



As Of 12/31/2012

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Monthly Market

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Asset Class	Portfolio ID	Portfolio Name	Book Value	Market Value	Market Value		
					% of Group	% of Asset Class	% of Fund
DOMESTIC EQUITIES							
External Equities							
Large Cap							
	5IN	INTECH - 1000	640,283,389.24	733,057,625.00	31.18%	3.23%	1.11%
	Large Cap Totals		640,283,389.24	733,057,625.00	31.18%	3.23%	1.11%
Small Cap							
	6CH	CHARTWELL - 2000 VALUE	126,047,903.47	147,037,005.00	6.25%	0.65%	0.22%
	6DG	NEUBERGER BERMAN - 2000 VALUE	150,283,459.47	159,414,668.00	6.78%	0.70%	0.24%
	6EA	EAGLE ASSET - 2000 CORE	134,650,440.87	149,193,825.98	6.35%	0.66%	0.23%
	6FC	FULLER THALER - 2000 CORE	126,788,586.74	147,095,961.00	6.26%	0.65%	0.22%
	6FT	FULLER & THALER - 2000 MICROCAP	57,119,530.71	71,769,658.00	3.05%	0.32%	0.11%
	6LA	LORD, ABBETT - 2000 VALUE	272,857,300.52	332,553,623.00	14.15%	1.47%	0.51%
	6LC	LORD, ABBETT - 2000 CORE	227,874,770.08	254,637,616.36	10.83%	1.12%	0.39%
	6MA	M.A. WEATHERBIE - 2000 GROWTH	187,874,691.36	240,999,285.00	10.25%	1.06%	0.37%
	6NC	NEXT CENTURY - 2000 GROWTH	101,779,720.41	115,116,280.00	4.90%	0.51%	0.18%
	Small Cap Totals		1,385,276,403.63	1,617,817,922.34	68.82%	7.14%	2.46%
External Equities Total:			2,025,559,792.87	2,350,875,547.34	100.00%	10.37%	3.58%
DOMESTIC EQUITIES TOTAL:			17,738,398,174.54	22,664,890,948.34	100.00%	100.00%	34.47%
INTERNATIONAL EQUITIES							
Internal International							
Internal EAFE							
	I-EAFEVAL	EAFE VALUE	1,884,513,492.49	2,088,629,890.86	23.75%	14.63%	3.18%
	I-LAZAR	ASSET ALLOCATION/TRANSITION ACCOUNT	20,730,691.05	20,799,248.40	0.24%	0.15%	0.03%
	I-QUAN	EAFE QUANTITATIVE PORTFOLIO	1,712,893,216.49	1,842,733,670.16	20.95%	12.91%	2.80%
Structured EAFE							
	EQS	EAFE SWAPS	1,239,741,588.14	1,254,344,469.13	14.26%	8.79%	1.91%
	I-EAFE	STATE STREET EAFE INDEX	848,525,863.79	1,333,752,936.55	15.16%	9.34%	2.03%
	I-PAN	INTERNAL EAFE TOPDOWN	240,375,156.38	302,349,707.36	3.44%	2.12%	0.46%
	Structured EAFE Total		2,328,642,608.31	2,890,447,113.04	32.86%	20.25%	4.40%
	Internal EAFE Totals		5,946,780,008.34	6,842,609,922.46	77.80%	47.93%	10.41%
Internal Emerging							
	EQS-E	EMERGING SWAP	58,095,114.45	58,461,984.03	0.66%	0.41%	0.09%
	I-ACT	INTERNAL EMERGING ACTIVE	745,821,079.21	1,291,275,374.89	14.68%	9.04%	1.96%
	I-EMO	EMERGING MARKETS OPPORTUNITY PORTFOLIO	475,501,196.50	603,172,986.54	6.86%	4.22%	0.92%
	Internal Emerging Totals		1,279,417,390.16	1,952,910,345.46	22.20%	13.68%	2.97%
Internal International Total:			7,226,197,398.50	8,795,520,267.92	100.00%	61.61%	13.38%



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					Market Value		
Asset Class	Portfolio ID	Portfolio Name	Book Value	Market Value	% of Group	% of Asset Class	% of Fund
INTERNATIONAL EQUITIES							
External International							
External EAFE							
	I-ARROW	ARROWSTREET CAPITAL	1,237,629,237.45	1,380,560,731.92	25.19%	9.67%	2.10%
	I-BERNS	ALLIANCE BERNSTEIN EAFE	1,019,776,475.41	1,061,252,339.76	19.36%	7.43%	1.61%
	I-BERNS2	ALLIANCE BERNSTEIN STYLE BLEND	718,273,925.47	758,996,290.90	13.85%	5.32%	1.15%
	I-MARVIN	MARVIN & PALMER EAFE	902,209,344.58	1,097,799,713.23	20.03%	7.69%	1.67%
External EAFE Totals			3,877,888,982.91	4,298,609,075.81	78.43%	30.11%	6.54%
External Emerging							
	I-BABS	COLONIAL FIRST STATE	321,713,600.00	404,497,195.59	7.38%	2.83%	0.62%
	I-GEN	GENESIS	238,794,742.14	314,717,925.63	5.74%	2.20%	0.48%
	I-MARVEM	MARVIN & PALMER EMERGING	192,109,222.52	236,488,520.76	4.31%	1.66%	0.36%
	I-SANF	ALLIANCE BERNSTEIN EMERGING	220,928,618.28	226,510,421.93	4.13%	1.59%	0.34%
External Emerging Totals			973,546,182.94	1,182,214,063.91	21.57%	8.28%	1.80%
External International Total:			4,851,435,165.85	5,480,823,139.72	100.00%	38.39%	8.34%
INTERNATIONAL EQUITIES TOTAL:			12,077,632,564.35	14,276,343,407.64	100.00%	100.00%	21.71%
GLOBAL EQUITIES							
	GQUAN	GLOBAL QUANTITATIVE	602,357,040.19	610,511,782.32	100.00%	100.00%	0.93%
GLOBAL EQUITIES TOTAL:			602,357,040.19	610,511,782.32	100.00%	100.00%	0.93%
REAL ESTATE							
Real Estate							
Private Real Estate							
Direct Real Estate							
	RE-EAST	EAST REGION	439,294,287.01	1,874,953,960.00	27.98%	27.98%	2.85%
	RE-MIDWEST	MIDWEST REGION	601,903,407.00	711,639,016.00	10.62%	10.62%	1.08%
	RE-SOUTH	SOUTH REGION	419,292,839.00	457,770,000.00	6.83%	6.83%	0.70%
	RE-WEST	WEST REGION	959,688,483.00	1,608,167,303.00	24.00%	24.00%	2.45%
	RE-OTHER	OTHER	29,273,890.00	29,273,890.00	0.44%	0.44%	0.04%
Direct Real Estate Totals			2,449,452,906.01	4,681,804,169.00	69.86%	69.86%	7.12%
Commingled Funds Real Estate							
	RE-DOM	DOMESTIC	357,801,128.00	162,182,318.00	2.42%	2.42%	0.25%
	RE-INTL	INTERNATIONAL	619,462,654.96	552,508,191.00	8.24%	8.24%	0.84%
	RE-OPPFUND	OPPORTUNITY FUND	385,532,024.00	303,251,717.00	4.53%	4.53%	0.46%
Commingled Funds Real Estate Totals			1,362,795,806.96	1,017,942,226.00	15.19%	15.19%	1.55%
Private Real Estate Totals			3,812,248,712.97	5,699,746,395.00	85.05%	85.05%	8.67%
Public Real Estate							
	RE-REIT	REITS	802,815,899.52	1,001,539,590.00	14.95%	14.95%	1.52%



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					% of Group	% of Asset Class	% of Fund	
REAL ESTATE								
Real Estate								
Public Real Estate								
	RE-RESIEX	RESI EX US	57,337.37	3,199.90	0.00%	0.00%	0.00%	
Public Real Estate Totals			802,873,236.89	1,001,542,789.90	14.95%	14.95%	1.52%	
REAL ESTATE TOTAL:			4,615,121,949.86	6,701,289,184.90	100.00%	100.00%	10.19%	
ALTERNATIVE INVESTMENTS								
Alternative Investments								
Opportunistic/Diversified								
	AI-ENR	ENERGY AND NATURAL RESOURCES	379,809,202.98	409,931,022.17	5.67%	5.67%	0.62%	
	AI-FDIC	FDIC-ASSISTED BANK INVESTMENTS	230,739,346.54	229,514,330.58	3.17%	3.17%	0.35%	
	AI-HF	HEDGE FUNDS	1,225,000,000.00	1,357,066,952.25	18.77%	18.77%	2.06%	
	AI-INF	INFRASTRUCTURE	74,376,551.40	94,022,184.29	1.30%	1.30%	0.14%	
	AI-PPIF	PUBLIC-PRIVATE INVESTMENT FUNDS	76,414,170.45	135,458,351.34	1.87%	1.87%	0.21%	
	AI-SF	SPECIALTY FINANCE	441,097,383.54	682,916,988.14	9.45%	9.45%	1.04%	
Opportunistic/Diversified Totals			2,427,436,654.91	2,908,909,828.77	40.23%	40.23%	4.42%	
Private Equity								
	AI-DPE	DOMESTIC PRIVATE EQUITY	2,107,802,088.16	3,010,921,291.53	41.64%	41.64%	4.58%	
	AI-GIP	GLOBAL/INTL PRIVATE EQUITY	145,260,060.95	180,567,476.56	2.50%	2.50%	0.27%	
	AI-PPE	PUBLIC PRIVATE EQUITY	106,476,542.06	118,636,220.00	1.64%	1.64%	0.18%	
	AI-SD	STOCK DISTRIBUTION	32,114,870.79	27,850,893.00	0.39%	0.39%	0.04%	
	AI-VC	VENTURE CAPITAL	735,051,343.23	983,284,245.02	13.60%	13.60%	1.50%	
Private Equity Totals			3,126,704,905.19	4,321,260,126.11	59.77%	59.77%	6.57%	
ALTERNATIVE INVESTMENTS TOTAL:			5,554,141,560.10	7,230,169,954.88	100.00%	100.00%	11.00%	
Grand Total for All Investments			53,998,124,578.19	65,751,129,820.43			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: COR		CORPORATE NOTES/BONDS			
CATERPILLAR INC	149123BW0	0.212	0.4815	5/21/2013	20,000,000	20,000,000.00	20,031,500.00
JOHNSON & JOHNSON	478160BB9	0.030	0.3100	5/15/2013	27,000,000	27,012,794.02	27,039,007.50
SANOFI-AVENTIS	80105NAE5	0.208	0.5628	3/28/2013	20,000,000	20,000,000.00	20,015,650.62
CORPORATE NOTES/BONDS TOTAL					67,000,000	67,012,794.02	67,086,158.12
		Instrument: CP		COMMERCIAL PAPER (DISCOUNT)			
COCA-COLA CO	19121AN98	0.200		1/9/2013	17,000,000	16,999,259.36	16,999,259.36
COCA-COLA CO	19121ANA5	0.200		1/10/2013	8,000,000	7,999,605.77	7,999,605.77
COCA-COLA CO	19121AR52	0.190		4/5/2013	10,000,000	9,995,022.01	9,995,022.01
DISNEY (WALT) CO	2546R2QU3	0.150		3/28/2013	22,000,000	21,992,104.65	21,992,104.65
FHLB DISCOUNT NOTE	313385AR7	0.130		1/16/2013	26,000,000	25,998,607.17	25,998,607.17
FHLB DISCOUNT NOTE	313385AY2	0.130		1/23/2013	4,000,000	3,999,685.64	3,999,685.64
FHLB DISCOUNT NOTE	313385BF2	0.120		1/30/2013	20,000,000	19,998,080.83	19,998,080.83
FHLB DISCOUNT NOTE	313385CC8	0.120		2/20/2013	18,000,000	17,997,029.86	17,997,029.86
FHLB DISCOUNT NOTE	313385CK0	0.125		2/27/2013	43,000,000	42,991,578.56	42,991,578.56
FHLB DISCOUNT NOTE	313385CS3	0.125		3/6/2013	13,000,000	12,997,073.13	12,997,073.13
FHLB DISCOUNT NOTE	313385CU8	0.120		3/8/2013	62,000,000	61,986,468.04	61,986,468.04
FHLB DISCOUNT NOTE	313385GG5	0.140		5/31/2013	17,000,000	16,990,055.29	16,990,055.29
FNM DISCOUNT NOTE	313589AR4	0.130		1/16/2013	17,000,000	16,999,089.19	16,999,089.19
FNM DISCOUNT NOTE	313589CK7	0.125		2/27/2013	55,000,000	54,989,225.71	54,989,225.71
FNM DISCOUNT NOTE	313589DU4	0.120		4/1/2013	14,000,000	13,995,826.02	13,995,826.02
FNM DISCOUNT NOTE	313589FH1	0.130		5/8/2013	50,000,000	49,977,244.73	49,977,244.73
FRE DISCOUNT NOTE	313397CL3	0.125		2/28/2013	33,000,000	32,993,426.81	32,993,426.81
FRE DISCOUNT NOTE	313397CQ2	0.115		3/4/2013	60,000,000	59,987,850.75	59,987,850.75
FRE DISCOUNT NOTE	313397DM0	0.090		3/25/2013	50,000,000	49,989,600.49	49,989,600.49
NESTLE CAP CORP	64105GNG5	0.150		1/16/2013	40,000,000	39,997,543.96	39,997,543.96
ONTARIO PROVINCE	68323JNB7	0.140		1/11/2013	20,000,000	19,999,222.22	19,999,222.22
ONTARIO PROVINCE	68323JNQ4	0.130		1/24/2013	10,000,000	9,999,179.48	9,999,179.48
PROCTER \$ GAMBLE	74271TPK3	0.160		2/19/2013	40,000,000	39,991,379.72	39,991,379.72
QUEBEC PROVINCE	74800JN35	0.150		1/3/2013	23,000,000	22,999,810.41	22,999,810.41
QUEBEC PROVINCE	74800JPK5	0.160		2/19/2013	7,000,000	6,998,484.78	6,998,484.78
QUEBEC PROVINCE	74800JPM1	0.170		2/21/2013	10,000,000	9,997,618.46	9,997,618.46
TREASURY BILL	9127955V9	0.101		1/10/2013	12,000,000	11,999,701.35	11,999,701.35
TREASURY BILL	9127955Z0	0.107		2/7/2013	105,000,000	104,988,733.82	104,988,733.82

Group: LIQUIDITY RESERVE

Portfolio: LQR LIQUIDITY RESERVE

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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)			
TREASURY BILL	9127956E6	0.131		3/7/2013	95,000,000	94,977,404.22	94,977,404.22
TREASURY BILL	9127956F3	0.120		4/4/2013	110,000,000	109,966,045.61	109,966,045.61
TREASURY BILL	9127956L0	0.123		5/2/2013	76,000,000	75,967,567.78	75,967,567.78
TREASURY BILL	9127956R7	0.100		5/30/2013	80,000,000	79,967,068.91	79,967,068.91
TREASURY BILL	9127956W6	0.094		6/27/2013	200,000,000	199,909,020.09	199,909,020.09
TREASURY BILL	9127957F2	0.112		2/14/2013	112,000,000	111,985,155.20	111,985,155.20
TREASURY BILL	9127957H8	0.116		2/28/2013	145,000,000	144,973,384.90	144,973,384.90
TREASURY BILL	9127957L9	0.136		3/14/2013	132,000,000	131,964,596.60	131,964,596.60
TREASURY BILL	9127957M7	0.138		3/21/2013	123,000,000	122,962,563.63	122,962,563.63
TREASURY BILL	912795Z61	0.134		3/28/2013	112,000,000	111,963,755.46	111,963,755.46
TREASURY BILL	912795Z95	0.124		4/11/2013	126,000,000	125,957,297.45	125,957,297.45
TREASURY BILL	912796AA7	0.118		4/18/2013	160,000,000	159,944,003.93	159,944,003.93
TREASURY BILL	912796AF6	0.100		5/9/2013	100,000,000	99,964,502.96	99,964,502.96
TREASURY BILL	912796AH2	0.074		5/23/2013	4,000,000	3,998,838.28	3,998,838.28
TREASURY BILL	912796AJ8	0.094		6/6/2013	200,000,000	199,918,869.23	199,918,869.23
TREASURY BILL	912796AL3	0.097		6/13/2013	210,000,000	209,907,830.38	209,907,830.38
TREASURY BILL	912796AM1	0.103		6/20/2013	200,000,000	199,903,296.46	199,903,296.46
WAL-MART STORES	93114ENN3	0.100		1/22/2013	15,000,000	14,999,172.04	14,999,172.04
WAL-MART STORES	93114EP43	0.090		2/4/2013	10,000,000	9,999,149.99	9,999,149.99
COMMERCIAL PAPER (DISCOUNT) TOTAL					3,016,000,000	3,015,078,031.33	3,015,078,031.33
		Instrument: FRAGC		FLOATING RATE AGENCY BOND			
FEDERAL HOME LOAN BANK	3133767M1	0.222	0.1128	5/1/2013	80,000,000	80,000,000.00	79,991,283.89
FEDERAL HOME LOAN BANK	313378A84	0.208	0.1115	2/7/2014	67,000,000	66,999,654.33	66,938,252.99
FLOATING RATE AGENCY BOND TOTAL					147,000,000	146,999,654.33	146,929,536.88
LIQUIDITY RESERVE TOTAL					3,230,000,000	3,229,090,479.68	3,229,093,726.33
LIQUIDITY RESERVE TOTAL					3,230,000,000	3,229,090,479.68	3,229,093,726.33

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 2012-A3 A3 (6/15/2015)	161571FJ8	NR	0.520	0.7900 M	6/15/2017	100.66	20,000,000	19,996,996.33	20,137,944.44
DCENT 2007-A1 A1 (9/15/17)	254683AC9	AAA	1.070	5.6500 M	3/16/2020	121.02	23,000,000	22,685,151.49	27,892,585.54
FORDF 2010-3 A1 (02/15/2015)	34528QAQ7	AAA	0.765	4.2000 M	2/15/2017	107.23	15,000,000	14,996,660.14	16,112,500.00
HSART 2012-T2 A1 (10/15/13)	404225AD6	NR		1.3400 M	10/15/2043	100.30	15,000,000	14,999,084.00	15,053,183.33
HSART 2012-T2 A2 (10/15/2015)	404225AE4	NR		1.9900 M	10/15/2045	101.29	10,000,000	10,126,317.61	10,137,544.44
ABSCARD BULLET MATURITY TOTAL							83,000,000	82,804,209.57	89,333,757.75
			Instrument: ABSCARDFLOAT			ABSCARD FLOAT BULLET MATURITY			
AMOT 2010-1 A (01/15/2013)	02005AAA6	AAA	1.312	1.9557 M	1/15/2015	100.03	20,000,000	20,000,000.00	20,021,725.00
AMOT 2011-3 A1 (5/15/2014)	02005ABM9	AAA	0.480	0.8357 M	5/15/2016	100.50	19,000,000	19,000,000.00	19,100,882.08
AMXCA 2009-2 A (8/15/2014)	02582JFV7	AAA	0.266	1.4557 M	3/15/2017	101.96	68,005,000	69,619,016.06	69,376,519.16
BOIT 2003-A4 A4 (5/15/2013)	06423RAV8	AAA	0.245	0.4557 M	1/15/2016	100.08	37,200,000	37,245,452.55	37,236,874.50
CABMT 2010-1A A2 (01/15/2015)	126802BJ5	NR	0.499	1.6557 M	1/16/2018	102.39	10,000,000	10,000,000.00	10,246,012.50
CABMT 2011-2A A2 (6/15/2016)	126802BS5	NR	0.569	0.8057 M	6/17/2019	100.84	5,000,000	5,000,000.00	5,043,485.42
CHAIT 2012-A1 A1 (5/15/2014)	161571FA7	NR	0.270	0.3057 M	5/16/2016	100.06	10,000,000	10,000,000.00	10,006,787.50
MBNAS 2006-B1 B1 (2/15/13)	55264TDR9	A2	0.585	0.4257 M	7/15/2015	99.98	29,000,000	27,627,263.61	28,999,383.75
NMOTR 2010-AA A (1/15/2013)	65474VAD3	AAA	0.609	1.3557 M	1/15/2015	100.03	51,145,000	51,353,314.04	51,189,918.10
NMOTR 2012-A A (5/15/2015)	65474VAE1	AAA	0.529	0.6757 M	5/15/2017	100.36	27,000,000	27,000,000.00	27,103,758.75
ABSCARD FLOAT BULLET MATURITY TOTAL							276,350,000	276,845,046.26	278,325,346.76
			Instrument: AGC			AGENCY BONDS WITH COUPONS			
FANNIE MAE	31398AE24	AAA	0.132	1.7500 S	2/22/2013	100.23	50,000,000	50,000,982.58	50,428,041.67
FANNIE MAE	31398AZV7	AAA	0.275	2.6250 S	11/20/2014	104.42	25,000,000	24,957,827.02	26,178,989.58
FEDERAL HOME LOAN BANK	313379T66	AAA	0.229	0.1305 Q	6/12/2014	99.86	72,400,000	72,397,763.32	72,303,889.00
FEDERAL HOME LOAN BANK	313380S2	AAA	0.208	0.1220 Q	1/23/2014	99.92	30,000,000	29,998,027.90	29,984,306.25
FEDERAL HOME LOAN BANK	3133806Y8	AAA	0.208	0.1358 Q	1/24/2014	99.92	20,000,000	19,997,420.82	19,989,403.75
FHLB CHICAGO (SUB DEBT)	313771AA5	A2	0.831	5.6250 S	6/13/2016	116.27	15,000,000	15,000,000.00	17,482,537.50
FREDDIE MAC	3137EACG2	AAA	0.248	1.3750 S	1/9/2013	100.03	91,400,000	91,392,535.15	92,023,297.21
AGENCY BONDS WITH COUPONS TOTAL							303,800,000	303,744,556.79	308,390,464.96
			Instrument: ASB			ASSET BACKED NOTES AND BONDS			
BAAT 2009-1A A4 (3/12-1/13)	06052DAD7	AAA	3.394	3.5200 M	6/15/2016	100.00	4,093,334	4,099,194.09	4,099,737.40
BMWOT 2011-A A3 (2/13-7/14)	05573WAC9	AAA	0.381	0.7600 M	8/25/2015	100.32	25,000,000	25,078,283.28	25,081,916.67
FORDO 2009-B A4 (7/12-8/13)	34529EAD2	AAA	2.071	4.5000 M	7/15/2014	100.81	16,032,877	16,218,493.08	16,194,809.23

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: ASB		ASSET BACKED NOTES AND BONDS			
HAROT 2011-3 A3 (6/13-8/14)	43811AAC0	AAA	0.410	0.8800 M	9/21/2015	100.52	38,675,000	38,863,888.79	38,886,337.39
MBALT 2011-A A3 (6/12-3/13)	587681AC1	AAA		1.1800 M	11/15/2013	100.07	8,697,683	8,697,639.21	8,708,332.34
VALET 2011-1 A4 (2/14-5/15)	92867DAD2	NR		1.9800 M	9/20/2017	102.33	10,000,000	9,999,070.35	10,239,050.00
WOLS 2012-A A3 (12/13-10/14)	98158VAC9	AAA	0.649	0.9300 M	11/16/2015	100.35	7,500,000	7,499,223.48	7,529,350.00
ASSET BACKED NOTES AND BONDS TOTAL							109,998,893	110,455,792.28	110,739,533.03
				Instrument: CMBB		COMMERCIAL MORTGAGE BACKED - AMORTIZING			
BACM 2005-1 A3	05947UC89	NR		4.8770 M	11/10/2042	100.50	3,519,643	3,519,643.38	3,551,546.01
BALL 2010-UB4 A4A	05956BAA6	AAA	1.137	5.0060 M	12/20/2041	105.15	20,000,000	20,290,460.29	21,113,433.33
BSCMS 2002-TOP8 A2	07383FPW2	NR	0.001	4.8300 M	8/15/2038	100.00	2,194,530	2,194,530.38	2,203,363.37
CFCRE 2011-C1 A2	12527EAB4	AAA	1.217	3.7587 M	4/15/2044	107.58	10,000,000	10,100,281.35	10,789,522.50
CFCRE 2011-C1 A4	12527EAD0	AAA	2.626	4.9613 M	4/15/2044	116.68	10,000,000	10,124,996.27	11,709,644.17
CGCMT 2010-RR3 MLSR	12527XAA4	NR	1.977	5.8100 M	6/14/2050	115.33	18,986,000	19,906,441.06	21,954,012.82
CSFB 2004-C1 A4	22541SAD0	AAA	0.951	4.7500 M	1/15/2037	103.08	78,239,755	77,955,888.13	80,956,108.76
DBUBS 2011-LC1A A1	233050AN3	AAA	0.925	3.7420 M	6/1/2017	108.02	23,070,012	23,230,866.70	24,992,858.55
DBUBS 2011-LC1A A2	233050AB9	AAA	1.801	4.5280 M	7/1/2019	113.27	10,000,000	10,077,839.41	11,364,333.33
DDR 2009-DDR1 A	23317FAA4	AAA	1.026	3.8070 M	10/14/2022	104.67	23,312,570	23,361,510.52	24,475,226.07
GCCFC 2007-GG9 A4	20173QAE1	AAA	1.422	5.4440 M	3/10/2039	115.27	15,000,000	16,324,222.89	17,358,250.00
GSMS 2011-GC3 A2	36248FAC6	AAA	1.170	3.6450 M	3/10/2044	107.33	30,000,000	30,195,553.84	32,291,325.00
GSMS 2011-GC3 A4	36248FAG7	AAA	2.319	4.7530 M	3/10/2044	117.69	10,000,000	10,084,865.03	11,808,408.33
JPMCC 2005-LDP1 A2	46625YGL1	AAA	4.454	4.6250 M	3/15/2046	99.95	13,092,860	13,092,859.57	13,137,167.97
JPMCC 2005-LDP2 A3	46625YNB5	AAA		4.6970 M	7/15/2042	100.77	19,058,215	18,921,632.87	19,279,560.44
JPMCC 2009-IWST A1	46634GAA9	NR	1.721	4.3140 M	12/1/2027	109.42	10,067,945	10,102,842.95	11,052,136.43
JPMCC 2011-C3A A2	46635TAD4	NR	1.002	3.6727 M	2/15/2046	108.09	14,000,000	14,099,699.30	15,175,868.17
JPMCC 2011-C4 A3	46636DAE6	NR	1.642	4.1063 M	7/15/2046	112.50	16,000,000	16,134,003.08	18,054,270.67
LBUBS 2003-C1 A4	52108HPN8	NR	0.593	4.3940 M	3/15/2032	100.10	5,952,191	5,948,980.19	5,972,613.64
MLCFC 2007-9 A3	60688CAC0	NR	3.540	5.6930 M	9/12/2049	101.96	30,000,000	29,968,170.45	30,731,225.00
MLMT 2003-KEY1 A4	59022HCQ3	NR	0.656	5.2360 M	11/12/2035	103.06	56,175,000	56,169,912.17	58,139,627.01
MSC 2011-C1 A2	617458AC8	NR	0.778	3.8840 M	9/15/2047	108.92	20,000,000	20,127,382.58	21,849,133.33
MSC 2011-C1 A4	617458AG9	NR	2.311	5.0330 M	9/15/2047	119.28	10,000,000	10,168,444.94	11,969,641.67
MSRR 2010-HQ4B A7A	61690EAA4	AAA	1.094	4.9700 M	4/16/2040	104.65	30,000,000	30,636,587.59	31,520,150.00
ORES 2012-LV1 A	686131AA1	BAA3	1.726	4.0000 M	9/25/2044	100.71	6,661,948	6,688,307.25	6,731,454.40
SMAP 2012-LV1 A	78447HAA7	BAA3	3.008	3.5000 M	8/20/2025	100.38	15,000,000	15,074,017.32	15,062,833.33
WBCMT 2005-C17 A4	929766C35	AAA	0.878	5.0830 M	3/15/2042	108.11	24,500,000	24,435,865.24	26,591,217.92

Monthly Market

As Of 12/31/2012

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: CMBB		COMMERCIAL MORTGAGE BACKED - AMORTIZING			
WBCMT 2005-C17 APB	929766C27	AAA	2.278	5.0370 M	3/15/2042	101.26	5,975,352	5,979,377.84	6,075,663.40
WFRBS 2011-C2 A2	92935JAC9	AAA	0.965	3.7910 M	2/15/2044	108.26	35,000,000	35,221,272.44	37,999,820.83
WFRBS 2011-C2 A4	92935JBC8	AAA	2.323	4.8690 M	2/15/2044	118.47	30,000,000	30,505,844.60	35,662,725.00
WFRBS 2011-C4 A4	92936CAJ8	AAA	2.500	4.9020 M	6/15/2044	118.19	10,000,000	10,088,177.18	11,859,450.00
COMMERCIAL MORTGAGE BACKED - AMORTIZING TOTAL							605,806,021	610,730,476.81	651,432,591.45
				Instrument: CMO		COLLATERALIZED MORTGAGE OBLIGATIONS			
FDIC SSGN 2010-S1 1A	30250GAA6	AAA		0.7603 M	2/25/2048	100.40	8,007,469	8,007,468.55	8,044,402.38
COLLATERALIZED MORTGAGE OBLIGATIONS TOTAL							8,007,469	8,007,468.55	8,044,402.38
				Instrument: COR		CORPORATE NOTES/BONDS			
ABBVIE INC	00287YAA7	BAA1	0.953	1.2000 S	11/6/2015	100.69	10,000,000	9,993,624.46	10,086,966.67
ABBVIE INC	00287YAB5	BAA1	1.497	1.7500 S	11/6/2017	101.18	15,000,000	14,969,537.32	15,215,645.83
ADOBE SYSTEMS INC	00724FAA9	BAA1	0.952	3.2500 S	2/1/2015	104.73	5,000,000	4,996,202.90	5,304,108.33
ALLSTATE CORP	020002AT8	A3	4.126	5.9500 S	4/1/2036	127.09	5,000,000	4,999,280.93	6,428,725.00
ALLSTATE LF GLB FN TRST	02003MBQ6	A1	0.522	5.3750 S	4/30/2013	101.60	10,000,000	9,999,256.88	10,251,076.39
AMAZON.COM INC	023135AH9	BAA1	1.346	1.2000 S	11/29/2017	99.31	7,000,000	6,966,498.51	6,958,886.67
AMAZON.COM INC	023135AJ5	BAA1	2.667	2.5000 S	11/29/2022	98.55	10,000,000	9,912,293.11	9,877,522.22
AMERICA MOVIL S A B DE CV	02364WAU9	A2	1.043	3.6250 S	3/30/2015	105.72	7,000,000	6,992,965.79	7,464,472.36
AMERICAN EXPRESS	025816AQ2	A3	0.590	4.8750 S	7/15/2013	102.30	5,000,000	4,999,008.55	5,227,495.83
AMERICAN EXPRESS CREDIT	0258M0DE6	A2	0.953	1.7500 S	6/12/2015	101.92	11,523,000	11,757,798.27	11,755,345.29
AMERICAN EXPRESS CREDIT	0258M0DF3	A2	0.695	1.4105 Q	6/12/2015	101.72	35,000,000	35,000,000.00	35,630,476.39
AMERICAN HONDA FINANCE	02666QJ61	A1	1.287	2.6000 S	9/20/2016	104.75	15,000,000	14,999,433.03	15,822,516.67
AMGEN INC	031162BM1	BAA1	2.497	3.8750 S	11/15/2021	110.63	15,000,000	14,962,010.89	16,668,920.83
ANHEUSER BUSCH INBEV	03523TAR9	A3	0.453	2.5000 S	3/26/2013	100.48	10,000,000	9,999,022.88	10,114,172.22
ANHEUSER-BUSCH COS INC	035229CV3	A3	1.266	5.0500 S	10/15/2016	113.95	5,100,000	5,074,840.44	5,865,923.67
ANHEUSER-BUSCH COS INC	035229DD2	A3	1.567	5.5000 S	1/15/2018	118.99	2,000,000	1,995,353.97	2,430,442.22
ANHEUSER-BUSCH INBEV WOR	03523TBP2	A3	2.477	2.5000 S	7/15/2022	100.19	7,000,000	6,967,627.40	7,093,788.33
ANHEUSER-BUSCH INBEV WOR	03523TBQ0	A3	3.776	3.7500 S	7/15/2042	99.53	3,000,000	2,972,986.59	3,037,462.50
ANHEUSER-BUSCH INBEV	03523TAN8	A3	2.097	5.3750 S	1/15/2020	121.35	10,000,000	9,951,270.52	12,382,547.22
APPALACHIAN POWER CO	037735CS4	BAA2		0.6850 Q	8/16/2013	100.02	5,000,000	5,000,000.00	5,005,321.53
ARCHER DANIELS	039483BE1	A2	4.226	4.5350 S	3/26/2042	105.15	20,243,000	20,243,000.00	21,526,757.64
AT&T INC	00206RAG7	A2	4.526	6.3000 S	1/15/2038	126.40	10,000,000	9,958,861.42	12,930,900.00
AT&T INC	00206RAJ1	A2	1.547	5.5000 S	2/1/2018	119.25	15,000,000	14,980,996.16	18,231,850.00

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			
AT&T INC	00206RBG6	A2	4.226	4.3000 S	12/15/2042	101.24	532,000	527,220.39	539,491.74
AT&T INC	04650NAB0	A2	4.387	5.3500 S	9/1/2040	115.35	11,456,000	11,433,086.32	13,418,336.43
BALTIMORE GAS & ELECTRIC	059165EE6	BAA1	2.697	2.8000 S	8/15/2022	100.85	10,000,000	9,973,247.54	10,189,022.23
BANK OF AMERICA (MERRILL	59018YN64	BAA2	2.716	6.8750 S	4/25/2018	120.45	37,500,000	37,662,076.73	45,642,531.25
BANK OF AMERICA (SUB BANK)	06050TKW1	BAA1	2.517	6.1000 S	6/15/2017	115.01	7,500,000	7,721,559.13	8,646,308.33
BANK OF AMERICA CORP	060505DP6	BAA2	2.216	5.7500 S	12/1/2017	116.37	12,500,000	12,450,480.57	14,606,395.83
BANK OF NEW YORK MELLON	06406HBS7	AA3	1.117	2.5000 S	1/15/2016	104.12	10,000,000	9,998,166.67	10,527,477.78
BARCLAYS BANK PLC	06739FGF2	A2	1.587	5.0000 S	9/22/2016	112.30	20,000,000	20,307,066.55	22,734,400.00
BB&T CORPORATION	05531FAA1	A2	0.603	5.7000 S	4/30/2014	106.74	2,009,000	2,070,833.87	2,163,890.55
BB&T CORPORATION	05531FAB9	A2	2.297	6.8500 S	4/30/2019	126.68	17,660,000	19,589,194.23	22,576,490.03
BG ENERGY CAPITAL PLC	05541VAD8	A2	1.347	2.8750 S	10/15/2016	105.63	7,000,000	6,991,004.33	7,436,306.11
BG ENERGY CAPITAL PLC	05541VAE6	A2	2.677	4.0000 S	10/15/2021	110.30	5,000,000	4,964,503.93	5,557,072.22
BLACKROCK INC	09247XAD3	A1	0.603	3.5000 S	12/10/2014	105.58	15,000,000	14,987,132.55	15,868,225.00
BLACKROCK INC	09247XAG6	A1	0.335	0.6115 Q	5/24/2013	100.11	20,000,000	20,000,000.00	20,034,230.00
BLACKROCK INC	09247XAK7	A1	0.803	1.3750 S	6/1/2015	101.37	10,000,000	9,990,749.27	10,148,158.33
BOEING CO.	097023AS4	A2	3.826	6.6250 S	2/15/2038	144.91	5,000,000	5,087,020.04	7,370,538.89
BP CAPITAL MARKETS PLC	05565QBH0	A2	0.853	3.8750 S	3/10/2015	106.55	19,005,000	19,356,130.86	20,476,517.56
BP CAPITAL MARKETS PLC	05565QBL1	A2	0.603	3.6250 S	5/8/2014	104.07	8,295,000	8,410,284.56	8,676,460.55
BRITISH TELECOM PLC	111021AE1	BAA2	4.776	9.6250 S	12/15/2030	158.01	8,825,000	10,771,075.88	13,982,310.38
BURLINGTON NORTHERN SANTA	12189TAV6	A3	0.562	4.3000 S	7/1/2013	101.86	5,750,000	5,722,756.81	5,980,805.00
BURLINGTON NORTHERN SANTA	12189TBA1	A3	1.567	5.7500 S	3/15/2018	120.83	10,000,000	9,986,238.20	12,252,505.56
CANADIAN NATIONAL RAILWAY	136375BN1	A3	3.826	6.2000 S	6/1/2036	136.49	10,240,000	10,168,651.33	14,029,482.67
CANADIAN NATIONAL RAILWAY	136375BR2	A3	1.617	5.5500 S	5/15/2018	120.16	5,000,000	4,986,850.10	6,043,458.33
CARGILL, INC.	144A 141781AC8	A2	3.591	7.3750 S	10/1/2025	138.44	13,180,000	13,131,488.98	18,489,002.84
CAROLINA POWER & LIGHT	144141CX4	A1	0.652	5.2500 S	12/15/2015	113.44	15,638,000	15,420,411.37	17,775,610.35
CATERPILLAR FINANCIAL SERV	14912L5E7	A2	1.196	1.6250 S	6/1/2017	101.84	10,000,000	9,985,541.55	10,197,341.67
CATERPILLAR FINANCIAL SERV	14912L5F4	A2	2.597	2.8500 S	6/1/2022	102.10	3,000,000	2,995,331.46	3,070,125.00
CATERPILLAR INC	149123BU4	A2	0.503	1.3750 S	5/27/2014	101.22	20,000,000	19,992,800.61	20,269,972.22
CELGENE CORP	151020AG9	BAA2	1.537	1.9000 S	8/15/2017	101.62	3,000,000	2,994,062.98	3,070,933.33
CINTAS CORPORATION NO. 2	17252MAH3	A2	1.917	6.1250 S	12/1/2017	119.66	10,000,000	9,994,450.16	12,016,541.67
CISCO SYSTEMS INC	17275RAH5	A1	1.897	4.4500 S	1/15/2020	116.75	20,000,000	19,978,125.27	23,759,988.89
CISCO SYSTEMS INC	17275RAL6	A1	0.330	0.5595 Q	3/14/2014	100.27	10,000,000	10,014,070.45	10,029,997.50
CITIGROUP INC	172967ES6	BAA2	2.217	6.1250 S	5/15/2018	119.69	4,629,000	4,593,558.18	5,576,632.14
CITIGROUP INC	172967FW6	BAA2	1.717	4.4500 S	1/10/2017	110.59	22,000,000	23,433,540.00	24,793,945.00

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			
CITIGROUP INC (SUB HOLDING)	172967BL4	BAA3	5.427	6.6250 S	6/15/2032	114.29	4,000,000	4,223,913.27	4,583,337.78
CITIGROUP INC (SUB HOLDING)	172967CC3	BAA3	5.427	6.0000 S	10/31/2033	107.10	6,000,000	5,972,495.38	6,486,700.00
COMCAST CORP	20030NAV3	BAA1	4.526	6.9500 S	8/15/2037	135.75	5,000,000	5,226,845.17	6,918,727.78
COMCAST CORP	20030NAW1	BAA1	1.767	5.7000 S	5/15/2018	120.07	15,000,000	14,997,821.75	18,120,200.00
COMCAST CORP	20030NAX9	BAA1	4.526	6.4000 S	5/15/2038	128.09	10,000,000	9,979,891.10	12,890,677.78
CONOCOPHILLIPS	20825CAR5	A1	1.747	5.7500 S	2/1/2019	123.01	10,000,000	10,670,387.41	12,540,183.33
CONOCOPHILLIPS CANADA	20825TAA5	A1	0.976	5.6250 S	10/15/2016	117.25	21,639,000	23,027,879.21	25,628,257.85
CONSOLIDATED EDISON CO OF NY	209111ES8	A3	4.076	6.3000 S	8/15/2037	134.35	15,000,000	14,922,472.20	20,508,750.00
COX COMMUNICATIONS	224044BS5	BAA2	2.116	6.2500 S	6/1/2018	121.05	20,000,000	19,951,190.26	24,313,566.67
CREDIT SUISSE NEW YORK	22546QAE7	A1	0.953	3.5000 S	3/23/2015	105.60	12,000,000	11,991,089.05	12,786,453.33
CSX CORP (CALL 11/30/41)	126408GW7	BAA2	4.326	4.7500 S	5/30/2042	107.01	5,000,000	4,972,292.75	5,370,751.39
CSX CORP (CALL 3/1/21)	126408GV9	BAA2	2.697	4.2500 S	6/1/2021	111.32	7,000,000	6,969,588.68	7,816,911.67
DANAHER CORP	235851AJ1	A2	0.358	0.5600 Q	6/21/2013	100.09	10,000,000	10,000,000.00	10,011,111.11
DEVON ENERGY	25179MAJ2	BAA1	1.217	2.4000 S	7/15/2016	103.99	10,000,000	9,983,460.84	10,509,966.67
DEVON ENERGY	25179MAK9	BAA1	2.677	4.0000 S	7/15/2021	109.78	3,000,000	2,981,761.86	3,348,673.33
DIAGEO CAPITAL PLC	25243YAL3	A3	0.834	5.2000 S	1/30/2013	100.35	3,000,000	2,999,951.32	3,075,933.33
DIAGEO CAPITAL PLC	25243YAM1	A3	1.357	5.7500 S	10/23/2017	120.39	5,000,000	4,996,908.74	6,073,955.56
DIRECTV HOLDINGS LLC	25459HAN5	BAA2	1.153	3.5500 S	3/15/2015	105.21	23,000,000	22,896,447.34	24,437,563.89
DOMINION RESOURCES	25746UBD0	BAA2	4.327	7.0000 S	6/15/2038	141.01	5,000,000	6,542,496.06	7,065,855.56
DOMINION RESOURCES	25746UBE8	BAA2	1.767	6.4000 S	6/15/2018	124.00	20,613,000	21,509,547.29	25,617,928.01
DTE ENERGY COMPANY	233331AP2	BAA2	0.557	1.0105 Q	6/3/2013	100.19	6,580,000	6,583,609.27	6,597,858.21
DUKE ENERGY CAROLINAS	26442CAB0	A1	4.176	6.0000 S	1/15/2038	128.15	5,000,000	4,996,744.27	6,545,783.33
DUKE ENERGY CORP	26441CAB1	BAA2	1.817	6.2500 S	6/15/2018	122.93	15,000,000	14,976,059.71	18,480,716.67
EATON CORP (TURLOCK CORP)	900212AG6	BAA1	1.467	1.5000 S	11/2/2017	100.16	5,000,000	4,994,671.11	5,016,291.67
EATON CORP (TURLOCK CORP)	900212AH4	BAA1	2.797	2.7500 S	11/2/2022	99.60	3,000,000	2,990,020.77	2,997,335.83
ERAC USA FINANCE	26884TAH5	BAA1	3.247	3.3000 S	10/15/2022	100.44	4,900,000	4,918,287.82	4,955,598.67
FLORIDA POWER & LIGHT	341081EP8	AA3	3.679	5.8500 S	2/1/2033	130.63	3,150,000	3,117,147.94	4,191,689.25
FLORIDA POWER & LIGHT	341081ER4	AA3	3.826	5.9500 S	10/1/2033	130.21	4,000,000	3,963,903.70	5,268,060.00
FLORIDA POWER & LIGHT	341081FF9	AA3	3.796	4.1250 S	2/1/2042	105.70	7,000,000	6,983,021.76	7,518,370.42
FLOWERVE CORP	34354PAC9	BAA3	3.447	3.5000 S	9/15/2022	100.42	10,000,000	10,044,089.59	10,149,344.44
FRANKLIN RESOURCES INC	354613AF8	A1	0.852	3.1250 S	5/20/2015	105.36	7,000,000	6,996,176.30	7,399,833.19
GENERAL ELEC CAP CORP	36962G3P7	A1	4.476	5.8750 S	1/14/2038	120.93	11,000,000	10,823,866.44	13,601,758.20
GENERAL ELEC CAP CORP	36962G5H3	A1	1.317	3.3500 S	10/17/2016	107.50	20,000,000	19,981,584.01	21,637,922.22
GENERAL ELEC CAP CORP	36962G5J9	A1	2.897	4.6500 S	10/17/2021	113.52	12,000,000	11,976,827.31	13,737,100.00

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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			
GENERAL ELEC CAP CORP	36962G6F6	A1	2.917	3.1500 S	9/7/2022	101.95	17,000,000	16,976,019.61	17,501,245.00
GENERAL ELEC CAP CORP	36962GZY3	A1	1.376	5.4500 S	1/15/2013	100.16	27,000,000	26,999,588.72	27,720,915.01
GOLDMAN SACHS GROUP INC	38141GFG4	A3	2.417	5.9500 S	1/18/2018	116.69	20,000,000	19,747,263.65	23,877,405.54
GOLDMAN SACHS GROUP INC	38141GFM1	A3	2.567	6.1500 S	4/1/2018	117.49	40,000,000	40,183,246.24	47,611,400.00
HARTFORD FIN SVCS GRP (ITT	45068HAF3	BAA3	1.867	7.3000 S	11/1/2015	114.92	10,000,000	9,993,376.93	11,613,966.67
HBOS PLC (SUB HOLDING)	4041A2AF1	BA1	6.876	6.0000 S	11/1/2033	90.37	7,645,000	7,725,072.89	6,985,007.15
HBOS PLC (SUB HOLDING)	4041A2AH7	BA1	5.112	6.7500 S	5/21/2018	107.63	15,000,000	14,954,768.36	16,256,250.00
HOME DEPOT INC	437076AP7	A3	0.876	5.4000 S	3/1/2016	114.10	20,549,000	20,969,463.85	23,815,469.04
HOME DEPOT INC	437076AS1	A3	3.926	5.8750 S	12/16/2036	130.07	5,000,000	4,888,581.47	6,515,989.58
HSBC BANK USA (SUB BANK)	4042Q1AA5	A2	4.676	5.8750 S	11/1/2034	116.28	5,000,000	5,158,081.30	5,862,958.33
HUTCHISON WHAMPOA FINANCE	448414AC6	A3	2.223	7.4500 S	8/1/2017	122.66	10,250,000	10,049,923.98	12,890,314.58
IBM CORP	459200BB6	AA3	3.576	5.8750 S	11/29/2032	132.54	15,000,000	14,859,097.02	19,958,583.33
IBM CORPORATION	459200AM3	AA3	2.897	7.0000 S	10/30/2025	143.70	6,000,000	6,107,128.82	8,693,226.66
INTEL CORP	458140AL4	A1	1.306	1.3500 S	12/15/2017	100.21	10,000,000	9,989,513.79	10,028,300.00
JERSEY CENTRAL POWER & LIGHT	476556DA0	BAA2	2.447	7.3500 S	2/1/2019	127.55	30,025,000	33,587,858.64	39,217,604.13
JOHN DEERE & COMPANY	244199BE4	A2	2.447	2.6000 S	6/8/2022	101.25	7,000,000	6,983,104.42	7,099,337.78
JOHN DEERE & COMPANY	244199BF1	A2	3.776	3.9000 S	6/9/2042	102.16	5,000,000	4,963,617.72	5,119,966.67
JOHN DEERE CAPITAL CORP	24422ERL5	A2	1.097	2.0000 S	1/13/2017	103.56	10,000,000	9,990,991.32	10,448,833.33
JOHNSON & JOHNSON	478160BB9	AAA	0.030	0.3100 Q	5/15/2013	100.10	9,000,000	9,000,000.00	9,013,002.50
JOHNSON CONTROLS INC	478366AR8	BAA1	1.517	5.5000 S	1/15/2016	111.79	15,000,000	15,718,379.71	17,148,316.67
JP MORGAN CHASE & CO	46625HGY0	A2	1.917	6.0000 S	1/15/2018	119.52	10,000,000	9,989,313.22	12,229,066.67
JP MORGAN CHASE BANK (SUB	48121CVZ6	A1	2.017	6.0000 S	7/5/2017	117.09	5,000,000	5,043,701.31	6,001,366.67
JPMORGAN CHASE & CO	46625HCE8	A2	1.102	4.7500 S	3/1/2015	107.79	25,000,000	24,973,477.92	27,342,583.33
JPMORGAN CHASE & CO	46625HHB9	A2	0.506	4.7500 S	5/1/2013	101.41	20,000,000	19,995,312.89	20,440,533.33
JPMORGAN CHASE & CO	46625HJA9	A2	1.417	3.1500 S	7/5/2016	105.92	15,000,000	14,917,245.57	16,118,550.00
JPMORGAN CHASE & CO	46625HJE1	A2	2.897	3.2500 S	9/23/2022	102.97	10,000,000	9,940,594.97	10,384,669.44
KELLOGG CO	487836AT5	BAA1	4.276	7.4500 S	4/1/2031	139.92	5,000,000	5,692,110.70	7,088,925.00
KENTUCKY UTILITIES (CALL 8/1/20)	491674BE6	A2	2.047	3.2500 S	11/1/2020	108.41	8,000,000	7,975,415.63	8,716,133.33
L-3 COMMUNICATIONS CORP	502413AY3	BAA3	2.797	5.2000 S	10/15/2019	114.76	22,000,000	22,191,806.82	25,488,931.12
LOWE'S COMPANIES INC	548661CJ4	A3	4.127	5.5000 S	10/15/2035	120.16	10,000,000	9,926,657.24	12,131,711.11
MANULIFE (JOHN HANCOCK	41020VAA9	A3	4.447	7.3750 S	2/15/2024	125.47	8,000,000	7,626,727.02	10,260,168.87
MARATHON OIL CORP	565849AD8	BAA2	1.567	6.0000 S	10/1/2017	120.22	10,000,000	9,963,327.31	12,171,500.00
MARATHON OIL CORP	565849AE6	BAA2	4.376	6.6000 S	10/1/2037	133.40	5,000,000	4,990,861.60	6,752,300.00
MERCK & CO INC	806605AJ0	AA3	1.166	6.0000 S	9/15/2017	122.07	10,000,000	10,230,914.89	12,383,366.67

