	MNTA	7.14	554,233	14,545,132.46	3,957,223.62
PANTRY INC/THE	698657103	PTRY	26.13	7,150	47,326.91	186,829.50
PHARMION CORP	71715B409	PHRM	62.86	24,920	1,555,258.00	1,566,471.20
SPREADTRUM COMMUNICATION INC-ADR	849415203	SPRD	12.26	10,938	124,803.00	134,099.88
TALEO CORP CL A	87424N104	TLEO	29.78	42,913	1,328,162.00	1,277,949.14
TIVO INC	888706108	TIVO	8.34	18,214	162,305.19	151,904.76
TRANSDIGM GROUP INC	893641100	TDG	45.17	46,000	2,172,946.00	2,077,820.00
VOLTERRA SEMICONDUCTOR CORP	928708106	VLTR	11.03	28,063	460,962.84	309,534.89
COMMON STOCK TOTAL				1,513,411	24,547,336.70	22,055,939.49
STOCK DISTRIBUTION TOTAL				1,513,411	24,547,336.70	22,055,939.49

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>				
ADAMS CAPITAL MANAGEMENT III	AVADAMS3	9940480Q0	16,185,396.69	14,731,382.02
ADVANCED TECHNOLOGY VII	AVATV7	9940550H5	11,002,567.56	13,216,424.99
ALPHA CAPITAL FUND II	020997011	ACFD	1,994,025.51	57,783.00
ATHENIAN VENTURE PARTNERS	VEA01458	OVVF	999.94	532,130.98
BAIN CAPITAL VENTURE FUND	AVBAIN	9940510C5	4,547,554.41	8,868,652.00
BAIN CAPITAL VENTURE FUND 2005, L.P.	AVBAIN2005	9940822A2	11,700,000.00	11,583,595.02
BAIN CAPITAL VENTURE FUND 2007	AVBAIN2007	9940875M2	11,850,000.00	11,478,766.01
BAKER COMMUNICATIONS FUND	AVBAKERCOM	BAKERCOM	12,280,891.42	17,369,412.02
BAKER COMMUNICATIONS FUND II	ABAKERCOM2	AVBAKER2	46,583,105.09	49,280,332.00
BLUE CHIP CAPITAL FUND II	VEA01432	BCCII	1,772,602.53	1,712,164.98
BLUE CHIP CAPITAL FUND III	A01433	A01433	18,680,794.70	3,113,925.02
BLUE CHIP CAPITAL FUND IV	AVBLUECHIP4	AVBLUECHIP4	21,710,425.61	19,788,194.98
BRANTLEY VENTURE PARTNERS III	VEA06289	BIII	2,354,905.35	558,611.91
CARDINAL HEALTH PARTNERS	VEA02552	CHPL	2,188,311.98	6,103,696.99
CB HEALTHCARE FUND	VEA02614	CBHCF	6,704,086.77	9,410,169.01
CB HEALTHCARE FUND II	AVCBHF2	9940550J1	3,974,713.14	9,120,620.01
CHP II	AVCHP2	9940481E6	1,879,917.13	20,253,893.03
CHP III	AVCHP3	9940870R6	4,182,200.00	3,802,878.99
COMMONWEALTH CAPITAL III	AVCCV3	9940481G1	18,098,141.56	14,263,359.00
DAG VENTURES III	AVDAG3	9940872X1	6,000,000.00	5,901,377.00
ESSEX WOODLAND HEALTH VENTURES VI	AVEWHV6	9940788Y2	22,875,000.00	24,831,336.04
ESSEX WOODLANDS HEALTH VENTURES	AVEWHV7	9940853A4	28,500,000.00	27,217,622.01
FOUNDATION MEDICAL PARTNERS	AVFNDMED	9940550K8	13,606,134.81	12,547,227.98
FOUNDATION MEDICAL PARTNERS II	AVFNDMED2	9940837E7	9,725,562.00	9,010,712.02
GENERAL CATALYST GROUP II	AVGCG2	9940585Q4	7,087,160.00	5,811,453.99
GENERAL CATALYST GROUP III	AVGCG3	AVGCG3	10,156,023.97	12,486,382.99
GLOBESPAN CAPITAL PARTNERS IV	AVGLBSPN4	9940746Q0	16,934,302.47	17,133,772.58
GLOBESPAN CAPITAL PARTNERS V	AVGLBSPN5	9940852D9	14,287,500.00	13,200,982.99
HARBOURVEST PARTNERS VI DIRECT	AHARBOURDIR	9940481H9	5,919,369.54	6,861,636.00
HARBOURVEST PARTNERS VI	AHARBOURPART	9940481J5	14,889,867.84	26,779,340.00
HARBOURVEST PARTNERS VII VENTURE	AVHVP7	9940736B5	13,043,369.80	16,107,342.01