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			
MET LIFE GLOB FUNDING I	59217GAD1	AA3	1.317	3.1250 S	1/11/2016	105.35	10,000,000	9,991,140.90	10,683,437.50
METLIFE INC	59156RAE8	A3	4.296	6.5000 S	12/15/2032	129.33	3,000,000	3,102,452.03	3,888,446.67
METLIFE INC	59156RAR9	A3	1.966	6.8170 S	8/15/2018	125.70	15,000,000	15,033,712.33	19,240,546.67
MIDAMERICAN ENERGY HOLDINGS	59562VAT4	BAA1	1.617	5.7500 S	4/1/2018	120.72	27,567,000	28,138,172.25	33,675,709.37
MONDELEZ INTERNATIONAL INC	50075NAZ7	BAA2	4.376	6.5000 S	2/9/2040	133.51	10,000,000	9,906,933.44	13,607,188.89
MONDELEZ INTERNATIONAL INC	50075NBA1	BAA2	2.197	5.3750 S	2/10/2020	120.81	10,000,000	9,937,076.33	12,291,220.83
MORGAN STANLEY	6174466Q7	BAA1	3.016	6.6250 S	4/1/2018	117.39	42,000,000	42,462,495.92	50,001,105.00
MORGAN STANLEY	61744YAD0	BAA1	2.916	5.9500 S	12/28/2017	114.00	10,000,000	9,831,520.08	11,404,658.34
MORGAN STANLEY	61746BDC7	BAA1	2.118	0.7530 Q	10/18/2016	95.06	5,895,000	5,401,474.85	5,613,537.70
MYLAN INC	628530AV9	BAA3	3.147	3.1250 S	1/15/2023	99.81	10,000,000	9,979,348.39	9,989,680.56
NATIONAL RURAL UTILITIES	637432KT1	A1	1.317	5.4500 S	2/1/2018	120.26	10,000,000	9,987,192.40	12,252,883.33
NATIONAL RURAL UTILITIES	637432LM5	A1	0.484	5.5000 S	7/1/2013	102.50	15,000,000	14,997,363.45	15,787,800.00
NATIONAL RURAL UTILITIES	63743HED0	A2	0.522	0.4100 Q	8/9/2013	99.94	10,071,000	10,071,012.04	10,071,036.37
NBCUNIVERSAL MEDIA LLC	63946BAB6	BAA2	0.873	3.6500 S	4/30/2015	106.39	10,000,000	9,989,150.03	10,701,147.22
NBCUNIVERSAL MEDIA LLC	63946BAD2	BAA2	2.547	5.1500 S	4/30/2020	117.30	5,000,000	4,993,949.66	5,908,781.94
NEW YORK LIFE GLOBAL FDG	64952WBC6	AAA	1.116	2.4500 S	7/14/2016	104.61	15,000,000	14,978,835.24	15,862,129.17
NEWS AMERICA INC	652482BQ2	BAA1	4.726	6.6500 S	11/15/2037	127.96	5,000,000	4,993,969.89	6,440,286.11
NEWS AMERICA INC	652482BY5	BAA1	4.826	6.9000 S	8/15/2039	130.89	13,000,000	13,242,799.89	17,353,916.67
NISOURCE FINANCE CORP	65473QAQ6	BAA3	1.766	5.2500 S	9/15/2017	115.66	5,000,000	4,991,485.13	5,860,291.67
NISOURCE FINANCE CORP	65473QAR4	BAA3	2.897	5.4500 S	9/15/2020	117.51	5,000,000	4,987,148.64	5,955,936.11
NORFOLK SOUTHERN (CALL 9/1/21)	655844BG2	BAA1	2.597	3.2500 S	12/1/2021	105.04	10,000,000	9,947,756.22	10,531,083.33
NORTHERN STATES POWER (MN)	665772CJ6	A1	3.786	3.4000 S	8/15/2042	93.15	7,000,000	6,946,915.54	6,611,733.33
NORTHERN TRUST CORP (SUB	66586GCD7	A1	2.067	6.5000 S	8/15/2018	123.42	5,000,000	4,995,334.61	6,293,527.78
NSTAR ELECTRIC CO	67021CAE7	A2	1.317	5.6250 S	11/15/2017	120.27	8,000,000	7,980,517.86	9,678,780.00
NYSE EURONEXT	629491AB7	A3	1.667	2.0000 S	10/5/2017	101.52	5,000,000	4,984,204.59	5,099,838.89
OHIO POWER COMPANY	677415CD1	BAA1	0.879	5.5000 S	2/15/2013	100.56	19,000,000	19,008,647.52	19,501,557.78
OHIO POWER COMPANY	677415CJ8	BAA1	1.194	6.3750 S	7/15/2033	102.77	4,000,000	3,971,936.43	4,228,543.33
ONTARIO (PROVINCE OF)	6832348W1	AA2	0.443	0.4718 Q	5/7/2013	100.01	25,000,000	25,015,584.57	25,019,863.02
ONTARIO (PROVINCE OF)	68323AAE4	AA2	0.395	1.3750 S	1/27/2014	101.05	30,000,000	29,939,989.56	30,490,558.33
PACIFIC GAS & ELECTRIC	694308GE1	A3	4.046	6.0500 S	3/1/2034	128.30	3,000,000	2,987,379.04	3,909,500.00
PACIFICORP	695114CG1	A2	4.046	6.2500 S	10/15/2037	134.28	10,000,000	9,988,389.17	13,559,444.44
PECO ENERGY CO	693304AL1	A1	1.537	5.3500 S	3/1/2018	118.87	8,000,000	7,992,172.73	9,652,186.67
PEPSICO INC	713448BU1	AA3	0.222	0.3900 Q	5/10/2013	100.06	29,000,000	29,000,000.00	29,033,108.32
PNC (NATIONAL CITY CORP)	635405AQ6	A3	0.952	4.9000 S	1/15/2015	107.95	5,089,000	5,197,718.26	5,608,660.40

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: COR		CORPORATE NOTES/BONDS			
PNC FUNDING CORP	693476BE2	A3	0.853	5.4000 S	6/10/2014	106.50	8,785,000	9,056,569.71	9,383,785.60
PNC FUNDING CORP	693476BF9	A3	2.147	6.7000 S	6/10/2019	127.25	8,042,000	8,775,682.67	10,265,117.08
PNC FUNDING CORP	693476BH5	A3	0.803	3.6250 S	2/8/2015	105.87	10,000,000	9,995,574.80	10,731,293.06
PPL CAPITAL FUNDING	69352PAD5	BAA3	3.397	4.2000 S	6/15/2022	106.31	12,000,000	12,895,318.22	12,779,000.00
PPL ELECTRIC UTILITIES	69351UAQ6	A3	2.447	2.5000 S	9/1/2022	100.44	7,000,000	6,977,280.16	7,092,746.11
PRUDENTIAL FINANCIAL INC	74432QBT1	BAA2	2.947	4.5000 S	11/16/2021	112.05	12,000,000	11,916,796.55	13,513,260.00
PUBLIC SERVICE OF	744448CD1	A2	1.947	3.2000 S	11/15/2020	108.57	5,000,000	4,983,446.05	5,448,694.44
REED ELSEVIER CAPITAL	758202AH8	BAA1	3.347	3.1250 S	10/15/2022	98.16	13,500,000	13,486,070.25	13,339,085.61
ROGERS COMMUNICATIONS	775109AK7	BAA1	1.967	6.8000 S	8/15/2018	125.60	15,000,000	15,018,460.43	19,225,933.33
ROPER INDUSTRIES INC	776696AD8	BAA2	1.967	1.8500 S	11/15/2017	99.46	5,000,000	4,995,596.18	4,983,277.78
ROYAL BK OF SCOTLAND (SUB	780097AN1	BA3	2.936	5.0000 S	11/12/2013	101.74	12,000,000	11,995,497.06	12,290,946.67
SABMILLER HOLDINGS INC	78573AAA8	BAA1	2.787	3.7500 S	1/15/2022	107.65	10,000,000	10,105,242.86	10,937,616.67
SANOFI-AVENTIS	80105NAD7	A2	1.067	2.6250 S	3/29/2016	104.96	5,000,000	4,983,032.61	5,281,341.67
SCOTTISH POWER PLC	81013TAB7	BAA1	2.302	5.3750 S	3/15/2015	106.57	15,000,000	14,999,718.25	16,222,445.83
SCRIPPS NETWORKS	872312AA1	BAA1	1.153	3.5500 S	1/15/2015	104.82	14,000,000	13,992,940.10	14,903,552.22
SHELL INTERNATIONAL FINANCE	822582AM4	AA1	1.997	4.3750 S	3/25/2020	115.94	30,000,000	29,990,904.51	35,132,000.00
SLM CORP	78442FBG2	BA1	1.629	5.0000 S	10/1/2013	102.50	7,000,000	6,995,119.37	7,262,500.00
SOUTHWESTERN ELECTRIC	845437BJ0	BAA3	2.466	5.8750 S	3/1/2018	116.44	10,000,000	9,978,942.75	11,839,433.33
STANLEY BLACK & DECKER	854502AD3	BAA1	2.747	2.9000 S	11/1/2022	101.31	5,000,000	4,995,757.14	5,087,602.78
STATOIL ASA	85771PAD4	AA2	1.067	1.8000 S	11/23/2016	102.79	5,000,000	4,993,628.48	5,149,000.00
STATOIL ASA	85771PAF9	AA2	2.447	3.1500 S	1/23/2022	105.68	10,500,000	10,483,825.71	11,241,667.50
TARGET CORP (DAYTON HUDSON)	239753DL7	A2	2.219	6.6500 S	8/1/2028	127.00	20,000,000	19,728,644.05	25,954,166.67
TELECOM ITALIA CAPITAL	87927VAF5	BAA2	6.374	6.3750 S	11/15/2033	100.00	5,000,000	4,970,873.68	5,040,729.17
TELECOM ITALIA CAPITAL	87927VAU2	BAA2	4.046	6.9990 S	6/4/2018	114.25	5,000,000	5,000,000.00	5,738,746.25
TELEFONICA EMISIONES	87938WAL7	BAA2	2.611	3.7290 S	4/27/2015	102.50	15,000,000	15,000,000.00	15,474,440.00
TELEFONICA EUROPE BV	879385AD4	BAA2	6.638	8.2500 S	9/15/2030	116.63	10,000,000	12,225,275.19	11,905,416.67
TEXAS INSTRUMENT INC	882508AQ7	A1	0.372	1.3750 S	5/15/2014	101.37	15,000,000	14,991,263.40	15,232,004.17
THOMSON CORPORATION	884903AZ8	BAA1	0.852	5.7000 S	10/1/2014	108.40	11,300,000	11,261,398.28	12,410,337.99
THOMSON REUTERS CORP	884903BB0	BAA1	1.817	6.5000 S	7/15/2018	124.57	10,000,000	9,942,320.31	12,756,922.22
TIME WARNER CABLE INC	88732JAH1	BAA2	1.516	5.8500 S	5/1/2017	118.11	5,000,000	4,919,242.35	5,954,050.00
TIME WARNER CABLE INC	88732JAL2	BAA2	1.917	6.7500 S	7/1/2018	125.12	10,000,000	9,994,777.68	12,849,200.00
TIME WARNER CABLE INC	88732JAN8	BAA2	4.926	7.3000 S	7/1/2038	134.25	10,000,000	9,972,076.51	13,788,072.22
TIME WARNER INC	00184AAG0	BAA2	4.526	7.7000 S	5/1/2032	140.59	18,200,000	18,102,639.62	25,821,128.67
TIME WARNER INC	887315BJ7	BAA2	1.717	7.2500 S	10/15/2017	125.33	12,493,000	13,463,872.68	15,848,814.14

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			
TOTAL CAPITAL CANADA LTD	89153UAC5	AA1	0.183	0.4000 Q	5/13/2013	100.08	20,000,000	20,000,000.00	20,026,244.44
TOTAL CAPITAL INTL SA	89153VAC3	AA1	1.217	1.5500 S	6/28/2017	101.45	10,000,000	9,983,134.38	10,146,591.67
TOTAL CAPITAL INTL SA	89153VAD1	AA1	0.503	0.7500 S	1/25/2016	100.75	5,000,000	4,996,684.52	5,047,600.00
TOTAL CAPITAL INTL SA	89153VAE9	AA1	2.487	2.7000 S	1/25/2023	101.89	7,000,000	6,985,424.27	7,182,490.00
UNILEVER (CPC INTL)	126149AD5	A1	2.997	7.2500 S	12/15/2026	148.21	5,380,000	5,763,236.68	7,991,194.96
UNION PACIFIC CORP	907818CW6	BAA1	1.660	5.6500 S	5/1/2017	116.61	3,298,000	3,284,356.91	3,876,985.89
UNION PACIFIC CORP	907818DK1	BAA1	2.747	4.1630 S	7/15/2022	111.54	18,114,000	18,114,000.00	20,552,435.23
UNITED PARCEL SERVICE	911312AJ5	AA3	3.976	6.2000 S	1/15/2038	135.05	14,000,000	13,932,995.54	19,307,524.45
UNITED TECHNOLOGIES CORP	913017BJ7	A2	3.926	5.4000 S	5/1/2035	121.78	8,000,000	7,946,643.59	9,814,000.00
UNITEDHEALTH GROUP INC	91324PAM4	A3	0.732	4.8750 S	3/15/2015	109.05	356,000	354,839.08	393,313.84
UNITEDHEALTH GROUP INC	91324PBY7	A3	1.316	1.4000 S	10/15/2017	100.39	3,000,000	2,996,534.14	3,019,630.00
US BANCORP	91159HGR5	AA3	0.503	4.2000 S	5/15/2014	105.05	5,000,000	5,087,589.18	5,279,283.33
US BANCORP	91159HGU8	AA3	0.703	3.1500 S	3/4/2015	105.27	5,000,000	4,996,047.51	5,314,837.50
US BANCORP	91159HHA1	AA3	2.397	4.1250 S	5/24/2021	112.95	7,000,000	6,976,901.42	7,936,247.08
VERIZON COMMUNICATIONS	92343VAM6	A3	1.516	6.1000 S	4/15/2018	123.21	26,902,000	27,993,999.31	33,491,854.14
VERIZON COMMUNICATIONS	92343VAP9	A3	4.276	6.9000 S	4/15/2038	140.30	5,000,000	4,939,769.75	7,087,733.33
VERIZON COMMUNICATIONS	92343VBC7	A3	2.347	3.5000 S	11/1/2021	109.15	10,000,000	9,928,627.07	10,973,133.33
VIACOM INC	92553PAB8	BAA1	1.787	6.1250 S	10/5/2017	119.71	14,379,000	14,223,930.63	17,424,068.79
VIACOM INC	92553PAG7	BAA1	1.517	3.5000 S	4/1/2017	108.13	10,000,000	9,937,122.76	10,900,700.00
VODAFONE GROUP PLC	92857WAQ3	A3	4.076	6.1500 S	2/27/2037	131.67	5,000,000	4,859,385.35	6,689,366.67
WALGREEN CO	931422AF6	BAA1	0.692	0.8095 Q	3/13/2014	100.14	16,710,000	16,728,629.92	16,740,031.81
WALGREEN CO	931422AG4	BAA1	0.853	1.0000 S	3/13/2015	100.32	5,000,000	4,994,580.29	5,031,000.00
WAL-MART STORES	931142CM3	AA2	3.976	6.2000 S	4/15/2038	135.25	13,000,000	12,996,186.80	17,752,785.55
WAL-MART STORES	931142CR2	AA2	0.552	2.8750 S	4/1/2015	105.19	5,000,000	4,983,815.89	5,295,237.50
WELLS FARGO & COMPANY	94974BEU0	A2	0.802	3.6250 S	4/15/2015	106.39	3,000,000	2,998,213.25	3,214,598.33
WELLS FARGO & COMPANY	94974BFE5	A2	0.902	1.5000 S	7/1/2015	101.47	15,000,000	15,175,777.60	15,336,100.00
WELLS FARGO (WACHOVIA SUB	92976GAD3	A1	1.303	4.8750 S	2/1/2015	107.32	13,925,000	13,772,414.86	15,226,883.06
WELLS FARGO (WACHOVIA SUB	92976GAJ0	A1	4.226	6.6000 S	1/15/2038	136.45	7,800,000	7,278,160.72	10,880,480.00
WELLS FARGO (WACHOVIA)	92976WBJ4	A2	0.475	5.5000 S	5/1/2013	101.67	5,000,000	4,999,152.93	5,129,383.33
WELLS FARGO BANK (SUB BANK)	94980VAA6	A1	1.153	4.7500 S	2/9/2015	107.46	15,000,000	14,909,722.91	16,400,191.67
XCEL ENERGY (CALL 11/15/19)	98389BAM2	BAA1	2.197	4.7000 S	5/15/2020	116.95	13,000,000	13,257,017.66	15,281,312.23
CORPORATE NOTES/BONDS TOTAL							2,465,242,000	2,485,402,037.62	2,809,788,585.56

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 27-7196	31343H7H0	AAA	9.745	8.0000 M	8/1/2016	116.12	8,504	8,398.18	9,931.28
FHLMC GR 28-1743	31344K5C5	AAA	8.886	8.5000 M	11/1/2016	115.01	5,785	5,756.46	6,694.50
FHLMC GR 30-6610	31345JKX4	AAA	8.981	8.0000 M	12/1/2018	116.12	2,806	2,781.52	3,277.06
FHLMC GR 30-6645	31345JL21	AAA	9.766	8.5000 M	2/1/2019	115.01	8,657	8,553.46	10,017.06
FHLMC GR 55-5129	31290KVVW6	AAA	0.025	12.0000 M	6/1/2020	100.00	2,883	2,882.99	2,911.81
FHLMC GR 55-5188	31290KXR5	AAA	7.008	8.5000 M	12/1/2018	115.01	10,413	10,412.79	12,049.20
FEDERAL HOME LOAN MORTGAGE POOL TOTAL							39,048	38,785.40	44,880.91
				Instrument: FHLMC-G		FHLMC GOLD			
FHLMC GOLD #A31402	31297LRX0	AAA	5.419	5.5000 M	2/1/2035	108.36	2,781,640	2,792,282.99	3,027,017.39
FHLMC GOLD 15YR #B14204	312966U51	AAA	4.513	4.5000 M	5/1/2019	106.49	2,798,515	2,798,067.15	2,990,661.25
FHLMC 10/20 #H09112	3128UNDR0	AAA	5.989	5.5000 M	11/1/2037	107.22	35,392,042	34,654,816.90	38,109,561.35
FHLMC GOLD # C00210	31292GGT7	AAA	7.578	8.0000 M	1/1/2023	116.56	428,653	433,395.60	502,490.89
FHLMC GOLD # G00198	31283GGF8	AAA	7.205	8.0000 M	1/1/2024	116.56	279,418	284,867.76	327,549.21
FHLMC GOLD #A01179	31295WJY5	AAA	7.238	8.0000 M	12/1/2019	116.67	30,617	30,650.83	35,923.78
FHLMC GOLD #A11732	31296K4R1	AAA	5.381	5.0000 M	8/1/2033	108.05	8,787,262	8,632,488.15	9,531,249.95
FHLMC GOLD #A11756	31296K5R0	AAA	4.848	5.0000 M	8/1/2033	108.05	6,327,045	6,377,318.81	6,862,734.27
FHLMC GOLD #A11952	31296LEZ0	AAA	4.756	5.0000 M	8/1/2033	108.05	7,216,718	7,303,701.35	7,827,732.97
FHLMC GOLD #A13227	31296MSQ3	AAA	5.172	5.0000 M	9/1/2033	108.05	13,047,573	12,955,814.22	14,152,267.02
FHLMC GOLD #A13315	31296MVG1	AAA	5.085	5.0000 M	9/1/2033	108.05	7,163,105	7,140,692.28	7,769,581.37
FHLMC GOLD #A13562	31296M5X3	AAA	5.172	5.0000 M	9/1/2033	108.05	5,584,334	5,543,409.14	6,057,141.23
FHLMC GOLD #A13802	31296NGK7	AAA	5.153	5.0000 M	9/1/2033	108.05	9,472,825	9,410,405.08	10,274,857.56
FHLMC GOLD #A14276	31296NXD4	AAA	5.339	5.5000 M	10/1/2033	108.77	8,723,250	8,781,289.26	9,528,522.12
FHLMC GOLD #A15228	31296PYZ9	AAA	5.797	5.0000 M	10/1/2033	108.05	10,955,490	10,542,304.71	11,883,054.98
FHLMC GOLD #A16641	31296RLW6	AAA	4.882	5.5000 M	12/1/2033	108.77	2,858,284	2,905,058.36	3,122,141.48
FHLMC GOLD #A16855	31296RTL2	AAA	5.317	5.5000 M	12/1/2033	108.77	3,025,514	3,044,883.59	3,304,809.29
FHLMC GOLD #A17666	31296SQT6	AAA	5.093	5.5000 M	1/1/2034	108.77	3,967,555	4,019,170.06	4,333,813.53
FHLMC GOLD #A24899	31297CNQ9	AAA	5.211	6.0000 M	7/1/2034	110.04	3,021,368	3,099,339.35	3,339,941.33
FHLMC GOLD #A26688	31297END4	AAA	5.407	6.0000 M	9/1/2034	110.04	2,095,690	2,135,027.70	2,316,659.59
FHLMC GOLD #A46033	3128K6V23	AAA	5.452	6.0000 M	7/1/2035	109.77	2,595,439	2,641,261.36	2,861,964.66
FHLMC GOLD #A94193	312942US2	AAA	3.906	4.0000 M	10/1/2040	106.74	16,048,479	16,103,714.56	17,184,283.14
FHLMC GOLD #A94389	3129422W4	AAA	4.235	4.0000 M	10/1/2040	106.74	9,167,169	9,061,845.78	9,815,959.73
FHLMC GOLD #A94694	312943GB3	AAA	4.031	4.0000 M	11/1/2040	106.74	49,970,655	49,975,180.58	53,507,244.63
FHLMC GOLD #A94696	312943GD9	AAA	3.985	4.0000 M	11/1/2040	106.74	7,877,620	7,881,637.79	8,435,145.59

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 #A94807	312943KU6	AAA	4.234	4.0000 M	11/1/2040	106.74	10,872,768	10,748,627.15	11,642,270.55
FHLMC GOLD #A95129	312943VW0	AAA	3.993	4.0000 M	11/1/2040	106.74	12,845,368	12,848,612.13	13,754,477.48
FHLMC GOLD #A95645	312944HW4	AAA	4.355	4.0000 M	12/1/2040	106.74	49,516,069	48,652,913.30	53,020,486.55
FHLMC GOLD #A96639	312945LU0	AAA	3.944	4.5000 M	12/1/2040	107.32	9,056,529	9,252,118.41	9,752,975.55
FHLMC GOLD #A96870	312945T32	AAA	4.520	3.5000 M	2/1/2041	106.25	42,162,805	39,469,404.56	44,921,798.39
FHLMC GOLD #A96982	312945XK9	AAA	3.951	4.5000 M	2/1/2041	107.49	8,917,924	9,109,031.63	9,619,497.54
FHLMC GOLD #A97047	312945ZL5	AAA	3.870	4.5000 M	2/1/2041	107.49	89,668,813	91,824,969.94	96,723,058.71
FHLMC GOLD #C00290	31292GKB1	AAA	8.486	6.5000 M	1/1/2024	111.74	977,144	922,333.31	1,097,153.13
FHLMC GOLD #C00425	31292GPJ9	AAA	7.367	7.5000 M	10/1/2025	117.24	507,637	511,066.09	598,336.03
FHLMC GOLD #C00428	31292GPM2	AAA	7.337	7.5000 M	11/1/2025	117.24	377,409	380,325.99	444,841.05
FHLMC GOLD #C00438	31292GPX8	AAA	7.072	7.0000 M	12/1/2025	114.47	394,410	394,148.53	453,797.70
FHLMC GOLD #C00742	31292GZF6	AAA	7.208	6.5000 M	4/1/2029	112.78	378,364	361,342.12	428,768.20
FHLMC GOLD #C00760	31292GZZ2	AAA	7.289	6.5000 M	5/1/2029	112.78	882,039	837,146.93	999,540.80
FHLMC GOLD #C00785	31292G2S4	AAA	7.279	6.5000 M	6/1/2029	112.78	436,100	414,120.44	494,195.76
FHLMC GOLD #C00835	31292G4U7	AAA	7.028	6.5000 M	7/1/2029	112.78	1,370,627	1,324,267.92	1,553,216.87
FHLMC GOLD #C00896	31292G7H3	AAA	7.585	7.5000 M	12/1/2029	115.05	392,608	391,638.34	454,148.72
FHLMC GOLD #C00910	31292HAK0	AAA	7.703	7.5000 M	1/1/2030	115.03	224,129	221,952.59	259,211.61
FHLMC GOLD #C01271	31292HMU5	AAA	6.454	6.5000 M	12/1/2031	112.25	529,817	532,416.78	597,589.14
FHLMC GOLD #C01277	31292HM27	AAA	6.427	7.0000 M	11/1/2031	114.25	502,825	514,422.51	577,430.45
FHLMC GOLD #C01598	31292HX33	AAA	5.279	5.0000 M	8/1/2033	108.05	6,019,765	5,942,481.59	6,529,437.97
FHLMC GOLD #C01622	31292HYT5	AAA	5.213	5.0000 M	9/1/2033	108.05	7,700,360	7,627,667.77	8,352,323.37
FHLMC GOLD #C01623	31292HYU2	AAA	5.727	5.5000 M	9/1/2033	108.77	4,137,898	4,100,077.93	4,519,880.71
FHLMC GOLD #C01674	31292H2F0	AAA	5.401	5.5000 M	11/1/2033	108.77	8,432,784	8,473,963.69	9,211,242.51
FHLMC GOLD #C03601	31292LAA3	AAA	4.512	3.5000 M	1/1/2041	106.27	20,163,517	18,979,189.94	21,486,982.90
FHLMC GOLD #C19467	31293FQU4	AAA	6.342	6.5000 M	12/1/2028	112.77	178,053	179,723.06	201,762.15
FHLMC GOLD #C22347	31293KTC0	AAA	6.236	6.0000 M	2/1/2029	110.38	557,324	550,724.77	617,954.75
FHLMC GOLD #C23918	31293MK76	AAA	6.556	6.5000 M	3/1/2029	112.78	329,471	329,261.84	373,362.38
FHLMC GOLD #C25795	31293PNL5	AAA	6.556	6.5000 M	4/1/2029	112.78	315,214	315,013.99	357,205.71
FHLMC GOLD #C28188	31293SCZ0	AAA	7.231	6.5000 M	6/1/2029	112.78	201,027	191,471.35	227,807.18
FHLMC GOLD #C29186	31293TF36	AAA	7.052	6.5000 M	7/1/2029	112.78	407,088	392,947.68	461,319.18
FHLMC GOLD #C29188	31293TF51	AAA	7.462	6.5000 M	5/1/2029	112.78	190,107	178,565.31	215,432.70
FHLMC GOLD #C29245	31293THW0	AAA	7.457	6.5000 M	7/1/2029	112.78	198,682	186,198.67	225,150.00
FHLMC GOLD #C29249	31293TH26	AAA	7.157	6.0000 M	7/1/2029	110.38	276,399	252,921.05	306,468.33
FHLMC GOLD #C29986	31293UCX0	AAA	7.138	6.5000 M	8/1/2029	112.78	257,098	246,186.95	291,347.73

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: FHLMC-G		FHLMC GOLD			
FHLMC GOLD #C30083	31293VCU4	AAA	7.138	6.5000 M	8/1/2029	112.78	138,612	132,793.23	157,077.71
FHLMC GOLD #C30265	31293VJJ2	AAA	7.335	6.5000 M	8/1/2029	112.78	87,598	82,613.60	99,267.40
FHLMC GOLD #C35366	31294B6B6	AAA	7.703	7.5000 M	1/1/2030	115.03	86,056	85,218.43	99,526.05
FHLMC GOLD #C64130	31287PST1	AAA	6.424	6.5000 M	2/1/2032	112.24	817,523	823,692.81	922,024.46
FHLMC GOLD #C70138	31287XEK8	AAA	4.657	6.5000 M	8/1/2032	112.24	1,646,554	1,689,932.95	1,857,027.98
FHLMC GOLD #C80343	31335GLY9	AAA	7.387	7.0000 M	9/1/2025	114.47	291,946	288,344.33	335,905.17
FHLMC GOLD #C80349	31335GL60	AAA	7.393	7.5000 M	10/1/2025	117.24	404,006	406,375.39	476,190.23
FHLMC GOLD #D64823	3128F4LC3	AAA	7.386	7.0000 M	10/1/2025	114.47	144,966	143,186.24	166,794.25
FHLMC GOLD #D67588	3128F7ND2	AAA	7.015	7.0000 M	1/1/2026	114.47	186,277	186,543.38	214,325.59
FHLMC GOLD #E69095	31280QC89	AAA	3.737	6.5000 M	2/1/2013	108.56	854	853.99	931.72
FHLMC GOLD #G00474	31283GQ34	AAA	7.110	9.0000 M	4/1/2025	116.05	355,865	365,613.73	415,653.78
FHLMC GOLD #G00487	31283GRG4	AAA	6.427	7.0000 M	6/1/2026	114.49	256,217	259,585.10	294,824.11
FHLMC GOLD #G00853	31283G5N3	AAA	6.478	7.0000 M	1/1/2028	114.49	769,010	779,183.10	884,887.10
FHLMC GOLD #G00920	31283HAV7	AAA	6.392	7.0000 M	5/1/2028	114.47	241,108	243,804.43	277,407.29
FHLMC GOLD #G00921	31283HAW5	AAA	6.644	7.5000 M	4/1/2028	117.27	326,682	330,914.46	385,129.18
FHLMC GOLD #G00983	31283HCU7	AAA	6.552	6.5000 M	11/1/2028	112.77	260,584	260,442.69	295,282.00
FHLMC GOLD #G01309	31283HN27	AAA	6.410	7.0000 M	8/1/2031	114.25	178,329	182,535.29	204,787.78
FHLMC GOLD #G01477	31283HUA1	AAA	5.623	6.0000 M	12/1/2032	110.36	1,275,539	1,297,169.53	1,414,024.30
FHLMC GOLD #G01534	31283HV36	AAA	5.753	6.0000 M	4/1/2033	110.31	1,841,311	1,861,272.51	2,040,283.15
FHLMC GOLD #G01823	3128LXAY6	AAA	5.461	6.0000 M	5/1/2035	110.04	3,344,858	3,402,785.85	3,697,540.28
FHLMC GOLD #G01886	3128LXCX6	AAA	5.674	4.5000 M	8/1/2035	107.18	4,550,445	4,268,276.60	4,894,003.15
FHLMC GOLD #G01890	3128LXC32	AAA	5.504	4.5000 M	10/1/2035	107.18	4,018,615	3,801,963.15	4,322,020.70
FHLMC GOLD #G02086	3128LXJ76	AAA	5.702	5.0000 M	2/1/2036	107.75	26,593,364	25,687,820.53	28,764,889.39
FHLMC GOLD #G02178	3128LXM31	AAA	5.897	4.5000 M	3/1/2036	107.18	5,693,062	5,266,641.69	6,122,888.62
FHLMC GOLD #G02231	3128LXPQ7	AAA	5.943	4.5000 M	6/1/2036	107.18	5,561,356	5,129,976.72	5,981,238.87
FHLMC GOLD #G08003	3128MJAD2	AAA	5.152	6.0000 M	7/1/2034	110.04	6,274,639	6,423,729.20	6,936,236.38
FHLMC GOLD #G08006	3128MJAG5	AAA	5.035	6.0000 M	8/1/2034	110.04	6,588,775	6,746,028.74	7,283,495.92
FHLMC GOLD #G08122	3128MJD49	AAA	5.924	5.5000 M	4/1/2036	107.87	17,543,312	17,152,245.04	19,003,850.68
FHLMC GOLD #G08495	3128MJRR3	AAA	2.204	3.5000 M	6/1/2042	106.39	37,109,592	38,930,615.25	39,590,615.19
FHLMC GOLD #G10790	31283J2X8	AAA	6.350	6.5000 M	3/1/2013	108.56	2,260	2,259.50	2,465.13
FHLMC GOLD #GO1041	31283HEN1	AAA	7.162	6.0000 M	6/1/2029	110.38	568,006	523,388.30	629,799.50
FHLMC GOLD #N30126(RELO)	31281AD74	AAA	4.861	6.0000 M	8/1/2032	110.31	2,042,958	2,093,853.97	2,263,719.76
FHLMC GOLD #Q00055	3132GDBY7	AAA	4.474	3.5000 M	4/1/2041	106.25	28,184,778	26,473,689.79	30,029,095.83
FHLMC GOLD #Q02427	3132GFVU8	AAA	3.226	4.5000 M	8/1/2041	107.49	27,591,631	28,838,799.29	29,762,264.34

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: FHLMC-G		FHLMC GOLD			
FHLMC GOLD 15YR #B11726	3129634K4	AAA	4.235	5.0000 M	1/1/2019	107.73	7,206,509	7,315,041.93	7,793,238.80
FHLMC GOLD 15YR #B11949	312964EW5	AAA	4.267	5.0000 M	1/1/2019	107.73	4,046,576	4,104,910.11	4,376,034.45
FHLMC GOLD 15YR #B15067	312967TY8	AAA	5.171	4.5000 M	6/1/2019	106.49	3,649,301	3,590,126.79	3,899,862.46
FHLMC GOLD 15YR #E76026	3128GAVT0	AAA	6.113	6.0000 M	4/1/2014	107.16	114,738	114,679.37	123,528.34
FHLMC GOLD 15YR #E94584	3128H2CV3	AAA	4.588	5.0000 M	2/1/2018	107.22	1,568,489	1,582,454.72	1,688,268.73
FHLMC GOLD 15YR #E96175	3128H32G5	AAA	4.080	4.5000 M	5/1/2018	106.37	2,096,525	2,115,507.10	2,237,873.08
FHLMC GOLD 15YR #E98671	3128H6T46	AAA	4.573	4.5000 M	8/1/2018	106.37	11,450,309	11,432,845.06	12,222,288.41
FHLMC GOLD 15YR #G13678	3128MCJX4	AAA	3.070	4.5000 M	12/1/2019	106.37	8,509,134	8,792,142.93	9,082,819.38
FHLMC GOLD 15YR #G13815	3128MCN84	AAA	3.391	4.5000 M	5/1/2025	106.95	49,004,294	50,445,871.03	52,593,858.98
FHLMC GOLD 15YR #G18002	3128MMAC7	AAA	5.018	5.0000 M	7/1/2019	107.73	4,033,648	4,032,641.29	4,362,054.39
FHLMC GOLD 15YR #J12020	3128PRG52	AAA	3.656	4.0000 M	4/1/2025	105.88	40,755,224	41,232,940.02	43,289,111.73
FHLMC GOLD 20YR #C90524	31335HSM6	AAA	6.351	6.5000 M	2/1/2022	110.43	1,225,989	1,233,965.03	1,360,549.46
FHLMC GOLD 20YR #C90945	3128P7BN2	AAA	5.483	5.0000 M	1/1/2026	108.31	7,369,680	7,236,551.48	8,012,954.43
FHLMC GOLD TOTAL							825,001,531	822,597,703.29	888,740,695.74
				Instrument: FNMA		FEDERAL NATIONAL MORTGAGE ASSN POOL			
FNMA 10/20 POOL #256973	31371NMW2	AAA	5.830	6.5000 M	11/1/2037	109.75	4,703,963	4,751,594.89	5,188,078.71
FNMA 10/20 POOL #946051	31413HQC5	AAA	5.672	6.5000 M	9/1/2037	109.75	467,654	472,228.64	515,783.10
FNMA 10/20 POOL #952210	31413QKX5	AAA	5.683	6.5000 M	11/1/2037	109.75	3,866,755	3,904,355.18	4,264,708.81
FNMA 10/20 POOL #953251	31413RQC3	AAA	5.693	6.5000 M	10/1/2037	109.75	456,758	461,242.77	503,766.19
FNMA 10/20 POOL #955700	31413UGH6	AAA	5.894	6.5000 M	11/1/2037	109.75	4,814,855	4,862,881.59	5,310,383.42
FNMA 10/20 POOL #959357	31413YJA0	AAA	5.878	6.5000 M	11/1/2037	109.75	3,671,735	3,709,457.33	4,049,617.49
FNMA 20YR POOL # 253886	31371J6X7	AAA	6.383	6.5000 M	7/1/2021	111.49	306,914	307,813.11	343,831.69
FNMA 20YR POOL #254296	31371KNM9	AAA	6.383	6.5000 M	4/1/2022	111.50	1,066,022	1,069,598.96	1,194,356.95
FNMA 20YR POOL #254305	31371KNW7	AAA	6.055	6.5000 M	5/1/2022	111.50	1,485,077	1,505,786.62	1,663,860.35
FNMA 20YR POOL #254764	31371K5Z0	AAA	4.993	5.5000 M	6/1/2023	109.53	5,865,535	5,938,539.50	6,451,638.63
FNMA 20YR POOL #254800	31371K7M7	AAA	4.986	5.5000 M	7/1/2023	109.53	6,856,316	6,943,379.62	7,541,422.37
FNMA 20YR POOL #254831	31371LA82	AAA	4.633	5.0000 M	8/1/2023	109.55	3,888,466	3,933,315.62	4,276,132.98
FNMA 20YR POOL #255030	31371LHF9	AAA	4.960	5.5000 M	12/1/2023	109.53	3,004,082	3,048,630.19	3,304,260.08
FNMA 20YR POOL #255362	31371LTT6	AAA	5.171	6.0000 M	8/1/2024	109.54	5,245,402	5,353,102.92	5,772,093.20
FNMA 20YR POOL #255628	31371L4M8	AAA	4.795	5.5000 M	2/1/2025	109.44	4,558,567	4,634,629.22	5,009,560.89
FNMA 20YR POOL #255668	31371L6D6	AAA	4.830	5.5000 M	3/1/2025	109.06	4,872,537	4,949,544.42	5,336,126.41
FNMA 20YR POOL #255731	31371MA80	AAA	4.957	5.0000 M	6/1/2025	108.94	9,689,871	9,697,439.61	10,596,325.65
FNMA 20YR POOL #256086	31371MNB9	AAA	5.455	5.0000 M	12/1/2025	108.94	4,653,093	4,570,472.82	5,088,374.53

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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 20YR POOL #357700	31376KKM7	AAA	4.826	5.5000 M	1/1/2025	109.44	5,826,295	5,918,321.86	6,402,709.65
FNMA 20YR POOL #756581	31403SRA6	AAA	4.890	6.0000 M	11/1/2023	109.74	96,944	99,559.04	106,866.62
FNMA DWARF POOL #253884	31371J6V1	AAA	5.761	6.5000 M	8/1/2016	108.51	465,671	471,731.34	507,840.08
FNMA DWARF POOL #254510	31371KVB4	AAA	3.878	5.0000 M	11/1/2017	108.16	8,360,169	8,493,451.72	9,077,527.41
FNMA DWARF POOL #254991	31371LF87	AAA	4.644	5.5000 M	11/1/2018	107.82	4,253,581	4,316,496.05	4,605,494.34
FNMA DWARF POOL #323980	31374T2M0	AAA	6.148	6.0000 M	4/1/2014	107.17	157,756	157,561.07	169,855.77
FNMA DWARF POOL #357350	31376J5K1	AAA	4.673	5.5000 M	2/1/2018	107.82	1,325,415	1,343,942.32	1,435,071.32
FNMA DWARF POOL #357740	31376KLV6	AAA	4.855	5.5000 M	3/1/2020	108.68	3,369,614	3,416,517.17	3,677,405.82
FNMA DWARF POOL #420835	31379JPU4	AAA	6.236	6.0000 M	7/1/2013	107.17	30,102	30,084.83	32,410.55
FNMA DWARF POOL #429755	31379UMC2	AAA	6.180	6.0000 M	5/1/2013	107.17	28,059	28,054.03	30,211.34
FNMA DWARF POOL #431241	31379WBJ5	AAA	6.236	6.0000 M	7/1/2013	107.17	53,015	52,989.05	57,081.56
FNMA DWARF POOL #433207	31379YGQ0	AAA	6.236	6.0000 M	7/1/2013	107.17	47,178	47,155.72	50,796.23
FNMA DWARF POOL #437914	31380EN75	AAA	6.236	6.0000 M	8/1/2013	107.17	62,968	62,930.56	67,797.10
FNMA DWARF POOL #437946	31380EP73	AAA	6.178	6.0000 M	7/1/2013	107.17	40,936	40,920.86	44,075.86
FNMA DWARF POOL #535213	31384VSA1	AAA	6.025	7.0000 M	3/1/2015	108.60	190,609	191,742.88	208,111.07
FNMA DWARF POOL #545299	31385HX49	AAA	5.676	6.5000 M	11/1/2016	108.51	455,459	461,467.78	496,704.19
FNMA DWARF POOL #555249	31385WZN2	AAA	4.673	5.5000 M	2/1/2018	107.28	2,032,139	2,060,557.76	2,189,473.62
FNMA DWARF POOL #657369	31390VJN5	AAA	3.152	5.5000 M	9/1/2017	107.28	1,177,929	1,203,349.44	1,269,128.43
FNMA DWARF POOL #668818	31391KAT4	AAA	4.781	5.0000 M	11/1/2017	108.16	1,910,475	1,923,936.42	2,074,406.70
FNMA DWARF POOL #672338	31391N4X6	AAA	4.880	5.0000 M	12/1/2017	108.16	1,116,430	1,120,035.10	1,212,227.13
FNMA DWARF POOL #678432	31391VVZ3	AAA	4.739	5.0000 M	12/1/2017	108.16	1,472,484	1,479,575.51	1,598,833.21
FNMA DWARF POOL #707774	31401GJT2	AAA	2.602	4.5000 M	6/1/2018	107.46	9,556,765	9,909,858.20	10,305,632.97
FNMA DWARF POOL #712352	31401ML90	AAA	3.603	5.0000 M	6/1/2018	108.20	1,916,112	1,943,572.66	2,081,197.99
FNMA DWARF POOL #720692	31401WUR8	AAA	3.604	5.0000 M	6/1/2018	108.20	1,733,562	1,761,988.87	1,882,920.09
FNMA DWARF POOL #820408	31406UNZ7	AAA	4.856	5.5000 M	4/1/2020	108.68	2,995,425	3,037,328.11	3,269,037.32
FNMA DWARF POOL #AB2047	31416XHZ6	AAA	3.582	3.0000 M	1/1/2026	105.55	19,955,655	19,482,445.24	21,113,282.54
FNMA DWARF POOL #AD2331	31418PSV8	AAA	3.583	4.0000 M	3/1/2025	106.92	7,847,799	7,951,305.44	8,416,790.93
FNMA POOL # 125248	31365EBR3	AAA	6.686	7.0000 M	10/1/2023	114.83	510,202	515,086.97	588,815.10
FNMA POOL # 266202	31371YU33	AAA	6.706	6.5000 M	1/1/2024	112.32	573,022	569,592.78	646,698.90
FNMA POOL # 268312	31372CAM0	AAA	6.801	6.5000 M	1/1/2024	112.30	286,423	283,926.81	323,207.22
FNMA POOL # 50965	313615TW6	AAA	6.711	6.5000 M	1/1/2024	112.30	1,212,397	1,204,811.81	1,368,101.32
FNMA POOL #190031	31368HA86	AAA	7.101	8.0000 M	12/1/2019	114.37	78,734	79,237.06	90,569.04
FNMA POOL #190101	31368HDE0	AAA	7.216	8.0000 M	1/1/2023	114.37	118,577	119,554.47	136,401.42
FNMA POOL #2459	31360CWU2	AAA	9.084	8.5000 M	6/1/2015	114.43	809	809.23	931.73

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: FNMA		FEDERAL NATIONAL MORTGAGE ASSN POOL			
FNMA POOL #252645	31371HTA6	AAA	7.498	6.5000 M	8/1/2029	113.81	578,932	553,309.68	662,001.39
FNMA POOL #252981	31371H6S2	AAA	7.054	7.5000 M	1/1/2030	115.23	219,878	222,752.68	254,732.47
FNMA POOL #253481	31371JRA4	AAA	7.865	8.0000 M	9/1/2030	113.97	475,701	478,753.97	545,318.24
FNMA POOL #254479	31371KUC3	AAA	4.738	6.5000 M	10/1/2032	113.40	1,073,794	1,101,576.29	1,223,520.45
FNMA POOL #254514	31371KVF5	AAA	5.748	5.5000 M	11/1/2032	109.41	2,542,885	2,514,724.79	2,793,926.74
FNMA POOL #254548	31371KWH0	AAA	5.694	5.5000 M	11/1/2032	109.41	6,893,582	6,829,842.87	7,574,139.47
FNMA POOL #254981	31371LFW4	AAA	5.298	6.0000 M	11/1/2033	110.52	2,501,126	2,552,688.46	2,776,849.85
FNMA POOL #255028	31371LHD4	AAA	5.458	5.5000 M	1/1/2034	109.38	4,849,230	4,854,510.32	5,326,313.08
FNMA POOL #255230	31371LPP8	AAA	5.608	5.0000 M	6/1/2034	108.45	5,516,712	5,346,575.70	6,005,860.85
FNMA POOL #28017	31361DDW6	AAA	8.775	8.5000 M	6/1/2016	114.43	3,478	3,468.12	4,004.07
FNMA POOL #313945	31374GWE3	AAA	6.101	6.5000 M	1/1/2028	112.73	1,551,622	1,588,792.96	1,757,501.05
FNMA POOL #323500	31374TKM0	AAA	7.839	7.0000 M	1/1/2029	116.25	374,432	356,082.87	437,457.07
FNMA POOL #357705	31376KKS4	AAA	5.366	5.5000 M	2/1/2035	109.26	10,556,438	10,605,214.31	11,582,770.08
FNMA POOL #408220	31378TPD1	AAA	6.433	6.0000 M	1/1/2028	110.47	278,503	272,591.93	309,040.32
FNMA POOL #433690	31379YXT5	AAA	6.205	6.0000 M	11/1/2028	110.37	332,585	328,954.90	368,743.15
FNMA POOL #440702	31380HRX7	AAA	6.205	6.0000 M	11/1/2028	110.37	807,496	798,802.41	895,286.41
FNMA POOL #481713	31382GDS3	AAA	6.237	6.0000 M	2/1/2029	110.53	1,805,071	1,783,870.84	2,004,206.73
FNMA POOL #487317	31382NK68	AAA	6.498	6.5000 M	4/1/2029	113.81	266,812	267,010.91	305,096.38
FNMA POOL #487367	31382NMQ2	AAA	6.527	6.5000 M	4/1/2029	113.81	201,911	201,727.86	230,882.05
FNMA POOL #490228	31382RSR5	AAA	6.497	6.5000 M	3/1/2029	113.81	423,652	423,961.25	484,440.43
FNMA POOL #490800	31382SGH8	AAA	7.516	6.5000 M	4/1/2029	113.81	489,320	467,484.56	559,530.76
FNMA POOL #493925	31382VVS0	AAA	6.498	6.5000 M	4/1/2029	113.81	288,672	288,891.75	330,092.68
FNMA POOL #493926	31382VVT8	AAA	6.516	6.5000 M	4/1/2029	113.81	111,441	111,407.61	127,430.95
FNMA POOL #494126	31382V4K7	AAA	6.516	6.5000 M	4/1/2029	113.81	434,293	434,168.03	496,608.41
FNMA POOL #494181	31382V6S8	AAA	6.530	6.5000 M	4/1/2029	113.81	339,754	339,405.15	388,503.85
FNMA POOL #494232	31382WA93	AAA	6.530	6.5000 M	4/1/2029	113.81	169,728	169,558.45	194,081.85
FNMA POOL #50930	313615ST4	AAA	6.778	7.0000 M	11/1/2023	114.83	709,453	714,671.08	818,768.04
FNMA POOL #50947	313615TC0	AAA	6.775	7.0000 M	12/1/2023	114.83	727,646	733,141.18	839,764.26
FNMA POOL #535041	31384VLW0	AAA	7.753	7.0000 M	12/1/2029	116.27	182,388	172,499.47	213,118.77
FNMA POOL #535116	31384VN99	AAA	7.053	7.5000 M	1/1/2030	115.23	584,503	592,011.08	677,158.61
FNMA POOL #535704	31384WDH0	AAA	5.179	5.5000 M	12/1/2030	109.71	1,952,447	1,962,740.59	2,150,958.65
FNMA POOL #545998	31385JRT7	AAA	5.491	6.0000 M	11/1/2032	110.49	4,040,262	4,115,772.55	4,484,246.39
FNMA POOL #555783	31385XM87	AAA	5.739	4.5000 M	10/1/2033	107.90	5,847,597	5,463,668.27	6,331,310.52
FNMA POOL #558684	31386BUH5	AAA	7.194	7.5000 M	1/1/2031	115.32	286,391	289,433.74	332,058.98

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: FNMA		FEDERAL NATIONAL MORTGAGE ASSN POOL			
FNMA POOL #563868	31386HMR9	AAA	7.195	7.5000 M	1/1/2031	115.32	48,468	49,011.11	56,196.24
FNMA POOL #593826	31387TVT8	AAA	6.699	6.5000 M	8/1/2029	113.84	701,406	692,816.82	802,251.74
FNMA POOL #636697	31389VKJ5	AAA	6.562	6.0000 M	5/1/2032	110.49	1,030,628	977,556.46	1,143,883.15
FNMA POOL #655619	31390TK81	AAA	4.666	6.5000 M	8/1/2032	113.40	832,005	850,746.84	948,017.54
FNMA POOL #676661	31391TWW4	AAA	3.694	5.5000 M	1/1/2033	109.41	12,863,137	13,539,874.76	14,133,028.42
FNMA POOL #683040	31400BZD1	AAA	4.127	6.0000 M	2/1/2033	110.52	901,007	930,649.31	1,000,334.07
FNMA POOL #685522	31400ESK7	AAA	5.280	6.0000 M	10/1/2033	110.52	5,783,968	5,898,625.62	6,421,592.69
FNMA POOL #695206	31400RKT7	AAA	5.236	6.0000 M	3/1/2033	110.52	3,249,971	3,318,813.25	3,608,247.85
FNMA POOL #708935	31401HSY9	AAA	5.695	5.5000 M	6/1/2033	109.38	8,062,098	7,975,850.23	8,855,273.91
FNMA POOL #709592	31401JKD9	AAA	5.124	5.5000 M	5/1/2033	109.38	4,666,543	4,696,945.51	5,125,653.05
FNMA POOL #713975	31401PFQ2	AAA	5.556	5.5000 M	7/1/2033	109.38	4,611,169	4,598,468.85	5,064,831.52
FNMA POOL #725424	31402C4H2	AAA	5.182	5.5000 M	4/1/2034	109.38	15,191,110	15,327,308.23	16,685,662.13
FNMA POOL #734917	31402QPA3	AAA	5.353	5.0000 M	8/1/2033	108.53	5,409,489	5,314,966.57	5,893,187.85
FNMA POOL #735230	31402QY39	AAA	5.133	5.5000 M	2/1/2035	109.26	6,575,848	6,647,561.02	7,215,173.80
FNMA POOL #735503	31402RDG1	AAA	5.354	6.0000 M	4/1/2035	110.46	5,974,095	6,078,671.37	6,628,736.63
FNMA POOL #735578	31402RFT1	AAA	5.829	5.0000 M	6/1/2035	108.23	47,324,059	45,375,486.55	51,414,592.66
FNMA POOL #739713	31402VYJ3	AAA	5.246	6.0000 M	10/1/2033	110.52	1,686,961	1,722,243.91	1,872,931.50
FNMA POOL #740242	31402WLX4	AAA	5.234	5.5000 M	9/1/2033	109.38	7,175,189	7,232,529.65	7,881,108.00
FNMA POOL #741907	31402YGQ1	AAA	5.416	4.5000 M	10/1/2033	107.90	7,907,089	7,518,746.42	8,561,162.96
FNMA POOL #745418	31403DDX4	AAA	5.898	5.5000 M	4/1/2036	109.08	6,219,932	6,101,723.32	6,813,210.12
FNMA POOL #745754	31403DQF9	AAA	5.736	5.0000 M	9/1/2034	108.53	6,331,313	6,098,836.63	6,897,437.95
FNMA POOL #751558	31403K5T6	AAA	5.187	6.0000 M	11/1/2033	110.52	1,212,272	1,239,653.94	1,345,912.38
FNMA POOL #773358	31404NE77	AAA	5.749	4.5000 M	5/1/2034	107.93	3,486,493	3,254,207.62	3,775,941.21
FNMA POOL #773572	31404NMV5	AAA	5.249	4.5000 M	5/1/2034	107.93	2,820,542	2,705,358.78	3,054,703.01
FNMA POOL #783691	31405AUQ4	AAA	5.742	4.5000 M	6/1/2034	107.93	2,684,417	2,507,095.24	2,907,277.81
FNMA POOL #791281	31405KCS8	AAA	5.213	5.5000 M	9/1/2034	109.26	4,299,412	4,337,920.87	4,717,415.60
FNMA POOL #791403	31405KGL9	AAA	5.200	5.5000 M	10/1/2034	109.26	2,147,347	2,167,547.66	2,356,119.48
FNMA POOL #795056	31405PH94	AAA	5.200	5.5000 M	10/1/2034	109.26	4,554,205	4,597,066.34	4,996,979.57
FNMA POOL #810101	31406HAA5	AAA	5.605	5.5000 M	3/1/2035	109.08	3,662,762	3,645,359.20	4,012,128.03
FNMA POOL #827944	31407DZH1	AAA	5.130	5.5000 M	5/1/2035	109.08	9,042,976	9,137,808.48	9,905,525.20
FNMA POOL #832443	31407JZG0	AAA	6.012	5.0000 M	9/1/2035	108.23	13,827,160	13,108,953.32	15,022,333.57
FNMA POOL #834648	31407MHZ1	AAA	5.810	5.0000 M	8/1/2035	108.23	6,118,375	5,865,550.26	6,647,227.34
FNMA POOL #842755	31407WH89	AAA	5.986	5.0000 M	10/1/2035	108.23	11,694,204	11,100,644.09	12,705,012.14
FNMA POOL #844154	31407XZT1	AAA	5.792	5.5000 M	11/1/2035	109.08	7,275,269	7,172,702.60	7,969,208.06