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 V	AVLIGHTS5	9940778U2	18,494,137.19	21,714,253.81
LIGHTHOUSE CAPITAL PARTNERS VI	AVLIGHTS6	9940879Q9	5,000,000.00	4,705,271.00
MERITAGE PRIVATE EQUITY I	AMERIT	AMERIT	3,394,949.54	2,882,783.00
MERITAGE PRIVATE EQUITY II	AVMERIT2	AVMERIT2	10,880,840.29	12,274,063.03
MIAMI VALLEY VENTURE FUND	VEA01492	MVVF	2,351,301.67	492,832.02
MORGENTHALER PARTNERS IV	VEA01176	MGVP	999.99	189,050.99
MORGENTHALER PARTNERS V	VEA01177	MGVPV	999.98	7,302,389.87
MORGENTHALER PARTNERS VI	AVMORG6	MGVPVI	13,213,608.08	8,184,574.94
MORGENTHALER PARTNERS VII	AVMORG7	9940550L6	23,043,262.80	22,320,037.90
MORGENTHALER PARTNERS VIII	AVMORG8	9940835D1	9,374,040.96	9,950,960.84
NORTHWEST OHIO VENTURE FUND	VEA05606	NOVF	1,693,615.50	1.00
NEW ENTERPRISE ASSOCIATES 10	AVNEA10	AVNEA10	8,798,150.80	11,845,654.01
NEW ENTERPRISE ASSOCIATES 11	AVNEA11	AVNEA11	4,949,047.58	8,074,840.98
NORTHCOAST FUND	VEA06027	NCFD	1,000.00	1.00
NORTHCOAST FUND II	AVCNC	9940481F3	11,587,588.45	2,924,165.98
OHIO INNOVATION FUND I	VEA02581	OIF1	1,968,127.30	905,333.00
PARK ST CAPITAL PRIVATE EQUITY FUND	AVPARK5	AVPARK5	9,603,550.13	11,686,438.99
PARK STREET CAPITAL PRIVATE EQUITY	AVPARK6	AVPARK6	11,200,000.00	12,677,790.00
PRIMUS CAPITAL FUND III-A PFD	VEA06130	PCFZ	999.96	4,765,067.01
PRIMUS CAPITAL FUND III-B	VEA06129	PCFY	999.96	5,445,420.00
PRIMUS CAPITAL FUND IV	VEA02451	PCF4	3,078,826.04	3,875,010.01
PRIMUS CAPITAL FUND V	AVPRIMUS5	9940481Y2	12,554,999.77	34,354,669.01
PRIMUS CAPITAL FUND VI	AVPRIMUS6	9940888E5	4,424,381.36	4,424,381.36
PRISM VENTURE PARTNERS IV	AVPRISM4	9940608Y0	11,131,670.90	6,352,018.01
REDSHIFT VENTURES II (SPACEVEST II)	VEASPVE	VEASPVE	12,908,590.02	7,111,394.24
TUCKER ANTHONY PRIVATE EQUITY FUND	AVTAPE3	AVTAPE3	2,524,998.39	5,424,344.00
TUCKER ANTHONY PRIVATE EQUITY FUND	AVTAPE4	9940608Z7	6,149,998.32	11,542,243.97
WARBURG PINCUS EQUITY PARTNERS	AWARBURG	9940482B1	999.86	21,202,337.00
WARBURG PINCUS PRIVATE EQUITY IX LP	AVWPPE9	AVWPPE9	63,291,749.36	71,767,722.74
WARBURG PINCUS PRIVATE EQUITY X	AVWPPE10	9940885M0	12,000,000.00	12,000,000.00
WARBURG PINCUS VIII	AWARBURG8	AWARBURG8	14,038,320.78	59,886,998.02

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
<div> <div>Group: ALTERNATIVE INVESTMENT</div> <div>Portfolio: AI-VC</div> <div>VENTURE CAPITAL</div> </div>				
ALTERNATIVE INVESTMENT FUNDS TOTAL			638,376,684.80	779,417,225.30
VENTURE CAPITAL TOTAL			638,376,684.80	779,417,225.30
ALTERNATIVE INVESTMENT TOTAL			2,268,896,074.20	3,144,559,980.61
FUND TOTAL			62,630,629,922.74	77,265,120,298.99