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: FNMA		FEDERAL NATIONAL MORTGAGE ASSN POOL			
FNMA POOL #844738	31407YPX1	AAA	5.840	5.5000 M	12/1/2035	109.08	6,755,070	6,643,539.97	7,399,390.89
FNMA POOL #889193	31410G3A9	AAA	3.769	5.5000 M	2/1/2035	109.38	31,608,349	33,229,807.76	34,718,083.51
FNMA POOL #889582	31410KJ39	AAA	5.609	5.0000 M	12/1/2036	108.23	15,135,073	14,666,284.03	16,443,298.53
FNMA POOL #960605	31414AU67	AAA	5.860	5.0000 M	8/1/2037	108.23	48,361,763	46,255,877.77	52,541,992.33
FNMA POOL #AB2275	31416XQ52	AAA	4.453	4.5000 M	2/1/2041	108.27	45,383,553	45,437,530.15	49,305,145.81
FNMA POOL #AB2426	31416XVU1	AAA	3.922	4.5000 M	3/1/2041	108.07	7,663,376	7,839,382.53	8,310,471.33
FNMA POOL #AE0548	31419ATE7	AAA	3.223	4.5000 M	11/1/2040	108.07	42,263,500	43,687,788.27	45,832,229.94
FNMA POOL #AE0949	31419BBT1	AAA	3.856	4.0000 M	2/1/2041	107.11	78,387,310	78,876,768.28	84,225,074.34
FNMA POOL #AE8749	31419KWK7	AAA	4.143	4.0000 M	12/1/2040	107.11	29,774,500	29,554,355.21	31,991,906.08
FNMA POOL #AE9093	31419LC76	AAA	3.819	4.0000 M	12/1/2040	107.11	35,118,275	35,390,523.87	37,733,649.75
FNMA POOL #AE9681	31419LXK4	AAA	4.141	4.0000 M	12/1/2040	107.11	62,032,055	61,590,220.20	66,651,789.38
FNMA POOL #AE9758	31419LZY2	AAA	3.982	4.0000 M	12/1/2040	107.11	31,952,420	31,949,369.86	34,332,022.85
FNMA POOL #AH4374	3138A52G6	AAA	3.831	4.0000 M	2/1/2041	107.19	36,599,808	36,867,798.65	39,353,699.27
FNMA POOL #AH5032	3138A6SW1	AAA	4.134	4.5000 M	3/1/2041	108.27	22,960,136	23,328,544.59	24,944,121.78
FNMA POOL #AH5583	3138A7FZ6	AAA	4.228	4.5000 M	2/1/2041	108.27	65,242,214	65,949,515.96	70,879,793.24
FNMA POOL #AH5939	3138A7S58	AAA	4.103	4.5000 M	2/1/2041	108.27	17,967,655	18,281,904.79	19,520,240.39
FNMA POOL #AH7071	3138A82D7	AAA	3.929	4.5000 M	4/1/2041	108.27	8,798,962	8,999,595.45	9,559,280.18
FNMA POOL #AI7214	3138AM AQ8	AAA	3.413	4.5000 M	7/1/2041	108.27	23,861,638	24,770,100.59	25,923,522.41
FNMA POOL #AI7802	3138AMU45	AAA	3.607	4.5000 M	7/1/2041	108.27	86,437,357	89,143,204.93	93,906,409.10
FNMA POOL #FN AI1098	3138AEGG2	AAA	3.248	4.5000 M	7/1/2041	108.27	16,702,913	17,456,366.36	18,146,211.37
FNMA POOL #MA0583	31417YUH8	AAA	4.106	4.0000 M	12/1/2040	107.11	39,410,006	39,202,581.13	42,345,000.17
FNMA POOL #AI5606	3138AKGQ6	AAA	3.924	4.0000 M	7/1/2041	107.19	29,978,032	30,079,340.61	32,233,679.17
FEDERAL NATIONAL MORTGAGE ASSN POOL TOTAL							1,213,914,927	1,217,821,679.59	1,318,168,968.02
				Instrument: GNMA		GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			
GNMA POOL # 377622	36204RPF9	AAA	7.077	7.0000 M	10/15/2025	118.15	405,031	404,731.81	480,902.66
GNMA POOL # 410297	36206FX23	AAA	7.320	7.5000 M	11/15/2025	113.28	167,726	169,328.95	191,042.05
GNMA POOL # 414637	36206LS26	AAA	7.077	7.0000 M	10/15/2025	118.15	154,904	154,788.19	183,921.69
GNMA POOL #196063	36217KWY0	AAA	9.553	8.5000 M	3/1/2017	114.17	13,417	13,257.16	15,412.65
GNMA POOL #221981	36218GRA6	AAA	9.724	9.0000 M	10/1/2017	114.17	115,218	114,186.31	132,406.01
GNMA POOL #327203	36224FNU0	AAA	7.731	6.5000 M	2/1/2024	117.70	18,057	17,206.66	21,350.78
GNMA POOL #337519	36224S4C3	AAA	7.877	6.5000 M	9/1/2023	117.70	322,465	305,784.39	381,285.20
GNMA POOL #345139	36203CLU4	AAA	8.181	6.5000 M	12/1/2023	117.70	287,653	269,433.26	340,122.76
GNMA POOL #345605	36203C3N0	AAA	7.738	6.5000 M	3/1/2024	117.63	608,832	580,112.63	719,473.52

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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 #345921	36203DG61	AAA	8.179	6.5000 M	1/1/2024	117.70	395,282	370,090.27	467,384.36
GNMA POOL #345990	36203DKB5	AAA	7.866	6.5000 M	12/1/2023	117.70	368,373	349,500.70	435,566.81
GNMA POOL #346013	36203DK25	AAA	8.512	6.5000 M	1/1/2024	117.70	691,541	639,729.09	817,683.10
GNMA POOL #346691	36203EC48	AAA	8.520	7.5000 M	8/15/2023	113.98	112,713	108,945.04	129,172.24
GNMA POOL #346927	36203ELG1	AAA	7.872	6.5000 M	12/1/2023	117.70	399,168	379,095.12	471,979.14
GNMA POOL #347041	36203EP28	AAA	8.392	6.5000 M	1/1/2024	117.70	362,054	336,291.46	428,094.91
GNMA POOL #351410	36203KKX1	AAA	8.149	6.5000 M	1/1/2024	117.70	770,429	723,179.48	910,960.31
GNMA POOL #352113	36203LDS8	AAA	8.520	7.5000 M	8/15/2023	113.98	169,615	163,949.88	194,384.30
GNMA POOL #354587	36203N2U1	AAA	8.524	7.5000 M	5/15/2023	113.98	91,617	88,571.09	104,995.87
GNMA POOL #354610	36203N3T3	AAA	8.518	7.5000 M	7/15/2023	113.98	71,768	69,372.96	82,248.16
GNMA POOL #354687	36203N6Y9	AAA	7.736	6.5000 M	11/1/2023	117.70	119,345	113,760.91	141,114.49
GNMA POOL #354693	36203N7E2	AAA	8.109	7.0000 M	11/1/2023	118.19	367,060	352,980.30	435,954.66
GNMA POOL #354733	36203PBA0	AAA	8.510	6.5000 M	1/1/2024	117.70	359,275	332,322.09	424,809.56
GNMA POOL #354739	36203PBG7	AAA	8.507	6.5000 M	1/1/2024	117.70	1,023,507	946,785.00	1,210,201.19
GNMA POOL #354798	36203PDB6	AAA	7.452	7.0000 M	4/1/2024	117.82	803,609	791,708.21	951,459.22
GNMA POOL #354809	36203PDN0	AAA	7.842	6.5000 M	4/1/2024	117.63	458,892	434,896.62	542,284.50
GNMA POOL #366657	36204DJA8	AAA	8.183	6.5000 M	12/1/2023	117.70	660,476	618,579.46	780,951.46
GNMA POOL #366685	36204DJ67	AAA	8.415	6.5000 M	1/1/2024	117.70	157,861	146,561.20	186,655.31
GNMA POOL #366737	36204DLS6	AAA	8.208	6.5000 M	4/1/2024	117.63	1,131,016	1,057,375.46	1,336,551.60
GNMA POOL #366792	36204DNH8	AAA	8.127	6.5000 M	5/1/2024	117.63	406,701	381,256.91	480,609.31
GNMA POOL #371713	36204J3W4	AAA	7.729	6.5000 M	4/1/2024	117.63	278,689	265,425.43	329,334.22
GNMA POOL #376371	36204QCG3	AAA	7.241	7.0000 M	1/1/2024	118.19	930,785	924,595.15	1,105,486.65
GNMA POOL #376506	36204QGP9	AAA	7.789	6.5000 M	5/1/2024	117.63	352,980	335,215.52	417,125.65
GNMA POOL #376507	36204QGQ7	AAA	8.171	6.5000 M	5/1/2024	117.63	64,013	59,889.94	75,645.79
GNMA POOL #379194	36204TGB4	AAA	8.177	6.5000 M	1/1/2024	117.70	475,776	446,124.28	562,560.17
GNMA POOL #385849	36205BTE2	AAA	8.467	7.5000 M	8/15/2024	113.28	26,551	25,662.13	30,243.98
GNMA POOL #412373	36206JCJ1	AAA	6.954	7.0000 M	11/15/2027	117.52	72,683	73,011.79	85,842.85
GNMA POOL #412383	36206JCU6	AAA	6.930	7.0000 M	12/15/2027	117.52	165,595	168,620.58	195,576.69
GNMA POOL #412389	36206JC28	AAA	6.798	7.0000 M	12/15/2027	117.52	193,334	195,729.08	228,337.26
GNMA POOL #413442	36206KHT1	AAA	7.495	7.5000 M	10/15/2025	113.28	515,162	516,668.47	586,775.02
GNMA POOL #413451	36206KH46	AAA	7.349	7.5000 M	10/15/2025	113.28	332,793	335,639.80	379,054.20
GNMA POOL #414636	36206LSZ3	AAA	7.495	7.5000 M	10/15/2025	113.28	97,188	97,473.77	110,697.58
GNMA POOL #414675	36206LT82	AAA	7.349	7.5000 M	10/15/2025	113.28	105,985	106,896.07	120,717.88
GNMA POOL #416782	36206N6T7	AAA	7.265	7.5000 M	11/15/2025	113.28	254,938	257,914.46	290,377.09

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: GNMA		GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			
GNMA POOL #461111	36208UGU5	AAA	6.798	7.0000 M	12/15/2027	117.52	144,912	146,698.73	171,148.41
GNMA POOL #462363	36208VTU9	AAA	6.954	7.0000 M	11/15/2027	117.52	117,574	118,105.21	138,860.92
GNMA POOL #462495	36208VXY6	AAA	6.748	7.0000 M	1/15/2028	117.59	429,479	434,954.11	507,512.11
GNMA POOL #462599	36208V3G8	AAA	6.252	6.5000 M	3/15/2028	116.79	380,856	386,069.92	446,868.50
GNMA POOL #477482	36209PM79	AAA	6.269	6.5000 M	10/15/2028	116.79	262,190	265,696.44	307,634.92
GNMA POOL #780047	36225ABQ2	AAA	7.682	9.0000 M	12/15/2017	114.35	171,749	173,938.79	197,686.82
GNMA POOL #780109	36225ADN7	AAA	7.692	12.5000 M	11/15/2015	114.44	83,696	83,695.70	96,649.84
GNMA POOL #780141	36225AEN6	AAA	8.000	10.0000 M	12/15/2020	114.33	281,469	288,299.18	324,160.08
GNMA POOL #780158	36225AE71	AAA	7.427	8.0000 M	11/15/2017	113.60	884,786	897,030.13	1,011,015.61
GNMA POOL #780421	36225APE4	AAA	6.870	7.5000 M	8/15/2026	114.06	148,760	151,838.53	170,604.42
GNMA POOL #780465	36225AQS2	AAA	6.943	7.0000 M	11/15/2026	117.44	658,333	661,909.73	776,999.64
GNMA POOL #780498	36225ART9	AAA	6.888	7.5000 M	1/15/2027	114.06	118,134	120,571.27	135,480.60
GNMA POOL #780587	36225AUL2	AAA	6.947	7.0000 M	6/15/2027	117.44	164,514	165,409.82	194,167.83
GNMA POOL# 423911	36206W3U7	AAA	7.559	8.0000 M	5/15/2026	113.79	228,465	233,272.57	261,497.54
GNMA POOL# 442138	36207UEK0	AAA	7.569	8.0000 M	11/15/2026	113.79	103,952	106,071.92	118,981.79
GNMA POOL# 447754	36208DMB8	AAA	6.843	7.5000 M	7/15/2027	114.02	78,443	80,277.28	89,932.00
GNMA POOL# 455273	36208MXA8	AAA	6.828	7.5000 M	8/15/2027	114.02	111,008	113,688.56	127,267.39
GNMA POOL# 455322	36208MYT6	AAA	6.859	7.5000 M	10/15/2027	114.02	140,964	144,251.32	161,610.56
GNMA POOL# 462481	36208VXJ9	AAA	6.622	7.0000 M	1/15/2028	117.52	605,062	614,844.52	714,610.66
GNMA POOL# 462738	36208WBF9	AAA	6.754	7.0000 M	5/15/2028	117.59	274,181	277,428.20	323,997.91
GNMA POOL# 464819	36208YK81	AAA	6.418	6.5000 M	9/15/2028	116.79	323,643	325,399.86	379,738.86
GNMA POOL# 464837	36208YLS6	AAA	6.764	7.0000 M	9/15/2028	117.59	153,909	155,698.21	181,873.42
GNMA POOL# 475562	36209MJF2	AAA	6.418	6.5000 M	9/15/2028	116.79	545,059	548,012.24	639,532.32
GNMA POOL# 780137	36225AEJ5	AAA	7.912	9.5000 M	5/15/2015	114.26	647,210	654,820.13	744,645.69
GNMA POOL# 780220	36225AG53	AAA	6.794	7.5000 M	8/15/2025	113.28	305,216	312,762.97	347,665.90
GNMA POOL# 780545	36225ATA8	AAA	6.833	7.5000 M	4/15/2027	114.02	415,693	426,230.54	476,578.97
GNMA POOL# 780601	36225AU24	AAA	6.604	7.0000 M	7/15/2027	117.44	360,034	366,168.66	424,931.28
GNMA POOL# 780798	36225A3F5	AAA	6.925	7.5000 M	12/15/2027	114.02	718,706	734,793.86	823,975.23
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION TOTAL							23,738,072	23,230,585.48	27,812,382.07
				Instrument: GNMA II		GNMA II			
GNMA POOL #2699	36202C7L1	AAA	7.703	6.0000 M	1/20/2029	114.00	1,670,270	1,537,852.38	1,912,492.32
GNMA POOL #3415	36202DYL9	AAA	5.257	5.5000 M	7/20/2033	110.63	5,232,529	5,275,090.82	5,812,834.03
GNMA POOL #3458	36202DZX2	AAA	5.024	5.0000 M	10/20/2033	110.27	9,441,935	9,434,996.98	10,450,962.73

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: GNMA II		GNMA II			
GNMA POOL #3544	36202D5D9	AAA	5.799	5.5000 M	4/20/2034	110.37	4,761,757	4,701,704.98	5,277,566.11
GNMA II TOTAL							21,106,490	20,949,645.16	23,453,855.19
				Instrument: NONAGY		NON AGENCY MBS			
CMLTI 2007-10 1A1A	17313QAA6	NR		5.6534 M	9/25/2037	98.64	14,141,113	13,952,985.54	14,015,273.58
JPMMT 2006-S2 1A24	46628YAZ3	B3		5.0000 M	7/25/2036	92.97	7,455,184	7,043,328.63	6,962,148.29
WFMBS 2007-14 1A1	949834AA3	NR		6.0000 M	10/25/2037	99.91	14,851,698	14,708,966.87	14,912,025.58
NON AGENCY MBS TOTAL							36,447,996	35,705,281.04	35,889,447.45
				Instrument: TS0		TREASURY ZERO STRIPS			
FDIC SSGN 2010-L1A A3	22087WAC3	AAA	0.352	0.0000 S	10/25/2013	99.71	15,351,000	15,079,131.51	15,306,942.63
TREASURY ZERO STRIPS TOTAL							15,351,000	15,079,131.51	15,306,942.63
				Instrument: TSY		U S TREASURIES			
US TREASURY N/B	912810EG9	AAA	1.204	8.7500 S	8/15/2020	154.80	10,000,000	11,459,555.50	15,810,302.59
US TREASURY N/B	912810EM6	AAA	1.567	7.2500 S	8/15/2022	150.58	28,050,000	33,546,155.01	43,004,983.88
US TREASURY N/B	912810EP9	AAA	1.651	7.1250 S	2/15/2023	150.84	25,700,000	31,894,219.06	39,456,756.75
US TREASURY N/B	912810ES3	AAA	1.898	7.5000 S	11/15/2024	159.28	13,000,000	16,851,955.48	20,832,728.39
US TREASURY N/B	912810ET1	AAA	1.931	7.6250 S	2/15/2025	161.28	24,000,000	31,358,529.81	39,398,902.82
US TREASURY N/B	912810EY0	AAA	2.153	6.5000 S	11/15/2026	151.88	20,590,000	24,651,459.74	31,445,237.95
US TREASURY N/B	912810FB9	AAA	2.260	6.1250 S	11/15/2027	148.58	5,200,000	6,117,374.55	7,767,408.20
US TREASURY N/B	912810PX0	AAA	2.732	4.5000 S	5/15/2038	132.19	16,000,000	15,494,891.32	21,244,040.62
US TREASURY N/B	912810QB7	AAA	2.773	4.2500 S	5/15/2039	127.49	38,600,000	37,617,230.05	49,422,203.09
US TREASURY N/B	912810QC5	AAA	2.770	4.5000 S	8/15/2039	132.43	39,100,000	39,055,894.55	52,443,550.71
US TREASURY N/B	912810QK7	AAA	2.820	3.8750 S	8/15/2040	120.14	41,250,000	39,660,214.24	50,160,682.63
US TREASURY N/B	912810QL5	AAA	2.813	4.2500 S	11/15/2040	127.63	59,288,000	55,303,819.30	75,997,015.81
US TREASURY N/B	912810QQ4	AAA	2.820	4.3750 S	5/15/2041	130.21	29,000,000	33,404,764.12	37,926,787.21
US TREASURY N/B	912810QS0	AAA	2.852	3.7500 S	8/15/2041	117.48	14,300,000	16,048,271.72	17,001,475.93
US TREASURY N/B	912810QU5	AAA	2.895	3.1250 S	2/15/2042	104.50	37,450,000	36,041,835.63	39,578,795.38
US TREASURY N/B	912810QW1	AAA	2.907	3.0000 S	5/15/2042	101.83	5,550,000	5,928,573.93	5,673,015.89
US TREASURY N/B	912810QX9	AAA	2.926	2.7500 S	8/15/2042	96.52	59,650,000	57,389,038.34	58,192,585.16
US TREASURY N/B	912810QY7	AAA	2.935	2.7500 S	11/15/2042	96.34	15,650,000	15,071,769.75	15,132,461.42
US TREASURY N/B	912828KS8	AAA	0.388	2.6250 S	2/29/2016	107.02	20,950,000	20,681,718.55	22,607,337.70
US TREASURY N/B	912828KW9	AAA	0.435	3.2500 S	5/31/2016	109.52	4,800,000	4,792,221.09	5,270,770.26

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	912828KZ2	AAA	0.446	3.2500 S	6/30/2016	109.72	82,950,000	82,941,231.00	91,020,187.10
US TREASURY N/B	912828LC2	AAA	0.241	2.6250 S	7/31/2014	103.76	36,500,000	36,425,353.63	38,273,719.47
US TREASURY N/B	912828LK4	AAA	0.240	2.3750 S	8/31/2014	103.54	129,300,000	129,322,250.59	134,914,173.84
US TREASURY N/B	912828LP3	AAA	0.487	3.0000 S	9/30/2016	109.31	72,850,000	72,675,018.13	80,192,175.21
US TREASURY N/B	912828LQ1	AAA	0.240	2.3750 S	9/30/2014	103.72	70,120,000	69,976,221.76	73,150,445.77
US TREASURY N/B	912828LZ1	AAA	0.265	2.1250 S	11/30/2014	103.55	115,100,000	114,445,700.40	119,396,467.96
US TREASURY N/B	912828NT3	AAA	1.264	2.6250 S	8/15/2020	109.86	71,500,000	69,511,075.45	79,259,543.32
US TREASURY N/B	912828PC8	AAA	1.324	2.6250 S	11/15/2020	109.69	105,550,000	100,589,627.44	116,138,580.59
US TREASURY N/B	912828PJ3	AAA	0.357	1.3750 S	11/30/2015	102.95	6,580,000	6,479,459.96	6,781,734.84
US TREASURY N/B	912828PM6	AAA	0.368	2.1250 S	12/31/2015	105.23	55,408,000	55,382,874.70	58,310,199.09
US TREASURY N/B	912828PQ7	AAA	0.193	1.0000 S	1/15/2014	100.84	63,800,000	63,700,911.35	64,628,096.25
US TREASURY N/B	912828QA1	AAA	0.399	2.2500 S	3/31/2016	105.96	25,300,000	25,282,688.96	26,953,320.25
US TREASURY N/B	912828QC7	AAA	0.219	1.2500 S	4/15/2014	101.32	55,500,000	56,176,378.83	56,382,925.71
US TREASURY N/B	912828QJ2	AAA	0.386	2.1250 S	2/29/2016	105.46	5,900,000	5,889,442.01	6,264,503.80
US TREASURY N/B	912828QL7	AAA	0.111	0.7500 S	3/31/2013	100.16	62,950,000	63,036,765.26	63,168,827.34
US TREASURY N/B	912828QN3	AAA	1.422	3.1250 S	5/15/2021	113.40	20,600,000	23,240,858.97	23,443,156.80
US TREASURY N/B	912828QW3	AAA	0.139	0.3750 S	7/31/2013	100.14	98,185,000	98,273,066.52	98,473,594.50
US TREASURY N/B	912828RA0	AAA	0.142	0.3750 S	6/30/2013	100.12	81,950,000	82,009,339.73	82,045,910.93
US TREASURY N/B	912828RC6	AAA	1.490	2.1250 S	8/15/2021	105.12	32,700,000	33,184,717.21	34,637,687.37
US TREASURY N/B	912828RD4	AAA	0.163	0.1250 S	8/31/2013	99.98	100,810,000	100,766,044.72	100,827,613.91
US TREASURY N/B	912828RK8	AAA	0.167	0.1250 S	9/30/2013	99.97	18,000,000	17,989,456.16	18,000,168.63
US TREASURY N/B	912828RR3	AAA	1.543	2.0000 S	11/15/2021	103.78	14,390,000	14,555,671.20	14,971,020.48
US TREASURY N/B	912828RT9	AAA	0.912	1.3750 S	11/30/2018	102.66	10,000,000	9,980,561.76	10,278,087.91
US TREASURY N/B	912828RU6	AAA	0.506	0.8750 S	11/30/2016	101.43	30,650,000	30,653,913.22	31,110,952.43
US TREASURY N/B	912828RX0	AAA	0.526	0.8750 S	12/31/2016	101.38	20,100,000	20,031,053.02	20,377,463.84
US TREASURY N/B	912828RY8	AAA	0.927	1.3750 S	12/31/2018	102.61	20,100,000	19,966,947.00	20,624,770.46
US TREASURY N/B	912828SH4	AAA	0.956	1.3750 S	2/28/2019	102.50	26,950,000	26,908,321.91	27,749,389.87
US TREASURY N/B	912828SJ0	AAA	0.553	0.8750 S	2/28/2017	101.32	71,100,000	70,952,473.38	72,250,616.01
US TREASURY N/B	912828SL5	AAA	0.212	0.2500 S	3/31/2014	100.05	57,400,000	57,374,407.40	57,463,641.46
US TREASURY N/B	912828SP6	AAA	0.300	0.3750 S	4/15/2015	100.17	10,210,000	10,209,353.86	10,235,561.45
US TREASURY N/B	912828SR2	AAA	0.215	0.2500 S	4/30/2014	100.05	80,310,000	80,298,388.25	80,381,329.47
US TREASURY N/B	912828SS0	AAA	0.584	0.8750 S	4/30/2017	101.24	15,500,000	15,551,028.40	15,715,583.59
US TREASURY N/B	912828SV3	AAA	1.651	1.7500 S	5/15/2022	100.86	174,120,000	177,850,901.76	176,011,308.69
US TREASURY N/B	912828TA8	AAA	0.223	0.2500 S	6/30/2014	100.04	32,240,000	32,237,493.87	32,253,441.05

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI		FIXED INCOME			
				Instrument: TSY		U S TREASURIES			
US TREASURY N/B	912828TB6	AAA	0.615	0.7500 S	6/30/2017	100.60	10,000,000	10,028,584.23	10,059,907.18
US TREASURY N/B	912828TG5	AAA	0.633	0.5000 S	7/31/2017	99.40	5,100,000	5,029,137.86	5,080,122.20
US TREASURY N/B	912828TJ9	AAA	1.700	1.6250 S	8/15/2022	99.34	62,660,000	62,158,281.79	62,630,418.66
US TREASURY N/B	912828TM2	AAA	0.644	0.6250 S	8/31/2017	99.91	57,400,000	57,474,349.76	57,472,531.72
US TREASURY N/B	912828TN0	AAA	1.088	1.0000 S	8/31/2019	99.44	70,530,000	70,083,968.04	70,373,972.82
US TREASURY N/B	912828TP5	AAA	0.330	0.2500 S	9/15/2015	99.79	111,100,000	110,848,518.40	110,943,999.65
US TREASURY N/B	912828TR1	AAA	1.103	1.0000 S	9/30/2019	99.34	60,000,000	59,275,106.35	59,754,296.70
US TREASURY N/B	912828TT7	AAA	0.334	0.2500 S	10/15/2015	99.77	19,600,000	19,543,816.89	19,565,028.00
US TREASURY N/B	912828TY6	AAA	1.747	1.6250 S	11/15/2022	98.90	20,200,000	19,963,605.74	20,020,014.10
US TREASURY N/B	912828UB4	AAA	1.145	1.0000 S	11/30/2019	99.04	25,350,000	25,109,749.70	25,127,911.72
US TREASURY N/B	912828UE8	AAA	0.717	0.7500 S	12/31/2017	100.16	14,800,000	14,824,845.90	14,824,578.63
US TREASURY N/B	912828UF5	AAA	1.166	1.1250 S	12/31/2019	99.73	20,200,000	20,091,939.42	20,145,481.76
U S TREASURIES TOTAL							2,859,691,000	2,880,670,393.63	3,066,051,504.92
FIXED INCOME TOTAL							8,847,494,447	8,894,082,792.98	9,631,523,358.82
FIXED INCOME - Internal TOTAL							8,847,494,447	8,894,082,792.98	9,631,523,358.82

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External				
Market: Emerging				
Portfolio: FIDELITY				
Instrument: EXFI				
PYRAMIS GLOBAL ADVISORS TRUST CO.				
EXTERNAL MANAGED FI				
PYRAMIS - FIXED INCOME	IF-FIDELIT		263,435,895.02	
PYRAMIS - LIQUIDITY	IL-FIDELIT		14,898,029.64	
PYRAMIS-EQUITY	IE-FIDELIT		940,496.94	
EXTERNAL MANAGED FI TOTAL			279,274,421.60	
PYRAMIS GLOBAL ADVISORS TRUST CO. TOTAL			279,274,421.60	321,476,551.60

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External				
Market: Emerging				
Portfolio: SALOMON				
Instrument: EXFI				
STONE HARBOR INVESTMENT PARTNERS LP				
EXTERNAL MANAGED FI				
STONE HARBOR - FIXED INCOME	IF-SALOMON		225,770,152.48	
STONE HARBOR - LIQUIDITY	IL-SALOMON		31,198,362.34	
STONE HARBOR-EQUITY	IE-SALOMON		4,442.99	
EXTERNAL MANAGED FI TOTAL			256,972,957.81	
STONE HARBOR INVESTMENT PARTNERS LP TOTAL			256,972,957.81	279,543,083.79
Emerging TOTAL			536,247,379.41	601,019,635.39

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External				
Market: High Yield				
Portfolio: OAKTREE				
Instrument: EXFI				
OAKTREE CAPITAL MANAGEMENT				
EXTERNAL MANAGED FI				
OAKTREE - FIXED INCOME	IF-OAKTREE		338,958,145.63	
OAKTREE - LIQUIDITY	IL-OAKTREE		6,018,951.77	
EXTERNAL MANAGED FI TOTAL			344,977,097.40	
OAKTREE CAPITAL MANAGEMENT TOTAL			344,977,097.40	364,939,297.05

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External				
Market: High Yield				
Portfolio: PIMCO				
Instrument: EXFI				
PACIFIC INVESTMENT COMPANY				
EXTERNAL MANAGED FI				
PIMCO - FIXED INCOME	IF-PIMCO		392,526,577.46	
PIMCO - LIQUIDITY	IL-PIMCO		13,548,962.21	
EXTERNAL MANAGED FI TOTAL			406,075,539.67	
PACIFIC INVESTMENT COMPANY TOTAL			406,075,539.67	441,348,524.76
High Yield TOTAL			751,052,637.07	806,287,821.81
FIXED INCOME - External TOTAL			1,287,300,016.48	1,407,307,457.20
FIXED INCOME TOTAL			10,181,382,809.46	11,038,830,816.02

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: All Cap						
Portfolio: AAL						
Instrument: COM						
				ASSET ALLOCATION (P)		
				COMMON STOCK		
IPATH S&P 500 VIX SHORT TERM	06740C188	VXX	31.79	1,300,000	85,256,437.60	41,327,000.00
PROSHARES ULTRASHORT S&P	74347B300	SDS	54.10	843,750	53,589,705.60	45,646,875.00
COMMON STOCK TOTAL				2,143,750	138,846,143.20	86,973,875.00
ASSET ALLOCATION (P) TOTAL				2,143,750	138,846,143.20	86,973,875.00
All Cap TOTAL				2,143,750	138,846,143.20	86,973,875.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			LARGE-CAP CORE ANALYST (F)			
Portfolio: LCA			CALL OPTION			
Instrument: CALL						
LVS FEB @ 50 CALL	LVS	130216C00050000S	0.95	-500	-45,483.35	-47,500.00
LVS JAN @ 49.75 CALL	LVS	130119C00049750S	0.26	-500	-29,499.31	-13,000.00
VC FEB @ 55 CALL	VC	130216C00055000C	1.85	-520	-60,822.73	-96,200.00
CALL OPTION TOTAL				-1,520	-135,805.39	-156,700.00
Instrument: COM			COMMON STOCK			
ABERCROMBIE & FITCH CO	002896207	ANF	47.97	300,000	9,619,004.72	14,391,000.00
ACTIVISION BLIZZARD INC	00507V109	ATVI	10.62	2,250,000	27,035,823.69	23,895,000.00
AETNA INC.	00817Y108	AET	46.30	270,000	9,571,092.71	12,501,000.00
AIRGAS INC	009363102	ARG	91.29	170,000	14,470,318.33	15,519,300.00
AIRMEDIA GROUP INC-ADR	009411109	AMCN	1.92	1,828,517	13,514,491.34	3,510,753.00
ALCOA INC.	013817101	AA	8.68	750,000	12,124,023.74	6,510,000.00
ALLERGAN INC.	018490102	AGN	91.73	145,000	9,655,112.20	13,300,850.00
ALTRIA GROUP INC	02209S103	MO	31.42	940,000	26,957,821.72	29,534,800.00
AMERICAN ELECTRIC POWER	025537101	AEP	42.68	210,000	8,278,796.93	8,962,800.00
AMERICAN EXPRESS CO.	025816109	AXP	57.48	65,000	3,712,351.50	3,736,200.00
AMERICAN INTL GROUP	026874784	AIG	35.30	180,000	5,850,000.00	6,354,000.00
AMERICAN TOWER CORP	03027X100	AMT	77.27	175,000	10,927,575.24	13,522,250.00
AMERICAN WATER WORKS CO INC	030420103	AWK	37.13	265,000	9,093,041.82	9,839,450.00
APPLE INC.	037833100	AAPL	533.03	220,000	73,391,851.43	117,266,600.00
AT&T INC	00206R102	T	33.71	1,030,000	31,299,756.62	34,721,300.00
BAKER HUGHES CORP	057224107	BHI	40.84	189,000	9,248,429.40	7,718,760.00
BANK OF AMERICA CORP.	060505104	BAC	11.60	1,250,000	24,338,326.50	14,500,000.00
BAXTER INTL	071813109	BAX	66.66	205,000	9,639,099.12	13,665,300.00
BB&T CORPORATION	054937107	BBT	29.11	350,000	10,280,312.42	10,188,500.00
BE AEROSPACE INC.	073302101	BEAV	49.40	360,000	12,906,581.52	17,784,000.00
BED BATH & BEYOND INC	075896100	BBBY	55.91	255,000	15,073,417.50	14,257,050.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	32.59	300,000	10,801,170.00	9,777,000.00
CALPINE CORP	131347304	CPN	18.13	400,000	6,502,576.36	7,252,000.00
CAMERON INTL CORP.	13342B105	CAM	56.46	155,250	5,893,333.31	8,765,415.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	57.93	110,000	5,313,401.88	6,372,300.00
CBRE GROUP INC	12504L109	CBG	19.90	700,000	13,667,953.01	13,930,000.00
CENTURYLINK INC	156700106	CTL	39.12	260,000	10,069,514.00	10,171,200.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			LARGE-CAP CORE ANALYST (F)			
Portfolio: LCA			COMMON STOCK			
Instrument: COM						
CERNER CORP.	156782104	CERN	77.64	65,000	4,677,346.18	5,046,600.00
CHEVRON CORP.	166764100	CVX	108.14	523,014	25,750,369.85	56,558,734.00
CHUBB CORP	171232101	CB	75.32	150,000	8,392,577.50	11,298,000.00
CISCO SYSTEMS	17275R102	CSCO	19.65	1,425,000	24,833,456.39	28,001,250.00
CITIGROUP INC.	172967424	C	39.56	665,000	43,349,462.89	26,307,400.00
CLEAN HARBORS INC	184496107	CLH	55.01	155,000	8,785,795.88	8,526,550.00
COACH INC	189754104	COH	55.51	180,000	8,647,174.63	9,991,800.00
CORNING INC	219350105	GLW	12.62	750,000	13,398,069.43	9,465,000.00
COVIDIEN PLC	G2554F113	COV	57.74	290,000	13,766,800.50	16,744,600.00
CROWN HOLDINGS INC	228368106	CCK	36.81	400,000	12,742,112.67	14,724,000.00
CVS/CAREMARK CORP	126650100	CVS	48.35	507,558	16,144,577.18	24,540,429.00
DANAHER CORP	235851102	DHR	55.90	320,000	16,066,172.48	17,888,000.00
DECKERS OUTDOOR CORP	243537107	DECK	40.27	430,000	17,153,870.54	17,316,100.00
DEVRY INC.	251893103	DV	23.73	425,000	11,671,257.79	10,085,250.00
DIRECTV	25490A309	DTV	50.16	225,000	11,206,629.50	11,286,000.00
DOW CHEMICAL CO	260543103	DOW	32.32	350,000	11,877,664.75	11,312,000.00
DREAMWORKS ANIMATION	26153C103	DWA	16.57	475,000	8,378,363.97	7,870,750.00
DTE ENERGY COMPANY	233331107	DTE	60.05	110,000	6,497,690.97	6,605,500.00
E I DUPONT DE NEM.	263534109	DD	44.97	70,000	3,350,908.00	3,147,900.00
EDISON INTERNATIONAL	281020107	EIX	45.19	255,000	11,772,220.76	11,523,450.00
EMC CORP	268648102	EMC	25.30	1,100,000	26,288,993.50	27,830,000.00
ENTRAVISION COMMUNIC	29382R107	EVC	1.66	2,600,000	6,061,666.42	4,316,000.00
ERIE INDY CO	29530P102	ERIE	69.22	100,000	6,403,077.51	6,922,000.00
EXPRESS SCRIPTS HOLDING CO	30219G108	ESRX	54.00	392,650	14,979,276.43	21,203,100.00
EXXON MOBIL CORPORATION	30231G102	XOM	86.55	1,151,697	40,465,549.98	99,679,375.00
FACEBOOK INC-A	30303M102	FB	26.63	16,700	552,771.67	444,721.00
FEDERAL MOGUL CORP-CL A	313549404	FDML	8.02	975,000	15,099,629.28	7,819,500.00
FEDEX CORPORATION	31428X106	FDX	91.72	150,000	11,152,974.84	13,758,000.00
FLOWERVE CORP.	34354P105	FLS	146.80	120,000	11,974,624.20	17,616,000.00
FMC CORP.	302491303	FMC	58.52	150,000	8,002,689.68	8,778,000.00
FMC TECHNOLOGIES INC	30249U101	FTI	42.83	180,788	2,351,437.63	7,743,150.00
FORD MOTOR COMPANY	345370860	F	12.95	2,500,000	28,953,324.69	32,375,000.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	34.20	450,000	20,215,853.89	15,390,000.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			LARGE-CAP CORE ANALYST (F)			
Portfolio: LCA			COMMON STOCK			
Instrument: COM						
GARTNER INC	366651107	IT	46.02	200,000	9,239,754.05	9,204,000.00
GENERAL ELECTRIC CO	369604103	GE	20.99	2,446,200	53,095,005.37	51,345,738.00
GILEAD SCIENCES INC.	375558103	GILD	73.45	249,700	10,519,046.79	18,340,465.00
GLOBAL PAYMENTS INC	37940X102	GPX	45.30	93,499	4,043,387.96	4,235,505.00
GOLDMAN SACHS GROUP INC	38141G104	GS	127.56	90,000	12,800,748.99	11,480,400.00
GOODYEAR T & R	382550101	GT	13.81	1,600,000	18,827,884.17	22,096,000.00
GOOGLE INC - CL A	38259P508	GOOG	709.37	60,000	36,052,395.96	42,562,200.00
GRAINGER W W INC	384802104	GWW	202.37	30,000	5,735,521.55	6,071,100.00
HALLIBURTON COMPANY	406216101	HAL	34.69	316,800	8,375,772.93	10,989,792.00
HARTFORD FINL SERVICES	416515104	HIG	22.44	230,000	4,929,629.58	5,161,200.00
HERBALIFE LTD	G4412G101	HLF	32.94	325,000	15,690,596.09	10,705,500.00
HONEYWELL INTERNATIONAL INC	438516106	HON	63.47	415,000	19,148,988.88	26,340,050.00
INTERPUBLIC GROUP	460690100	IPG	11.02	1,350,000	14,970,348.68	14,877,000.00
INTL BUS MACH CORP	459200101	IBM	191.55	135,000	26,084,776.00	25,859,250.00
INTL GAME TECHNOLOGY	459902102	IGT	14.17	600,000	8,406,042.68	8,502,000.00
INVESCO LTD	G491BT108	IVZ	26.09	400,000	9,136,260.00	10,436,000.00
ITC HOLDINGS CORP	465685105	ITC	76.91	90,000	6,560,343.01	6,921,900.00
JOHNSON & JOHNSON	478160104	JNJ	70.10	600,000	40,991,763.56	42,060,000.00
JONES LANG LASALLE I	48020Q107	JLL	83.94	60,000	4,114,804.87	5,036,400.00
JOY GLOBAL INC	481165108	JOY	63.78	140,000	8,821,421.76	8,929,200.00
JPMORGAN CHASE & CO.	46625H100	JPM	43.97	475,000	17,834,116.51	20,885,750.00
KEYCORP	493267108	KEY	8.42	790,000	6,057,730.96	6,651,800.00
KINDER MORGAN INC.	49456B101	KMI	35.33	208,000	5,684,304.16	7,348,640.00
KRAFT FOODS GROUP INC	50076Q106	KRFT	45.47	230,000	8,566,427.53	10,458,100.00
LAS VEGAS SANDS CORP	517834107	LVS	46.16	550,000	24,337,814.92	25,388,000.00
LIBERTY INTERACTIVE CORP	53071M104	LINTA	19.68	550,000	7,184,434.08	10,824,000.00
LIBERTY VENTURES SERIES A	53071M880	LVNTA	67.76	150,000	5,764,514.63	10,164,000.00
LINCOLN NATIONAL CORP	534187109	LNC	25.90	375,000	8,732,041.47	9,712,500.00
LOEWS CORP	540424108	L	40.75	180,000	6,841,327.19	7,335,000.00
LORILLARD INC	544147101	LO	116.67	220,000	28,691,229.00	25,667,400.00
MARATHON OIL CORP	565849106	MRO	30.66	285,000	7,210,080.66	8,738,100.00
MARATHON PETROLEUM CORP	56585A102	MPC	63.00	200,000	7,128,671.45	12,600,000.00
MCKESSON CORP	58155Q103	MCK	96.96	129,500	9,387,233.60	12,556,320.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			LARGE-CAP CORE ANALYST (F)			
Portfolio: LCA			COMMON STOCK			
Instrument: COM						
MEDTRONIC INC	585055106	MDT	41.02	89,000	3,761,011.95	3,650,780.00
MERCK & CO INC	58933Y105	MRK	40.94	740,000	24,263,903.11	30,295,600.00
METLIFE INC	59156R108	MET	32.94	400,000	16,111,601.01	13,176,000.00
MICROSOFT CORP.	594918104	MSFT	26.73	2,600,000	70,241,143.58	69,498,000.00
MONDELEZ INTERNATIONAL INC	609207105	MDLZ	25.47	690,000	16,202,931.70	17,574,300.00
MURPHY OIL CORP	626717102	MUR	59.55	108,000	6,986,065.49	6,431,400.00
MYLAN INC	628530107	MYL	27.48	300,000	5,730,847.19	8,244,000.00
NASDAQ OMX GROUP	631103108	NDAQ	25.01	290,000	7,015,541.26	7,252,900.00
NATIONAL OILWELL VARCO INC	637071101	NOV	68.35	157,000	6,000,181.08	10,730,950.00
NEXTERA ENERGY INC	65339F101	NEE	69.19	145,000	9,969,937.04	10,032,550.00
NUANCE COMMUNICATIONS	67020Y100	NUAN	22.32	575,000	12,916,295.36	12,834,000.00
NYSE EURONEXT	629491101	NYX	31.54	175,000	4,664,880.50	5,519,500.00
OWENS-ILLINOIS INC	690768403	OI	21.27	320,000	10,187,799.64	6,806,400.00
PEOPLE'S UNITED FINANCIAL INC	712704105	PBCT	12.09	520,000	6,462,342.13	6,286,800.00
PEPSICO INC.	713448108	PEP	68.43	231,000	14,239,412.84	15,807,330.00
PFIZER INC.	717081103	PFE	25.08	1,590,000	34,673,383.78	39,877,200.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	83.64	575,000	34,696,457.36	48,093,000.00
PHILLIPS 66	718546104	PSX	53.10	68,751	1,201,233.51	3,650,678.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	58.31	219,000	13,141,700.97	12,769,890.00
PPL CORPORATION	69351T106	PPL	28.63	285,000	8,138,257.16	8,159,550.00
PRECISION CASTPARTS CORP	740189105	PCP	189.42	80,000	13,255,819.25	15,153,600.00
PROASSURANCE CORP	74267C106	PRA	42.19	60,000	2,756,295.00	2,531,400.00
PROCTER & GAMBLE CO	742718109	PG	67.89	289,204	14,655,790.84	19,634,060.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	53.33	325,000	16,839,926.84	17,332,250.00
QUALCOMM INC	747525103	QCOM	62.02	200,000	12,464,604.50	12,404,000.00
QUANTA SERVICES INC.	74762E102	PWR	27.29	675,000	14,752,648.40	18,420,750.00
RAYONIER INC.	754907103	RYN	51.83	460,000	19,910,582.81	23,841,800.00
REGAL ENTERTAINMENT GROUP	758766109	RGC	13.95	900,000	11,652,211.58	12,555,000.00
REINSURANCE GROUP OF	759351604	RGA	53.52	150,000	7,338,595.15	8,028,000.00
SAFEWAY INC	786514208	SWY	18.09	600,000	9,358,015.57	10,854,000.00
SANDISK CORP	80004C101	SNDK	43.56	720,000	34,150,268.54	31,363,200.00
SBA COMMUNICATIONS CORP	78388J106	SBAC	71.02	110,000	6,200,518.70	7,812,200.00
SCHLUMBERGER	806857108	SLB	69.29	326,000	20,566,279.96	22,588,540.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			LARGE-CAP CORE ANALYST (F)			
Portfolio: LCA			COMMON STOCK			
Instrument: COM						
SOUTHERN CO	842587107	SO	42.81	265,000	11,895,004.10	11,344,650.00
SPDR S&P BIOTECH	78464A870	XBI	87.91	155,000	14,455,579.00	13,626,050.00
SPX CORP.	784635104	SPW	70.15	146,700	9,915,212.83	10,291,005.00
ST JUDE MED. INC.	790849103	STJ	36.14	65,000	2,126,299.50	2,349,100.00
STARWOOD HOTELS & RESORTS	85590A401	HOT	57.36	175,000	8,797,372.50	10,038,000.00
STEEL DYNAMICS INC	858119100	STLD	13.73	550,000	8,887,615.30	7,551,500.00
STRYKER CORP.	863667101	SYK	54.82	293,000	15,928,611.52	16,062,260.00
TARGET CORP	87612E106	TGT	59.17	360,000	19,931,860.50	21,301,200.00
TEMPUR-PEDIC INTERNATIONAL	88023U101	TPX	31.49	350,000	10,846,829.67	11,021,500.00
THE BANK OF NEW YORK MELLON	064058100	BK	25.70	447,210	12,245,857.33	11,493,297.00
THERMO FISHER SCIENTIFIC	883556102	TMO	63.78	138,500	7,044,668.33	8,833,530.00
TIFFANY & CO	886547108	TIF	57.34	165,000	9,232,928.93	9,461,100.00
UNION PACIFIC CORP.	907818108	UNP	125.72	140,000	16,665,237.72	17,600,800.00
UNITED TECHNOLOGIES	913017109	UTX	82.01	390,000	29,430,448.55	31,983,900.00
UNITEDHEALTH GROUP INC	91324P102	UNH	54.24	460,000	23,945,221.39	24,950,400.00
US BANCORP	902973304	USB	31.94	175,000	6,053,285.37	5,589,500.00
VALSPAR CORP	920355104	VAL	62.40	180,000	5,113,403.32	11,232,000.00
VANTIV INC - CL A	92210H105	VNTV	20.42	350,000	7,205,705.00	7,147,000.00
VISA INC-CLASS A	92826C839	V	151.58	290,000	21,452,603.27	43,958,200.00
VISTEON CORP	92839U206	VC	53.82	500,000	21,580,610.29	26,910,000.00
VMWARE INC-CLASS A	928563402	VMW	94.14	50,000	4,607,845.00	4,707,000.00
WALGREEN CO.	931422109	WAG	37.01	210,000	6,890,292.50	7,772,100.00
WASTE CONNECTIONS INC	941053100	WCN	33.79	360,000	10,832,325.50	12,164,400.00
WELLS FARGO COMPANY	949746101	WFC	34.18	670,217	22,817,422.95	22,908,017.00
WESTERN UNION CO.	959802109	WU	13.61	639,900	11,090,398.57	8,709,039.00
XCEL ENERGY INC	98389B100	XEL	26.71	300,000	8,562,563.40	8,013,000.00
COMMON STOCK TOTAL				67,562,355	2,149,225,673.77	2,435,772,473.00
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
ALEXANDRIA REAL ESTATE	015271109	ARE	69.32	120,000	8,246,579.20	8,318,400.00
DIGITAL REALTY TRUST INC	253868103	DLR	67.89	325,000	18,234,151.74	22,064,250.00
EQUITY RESIDENTIAL PROP	29476L107	EQR	56.67	300,000	17,853,033.66	17,001,000.00
HCP INC	40414L109	HCP	45.18	150,000	6,717,000.00	6,777,000.00

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCA						
Instrument: REIT						
LARGE-CAP CORE ANALYST (F)						
REAL ESTATE INVESTMENT TRUST						
SIMON PROP GROUP INC.	828806109	SPG	158.09	30,300	4,692,020.00	4,790,127.00
TANGER FACTORY OUTLET	875465106	SKT	34.20	300,000	9,987,576.66	10,260,000.00
REAL ESTATE INVESTMENT TRUST TOTAL				1,225,300	65,730,361.26	69,210,777.00
LARGE-CAP CORE ANALYST (F) TOTAL				68,786,135	2,214,820,229.64	2,504,826,550.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			LARGE-CAP PASSIVE (P)			
Portfolio: LCP			COMMON STOCK			
Instrument: COM						
3M COMPANY	88579Y101	MMM	92.85	503,650	28,290,615.23	46,763,903.00
ABBOTT LABORATORIES	002824100	ABT	31.34	1,142,250	17,934,422.17	35,798,115.00
ABBVIE INC.	00287Y109	ABBV	34.16	1,142,250	19,548,176.84	39,019,260.00
ACCENTURE PLC	G1151C101	ACN	66.50	467,450	19,302,457.19	31,085,425.00
ACE LTD	H0023R105	ACE	79.80	245,850	13,128,753.43	19,618,830.00
ADOBE SYSTEMS INC.	00724F101	ADBE	37.68	360,050	7,990,096.48	13,566,684.00
ADT CORPORATION	00101J106	ADT	46.49	167,925	3,985,578.39	7,806,833.00
AETNA INC.	00817Y108	AET	46.30	252,100	3,010,650.49	11,672,230.00
AFLAC INC	001055102	AFL	53.12	339,550	10,361,541.10	18,036,896.00
AIR PROD. & CHEM.	009158106	APD	84.02	153,450	15,110,649.87	12,892,869.00
ALLERGAN INC.	018490102	AGN	91.73	220,250	10,968,787.66	20,203,532.00
ALLSTATE CORP	020002101	ALL	40.17	356,050	12,719,160.20	14,302,528.00
ALTRIA GROUP INC	02209S103	MO	31.42	1,477,300	12,193,441.18	46,416,766.00
AMAZON.COM INC	023135106	AMZN	251.14	262,600	19,494,855.20	65,949,364.00
AMERICAN ELECTRIC POWER	025537101	AEP	42.68	351,500	10,100,569.89	15,002,020.00
AMERICAN EXPRESS CO.	025816109	AXP	57.48	726,900	23,757,353.14	41,782,212.00
AMERICAN INTL GROUP	026874784	AIG	35.30	468,050	13,834,543.87	16,522,165.00
AMERICAN TOWER CORP	03027X100	AMT	77.27	286,500	9,159,173.51	22,137,855.00
AMGEN INC	031162100	AMGN	86.32	564,550	19,878,019.87	48,731,956.00
ANADARKO PETROLEUM CORP	032511107	APC	74.31	362,650	10,050,344.61	26,948,521.00
APACHE CORP.	037411105	APA	78.50	283,650	13,277,358.11	22,266,525.00
APPLE INC.	037833100	AAPL	533.03	678,800	28,466,893.55	361,820,764.00
ARCHER DANIELS MIDLAND CO	039483102	ADM	27.39	478,000	18,541,693.80	13,092,420.00
AT&T INC	00206R102	T	33.71	4,256,400	123,819,731.15	143,483,244.00
AUTOMATIC DATA PROC.	053015103	ADP	57.01	355,050	11,453,934.85	20,241,401.00
BAKER HUGHES CORP	057224107	BHI	40.84	318,400	12,195,484.71	13,003,456.00
BANK OF AMERICA CORP.	060505104	BAC	11.60	7,823,700	192,158,891.84	90,754,920.00
BAXTER INTL	071813109	BAX	66.66	399,700	11,058,882.07	26,644,002.00
BB&T CORPORATION	054937107	BBT	29.11	507,150	16,276,988.31	14,763,136.00
BECTON DICKINSON & COMPANY	075887109	BDX	78.19	147,050	5,224,060.05	11,497,839.00
BERKSHIRE HATHAWAY INC.	084670702	BRK.B	89.70	1,292,800	105,827,000.99	115,964,160.00
BIOGEN IDEC INC	09062X103	BIIB	146.67	173,950	8,079,583.08	25,513,247.00
BLACKROCK INC	09247X101	BLK	206.71	92,350	17,174,313.32	19,089,668.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			LARGE-CAP PASSIVE (P)			
Portfolio: LCP			COMMON STOCK			
Instrument: COM						
BOEING CO	097023105	BA	75.36	543,700	24,174,127.07	40,973,232.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	32.59	1,226,200	35,057,790.24	39,961,858.00
BROADCOM CORP	111320107	BRCM	33.21	400,000	10,505,553.48	13,284,000.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	57.93	421,250	23,985,374.03	24,403,012.00
CARDINAL HEALTH INC.	14149Y108	CAH	41.18	251,150	8,586,802.46	10,342,357.00
CARNIVAL CORP	143658300	CCL	36.77	301,700	14,882,861.00	11,093,509.00
CATERPILLAR INC.	149123101	CAT	89.58	473,650	16,718,756.41	42,429,567.00
CBS CORP. CL. B	124857202	CBS	38.05	470,500	12,613,578.06	17,902,525.00
CELGENE CORP	151020104	CELG	78.72	319,700	11,063,831.60	25,166,784.00
CENTURYLINK INC	156700106	CTL	39.12	451,000	17,651,394.46	17,643,120.00
CHEVRON CORP.	166764100	CVX	108.14	1,432,100	54,926,388.77	154,867,294.00
CHUBB CORP	171232101	CB	75.32	196,000	6,208,954.76	14,762,720.00
CISCO SYSTEMS	17275R102	CSCO	19.65	3,888,950	80,681,069.54	76,417,868.00
CITIGROUP INC.	172967424	C	39.56	2,128,700	170,417,894.99	84,211,372.00
CME GROUP INC	12572Q105	CME	50.71	241,250	17,607,572.92	12,233,788.00
COACH INC	189754104	COH	55.51	208,550	12,234,377.20	11,576,611.00
COCA COLA CO.	191216100	KO	36.25	2,820,250	65,559,266.27	102,234,063.00
COGNIZANT TECH SOLUTIONS	192446102	CTSH	74.05	220,950	11,632,918.19	16,361,347.00
COLGATE PALMOLIVE	194162103	CL	104.54	346,500	13,769,228.33	36,223,110.00
COMCAST CORP - CL A	20030N101	CMCSA	37.38	1,949,500	39,075,002.27	72,872,310.00
CONOCOPHILLIPS	20825C104	COP	57.99	917,900	17,357,354.91	53,229,021.00
CONSOLIDATED EDISON INC.	209115104	ED	55.54	212,600	13,070,988.16	11,807,804.00
CORNING INC	219350105	GLW	12.62	1,101,700	16,694,227.06	13,903,454.00
COSTCO WHOLESALE CORP.	22160K105	COST	98.77	314,500	12,219,677.43	31,063,165.00
COVIDIEN PLC	G2554F113	COV	57.74	350,000	14,675,150.00	20,209,000.00
CSX CORP.	126408103	CSX	19.73	754,400	15,628,741.55	14,884,312.00
CUMMINS INC.	231021106	CMI	108.35	139,400	13,487,897.92	15,103,990.00
CVS/CAREMARK CORP	126650100	CVS	48.35	930,300	14,557,297.35	44,980,005.00
DANAHER CORP	235851102	DHR	55.90	421,400	9,140,533.98	23,556,260.00
DEERE & CO.	244199105	DE	86.42	288,750	7,832,169.80	24,953,775.00
DELL INC	24702R101	DELL	10.13	1,070,300	27,201,191.92	10,842,139.00
DEVON ENERGY CORPORATION	25179M103	DVN	52.04	293,550	8,611,082.75	15,276,342.00
DIRECTV	25490A309	DTV	50.16	438,550	8,370,519.13	21,997,668.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap Portfolio: LCP Instrument: COM			LARGE-CAP PASSIVE (P) COMMON STOCK			
DISCOVER FINANCIAL	254709108	DFS	38.55	385,000	12,936,000.00	14,841,750.00
DISNEY (WALT) CO.	254687106	DIS	49.79	1,297,500	35,387,419.48	64,602,525.00
DOMINION RESOURCES INC-VA	25746U109	D	51.80	414,850	13,301,558.19	21,489,230.00
DOW CHEMICAL CO	260543103	DOW	32.32	867,750	27,409,463.47	28,045,680.00
DUKE ENERGY CORPORATION	26441C204	DUK	63.80	510,983	27,767,171.72	32,600,715.00
E I DUPONT DE NEM.	263534109	DD	44.97	680,250	32,654,856.65	30,590,842.00
EBAY INC	278642103	EBAY	51.02	840,850	24,010,503.96	42,900,167.00
ECOLAB INC	278865100	ECL	71.90	188,700	12,550,455.87	13,567,530.00
ELI LILLY & COMPANY	532457108	LLY	49.32	743,900	36,367,969.54	36,689,148.00
EMC CORP	268648102	EMC	25.30	1,524,450	21,879,275.41	38,568,585.00
EMERSON ELECTRIC CO	291011104	EMR	52.96	532,500	13,587,334.23	28,201,200.00
EOG RESOURCES INC	26875P101	EOG	120.79	195,800	12,631,577.32	23,650,682.00
ESTEE LAUDER CO.	518439104	EL	59.86	167,100	8,446,729.62	10,002,606.00
EXELON CORP	30161N101	EXC	29.74	618,800	20,910,064.40	18,403,112.00
EXPRESS SCRIPTS HOLDING CO	30219G108	ESRX	54.00	584,650	16,255,936.70	31,571,100.00
EXXON MOBIL CORPORATION	30231G102	XOM	86.55	3,394,750	99,084,093.61	293,815,612.00
FACEBOOK INC-A	30303M102	FB	26.63	305,900	10,125,320.59	8,146,117.00
FEDEX CORPORATION	31428X106	FDX	91.72	228,850	12,111,977.90	20,990,122.00
FIRST ENERGY CORP.	337932107	FE	41.76	303,550	13,081,967.76	12,676,248.00
FORD MOTOR COMPANY	345370860	F	12.95	2,723,450	23,132,965.87	35,268,677.00
FRANKLIN RESOURCES INC	354613101	BEN	125.70	101,000	4,718,380.60	12,695,700.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	34.20	689,000	26,879,668.21	23,563,800.00
GENERAL DYNAMICS CORP.	369550108	GD	69.27	230,550	9,638,560.62	15,970,199.00
GENERAL ELECTRIC CO	369604103	GE	20.99	7,691,950	176,495,165.52	161,454,030.00
GENERAL MILLS INC	370334104	GIS	40.41	469,950	10,973,546.27	18,990,679.00
GENERAL MOTORS CO	37045V100	GM	28.83	555,850	16,626,628.25	16,025,155.00
GILEAD SCIENCES INC.	375558103	GILD	73.45	549,800	5,919,581.49	40,382,810.00
GOLDMAN SACHS GROUP INC	38141G104	GS	127.56	357,050	34,844,908.20	45,545,298.00
GOOGLE INC - CL A	38259P508	GOOG	709.37	187,800	63,993,773.44	133,219,686.00
HALLIBURTON COMPANY	406216101	HAL	34.69	670,100	12,086,133.41	23,245,769.00
HESS CORP.	42809H107	HES	52.96	220,900	27,373,280.67	11,698,864.00
HEWLETT-PACKARD CO	428236103	HPQ	14.25	1,435,400	31,763,631.39	20,454,450.00
HOME DEPOT INC.	437076102	HD	61.85	1,111,200	30,380,795.96	68,727,720.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap Portfolio: LCP Instrument: COM			LARGE-CAP PASSIVE (P) COMMON STOCK			
HONEYWELL INTERNATIONAL INC	438516106	HON	63.47	565,600	22,304,731.64	35,898,632.00
ILLINOIS TOOL WORKS	452308109	ITW	60.81	309,150	10,264,589.81	18,799,412.00
INTEL CORP.	458140100	INTC	20.63	3,652,400	77,968,882.50	75,349,012.00
INTL BUS MACH CORP	459200101	IBM	191.55	791,250	59,521,361.00	151,563,938.00
INTUITIVE SURGICAL INC	46120E602	ISRG	490.37	28,800	15,838,704.00	14,122,656.00
JOHNSON & JOHNSON	478160104	JNJ	70.10	1,993,800	69,875,847.38	139,765,380.00
JOHNSON CONTROLS	478366107	JCI	30.70	493,700	13,537,315.08	15,156,590.00
JPMORGAN CHASE & CO.	46625H100	JPM	43.97	2,763,500	107,273,265.94	121,511,095.00
KELLOGG CO.	487836108	K	55.85	175,400	6,206,599.78	9,796,090.00
KIMBERLY-CLARK CORP	494368103	KMB	84.43	284,650	15,026,205.92	24,032,999.00
KINDER MORGAN INC.	49456B101	KMI	35.33	354,650	11,062,687.28	12,529,784.00
KRAFT FOODS GROUP INC	50076Q106	KRFT	45.47	429,066	8,565,060.52	19,509,631.00
LAS VEGAS SANDS CORP	517834107	LVS	46.16	288,450	8,478,883.31	13,314,852.00
LOCKHEED MARTIN	539830109	LMT	92.29	189,200	8,397,481.69	17,461,268.00
LOEWS CORP	540424108	L	40.75	226,500	5,932,514.19	9,229,875.00
LOWE'S COS	548661107	LOW	35.52	816,450	10,417,028.62	29,000,304.00
LYONDELLBASELL IND-CL A	N53745100	LYB	57.09	233,200	8,926,535.30	13,313,388.00
MARATHON OIL CORP	565849106	MRO	30.66	512,100	8,954,243.12	15,700,986.00
MARSH & MCLENNAN COS.	571748102	MMC	34.47	396,550	12,376,603.08	13,669,079.00
MASTERCARD INC-CLASS A	57636Q104	MA	491.28	78,600	20,382,758.90	38,614,608.00
MCDONALDS CORPORATION	580135101	MCD	88.21	737,700	22,006,276.40	65,072,517.00
MCKESSON CORP	58155Q103	MCK	96.96	170,800	8,171,327.85	16,560,768.00
MEDTRONIC INC	585055106	MDT	41.02	752,950	22,563,651.57	30,886,009.00
MERCK & CO INC	58933Y105	MRK	40.94	2,208,050	81,471,296.31	90,397,567.00
METLIFE INC	59156R108	MET	32.94	617,500	22,913,381.92	20,340,450.00
MICROSOFT CORP.	594918104	MSFT	26.73	5,464,650	138,447,407.48	146,070,094.00
MONDELEZ INTERNATIONAL INC	609207105	MDLZ	25.47	1,287,150	16,199,745.66	32,783,710.00
MONSANTO COMPANY	61166W101	MON	94.65	387,200	12,905,143.68	36,648,480.00
MORGAN STANLEY	617446448	MS	19.12	1,118,500	39,227,463.82	21,385,720.00
MOSAIC COMPANY	61945C103	MOS	56.63	215,250	23,186,692.94	12,189,607.00
MOTOROLA SOLUTIONS INC	620076307	MSI	55.68	212,050	14,854,921.80	11,806,944.00
NATIONAL OILWELL VARCO INC	637071101	NOV	68.35	309,350	27,221,765.61	21,144,072.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	46.44	356,150	13,400,962.49	16,539,606.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCP			LARGE-CAP PASSIVE (P)			
Instrument: COM			COMMON STOCK			
NEWS CORP INC-CL A	65248E104	NWSA	25.54	1,520,700	25,703,952.66	38,838,678.00
NEXTERA ENERGY INC	65339F101	NEE	69.19	302,800	12,510,035.44	20,950,732.00
NIKE INC. -CL B	654106103	NKE	51.60	525,000	9,086,872.51	27,090,000.00
NORFOLK SOUTHERN CORP.	655844108	NSC	61.84	236,450	12,583,869.00	14,622,068.00
NORTHROP GRUMMAN CORP.	666807102	NOC	67.58	182,550	7,389,796.68	12,336,729.00
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	76.61	588,750	8,880,989.53	45,104,137.00
ORACLE SYS. CORP.	68389X105	ORCL	33.32	2,773,900	28,228,902.10	92,426,348.00
PACIFIC GAS & ELEC. CO.	69331C108	PCG	40.18	306,550	11,866,208.43	12,317,179.00
PEPSICO INC.	713448108	PEP	68.43	1,135,350	37,996,382.95	77,692,001.00
PFIZER INC.	717081103	PFE	25.08	5,436,300	111,856,723.33	136,342,404.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	83.64	1,238,200	22,917,443.64	103,563,048.00
PHILLIPS 66	718546104	PSX	53.10	453,900	5,435,931.02	24,102,090.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	58.31	383,800	20,536,306.57	22,379,378.00
PRAXAIR INC.	74005P104	PX	109.45	216,800	10,079,032.00	23,728,760.00
PRECISION CASTPARTS CORP	740189105	PCP	189.42	105,550	11,575,827.54	19,993,281.00
PRICELINE.COM INC	741503403	PCLN	621.20	36,050	17,491,890.29	22,394,260.00
PROCTER & GAMBLE CO	742718109	PG	67.89	1,989,200	67,054,815.51	135,046,788.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	53.33	339,150	13,860,484.90	18,086,870.00
PUBLIC SVC ENTERPRISES	744573106	PEG	30.60	367,250	12,136,979.18	11,237,850.00
QUALCOMM INC	747525103	QCOM	62.02	1,244,500	30,090,429.37	77,183,890.00
RAYTHEON COMPANY	755111507	RTN	57.56	242,000	8,594,212.81	13,929,520.00
REYNOLDS AMERICAN INC	761713106	RAI	41.43	238,900	6,774,569.51	9,897,627.00
SALESFORCE.COM INC	79466L302	CRM	168.10	100,650	14,335,867.03	16,919,265.00
SCHLUMBERGER	806857108	SLB	69.29	968,150	82,189,856.02	67,083,114.00
SCHWAB (CHARLES) CORP	808513105	SCHW	14.36	780,000	10,524,079.54	11,200,800.00
SOUTHERN CO	842587107	SO	42.81	630,600	18,489,425.23	26,995,986.00
SOUTHERN COPPER CORP	84265V105	SCCO	37.86	117,750	3,679,682.02	4,458,015.00
SPECTRA ENERGY CORPORATION	847560109	SE	27.38	473,850	13,240,174.55	12,974,013.00
STARBUCKS CORP.	855244109	SBUX	53.62	550,550	8,420,850.81	29,520,491.00
STATE STREET CORP	857477103	STT	47.01	354,700	17,569,638.72	16,674,447.00
STRYKER CORP.	863667101	SYK	54.82	224,850	6,843,623.05	12,326,277.00
SYSCO CORP.	871829107	SYT	31.66	425,250	10,536,135.24	13,463,415.00
TARGET CORP	87612E106	TGT	59.17	480,000	14,098,709.80	28,401,600.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			LARGE-CAP PASSIVE (P)			
Portfolio: LCP			COMMON STOCK			
Instrument: COM						
TEXAS INSTRS INC	882508104	TXN	30.94	830,700	23,134,212.15	25,701,858.00
THE BANK OF NEW YORK MELLON	064058100	BK	25.70	865,900	28,743,701.89	22,253,630.00
THERMO FISHER SCIENTIFIC	883556102	TMO	63.78	266,600	13,481,736.46	17,003,748.00
THOMSON REUTERS CORP	884903105	TRI	29.06	269,450	10,093,947.28	7,830,217.00
TIME WARNER CABLE INC	88732J207	TWC	97.19	226,900	22,058,722.89	22,052,411.00
TIME WARNER INC.	887317303	TWX	47.83	696,850	43,092,973.42	33,330,336.00
TJX COS. INC.	872540109	TJX	42.45	537,900	11,596,693.68	22,833,855.00
TRAVELERS COS INC	89417E109	TRV	71.82	282,350	10,387,433.76	20,278,377.00
TYCO INTERNATIONAL LTD	H89128104	TYC	29.25	336,000	6,878,827.47	9,828,000.00
UNION PACIFIC CORP.	907818108	UNP	125.72	345,750	9,484,004.03	43,467,690.00
UNITED PARCEL SERVICES INC	911312106	UPS	73.73	525,900	35,546,444.62	38,774,607.00
UNITED TECHNOLOGIES	913017109	UTX	82.01	661,600	25,381,708.97	54,257,816.00
UNITEDHEALTH GROUP INC	91324P102	UNH	54.24	753,100	15,270,188.07	40,848,144.00
US BANCORP	902973304	USB	31.94	1,375,000	32,525,172.88	43,917,500.00
VERIZON COMMUNICATIONS	92343V104	VZ	43.27	2,062,600	75,006,512.44	89,248,702.00
VIACOM INC. CL B	92553P201	VIAB	52.74	383,100	17,509,644.20	20,204,694.00
VISA INC-CLASS A	92826C839	V	151.58	379,350	31,126,634.14	57,501,873.00
VMWARE INC-CLASS A	928563402	VMW	94.14	64,100	4,817,068.95	6,034,374.00
WAL MART STORES INC	931142103	WMT	68.23	1,227,000	40,138,272.95	83,718,210.00
WALGREEN CO.	931422109	WAG	37.01	626,250	14,028,315.74	23,177,512.00
WASTE MANAGEMENT INC.	94106L109	WM	33.74	336,000	10,869,206.86	11,336,640.00
WELLPOINT INC.	94973V107	WLP	60.92	220,400	11,659,247.80	13,426,768.00
WELLS FARGO COMPANY	949746101	WFC	34.18	3,556,850	122,027,421.75	121,573,133.00
WILLIAMS COS. INC.	969457100	WMB	32.74	489,300	15,692,992.96	16,019,682.00
YAHOO INC	984332106	YHOO	19.90	884,750	26,247,897.07	17,606,525.00
YUM BRANDS INC	988498101	YUM	66.40	334,300	11,101,835.56	22,197,520.00
COMMON STOCK TOTAL				154,891,274	4,900,262,128.04	7,351,625,942.00
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
EQUITY RESIDENTIAL PROP	29476L107	EQR	56.67	235,550	13,907,303.11	13,348,619.00
PUBLIC STORAGE INC	74460D109	PSA	144.96	103,600	9,773,415.40	15,017,856.00
SIMON PROP GROUP INC.	828806109	SPG	158.09	220,050	16,487,565.67	34,787,704.00
REAL ESTATE INVESTMENT TRUST TOTAL				559,200	40,168,284.18	63,154,179.00
Group: DOMESTIC EQUITIES - Internal			Portfolio: LCP LARGE-CAP PASSIVE (P)			

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
LARGE-CAP PASSIVE (P) TOTAL				155,450,474	4,940,430,412.22	7,414,780,121.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCV						
Instrument: COM						
			LARGE-CAP VALUE (F) COMMON STOCK			
3M COMPANY	88579Y101	MMM	92.85	255,000	17,294,323.25	23,676,750.00
ACE LTD	H0023R105	ACE	79.80	300,000	15,650,192.21	23,940,000.00
ADOBE SYSTEMS INC.	00724F101	ADBE	37.68	675,000	18,646,529.17	25,434,000.00
AECOM TECHNOLOGY CORP	00766T100	ACM	23.80	725,000	17,214,026.38	17,255,000.00
AIR PROD. & CHEM.	009158106	APD	84.02	235,000	19,329,676.60	19,744,700.00
ALCOA INC.	013817101	AA	8.68	1,650,000	18,167,203.97	14,322,000.00
APACHE CORP.	037411105	APA	78.50	140,000	12,457,320.57	10,990,000.00
APPLE INC.	037833100	AAPL	533.03	110,000	28,293,175.06	58,633,300.00
AVNET INC.	053807103	AVT	30.61	1,025,000	28,906,026.46	31,375,250.00
BB&T CORPORATION	054937107	BBT	29.11	515,000	13,850,325.25	14,991,650.00
BOEING CO	097023105	BA	75.36	400,000	25,547,774.32	30,144,000.00
BROADCOM CORP	111320107	BRCM	33.21	650,000	24,172,846.43	21,586,500.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	57.93	435,000	18,143,781.34	25,199,550.00
CITIGROUP INC.	172967424	C	39.56	1,200,000	47,498,940.34	47,472,000.00
COMCAST CORP - CL A	20030N101	CMCSA	37.38	1,140,000	23,779,917.32	42,613,200.00
CORNING INC	219350105	GLW	12.62	1,625,000	26,290,237.98	20,507,500.00
COVIDIEN PLC	G2554F113	COV	57.74	250,000	13,479,340.49	14,435,000.00
DEVON ENERGY CORPORATION	25179M103	DVN	52.04	370,000	24,396,458.33	19,254,800.00
DUKE ENERGY CORPORATION	26441C204	DUK	63.80	450,000	28,787,261.43	28,710,000.00
ENSCO PLC CL A	G3157S106	ESV	59.28	450,000	23,504,588.65	26,676,000.00
EXELON CORP	30161N101	EXC	29.74	450,000	26,086,142.50	13,383,000.00
EXXON MOBIL CORPORATION	30231G102	XOM	86.55	825,000	63,212,894.14	71,403,750.00
FEDEX CORPORATION	31428X106	FDX	91.72	165,000	14,842,748.59	15,133,800.00
FULTON FINANCIAL CORP	360271100	FULT	9.61	1,300,000	13,467,760.58	12,493,000.00
GENERAL ELECTRIC CO	369604103	GE	20.99	2,700,000	72,066,124.65	56,673,000.00
GENERAL MOTORS CO	37045V100	GM	28.83	750,000	24,457,512.28	21,622,500.00
GILEAD SCIENCES INC.	375558103	GILD	73.45	375,000	14,787,177.81	27,543,750.00
GOLDMAN SACHS GROUP INC	38141G104	GS	127.56	220,000	33,089,337.00	28,063,200.00
GOODYEAR T & R	382550101	GT	13.81	950,000	11,531,381.73	13,119,500.00
HALLIBURTON COMPANY	406216101	HAL	34.69	740,000	25,013,564.37	25,670,600.00
HCA HOLDINGS INC	40412C101	HCA	30.17	700,000	19,032,500.95	21,119,000.00
HESS CORP.	42809H107	HES	52.96	475,000	27,084,373.79	25,156,000.00
HEWLETT-PACKARD CO	428236103	HPQ	14.25	1,175,000	38,789,065.47	16,743,750.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			LARGE-CAP VALUE (F)			
Portfolio: LCV			COMMON STOCK			
Instrument: COM						
HONDA MOTOR CO LTD-SPONS	438128308	HMC	36.94	700,000	21,865,437.18	25,858,000.00
ILLINOIS TOOL WORKS	452308109	ITW	60.81	200,000	9,626,580.45	12,162,000.00
JACOBS ENGINEERING GROUP	469814107	JEC	42.57	425,000	18,120,653.45	18,092,250.00
JOHNSON & JOHNSON	478160104	JNJ	70.10	600,000	41,648,950.97	42,060,000.00
JPMORGAN CHASE & CO.	46625H100	JPM	43.97	1,350,000	47,338,899.14	59,359,500.00
KROGER CO.	501044101	KR	26.02	950,000	22,732,368.00	24,719,000.00
LIBERTY INTERACTIVE CORP	53071M104	LINTA	19.68	700,000	10,533,690.11	13,776,000.00
LOWE'S COS	548661107	LOW	35.52	600,000	13,979,923.98	21,312,000.00
MEDTRONIC INC	585055106	MDT	41.02	925,000	32,330,359.98	37,943,500.00
MERCK & CO INC	58933Y105	MRK	40.94	900,000	33,789,706.51	36,846,000.00
METLIFE INC	59156R108	MET	32.94	780,000	29,374,006.86	25,693,200.00
MICROSOFT CORP.	594918104	MSFT	26.73	2,275,000	58,139,716.82	60,810,750.00
MONSANTO COMPANY	61166W101	MON	94.65	235,000	15,419,435.10	22,242,750.00
NATIONAL OILWELL VARCO INC	637071101	NOV	68.35	275,000	15,865,170.88	18,796,250.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	46.44	300,000	14,185,181.84	13,932,000.00
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	76.61	440,000	37,488,122.35	33,708,400.00
ORACLE SYS. CORP.	68389X105	ORCL	33.32	1,080,000	34,075,407.54	35,985,600.00
PARKER-HANNIFIN CORP.	701094104	PH	85.06	235,000	18,946,158.28	19,989,100.00
PEPSICO INC.	713448108	PEP	68.43	585,000	37,984,060.51	40,031,550.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	83.64	480,000	22,300,541.27	40,147,200.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	58.31	275,000	16,326,235.62	16,035,250.00
PROCTER & GAMBLE CO	742718109	PG	67.89	800,000	38,181,311.50	54,312,000.00
QUALCOMM INC	747525103	QCOM	62.02	400,000	17,621,539.17	24,808,000.00
QUEST DIAGNOSTICS INC	74834L100	DGX	58.27	298,200	17,153,807.72	17,376,114.00
ROCKWELL COLLINS	774341101	COL	58.17	425,000	25,447,691.55	24,722,250.00
SOUTHWEST AIRLINES	844741108	LUV	10.24	2,000,000	20,917,730.18	20,480,000.00
STATE STREET CORP	857477103	STT	47.01	280,000	15,460,265.94	13,162,800.00
STEEL DYNAMICS INC	858119100	STLD	13.73	1,500,000	22,296,317.80	20,595,000.00
STRYKER CORP.	863667101	SYK	54.82	475,000	20,333,899.67	26,039,500.00
SUNTRUST BANKS INC.	867914103	STI	28.35	500,000	11,712,630.46	14,175,000.00
SYMANTEC CORP	871503108	SYMC	18.81	1,050,000	18,559,977.34	19,750,500.00
TARGET CORP	87612E106	TGT	59.17	590,000	29,046,031.28	34,910,300.00
TE CONNECTIVITY LTD	H84989104	TEL	37.12	450,000	15,282,768.44	16,704,000.00

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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			
TEVA PHARMACEUTICAL	881624209	TEVA	37.34	700,000	30,963,251.75	26,138,000.00
THE BLACKSTONE GROUP LP	09253U108	BX	15.59	700,000	9,633,887.84	10,913,000.00
UNITEDHEALTH GROUP INC	91324P102	UNH	54.24	600,000	21,683,495.77	32,544,000.00
US AIRWAYS GROUP INC	90341W108	LCC	13.50	1,100,000	18,676,965.39	14,850,000.00
VIACOM INC. CL B	92553P201	VIAB	52.74	390,000	14,355,154.47	20,568,600.00
VISA INC-CLASS A	92826C839	V	151.58	180,000	14,773,049.95	27,284,400.00
VODAFONE GROUP PLC-ADR	92857W209	VOD	25.19	825,000	20,937,934.99	20,781,750.00
WAL MART STORES INC	931142103	WMT	68.23	172,200	7,101,842.40	11,749,206.00
WALGREEN CO.	931422109	WAG	37.01	550,000	20,968,424.78	20,355,500.00
WELLPOINT INC.	94973V107	WLP	60.92	370,000	22,903,586.86	22,540,400.00
WELLS FARGO COMPANY	949746101	WFC	34.18	2,065,000	53,136,251.19	70,581,700.00
XEROX CORP	984121103	XRX	6.82	1,150,000	12,815,185.86	7,843,000.00
COMMON STOCK TOTAL				55,305,400	1,880,904,138.55	2,057,771,370.00
LARGE-CAP VALUE (F) TOTAL				55,305,400	1,880,904,138.55	2,057,771,370.00

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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			
HRS FEB @ 50 CALL	HRS	130216C00050000	1.10	-1,000	-171,996.08	-110,000.00
LO MAR @ 40 CALL	LO	130316C00040000	3.20	-2,500	-1,542,465.28	-800,000.00
CALL OPTION TOTAL				-3,500	-1,714,461.36	-910,000.00
			Instrument: COM			
			COMMON STOCK			
AECOM TECHNOLOGY CORP	00766T100	ACM	23.80	990,000	25,978,132.25	23,562,000.00
AES CORP	00130H105	AES	10.70	2,603,000	32,969,861.98	27,852,100.00
AGL RESOURCES INC	001204106	GAS	39.97	378,000	14,225,177.83	15,108,660.00
ALLIANT ENERGY CORPORATION	018802108	LNT	43.91	1,060,000	40,216,959.75	46,544,600.00
AMERICAN ELECTRIC POWER	025537101	AEP	42.68	390,000	15,275,357.30	16,645,200.00
AMERICAN WATER WORKS CO INC	030420103	AWK	37.13	1,027,000	31,559,179.98	38,132,510.00
ARCH COAL INC.	039380100	ACI	7.32	1,700,000	18,702,080.15	12,444,000.00
AVNET INC.	053807103	AVT	30.61	570,000	14,591,708.39	17,447,700.00
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	AXS	34.64	1,364,000	46,100,529.00	47,248,960.00
BAKER HUGHES CORP	057224107	BHI	40.84	771,317	38,218,749.96	31,500,586.00
BEST BUY COMPANY INC	086516101	BBY	11.85	1,100,000	26,903,323.86	13,035,000.00
BROCADE COMMUNICATIONS	111621306	BRCD	5.33	3,100,000	14,186,314.71	16,523,000.00
BUNGE LIMITED	G16962105	BG	72.69	410,000	30,854,968.60	29,802,900.00
CABOT CORP	127055101	CBT	39.79	740,000	28,259,519.38	29,444,600.00
CADENCE DESIGN SYS INC	127387108	CDNS	13.51	1,315,000	9,730,939.85	17,765,650.00
CHUBB CORP	171232101	CB	75.32	655,000	42,685,344.08	49,334,600.00
CIGNA CORP.	125509109	CI	53.46	1,093,000	45,268,428.73	58,431,780.00
COCA-COLA ENTERPRISES	19122T109	CCE	31.73	820,000	19,027,428.90	26,018,600.00
CONAGRA FOODS INC.	205887102	CAG	29.50	1,006,000	24,569,696.30	29,677,000.00
CREE INC	225447101	CREE	33.98	1,000,000	26,037,175.99	33,980,000.00
DELTA AIR LINES INC	247361702	DAL	11.87	3,000,000	24,301,418.25	35,610,000.00
EAST WEST BANCORP INC.	27579R104	EWBC	21.49	1,505,000	28,492,310.96	32,342,450.00
ENERGY XXI BERMUDA	G10082140	EXXI	32.19	282,000	9,707,281.08	9,077,580.00
ENSCO PLC CL A	G3157S106	ESV	59.28	495,000	22,121,490.25	29,343,600.00
FIFTH THIRD BANCORP	316773100	FITB	15.19	2,779,000	39,188,171.90	42,213,010.00
FIRST HORIZON NATIONAL	320517105	FHN	9.91	1,542,000	14,546,165.82	15,281,220.00
FMC TECHNOLOGIES INC	30249U101	FTI	42.83	300,000	14,342,251.56	12,849,000.00
GALLAGHER (ARTHUR) J & CO.	363576109	AJG	34.65	970,000	33,014,009.22	33,610,500.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: MCV MID-CAP VALUE (F)

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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			
GENUINE PARTS CO	372460105	GPC	63.58	506,000	22,209,582.73	32,171,480.00
GOODYEAR T & R	382550101	GT	13.81	2,000,000	27,224,412.30	27,620,000.00
HARRIS CORP.	413875105	HRS	48.96	198,000	9,771,453.88	9,694,080.00
HARSCO CORP	415864107	HSC	23.50	750,000	15,341,614.13	17,625,000.00
HASBRO INC	418056107	HAS	35.90	730,000	27,085,622.61	26,207,000.00
HOLOGIC INC.	436440101	HOLX	20.03	1,951,000	38,107,534.21	39,078,530.00
HORMEL FOODS CORP	440452100	HRL	31.21	610,000	12,588,304.98	19,038,100.00
INTERSIL HOLDINGS CORP	46069S109	ISIL	8.29	2,250,000	25,366,890.56	18,652,500.00
ITC HOLDINGS CORP	465685105	ITC	76.91	338,000	25,320,082.80	25,995,580.00
ITT CORP	450911201	ITT	23.46	900,000	17,784,698.29	21,114,000.00
JDS UNIPHASE CORP	46612J507	JDSU	13.54	2,300,000	29,364,389.74	31,142,000.00
JONES LANG LASALLE I	48020Q107	JLL	83.94	227,000	20,848,893.93	19,054,380.00
LORILLARD INC	544147101	LO	116.67	250,000	25,742,603.17	29,167,500.00
M&T BANK CORPORATION	55261F104	MTB	98.47	286,000	21,612,430.12	28,162,420.00
MACYS INC	55616P104	M	39.02	795,000	16,503,432.20	31,020,900.00
MASTERCARD INC-CLASS A	57636Q104	MA	491.28	53,000	13,641,276.48	26,037,840.00
McCORMICK & CO	579780206	MKC	63.53	276,000	9,420,483.18	17,534,280.00
MEADWESTVACO	583334107	MWV	31.87	695,000	15,963,356.39	22,149,650.00
MOLEX INC	608554101	MOLX	27.33	649,000	9,716,727.20	17,737,170.00
MYLAN INC	628530107	MYL	27.48	1,850,000	39,404,607.36	50,838,000.00
NATIONAL OILWELL VARCO INC	637071101	NOV	68.35	378,000	22,224,658.54	25,836,300.00
NEWELL RUBBERMAID INC.	651229106	NWL	22.27	1,600,000	23,776,263.29	35,632,000.00
NOBLE ENERGY INC	655044105	NBL	101.74	482,000	41,331,841.59	49,038,680.00
NYSE EURONEXT	629491101	NYX	31.54	300,000	8,741,329.33	9,462,000.00
OWENS-ILLINOIS INC	690768403	OI	21.27	1,250,000	31,426,053.65	26,587,500.00
QUANTA SERVICES INC.	74762E102	PWR	27.29	1,100,000	20,687,320.73	30,019,000.00
RAYONIER INC.	754907103	RYN	51.83	791,000	33,552,681.56	40,997,530.00
REGAL ENTERTAINMENT GROUP	758766109	RGC	13.95	1,050,000	13,270,305.89	14,647,500.00
REINSURANCE GROUP OF	759351604	RGA	53.52	648,000	34,261,532.77	34,680,960.00
RELIANCE STEEL & ALUMINUM	759509102	RS	62.10	475,000	19,071,044.13	29,497,500.00
RENAISSANCERE HOLDINGS LTD	G7496G103	RNR	81.26	402,000	24,067,457.93	32,666,520.00
REPUBLIC SERVICES INC	760759100	RSG	29.33	1,100,000	32,729,570.31	32,263,000.00
RYDER SYS. INC.	783549108	R	49.93	650,000	28,305,133.82	32,454,500.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: MCV MID-CAP VALUE (F)

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: MCV						
Instrument: COM			MID-CAP VALUE (F) COMMON STOCK			
SAFEWAY INC	786514208	SWY	18.09	1,800,000	39,046,555.85	32,562,000.00
SANDISK CORP	80004C101	SNDK	43.56	1,170,000	46,017,098.17	50,965,200.00
TECO ENERGY	872375100	TE	16.76	994,000	17,245,360.93	16,659,440.00
UGI CORP	902681105	UGI	32.71	795,000	22,255,541.89	26,004,450.00
VALERO ENERGY CORP.	91913Y100	VLO	34.12	519,000	12,110,953.29	17,708,280.00
WATSON PHARMACEUTICALS INC.	942683103	WPI	86.00	615,000	31,056,359.79	52,890,000.00
WENDY'S CO/THE	95058W100	WEN	4.70	1,885,000	8,746,387.50	8,859,500.00
WINDSTREAM CORP.	97381W104	WIN	8.28	2,600,000	24,937,216.80	21,528,000.00
WISCONSIN ENERGY CORP.	976657106	WEC	36.85	721,000	25,621,124.75	26,568,850.00
XYLEM INC.	98419M100	XYL	27.10	800,000	21,816,789.15	21,680,000.00
COMMON STOCK TOTAL				72,704,317	1,736,390,953.95	1,970,075,926.00
Instrument: PUT			PUT OPTION			
PENN JAN @ 40 PUT	PENN 130119P00040PEN		0.05	-2,000	-493,988.80	-10,000.00
PUT OPTION TOTAL				-2,000	-493,988.80	-10,000.00
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
ALEXANDRIA REAL ESTATE	015271109	ARE	69.32	428,000	28,877,158.88	29,668,960.00
AVALONBAY COMMUNITIES	053484101	AVB	135.59	398,500	50,987,647.70	54,032,615.00
CORPORATE OFFICE PROPERTY	22002T108	OFC	24.98	363,000	8,971,170.79	9,067,740.00
DIGITAL REALTY TRUST INC	253868103	DLR	67.89	741,000	40,644,656.77	50,306,490.00
HCP INC	40414L109	HCP	45.18	1,090,000	40,367,444.59	49,246,200.00
REAL ESTATE INVESTMENT TRUST TOTAL				3,020,500	169,848,078.73	192,322,005.00
MID-CAP VALUE (F) TOTAL				75,719,317	1,904,030,582.52	2,161,477,931.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			QUANTITATIVE 1000 (Q)			
Portfolio: QN1			COMMON STOCK			
Instrument: COM						
3M COMPANY	88579Y101	MMM	92.85	24,566	2,245,365.76	2,280,953.00
ABBOTT LABORATORIES	002824100	ABT	31.34	162,598	5,018,048.67	5,095,821.00
ABBVIE INC.	00287Y109	ABBV	34.16	162,598	5,469,577.00	5,554,348.00
ABERCROMBIE & FITCH CO	002896207	ANF	47.97	470	22,386.09	22,546.00
ACCENTURE PLC	G1151C101	ACN	66.50	153,986	6,777,942.59	10,240,069.00
ACME PACKET INC	004764106	APKT	22.12	2,832	64,260.56	62,644.00
ADOBE SYSTEMS INC.	00724F101	ADBE	37.68	25,547	804,822.16	962,611.00
ADVANCE AUTO PARTS INC	00751Y106	AAP	72.35	87,035	5,138,377.76	6,296,982.00
ADVANCED MICRO DEVICES INC.	007903107	AMD	2.40	8,400	62,386.80	20,160.00
AES CORP	00130H105	AES	10.70	815,871	9,911,308.91	8,729,820.00
AETNA INC.	00817Y108	AET	46.30	25,434	821,227.29	1,177,594.00
AGILENT TECHNOLOGIES INC	00846U101	A	40.94	117,506	3,711,486.00	4,810,696.00
AIRGAS INC	009363102	ARG	91.29	6,434	578,214.63	587,360.00
ALCOA INC.	013817101	AA	8.68	27,852	244,786.35	241,755.00
ALERE INC	01449J105	ALR	18.50	10,642	208,519.35	196,877.00
ALEX & BALDWIN, INC.	01449I104	ALEX	29.37	5,322	86,706.46	156,307.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	93.81	1,684	160,840.34	157,976.00
ALLEGHANY CORP DEL	017175100	Y	335.42	9,450	3,230,529.75	3,169,719.00
ALLEGHENY TECHNOLOGIES INC	01741R102	ATI	30.36	668	19,421.02	20,280.00
ALLERGAN INC.	018490102	AGN	91.73	29,403	2,655,208.51	2,697,137.00
ALLIED NEVADA GOLD CORP	019344100	ANV	30.13	2,226	67,122.10	67,069.00
ALLIED WORLD ASSURANCE HOLD	H01531104	AWH	78.80	97,547	6,018,462.70	7,686,704.00
ALLISON TRANSMISSION	01973R101	ALSN	20.42	3,500	64,313.22	71,470.00
ALLSCRIPTS HEALTHCARE	01988P108	MDRX	9.42	19,514	198,047.59	183,822.00
ALLSTATE CORP	020002101	ALL	40.17	50,873	1,770,278.46	2,043,568.00
ALPHA NATURAL RESOURCES INC	02076X102	ANR	9.74	10,682	103,656.41	104,043.00
ALTRIA GROUP INC	02209S103	MO	31.42	378,609	8,973,704.18	11,895,895.00
AMAZON.COM INC	023135106	AMZN	251.14	12,056	3,094,618.33	3,027,744.00
AMEREN CORP.	023608102	AEE	30.72	537	16,161.22	16,497.00
AMERICAN CAPITAL AGENCY	02503X105	AGNC	28.94	32,340	959,832.08	935,920.00
AMERICAN CAPITAL LTD	02503Y103	ACAS	12.00	553,839	5,541,405.31	6,646,068.00
AMERICAN ELECTRIC POWER	025537101	AEP	42.68	544	23,725.87	23,218.00
AMERICAN EXPRESS CO.	025816109	AXP	57.48	7,582	435,885.47	435,813.00

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			
AMERICAN FINANCIAL GROUP INC.	025932104	AFG	39.52	248,267	7,004,131.70	9,811,512.00
AMERICAN INTL GROUP	026874784	AIG	35.30	227,837	7,532,869.04	8,042,646.00
AMERICAN TOWER CORP	03027X100	AMT	77.27	41,484	2,623,240.74	3,205,469.00
AMERICAN WATER WORKS CO INC	030420103	AWK	37.13	88,088	3,285,006.70	3,270,707.00
AMERISOURCEBERGEN CORP	03073E105	ABC	43.18	9,407	318,510.78	406,194.00
AMETEK INC.	031100100	AME	37.57	607	22,800.20	22,805.00
AMGEN INC	031162100	AMGN	86.32	137,392	7,613,762.43	11,859,677.00
ANADARKO PETROLEUM CORP	032511107	APC	74.31	13,461	1,014,814.95	1,000,287.00
ANNALY CAPITAL MGT. INC.	035710409	NLY	14.04	47,761	801,801.70	670,564.00
AOL INC.	00184X105	AOL	29.61	8,597	283,927.01	254,557.00
APACHE CORP.	037411105	APA	78.50	6,418	503,124.13	503,813.00
APPLE INC.	037833100	AAPL	533.03	70,227	19,386,252.22	37,433,098.00
ARCHER DANIELS MIDLAND CO	039483102	ADM	27.39	1,200	33,054.49	32,868.00
ARROW ELECTRONICS	042735100	ARW	38.08	238	8,770.04	9,063.00
ASHLAND INC	044209104	ASH	80.41	58	4,526.41	4,664.00
AT&T INC	00206R102	T	33.71	656,698	19,485,626.93	22,137,290.00
ATWOOD OCEANICS	050095108	ATW	45.79	127,096	4,951,896.19	5,819,726.00
AVNET INC.	053807103	AVT	30.61	36,466	1,276,988.91	1,116,224.00
AVON PRODUCTS	054303102	AVP	14.36	64	916.41	919.00
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	AXS	34.64	140,600	4,842,022.43	4,870,384.00
BAKER HUGHES CORP	057224107	BHI	40.84	5,213	214,907.34	212,899.00
BANK OF AMERICA CORP.	060505104	BAC	11.60	433,497	4,576,461.88	5,028,565.00
BARD C. R. INC.	067383109	BCR	97.74	4,501	479,869.61	439,928.00
BAXTER INTL	071813109	BAX	66.66	113,480	6,174,835.33	7,564,577.00
BB&T CORPORATION	054937107	BBT	29.11	5,115	149,439.33	148,898.00
BECTON DICKINSON & COMPANY	075887109	BDX	78.19	14,802	1,110,357.23	1,157,368.00
BEMIS CO.	081437105	BMS	33.46	544	17,924.19	18,202.00
BERKSHIRE HATHAWAY INC.	084670702	BRK.B	89.70	103,884	8,044,102.72	9,318,395.00
BEST BUY COMPANY INC	086516101	BBY	11.85	281,079	7,448,787.06	3,330,786.00
BIG LOTS, INC.	089302103	BIG	28.46	151,417	5,707,446.81	4,309,328.00
BIO RAD LABS INC	090572207	BIO	105.05	2,600	253,510.40	273,130.00
BIOGEN IDEC INC	09062X103	BIIB	146.67	3,142	449,072.97	460,837.00
BIOMARIN PHARMACEUTICAL	09061G101	BMRN	49.25	13,132	546,606.37	646,751.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			QUANTITATIVE 1000 (Q)			
Portfolio: QN1			COMMON STOCK			
Instrument: COM						
BLACKROCK INC	09247X101	BLK	206.71	58	11,908.81	11,989.00
BMC SOFTWARE	055921100	BMC	39.66	27,037	1,154,922.20	1,072,287.00
BOEING CO	097023105	BA	75.36	2,435	181,862.63	183,502.00
BOOZ ALLEN HAMILTON HOLDING	099502106	BAH	13.92	186,041	2,502,219.09	2,589,691.00
BORG WARNER INC.	099724106	BWA	71.62	13,655	465,704.49	977,971.00
BOSTON SCIENTIFIC CORP.	101137107	BSX	5.73	191,176	1,073,625.30	1,095,438.00
BRINKER INTERNATIONAL INC	109641100	EAT	30.99	84,333	2,857,947.75	2,613,480.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	32.59	178,415	4,501,144.69	5,814,545.00
BROADCOM CORP	111320107	BRCM	33.21	5,783	191,172.71	192,053.00
BROCADE COMMUNICATIONS	111621306	BRCD	5.33	7,900	48,662.42	42,107.00
BROOKDALE SENIOR LIVING INC	112463104	BKD	25.32	9,500	151,753.00	240,540.00
BRUKER CORP	116794108	BRKR	15.27	7,909	103,639.54	120,770.00
C A INC.	12673P105	CA	21.98	284,884	6,854,702.82	6,261,750.00
CABOT OIL & GAS CORP.	127097103	COG	49.74	2,880	138,877.31	143,251.00
CADENCE DESIGN SYS INC	127387108	CDNS	13.51	686,820	6,342,216.29	9,278,938.00
CALPINE CORP	131347304	CPN	18.13	789	14,203.10	14,305.00
CAMERON INTL CORP.	13342B105	CAM	56.46	972	53,262.36	54,879.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	57.93	143,828	7,002,999.67	8,331,956.00
CAPITALSOURCE INC	14055X102	CSE	7.58	602,341	4,401,573.93	4,565,745.00
CARDINAL HEALTH INC.	14149Y108	CAH	41.18	18,374	785,745.74	756,641.00
CAREFUSION CORP	14170T101	CFN	28.58	17,673	448,257.98	505,094.00
CARNIVAL CORP	143658300	CCL	36.77	4,677	180,745.90	171,973.00
CATAMARAN CORP	148887102	CTRX	47.11	19,034	889,500.70	896,692.00
CATERPILLAR INC.	149123101	CAT	89.58	18,044	1,622,869.66	1,616,382.00
CBOE HOLDINGS INC	12503M108	CBOE	29.46	321,022	8,261,940.28	9,457,308.00
CBS CORP. CL. B	124857202	CBS	38.05	13,314	477,754.31	506,598.00
CELANESE CORP-SERIES A	150870103	CE	44.53	58	2,517.67	2,583.00
CELGENE CORP	151020104	CELG	78.72	58	4,652.62	4,566.00
CENTURYLINK INC	156700106	CTL	39.12	665	26,356.69	26,015.00
CERNER CORP.	156782104	CERN	77.64	15,312	1,244,773.73	1,188,824.00
CF INDUSTRIES HOLDINGS INC	125269100	CF	203.16	32,224	4,828,440.74	6,546,628.00
CHARLES RIVER LABORATORIES	159864107	CRL	37.47	8,541	277,445.84	320,031.00
CHENIERE ENERGY INC	16411R208	LNG	18.78	39,116	501,901.83	734,598.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			QUANTITATIVE 1000 (Q)			
Portfolio: QN1			COMMON STOCK			
Instrument: COM						
CHESAPEAKE ENERGY CORP	165167107	CHK	16.62	18,051	305,470.76	300,008.00
CHEVRON CORP.	166764100	CVX	108.14	195,455	10,949,840.41	21,136,504.00
CHIMERA INVESTMENT CORP	16934Q109	CIM	2.61	138,400	506,630.36	361,224.00
CHIPOTLE MEXICAN GRILL - CL A	169656105	CMG	297.46	544	156,317.46	161,818.00
CIGNA CORP.	125509109	CI	53.46	22,826	982,750.61	1,220,278.00
CIMAREX ENERGY	171798101	XEC	57.73	58	3,339.52	3,348.00
CINTAS CORP	172908105	CTAS	40.90	12,905	538,006.13	527,814.00
CISCO SYSTEMS	17275R102	CSCO	19.65	820,915	15,253,155.55	16,130,980.00
CITIGROUP INC.	172967424	C	39.56	100,233	3,771,195.41	3,965,217.00
CITRIX SYSTEMS INC	177376100	CTXS	65.75	58	3,845.53	3,814.00
CLIFFS NATURAL RESOURCES INC	18683K101	CLF	38.56	3,303	114,285.44	127,364.00
CNA FINANCIAL CORP	126117100	CNA	28.01	36,822	1,016,066.27	1,031,384.00
CNH GLOBAL N.V.	N20935206	CNH	40.29	47,900	1,850,543.59	1,929,891.00
COACH INC	189754104	COH	55.51	1,141	66,351.97	63,337.00
COBALT INTL ENERGY INC	19075F106	CIE	24.56	2,299	58,345.75	56,463.00
COCA COLA CO.	191216100	KO	36.25	560,595	15,368,327.38	20,321,569.00
COGNIZANT TECH SOLUTIONS	192446102	CTSH	74.05	58	4,248.21	4,295.00
COLGATE PALMOLIVE	194162103	CL	104.54	115,991	10,231,014.81	12,125,699.00
COMCAST CORP - CL A	20030N101	CMCSA	37.38	92,803	3,410,900.41	3,468,976.00
COMERICA INC.	200340107	CMA	30.34	316	10,053.49	9,587.00
COMMUNITY HEALTH SYS	203668108	CYH	30.74	4,819	133,457.39	148,136.00
CONCHO RESOURCES INC	20605P101	CXO	80.56	17,913	1,801,008.23	1,443,071.00
CONOCOPHILLIPS	20825C104	COP	57.99	130,190	5,175,914.42	7,549,718.00
CONSOL ENERGY INC.	20854P109	CNX	32.10	2,827	95,738.16	90,747.00
CONTINENTAL RESOURCES	212015101	CLR	73.49	53,168	4,350,485.14	3,907,316.00
CON-WAY INC	205944101	CNW	27.82	22,415	673,882.72	623,585.00
COOPER COMPANIES INC.	216648402	COO	92.48	3,430	266,970.62	317,206.00
COPA HOLDINGS SA-CLASS A	P31076105	CPA	99.45	3,676	204,802.41	365,578.00
CORNING INC	219350105	GLW	12.62	484	6,165.87	6,108.00
COSTCO WHOLESALE CORP.	22160K105	COST	98.77	10,100	992,849.35	997,577.00
COVANCE INC	222816100	CVD	57.77	3,333	156,464.36	192,547.00
COVENTRY HEALTH CARE INC.	222862104	CVH	44.83	7,108	211,019.77	318,652.00
COVIDIEN PLC	G2554F113	COV	57.74	40,961	2,178,879.43	2,365,088.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			QUANTITATIVE 1000 (Q)			
Portfolio: QN1			COMMON STOCK			
Instrument: COM						
CROWN CASTLE INTL CO	228227104	CCI	72.16	4,607	328,061.43	332,441.00
CSX CORP.	126408103	CSX	19.73	128,771	2,334,972.85	2,540,652.00
CUMMINS INC.	231021106	CMI	108.35	1,885	202,152.76	204,240.00
CVS/CAREMARK CORP	126650100	CVS	48.35	17,656	846,844.69	853,668.00
DANAHER CORP	235851102	DHR	55.90	6,377	354,183.73	356,474.00
DAVITA HEALTHCARE PARTNERS	23918K108	DVA	110.53	8,851	857,962.83	978,301.00
DEERE & CO.	244199105	DE	86.42	4,437	383,614.93	383,446.00
DELL INC	24702R101	DELL	10.13	573,777	7,816,917.61	5,812,361.00
DELPHI AUTOMOTIVE PLC	G27823106	DLPH	38.25	30,256	881,347.91	1,157,292.00
DELTA AIR LINES INC	247361702	DAL	11.87	82,238	932,377.21	976,165.00
DENTSPLY INTERNATIONAL INC.	249030107	XRAY	39.61	10,124	370,275.17	401,012.00
DEVON ENERGY CORPORATION	25179M103	DVN	52.04	164,364	11,519,024.84	8,553,503.00
DIAMOND OFFSHORE DRILLING	25271C102	DO	67.96	73,242	5,316,057.70	4,977,526.00
DILLARDS INC. CL-A	254067101	DDS	83.77	64,016	3,054,799.51	5,362,620.00
DISCOVER FINANCIAL	254709108	DFS	38.55	190,792	4,921,503.50	7,355,032.00
DISCOVERY COMMUNICATIONS-A	25470F104	DISCA	63.48	64	4,006.48	4,063.00
DISH NETWORK CORP	25470M109	DISH	36.40	223,514	7,239,851.09	8,135,910.00
DISNEY (WALT) CO.	254687106	DIS	49.79	67,431	3,339,874.73	3,357,389.00
DOLBY LABORATORIES INC-CL A	25659T107	DLB	29.33	82,307	3,070,387.62	2,414,064.00
DOMINION RESOURCES INC-VA	25746U109	D	51.80	538	27,952.16	27,868.00
DOMTAR CORP	257559203	UFS	83.52	24,200	2,061,813.80	2,021,184.00
DONNELLEY (R.R.) & SONS CO.	257867101	RRD	9.00	171,550	2,998,438.01	1,543,950.00
DOW CHEMICAL CO	260543103	DOW	32.32	19,946	640,192.77	644,655.00
DR PEPPER SNAPPLE GROUP	26138E109	DPS	44.18	172,684	6,382,284.41	7,629,179.00
DUKE ENERGY CORPORATION	26441C204	DUK	63.80	6,838	444,524.54	436,264.00
E I DUPONT DE NEM.	263534109	DD	44.97	9,169	409,811.24	412,330.00
EASTMAN CHEMICAL CO.	277432100	EMN	68.05	33,081	1,890,522.13	2,251,162.00
EBAY INC	278642103	EBAY	51.02	30,819	1,590,251.12	1,572,385.00
ECOLAB INC	278865100	ECL	71.90	660	46,896.82	47,454.00
EDISON INTERNATIONAL	281020107	EIX	45.19	1,033	46,757.99	46,681.00
EDWARDS LIFESCIENCES	28176E108	EW	90.17	11,979	1,222,025.71	1,080,146.00
ELECTRONIC ARTS, INC	285512109	EA	14.53	4,046	61,235.65	58,788.00
ELI LILLY & COMPANY	532457108	LLY	49.32	93,499	3,256,862.68	4,611,371.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			QUANTITATIVE 1000 (Q)			
Portfolio: QN1			COMMON STOCK			
Instrument: COM						
EMC CORP	268648102	EMC	25.30	18,660	474,456.12	472,098.00
EMERSON ELECTRIC CO	291011104	EMR	52.96	10,316	541,929.22	546,335.00
ENDO HEALTH SOLUTIONS INC.	29264F205	ENDP	26.27	13,675	402,783.45	359,242.00
ENERGY TRANSFER PARTNERS LP	29273R109	ETP	42.93	120,892	3,593,599.30	5,189,894.00
ENGILITY HOLDINGS INC	29285W104	EGL	19.26	500	8,996.87	9,630.00
EOG RESOURCES INC	26875P101	EOG	120.79	2,526	306,791.88	305,116.00
EQT CORP	26884L109	EQT	58.98	58	3,346.50	3,421.00
EQUINIX INC.	29444U502	EQIX	206.20	301	61,001.31	62,066.00
EVEREST RE GROUP LTD.	G3223R108	RE	109.95	52,851	5,460,102.39	5,810,967.00
EXELIS INC	30162A108	XLS	11.27	17,063	196,120.42	192,300.00
EXELON CORP	30161N101	EXC	29.74	10,463	314,747.48	311,170.00
EXPEDIA INC	30212P303	EXPE	61.45	83,272	2,296,877.92	5,117,064.00
EXPEDITORS INT'L. WASH INC.	302130109	EXPD	39.55	27,156	943,150.33	1,074,020.00
EXPRESS SCRIPTS HOLDING CO	30219G108	ESRX	54.00	76,593	3,994,517.88	4,136,022.00
EXXON MOBIL CORPORATION	30231G102	XOM	86.55	456,361	18,099,821.07	39,498,045.00
F5 NETWORKS INC	315616102	FFIV	97.15	4,636	549,974.22	450,387.00
FASTENAL CO	311900104	FAST	46.69	63	2,766.96	2,941.00
FEDEX CORPORATION	31428X106	FDX	91.72	36,265	1,989,986.60	3,326,226.00
FIFTH THIRD BANCORP	316773100	FITB	15.19	449,054	6,004,685.63	6,821,130.00
FIRST CTZNS BANCSHS	31946M103	FCNCA	163.50	20,500	3,522,494.35	3,351,750.00
FIRST ENERGY CORP.	337932107	FE	41.76	1,019	41,951.98	42,553.00
FMC TECHNOLOGIES INC	30249U101	FTI	42.83	4,871	200,724.21	208,625.00
FOOT LOCKER INC	344849104	FL	32.12	96,286	3,060,917.13	3,092,706.00
FORD MOTOR COMPANY	345370860	F	12.95	443,728	4,004,067.01	5,746,278.00
FOREST LABORATORIES INC.	345838106	FRX	35.32	9,364	333,208.57	330,736.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	34.20	26,546	904,009.73	907,873.00
FRONTIER COMMUNICATIONS	35906A108	FTR	4.28	484	2,201.31	2,072.00
GAMESTOP CORP.	36467W109	GME	25.09	283,797	6,971,288.37	7,120,467.00
GAP INC	364760108	GPS	31.04	31,141	696,354.80	966,617.00
GARTNER INC	366651107	IT	46.02	20,934	1,024,117.70	963,383.00
GENERAL ELECTRIC CO	369604103	GE	20.99	1,263,449	25,807,928.04	26,519,795.00
GENERAL MOTORS CO	37045V100	GM	28.83	77,270	2,299,075.80	2,227,694.00
GENTEX CORP.	371901109	GNTX	18.82	18,497	334,713.75	348,114.00

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			
GENUINE PARTS CO	372460105	GPC	63.58	15,016	611,163.95	954,717.00
GENWORTH FINANCIAL INC-CL A	37247D106	GNW	7.51	969	6,951.26	7,277.00
GILEAD SCIENCES INC.	375558103	GILD	73.45	69,218	2,734,331.87	5,084,062.00
GOLDMAN SACHS GROUP INC	38141G104	GS	127.56	10,565	1,319,591.93	1,347,671.00
GOODYEAR T & R	382550101	GT	13.81	28,061	390,460.11	387,522.00
GOOGLE INC - CL A	38259P508	GOOG	709.37	16,433	9,301,130.50	11,657,077.00
GRACE W.R. & COMPANY	38388F108	GRA	67.23	93,729	3,871,155.10	6,301,401.00
GREEN MTN COFFEE ROA	393122106	GMCR	41.36	5,476	220,391.68	226,487.00
H & R BLOCK INC.	093671105	HRB	18.57	517,711	8,345,346.33	9,613,893.00
HALLIBURTON COMPANY	406216101	HAL	34.69	15,514	526,012.64	538,181.00
HARLEY-DAVIDSON INC	412822108	HOG	48.84	28,937	682,378.55	1,413,283.00
HARTFORD FINL SERVICES	416515104	HIG	22.44	5,054	112,152.43	113,412.00
HATTERAS FINANCIAL CORP	41902R103	HTS	24.81	5,011	136,087.91	124,323.00
HCA HOLDINGS INC	40412C101	HCA	30.17	13,253	373,655.08	399,843.00
HEALTH MGMT ASSOCIATES CL A	421933102	HMA	9.32	25,215	195,517.11	235,004.00
HEALTH NET INC	42222G108	HNT	24.30	8,039	214,726.71	195,348.00
HEINZ H. J. CO.	423074103	HNZ	57.68	357	21,338.97	20,592.00
HENRY SCHEIN INC	806407102	HSIC	80.46	8,571	673,372.05	689,623.00
HESS CORP.	42809H107	HES	52.96	29,113	1,675,861.70	1,541,824.00
HEWLETT-PACKARD CO	428236103	HPQ	14.25	53,586	768,876.85	763,601.00
HILL-ROM HOLDINGS INC	431475102	HRC	28.50	3,255	102,415.31	92,768.00
HOLLYFRONTIER CORP	436106108	HFC	46.55	42,186	804,232.95	1,963,758.00
HOLOGIC INC.	436440101	HOLX	20.03	27,712	506,411.86	555,071.00
HOME DEPOT INC.	437076102	HD	61.85	127,451	6,569,677.19	7,882,844.00
HONEYWELL INTERNATIONAL INC	438516106	HON	63.47	7,149	450,711.25	453,747.00
HOSPIRA INC	441060100	HSP	31.24	15,910	550,072.34	497,028.00
HUMANA INC.	444859102	HUM	68.63	8,691	436,861.89	596,463.00
HUNTINGTON BANCSHARES	446150104	HBAN	6.39	4,621	31,072.04	29,528.00
HUNTINGTON INGALLS	446413106	HII	43.34	6,239	200,163.37	270,398.00
HUNTSMAN CORP	447011107	HUN	15.90	232,663	3,446,851.06	3,699,342.00
IAC/INTERACTIVE CORP	44919P508	IACI	47.30	169,364	4,646,922.20	8,010,917.00
IDEXX LABS INC.	45168D104	IDXX	92.80	3,338	313,852.11	309,766.00
ILLINOIS TOOL WORKS	452308109	ITW	60.81	6,643	404,873.76	403,961.00

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			
ILLUMINA INC.	452327109	ILMN	55.59	12,643	505,011.98	702,824.00
INFORMATICA CORP.	45666Q102	INFA	30.32	362	11,073.24	10,976.00
INGERSOLL-RAND PLC	G47791101	IR	47.96	83,509	3,489,773.23	4,005,092.00
INGRAM MICRO INC CL A	457153104	IM	16.92	88,502	1,645,038.39	1,497,454.00
INTEL CORP.	458140100	INTC	20.63	684,406	14,727,792.54	14,119,296.00
INTERNATIONAL PAPER	460146103	IP	39.84	9,963	382,493.99	396,926.00
INTERPUBLIC GROUP	460690100	IPG	11.02	697,653	7,323,007.10	7,688,136.00
INTL BUS MACH CORP	459200101	IBM	191.55	81,074	7,749,139.98	15,529,725.00
INTL GAME TECHNOLOGY	459902102	IGT	14.17	607	8,733.44	8,601.00
INTUIT INC.	461202103	INTU	59.50	40,118	1,661,383.60	2,387,021.00
INTUITIVE SURGICAL INC	46120E602	ISRG	490.37	4,429	2,375,467.58	2,171,849.00
ITC HOLDINGS CORP	465685105	ITC	76.91	24,100	1,855,087.86	1,853,531.00
ITT CORP	450911201	ITT	23.46	124,371	2,456,658.06	2,917,744.00
JABIL CIRCUIT INC	466313103	JBL	19.29	33,869	753,827.18	653,333.00
JARDEN CORP	471109108	JAH	51.70	63,674	2,895,157.63	3,291,946.00
JOHNSON & JOHNSON	478160104	JNJ	70.10	278,545	17,944,457.31	19,526,004.00
JOHNSON CONTROLS	478366107	JCI	30.70	80,472	1,820,650.25	2,470,490.00
JOY GLOBAL INC	481165108	JOY	63.78	1,946	120,241.42	124,116.00
JPMORGAN CHASE & CO.	46625H100	JPM	43.97	267,336	10,699,900.24	11,754,764.00
JUNIPER NETWORKS INC	48203R104	JNPR	19.67	9,039	179,694.67	177,797.00
KANSAS CITY SOUTHERN INDS	485170302	KSU	83.48	14,100	466,841.41	1,177,068.00
KELLOGG CO.	487836108	K	55.85	479	27,172.18	26,752.00
KEYCORP	493267108	KEY	8.42	970,512	8,049,519.00	8,171,711.00
KIMBERLY-CLARK CORP	494368103	KMB	84.43	3,820	326,730.89	322,523.00
KINDER MORGAN INC.	49456B101	KMI	35.33	10,709	370,526.24	378,349.00
KIRBY CORP.	497266106	KEX	61.89	7,442	249,101.89	460,585.00
KLA-TENCOR CORP.	482480100	KLAC	47.76	14,459	726,151.79	690,562.00
KOSMOS ENERGY LTD	G5315B107	KOS	12.35	24,000	246,816.00	296,400.00
KRAFT FOODS GROUP INC	50076Q106	KRFT	45.47	362	16,757.85	16,460.00
KROGER CO.	501044101	KR	26.02	374,431	8,700,861.00	9,742,695.00
LABORATORY CRP OF AMER	50540R409	LH	86.62	6,218	579,293.75	538,603.00
LAM RESEARCH CORP	512807108	LRCX	36.13	1,077	39,429.71	38,912.00
LAREDO PETROLEUM HOLDINGS	516806106	LPI	18.16	2,600	60,970.00	47,216.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			QUANTITATIVE 1000 (Q)			
Portfolio: QN1			COMMON STOCK			
Instrument: COM						
LAS VEGAS SANDS CORP	517834107	LVS	46.16	8,726	407,556.33	402,792.00
LEAR CORP	521865204	LEA	46.84	10,277	375,784.64	481,375.00
LENNAR CORPORATION	526057104	LEN	38.67	396	15,413.89	15,313.00
LEUCADIA NATIONAL CORP	527288104	LUK	23.79	58	1,383.64	1,380.00
LEVEL 3 COMMUNICATIONS INC	52729N308	LVLT	23.11	58	1,282.52	1,340.00
LEXMARK INTERNATIONAL INC.	529771107	LXK	23.19	218,464	6,998,414.42	5,066,180.00
LIBERTY GLOBAL INC	530555101	LBTYA	62.99	330	20,427.16	20,787.00
LIBERTY VENTURES SERIES A	53071M880	LVNTA	67.76	3,700	183,067.36	250,712.00
LIFEPOINT HOSPITALS INC.	53219L109	LPNT	37.75	2,613	105,183.71	98,641.00
LIMITED BRANDS INC.	532716107	LTD	47.06	143,741	4,942,329.05	6,764,451.00
LINCOLN NATIONAL CORP	534187109	LNC	25.90	2,129	55,490.17	55,141.00
LINEAR TECHNOLOGY CORP	535678106	LLTC	34.30	63,996	1,972,111.41	2,195,063.00
LINKEDIN CORP-A	53578A108	LNKD	114.82	425	48,623.48	48,799.00
LKQ CORP	501889208	LKQ	21.10	31,541	311,811.58	665,515.00
LOCKHEED MARTIN	539830109	LMT	92.29	26,249	2,031,993.19	2,422,520.00
LOWE'S COS	548661107	LOW	35.52	31,764	1,027,298.06	1,128,257.00
LYONDELLBASELL IND-CL A	N53745100	LYB	57.09	5,539	302,743.92	316,222.00
MACYS INC	55616P104	M	39.02	170,343	3,930,387.90	6,646,784.00
MADISON SQUARE GARDEN	55826P100	MSG	44.35	4,936	184,428.71	218,912.00
MARATHON OIL CORP	565849106	MRO	30.66	59,092	1,075,073.60	1,811,761.00
MARATHON PETROLEUM CORP	56585A102	MPC	63.00	136,624	5,222,807.27	8,607,312.00
MARRIOTT INT'L INC CL-A	571903202	MAR	37.27	199,386	7,747,990.37	7,431,116.00
MARVELL TECHNOLOGY GROUP	G5876H105	MRVL	7.26	3,499	29,445.29	25,403.00
MASCO CORP.	574599106	MAS	16.66	114,054	1,244,590.47	1,900,140.00
MASTERCARD INC-CLASS A	57636Q104	MA	491.28	23,966	6,023,465.38	11,774,016.00
MATSON INC.	57686G105	MATX	24.72	5,500	99,966.20	135,960.00
MATTEL INC.	577081102	MAT	36.62	57	2,120.27	2,087.00
MCDONALDS CORPORATION	580135101	MCD	88.21	18,251	1,633,771.14	1,609,921.00
MCKESSON CORP	58155Q103	MCK	96.96	18,402	1,537,976.94	1,784,258.00
MEAD JOHNSON NUTRITION CO	582839106	MJN	65.89	1,418	93,724.28	93,432.00
MEADWESTVACO	583334107	MWV	31.87	14,875	458,170.45	474,066.00
MEDIVATION INC	58501N101	MDVN	51.16	604	33,357.54	30,901.00
MEDNAX INC	58502B106	MD	79.52	2,671	180,116.21	212,398.00

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			
MEDTRONIC INC	585055106	MDT	41.02	99,536	3,778,784.71	4,082,967.00
MERCK & CO INC	58933Y105	MRK	40.94	294,804	11,522,696.85	12,069,276.00
METLIFE INC	59156R108	MET	32.94	4,407	152,666.24	145,167.00
METROPCS COMMUNICATIONS INC	591708102	PCS	9.94	93,412	973,557.38	928,515.00
MFA FINANCIAL INC.	55272X102	MFA	8.11	19,015	137,631.38	154,212.00
MGM MIRAGE	552953101	MGM	11.64	9,388	107,635.64	109,276.00
MICHAEL KORS HOLDINGS LTD	G60754101	KORS	51.03	362	18,672.50	18,473.00
MICRON TECHNOLOGY INC	595112103	MU	6.35	726	4,870.16	4,610.00
MICROSOFT CORP.	594918104	MSFT	26.73	856,412	23,007,559.75	22,891,893.00
MOLYCORP INC	608753109	MCP	9.44	604	6,200.58	5,702.00
MONDELEZ INTERNATIONAL INC	609207105	MDLZ	25.47	23,595	614,547.77	600,965.00
MONSANTO COMPANY	61166W101	MON	94.65	97,195	7,175,494.16	9,199,507.00
MONSTER BEVERAGE CORP	611740101	MNST	52.88	63	3,338.38	3,331.00
MORGAN STANLEY	617446448	MS	19.12	52,458	985,168.93	1,002,997.00
MOSAIC COMPANY	61945C103	MOS	56.63	64	3,574.85	3,624.00
MOTOROLA SOLUTIONS INC	620076307	MSI	55.68	1,262	68,967.93	70,268.00
MURPHY OIL CORP	626717102	MUR	59.55	17,556	916,471.78	1,045,460.00
MYLAN INC	628530107	MYL	27.48	37,034	803,045.25	1,017,694.00
NABORS INDUSTRIES LTD.	G6359F103	NBR	14.45	6,963	97,333.56	100,615.00
NATIONAL INSTRUMENTS CORP.	636518102	NATI	25.81	48,299	998,329.51	1,246,597.00
NATIONAL OILWELL VARCO INC	637071101	NOV	68.35	10,121	676,245.25	691,770.00
NAVISTAR INTL. CORP.	63934E108	NAV	21.77	7,639	315,222.34	166,301.00
NETAPP INC.	64110D104	NTAP	33.55	6,929	232,289.32	232,468.00
NETFLIX INC	64110L106	NFLX	92.78	1,144	108,570.91	106,140.00
NEWFIELD EXPLORATION	651290108	NFX	26.78	668	17,791.58	17,889.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	46.44	25,817	1,145,790.81	1,198,941.00
NEWS CORP INC-CL A	65248E104	NWSA	25.54	60,414	1,514,524.75	1,542,974.00
NEXTERA ENERGY INC	65339F101	NEE	69.19	4,787	337,608.73	331,213.00
NII HOLDINGS INC	62913F201	NIHD	7.13	564,831	10,114,103.76	4,027,245.00
NIKE INC. -CL B	654106103	NKE	51.60	1,920	94,069.02	99,072.00
NOBLE ENERGY INC	655044105	NBL	101.74	789	79,940.22	80,273.00
NORDSON CORP	655663102	NDSN	63.12	41,244	2,069,400.96	2,603,321.00
NORDSTROM INC	655664100	JWN	53.50	59,384	2,879,042.91	3,177,044.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			QUANTITATIVE 1000 (Q)			
Portfolio: QN1			COMMON STOCK			
Instrument: COM						
NORFOLK SOUTHERN CORP.	655844108	NSC	61.84	37,503	2,054,547.06	2,319,186.00
NORTHEAST UTILITIES	664397106	NU	39.08	298	11,695.40	11,646.00
NORTHROP GRUMMAN CORP.	666807102	NOC	67.58	132,956	7,311,202.30	8,985,166.00
NRG ENERGY INC.	629377508	NRG	22.99	7,794	182,459.29	179,184.00
NU SKIN ENTERPRISES	67018T105	NUS	37.05	5,900	261,154.86	218,595.00
NUANCE COMMUNICATIONS	67020Y100	NUAN	22.32	58	1,299.32	1,295.00
NUCOR CORP	670346105	NUE	43.18	728	31,402.06	31,435.00
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	76.61	104,468	10,112,071.11	8,003,293.00
OMNICARE INC.	681904108	OCR	36.10	3,044	96,476.54	109,888.00
OMNICOM GROUP	681919106	OMC	49.96	38,507	2,047,137.98	1,923,810.00
ORACLE SYS. CORP.	68389X105	ORCL	33.32	250,900	5,100,754.02	8,359,988.00
O'REILLY AUTOMOTIVE INC.	67103H107	ORLY	89.42	54,832	4,971,149.15	4,903,077.00
OSHKOSH CORPORATION	688239201	OSK	29.65	11,394	409,347.82	337,832.00
PACCAR INC	693718108	PCAR	45.21	41,903	1,492,855.11	1,894,435.00
PACIFIC GAS & ELEC. CO.	69331C108	PCG	40.18	4,091	168,070.38	164,376.00
PACKAGING CORP OF AMERICA	695156109	PKG	38.47	241	8,889.17	9,271.00
PALO ALTO NETWORKS INC	697435105	PANW	53.52	275	16,993.62	14,718.00
PARKER-HANNIFIN CORP.	701094104	PH	85.06	58	4,917.94	4,933.00
PARTNERRE LTD	G6852T105	PRE	80.49	90,851	6,794,227.68	7,312,597.00
PATTERSON COS INC	703395103	PDCO	34.23	4,943	171,739.60	169,199.00
PAYCHEX INC	704326107	PAYX	31.14	224,704	6,922,337.00	6,997,283.00
PEABODY ENERGY CORP	704549104	BTU	26.61	8,105	219,581.94	215,674.00
PENTAIR LTD.	H6169Q108	PNR	49.15	2,798	136,600.56	137,522.00
PEPSICO INC.	713448108	PEP	68.43	186,695	13,146,474.84	12,775,539.00
PERKIN ELMER INC	714046109	PKI	31.74	8,421	205,085.03	267,283.00
PERRIGO CO.	714290103	PRGO	104.03	7,266	835,255.76	755,882.00
PETSMART INC	716768106	PETM	68.34	16,885	1,139,805.04	1,153,921.00
PFIZER INC.	717081103	PFE	25.08	711,190	14,689,803.12	17,836,645.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	83.64	237,559	8,826,701.78	19,869,435.00
PHILLIPS 66	718546104	PSX	53.10	63,764	1,678,155.45	3,385,868.00
PIONEER NATURAL RESOURCES	723787107	PXD	106.59	419	44,301.34	44,661.00
PITNEY-BOWES, INC.	724479100	PBI	10.64	458,556	9,166,310.27	4,879,036.00
PLAINS EXPLORATION & PR	726505100	PXP	46.94	35,783	1,521,254.39	1,679,654.00

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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			
PLUM CREEK TIMBER CO INC	729251108	PCL	44.37	14,194	436,293.55	629,788.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	58.31	1,193	69,361.34	69,564.00
POLARIS INDUSTRIES INC.	731068102	PII	84.15	7,623	156,174.99	641,475.00
POLYCOM INC.	73172K104	PLCM	10.46	58	613.68	607.00
PPG INDUSTRIES INC.	693506107	PPG	135.35	55,981	4,510,021.68	7,577,028.00
PRAXAIR INC.	74005P104	PX	109.45	538	58,202.24	58,884.00
PRICELINE.COM INC	741503403	PCLN	621.20	4,938	2,548,774.79	3,067,486.00
PROASSURANCE CORP	74267C106	PRA	42.19	18,514	677,116.64	781,106.00
PROCTER & GAMBLE CO	742718109	PG	67.89	168,571	8,344,947.66	11,444,285.00
PROTECTIVE LIFE CORP	743674103	PL	28.58	254,180	6,980,903.53	7,264,464.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	53.33	29,000	1,509,586.65	1,546,570.00
PULTE HOMES, INC.	745867101	PHM	18.16	82,252	884,538.01	1,493,696.00
QEP RESOURCES INC	74733V100	QEP	30.27	302	9,180.37	9,142.00
QUALCOMM INC	747525103	QCOM	62.02	62,728	3,653,122.01	3,890,391.00
QUEST DIAGNOSTICS INC	74834L100	DGX	58.27	4,209	254,955.97	245,258.00
QUESTAR CORP	748356102	STR	19.76	82,225	1,639,098.74	1,624,766.00
RANGE RES CORP	75281A109	RRC	62.83	2,495	159,091.34	156,761.00
RAYONIER INC.	754907103	RYN	51.83	4,480	129,313.84	232,198.00
RAYTHEON COMPANY	755111507	RTN	57.56	147,536	7,350,895.31	8,492,172.00
REGENERON PHARMACEUTICAL	75886F107	REGN	171.07	1,132	202,422.75	193,651.00
REGIONS FINANCIAL CORP.	7591EP100	RF	7.12	51,700	387,069.60	368,104.00
REINSURANCE GROUP OF	759351604	RGA	53.52	72,547	4,105,868.43	3,882,715.00
REPUBLIC SERVICES INC	760759100	RSG	29.33	667	19,638.50	19,563.00
RESMED INC	761152107	RMD	41.57	10,224	318,109.53	425,012.00
ROCK-TENN COMPANY CL A	772739207	RKT	69.91	478	32,713.49	33,417.00
ROPER INDUSTRIES INC	776696106	ROP	111.48	357	39,432.85	39,798.00
ROSS STORES INC	778296103	ROST	54.15	65,585	4,357,611.72	3,551,428.00
ROVI CORP	779376102	ROVI	15.43	2,758	43,850.34	42,556.00
ROYAL CARIBBEAN CRUISES LTD	V7780T103	RCL	34.00	58	2,032.23	1,972.00
RPM INTERNATIONAL INC.	749685103	RPM	29.36	137,751	2,414,038.19	4,044,369.00
SAFEWAY INC	786514208	SWY	18.09	12,704	225,673.86	229,815.00
SALESFORCE.COM INC	79466L302	CRM	168.10	2,670	453,707.56	448,827.00
SALIX PHARMACEUTICAL	795435106	SLXP	40.48	6,974	375,647.54	282,308.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: QN1 QUANTITATIVE 1000 (Q)

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap Portfolio: QN1 Instrument: COM			QUANTITATIVE 1000 (Q) COMMON STOCK			
SANDISK CORP	80004C101	SNDK	43.56	8,095	351,537.34	352,618.00
SCANA CORP	80589M102	SCG	45.64	238	11,047.06	10,862.00
SCHLUMBERGER	806857108	SLB	69.29	36,053	2,553,368.46	2,498,112.00
SEALED AIR CORP.	81211K100	SEE	17.51	726	11,964.98	12,712.00
SEMPRA ENERGY	816851109	SRE	70.94	6,846	495,813.16	485,655.00
SERVICENOW INC	81762P102	NOW	30.03	1,438	55,389.32	43,183.00
SHERWIN-WILLIAMS CO	824348106	SHW	153.82	24,113	2,943,102.58	3,709,062.00
SIRONA DENTAL SYSTEMS INC.	82966C103	SIRO	64.46	6,916	303,155.95	445,805.00
SKYWORKS SOLUTIONS INC	83088M102	SWKS	20.30	3,287	68,102.81	66,726.00
SM ENERGY CO	78454L100	SM	52.21	298	14,815.16	15,559.00
SONOCO PRODUCTS CO	835495102	SON	29.73	10,088	297,358.66	299,916.00
SOUTHERN CO	842587107	SO	42.81	16,552	723,990.80	708,591.00
SOUTHERN COPPER CORP	84265V105	SCCO	37.86	255,164	8,657,646.42	9,660,509.00
SOUTHWEST AIRLINES	844741108	LUV	10.24	63,862	718,132.45	653,947.00
SOUTHWESTERN ENERGY	845467109	SWN	33.41	10,745	359,175.38	358,990.00
SPECTRA ENERGY CORPORATION	847560109	SE	27.38	58	1,602.73	1,588.00
SPIRIT AEROSYSTEMS HOLD-CL A	848574109	SPR	16.97	607	9,797.99	10,301.00
SPRINT NEXTEL CORP	852061100	S	5.67	1,321,784	5,223,745.50	7,494,515.00
ST JUDE MED. INC.	790849103	STJ	36.14	36,697	1,434,449.03	1,326,230.00
STAPLES INC	855030102	SPLS	11.40	24,700	279,065.26	281,580.00
STARBUCKS CORP.	855244109	SBUX	53.62	17,575	957,919.45	942,372.00
STARWOOD HOTELS & RESORTS	85590A401	HOT	57.36	3,851	215,123.79	220,893.00
STARZ - LIBERTY CAPITAL	85571Q102	STRZA	116.01	334	38,233.02	38,747.00
STATE STREET CORP	857477103	STT	47.01	3,368	156,547.53	158,330.00
STERICYCLE INC	858912108	SRCL	93.27	241	22,586.08	22,478.00
STRYKER CORP.	863667101	SYK	54.82	33,618	1,782,560.84	1,842,939.00
SUNTRUST BANKS INC.	867914103	STI	28.35	15,615	434,109.69	442,685.00
SUPERIOR ENERGY SVCS	868157108	SPN	20.72	425	8,713.53	8,806.00
SYMANTEC CORP	871503108	SYMC	18.81	425,003	7,033,501.67	7,994,306.00
SYNOPSYS INC.	871607107	SNPS	31.84	259,897	6,461,371.72	8,275,120.00
T ROWE PRICE GROUP INC.	74144T108	TROW	65.13	424	27,837.55	27,615.00
TAHOE RESOURCES INC	873868103	TAHO	18.32	894	15,941.91	16,378.00
TECH DATA CORP	878237106	TECD	45.53	192,986	10,020,619.49	8,786,653.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: QN1 QUANTITATIVE 1000 (Q)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap Portfolio: QN1 Instrument: COM			QUANTITATIVE 1000 (Q) COMMON STOCK			
TECHNE CORPORATION	878377100	TECH	68.34	4,700	343,165.80	321,198.00
TEEKAY SHIPPING CORP	Y8564W103	TK	32.10	4,600	80,589.84	147,660.00
TELEFLEX INC	879369106	TFX	71.31	5,300	321,678.20	377,943.00
TELEPHONE & DATA SYSTEMS INC.	879433829	TDS	22.14	364,463	9,814,763.93	8,069,211.00
TENET HEALTHCARE CORP	88033G407	THC	32.47	5,507	109,897.70	178,812.00
TEREX CORP	880779103	TEX	28.11	11,196	238,882.94	314,720.00
TESLA MOTORS INC	88160R101	TSLA	33.87	8,600	226,178.82	291,282.00
TESORO CORP	881609101	TSO	44.05	85,982	2,732,900.16	3,787,507.00
TEXAS INSTRS INC	882508104	TXN	30.94	10,347	321,225.02	320,136.00
TEXTRON INC.	883203101	TXT	24.79	45,864	1,166,426.22	1,136,969.00
THE BANK OF NEW YORK MELLON	064058100	BK	25.70	4,017	102,648.60	103,237.00
THE HILLSHIRE BRANDS COMPANY	432589109	HSH	28.14	52,542	1,478,944.51	1,478,532.00
THERMO FISHER SCIENTIFIC	883556102	TMO	63.78	46,700	2,411,074.30	2,978,526.00
THOMSON REUTERS CORP	884903105	TRI	29.06	1,976	57,367.60	57,423.00
THOR INDUSTRIES INC	885160101	THO	37.43	4,180	122,034.87	156,457.00
THORATEC CORP	885175307	THOR	37.52	3,093	105,561.00	116,049.00
TIBCO SOFTWARE INC	88632Q103	TIBX	22.01	302	6,252.27	6,647.00
TIDEWATER INC	886423102	TDW	44.68	7,000	310,382.11	312,760.00
TIME WARNER CABLE INC	88732J207	TWC	97.19	7,369	690,658.39	716,193.00
TIME WARNER INC.	887317303	TWX	47.83	12,216	584,279.36	584,291.00
TJX COS. INC.	872540109	TJX	42.45	187,057	8,378,114.12	7,940,570.00
TORO CO	891092108	TTC	42.98	44,779	1,725,745.88	1,924,601.00
TRANSDIGM GROUP INC	893641100	TDG	136.36	719	93,125.56	98,043.00
TRAVELERS COS INC	89417E109	TRV	71.82	5,657	419,874.67	406,286.00
TRINITY INDUSTRIES	896522109	TRN	35.82	10,700	216,506.59	383,274.00
TRW AUTOMOTIVE HOLDINGS	87264S106	TRW	53.61	8,576	290,901.02	459,759.00
TYCO INTERNATIONAL LTD	H89128104	TYC	29.25	7,410	215,535.33	216,743.00
TYSON FOODS INC. CL-A	902494103	TSN	19.40	872	17,194.70	16,917.00
ULTRA PETROLEUM CORP	903914109	UPL	18.13	2,064	40,533.94	37,420.00
UNION PACIFIC CORP.	907818108	UNP	125.72	53,312	3,299,746.41	6,702,385.00
UNITED CONTINENTAL HOLDINGS	910047109	UAL	23.38	44,158	668,045.69	1,032,414.00
UNITED PARCEL SERVICES INC	911312106	UPS	73.73	96,200	5,682,532.83	7,092,826.00
UNITED STATES STEEL CORP.	912909108	X	23.87	3,002	72,909.15	71,658.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			QUANTITATIVE 1000 (Q)			
Portfolio: QN1			COMMON STOCK			
Instrument: COM						
UNITED TECHNOLOGIES	913017109	UTX	82.01	14,325	1,157,995.68	1,174,793.00
UNITED THERAPEUTICS CORP	91307C102	UTHR	53.42	2,692	136,104.83	143,807.00
UNITEDHEALTH GROUP INC	91324P102	UNH	54.24	95,753	2,832,055.90	5,193,643.00
UNIVERSAL HEALTH SERVICES CL	913903100	UHS	48.35	3,930	166,294.02	190,016.00
URS CORPORATION	903236107	URS	39.26	58	2,292.10	2,277.00
US BANCORP	902973304	USB	31.94	34,491	1,110,116.35	1,101,643.00
US CELLULAR CORP.	911684108	USM	35.24	92,786	4,049,306.05	3,269,779.00
UTI WORLDWIDE INC	G87210103	UTIW	13.40	5,146	64,046.97	68,956.00
V F CORP	918204108	VFC	150.97	238	35,867.77	35,931.00
VALERO ENERGY CORP.	91913Y100	VLO	34.12	112,597	2,667,852.22	3,841,810.00
VALIDUS HOLDINGS LTD	G9319H102	VR	34.58	85,267	2,885,461.72	2,948,533.00
VARIAN MEDICAL SYSTEMS	92220P105	VAR	70.24	7,961	461,929.06	559,181.00
VCA ANTECH INC	918194101	WOOF	21.05	4,597	105,841.33	96,767.00
VERISIGN INC	92343E102	VRSN	38.82	179,189	6,655,220.36	6,956,117.00
VERIZON COMMUNICATIONS	92343V104	VZ	43.27	408,774	14,281,151.29	17,687,651.00
VERTEX PHARMAREUTICALS INC	92532F100	VRTX	41.94	21,326	1,147,637.36	894,412.00
VIACOM INC. CL B	92553P201	VIAB	52.74	1,080	57,715.36	56,959.00
VIRGIN MEDIA, INC	92769L101	VMED	36.75	960	34,818.18	35,280.00
VISA INC-CLASS A	92826C839	V	151.58	14,266	2,132,568.27	2,162,440.00
VISTEON CORP	92839U206	VC	53.82	6,499	415,962.00	349,776.00
WABCO HOLDINGS INC	92927K102	WBC	65.19	8,400	105,372.15	547,596.00
WABTEC	929740108	WAB	87.54	2,981	119,191.56	260,957.00
WAL MART STORES INC	931142103	WMT	68.23	228,902	12,257,041.10	15,617,983.00
WALGREEN CO.	931422109	WAG	37.01	61,827	2,159,590.44	2,288,217.00
WARNER CHILCOTT PLC - CLASS A	G94368100	WCRX	12.04	5,906	106,214.68	71,108.00
WASHINGTON FEDERAL INC.	938824109	WAFD	16.87	6,041	99,574.21	101,912.00
WASHINGTON POST CL. B	939640108	WPO	365.21	3,000	1,173,217.38	1,095,630.00
WASTE MANAGEMENT INC.	94106L109	WM	33.74	5,716	192,915.54	192,858.00
WATERS CORPORATION	941848103	WAT	87.12	108,054	7,187,545.16	9,413,664.00
WATSON PHARMACEUTICALS INC.	942683103	WPI	86.00	9,654	721,964.73	830,244.00
WELLPOINT INC.	94973V107	WLP	60.92	33,658	1,747,423.21	2,050,445.00
WELLS FARGO COMPANY	949746101	WFC	34.18	532,002	17,254,023.62	18,183,828.00
WEYERHAEUSER CO.	962166104	WY	27.82	47,840	1,125,071.21	1,330,909.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			QUANTITATIVE 1000 (Q)			
Portfolio: QN1			COMMON STOCK			
Instrument: COM						
WHIRLPOOL CORP	963320106	WHR	101.75	12,051	740,513.21	1,226,189.00
WHITE MOUNTAINS INSURANCE	G9618E107	WTM	515.00	100	48,404.50	51,500.00
WHITING PETROLEUM CORP	966387102	WLL	43.37	907	38,848.36	39,337.00
WILLIAMS COS. INC.	969457100	WMB	32.74	71,983	1,311,978.25	2,356,723.00
WISCONSIN ENERGY CORP.	976657106	WEC	36.85	1,694	63,830.92	62,424.00
WYNDHAM WORLDWIDE CORP	98310W108	WYN	53.21	1,762	91,974.79	93,756.00
WYNN RESORTS LTD	983134107	WYNN	112.49	607	69,022.71	68,281.00
XEROX CORP	984121103	XRX	6.82	17,400	144,594.00	118,668.00
XILINX INC	983919101	XLNX	35.90	15,174	442,730.02	544,747.00
XYLEM INC.	98419M100	XYL	27.10	362	9,676.94	9,810.00
YUM BRANDS INC	988498101	YUM	66.40	6,680	460,425.28	443,552.00
ZIMMER HOLDINGS INC	98956P102	ZMH	66.66	15,973	1,012,199.25	1,064,760.00
ZIONS BANCORPORATION	989701107	ZION	21.40	138,345	2,682,018.96	2,960,583.00
COMMON STOCK TOTAL				37,067,652	1,104,720,621.82	1,300,506,094.00
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
ALEXANDRIA REAL ESTATE	015271109	ARE	69.32	7,638	369,464.04	529,466.00
AMERICAN CAMPUS COMMUNITIES	024835100	ACC	46.13	10,972	326,216.72	506,138.00
APARTMENT INVT & MGMT	03748R101	AIV	27.06	16,820	164,133.85	455,149.00
AVALONBAY COMMUNITIES	053484101	AVB	135.59	9,735	655,384.33	1,319,969.00
BIOMED REALTY TRUST	09063H107	BMR	19.33	20,039	385,001.87	387,354.00
BOSTON PROPERTIES INC	101121101	BXP	105.81	19,338	1,063,308.32	2,046,154.00
BRANDYWINE REALTY	105368203	BDN	12.19	10,722	155,695.11	130,701.00
BRE PROPERTIES INC	05564E106	BRE	50.83	9,413	301,001.97	478,463.00
CAMDEN PROPERTY TRUST	133131102	CPT	68.21	10,116	391,668.02	690,012.00
CBL & ASSOC PROP	124830100	CBL	21.21	7,845	76,435.04	166,392.00
COMMONWEALTH REIT	203233101	CWH	15.84	11,300	281,545.41	178,992.00
CORPORATE OFFICE PROPERTY	22002T108	OFC	24.98	3,763	139,398.27	94,000.00
DDR CORP.	23317H102	DDR	15.66	19,732	197,839.10	309,003.00
DIGITAL REALTY TRUST INC	253868103	DLR	67.89	14,741	651,292.75	1,000,766.00
DOUGLAS EMMETT INC	25960P109	DEI	23.30	17,881	228,145.42	416,627.00
DUKE RE CORPORATION	264411505	DRE	13.87	34,400	335,658.30	477,128.00
EQUITY LIFESTYLE PROPERTIES	29472R108	ELS	67.29	5,098	265,675.37	343,044.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			QUANTITATIVE 1000 (Q)			
Portfolio: QN1			REAL ESTATE INVESTMENT TRUST			
Instrument: REIT						
EQUITY RESIDENTIAL PROP	29476L107	EQR	56.67	34,396	964,677.82	1,949,221.00
ESSEX PROPERTY TRUST INC.	297178105	ESS	146.65	4,259	334,407.10	624,582.00
EXTRA SPACE STORAGE INC	30225T102	EXR	36.39	5,514	74,422.52	200,654.00
FEDERAL REALTY INV.	313747206	FRT	104.02	7,815	443,436.71	812,916.00
GENERAL GROWTH PROP	370023103	GGP	19.85	52,807	795,731.79	1,048,219.00
HCP INC	40414L109	HCP	45.18	49,938	1,521,120.40	2,256,199.00
HEALTH CARE REIT INC	42217K106	HCN	61.29	30,649	1,500,071.87	1,878,477.00
HOME PROPERTIES OF NY INC.	437306103	HME	61.31	5,732	276,017.16	351,429.00
HOSPITALITY PROPERTIES	44106M102	HPT	23.42	11,159	122,022.89	261,344.00
HOST HOTELS & RESORTS INC	44107P104	HST	15.67	95,800	626,056.53	1,501,186.00
KILROY RE CORP	49427F108	KRC	47.37	3,938	135,563.05	186,543.00
KIMCO REALTY CORP	49446R109	KIM	19.32	43,999	467,723.22	850,061.00
LIBERTY PROPERTY TRUST	531172104	LRY	35.77	6,681	218,264.01	238,979.00
MACERICH CO	554382101	MAC	58.30	7,047	214,806.89	410,840.00
MACK-CALI RE CORP.	554489104	CLI	26.11	11,199	332,810.43	292,406.00
MID-AMERICAN APARTMENT	59522J103	MAA	64.75	4,939	250,350.89	319,800.00
NATIONAL RETAIL PROPERTIES	637417106	NNN	31.20	5,684	134,580.71	177,341.00
PIEDMONT OFFICE REALTY TRUST	720190206	PDM	18.05	9,236	187,009.12	166,710.00
POST PROPERTIES,INC.	737464107	PPS	49.95	6,532	139,587.64	326,273.00
PROLOGIS INC.	74340W103	PLD	36.49	52,654	1,259,700.50	1,921,344.00
PUBLIC STORAGE INC	74460D109	PSA	144.96	17,147	1,189,085.97	2,485,629.00
REALTY INCOME CORP	756109104	O	40.21	7,124	198,795.50	286,456.00
REGENCY CENTERS CORP	758849103	REG	47.12	10,990	382,873.18	517,849.00
RETAIL PROPERTIES OF AMERICA	76131V202	RPAI	11.97	8,843	84,065.09	105,851.00
SENIOR HOUSING PROP TRUST	81721M109	SNH	23.64	13,508	284,417.77	319,329.00
SIMON PROP GROUP INC.	828806109	SPG	158.09	32,641	2,450,639.39	5,160,216.00
SL GREEN RE CORP	78440X101	SLG	76.65	9,982	208,588.19	765,120.00
TANGER FACTORY OUTLET	875465106	SKT	34.20	11,411	224,205.21	390,256.00
TAUBMAN CENTERS INC	876664103	TCO	78.72	3,083	94,464.30	242,694.00
UDR INC	902653104	UDR	23.78	19,243	296,393.67	457,599.00
VENTAS INC.	92276F100	VTR	64.72	28,601	1,126,609.75	1,851,057.00
VORNADO REALTY TRUST	929042109	VNO	80.08	24,116	1,312,867.56	1,931,209.00
WEINGARTEN RE INVST	948741103	WRI	26.77	6,425	106,446.38	171,997.00

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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)		
REAL ESTATE INVESTMENT TRUST TOTAL				872,645	23,945,677.10	39,989,144.00
QUANTITATIVE 1000 (Q) TOTAL				37,940,297	1,128,666,298.92	1,340,495,238.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap Portfolio: RLG Instrument: COM			LARGE-CAP GROWTH (F) COMMON STOCK			
AGRIUM INC	008916108	AGU	99.91	90,000	6,792,682.13	8,991,900.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	93.81	147,500	3,488,162.04	13,836,975.00
ALLERGAN INC.	018490102	AGN	91.73	320,000	21,865,895.91	29,353,600.00
AMAZON.COM INC	023135106	AMZN	251.14	95,000	17,611,235.45	23,858,300.00
AMERICAN TOWER CORP	03027X100	AMT	77.27	405,000	17,415,341.65	31,294,350.00
ANSYS INC	03662Q105	ANSS	67.34	270,000	11,416,139.12	18,181,800.00
APPLE INC.	037833100	AAPL	533.03	314,000	52,436,365.25	167,371,420.00
ASML HOLDING NV	N07059210	ASML	64.41	100,000	6,376,617.50	6,441,000.00
CATAMARAN CORP	148887102	CTRX	47.11	445,000	14,239,529.52	20,963,950.00
CERNER CORP.	156782104	CERN	77.64	325,000	21,509,608.19	25,233,000.00
CITRIX SYSTEMS INC	177376100	CTXS	65.75	352,500	21,742,631.57	23,176,875.00
CLEAN HARBORS INC	184496107	CLH	55.01	250,000	12,777,677.37	13,752,500.00
COACH INC	189754104	COH	55.51	235,000	8,627,778.60	13,044,850.00
COCA COLA CO.	191216100	KO	36.25	1,390,000	39,558,196.36	50,387,500.00
COLGATE PALMOLIVE	194162103	CL	104.54	250,000	19,059,651.39	26,135,000.00
COMCAST CORP - CL A	20030N101	CMCSA	37.38	500,000	18,762,911.73	18,690,000.00
CONCHO RESOURCES INC	20605P101	CXO	80.56	220,000	19,246,766.56	17,723,200.00
CORE LABORATORIES N.V.	N22717107	CLB	109.31	325,000	18,865,371.66	35,525,750.00
DANAHER CORP	235851102	DHR	55.90	632,000	24,421,530.30	35,328,800.00
DICKS SPORTING GOODS INC	253393102	DKS	45.49	450,000	21,365,382.14	20,470,500.00
DISNEY (WALT) CO.	254687106	DIS	49.79	485,000	25,381,359.69	24,148,150.00
EMC CORP	268648102	EMC	25.30	955,000	19,893,897.58	24,161,500.00
EOG RESOURCES INC	26875P101	EOG	120.79	227,250	20,737,378.48	27,449,528.00
EXPRESS SCRIPTS HOLDING CO	30219G108	ESRX	54.00	597,200	27,309,558.42	32,248,800.00
FLOWERVE CORP.	34354P105	FLS	146.80	50,000	7,066,602.19	7,340,000.00
FMC CORP.	302491303	FMC	58.52	360,000	16,674,336.85	21,067,200.00
FMC TECHNOLOGIES INC	30249U101	FTI	42.83	500,000	13,856,726.73	21,415,000.00
GARTNER INC	366651107	IT	46.02	470,000	17,668,331.22	21,629,400.00
GILEAD SCIENCES INC.	375558103	GILD	73.45	555,000	23,473,113.18	40,764,750.00
GOOGLE INC - CL A	38259P508	GOOG	709.37	48,000	27,363,654.80	34,049,760.00
HOME DEPOT INC.	437076102	HD	61.85	780,000	44,213,132.24	48,243,000.00
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	59.71	520,000	17,470,887.89	31,049,200.00
IHS INC-CLASS A	451734107	IHS	96.00	192,000	16,716,667.85	18,432,000.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			LARGE-CAP GROWTH (F)			
Portfolio: RLG			COMMON STOCK			
Instrument: COM						
INTL BUS MACH CORP	459200101	IBM	191.55	391,000	57,992,537.24	74,896,050.00
INTUIT INC.	461202103	INTU	59.50	350,000	17,497,877.12	20,825,000.00
INTUITIVE SURGICAL INC	46120E602	ISRG	490.37	47,000	17,680,011.26	23,047,390.00
LAS VEGAS SANDS CORP	517834107	LVS	46.16	565,000	25,807,338.49	26,080,400.00
LENNAR CORPORATION	526057104	LEN	38.67	420,000	16,293,367.23	16,241,400.00
LULULEMON ATHLETICA INC	550021109	LULU	76.23	100,000	6,809,235.25	7,623,000.00
MCDONALDS CORPORATION	580135101	MCD	88.21	225,000	15,750,606.84	19,847,250.00
MCKESSON CORP	58155Q103	MCK	96.96	320,000	22,383,332.96	31,027,200.00
METTLER-TOLEDO	592688105	MTD	193.30	145,000	14,527,489.33	28,028,500.00
MICROSOFT CORP.	594918104	MSFT	26.73	440,000	11,249,058.86	11,761,200.00
MONSANTO COMPANY	61166W101	MON	94.65	410,000	35,966,390.47	38,806,500.00
NATIONAL OILWELL VARCO INC	637071101	NOV	68.35	256,750	10,804,269.30	17,548,863.00
NIKE INC. -CL B	654106103	NKE	51.60	430,000	16,604,899.52	22,188,000.00
NORDSTROM INC	655664100	JWN	53.50	330,000	18,447,788.63	17,655,000.00
NOVO-NORDISK A/S-SPONS ADR	670100205	NVO	163.21	90,000	12,474,160.47	14,688,900.00
NUANCE COMMUNICATIONS	67020Y100	NUAN	22.32	620,000	14,849,491.50	13,838,400.00
OCEANEERING INT'L. INC.	675232102	OII	53.79	490,000	13,572,373.36	26,357,100.00
ORACLE SYS. CORP.	68389X105	ORCL	33.32	475,000	9,379,571.62	15,827,000.00
PEPSICO INC.	713448108	PEP	68.43	735,000	45,348,270.60	50,296,050.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	83.64	780,000	34,152,596.38	65,239,200.00
PRAXAIR INC.	74005P104	PX	109.45	280,000	23,625,893.27	30,646,000.00
PRECISION CASTPARTS CORP	740189105	PCP	189.42	185,000	21,624,677.26	35,042,700.00
PRICELINE.COM INC	741503403	PCLN	621.20	25,000	5,520,801.06	15,530,000.00
QUALCOMM INC	747525103	QCOM	62.02	835,000	35,258,583.09	51,786,700.00
RACKSPACE HOSTING INC	750086100	RAX	74.27	315,000	16,523,047.62	23,395,050.00
RALPH LAUREN CORP	751212101	RL	149.92	70,000	10,204,686.04	10,494,400.00
RED HAT INC	756577102	RHT	52.96	340,000	15,214,383.32	18,006,400.00
ROPER INDUSTRIES INC	776696106	ROP	111.48	285,000	16,137,281.06	31,771,800.00
ROSS STORES INC	778296103	ROST	54.15	340,000	7,729,292.56	18,411,000.00
SALESFORCE.COM INC	79466L302	CRM	168.10	185,000	25,823,128.60	31,098,500.00
STARBUCKS CORP.	855244109	SBUX	53.62	625,000	31,987,493.48	33,512,500.00
T ROWE PRICE GROUP INC.	74144T108	TROW	65.13	435,000	26,411,748.18	28,331,550.00
TERADATA CORP	88076W103	TDC	61.89	340,000	24,327,251.40	21,042,600.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap			LARGE-CAP GROWTH (F)			
Portfolio: RLG			COMMON STOCK			
Instrument: COM						
TOLL BROTHERS INC	889478103	TOL	32.33	475,000	16,306,620.44	15,356,750.00
TRACTOR SUPPLY COMPANY	892356106	TSCO	88.36	135,000	11,586,596.35	11,928,600.00
TRANSDIGM GROUP INC	893641100	TDG	136.36	206,900	17,542,269.41	28,212,884.00
TRIMBLE NAVIGATION LTD	896239100	TRMB	59.78	212,500	10,951,588.70	12,703,250.00
UNION PACIFIC CORP.	907818108	UNP	125.72	350,000	22,236,146.76	44,002,000.00
VERIZON COMMUNICATIONS	92343V104	VZ	43.27	395,000	17,904,041.40	17,091,650.00
VISA INC-CLASS A	92826C839	V	151.58	330,000	31,235,511.99	50,021,400.00
WHOLE FOODS MARKET INC	966837106	WFM	91.33	275,000	26,816,791.25	25,115,750.00
COMMON STOCK TOTAL				27,114,600	1,487,963,621.23	2,047,083,445.00
LARGE-CAP GROWTH (F) TOTAL				27,114,600	1,487,963,621.23	2,047,083,445.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap Portfolio: RMG Instrument: COM			MID-CAP GROWTH (F) COMMON STOCK			
ACUITY BRANDS INC	00508Y102	AYI	67.73	185,000	7,252,781.01	12,530,050.00
ADVISORY BOARD CO/THE	00762W107	ABCO	46.79	96,920	4,080,528.17	4,534,887.00
AGRIUM INC	008916108	AGU	99.91	235,000	18,418,862.12	23,478,850.00
AIRGAS INC	009363102	ARG	91.29	150,000	12,970,013.13	13,693,500.00
ALBEMARLE CORP	012653101	ALB	62.12	75,000	3,702,754.29	4,659,000.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	93.81	317,518	6,208,917.87	29,786,364.00
AMETEK INC.	031100100	AME	37.57	1,114,217	31,304,155.96	41,861,133.00
ANSYS INC	03662Q105	ANSS	67.34	413,767	18,016,662.03	27,863,070.00
APPLE INC.	037833100	AAPL	533.03	30,000	3,708,297.94	15,990,900.00
BORG WARNER INC.	099724106	BWA	71.62	120,000	8,405,126.77	8,594,400.00
BROADSOFT INC	11133B409	BSFT	36.33	135,000	4,960,800.29	4,904,550.00
CASEY'S GENERAL STORES INC.	147528103	CASY	53.10	100,000	5,684,857.71	5,310,000.00
CATAMARAN CORP	148887102	CTRX	47.11	780,484	20,456,376.21	36,768,601.00
CERNER CORP.	156782104	CERN	77.64	435,000	29,751,216.78	33,773,400.00
CHIPOTLE MEXICAN GRILL - CL A	169656105	CMG	297.46	30,000	8,554,718.00	8,923,800.00
CHURCH & DWIGHT INC	171340102	CHD	53.57	635,200	21,651,450.26	34,027,664.00
CITRIX SYSTEMS INC	177376100	CTXS	65.75	640,000	41,625,105.14	42,080,000.00
CLEAN HARBORS INC	184496107	CLH	55.01	15,000	824,499.02	825,150.00
COGNIZANT TECH SOLUTIONS	192446102	CTSH	74.05	288,000	10,500,425.46	21,326,400.00
COMMVault SYSTEMS INC	204166102	CVLT	69.71	260,000	12,830,653.64	18,124,600.00
CONCHO RESOURCES INC	20605P101	CXO	80.56	330,000	24,124,742.42	26,584,800.00
CORE LABORATORIES N.V.	N22717107	CLB	109.31	342,590	28,867,493.46	37,448,513.00
CROWN HOLDINGS INC	228368106	CCK	36.81	970,000	26,433,409.44	35,705,700.00
DANAHER CORP	235851102	DHR	55.90	225,000	8,651,383.42	12,577,500.00
DAVITA HEALTHCARE PARTNERS	23918K108	DVA	110.53	55,000	4,220,502.63	6,079,150.00
DICKS SPORTING GOODS INC	253393102	DKS	45.49	690,000	18,518,061.43	31,388,100.00
EDWARDS LIFESCIENCES	28176E108	EW	90.17	215,000	16,896,509.97	19,386,550.00
EXPRESS SCRIPTS HOLDING CO	30219G108	ESRX	54.00	255,000	6,597,250.29	13,770,000.00
F5 NETWORKS INC	315616102	FFIV	97.15	440,000	21,038,940.47	42,746,000.00
FACEBOOK INC-A	30303M102	FB	26.63	200,000	7,600,000.00	5,326,000.00
FACTSET RESEARCH SYSTEMS	303075105	FDS	88.06	240,000	17,781,159.82	21,134,400.00
FASTENAL CO	311900104	FAST	46.69	75,000	1,525,598.23	3,501,750.00
FIRST CASH FINANCIAL SERVICES	31942D107	FCFS	49.62	255,000	10,620,495.30	12,653,100.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap Portfolio: RMG Instrument: COM			MID-CAP GROWTH (F) COMMON STOCK			
FMC CORP.	302491303	FMC	58.52	690,000	25,169,251.15	40,378,800.00
FMC TECHNOLOGIES INC	30249U101	FTI	42.83	725,000	11,471,365.33	31,051,750.00
FORTUNE BRANDS HOME &	34964C106	FBHS	29.22	110,000	3,295,508.83	3,214,200.00
FOSSIL INC.	349882100	FOSL	93.10	40,000	3,670,266.32	3,724,000.00
FRANKLIN RESOURCES INC	354613101	BEN	125.70	85,000	9,374,331.46	10,684,500.00
GARTNER INC	366651107	IT	46.02	205,000	9,720,091.65	9,434,100.00
GENESEE & WYO INC	371559105	GWR	76.08	190,000	11,914,216.65	14,455,200.00
HEALTHCARE SVCS GRP	421906108	HCSG	23.23	462,500	8,314,140.26	10,743,875.00
HENRY SCHEIN INC	806407102	HSIC	80.46	185,000	10,278,136.72	14,885,100.00
HMS HOLDINGS CORP	40425J101	HMSY	25.92	620,000	13,485,720.02	16,070,400.00
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	59.71	530,000	19,114,076.11	31,646,300.00
IDEXX LABS INC.	45168D104	IDXX	92.80	307,700	24,501,080.94	28,554,560.00
IHS INC-CLASS A	451734107	IHS	96.00	230,000	19,595,002.84	22,080,000.00
INTERCONTINENTAL EXCHANGE	45865V100	ICE	123.81	185,000	19,117,228.20	22,904,850.00
INTUITIVE SURGICAL INC	46120E602	ISRG	490.37	43,111	14,019,474.27	21,140,341.00
JOS. A. BANK CLOTHIERS INC.	480838101	JOSB	42.58	16,900	822,248.98	719,602.00
KANSAS CITY SOUTHERN INDS	485170302	KSU	83.48	170,000	12,068,057.02	14,191,600.00
LAS VEGAS SANDS CORP	517834107	LVS	46.16	510,000	23,723,716.60	23,541,600.00
LIFELOCK INC	53224V100	LOCK	8.13	660,000	5,841,403.50	5,365,800.00
LKQ CORP	501889208	LKQ	21.10	1,130,000	19,558,631.09	23,843,000.00
LULULEMON ATHLETICA INC	550021109	LULU	76.23	440,000	28,631,792.50	33,541,200.00
MASTERCARD INC-CLASS A	57636Q104	MA	491.28	44,000	10,448,564.50	21,616,320.00
METTLER-TOLEDO	592688105	MTD	193.30	166,500	18,658,493.25	32,184,450.00
MICHAEL KORS HOLDINGS LTD	G60754101	KORS	51.03	67,300	1,346,000.00	3,434,319.00
MICROS SYSTEMS INC.	594901100	MCRS	42.44	512,000	17,987,964.17	21,729,280.00
MIDDLEBY CORP	596278101	MIDD	128.21	87,000	8,388,223.34	11,154,270.00
MONSTER BEVERAGE CORP	611740101	MNST	52.88	64,998	1,840,447.77	3,437,094.00
MSC INDUSTRIAL DIRECT CO-A	553530106	MSM	75.38	430,000	21,905,530.17	32,413,400.00
NEOGEN CORP	640491106	NEOG	45.32	80,000	2,862,522.40	3,625,600.00
OCEANEERING INT'L. INC.	675232102	OII	53.79	480,000	9,695,982.95	25,819,200.00
OCH-ZIFF CAPITAL MANAGEMENT	67551U105	OZM	9.50	595,000	7,293,579.64	5,652,500.00
PACTERA TECHNOLOGY ADR	695255109	PACT	7.94	117,018	2,594,696.67	929,123.00
PANERA BREAD CO	69840W108	PNRA	158.83	15,000	2,543,619.00	2,382,450.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap Portfolio: RMG Instrument: COM			MID-CAP GROWTH (F) COMMON STOCK			
PERRIGO CO.	714290103	PRGO	104.03	135,000	15,394,724.67	14,044,050.00
POOL CORP.	73278L105	POOL	42.32	135,000	5,638,145.41	5,713,200.00
PRAXAIR INC.	74005P104	PX	109.45	110,000	8,783,939.75	12,039,500.00
PRECISION CASTPARTS CORP	740189105	PCP	189.42	235,000	26,645,367.50	44,513,700.00
PRICELINE.COM INC	741503403	PCLN	621.20	57,500	6,353,283.20	35,719,000.00
PROASSURANCE CORP	74267C106	PRA	42.19	200,000	6,336,305.48	8,438,000.00
PULTE HOMES, INC.	745867101	PHM	18.16	440,000	7,416,435.50	7,990,400.00
PVH CORP	693656100	PVH	111.01	285,000	17,838,890.17	31,637,850.00
RACKSPACE HOSTING INC	750086100	RAX	74.27	550,000	13,342,821.44	40,848,500.00
RALPH LAUREN CORP	751212101	RL	149.92	305,000	30,644,966.70	45,725,600.00
RAYONIER INC.	754907103	RYN	51.83	382,500	16,550,453.76	19,824,975.00
RED HAT INC	756577102	RHT	52.96	370,000	15,929,489.89	19,595,200.00
REYNOLDS AMERICAN INC	761713106	RAI	41.43	55,000	2,071,590.32	2,278,650.00
ROPER INDUSTRIES INC	776696106	ROP	111.48	530,000	28,833,782.12	59,084,400.00
ROSS STORES INC	778296103	ROST	54.15	820,000	13,670,477.28	44,403,000.00
SALESFORCE.COM INC	79466L302	CRM	168.10	120,000	16,940,770.92	20,172,000.00
SBA COMMUNICATIONS CORP	78388J106	SBAC	71.02	330,000	13,356,769.00	23,436,600.00
SIGNATURE BANK	82669G104	SBNY	71.34	265,000	15,958,422.92	18,905,100.00
SILGAN HOLDINGS INC	827048109	SLGN	41.59	180,000	6,490,895.87	7,486,200.00
SIRONA DENTAL SYSTEMS INC.	82966C103	SIRO	64.46	110,000	4,205,741.94	7,090,600.00
SPLUNK INC	848637104	SPLK	29.02	6,000	102,000.00	174,120.00
SYNTEL INC	87162H103	SYNT	53.59	143,600	7,590,663.42	7,695,524.00
T ROWE PRICE GROUP INC.	74144T108	TROW	65.13	310,000	19,242,811.51	20,190,300.00
TERADATA CORP	88076W103	TDC	61.89	190,000	13,992,293.08	11,759,100.00
TIME WARNER CABLE INC	88732J207	TWC	97.19	335,000	27,677,536.90	32,558,650.00
TRANSDIGM GROUP INC	893641100	TDG	136.36	140,000	11,701,047.29	19,090,400.00
TRIMBLE NAVIGATION LTD	896239100	TRMB	59.78	560,000	26,010,794.47	33,476,800.00
ULTA SALON COSMETICS &	90384S303	ULTA	98.26	230,000	22,186,938.35	22,599,800.00
UNION PACIFIC CORP.	907818108	UNP	125.72	40,000	2,893,744.84	5,028,800.00
VISA INC-CLASS A	92826C839	V	151.58	215,000	16,081,038.68	32,589,700.00
VITAMIN SHOPPE INC	92849E101	VSI	57.36	315,000	13,598,726.99	18,068,400.00
WABTEC	929740108	WAB	87.54	166,258	12,969,118.78	14,554,225.00
WASTE CONNECTIONS INC	941053100	WCN	33.79	625,000	19,037,413.87	21,118,750.00

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
			Market: Large Cap			
			Portfolio: RMG			
			Instrument: COM			
			MID-CAP GROWTH (F)			
			COMMON STOCK			
YUM BRANDS INC	988498101	YUM	66.40	230,000	10,898,035.02	15,272,000.00
COMMON STOCK TOTAL				29,663,581	1,339,420,550.02	1,927,029,760.00
			Instrument: REIT			
			REAL ESTATE INVESTMENT TRUST			
DIGITAL REALTY TRUST INC	253868103	DLR	67.89	324,450	16,444,179.91	22,026,911.00
REAL ESTATE INVESTMENT TRUST TOTAL				324,450	16,444,179.91	22,026,911.00
MID-CAP GROWTH (F) TOTAL				29,988,031	1,355,864,729.93	1,949,056,671.00
Large Cap TOTAL				450,304,254	14,912,680,013.01	19,475,491,326.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
1 800 FLOWERS COM	68243Q106	FLWS	3.67	218,600	464,349.26	802,262.00
1ST SOURCE CORP	336901103	SRCE	22.09	43,400	716,147.01	958,706.00
3D SYSTEMS CORP	88554D205	DDD	53.35	14,800	650,309.00	789,580.00
8X8 INC	282914100	EGHT	7.39	147,100	602,977.99	1,087,069.00
A.T. CROSS CO.	227478104	ATX	10.78	20,000	216,111.40	215,600.00
AAON INC	000360206	AAON	20.87	4,400	89,107.96	91,828.00
ABAXIS INC	002567105	ABAX	37.10	15,900	569,676.16	589,890.00
ABM INDUSTRIES INC.	000957100	ABM	19.95	70,800	1,690,360.55	1,412,460.00
ACCELRYX INC	00430U103	ACCL	9.05	117,800	651,690.88	1,066,090.00
ACI WORLDWIDE INC	004498101	ACIW	43.69	7,300	151,300.41	318,937.00
ACORDA THERAPEUTICS INC	00484M106	ACOR	24.86	55,300	1,222,651.78	1,374,758.00
ACTUANT CORP CL A	00508X203	ATU	27.91	20,300	478,041.36	566,573.00
ACTUATE CORPORATION	00508B102	BIRT	5.60	145,000	925,577.04	812,000.00
ACUITY BRANDS INC	00508Y102	AYI	67.73	38,000	1,552,231.51	2,573,740.00
ACXIOM CORP.	005125109	ACXM	17.46	90,400	1,272,938.34	1,578,384.00
ADAMS RESOURCES & ENERGY	006351308	AE	35.07	13,800	522,309.42	483,966.00
ADTRAN INC.	00738A106	ADTN	19.54	2,000	43,217.97	39,080.00
ADVANCED ENERGY INDUSTRIES	007973100	AEIS	13.81	83,300	1,112,608.83	1,150,373.00
ADVISORY BOARD CO/THE	00762W107	ABCO	46.79	6,400	161,456.57	299,456.00
AEP INDS INC	001031103	AEPI	59.23	10,500	612,106.54	621,915.00
AFC ENTERPRISES	00104Q107	AFCE	26.13	9,200	236,609.27	240,396.00
AFFYMAX INC	00826A109	AFFY	19.00	22,700	477,682.69	431,300.00
AFFYMETRIX INC	00826T108	AFFX	3.17	1,500	7,996.51	4,755.00
AG MORTGAGE INVESTMENT	001228105	MITT	23.48	14,500	303,800.37	340,460.00
AGILYSYS INC	00847J105	AGYS	8.37	90,200	855,735.57	754,974.00
AIR METHODS CORP	009128307	AIRM	36.89	3,300	125,950.38	121,737.00
AIR TRANSPORT SERVICES	00922R105	ATSG	4.01	115,600	837,391.28	463,556.00
AIRCASTLE LTD	G0129K104	AYR	12.54	99,000	1,109,026.64	1,241,460.00
ALAMO GROUP INC	011311107	ALG	32.64	1,600	26,778.33	52,224.00
ALASKA AIRGROUP INC	011659109	ALK	43.09	61,900	943,518.18	2,667,271.00
ALBANY INTL CL-A	012348108	AIN	22.68	19,000	381,530.80	430,920.00
ALIGN TECHNOLOGY INC	016255101	ALGN	27.75	66,300	706,788.66	1,839,825.00
ALKERMES PLC	G01767105	ALKS	18.52	37,800	643,337.43	700,056.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
ALLEGiant TRAVEL CO	01748X102	ALGT	73.41	1,500	115,421.85	110,115.00
ALLETE, INC.	018522300	ALE	40.98	5,800	234,091.94	237,684.00
ALMOST FAMILY INC	020409108	AFAM	20.26	43,000	1,136,216.42	871,180.00
ALON USA ENERGY INC	020520102	ALJ	18.09	58,800	488,663.76	1,063,692.00
ALTERRA CAPITAL HOLDINGS LTD	G0229R108	ALTE	28.19	21,100	478,849.84	594,809.00
AMAG PHARMACEUTICALS INC	00163U106	AMAG	14.71	63,200	981,776.94	929,672.00
AMBARELLA INC	G037AX101	AMBA	11.15	3,800	38,975.53	42,370.00
AMEDISYS INC	023436108	AMED	11.27	81,500	1,918,639.78	918,505.00
AMERCO	023586100	UHAL	126.81	8,200	724,713.72	1,039,842.00
AMERICAN CAPITAL MORTGAGE	02504A104	MTGE	23.57	23,100	495,239.45	544,467.00
AMERICAN GREETING CL A	026375105	AM	16.89	63,900	1,312,407.93	1,079,271.00
AMERICAN NATL BANKSHARES	027745108	AMNB	20.19	700	14,098.00	14,133.00
AMERICAN PUBLIC EDUCATION	02913V103	APEI	36.11	32,200	1,078,834.69	1,162,742.00
AMERICAN REALTY CAPITAL	02917L101	ARCT	11.55	99,800	1,108,802.44	1,152,690.00
AMERICAN SCIENCE &	029429107	ASEI	65.21	1,500	100,611.36	97,815.00
AMERICAN SOFTWARE INC-CLASS	029683109	AMSWA	7.76	5,600	46,129.06	43,456.00
AMERICAN STATES WATER CO.	029899101	AWR	47.98	27,800	996,070.41	1,333,844.00
AMERICAN VANGUARD CORP	030371108	AVD	31.07	42,900	390,624.85	1,332,903.00
AMERISAFE INC	03071H100	AMSF	27.25	35,000	676,481.97	953,750.00
AMKOR TECHNOLOGY INC	031652100	AMKR	4.25	222,900	1,353,196.06	947,325.00
AMN HEALTHCARE SERVICES INC	001744101	AHS	11.55	8,900	86,887.11	102,795.00
AMPCO-PITTSBURGH CORP	032037103	AP	19.98	45,500	1,137,854.27	909,090.00
AMREIT INC-CLASS B	03216B208	AMRE	17.15	2,600	39,331.88	44,590.00
AMSURG CORP	03232P405	AMSG	30.01	45,700	1,018,087.20	1,371,457.00
AMTRUST FINANCIAL SERVICES	032359309	AFSI	28.69	43,600	591,541.65	1,250,884.00
ANALOGIC CORP.	032657207	ALOG	74.30	10,100	668,709.66	750,430.00
ANDERSONS INC/THE	034164103	ANDE	42.90	28,600	1,367,829.49	1,226,940.00
ANGIE'S LIST INC	034754101	ANGI	11.99	87,700	1,064,734.00	1,051,523.00
ANIKA THERAPEUTICS INC	035255108	ANIK	9.94	1,200	18,386.88	11,928.00
ANIXTER INTERNATIONAL INC.	035290105	AXE	63.98	26,500	1,552,144.96	1,695,470.00
ANN INC.	035623107	ANN	33.84	52,700	955,912.67	1,783,368.00
ANWORTH MORTGAGE ASS	037347101	ANH	5.78	87,400	578,161.28	505,172.00
APCO OIL AND GAS INTL	G0471F109	APAGF	12.31	7,400	190,175.90	91,094.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
APOGEE ENTERPRISES INC.	037598109	APOG	23.97	26,800	442,123.88	642,396.00
APOLLO INVESTMENT CORP	03761U106	AINV	8.36	36,700	319,544.85	306,812.00
APOLLO RESIDENTIAL MORTGAGE	03763V102	AMTG	20.19	49,800	1,051,480.49	1,005,462.00
APPLIED INDUSTRIAL TECH INC.	03820C105	AIT	42.01	8,100	295,167.67	340,281.00
ARBITRON INC	03875Q108	ARB	46.68	28,700	1,334,344.09	1,339,716.00
ARCH COAL INC.	039380100	ACI	7.32	35,000	248,734.60	256,200.00
ARCTIC CAT INC.	039670104	ACAT	33.39	7,100	80,620.03	237,069.00
ARDEN GROUP INC	039762109	ARDNA	89.97	3,100	296,515.42	278,907.00
ARENA PHARMACEUTICALS INC	040047102	ARNA	9.02	56,500	552,915.74	509,630.00
ARES COMMERCIAL REAL ESTATE	04013V108	ACRE	16.42	4,900	84,862.64	80,458.00
ARGAN INC	04010E109	AGX	18.00	46,500	858,882.05	837,000.00
ARKANSAS BEST CORP	040790107	ABFS	9.55	85,600	1,155,124.11	817,480.00
ARLINGTON ASSET INVESTMENT	041356205	AI	20.77	39,100	928,519.00	812,107.00
ARMOUR RESIDENTIAL REIT INC	042315101	ARR	6.47	187,800	1,368,014.48	1,215,066.00
ARRAY BIOPHARMA INC	04269X105	ARRY	3.72	42,100	135,157.86	156,612.00
ARRIS GROUP INC.	04269Q100	ARRS	14.94	19,200	254,291.41	286,848.00
ARTHROCARE CORP	043136100	ARTC	34.59	19,000	560,175.07	657,210.00
ARUBA NETWORKS INC	043176106	ARUN	20.75	34,400	505,689.83	713,800.00
ASPEN TECHNOLOGY INC	045327103	AZPN	27.64	87,500	1,355,704.64	2,418,500.00
ASTORIA FINANCIAL CORP.	046265104	AF	9.36	131,900	1,326,236.35	1,234,584.00
ATHENAHEALTH INC	04685W103	ATHN	73.45	17,400	1,199,955.34	1,278,030.00
ATLANTIC POWER CORP	04878Q863	AT	11.43	5,400	75,250.92	61,722.00
ATLANTIC TELE-NETWORK	049079205	ATNI	36.71	13,800	496,569.80	506,598.00
ATRION CORP	049904105	ATRI	196.00	2,400	294,977.82	470,400.00
AUDIENCE INC	05070J102	ADNC	10.39	13,600	183,049.78	141,304.00
AUXILIUM PHARMACEUTICALS	05334D107	AUXL	18.53	70,800	1,668,818.57	1,311,924.00
AVIAT NETWORKS INC	05366Y102	AVNW	3.29	93,700	507,909.49	308,273.00
AVID TECHNOLOGY INC.	05367P100	AVID	7.58	73,900	696,031.12	560,162.00
AVIS BUDGET GROUP, INC	053774105	CAR	19.82	104,900	1,173,049.91	2,079,118.00
AVISTA CORP	05379B107	AVA	24.11	23,900	613,157.52	576,229.00
AWARE INC.	05453N100	AWRE	5.48	39,700	252,262.87	217,556.00
B&G FOODS INC	05508R106	BGS	28.31	7,400	214,924.80	209,494.00
BADGER METER INC	056525108	BMI	47.41	1,100	40,702.53	52,151.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
BAKER (MICHAEL) CORP	057149106	BKR	24.93	15,400	529,073.13	383,922.00
BANCFIRST CORP	05945F103	BANF	42.36	5,200	208,541.95	220,272.00
BANCO LATINOAMERICANO EXP-E	P16994132	BLX	21.56	53,800	711,987.01	1,159,928.00
BANCORPSOUTH INC	059692103	BXS	14.54	7,800	90,059.89	113,412.00
BANK OF MARIN BANCORP	063425102	BMRC	37.46	100	3,075.09	3,746.00
BARNES & NOBLE INC.	067774109	BKS	15.09	65,700	973,638.07	991,413.00
BARRETT BUSINESS SERVICE	068463108	BBSI	38.09	24,900	500,907.52	948,441.00
BASSETT FURNITURE INDS.	070203104	BSET	12.47	50,500	566,446.85	629,735.00
BEACON ROOFING SUPPLY INC	073685109	BECN	33.28	6,800	211,343.10	226,304.00
BELDEN INC	077454106	BDC	44.99	11,300	368,834.31	508,387.00
BENCHMARK ELECTRONICS INC	08160H101	BHE	16.62	82,900	1,305,701.30	1,377,798.00
BERKSHIRE BANCORP INC	084597202	BERK	8.20	4,500	39,635.30	36,900.00
BERRY PETROLEUM CO	085789105	BRY	33.55	11,500	412,247.78	385,825.00
BERRY PLASTICS GROUP INC	08579W103	BERY	16.08	18,500	287,702.00	297,480.00
BIG 5 SPORTING GOODS CORP	08915P101	BGFV	13.10	69,300	828,625.64	907,830.00
BILL BARRETT CORP	06846N104	BBG	17.79	100	3,664.29	1,779.00
BIODELIVERY SCIENCES INTL	09060J106	BDSI	4.31	196,800	1,090,385.14	848,208.00
BIO-REFERENCE LABS I	09057G602	BRLI	28.69	41,200	1,248,868.73	1,182,028.00
BIOSCRIP INC	09069N108	BIOS	10.77	99,300	597,256.98	1,069,461.00
BLACK BOX CORPORATION	091826107	BBOX	24.34	40,200	1,142,071.52	978,468.00
BLACK HILLS CORP	092113109	BKH	36.34	7,100	230,318.26	258,014.00
BLACKROCK KELSO CAPITAL	092533108	BKCC	10.06	46,400	364,410.52	466,784.00
BLUCORA INC	095229100	BCOR	15.71	25,500	322,432.23	400,605.00
BLUE NILE INC	09578R103	NILE	38.50	12,800	500,690.87	492,800.00
BLUEGREEN CORP	096231105	BXG	9.38	82,400	620,878.97	772,912.00
BLYTH INC.	09643P207	BTH	15.55	47,600	1,020,337.23	740,180.00
BOB EVANS FARMS	096761101	BOBE	40.20	100	4,017.36	4,020.00
BOFI HOLDING INC	05566U108	BOFI	27.87	34,700	528,624.58	967,089.00
BOINGO WIRELESS INC	09739C102	WIFI	7.55	61,800	712,721.36	466,590.00
BOLT TECHNOLOGY CORP	097698104	BOLT	14.27	3,100	44,516.00	44,237.00
BONANZA CREEK ENERGY INC	097793103	BCEI	27.79	34,500	924,750.97	958,755.00
BON-TON STORES	09776J101	BONT	12.12	72,800	719,371.44	882,336.00
BOYD GAMING CORP	103304101	BYD	6.64	135,900	1,101,428.87	902,376.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
BRADY CORPORATION	104674106	BRC	33.40	38,600	1,166,437.69	1,289,240.00
BRIGGS & STRATTON	109043109	BGG	21.08	66,700	1,196,167.37	1,406,036.00
BRIGHTCOVE INC	10921T101	BCOV	9.04	2,200	50,925.60	19,888.00
BRINKS COMPANY	109696104	BCO	28.53	55,800	1,159,238.13	1,591,974.00
BRISTOW GRP	110394103	BRS	53.66	8,300	363,718.01	445,378.00
BROOKS AUTOMATION INC	114340102	BRKS	8.05	17,800	153,023.14	143,290.00
BROWN SHOE COMPANY INC	115736100	BWS	18.37	67,100	761,920.73	1,232,627.00
BRUNSWICK CORP	117043109	BC	29.09	28,400	551,851.98	826,156.00
BUCKLE INC	118440106	BKE	44.64	34,700	1,461,469.05	1,549,008.00
BUFFALO WILD WINGS INC	119848109	BWLD	72.82	1,700	147,193.82	123,794.00
CABELAS INC	126804301	CAB	41.75	9,900	438,763.09	413,325.00
CACI INTERNATIONAL INC.-CL A	127190304	CACI	55.03	27,800	1,543,109.97	1,529,834.00
CAFEPRESS INC	12769A103	PRSS	5.77	12,500	97,891.09	72,125.00
CAI INTERNATIONAL INC	12477X106	CAP	21.95	46,900	775,398.98	1,029,455.00
CALIFORNIA FIRST NTN	130222102	CFNB	14.95	5,400	69,763.85	80,730.00
CALLON PETROLEUM CORP	13123X102	CPE	4.70	99,300	624,706.43	466,710.00
CAMBREX CORP.	132011107	CBM	11.38	82,100	552,519.22	934,298.00
CAMDEN NATL CORP	133034108	CAC	33.97	22,100	678,945.48	750,737.00
CANTEL MEDICAL CORP	138098108	CMN	29.73	300	5,238.10	8,919.00
CAPE BANCORP INC	139209100	CBNJ	8.69	22,300	183,879.50	193,787.00
CAPELLA EDUCATION CO	139594105	CPLA	28.23	33,600	1,164,870.82	948,528.00
CAPITAL BANK FINANCIAL - CL A	139794101	CBF	17.07	6,000	104,030.55	102,420.00
CAPITAL CITY BK GROUP	139674105	CCBG	11.37	50,200	695,560.56	570,774.00
CAPITAL SOUTHWEST CORP	140501107	CSWC	99.63	6,700	706,910.38	667,521.00
CARBONITE INC	141337105	CARB	9.25	9,800	107,519.95	90,650.00
CAREER EDUCATION CORP	141665109	CECO	3.52	248,200	3,216,573.24	873,664.00
CARROLS RESTAURANT GROUP	14574X104	TAST	5.98	95,500	570,807.66	571,090.00
CASEY'S GENERAL STORES INC.	147528103	CASY	53.10	9,400	383,615.04	499,140.00
CASS INFORMATION SYSTEMS	14808P109	CASS	42.20	25,100	746,269.85	1,059,220.00
CASUAL MALE RETAIL GROUP INC	148711302	DXLG	4.20	197,100	793,172.03	827,820.00
CATHAY GENERAL BANCORP	149150104	CATY	19.50	17,800	288,227.82	347,100.00
CATO CORP CL A	149205106	CATO	27.43	45,200	934,577.28	1,239,836.00
CAVIUM INC	14964U108	CAVM	31.21	8,700	313,035.31	271,527.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
CBeyond INC	149847105	CBEY	9.04	103,500	1,116,712.39	935,640.00
CDI CORP.	125071100	CDI	17.13	53,300	954,767.05	913,029.00
CECO ENVIRONMENTAL CORP	125141101	CECE	9.95	14,900	146,567.29	148,255.00
CENTENE CORP	15135B101	CNC	41.00	50,800	1,025,585.84	2,082,800.00
CENTERSTATE BKS FLA INC	15201P109	CSFL	8.53	9,200	63,408.97	78,476.00
CENTRAL GARDEN AND PET CO-A	153527205	CENTA	10.45	63,900	703,264.49	667,755.00
CENTURY BANCORP INC	156432106	CNBKA	32.95	7,700	174,673.14	253,715.00
CEPHEID	15670R107	CPHD	33.81	63,200	1,070,892.02	2,136,792.00
CHART INDUSTRIES INC	16115Q308	GTLS	66.67	7,300	400,304.08	486,691.00
CHASE CORP	16150R104	CCF	18.60	200	3,097.30	3,720.00
CHEESECAKE FACTORY (THE)	163072101	CAKE	32.72	11,500	241,871.51	376,280.00
CHEMED CORP	16359R103	CHE	68.59	23,100	1,469,782.20	1,584,429.00
CHEMICAL FINL CORP	163731102	CHFC	23.76	6,200	128,121.73	147,312.00
CHEMTURA CORP	163893209	CHMT	21.26	98,300	1,498,962.70	2,089,858.00
CHESAPEAKE UTILITIES CORP	165303108	CPK	45.40	20,300	840,271.11	921,620.00
CHILDREN'S PLACE	168905107	PLCE	44.29	32,100	1,281,997.70	1,421,709.00
CHIKUITA BRANDS	170032809	CQB	8.25	118,300	1,050,583.95	975,975.00
CIBER INC.	17163B102	CBR	3.34	226,900	1,105,967.29	757,846.00
CIENA CORP.	171779309	CIEN	15.70	14,000	221,488.76	219,800.00
CINCINNATI BELL INC	171871106	CBB	5.48	265,500	651,106.53	1,454,940.00
CIRRUS LOGIC INC	172755100	CRUS	28.97	35,300	833,009.40	1,022,641.00
CITI TRENDS INC	17306X102	CTRN	13.76	18,600	267,774.69	255,936.00
CITIZENS INC	174740100	CIA	11.05	77,200	773,893.82	853,060.00
CITIZENS REPUBLIC	174420307	CRBC	18.97	65,100	1,059,321.17	1,234,947.00
CLARCOR INC.	179895107	CLC	47.78	19,700	831,840.68	941,266.00
CLECO CORP.	12561W105	CNL	40.01	19,900	663,086.41	796,199.00
CLOUD PEAK ENERGY INC	18911Q102	CLD	19.33	600	11,856.00	11,598.00
CNO FINANCIAL GROUP INC	12621E103	CNO	9.33	206,300	1,603,243.46	1,924,779.00
COBIZ FINANCIAL INC.	190897108	COBZ	7.47	13,000	83,635.31	97,110.00
COCA-COLA BOTTLING	191098102	COKE	66.50	8,300	568,777.58	551,950.00
COEUR D'ALENE MINES CORP.	192108504	CDE	24.60	83,500	1,873,579.15	2,054,100.00
COGNEX CORP.	192422103	CGNX	36.82	48,100	1,001,058.55	1,771,042.00
COHEN & STEERS INC	19247A100	CNS	30.47	36,400	854,248.54	1,109,108.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
COINSTAR INC	19259P300	CSTR	52.01	34,300	1,607,714.99	1,783,943.00
COLEMAN CABLE INC	193459302	CCIX	9.27	44,300	326,927.24	410,661.00
COLLECTORS UNIVERSE INC	19421R200	CLCT	10.03	4,300	61,318.00	43,129.00
COLUMBIA BANKING SYSTEM INC	197236102	COLB	17.94	45,800	825,351.63	821,652.00
COMFORT SYS USA INC	199908104	FIX	12.16	87,500	1,018,218.63	1,064,000.00
COMMVault SYSTEMS INC	204166102	CVLT	69.71	38,800	791,960.80	2,704,748.00
COMPUTER TASK GROUP INC.	205477102	CTGX	18.23	50,600	423,579.28	922,438.00
COMVERSE INC	20585P105	CNSI	28.53	13,800	377,192.10	393,714.00
CONCEPTUS INC	206016107	CPTS	21.01	32,000	572,394.70	672,320.00
CONMED CORPORATION	207410101	CNMD	27.95	45,500	1,212,223.89	1,271,725.00
CONSOLIDATED GRAPHICS INC.	209341106	CGX	34.92	27,000	881,587.69	942,840.00
CONSOLIDATED WATER CO-ORD	G23773107	CWCO	7.40	10,600	87,980.59	78,440.00
CONSTANT CONTACT INC	210313102	CTCT	14.21	8,900	149,412.47	126,469.00
CONTANGO OIL & GAS	21075N204	MCF	42.36	25,900	1,380,180.12	1,097,124.00
CONVERGYS CORPORATION	212485106	CVG	16.41	114,400	1,660,870.71	1,877,304.00
COOPER TIRE & RUBBER	216831107	CTB	25.36	69,300	1,182,811.44	1,757,448.00
CORE-MARK HOLDING COMPANY,	218681104	CORE	47.35	13,600	603,910.70	643,960.00
CORINTHIAN COLLEGES INC	218868107	COCO	2.44	340,000	1,250,384.30	829,600.00
CORNERSTONE ONDEMAND INC	21925Y103	CSOD	29.53	48,500	1,056,917.20	1,432,205.00
CORNERSTONE THERAPEUTICS	21924P103	CRTX	4.73	19,200	113,749.25	90,816.00
CORPORATE EXECUTIVE BOARD	21988R102	CEB	47.46	24,800	574,749.95	1,177,008.00
COSTAR GROUP INC	22160N109	CSGP	89.37	17,900	1,248,256.68	1,599,723.00
COURIER CORP	222660102	CRRC	11.00	37,700	441,573.32	414,700.00
CRACKER BARREL OLD COUNTRY	22410J106	CBRL	64.26	23,900	906,904.73	1,535,814.00
CRAWFORD & CO	224633107	CRD.B	7.98	116,700	773,936.72	931,266.00
CRAY INC	225223304	CRAY	15.95	57,900	341,485.69	923,505.00
CRIMSON EXPLORATION INC	22662K207	CXPO	2.74	8,500	36,284.06	23,290.00
CROCS INC	227046109	CROX	14.39	3,500	60,253.35	50,365.00
CROSS COUNTRY INC	227483104	CCRN	4.80	39,300	210,163.18	188,640.00
CROSSTEX ENERGY INC	22765Y104	XTXI	14.34	76,600	568,650.62	1,098,444.00
CROWN MEDIA HLDGS IN	228411104	CRWN	1.85	22,200	52,028.24	41,070.00
CRYOLIFE INC	228903100	CRY	6.23	126,700	664,464.48	789,341.00
CSG SYSTEMS INTL. INC.	126349109	CSGS	18.18	38,400	801,246.05	698,112.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
CSS INDS INC	125906107	CSS	21.89	40,300	778,983.61	882,167.00
CUBISTS PHARMACEUTICALS	229678107	CBST	42.06	57,400	1,351,731.37	2,414,244.00
CULP INC	230215105	CFI	15.01	14,200	202,786.45	213,142.00
CURIS INC	231269101	CRIS	3.43	25,300	132,279.07	86,779.00
CURTISS-WRIGHT CORP.	231561101	CW	32.83	6,500	207,456.09	213,395.00
CVR ENERGY INC	12662P108	CVI	48.79	26,100	652,980.19	1,273,419.00
CYBERONICS INC	23251P102	CYBX	52.53	32,100	1,010,994.51	1,686,213.00
CYMER INC.	232572107	CYMI	90.43	28,000	1,498,395.38	2,532,040.00
CYNOSURE INC - CLASS A	232577205	CYNO	24.11	40,500	593,825.37	976,455.00
DANA HOLDING CORP	235825205	DAN	15.61	143,600	1,966,413.26	2,241,596.00
DARLING INTERNATIONAL INC	237266101	DAR	16.04	29,500	492,248.67	473,180.00
DAWSON GEOPHYSICAL CO	239359102	DWSN	26.38	23,100	616,678.08	609,378.00
DEL FRISCO'S	245077102	DFRG	15.59	3,700	55,276.89	57,683.00
DELEK US HLDGS INC	246647101	DK	25.32	39,500	384,264.47	1,000,140.00
DELTA APPAREL INC	247368103	DLA	13.98	9,000	126,587.70	125,820.00
DELUXE CORP.	248019101	DLX	32.24	56,400	846,810.45	1,818,336.00
DEMAND MEDIA INC	24802N109	DMD	9.29	10,700	104,052.20	99,403.00
DEPOMED INC	249908104	DEPO	6.19	54,500	285,716.33	337,355.00
DESTINATION MATERNITY CORP	25065D100	DEST	21.56	43,200	536,757.43	931,392.00
DIAMOND HILL INVESTMENT GRP	25264R207	DHIL	67.86	11,500	783,976.14	780,390.00
DIAMONDBACK ENERGY INC	25278X109	FANG	19.12	9,100	173,827.68	173,992.00
DICE HOLDINGS INC	253017107	DHX	9.18	109,500	1,033,508.52	1,005,210.00
DIGI INTERNATIONAL INC	253798102	DGII	9.47	6,600	77,649.81	62,502.00
DIGIMARC CORPORATION	25381B101	DMRC	20.70	30,800	847,464.14	637,560.00
DIGITAL RIVER INC	25388B104	DRIV	14.39	100	3,519.02	1,439.00
DOMINO'S PIZZA INC	25754A201	DPZ	43.55	18,800	600,533.50	818,740.00
DORMAN PRODUCTS INC	258278100	DORM	35.34	15,200	214,037.43	537,168.00
DREW INDS INC	26168L205	DW	32.25	4,000	64,724.70	129,000.00
DRIL-QUIP INC	262037104	DRQ	73.05	14,800	701,913.93	1,081,140.00
DURATA THERAPEUTICS INC	26658A107	DRTX	7.64	5,500	51,425.95	42,020.00
E2OPEN	29788A104	EOPN	14.16	3,000	41,049.90	42,480.00
EAGLE MATERIALS INC	26969P108	EXP	58.50	17,700	807,382.56	1,035,450.00
EARTHLINK INC	270321102	ELNK	6.46	144,500	976,535.71	933,470.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
EASTERN INSURANCE HLDGS INC	276534104	EIHI	17.08	4,900	83,854.30	83,692.00
EBIX INC	278715206	EBIX	16.07	48,800	1,110,042.07	784,216.00
EDGEN GROUP INC	28014Q107	EDG	7.06	9,600	83,597.76	67,776.00
EHEALTH INC	28238P109	EHTH	27.48	32,900	908,106.72	904,092.00
EL PASO ELECTRIC COMPANY	283677854	EE	31.91	1,500	43,025.67	47,865.00
ELECTRO RENT CORP	285218103	ELRC	15.38	56,400	816,588.32	867,432.00
ELECTRONICS FOR IMAGING	286082102	EFII	18.99	23,100	278,510.47	438,669.00
ELIZABETH ARDEN INC	28660G106	RDEN	45.01	500	24,236.51	22,505.00
ELLIE MAE INC	28849P100	ELLI	27.75	36,400	408,380.97	1,010,100.00
ELOQUA INC	290139104	ELOQ	23.59	5,900	119,272.63	139,181.00
EMCOR GROUP INC	29084Q100	EME	34.61	64,100	1,240,410.38	2,218,501.00
EMERGENT BIOSOLUTIONS INC	29089Q105	EBS	16.04	66,500	990,168.75	1,066,660.00
EMPLOYERS HOLDINGS INC	292218104	EIG	20.58	33,800	604,203.18	695,604.00
ENCORE WIRE CORP	292562105	WIRE	30.31	34,600	1,051,112.58	1,048,726.00
ENERGY XXI BERMUDA	G10082140	EXXI	32.19	72,800	2,273,079.23	2,343,432.00
ENERGYSOLUTIONS INC	292756202	ES	3.12	291,600	1,132,382.73	909,792.00
ENERNOC INC	292764107	ENOC	11.75	54,100	687,265.54	635,675.00
ENERSYS	29275Y102	ENS	37.63	44,100	1,433,307.15	1,659,483.00
ENPHASE ENERGY INC	29355A107	ENPH	3.65	5,100	34,862.52	18,615.00
ENSTAR GROUP INC	G3075P101	ESGR	111.98	12,400	924,066.15	1,388,552.00
ENTEGRIS INC	29362U104	ENTG	9.18	169,100	1,263,511.13	1,552,338.00
ENTERPRISE FINANCIAL SERVICE	293712105	EFSC	13.07	1,700	22,506.88	22,219.00
ENVIVIO INC	29413T106	ENVI	1.70	4,900	37,155.25	8,330.00
ENZON PHARMACEUTICALS INC	293904108	ENZN	4.43	57,300	262,614.50	253,839.00
EPL OIL & GAS INC	26883D108	EPL	22.55	52,000	1,058,207.02	1,172,600.00
EPLUS INC	294268107	PLUS	41.34	21,200	321,180.00	876,408.00
EPOCH HOLDING CORP	29428R103	EPHC	27.90	37,500	454,286.68	1,046,250.00
ESCO TECHNOLOGIES INC	296315104	ESE	37.41	3,600	138,695.57	134,676.00
ESTERLINE TECHNOLOGIES CORP	297425100	ESL	63.61	7,600	431,217.57	483,436.00
EVOLUTION PETROLEUM CORP	30049A107	EPM	8.13	95,100	751,502.15	773,163.00
EXCEL TRUST INC	30068C109	EXL	12.67	28,200	341,653.79	357,294.00
EXIDE TECHNOLOGIES	302051206	XIDE	3.42	169,600	1,191,327.87	580,032.00
EXPRESS INC	30219E103	EXPR	15.09	6,100	117,971.61	92,049.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
EXTERRAN HOLDINGS INC	30225X103	EXH	21.92	50,800	600,369.38	1,113,536.00
FAIR ISAAC INC.	303250104	FICO	42.03	3,700	152,609.69	155,511.00
FAIRPOINT COMMUNICATIONS INC	305560302	FRP	7.94	111,500	691,097.89	885,310.00
FALCONSTOR SOFTWARE	306137100	FALC	2.33	137,700	586,451.78	320,841.00
FARMER BROS CO	307675108	FARM	14.43	59,400	509,280.21	857,142.00
FEI COMPANY	30241L109	FEIC	55.46	24,300	1,099,738.88	1,347,678.00
FEMALE HEALTH COMPANY	314462102	FHCO	7.18	115,000	734,628.90	825,700.00
FERRO CORP	315405100	FOE	4.18	269,600	1,989,078.37	1,126,928.00
FIDELITY SOUTHERN CORP	316394105	LION	9.55	1,500	13,507.12	14,325.00
FIFTH & PACIFIC CO INC	316645100	FNP	12.45	67,400	541,596.03	839,130.00
FINANCIAL INSTNS INC	317585404	FISI	18.63	1,000	16,621.51	18,630.00
FINISAR CORPORATION	31787A507	FNSR	16.30	8,900	169,441.72	145,070.00
FIRST AMERICAN FINANCIAL	31847R102	FAF	24.09	99,200	1,996,260.96	2,389,728.00
FIRST BANCORP INC/ME	31866P102	FNLC	16.47	18,800	265,915.35	309,636.00
FIRST BANCORP N C	318910106	FBNC	12.82	67,100	919,104.86	860,222.00
FIRST CALIF FINL GROUP INC	319395109	FCAL	7.72	111,100	780,552.52	857,692.00
FIRST CASH FINANCIAL SERVICES	31942D107	FCFS	49.62	33,700	625,839.54	1,672,194.00
FIRST CMNTY BANCSHAR	31983A103	FCBC	15.97	57,300	768,411.01	915,081.00
FIRST COMWLTH FINL C	319829107	FCF	6.82	107,700	570,625.04	734,514.00
FIRST CONNECTICUT BANCORP	319850103	FBNK	13.75	44,000	576,250.79	605,000.00
FIRST FINANCIAL NORTHWEST	32022K102	FFNW	7.55	4,400	35,068.50	33,220.00
FIRST FINL BANKSHARE	32020R109	FFIN	39.01	1,400	57,329.02	54,614.00
FIRST FINL CORP IND	320218100	THFF	30.24	31,100	877,128.66	940,464.00
FIRST INTERSTATE BANCYSYS/MT	32055Y201	FIBK	15.43	60,200	771,531.64	928,886.00
FIRST MERCHANTS CORP	320817109	FRME	14.84	55,400	475,787.35	822,136.00
FIRST SOLAR INC	336433107	FSLR	30.88	21,600	485,490.24	667,008.00
FIRSTHAND TECHNOLOGY VALUE	33766Y100	SVVC	17.44	5,500	102,117.07	95,920.00
FIRSTMERIT CORPORATION	337915102	FMER	14.19	119,600	1,839,436.96	1,697,124.00
FISHER COMMUNICATION	337756209	FSCI	26.99	16,400	432,553.68	442,636.00
FIVE STAR QUALITY CARE	33832D106	FVE	5.01	180,800	832,727.94	905,808.00
FLEETMATICS GROUP LTD	G35569105	FLTX	25.16	5,700	136,874.28	143,412.00
FLEXSTEEL INDUSTRIES INC	339382103	FLXS	21.45	700	15,297.44	15,015.00
FLOTEK INDUSTRIES INC	343389102	FTK	12.20	28,900	352,529.23	352,580.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
FNB CORP	302520101	FNB	10.62	18,700	204,647.86	198,594.00
FORRESTER RESEARCH INC	346563109	FORR	26.80	37,200	1,018,548.69	996,960.00
FORTEGRA FINANCIAL CORP	34954W104	FRF	8.89	9,200	73,639.81	81,788.00
FOSTER L B CO	350060109	FSTR	43.44	23,200	699,282.41	1,007,808.00
FRANKLIN ELEC INC	353514102	FELE	62.17	2,500	148,810.45	155,425.00
FRED'S INC	356108100	FRED	13.31	79,300	806,361.37	1,055,483.00
FREIGHTCAR AMERICA INC	357023100	RAIL	22.42	40,800	919,681.09	914,736.00
FTI CONSULTING INC	302941109	FCN	33.00	3,500	115,170.04	115,500.00
FULLER H B CO	359694106	FUL	34.82	9,400	205,931.05	327,308.00
FURIEX PHARMACEUTICALS	36106P101	FURX	19.26	18,000	288,810.43	346,680.00
FUTUREFUEL CORP	36116M106	FF	11.84	45,200	538,187.57	535,168.00
FX ENERGY INC	302695101	FXEN	4.11	52,900	393,362.17	217,419.00
G & K SERV. CL-A	361268105	GK	34.15	15,100	480,255.87	515,665.00
GENERAL COMMUNICATION	369385109	GNCMA	9.59	100,100	721,151.81	959,959.00
GENESCO INC.	371532102	GCO	55.00	29,600	871,677.53	1,628,000.00
GENESEE & WYO INC	371559105	GWR	76.08	17,800	846,295.62	1,354,224.00
GENIE ENERGY LTD-B	372284208	GNE	7.10	9,000	40,026.77	63,900.00
GENOMIC HEALTH INC	37244C101	GHDX	27.26	37,500	806,636.90	1,022,250.00
GENTIVA HEALTH SERVICES	37247A102	GTIV	10.05	88,100	640,975.55	885,405.00
GEOEYE INC	37250W108	GEOY	30.73	26,900	741,608.82	826,637.00
GEORGIA GULF CORP	373200302	GGC	41.28	37,900	966,175.41	1,564,512.00
GEOSPACE TECH CORP	37364X109	GEOS	88.87	17,000	533,791.78	1,510,790.00
G-III APPAREL GROUP LTD	36237H101	GIII	34.23	32,200	1,170,654.08	1,102,206.00
GLOBAL CASH ACCESS INC	378967103	GCA	7.84	37,600	277,025.40	294,784.00
GLOBAL SOURCES LIMITED	G39300101	GSOL	6.48	91,800	641,737.84	594,864.00
GLOBUS MEDICAL INC - A	379577208	GMED	10.49	6,100	104,428.94	63,989.00
GLU MOBILE INC	379890106	GLUU	2.29	84,100	399,688.36	192,589.00
GOLD RESOURCE CORP	38068T105	GORO	15.41	7,300	158,042.26	112,493.00
GORDMANS STORES INC	38269P100	GMAN	15.02	39,600	635,499.35	594,792.00
GRAND CANYON EDUCATION INC	38526M106	LOPE	23.47	56,200	1,095,663.06	1,319,014.00
GRANITE CONSTRUCTION INC	387328107	GVA	33.62	2,200	75,336.50	73,964.00
GREAT SOUTHN BANCORP	390905107	GSBC	25.45	31,900	871,565.13	811,855.00
GREEN PLAINS RENEWABLE	393222104	GPRE	7.91	107,100	1,034,497.36	847,161.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
GREENHILL & CO INC	395259104	GHL	51.99	32,800	1,168,260.53	1,705,272.00
GREENLIGHT CAPITAL RE LTD-A	G4095J109	GLRE	23.08	51,200	1,297,780.52	1,181,696.00
GRIFFON CORPORATION	398433102	GFF	11.46	8,700	71,514.07	99,702.00
GROUP 1 AUTOMOTIVE	398905109	GPI	61.99	2,100	104,370.43	130,179.00
GSI TECHNOLOGY INC	36241U106	GSIT	6.27	18,100	113,810.06	113,487.00
GT ADVANCED TECHNOLOGIES	36191U106	GTAT	3.02	217,500	1,883,864.22	656,850.00
GUIDANCE SOFTWARE INC	401692108	GUID	11.87	74,100	747,768.05	879,567.00
GUIDEWIRE SOFTWARE INC	40171V100	GWRE	29.72	23,100	711,656.74	686,532.00
GULFPORT ENERGY CORP	402635304	GPOR	38.22	21,600	599,260.07	825,552.00
H&E EQUIPMENT SERVICES INC	404030108	HEES	15.07	68,400	975,658.35	1,030,788.00
HACKET GROUP INC	404609109	HCKT	4.28	146,400	621,848.91	626,592.00
HAEMONETICS CORP/MASS	405024100	HAE	40.84	13,300	361,076.69	543,172.00
HAIR CELESTIAL GROUP	405217100	HAIR	54.22	9,700	453,625.68	525,934.00
HALLADOR ENERGY CO	40609P105	HNRG	8.26	32,800	291,658.00	270,928.00
HANCOCK HLDG CO	410120109	HBHC	31.74	24,300	726,417.27	771,282.00
HANDY & HARMAN LTD	410315105	HNH	15.07	16,600	243,796.18	250,162.00
HANMI FINL CORP	410495204	HAFC	13.59	1	5.07	7.00
HARBINGER GROUP INC	41146A106	HRG	7.69	127,000	907,331.58	976,630.00
HARDINGE INC	412324303	HDNG	9.94	16,600	177,490.40	165,004.00
HARRIS TEETER SUPERMARKETS	414585109	HTSI	38.56	47,300	1,217,360.98	1,823,888.00
HARVARD BIOSCIENCE INC	416906105	HBIO	4.38	143,500	731,720.55	628,530.00
HARVEST NATURAL RESO	41754V103	HNR	9.07	5,300	49,534.54	48,071.00
HAVERTY FURNITURE	419596101	HVT	16.31	59,600	623,390.23	972,076.00
HAWAIIAN HOLDINGS INC	419879101	HA	6.57	147,400	933,936.94	968,418.00
HAWAIIAN TELCOM HOLDCO INC	420031106	HCOM	19.50	43,300	830,236.32	844,350.00
HAWKINS INC	420261109	HWKN	38.64	1,300	51,355.55	50,232.00
HEALTHCARE SVCS GRP	421906108	HCSG	23.23	10,600	219,865.61	246,238.00
HEALTHSOUTH CORP	421924309	HLS	21.11	25,000	459,164.42	527,750.00
HEALTHSTREAM INC	42222N103	HSTM	24.31	19,300	214,463.44	469,183.00
HEALTHWAYS INC.	422245100	HWAY	10.70	86,500	1,084,816.04	925,550.00
HEARTLAND FINANCIAL USA INC	42234Q102	HTLF	26.15	18,100	304,465.63	473,315.00
HEARTLAND PAYMENT SYSTEMS	42235N108	HPY	29.50	50,300	1,071,705.06	1,483,850.00
HECLA MINING CO.	422704106	HL	5.83	297,700	1,450,621.14	1,735,591.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
HEICO CORP	422806109	HEI	44.76	15,400	581,355.84	689,304.00
HEIDRICK & STRUGGLES INTL	422819102	HSII	15.26	10,400	239,488.66	158,704.00
HELIX ENERGY SOLUTIONS	42330P107	HLX	20.64	104,800	1,590,125.52	2,163,072.00
HERITAGE COMMERCE CORP	426927109	HTBK	6.98	13,300	67,655.92	92,834.00
HERITAGE FINANCIAL CORP	42722X106	HFWA	14.69	2,400	33,790.75	35,256.00
HEXCEL CORP	428291108	HXL	26.96	34,500	651,913.89	930,120.00
HFF INC - CL A	40418F108	HF	14.90	75,100	739,944.70	1,118,990.00
HHGREGG INC	42833L108	HGG	7.02	104,600	1,245,971.24	734,292.00
HIBBETT SPORTS INC.	428567101	HIBB	52.70	2,700	135,371.51	142,290.00
HICKORY TECH CORP	429060106	HTCO	9.73	62,900	644,623.80	612,017.00
HILL INTERNATIONAL INC	431466101	HIL	3.66	15,000	81,898.09	54,900.00
HILLENBRAND INC	431571108	HI	22.61	1,400	31,934.98	31,654.00
HITTITE MICROWAVE CORP	43365Y104	HITT	62.10	7,700	329,383.89	478,170.00
HMS HOLDINGS CORP	40425J101	HMSY	25.92	25,000	558,660.50	648,000.00
HNI CORP	404251100	HNI	30.06	43,100	1,101,870.30	1,295,586.00
HOMEOWNERS CHOICE INC	43741E103	HCI	20.79	39,800	638,129.62	827,442.00
HOMESTREET INC	43785V102	HMST	25.55	32,600	590,777.40	832,930.00
HOMETRUST BANCSHARES INC	437872104	HTBI	13.51	45,800	606,523.89	618,758.00
HOOKER FURNITURE CORP	439038100	HOFT	14.53	36,400	432,931.06	528,892.00
HORACE MANN EDUCATORS	440327104	HMN	19.96	63,500	1,124,529.55	1,267,460.00
HORNBECK OFFSHORE SERVICES	440543106	HOS	34.34	1,400	46,546.58	48,076.00
HOT TOPIC INC	441339108	HOTT	9.65	102,700	705,365.51	991,055.00
HSN INC	404303109	HSNI	55.08	8,800	349,277.91	484,704.00
HUDSON HIGHLAND GROUP INC	443787106	HSN	4.48	137,100	681,758.08	614,208.00
HYPERION THERAPEUTICS INC	44915N101	HPTX	11.28	11,000	119,706.84	124,080.00
HYSTER-YALE MATERIALS	449172105	HY	48.80	22,200	469,584.85	1,083,360.00
IBERIABANK CORP	450828108	IBKC	49.12	34,200	1,616,887.87	1,679,904.00
ICF INTERNATIONAL INC	44925C103	ICFI	23.44	31,500	650,085.26	738,360.00
ICONIX BRAND GROUP INC	451055107	ICON	22.32	79,400	1,521,358.31	1,772,208.00
ICU MEDICAL INC.	44930G107	ICUI	60.93	20,200	999,253.60	1,230,786.00
IDACORP, INC.	451107106	IDA	43.35	14,400	523,405.33	624,240.00
IDT CORP-CL B	448947507	IDT	9.54	87,400	695,009.25	833,796.00
IGNITE RESTAURANT GROUP INC	451730105	IRG	13.00	4,200	80,442.46	54,600.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
IMATION CORP	45245A107	IMN	4.67	139,900	1,427,277.09	653,333.00
IMMUNOMEDICS INC	452907108	IMMU	2.92	97,700	340,135.16	285,284.00
IMPAX LABORATORIES INC	45256B101	IPXL	20.49	36,900	874,507.65	756,081.00
IMPERVA INC	45321L100	IMPV	31.53	16,700	572,199.57	526,551.00
INGLES MKTS INC	457030104	IMKTA	17.26	49,800	931,936.27	859,548.00
INNOSPEC INC.	45768S105	IOSP	34.49	38,400	1,224,385.58	1,324,416.00
INSIGHT ENTERPRISES INC.	45765U103	NSIT	17.37	69,900	881,907.13	1,214,163.00
INSPERITY INC	45778Q107	NSP	32.56	37,400	1,033,107.73	1,217,744.00
INTEGRA LIFESCIENCES	457985208	IART	38.97	5,200	197,301.03	202,644.00
INTEGRATED DEVICE TECH INC	458118106	IDTI	7.30	199,300	1,316,397.47	1,454,890.00
INTER PARFUMS INC	458334109	IPAR	19.46	15,500	308,508.46	301,630.00
INTERACTIVE INTELLIGENCE	45841V109	ININ	33.54	23,200	645,321.59	778,128.00
INTERCEPT PHARMACEUTICALS	45845P108	ICPT	34.24	3,000	102,360.00	102,720.00
INTERDIGITAL INC	45867G101	IDCC	41.10	43,500	1,780,722.44	1,787,850.00
INTERFACE INC	458665304	TILE	16.08	28,100	411,938.08	451,848.00
INTERNATIONAL BANCSH	459044103	IBOC	18.05	74,300	1,176,732.58	1,341,115.00
INTERNATIONAL RECTIFIER CORP	460254105	IRF	17.73	1,300	22,918.25	23,049.00
INTERSECTIONS INC	460981301	INTX	9.48	78,200	1,064,218.45	741,336.00
INTERVAL LEISURE GROUP INC	46113M108	IILG	19.39	4,600	88,071.60	89,194.00
INTL SHIPHOLDING CORP	460321201	ISH	16.48	29,600	736,498.67	487,808.00
INVACARE CORP.	461203101	IVC	16.30	68,500	1,485,146.88	1,116,550.00
INVESTORS TITLE CO	461804106	ITIC	60.00	3,400	217,180.10	204,000.00
ION GEOPHYSICAL CORP	462044108	IO	6.51	79,100	549,237.90	514,941.00
IRIDIUM COMMUNICATIONS INC	46269C102	IRDM	6.74	123,400	1,010,737.69	831,716.00
ISLE OF CAPRI CASINOS	464592104	ISLE	5.60	96,900	764,085.27	542,640.00
J & J SNACK FOODS CORP	466032109	JJSF	63.94	2,600	161,850.86	166,244.00
J2 GLOBAL INC	48123V102	JCOM	30.58	53,600	1,399,419.87	1,639,088.00
JACK IN THE BOX INC.	466367109	JACK	28.60	1,600	45,758.00	45,760.00
JAVELIN MORTGAGE INV CORP	47200B104	JMI	19.09	4,600	86,332.80	87,814.00
JAZZ PHARMACEUTICALS PLC	G50871105	JAZZ	53.20	11,700	467,931.44	622,440.00
JETBLUE AIRWAYS CORP	477143101	JBLU	5.71	277,300	1,490,102.90	1,583,383.00
JOHN B. SANFILIPPO & SON INC	800422107	JBSS	18.18	44,800	657,222.27	814,464.00
JOHN BEAN TECHNOLOGIES	477839104	JBT	17.77	5,600	96,947.96	99,512.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
JOHNSON OUTDOORS INC - CL A	479167108	JOUT	19.92	8,000	150,158.75	159,360.00
JOS. A. BANK CLOTHIERS INC.	480838101	JOSB	42.58	1,900	93,244.02	80,902.00
JOURNAL COMMUNICATIONS INC	481130102	JRN	5.41	159,200	797,250.59	861,272.00
KADANT INC	48282T104	KAI	26.51	35,500	776,134.31	941,105.00
KAPSTONE PAPER AND	48562P103	KS	22.19	36,800	437,707.60	816,592.00
KAYAK SOFTWARE CORP	486577109	KYAK	39.72	7,500	285,876.40	297,900.00
KB HOME	48666K109	KBH	15.80	3,900	65,011.83	61,620.00
KCAP FINANCIAL INC	48668E101	KCAP	9.19	13,800	128,696.25	126,822.00
KELLY SERVICES INC CL-A	488152208	KELYA	15.74	66,400	1,274,595.62	1,045,136.00
KERYX BIOPHARMACEUTICALS INC	492515101	KERX	2.62	236,600	672,461.93	619,892.00
KEY TRONIC CORP	493144109	KTCC	10.24	8,300	72,605.65	84,992.00
KFORCE INC	493732101	KFRC	14.33	73,700	968,789.49	1,056,121.00
KIMBALL INTL INC	494274103	KBALB	11.61	87,900	681,813.65	1,020,519.00
KINDRED HEALTHCARE I	494580103	KND	10.82	98,700	1,128,818.70	1,067,934.00
KIRKLANDS INC	497498105	KIRK	10.59	22,100	362,098.62	234,039.00
KMG CHEMICALS INC	482564101	KMG	17.57	8,600	154,035.74	151,102.00
KODIAK OIL & GAS CORP	50015Q100	KOG	8.85	83,000	659,657.56	734,550.00
KVH INDUSTRIES INC	482738101	KVHI	13.98	3,700	50,338.70	51,726.00
LACLEDE GROUP HLDG. CO.	505597104	LG	38.61	32,000	1,088,548.20	1,235,520.00
LAKELAND BANCORP INC	511637100	LBAI	10.18	17,600	149,092.51	179,168.00
LANCASTER COLONY CORP	513847103	LANC	69.19	9,800	614,331.37	678,062.00
LA-Z-BOY INC.	505336107	LZB	14.15	40,100	481,807.66	567,415.00
LEAP WIRELESS INTERNATIONAL	521863308	LEAP	6.65	148,200	1,396,380.72	985,530.00
LEAPFROG ENTERPRISES INC	52186N106	LF	8.63	41,900	344,189.75	361,597.00
LEXICON PHARMACEUTICALS	528872104	LXRX	2.22	3,400	5,175.40	7,548.00
LHC GROUP INC	50187A107	LHCG	21.30	45,000	763,160.35	958,500.00
LIFE TIME FITNESS INC	53217R207	LTM	49.21	11,700	437,831.96	575,757.00
LIFELOCK INC	53224V100	LOCK	8.13	11,400	83,177.94	92,682.00
LIFETIME BRANDS INC.	53222Q103	LCUT	10.61	59,000	890,784.60	625,990.00
LIN TV CORP	532774106	TVL	7.53	55,400	345,489.63	417,162.00
LINCOLN EDUCATIONAL SERVICES	533535100	LINC	5.59	134,200	1,780,481.15	750,178.00
LIONS GATE ENTERTAINMENT	535919203	LGF	16.40	5,500	84,406.78	90,200.00
LIQUIDITY SERVICES INC	53635B107	LQDT	40.86	2,800	111,760.46	114,408.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
LITTELFUSE INC	537008104	LFUS	61.71	26,100	1,480,502.61	1,610,631.00
LIVE NATION	538034109	LYV	9.31	8,000	77,492.80	74,480.00
LIVEPERSON INC	538146101	LPSN	13.14	92,600	828,801.28	1,216,764.00
LMI AEROSPACE INC	502079106	LMIA	19.34	17,200	287,047.90	332,648.00
LOGMEIN INC	54142L109	LOGM	22.41	28,900	750,931.86	647,649.00
LOUISIANA PACIFIC	546347105	LPX	19.32	45,400	649,784.43	877,128.00
LSI LIGHTING SYS	50216C108	LYTS	7.01	12,300	83,398.36	86,223.00
LTC PROPERTIES INC	502175102	LTC	35.19	19,300	428,640.04	679,167.00
LTX-CREDENCE CORPORATION	502403207	LTXC	6.56	54,800	379,191.29	359,488.00
LUFKIN INDUSTRIES INC	549764108	LUFK	58.13	8,200	349,705.29	476,666.00
LUMBER LIQUIDATORS HOLDINGS	55003T107	LL	52.83	29,500	1,141,509.84	1,558,485.00
LUMINEX CORP DEL	55027E102	LMNX	16.76	13,300	308,395.62	222,908.00
LYDALL INC.	550819106	LDL	14.34	63,500	670,695.44	910,590.00
MADDEN STEVEN LTD	556269108	SHOO	42.27	7,600	163,639.68	321,252.00
MAGELLAN HEALTH SERVICES INC	559079207	MGLN	49.00	31,500	1,197,970.21	1,543,500.00
MAGICJACK VOCALTEC LTD	M6787E101	CALL	18.21	52,400	970,555.68	954,204.00
MAIN STREET CAPITAL HOLDINGS	56035L104	MAIN	30.51	45,200	1,339,869.44	1,379,052.00
MAINSOURCE FINANCIAL	56062Y102	MSFG	12.67	72,100	637,583.93	913,507.00
MANHATTAN ASSOCIATES INC	562750109	MANH	60.34	25,900	438,020.64	1,562,806.00
MANNING & NAPIER INC	56382Q102	MN	12.60	33,000	435,134.00	415,800.00
MARKETAXESS HOLDINGS INC	57060D108	MKTX	35.30	45,300	777,028.92	1,599,090.00
MARLIN BUSINESS SERVICES INC	571157106	MRLN	20.06	29,200	349,642.89	585,752.00
MARRIOTT VACATIONS	57164Y107	VAC	41.67	16,200	611,644.64	675,054.00
MASIMO CORP	574795100	MASI	21.01	68,200	1,480,596.24	1,432,882.00
MASTEC INC	576323109	MTZ	24.93	2,900	68,557.45	72,297.00
MATERION CORP	576690101	MTRN	25.78	21,400	694,360.54	551,692.00
MATRIX SERVICE CO	576853105	MTRX	11.50	68,200	707,141.41	784,300.00
MAXIMUS INC	577933104	MMS	63.22	33,300	1,009,886.27	2,105,226.00
MAXYGEN INC	577776107	MAXY	2.46	253,500	929,315.62	623,610.00
MB FINL INC	55264U108	MBFI	19.75	73,700	1,369,827.80	1,455,575.00
MCCLATCHY CO	579489105	MNI	3.27	288,500	1,047,158.71	943,395.00
MCGRATH RENTCORP	580589109	MGRC	29.02	42,100	1,152,802.97	1,221,742.00
MCMORAN EXPLORATION CO	582411104	MMR	16.05	15,300	239,973.70	245,565.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
MDC HOLDINGS INC	552676108	MDC	36.76	3,400	131,734.70	124,984.00
MEDICINES COMPANY	584688105	MDCO	23.97	7,400	108,456.58	177,378.00
MEDIDATA SOLUTIONS INC	58471A105	MDSO	39.19	15,100	498,929.26	591,769.00
MEDIFAST INC	58470H101	MED	26.39	33,000	811,557.14	870,870.00
MENTOR GRAPHICS CORP.	587200106	MENT	17.02	104,600	1,155,143.85	1,780,292.00
MERCANTILE BANK CORP	587376104	MBWM	16.50	49,600	855,171.07	818,400.00
MERCHANTS BANCSHARES	588448100	MBVT	26.77	14,500	357,106.81	388,165.00
MEREDITH CORPORATION	589433101	MDP	34.45	44,500	1,378,304.75	1,533,025.00
MERIDIAN BIOSCIENCE INC	589584101	VIVO	20.25	60,500	1,230,033.90	1,225,125.00
MERIDIAN INTERSTATE BANCORP	58964Q104	EBSB	16.78	4,300	38,555.51	72,154.00
MESA LABORATORIES INC	59064R109	MLAB	50.11	9,400	443,585.18	471,034.00
METRO BANCORP INC	59161R101	METR	13.22	59,100	665,183.19	781,302.00
MGE ENERGY INC	55277P104	MGEE	50.95	600	32,153.52	30,570.00
MICREL INCORPORATED	594793101	MCRL	9.50	104,400	1,122,598.43	991,800.00
MICROSEMI CORP	595137100	MSCC	21.04	19,700	369,166.56	414,488.00
MICROSTRATEGY INC-CL A	594972408	MSTR	93.38	13,300	1,004,472.49	1,241,954.00
MIDDLEBY CORP	596278101	MIDD	128.21	6,000	584,278.83	769,260.00
MIDSTATES PETROLEUM CO INC	59804T100	MPO	6.89	15,300	169,619.95	105,417.00
MIDWESTONE FINANCIAL GROUP	598511103	MOFG	20.51	2,100	45,523.25	43,071.00
MILLER (HERMAN) INC	600544100	MLHR	21.42	800	18,802.13	17,136.00
MILLER ENERGY RESOURCES INC	600527105	MILL	3.96	300	1,569.42	1,188.00
MILLER INDUSTRIES INC	600551204	MLR	15.25	34,300	596,289.32	523,075.00
MINE SAFETY APPLIANCES CO	602720104	MSA	42.71	3,700	148,102.85	158,027.00
MINERALS TECHNOLOGIES INC	603158106	MTX	39.92	41,900	1,148,994.46	1,672,648.00
MKS INSTRUMENTS INC	55306N104	MKSI	25.78	63,000	1,641,220.99	1,624,140.00
MODUSLINK GLOBAL SOLUTIONS	60786L107	MLNK	2.90	177,500	1,669,280.11	514,750.00
MOLINA HEALTHCARE INC	60855R100	MOH	27.06	45,800	873,408.90	1,239,348.00
MOMENTA PHARMACEUTICALS INC	60877T100	MNTA	11.78	94,000	1,180,253.33	1,107,320.00
MONOLITHIC POWER SYSTEMS	609839105	MPWR	22.28	8,100	159,491.96	180,468.00
MONOTYPE IMAGING HOLDINGS	61022P100	TYPE	15.98	56,200	818,546.21	898,076.00
MONTPELIER RE HOLDINGS LTD	G62185106	MRH	22.86	65,500	1,493,189.09	1,497,330.00
MOOG INC. CL A	615394202	MOG.A	41.03	9,100	324,261.99	373,373.00
MOVADO GROUP INC	624580106	MOV	30.68	35,000	636,223.69	1,073,800.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
MOVE, INC	62458M207	MOVE	7.59	128,200	1,204,372.59	973,038.00
MTR GAMING GROUP INC	553769100	MNTG	4.17	35,600	132,603.56	148,452.00
MTS SYS CORP	553777103	MTSC	50.93	25,200	799,973.32	1,283,436.00
MUELLER INDUSTRIES INC.	624756102	MLI	50.03	15,200	745,864.95	760,456.00
MUELLER WTR PRODS INC	624758108	MWA	5.61	3,400	16,380.52	19,074.00
MULTI-FINELINE ELECTRONIX INC	62541B101	MFLX	20.21	39,700	836,976.75	802,337.00
MULTIMEDIA GAMES, INC.	625453105	MGAM	14.71	69,700	411,777.64	1,025,287.00
MVC CAPITAL INC	553829102	MVC	12.15	15,100	267,627.65	183,465.00
MWI VETERINARY SUPPLY INC	55402X105	MWIV	110.00	1,300	134,375.57	143,000.00
MYERS INDUSTRIES INC.	628464109	MYE	15.15	69,800	685,459.34	1,057,470.00
NACCO INDUSTRIES -CL A	629579103	NC	60.69	16,500	553,114.66	1,001,385.00
NANOMETRICS INC	630077105	NANO	14.42	54,400	979,657.84	784,448.00
NATIONAL BANK HOLD CORP-CL A	633707104	NBHC	18.99	4,600	85,859.92	87,354.00
NATIONAL BANKSHARES INC/VA	634865109	NKSH	32.39	300	7,427.41	9,717.00
NATIONAL HEALTHCARE	635906100	NHC	47.02	22,500	1,034,093.16	1,057,950.00
NATIONAL INTERSTATE CORP	63654U100	NATL	28.82	22,200	472,059.00	639,804.00
NATIONAL RESEARCH CORP	637372103	NRCI	54.20	200	5,518.63	10,840.00
NATIONSTAR MORTGAGE	63861C109	NSM	30.98	12,100	373,855.01	374,858.00
NATURAL GAS SERVICES GROUP	63886Q109	NGS	16.42	52,500	919,965.80	862,050.00
NATURES SUNSHINE PRODS INC.	639027101	NATR	14.48	55,700	758,991.38	806,536.00
NATUS MEDICAL INC	639050103	BABY	11.18	1,500	16,726.28	16,770.00
NBT BANCORP INC	628778102	NBTB	20.27	20,700	464,452.05	419,589.00
NCI BUILDING SYS INC	628852204	NCS	13.90	64,000	710,969.95	889,600.00
NEENAH PAPER INC	640079109	NP	28.47	15,300	285,871.83	435,591.00
NEKTAR THERAPEUTICS	640268108	NKTR	7.41	23,400	252,087.39	173,394.00
NEOGEN CORP	640491106	NEOG	45.32	2,700	125,798.27	122,364.00
NETGEAR INC	64111Q104	NTGR	39.42	4,400	163,510.44	173,448.00
NETSCOUT SYS INC	64115T104	NTCT	25.99	53,800	1,075,550.00	1,398,262.00
NETSPEND HOLDINGS INC	64118V106	NTSP	11.82	83,900	774,715.41	991,698.00
NEUTRAL TANDEM INC	64128B108	IQNT	2.57	126,800	1,310,245.79	325,876.00
NEW YORK & CO	649295102	NWY	3.81	145,100	619,758.28	552,831.00
NEW YORK TIMES CO. CL A	650111107	NYT	8.53	165,700	1,315,785.63	1,413,421.00
NEWLINK GENETICS CORP	651511107	NLNK	12.50	30,200	378,126.03	377,500.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
NEXSTAR BROADCASTING GROUP	65336K103	NXST	10.59	37,000	322,852.76	391,830.00
NGP CAPITAL RESOURCES CO	62912R107	NGPC	7.22	13,600	211,547.79	98,192.00
NJ RESOURCES CORP. COMMON	646025106	NJR	39.62	7,500	291,073.99	297,150.00
NL INDS INC	629156407	NL	11.45	1,900	22,248.32	21,755.00
NN INC	629337106	NNBR	9.16	12,700	110,079.57	116,332.00
NORANDA ALUMINIUM HOLDING	65542W107	NOR	6.11	100,400	1,169,434.65	613,444.00
NORTEK INC	656559309	NTK	66.25	12,500	738,316.88	828,125.00
NORTHERN OIL AND GAS INC	665531109	NOG	16.82	82,000	1,663,928.05	1,379,240.00
NORTHRIM BANCORP INC	666762109	NRIM	22.65	800	16,018.00	18,120.00
NORTHWEST PIPE CO	667746101	NWPX	23.86	7,500	187,093.07	178,950.00
NORTHWESTERN CORP	668074305	NWE	34.73	1,500	49,474.84	52,095.00
NUTRACEUTICAL INTERNATIONAL	67060Y101	NUTR	16.54	38,800	451,656.41	641,752.00
NVE CORP	629445206	NVEC	55.49	13,800	768,581.01	765,762.00
OASIS PETROLEUM INC	674215108	OAS	31.80	74,800	2,109,300.11	2,378,640.00
OBAGI MEDICAL PRODUCTS INC	67423R108	OMPI	13.59	66,100	764,452.16	898,299.00
OCWEN FINANCIAL CORP	675746309	OCN	34.59	46,200	997,899.53	1,598,058.00
OFFICE DEPOT INC	676220106	ODP	3.28	391,100	1,788,001.72	1,282,808.00
OFFICEMAX INC	67622P101	OMX	9.76	130,100	1,276,008.12	1,269,776.00
OFS CAPITAL CORP	67103B100	OFS	13.69	4,200	57,347.79	57,498.00
OIL DRI CORP AMERICA	677864100	ODC	27.60	14,200	311,479.19	391,920.00
OLD DOMINION FREIGHT LINE	679580100	ODFL	34.28	22,300	568,220.79	764,444.00
OLD NATL BANCORP IND	680033107	ONB	11.87	8,200	112,226.87	97,334.00
OLIN CORP	680665205	OLN	21.59	48,400	1,012,078.22	1,044,956.00
OM GROUP, INC.	670872100	OMG	22.20	56,000	1,091,234.12	1,243,200.00
OMEGA FLEX INC	682095104	OFLX	12.36	5,000	69,702.07	61,800.00
OMNIAMERICAN BANCORP INC	68216R107	OABC	23.13	17,900	420,100.20	414,027.00
OMNICELL INC	68213N109	OMCL	14.87	69,100	1,013,742.27	1,027,517.00
OMNOVA SOLUTIONS INC	682129101	OMN	7.01	134,000	994,949.63	939,340.00
ONE LIBERTY PROPERTIES INC	682406103	OLP	20.29	7,000	112,297.88	142,030.00
OPENTABLE INC	68372A104	OPEN	48.80	7,800	384,375.01	380,640.00
OPKO HEALTH INC	68375N103	OPK	4.81	228,300	1,075,426.64	1,098,123.00
OPLINK COMMUNICATION	68375Q403	OPLK	15.58	8,200	137,289.28	127,756.00
ORBCOMM INC	68555P100	ORBC	3.92	95,000	330,787.63	372,400.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
ORBITZ WORLDWIDE INC	68557K109	OWW	2.72	272,800	897,011.32	742,016.00
OREXIGEN THERAPEUTICS INC	686164104	OREX	5.27	5,100	27,570.50	26,877.00
ORIENTAL FINL GROUP	68618W100	OFG	13.35	87,400	1,010,376.15	1,166,790.00
ORTHOFIX INTERNATIONAL N.V.	N6748L102	OFIX	39.33	31,800	1,284,707.03	1,250,694.00
OSI SYSTEMS INC	671044105	OSIS	64.04	22,700	591,438.45	1,453,708.00
OTTER TAIL CORP	689648103	OTTR	25.00	12,400	311,377.78	310,000.00
OVERSTOCK COM INC DE	690370101	OSTK	14.31	41,100	576,722.88	588,141.00
OWENS & MINOR INC.	690732102	OMI	28.51	66,600	1,836,033.73	1,898,766.00
PACER INTERNATIONAL INC	69373H106	PACR	3.90	110,800	761,170.32	432,120.00
PACIFIC CONTINENTAL CORP	69412V108	PCBK	9.73	6,900	62,550.96	67,137.00
PANHANDLE OIL AND GAS INC	698477106	PHX	28.23	18,100	537,870.19	510,963.00
PANTRY INC/THE	698657103	PTRY	12.13	74,600	998,182.44	904,898.00
PARAMETRIC TECHNOLOGY CORP	699173209	PMTC	22.51	42,300	760,385.32	952,173.00
PAREXEL INT'L CORP.	699462107	PRXL	29.59	60,600	1,781,961.12	1,793,154.00
PARKER DRILLING CO	701081101	PKD	4.60	221,000	1,274,758.86	1,016,600.00
PARK-OHIO HOLDINGS CORP	700666100	PKOH	21.31	34,300	644,641.64	730,933.00
PATRICK INDUSTRIES INC	703343103	PATK	15.56	5,300	81,585.53	82,468.00
PC CONNECTION INC	69318J100	PCCC	11.50	71,300	541,440.19	819,950.00
PDF SOLUTIONS INC	693282105	PDFS	13.78	67,400	506,527.74	928,772.00
PDL BIOPHARMA INC.	69329Y104	PDLI	7.05	190,000	1,263,439.49	1,339,500.00
PEBBLEBROOK HOTEL TRUST	70509V100	PEB	23.10	38,300	786,358.37	884,730.00
PEGASYSTEMS INC	705573103	PEGA	22.68	20,700	652,142.76	469,476.00
PENNANTPARK INVESTMENT	708062104	PNNT	11.00	41,300	443,226.51	454,094.00
PENSKE AUTOMOTIVE GROUP	70959W103	PAG	30.09	52,300	1,013,404.37	1,573,707.00
PEOPLES BANCORP INC	709789101	PEBO	20.43	38,100	966,246.55	778,383.00
PEP BOYS MM & J	713278109	PBY	9.83	108,800	1,017,464.50	1,069,504.00
PEREGRINE SEMICONDUCTOR	71366R703	PSMI	15.31	4,000	69,746.40	61,240.00
PERFORMANT FINANCIAL CORP	71377E105	PFMT	10.10	5,700	60,787.65	57,570.00
PERRY ELLIS INTERNATIONAL	288853104	PERY	19.90	43,100	948,335.21	857,690.00
PERVASIVE SOFTWARE INC	715710109	PVSW	8.91	28,400	255,130.97	253,044.00
PETMED EXPRESS INC	716382106	PETS	11.10	58,400	606,921.70	648,240.00
PH GLATFELTER CO	377316104	GLT	17.48	70,200	1,039,874.27	1,227,096.00
PHARMACYCLICS INC	716933106	PCYC	57.90	30,400	1,630,478.94	1,760,160.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
PHARMERICA CORP	71714F104	PMC	14.24	70,000	782,797.46	996,800.00
PHH CORP	693320202	PHH	22.75	70,100	1,302,369.86	1,594,775.00
PHOTRONICS INC.	719405102	PLAB	5.96	178,300	1,041,406.57	1,062,668.00
PIEDMONT NATURAL GAS CO INC	720186105	PNY	31.31	21,700	596,728.86	679,427.00
PIER 1 IMPORTS INC/DEL	720279108	PIR	20.00	24,500	261,983.51	490,000.00
PINNACLE FINANCIAL PARTNERS	72346Q104	PNFP	18.84	27,200	444,064.17	512,448.00
PLANTRONICS INC.	727493108	PLT	36.87	42,200	1,095,616.53	1,555,914.00
PLATINUM UNDERWRITERS	G7127P100	PTP	46.00	37,400	1,720,676.19	1,720,400.00
PLX TECHNOLOGY INC	693417107	PLXT	3.63	196,700	1,136,213.05	714,021.00
PNM RESOURCES INC	69349H107	PNM	20.51	86,500	1,198,419.94	1,774,115.00
POLYONE CORPORATION	73179P106	POL	20.42	49,500	385,483.45	1,010,790.00
POOL CORP.	73278L105	POOL	42.32	11,500	369,873.18	486,680.00
PORTFOLIO RECOVERY	73640Q105	PRAA	106.86	18,100	1,833,767.53	1,934,166.00
PORTLAND GEN ELEC CO	736508847	POR	27.36	49,700	1,215,006.22	1,359,792.00
POTLATCH CORP.	737630103	PCH	39.19	25,400	734,811.39	995,426.00
POWER INTEGRATIONS INC	739276103	POWI	33.61	26,900	1,080,244.73	904,109.00
POWER ONE INC.	73930R102	PWER	4.11	220,200	1,064,525.12	905,022.00
POZEN INC	73941U102	POZN	5.01	145,500	909,216.72	728,955.00
PREFERRED BANK/LOS ANGELES	740367404	PFBC	14.20	24,200	314,450.59	343,640.00
PREFORMED LINE PRODUCTS CO	740444104	PLPC	59.42	2,700	160,794.71	160,434.00
PREMIERE GLOBAL SERVICES INC	740585104	PGI	9.78	112,400	936,098.69	1,099,272.00
PRICESMART INC	741511109	PSMT	77.05	1,200	87,294.59	92,460.00
PRIMERICA INC	74164M108	PRI	30.01	53,800	1,305,876.55	1,614,538.00
PRIMUS TELECOMMUNICATIONS	741929301	PTGI	10.87	38,200	581,176.22	415,234.00
PRIVATEBANCORP INC	742962103	PVTB	15.32	30,100	255,430.98	461,132.00
PROGENICS PHARMACEUTICAL	743187106	PGNX	2.98	93,400	871,138.35	278,332.00
PROGRESS SOFTWARE	743312100	PRGS	20.99	75,400	1,356,339.26	1,582,646.00
PROOFPOINT INC	743424103	PFPT	12.31	4,000	62,861.08	49,240.00
PROS HOLDINGS INC	74346Y103	PRO	18.29	43,200	543,435.60	790,128.00
PROSPECT CAPITAL CORP	74348T102	PSEC	10.87	50,500	571,902.01	548,935.00
PROSPERITY BANCSHARE	743606105	PB	42.00	12,300	431,992.59	516,600.00
PROVIDENCE SERVICE CORP	743815102	PRSC	16.99	56,000	875,091.19	951,440.00
PROVIDENT FINANCIAL HLDGS	743868101	PROV	17.50	26,800	445,930.64	469,000.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
PROVIDENT FINANCIAL SERVICES	74386T105	PFS	14.92	89,100	1,226,199.13	1,329,372.00
PSS WORLD MEDICAL INC.	69366A100	PSSI	28.88	5,000	142,327.18	144,400.00
PZENA INVESTMENT	74731Q103	PZN	5.40	61,000	427,085.02	329,400.00
QAD INC-A	74727D306	QADA	14.40	25,478	214,414.37	366,883.00
QLIK TECHNOLOGIES INC	74733T105	QLIK	21.72	75,600	2,317,233.04	1,642,032.00
QLOGIC CORPORATION	747277101	QLGC	9.73	97,200	1,469,709.77	945,756.00
QUAD GRAPHICS INC	747301109	QUAD	20.39	52,600	747,843.95	1,072,514.00
QUAKER CHEM CORP	747316107	KWR	53.86	15,200	783,188.22	818,672.00
QUALITY SYSTEMS INC	747582104	QSII	17.36	100	3,102.67	1,736.00
QUALYS INC	74758T303	QLYS	14.79	5,500	75,268.72	81,345.00
QUANEX BUILDING PRODUCTS	747619104	NX	20.41	52,200	937,816.87	1,065,402.00
QUESTCOR PHARMACEUTICALS	74835Y101	QCOR	26.72	59,600	622,601.94	1,592,512.00
RADIOSHACK CORP	750438103	RSH	2.12	307,500	2,821,146.60	651,900.00
RBC BEARINGS INC	75524B104	ROLL	50.07	1,100	38,004.52	55,077.00
REACHLOCAL INC	75525F104	RLOC	12.91	75,400	940,216.54	973,414.00
REALNETWORKS INC	75605L708	RNWK	7.56	41,000	436,412.44	309,960.00
REGIONAL MANAGEMENT CORP	75902K106	RM	16.55	3,000	48,116.31	49,650.00
REGIS CORP	758932107	RGS	16.92	55,000	985,869.27	930,600.00
REGULUS THERAPEUTICS INC	75915K101	RGLS	6.30	8,200	42,406.88	51,660.00
RENASANT CORP	75970E107	RNST	19.14	55,500	796,200.20	1,062,270.00
RENEWABLE ENERGY GROUP INC	75972A301	REGI	5.86	27,900	211,234.12	163,494.00
RENT-A-CENTER INC	76009N100	RCII	34.36	58,200	1,151,860.71	1,999,752.00
RENTRAK CORP	760174102	RENT	19.49	35,000	684,033.12	682,150.00
REPLIGEN CORP	759916109	RGEN	6.29	136,600	783,607.91	859,214.00
REPUBLIC AIRWAYS HOLDINGS	760276105	RJET	5.68	158,000	848,728.73	897,440.00
REPUBLIC BANCORP KY	760281204	RBCAA	21.13	42,600	806,460.97	900,138.00
RESOLUTE FOREST PRODUCTS	76117W109	RFP	13.24	109,700	1,264,501.64	1,452,428.00
RESOURCE AMERICA INC	761195205	REXI	6.67	13,900	93,919.00	92,713.00
RESOURCE CAPITAL CORP	76120W302	RSO	5.60	63,100	366,315.99	353,360.00
RESOURCES CONNECTION INC	76122Q105	RECN	11.94	9,700	128,911.09	115,818.00
RESTORATION HARDWARE	761283100	RH	33.73	3,500	115,285.00	118,055.00
RETAIL OPPORTUNITY	76131N101	ROIC	12.86	33,300	345,663.18	428,238.00
REVETT MINERALS INC	761505205	RVM	2.82	7,300	21,180.30	20,586.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
REVLON INC - CL A	761525609	REV	14.50	51,900	726,231.77	752,550.00
REX AMERICAN RESOURCES	761624105	REX	19.29	41,300	874,160.66	796,677.00
RF MICRO-DEVICES	749941100	RFMD	4.48	8,800	41,448.00	39,424.00
RIGEL PHARMACEUTICALS INC	766559603	RIGL	6.50	8,600	76,600.20	55,900.00
RIGNET INC	766582100	RNET	20.43	300	5,448.97	6,129.00
RITE AID CORP.	767754104	RAD	1.36	374,600	411,619.98	509,456.00
RLI CORP	749607107	RLI	64.66	6,700	379,253.60	433,222.00
ROBBINS & MYERS INC.	770196103	RBN	59.45	37,200	1,761,126.63	2,211,540.00
ROCHESTER MEDICAL CORP	771497104	ROCM	10.08	3,000	35,482.06	30,240.00
ROSETTA RESOURCES INC	777779307	ROSE	45.36	35,400	1,337,132.15	1,605,744.00
ROSETTA STONE INC	777780107	RST	12.34	65,900	1,056,001.65	813,206.00
ROUNDYS INC	779268101	RNDY	4.45	128,600	1,041,499.14	572,270.00
RTI BIOLOGICS INC	74975N105	RTIX	4.27	206,800	705,584.85	883,036.00
RUCKUS WIRELESS INC	781220108	RKUS	22.53	5,300	102,896.85	119,409.00
RUE21 INC	781295100	RUE	28.39	10,100	297,042.98	286,739.00
RYLAND GROUP INC	783764103	RYL	36.50	7,800	272,395.65	284,700.00
S & T BANCORP INC	783859101	STBA	18.07	57,500	873,361.31	1,039,025.00
SABA SOFTWARE INC	784932600	SABA	8.74	80,500	422,667.98	703,570.00
SABRA HEALTHCARE REIT INC	78573L106	SBRA	21.72	23,300	328,914.04	506,076.00
SAFETY INSURANCE GROUP INC	78648T100	SAFT	46.17	12,500	507,794.54	577,125.00
SAIA INC	78709Y105	SAIA	23.12	44,100	666,285.12	1,019,592.00
SAKS INCORPORATED	79377W108	SKS	10.51	93,000	970,498.21	977,430.00
SANCHEZ ENERGY CORP	79970Y105	SN	18.00	48,500	975,144.75	873,000.00
SANDY SPRING BANCORP INC	800363103	SASR	19.42	10,900	193,900.00	211,678.00
SANGAMO BIOSCIENCES INC	800677106	SGMO	6.01	39,000	240,906.71	234,390.00
SANMINA CORP	801056102	SANM	11.07	120,200	1,164,419.64	1,330,614.00
SANTARUS INC	802817304	SNTS	10.98	103,500	837,500.54	1,136,430.00
SAPIENT CORP	803062108	SAPE	10.56	4,900	58,338.35	51,744.00
SCANSOURCE INC	806037107	SCSC	31.77	28,800	883,584.00	914,976.00
SCHAWK INC	806373106	SGK	13.16	45,700	800,055.07	601,412.00
SCHNITZER STL INDS	806882106	SCHN	30.33	40,100	1,126,180.18	1,216,233.00
SCHOLASTIC CORP	807066105	SCHL	29.56	42,500	1,137,419.20	1,256,300.00
SCHULMAN (A.) INC.	808194104	SHLM	28.93	45,300	1,089,860.02	1,310,529.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
SCHWEITZER-MAIDUIT INTL INC	808541106	SWM	39.03	39,600	1,288,847.09	1,545,588.00
SCICLONE PHARMACEUTICALS INC	80862K104	SCLN	4.31	205,800	1,047,932.97	886,998.00
SCIQUEST INC	80908T101	SQI	15.86	45,500	783,751.21	721,630.00
SEABRIGHT INSURANCE	811656107	SBX	11.07	13,100	114,308.67	145,017.00
SEACHANGE INTERNATIONAL	811699107	SEAC	9.67	61,900	598,300.35	598,573.00
SEACOAST BKG CORP FL	811707306	SBCF	1.61	46,100	75,496.17	74,221.00
SEACUBE CONTAINER LEASING	G79978105	BOX	18.85	47,600	743,005.66	897,260.00
SEALY CORP	812139301	ZZ	2.17	83,600	169,323.54	181,412.00
SEATTLE GENETICS INC	812578102	SGEN	23.20	28,100	574,923.42	651,920.00
SELECT COMFORT CORP	81616X103	SCSS	26.17	65,200	804,342.59	1,706,284.00
SELECT MEDICAL HOLDINGS CORP	81619Q105	SEM	9.43	75,800	731,264.42	714,794.00
SEMGROUP CORP-CLASS A	81663A105	SEMG	39.08	46,100	1,398,071.30	1,801,588.00
SEMTECH CORPORATION	816850101	SMTC	28.95	14,600	285,861.72	422,670.00
SENSIENT TECHNOLOGIES	81725T100	SXT	35.56	10,600	302,467.64	376,936.00
SHENANDOAH	82312B106	SHEN	15.31	60,700	1,106,063.98	929,317.00
SHFL ENTERTAINMENT INC	78423R105	SHFL	14.50	83,600	1,274,809.03	1,212,200.00
SHILOH INDUSTRIES INC	824543102	SHLO	10.30	23,200	249,330.99	238,960.00
SHIP FINANCE INTL LTD	G81075106	SFL	16.63	39,800	632,598.22	661,874.00
SHOE CARNIVAL INC	824889109	SCVL	20.49	10,100	200,182.00	206,949.00
SHUTTERSTOCK INC	825690100	SSTK	26.00	3,300	85,114.00	85,800.00
SIERRA BANCORP	82620P102	BSRR	11.43	26,500	272,837.98	302,895.00
SILICON IMAGE INC	82705T102	SIMG	4.96	8,100	30,558.46	40,176.00
SIMMONS 1ST NATL COR	828730200	SFNC	25.36	11,500	286,944.92	291,640.00
SIMPSON MANUFACTURING CO	829073105	SSD	32.79	47,900	1,283,133.37	1,570,641.00
SINCLAIR BROADCAST GROUP-A	829226109	SBGI	12.62	82,800	731,808.96	1,044,936.00
SIX FLAGS ENTERTAINMENT CORP	83001A102	SIX	61.20	12,400	520,366.76	758,880.00
SKECHERS U S A INC	830566105	SKX	18.50	63,500	1,221,690.74	1,174,750.00
SKILLED HEALTHCARE GROUP	83066R107	SKH	6.37	119,400	799,469.04	760,578.00
SMITH & WESSON HOLDING	831756101	SWHC	8.44	103,100	749,503.66	870,164.00
SMITH (A.O.) CORP	831865209	AOS	63.07	36,500	1,363,069.95	2,302,055.00
SOTHEBY'S	835898107	BID	33.62	19,800	476,499.91	665,676.00
SOURCEFIRE INC	83616T108	FIRE	47.22	34,800	908,052.40	1,643,256.00
SOUTH JERSEY INDS IN	838518108	SJI	50.33	4,300	198,974.08	216,419.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
SOUTHSIDE BANCSHARES INC	84470P109	SBSI	21.06	33,300	583,412.14	701,298.00
SOUTHWEST GAS CORP	844895102	SWX	42.41	42,200	1,219,446.65	1,789,702.00
SPARK NETWORKS INC	84651P100	LOV	7.80	2,600	15,940.21	20,280.00
SPARTAN MOTORS INC	846819100	SPAR	4.93	152,400	855,922.03	751,332.00
SPARTAN STORES INC	846822104	SPTN	15.36	59,500	841,715.02	913,920.00
SPARTECH CORP	847220209	SEH	9.07	104,400	809,873.87	946,908.00
SPECTRANETICS CORP	84760C107	SPNC	14.77	74,600	447,545.48	1,101,842.00
SPIRIT AIRLINES INC	848577102	SAVE	17.72	32,900	596,925.87	582,988.00
SPS COMMERCE INC	78463M107	SPSC	37.27	28,800	528,988.31	1,073,376.00
STAGE STORES INC	85254C305	SSI	24.78	49,400	712,992.46	1,224,132.00
STANDARD MOTOR PRODS	853666105	SMP	22.22	48,800	581,083.41	1,084,336.00
STANDEX INTERNATIONAL CORP	854231107	SXI	51.29	23,100	570,068.88	1,184,799.00
STARWOOD PROPERTY TRUST INC	85571B105	STWD	22.96	85,200	1,800,115.48	1,956,192.00
STATE AUTO FINL CORP	855707105	STFC	14.94	21,900	337,974.74	327,186.00
STATE BANK FINANCIAL CORP	856190103	STBZ	15.88	15,900	259,379.14	252,492.00
STEELCASE INC	858155203	SCS	12.74	113,900	764,031.10	1,451,086.00
STEIN MART INC.	858375108	SMRT	7.54	53,300	448,528.37	401,882.00
STEINER LEISURE LTD	P8744Y102	STNR	48.19	2,300	108,950.74	110,837.00
STELLARONE CORP	85856G100	STEL	14.14	68,100	775,144.40	962,934.00
STELLUS CAPITAL INV CORP	858568108	SCM	16.38	5,000	76,936.71	81,900.00
STEPAN CO	858586100	SCL	55.54	6,100	330,067.32	338,794.00
STERIS CORP	859152100	STE	34.73	13,900	370,947.45	482,747.00
STERLING CONSTRUCTION CO	859241101	STRL	9.94	8,600	92,432.84	85,484.00
STERLING FINL CORP W	859319303	STSA	20.88	52,500	1,179,810.31	1,096,200.00
STEWART INFO SVCS	860372101	STC	26.00	40,000	801,907.95	1,040,000.00
STIFEL FINANCIAL CORP	860630102	SF	31.97	10,400	379,231.77	332,488.00
STILLWATER MINING COMPANY	86074Q102	SWC	12.78	9,500	115,430.32	121,410.00
STONE ENERGY CORP	861642106	SGY	20.52	61,900	1,522,263.26	1,270,188.00
SUCAMPO PHARMACEUTICALS-CL	864909106	SCMP	4.90	40,000	280,743.22	196,000.00
SUN HYDRAULICS CORP	866942105	SNHY	26.08	27,900	732,537.41	727,632.00
SUNCOKE ENERGY INC	86722A103	SXC	15.59	29,400	484,015.24	458,346.00
SUNESIS PHARMACEUTICALS INC	867328601	SNSS	4.20	24,700	102,986.74	103,740.00
SUPERIOR INDUSTRIES INTL	868168105	SUP	20.40	53,000	998,844.84	1,081,200.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
SUPERNUS PHARMACEUTICALS	868459108	SUPN	7.17	2,100	10,731.00	15,057.00
SUSQUEHANNA BANCSHARES INC.	869099101	SUSQ	10.48	46,900	412,241.72	491,512.00
SYKES ENTERPRISES	871237103	SYKE	15.22	74,700	1,405,387.85	1,136,934.00
SYMETRA FINANCIAL CORP	87151Q106	SYA	12.98	91,500	1,133,822.73	1,187,670.00
SYMMETRICOM INC	871543104	SYMM	5.77	67,500	371,341.30	389,475.00
SYNAGEVA BIOPHARMA CORP	87159A103	GEVA	46.29	6,600	266,224.79	305,514.00
SYNERGY RESOURCES CORP	87164P103	SYRG	5.39	15,600	80,075.63	84,084.00
SYNNEX CORP	87162W100	SNX	34.38	38,900	1,299,233.82	1,337,382.00
SYNTEL INC	87162H103	SYNT	53.59	15,200	831,127.16	814,568.00
SYPRIS SOLUTIONS INC	871655106	SYPR	3.96	44,700	192,287.97	177,012.00
SYSTEMAX INC	871851101	SYX	9.65	52,000	739,186.27	501,800.00
TAL INTERNATIONAL GROUP	874083108	TAL	36.38	39,700	1,068,697.94	1,444,286.00
TARGA RESOURCES CORP	87612G101	TRGP	52.84	18,300	723,097.37	966,972.00
TASER INTERNATIONAL INC	87651B104	TASR	8.94	122,000	622,887.63	1,090,680.00
TEAM HEALTH HOLDINGS INC	87817A107	TMH	28.77	3,700	74,526.77	106,449.00
TECHTARGET	87874R100	TTGT	5.55	6,000	38,405.71	33,300.00
TELEDYNE TECHNOLOGIES INC	879360105	TDY	65.07	11,300	548,618.96	735,291.00
TELENAV INC	879455103	TNAV	7.98	109,500	1,224,697.27	873,810.00
TELETECH HOLDINGS INC	879939106	TTEC	17.80	14,700	261,654.98	261,660.00
TELLABS INC.	879664100	TLAB	2.28	30,800	107,963.24	70,224.00
TENNANT COMPANY	880345103	TNC	43.95	29,700	1,236,955.34	1,305,315.00
TENNECO INC.	880349105	TEN	35.11	16,000	480,583.39	561,760.00
TERRITORIAL BANCORP INC	88145X108	TBNK	22.85	9,800	200,520.63	223,930.00
TESCO CORP	88157K101	TESO	11.39	500	6,579.40	5,695.00
TESSCO TECHNOLOGIES INC	872386107	TESS	22.14	36,900	763,020.40	816,966.00
TESSERA TECHNOLOGIES INC	88164L100	TSRA	16.42	79,700	1,325,205.44	1,308,674.00
TETRA TECH INC.	88162G103	TTEK	26.45	11,800	289,647.46	312,110.00
TEXAS CAPITAL BANCSHARES	88224Q107	TCBI	44.82	8,400	362,771.28	376,488.00
TEXTAINER GROUP HOLDINGS LTD	8766E109	TGH	31.46	32,800	827,262.29	1,031,888.00
THE FINISH LINE-CL A	317923100	FINL	18.93	5,700	126,068.13	107,901.00
THE FIRST MARBLEHEAD CORP	320771108	FMD	0.78	35,100	39,234.10	27,269.00
THE GEO GROUP INC	36159R103	GEO	28.20	12,400	309,656.27	349,680.00
THE JONES GROUP INC	48020T101	JNY	11.06	117,500	1,214,331.32	1,299,550.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
THE MEN'S WEARHOUSE INC.	587118100	MW	31.16	56,500	1,737,328.61	1,760,540.00
THERAVANCE INC	88338T104	THRX	22.27	4,700	119,811.27	104,669.00
THL CREDIT INC	872438106	TCRD	14.79	12,000	144,530.12	177,480.00
TILLYS INC-CLASS A	886885102	TLYS	13.49	11,900	176,932.72	160,531.00
TITAN MACHINERY INC	88830R101	TITN	24.70	34,600	706,500.74	854,620.00
TIVO INC	888706108	TIVO	12.32	19,000	234,982.63	234,080.00
TMS INTL CORP-A	87261Q103	TMS	12.52	62,500	763,783.41	782,500.00
TOOTSIE ROLL INDUSTRIES, INC.	890516107	TR	25.92	700	18,686.73	18,144.00
TOWER INTL INC	891826109	TOWR	8.05	22,700	333,789.90	182,735.00
TOWNE BANK	89214P109	TOWN	15.49	47,200	580,457.29	731,128.00
TRAVELZOO INC	89421Q106	TZOO	18.99	31,600	679,529.26	600,084.00
TREDEGAR CORPORATION	894650100	TG	20.42	29,300	533,620.60	598,306.00
TREEHOUSE FOODS INC	89469A104	THS	52.13	7,800	370,024.97	406,614.00
TREX COMPANY INC	89531P105	TREX	37.23	28,700	960,549.06	1,068,501.00
TRICO BANCSHARES	896095106	TCBK	16.75	12,000	197,708.06	201,000.00
TRIPLE-S MANAGEMENT CORP-B	896749108	GTS	18.47	52,700	936,942.83	973,369.00
TRUEBLUE INC	89785X101	TBI	15.75	73,500	1,214,523.54	1,157,625.00
TRULIA INC	897888103	TRLA	16.24	4,400	74,610.00	71,456.00
TRUSTMARK CORP	898402102	TRMK	22.46	7,700	166,736.38	172,942.00
TUESDAY MORNING CORP	899035505	TUES	6.25	146,800	570,651.63	917,500.00
TUTOR PERINI CORP	901109108	TPC	13.70	65,400	1,057,269.78	895,980.00
TWO HARBORS INVESTMENT	90187B101	TWO	11.08	186,100	1,924,191.66	2,061,988.00
TYLER TECHNOLOGIES I	902252105	TYL	48.44	3,300	145,813.51	159,852.00
U S PHYSICAL THERAPY	90337L108	USPH	27.54	7,400	148,152.80	203,796.00
UIL HOLDINGS CORPORATION	902748102	UIL	35.81	10,800	338,900.64	386,748.00
ULTIMATE SOFTWARE GROUP INC	90385D107	ULTI	94.41	24,600	655,884.90	2,322,486.00
UMB FINL CORP	902788108	UMBF	43.84	2,900	135,442.38	127,136.00
UMPQUA HLDGS CORP	904214103	UMPQ	11.79	132,800	1,287,114.13	1,565,712.00
UNIFI INC	904677200	UFI	13.01	10,000	134,717.88	130,100.00
UNION FIRST MARKET	90662P104	UBSH	15.77	61,700	838,581.64	973,009.00
UNISYS CORP.	909214306	UIS	17.30	70,900	1,451,896.20	1,226,570.00
UNITED BANKSHARES INC.	909907107	UBSI	24.32	1,900	47,594.06	46,208.00
UNITED FIRE GROUP INC	910340108	UFCS	21.84	7,900	192,788.72	172,536.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
UNITED NATURAL FOODS INC.	911163103	UNFI	53.59	17,000	598,795.67	911,030.00
UNITED ONLINE INC	911268100	UNTD	5.59	191,500	1,231,422.87	1,070,485.00
UNITED STATES LIME & MINERAL	911922102	USLM	47.12	200	12,007.60	9,424.00
UNITED STATIONERS INC	913004107	USTR	30.99	49,900	1,563,592.83	1,546,401.00
UNIVERSAL CORP-VA	913456109	UVV	49.91	29,700	1,115,474.82	1,482,327.00
UNIVERSAL FOREST PRODUCTS	913543104	UFPI	38.04	7,200	278,564.90	273,888.00
UNIVERSAL INSURANCE HLDGS	91359V107	UVE	4.38	174,000	858,328.55	762,120.00
UNIVERSAL TRUCKLOAD	91388P105	UACL	18.25	30,200	515,045.26	551,150.00
UNIVEST CORP OF PENNSYLVANIA	915271100	UVSP	17.10	1,100	18,435.77	18,810.00
UNS ENERGY CORP	903119105	UNS	42.42	7,500	274,249.14	318,150.00
US AIRWAYS GROUP INC	90341W108	LCC	13.50	160,800	1,509,744.81	2,170,800.00
USA MOBILITY INC	90341G103	USMO	11.68	75,000	863,420.73	876,000.00
USANA HEALTH SCIENCES INC	90328M107	USNA	32.93	23,100	685,353.54	760,683.00
USG CORPORATION	903293405	USG	28.07	19,900	461,719.75	558,593.00
VAALCO ENERGY INC	91851C201	EGY	8.65	122,800	639,456.15	1,062,220.00
VAIL RESORTS INC	91879Q109	MTN	54.09	8,700	388,583.76	470,583.00
VALASSIS COMMUNICATIONS INC	918866104	VCI	25.78	17,500	439,871.68	451,150.00
VALUE LINE INC	920437100	VALU	8.97	1,600	19,698.56	14,352.00
VALUECLICK INC.	92046N102	VCLK	19.41	9,000	155,454.46	174,690.00
VANGUARD HEALTH SYSTEMS INC	922036207	VHS	12.25	83,900	888,101.50	1,027,775.00
VASCO DATA SECURITY INTL	92230Y104	VDSI	8.16	300	2,674.51	2,448.00
VASCULAR SOLUTIONS INC	92231M109	VASC	15.80	59,500	890,719.15	940,100.00
VEECO INSTRUMENTS INC	922417100	VECO	29.52	18,200	572,136.29	537,264.00
VERASTEM INC	92337C104	VSTM	8.79	4,000	43,172.00	35,160.00
VIASAT INC.	92552V100	VSAT	38.90	4,500	186,967.50	175,050.00
VIASYSTEMS GROUP INC	92553H803	VIAS	12.20	11,700	259,559.09	142,740.00
VILLAGE SUPER MARKET INC	927107409	VLGEA	32.86	23,600	710,769.01	775,496.00
VIRGINIA COMMERCE BANCORP	92778Q109	VCBI	8.95	97,900	593,892.86	876,205.00
VIRNETX HOLDING CORP	92823T108	VHC	29.28	47,700	1,658,798.23	1,396,656.00
VIROPHARMA INC	928241108	VPHM	22.76	73,200	890,072.82	1,666,032.00
VIRTUS INVESTMENT PARTNERS	92828Q109	VRTS	120.94	10,100	424,765.59	1,221,494.00
VISTAPRINT NV	N93540107	VPRT	32.86	19,800	647,493.62	650,628.00
VITAMIN SHOPPE INC	92849E101	VSI	57.36	5,600	308,481.38	321,216.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			COMMON STOCK			
Instrument: COM						
VIVUS INC	928551100	VVUS	13.42	5,100	115,790.61	68,442.00
VOCUS INC	92858J108	VOCS	17.38	52,300	1,126,131.79	908,974.00
VOLCANO CORP	928645100	VOLC	23.61	1,400	40,109.97	33,054.00
VONAGE HLDGS CORP	92886T201	VG	2.37	416,300	874,764.22	986,631.00
VOXX INTERNATIONAL CORP	91829F104	VOXX	6.73	113,400	1,034,497.25	763,182.00
VSE CORP	918284100	VSEC	24.51	18,200	439,954.50	446,082.00
W&T OFFSHORE INC	92922P106	WTI	16.03	62,400	1,076,875.14	1,000,272.00
WAGEWORKS INC	930427109	WAGE	17.80	46,000	810,816.59	818,800.00
WALKER & DUNLOP INC	93148P102	WD	16.66	52,900	664,165.61	881,314.00
WALTER INVESTMENT MGMT	93317W102	WAC	43.02	5,800	275,478.42	249,516.00
WARNACO GROUP INC/THE	934390402	WRC	71.57	15,200	702,097.59	1,087,864.00
WASHINGTON BANKING CO	937303105	WBCO	13.62	38,600	504,159.10	525,732.00
WASHINGTON TR BANCORP	940610108	WASH	26.31	9,900	184,537.55	260,469.00
WATSCO INC.	942622200	WSO	74.90	8,400	561,988.61	629,160.00
WATTS WATER TECHNOLOGIES	942749102	WTS	42.99	14,900	504,799.87	640,551.00
WAUSAU-MOSINEE PAPER CORP.	943315101	WPP	8.66	113,600	963,475.85	983,776.00
WD-40 CO	929236107	WDFC	47.11	24,500	898,392.17	1,154,195.00
WEBSense INC	947684106	WBSN	15.04	73,400	1,600,906.50	1,103,936.00
WEBSTER FINANCIAL	947890109	WBS	20.55	81,500	1,715,038.33	1,674,825.00
WEIS MKTS INC	948849104	WMK	39.17	26,700	881,781.34	1,045,839.00
WELLCARE HEALTH PLANS INC	94946T106	WCG	48.69	23,500	514,926.54	1,144,215.00
WERNER ENTERPRISES INC	950755108	WERN	21.67	32,300	696,083.52	699,941.00
WESBANCO INC	950810101	WSBC	22.22	50,400	774,445.48	1,119,888.00
WEST BANCORPORATION	95123P106	WTBA	10.78	31,000	219,819.85	334,180.00
WEST MARINE INC	954235107	WMAR	10.75	66,700	674,781.36	717,025.00
WEST PHARMACEUTICAL	955306105	WST	54.75	13,900	708,145.90	761,025.00
WESTERN REFINING INC	959319104	WNR	28.19	60,800	670,978.73	1,713,952.00
WESTMORELAND COAL CO	960878106	WLB	9.34	10,100	144,776.79	94,334.00
WESTWOOD HOLDINGS GROUP	961765104	WHG	40.90	21,800	797,398.60	891,620.00
WEX INC.	96208T104	WXS	75.37	34,700	688,438.57	2,615,339.00
WGL HOLDINGS, INC.	92924F106	WGL	39.19	13,800	444,197.96	540,822.00
WILLBROS GROUP INC	969203108	WG	5.36	164,200	976,271.70	880,112.00
WILSHIRE BANCORP INC	97186T108	WIBC	5.87	170,800	882,279.63	1,002,596.00

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			
WINMARK CORP	974250102	WINA	57.00	13,800	602,032.96	786,600.00
WINNEBAGO INDUSTRIES	974637100	WGO	17.13	18,500	227,881.99	316,905.00
WINTHROP REALTY TRUST	976391300	FUR	11.05	18,100	198,628.29	200,005.00
WINTRUST FINANCIAL CORP	97650W108	WTFC	36.70	43,400	1,389,007.06	1,592,780.00
WISDOMTREE INVESTMENTS INC	97717P104	WETF	6.12	160,000	995,987.07	979,200.00
WMS INDUSTRIES INC	929297109	WMS	17.50	22,600	449,539.94	395,500.00
WOLVERINE WORLD WIDE	978097103	WWW	40.98	12,300	358,559.75	504,054.00
WOODWARD INC.	980745103	WWD	38.13	22,900	585,165.50	873,177.00
WORTHINGTON INDS	981811102	WOR	25.99	33,800	511,721.75	878,462.00
WRIGHT MEDICAL GROUP INC	98235T107	WMGI	20.99	59,500	1,121,448.09	1,248,905.00
XO GROUP INC	983772104	XOXO	9.30	104,700	976,400.09	973,710.00
YELP INC	985817105	YELP	18.85	5,400	113,678.22	101,790.00
YORK WATER CO	987184108	YORW	17.57	5,500	95,625.58	96,635.00
YOUNG INNOVATIONS IN	987520103	YDNT	39.41	16,500	483,197.42	650,265.00
ZAZA ENERGY CORP	98919T100	ZAZA	2.05	15,700	47,480.83	32,185.00
ZEP INC	98944B108	ZEP	14.44	63,400	1,176,639.02	915,496.00
ZIX CORP	98974P100	ZIXI	2.80	47,400	94,219.31	132,720.00
ZYGO CORP	989855101	ZIGO	15.70	43,500	360,683.78	682,950.00
COMMON STOCK TOTAL				45,828,979	618,848,749.46	700,698,258.00
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
ACADIA RLTY TR	004239109	AKR	25.08	31,900	580,792.60	800,052.00
AGREE REALTY CORP	008492100	ADC	26.79	7,200	174,371.81	192,888.00
ALEXANDERS INC	014752109	ALX	330.80	1,300	486,097.82	430,040.00
AMERICAN ASSETS TRUST INC	024013104	AAT	27.93	21,100	450,040.50	589,323.00
APOLLO COMMERCIAL REAL	03762U105	ARI	16.23	14,700	247,012.96	238,581.00
ASHFORD HOSPITALITY TRUST INC	044103109	AHT	10.51	33,200	100,036.90	348,932.00
ASSOCIATED ESTATES REALTY	045604105	AEC	16.12	31,400	402,451.31	506,168.00
CAMPUS CREST COMMUNITIES	13466Y105	CCG	12.26	24,400	308,463.64	299,144.00
CAPLEASE INC.	140288101	LSE	5.57	43,300	241,787.13	241,181.00
CAPSTEAD MTG CORP	14067E506	CMO	11.47	62,500	728,893.03	716,875.00
CEDAR REALTY TRUST INC	150602209	CDR	5.28	38,200	133,216.19	201,696.00
CHATHAM LODGING TRUST	16208T102	CLDT	15.38	8,700	155,991.50	133,806.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			REAL ESTATE INVESTMENT TRUST			
Instrument: REIT						
CHESAPEAKE LODGING TRUST	165240102	CHSP	20.88	25,100	466,009.94	524,088.00
COLONIAL PROPERTIES	195872106	CLP	21.37	55,600	714,394.87	1,188,172.00
COLONY FINANCIAL INC	19624R106	CLNY	19.50	33,200	653,449.53	647,400.00
CORESITE REALTY CORP	21870Q105	COR	27.66	13,100	172,813.75	362,346.00
COUSINS PROPERTIES INC	222795106	CUZ	8.35	58,000	474,417.57	484,300.00
CREXUS INVESTMENT CORP	226553105	CXS	12.25	42,700	513,348.68	523,075.00
CUBESMART	229663109	CUBE	14.57	78,200	587,516.84	1,139,374.00
CYS INVESTMENTS INC	12673A108	CYS	11.81	110,200	1,493,555.39	1,301,462.00
DCT INDUSTRIAL TRUST INC	233153105	DCT	6.49	155,600	811,716.06	1,009,844.00
DIAMONDROCK HOSPITALITY	252784301	DRH	9.00	119,300	955,234.18	1,073,700.00
DUPONT FABROS TECHNOLOGY	26613Q106	DFT	24.16	38,600	785,589.44	932,576.00
DYNEX CAPITAL INC	26817Q506	DX	9.44	34,300	325,233.56	323,792.00
EASTGROUP PROPERTY INC	277276101	EGP	53.81	17,900	698,575.19	963,199.00
EDUCATION REALTY TRUST INC	28140H104	EDR	10.64	71,900	525,224.70	765,016.00
EPR PROPERTIES	26884U109	EPR	46.11	29,500	1,120,609.56	1,360,245.00
EQUITY ONE INC	294752100	EQY	21.01	35,000	589,689.46	735,350.00
FELCOR LODGING TRUST	31430F101	FCH	4.67	79,100	316,129.50	369,397.00
FINANCIAL ENGINES INC	317485100	FNGN	27.75	56,800	1,307,679.13	1,576,200.00
FIRST INDUSTRIAL RE	32054K103	FR	14.08	62,300	467,377.96	877,184.00
FIRST POTOMAC REALTY TRUST	33610F109	FPO	12.36	31,800	431,965.06	393,048.00
FRANKLIN STREET PPTYS CO	35471R106	FSP	12.31	46,200	616,803.65	568,722.00
GETTY RLTY CORP	374297109	GTY	18.06	16,300	326,386.33	294,378.00
GLADSTONE COMMERCIAL CORP	376536108	GOOD	17.95	7,000	93,569.99	125,650.00
GLIMCHER REALTY TRUST	379302102	GRT	11.09	88,200	503,743.88	978,138.00
GOVERNMENT PROPERTIES	38376A103	GOV	23.97	27,300	654,611.48	654,381.00
GRAMERCY CAPITAL CORP	384871109	GKK	2.94	29,300	76,474.75	86,142.00
GYRODYNE CO OF AMERICA INC	403820103	GYRO	72.06	800	90,748.96	57,648.00
HEALTHCARE RLTY TR	421946104	HR	24.01	54,900	1,234,891.95	1,318,149.00
HERSHA HOSPITALITY TRUST	427825104	HT	5.00	109,600	466,158.74	548,000.00
HIGHWOODS PROP INC.	431284108	HIW	33.45	49,500	1,534,869.06	1,655,775.00
HUDSON PACIFIC PROPERTIES	444097109	HPP	21.06	22,800	370,372.83	480,168.00
INLAND REAL ESTATE CORP	457461200	IRC	8.38	49,000	381,913.69	410,620.00
INVESCO MORTGAGE CAPITAL	46131B100	IVR	19.71	72,700	1,485,338.09	1,432,917.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap			QUANTITATIVE 2000 (Q)			
Portfolio: QN2			REAL ESTATE INVESTMENT TRUST			
Instrument: REIT						
INVESTORS REAL ESTATE TRUST	461730103	IRET	8.73	57,600	521,738.20	502,848.00
ISTAR FINANCIAL INC.	45031U101	SFI	8.15	53,800	153,949.98	438,470.00
KITE REALTY GROUP TRUST	49803T102	KRG	5.59	41,300	175,352.46	230,867.00
LASALLE HOTEL PROPERTIES	517942108	LHO	25.39	53,900	1,052,225.49	1,368,521.00
LEXINGTON CORP PPTYS	529043101	LXP	10.45	83,200	535,802.93	869,440.00
MEDICAL PROPERTIES TRUST INC	58463J304	MPW	11.96	85,400	847,774.95	1,021,384.00
MISSION WEST PROPERTIES INC	605ESC102	MSWP	9.11	11,200	78,613.84	102,032.00
MONMOUTH REIT -CL A	609720107	MNR	10.36	24,800	190,793.90	256,928.00
NATIONAL HEALTH INVESTORS INC	63633D104	NHI	56.53	15,400	450,781.26	870,562.00
NEW YORK MORTGAGE TRUST INC	649604501	NYMT	6.32	31,200	213,593.95	197,184.00
NORTHSTAR REALTY FINANCE	66704R100	NRF	7.04	103,100	589,652.81	725,824.00
OMEGA HEALTHCARE INV	681936100	OHI	23.85	70,600	1,211,499.18	1,683,810.00
PARKWAY PROPERTYS INC	70159Q104	PKY	13.99	13,500	279,382.68	188,865.00
PENNSYLVANIA RI	709102107	PEI	17.64	35,400	343,446.28	624,456.00
PENNYMAC MORTGAGE	70931T103	PMT	25.29	37,100	730,530.00	938,259.00
PS BUSINESS PARKS INC/CA	69360J107	PSB	64.98	11,600	632,646.31	753,768.00
RAIT FINANCIAL TRUST	749227609	RAS	5.65	31,600	337,264.67	178,540.00
RAMCO-GERSHENSON PPT	751452202	RPT	13.31	29,300	272,802.46	389,983.00
REDWOOD TR INC	758075402	RWT	16.89	49,900	837,847.40	842,811.00
RLJ LODGING TRUST	74965L101	RLJ	19.37	67,200	1,213,822.22	1,301,664.00
ROUSE PROPERTIES INC	779287101	RSE	16.92	14,100	186,366.72	238,572.00
SAUL CENTERS INC	804395101	BFS	42.79	4,700	142,370.67	201,113.00
SELECT INCOME REIT	81618T100	SIR	24.77	7,300	171,862.09	180,821.00
SOVRAN SELF STORAGE	84610H108	SSS	62.10	18,300	638,704.83	1,136,430.00
SPIRIT REALTY CAPITAL INC.	84860F109	SRC	17.78	21,000	357,573.26	373,380.00
STAG INDUSTRIAL INC	85254J102	STAG	17.97	19,700	274,517.78	354,009.00
STRATEGIC HOTELS & RESORTS	86272T106	BEE	6.40	115,400	1,131,863.76	738,560.00
SUMMIT HOTEL PROPERTIES INC	866082100	INN	9.50	26,800	257,211.02	254,600.00
SUN COMMUNITIES INC	866674104	SUI	39.89	18,900	448,472.47	753,921.00
SUNSTONE HOTEL INVESTORS INC	867892101	SHO	10.71	86,100	702,353.24	922,131.00
TERRENO REALTY CORP	88146M101	TRNO	15.44	8,400	151,042.24	129,696.00
UMH PROPERTIES INC	903002103	UMH	10.33	8,400	69,344.29	86,772.00
UNIVERSAL HEALTH RLT	91359E105	UHT	50.61	7,500	230,275.11	379,575.00

Monthly Market

As Of 12/31/2012

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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			
URSTADT BIDDLE PPTYS	917286205	UBA	19.68	15,600	259,105.80	307,008.00
WASHINGTON RE INV	939653101	WRE	26.15	41,800	1,161,996.81	1,093,070.00
WESTERN ASSET MORTGAGE CAP	95790D105	WMC	19.77	11,800	240,917.61	233,286.00
WHITESTONE REIT-B	966084204	WSR	14.05	8,800	114,408.17	123,640.00
REAL ESTATE INVESTMENT TRUST TOTAL				3,381,400	42,463,476.00	50,851,942.00
QUANTITATIVE 2000 (Q) TOTAL				49,210,379	661,312,225.46	751,550,200.00
Small Cap TOTAL				49,210,379	661,312,225.46	751,550,200.00
DOMESTIC EQUITIES - Internal TOTAL				501,658,383	15,712,838,381.67	20,314,015,401.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap			INTECH - 1000			
Portfolio: 5IN			COMMON STOCK			
Instrument: COM						
3M COMPANY	88579Y101	MMM	92.85	2,300	178,579.94	213,555.00
AARON'S INC.	002535300	AAN	28.28	6,300	174,393.66	178,164.00
ABBOTT LABORATORIES	002824100	ABT	31.34	31,300	933,860.00	980,942.00
ABBVIE INC.	00287Y109	ABBV	34.16	31,300	1,017,889.50	1,069,208.00
ACCENTURE PLC	G1151C101	ACN	66.50	30,300	1,622,177.26	2,014,950.00
ACE LTD	H0023R105	ACE	79.80	1,400	88,647.24	111,720.00
ADOBE SYSTEMS INC.	00724F101	ADBE	37.68	33,600	1,066,152.74	1,266,048.00
ADVANCE AUTO PARTS INC	00751Y106	AAP	72.35	1,200	94,401.66	86,820.00
AES CORP	00130H105	AES	10.70	5,500	67,809.64	58,850.00
AFFILIATED MANAGERS GROUP	008252108	AMG	130.15	3,300	360,186.70	429,495.00
AFLAC INC	001055102	AFL	53.12	7,600	327,314.99	403,712.00
AGILENT TECHNOLOGIES INC	00846U101	A	40.94	6,700	252,027.43	274,298.00
AIRGAS INC	009363102	ARG	91.29	18,700	1,557,054.37	1,707,123.00
AKAMAI TECHNOLOGIES	00971T101	AKAM	40.91	700	22,105.94	28,637.00
ALBEMARLE CORP	012653101	ALB	62.12	3,600	198,639.09	223,632.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	93.81	63,600	4,190,593.01	5,966,316.00
ALLEGHANY CORP DEL	017175100	Y	335.42	1,600	537,846.99	536,672.00
ALLIANCE DATA SYSTEM	018581108	ADS	144.76	18,600	1,863,089.90	2,692,536.00
ALLIED NEVADA GOLD CORP	019344100	ANV	30.13	5,500	166,480.20	165,715.00
ALLIED WORLD ASSURANCE HOLD	H01531104	AWH	78.80	15,200	1,158,416.65	1,197,760.00
ALLSTATE CORP	020002101	ALL	40.17	57,900	2,191,298.16	2,325,843.00
ALTRIA GROUP INC	02209S103	MO	31.42	130,700	3,220,474.58	4,106,594.00
AMC NETWORKS INC	00164V103	AMCX	49.50	2,900	116,967.97	143,550.00
AMEREN CORP.	023608102	AEE	30.72	18,200	575,146.02	559,104.00
AMERICAN CAPITAL AGENCY	02503X105	AGNC	28.94	82,500	2,685,035.70	2,387,550.00
AMERICAN CAPITAL LTD	02503Y103	ACAS	12.00	114,800	1,303,836.02	1,377,600.00
AMERICAN EAGLE OUTFITTERS	02553E106	AEO	20.51	79,300	1,554,297.74	1,626,443.00
AMERICAN ELECTRIC POWER	025537101	AEP	42.68	4,000	171,616.17	170,720.00
AMERICAN EXPRESS CO.	025816109	AXP	57.48	26,600	1,268,934.32	1,528,968.00
AMERICAN FINANCIAL GROUP INC.	025932104	AFG	39.52	900	33,351.79	35,568.00
AMERICAN INTL GROUP	026874784	AIG	35.30	31,500	1,019,499.23	1,111,950.00
AMERICAN TOWER CORP	03027X100	AMT	77.27	21,000	1,373,031.02	1,622,670.00
AMERICAN WATER WORKS CO INC	030420103	AWK	37.13	8,900	262,947.73	330,457.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN			INTECH - 1000			
Instrument: COM			COMMON STOCK			
AMERIPRISE FINANCIAL INC	03076C106	AMP	62.63	11,400	570,138.72	713,982.00
AMETEK INC.	031100100	AME	37.57	36,050	1,115,692.81	1,354,399.00
AMGEN INC	031162100	AMGN	86.32	21,100	1,674,527.83	1,821,352.00
AMPHENOL CORP-CL A	032095101	APH	64.70	7,800	444,387.35	504,660.00
ANALOG DEVICES	032654105	ADI	42.06	4,300	168,079.60	180,858.00
ANNALY CAPITAL MGT. INC.	035710409	NLY	14.04	10,300	148,228.25	144,612.00
ANSYS INC	03662Q105	ANSS	67.34	5,000	307,786.66	336,700.00
AOL INC.	00184X105	AOL	29.61	41,900	1,226,262.51	1,240,659.00
AON PLC	G0408V102	AON	55.60	800	38,150.13	44,480.00
APPLE INC.	037833100	AAPL	533.03	47,000	15,828,927.47	25,052,410.00
AQUA AMERICA INC	03836W103	WTR	25.42	14,300	356,649.67	363,506.00
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	44.02	2,400	72,598.16	105,648.00
ARES CAPITAL CORP	04010L103	ARCC	17.50	21,000	322,661.49	367,500.00
ARIAD PHARMACEUTICAL	04033A100	ARIA	19.18	71,300	1,471,351.58	1,367,534.00
ASCENA RETAIL GROUP INC	04351G101	ASNA	18.49	15,600	290,270.38	288,444.00
ASHLAND INC	044209104	ASH	80.41	21,100	1,360,905.80	1,696,651.00
ASPEN INSURANCE HOLDINGS LTD	G05384105	AHL	32.08	16,000	456,213.75	513,280.00
ASSOCIATED BANC-CORP.	045487105	ASBC	13.12	61,000	765,929.26	800,320.00
ASSURED GUARANTY LTD	G0585R106	AGO	14.23	4,500	62,102.78	64,035.00
AT&T INC	00206R102	T	33.71	401,882	12,670,888.63	13,547,442.00
ATMOS ENERGY CORP.	049560105	ATO	35.12	13,300	458,042.06	467,096.00
AUTODESK INC.	052769106	ADSK	35.35	15,200	527,208.19	537,320.00
AUTOMATIC DATA PROC.	053015103	ADP	57.01	62,200	3,174,723.63	3,546,022.00
AUTONATION INC	05329W102	AN	39.70	4,300	170,628.43	170,710.00
AUTOZONE INC	053332102	AZO	354.43	1,200	317,581.43	425,316.00
AVERY DENNISON	053611109	AVY	34.92	28,300	887,808.85	988,236.00
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	AXS	34.64	4,600	149,764.36	159,344.00
BAKER HUGHES CORP	057224107	BHI	40.84	13,600	555,549.68	555,424.00
BALL CORPORATION	058498106	BLL	44.75	24,900	867,505.02	1,114,275.00
BALLY TECHNOLOGIES INC.	05874B107	BYI	44.71	7,400	334,202.98	330,854.00
BANK OF AMERICA CORP.	060505104	BAC	11.60	238,100	1,869,263.48	2,761,960.00
BANK OF HAWAII CORP	062540109	BOH	44.05	3,000	135,920.83	132,150.00
BARD C. R. INC.	067383109	BCR	97.74	15,900	1,551,495.96	1,554,066.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN						
Instrument: COM			INTECH - 1000 COMMON STOCK			
BAXTER INTL	071813109	BAX	66.66	10,800	611,495.35	719,928.00
BB&T CORPORATION	054937107	BBT	29.11	155,500	4,596,959.42	4,526,605.00
BEAM INC	073730103	BEAM	61.09	13,900	825,483.14	849,151.00
BED BATH & BEYOND INC	075896100	BBBY	55.91	300	18,182.07	16,773.00
BERKLEY (WR) CORP	084423102	WRB	37.74	8,700	265,443.23	328,338.00
BERKSHIRE HATHAWAY INC.	084670702	BRK.B	89.70	43,300	3,468,156.88	3,884,010.00
BIG LOTS, INC.	089302103	BIG	28.46	21,200	820,410.07	603,352.00
BIOGEN IDEC INC	09062X103	BIIB	146.67	19,000	2,057,512.98	2,786,730.00
BIOMARIN PHARMACEUTICAL	09061G101	BMRN	49.25	5,400	183,514.66	265,950.00
BLACKROCK INC	09247X101	BLK	206.71	5,700	988,652.94	1,178,247.00
BMC SOFTWARE	055921100	BMC	39.66	26,100	1,055,982.82	1,035,126.00
BRINKER INTERNATIONAL INC	109641100	EAT	30.99	6,900	206,332.38	213,831.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	32.59	24,300	720,641.92	791,937.00
BROWN & BROWN INC	115236101	BRO	25.46	27,700	718,044.56	705,242.00
BROWN-FORMAN -CL B	115637209	BF.B	63.25	13,700	653,736.43	866,525.00
C A INC.	12673P105	CA	21.98	147,700	3,748,961.24	3,246,446.00
CABLEVISION SYSTEMS CORP	12686C109	CVC	14.94	38,600	559,293.19	576,684.00
CABOT CORP	127055101	CBT	39.79	14,500	552,627.96	576,955.00
CABOT OIL & GAS CORP.	127097103	COG	49.74	9,300	436,752.82	462,582.00
CADENCE DESIGN SYS INC	127387108	CDNS	13.51	14,500	194,279.64	195,895.00
CALPINE CORP	131347304	CPN	18.13	9,500	173,292.50	172,235.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	57.93	31,100	1,621,223.01	1,801,623.00
CAPITOL FEDERAL FINANCIAL INC	14057J101	CFFN	11.69	45,800	542,764.21	535,402.00
CARLISLE COS INC	142339100	CSL	58.76	19,100	901,317.77	1,122,316.00
CARNIVAL CORP	143658300	CCL	36.77	22,900	865,677.02	842,033.00
CARTERS INC	146229109	CRI	55.65	10,900	581,131.16	606,585.00
CATAMARAN CORP	148887102	CTRX	47.11	44,200	2,035,999.23	2,082,262.00
CATERPILLAR INC.	149123101	CAT	89.58	12,100	1,091,067.64	1,083,918.00
CBOE HOLDINGS INC	12503M108	CBOE	29.46	12,800	378,342.79	377,088.00
CBS CORP. CL. B	124857202	CBS	38.05	105,500	2,795,384.56	4,014,275.00
CELGENE CORP	151020104	CELG	78.72	3,500	249,854.42	275,520.00
CENTURYLINK INC	156700106	CTL	39.12	87,609	3,353,395.20	3,427,264.00
CF INDUSTRIES HOLDINGS INC	125269100	CF	203.16	2,200	347,126.95	446,952.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN						
Instrument: COM			INTECH - 1000 COMMON STOCK			
CHARLES RIVER LABORATORIES	159864107	CRL	37.47	10,800	428,392.57	404,676.00
CHARTER COMMUNICATION-A	16117M305	CHTR	76.24	17,600	1,286,347.16	1,341,824.00
CHEVRON CORP.	166764100	CVX	108.14	110,565	8,603,841.27	11,956,499.00
CHICO'S FAS INC	168615102	CHS	18.46	55,900	1,011,522.84	1,031,914.00
CHIPOTLE MEXICAN GRILL - CL A	169656105	CMG	297.46	900	229,435.40	267,714.00
CHURCH & DWIGHT INC	171340102	CHD	53.57	27,400	1,274,340.01	1,467,818.00
CINCINNATI FINANCIAL CORP.	172062101	CINF	39.16	60,200	2,240,686.80	2,357,432.00
CINEMARK HOLDINGS INC	17243V102	CNK	25.98	16,400	376,342.48	426,072.00
CINTAS CORP	172908105	CTAS	40.90	19,800	750,071.45	809,820.00
CISCO SYSTEMS	17275R102	CSCO	19.65	288,400	5,318,080.12	5,667,060.00
CITIGROUP INC.	172967424	C	39.56	13,740	430,901.41	543,554.00
CITY NATIONAL CORP	178566105	CYN	49.52	15,500	779,469.26	767,560.00
CME GROUP INC	12572Q105	CME	50.71	10,100	543,893.39	512,171.00
CMS ENERGY CORP	125896100	CMS	24.38	30,100	559,069.91	733,838.00
COCA COLA CO.	191216100	KO	36.25	119,500	3,090,927.70	4,331,875.00
COGNIZANT TECH SOLUTIONS	192446102	CTSH	74.05	2,800	120,680.16	207,340.00
COLGATE PALMOLIVE	194162103	CL	104.54	6,800	611,322.90	710,872.00
COMCAST CORP - CL A	20030N101	CMCSA	37.38	168,697	4,578,089.90	6,305,894.00
COMERICA INC.	200340107	CMA	30.34	58,900	1,815,423.22	1,787,026.00
COMMERCIAL METALS CO.	201723103	CMC	14.86	15,600	208,409.39	231,816.00
COMMUNITY HEALTH SYS	203668108	CYH	30.74	31,400	899,281.23	965,236.00
CONAGRA FOODS INC.	205887102	CAG	29.50	6,800	173,103.65	200,600.00
CONCHO RESOURCES INC	20605P101	CXO	80.56	2,300	215,112.05	185,288.00
CONCUR TECHNOLOGIES INC	206708109	CNQR	67.52	5,000	334,647.79	337,600.00
CONOCOPHILLIPS	20825C104	COP	57.99	49,152	2,280,968.13	2,850,324.00
CONSOL ENERGY INC.	20854P109	CNX	32.10	5,100	161,113.02	163,710.00
CONTINENTAL RESOURCES	212015101	CLR	73.49	1,200	98,046.61	88,188.00
CON-WAY INC	205944101	CNW	27.82	11,500	340,557.23	319,930.00
COPA HOLDINGS SA-CLASS A	P31076105	CPA	99.45	1,900	140,239.19	188,955.00
CORELOGIC INC	21871D103	CLGX	26.92	41,300	1,040,613.64	1,111,796.00
CORRECTIONS CORP OF	22025Y407	CXW	35.47	40,100	1,128,519.70	1,422,347.00
COSTCO WHOLESALE CORP.	22160K105	COST	98.77	1,300	103,786.10	128,401.00
COVANTA HOLDING CORP.	22282E102	CVA	18.42	24,800	451,718.83	456,816.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN						
Instrument: COM			INTECH - 1000 COMMON STOCK			
COVIDIEN PLC	G2554F113	COV	57.74	38,500	2,210,827.56	2,222,990.00
CROWN CASTLE INTL CO	228227104	CCI	72.16	42,400	2,496,140.32	3,059,584.00
CSX CORP.	126408103	CSX	19.73	7,800	153,984.99	153,894.00
CULLEN/FROST BANKERS INC	229899109	CFR	54.27	6,900	387,202.19	374,463.00
CUMMINS INC.	231021106	CMI	108.35	1,200	134,282.68	130,020.00
CVS/CAREMARK CORP	126650100	CVS	48.35	55,943	2,241,438.68	2,704,844.00
CYTEC INDUSTRIES	232820100	CYT	68.83	2,800	169,618.30	192,724.00
D.R. HORTON INC.	23331A109	DHI	19.78	106,300	1,660,068.17	2,102,614.00
DANAHER CORP	235851102	DHR	55.90	3,100	134,010.49	173,290.00
DAVITA HEALTHCARE PARTNERS	23918K108	DVA	110.53	18,700	1,943,608.26	2,066,911.00
DEAN FOODS CO	242370104	DF	16.51	23,100	344,563.45	381,381.00
DELPHI AUTOMOTIVE PLC	G27823106	DLPH	38.25	21,900	706,447.72	837,675.00
DELTA AIR LINES INC	247361702	DAL	11.87	43,800	433,077.58	519,906.00
DENBURY RES INC	247916208	DNR	16.20	1,200	20,597.50	19,440.00
DIEBOLD INC	253651103	DBD	30.61	7,900	275,380.91	241,819.00
DILLARDS INC. CL-A	254067101	DDS	83.77	9,800	748,681.34	820,946.00
DIRECTV	25490A309	DTV	50.16	3,003	117,156.17	150,630.00
DISCOVER FINANCIAL	254709108	DFS	38.55	81,000	2,183,852.66	3,122,550.00
DISCOVERY COMMUNICATIONS-A	25470F104	DISCA	63.48	20,500	1,061,527.55	1,301,340.00
DISNEY (WALT) CO.	254687106	DIS	49.79	118,382	5,852,859.85	5,894,240.00
DOLBY LABORATORIES INC-CL A	25659T107	DLB	29.33	10,000	343,504.00	293,300.00
DOLLAR GENERAL CORP.	256677105	DG	44.09	23,600	980,585.95	1,040,524.00
DOLLAR TREE, INC	256746108	DLTR	40.56	48,200	1,938,354.52	1,954,992.00
DOMINION RESOURCES INC-VA	25746U109	D	51.80	3,800	181,673.52	196,840.00
DONALDSON CO INC	257651109	DCI	32.84	6,400	220,375.34	210,176.00
DOW CHEMICAL CO	260543103	DOW	32.32	32,500	1,000,990.86	1,050,400.00
DR PEPPER SNAPPLE GROUP	26138E109	DPS	44.18	17,900	798,431.29	790,822.00
DST SYSTEMS INC	233326107	DST	60.60	2,800	142,014.55	169,680.00
DSW INC-CLASS A	23334L102	DSW	65.69	8,800	569,637.73	578,072.00
DTE ENERGY COMPANY	233331107	DTE	60.05	7,700	411,893.21	462,385.00
DUKE ENERGY CORPORATION	26441C204	DUK	63.80	36,450	2,235,384.65	2,325,510.00
DUN & BRADSTREET CORP	26483E100	DNB	78.65	6,900	481,386.44	542,685.00
DUNKIN' BRANDS GROUP INC	265504100	DNKN	33.18	24,100	733,591.10	799,638.00

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN						
Instrument: COM			INTECH - 1000 COMMON STOCK			
E I DUPONT DE NEM.	263534109	DD	44.97	53,100	2,527,100.18	2,387,907.00
EAST WEST BANCORP INC.	27579R104	EWBC	21.49	8,400	177,613.60	180,516.00
EASTMAN CHEMICAL CO.	277432100	EMN	68.05	12,100	655,937.89	823,405.00
EATON CORP PLC	G29183103	ETN	54.20	6,577	333,153.01	356,473.00
EBAY INC	278642103	EBAY	51.02	33,900	1,533,167.62	1,729,578.00
ECOLAB INC	278865100	ECL	71.90	49,100	2,988,831.70	3,530,290.00
EDISON INTERNATIONAL	281020107	EIX	45.19	36,400	1,603,456.16	1,644,916.00
EDWARDS LIFESCIENCES	28176E108	EW	90.17	22,500	2,004,162.56	2,028,825.00
ELI LILLY & COMPANY	532457108	LLY	49.32	10,500	411,535.11	517,860.00
EQT CORP	26884L109	EQT	58.98	3,100	176,026.30	182,838.00
EQUIFAX INC	294429105	EFX	54.12	45,400	2,013,495.59	2,457,048.00
EQUINIX INC.	29444U502	EQIX	206.20	17,400	2,690,447.62	3,587,880.00
ESTEE LAUDER CO.	518439104	EL	59.86	300	9,879.83	17,958.00
EVEREST RE GROUP LTD.	G3223R108	RE	109.95	14,800	1,575,462.20	1,627,260.00
EXELIS INC	30162A108	XLS	11.27	45,600	489,621.47	513,912.00
EXPEDIA INC	30212P303	EXPE	61.45	33,400	1,439,171.01	2,052,430.00
EXPRESS SCRIPTS HOLDING CO	30219G108	ESRX	54.00	43,600	2,552,136.31	2,354,400.00
EXXON MOBIL CORPORATION	30231G102	XOM	86.55	302,500	18,980,674.17	26,181,375.00
F5 NETWORKS INC	315616102	FFIV	97.15	1,800	195,658.80	174,870.00
FACEBOOK INC-A	30303M102	FB	26.63	21,000	681,715.09	559,230.00
FACTSET RESEARCH SYSTEMS	303075105	FDS	88.06	4,200	385,777.27	369,852.00
FAIRCHILD SEMICONDUTOR CORP	303726103	FCS	14.40	18,800	233,806.48	270,720.00
FAMILY DOLLAR STORES	307000109	FDO	63.41	2,600	163,983.61	164,866.00
FASTENAL CO	311900104	FAST	46.69	18,500	789,604.88	863,765.00
FEDERATED INVESTORS INC.-CL B	314211103	FII	20.23	35,800	738,500.63	724,234.00
FIDELITY NATIONAL FINANCIAL	31620R105	FNF	23.55	11,500	183,043.04	270,825.00
FIDELITY NATIONAL INFORMATION	31620M106	FIS	34.81	31,700	1,052,464.27	1,103,477.00
FIFTH THIRD BANCORP	316773100	FITB	15.19	50,900	679,230.57	773,171.00
FIRST ENERGY CORP.	337932107	FE	41.76	16,845	690,240.26	703,447.00
FIRST HORIZON NATIONAL	320517105	FHN	9.91	41,400	355,350.63	410,274.00
FIRST REPUBLIC BANK	33616C100	FRC	32.78	31,100	1,018,916.94	1,019,458.00
FISERV INC. WISCONSIN	337738108	FISV	79.03	15,600	994,021.62	1,232,868.00
FLEETCOR TECH INC	339041105	FLT	53.65	18,200	725,046.74	976,430.00

Group: DOMESTIC EQUITIES - External

Portfolio: 5IN INTECH - 1000

Monthly Market

As Of 12/31/2012

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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			
FLOWERVE CORP.	34354P105	FLS	146.80	9,500	1,055,279.73	1,394,600.00
FMC CORP.	302491303	FMC	58.52	14,600	786,460.73	854,392.00
FOOT LOCKER INC	344849104	FL	32.12	50,300	1,370,483.18	1,615,636.00
FOREST CITY ENTERPRISES INC	345550107	FCE.A	16.15	10,200	156,047.20	164,730.00
FORTUNE BRANDS HOME &	34964C106	FBHS	29.22	54,200	1,366,810.80	1,583,724.00
FRANKLIN RESOURCES INC	354613101	BEN	125.70	1,900	212,373.52	238,830.00
FRONTIER COMMUNICATIONS	35906A108	FTR	4.28	39,200	183,469.29	167,776.00
FULTON FINANCIAL CORP	360271100	FULT	9.61	14,800	151,504.87	142,228.00
GALLAGHER (ARTHUR) J & CO.	363576109	AJG	34.65	35,600	1,262,604.83	1,233,540.00
GANNETT INC	364730101	GCI	18.01	79,300	1,170,711.70	1,428,193.00
GAP INC	364760108	GPS	31.04	123,100	4,158,153.51	3,821,024.00
GARMIN LTD	H2906T109	GRMN	40.82	6,300	270,992.15	257,166.00
GARTNER INC	366651107	IT	46.02	18,200	866,200.99	837,564.00
GENERAL DYNAMICS CORP.	369550108	GD	69.27	2,300	147,535.96	159,321.00
GENERAL ELECTRIC CO	369604103	GE	20.99	492,700	11,883,970.94	10,341,773.00
GENPACT LTD	G3922B107	G	15.50	12,900	199,794.43	199,950.00
GILEAD SCIENCES INC.	375558103	GILD	73.45	21,000	843,549.41	1,542,450.00
GNC HOLDINGS INC-CL A	36191G107	GNC	33.28	13,000	479,892.78	432,640.00
GOOGLE INC - CL A	38259P508	GOOG	709.37	7,200	4,092,648.38	5,107,464.00
GRACE W.R. & COMPANY	38388F108	GRA	67.23	4,300	228,698.33	289,089.00
GRACO INC.	384109104	GGG	51.49	10,100	494,790.04	520,049.00
GRAINGER W W INC	384802104	GWW	202.37	2,200	408,975.43	445,214.00
H & R BLOCK INC.	093671105	HRB	18.57	102,600	1,578,030.74	1,905,282.00
HALLIBURTON COMPANY	406216101	HAL	34.69	4,700	143,147.06	163,043.00
HANESBRANDS INC	410345102	HBI	35.82	4,900	172,592.22	175,518.00
HARLEY-DAVIDSON INC	412822108	HOG	48.84	17,600	807,000.68	859,584.00
HARRIS CORP.	413875105	HRS	48.96	42,800	2,004,683.37	2,095,488.00
HARSCO CORP	415864107	HSC	23.50	8,200	162,384.57	192,700.00
HATTERAS FINANCIAL CORP	41902R103	HTS	24.81	4,800	139,746.96	119,088.00
HAWAIIAN ELECTRIC INDS	419870100	HE	25.14	15,500	391,228.01	389,670.00
HCA HOLDINGS INC	40412C101	HCA	30.17	59,900	1,737,054.31	1,807,183.00
HCC INSURANCE HOLDINGS INC.	404132102	HCC	37.21	33,300	1,148,150.76	1,239,093.00
HEALTH MGMT ASSOCIATES CL A	421933102	HMA	9.32	27,600	219,087.89	257,232.00

Group: DOMESTIC EQUITIES - External

Portfolio: 5IN INTECH - 1000

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap			INTECH - 1000			
Portfolio: 5IN			COMMON STOCK			
Instrument: COM						
HENRY SCHEIN INC	806407102	HSIC	80.46	3,400	222,571.43	273,564.00
HERSHEY COMPANY	427866108	HSY	72.22	6,300	456,288.30	454,986.00
HOLLYFRONTIER CORP	436106108	HFC	46.55	45,700	1,743,155.42	2,127,335.00
HOLOGIC INC.	436440101	HOLX	20.03	17,800	318,760.66	356,534.00
HOME DEPOT INC.	437076102	HD	61.85	103,300	5,424,719.79	6,389,105.00
HONEYWELL INTERNATIONAL INC	438516106	HON	63.47	30,400	1,454,760.79	1,929,488.00
HOSPIRA INC	441060100	HSP	31.24	14,400	437,124.19	449,856.00
HOWARD HUGHES CORP	44267D107	HHC	73.02	10,300	680,750.10	752,106.00
HUBBELL INC	443510201	HUB.B	84.63	24,000	1,880,080.52	2,031,120.00
HUDSON CITY BANCORP INC	443683107	HCBK	8.13	116,300	728,880.56	945,519.00
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	59.71	15,900	780,834.51	949,389.00
HUNTINGTON BANCSHARES	446150104	HBAN	6.39	131,400	776,046.33	839,646.00
HUNTINGTON INGALLS	446413106	HII	43.34	17,100	663,020.81	741,114.00
IDEXX LABS INC.	45168D104	IDXX	92.80	1,900	176,158.76	176,320.00
IHS INC-CLASS A	451734107	IHS	96.00	18,700	1,769,940.78	1,795,200.00
ILLINOIS TOOL WORKS	452308109	ITW	60.81	40,000	2,350,519.90	2,432,400.00
INCYTE CORP	45337C102	INCY	16.61	34,700	666,152.44	576,367.00
INGERSOLL-RAND PLC	G47791101	IR	47.96	77,900	3,492,300.88	3,736,084.00
INTEGRYS ENERGY GROUP INC	45822P105	TEG	52.22	6,000	323,925.97	313,320.00
INTEL CORP.	458140100	INTC	20.63	240,700	6,048,601.38	4,965,641.00
INTERNATIONAL PAPER	460146103	IP	39.84	2,500	76,973.70	99,600.00
INTERPUBLIC GROUP	460690100	IPG	11.02	1,100	11,005.17	12,122.00
INTL BUS MACH CORP	459200101	IBM	191.55	68,800	8,348,968.25	13,178,640.00
INTUITIVE SURGICAL INC	46120E602	ISRG	490.37	5,800	2,772,882.34	2,844,146.00
INVESCO LTD	G491BT108	IVZ	26.09	83,600	1,847,269.05	2,181,124.00
IPG PHOTONICS CORP	44980X109	IPGP	66.65	6,300	391,022.02	419,895.00
IRON MTN INC PA	462846106	IRM	31.05	5,600	178,903.57	173,880.00
ITT CORP	450911201	ITT	23.46	12,100	232,050.32	283,866.00
JABIL CIRCUIT INC	466313103	JBL	19.29	6,000	128,902.90	115,740.00
JARDEN CORP	471109108	JAH	51.70	28,100	1,448,439.94	1,452,770.00
JM SMUCKER CO	832696405	SJM	86.24	1,000	74,141.51	86,240.00
JOHNSON & JOHNSON	478160104	JNJ	70.10	107,600	5,956,254.28	7,542,760.00
JPMORGAN CHASE & CO.	46625H100	JPM	43.97	109,612	3,915,786.04	4,819,640.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap			INTECH - 1000			
Portfolio: 5IN			COMMON STOCK			
Instrument: COM						
KANSAS CITY SOUTHERN INDS	485170302	KSU	83.48	10,900	760,688.88	909,932.00
KEMPER CORP.	488401100	KMPR	29.50	4,900	146,952.45	144,550.00
KIMBERLY-CLARK CORP	494368103	KMB	84.43	15,500	1,169,731.04	1,308,665.00
KINDER MORGAN INC.	49456B101	KMI	35.33	192,051	6,135,534.96	6,785,162.00
KLA-TENCOR CORP.	482480100	KLAC	47.76	44,200	2,210,352.36	2,110,992.00
KRAFT FOODS GROUP INC	50076Q106	KRFT	45.47	13,259	462,568.42	602,887.00
L-3 COMMUNICATIONS HOLDINGS	502424104	LLL	76.62	25,900	1,939,648.23	1,984,458.00
LABORATORY CRP OF AMER	50540R409	LH	86.62	300	26,436.74	25,986.00
LAMAR ADVERTISING CO	512815101	LAMR	38.75	1,800	48,354.27	69,750.00
LANDSTAR SYSTEM INC.	515098101	LSTR	52.46	5,000	210,716.30	262,300.00
LEGGETT & PLATT INC	524660107	LEG	27.22	14,800	400,817.72	402,856.00
LENDER PROCESSING SERVICES	52602E102	LPS	24.62	37,800	908,864.70	930,636.00
LENNAR CORPORATION	526057104	LEN	38.67	65,000	1,661,616.91	2,513,550.00
LENNOX INTERNATIONAL INC.	526107107	LII	52.52	18,700	897,548.94	982,124.00
LIBERTY GLOBAL INC	530555101	LBTYA	62.99	25,800	1,140,924.87	1,625,142.00
LIBERTY INTERACTIVE CORP	53071M104	LINTA	19.68	7,800	150,096.31	153,504.00
LIMITED BRANDS INC.	532716107	LTD	47.06	28,900	860,942.05	1,360,034.00
LINCOLN ELEC HLDGS I	533900106	LECO	48.68	13,600	618,599.06	662,048.00
LINCOLN NATIONAL CORP	534187109	LNC	25.90	12,400	264,006.49	321,160.00
LINKEDIN CORP-A	53578A108	LNKD	114.82	5,700	623,827.48	654,474.00
LKQ CORP	501889208	LKQ	21.10	46,300	772,005.48	976,930.00
LOCKHEED MARTIN	539830109	LMT	92.29	28,600	2,236,818.06	2,639,494.00
LOEWS CORP	540424108	L	40.75	8,300	340,965.15	338,225.00
LORILLARD INC	544147101	LO	116.67	1,400	159,894.28	163,338.00
LOWE'S COS	548661107	LOW	35.52	133,500	3,647,968.65	4,741,920.00
LPL FINANCIAL HOLDINGS INC	50212V100	LPLA	28.16	8,600	253,934.59	242,176.00
LSI LOGIC CORP	502161102	LSI	7.08	16,800	104,764.65	118,944.00
LYONDELLBASELL IND-CL A	N53745100	LYB	57.09	114,800	4,929,636.63	6,553,932.00
M&T BANK CORPORATION	55261F104	MTB	98.47	6,800	659,788.26	669,596.00
MACYS INC	55616P104	M	39.02	40,000	1,496,119.52	1,560,800.00
MADISON SQUARE GARDEN	55826P100	MSG	44.35	22,100	805,601.61	980,135.00
MARATHON OIL CORP	565849106	MRO	30.66	19,600	490,688.56	600,936.00
MARATHON PETROLEUM CORP	56585A102	MPC	63.00	28,350	1,491,800.42	1,786,050.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN						
Instrument: COM			INTECH - 1000 COMMON STOCK			
MARRIOTT INT'L INC CL-A	571903202	MAR	37.27	72,500	2,725,393.18	2,702,075.00
MARSH & MCLENNAN COS.	571748102	MMC	34.47	53,000	1,592,169.28	1,826,910.00
MASCO CORP.	574599106	MAS	16.66	116,500	1,507,548.82	1,940,890.00
MASTERCARD INC-CLASS A	57636Q104	MA	491.28	3,500	1,206,979.70	1,719,480.00
MATTEL INC.	577081102	MAT	36.62	40,500	1,394,972.70	1,483,110.00
McCORMICK & CO	579780206	MKC	63.53	12,400	780,498.68	787,772.00
MCDONALDS CORPORATION	580135101	MCD	88.21	16,100	1,337,203.03	1,420,181.00
MCGRAW HILL INC	580645109	MHP	54.67	19,100	751,126.67	1,044,197.00
MCKESSON CORP	58155Q103	MCK	96.96	6,200	543,944.79	601,152.00
MEAD JOHNSON NUTRITION CO	582839106	MJN	65.89	26,100	1,847,575.88	1,719,729.00
MEDIVATION INC	58501N101	MDVN	51.16	25,400	1,206,464.91	1,299,464.00
MEDTRONIC INC	585055106	MDT	41.02	16,000	657,415.85	656,320.00
MERCK & CO INC	58933Y105	MRK	40.94	77,671	2,989,078.67	3,179,851.00
MFA FINANCIAL INC.	55272X102	MFA	8.11	95,700	768,105.63	776,127.00
MICHAEL KORS HOLDINGS LTD	G60754101	KORS	51.03	3,300	180,165.63	168,399.00
MICROSOFT CORP.	594918104	MSFT	26.73	335,900	9,571,659.90	8,978,607.00
MOHAWK INDUSTRIES INC.	608190104	MHK	90.47	8,000	522,889.75	723,760.00
MOLEX INC	608554101	MOLX	27.33	14,100	371,688.27	385,353.00
MONDELEZ INTERNATIONAL INC	609207105	MDLZ	25.47	43,578	958,534.07	1,109,932.00
MONSANTO COMPANY	61166W101	MON	94.65	14,800	1,039,190.20	1,400,820.00
MONSTER BEVERAGE CORP	611740101	MNST	52.88	45,800	2,418,593.33	2,421,904.00
MOODY'S CORPORATION	615369105	MCO	50.32	15,100	482,600.68	759,832.00
MOTOROLA SOLUTIONS INC	620076307	MSI	55.68	6,871	302,631.54	382,577.00
MYLAN INC	628530107	MYL	27.48	23,100	592,396.86	634,788.00
MYRIAD GENETICS INC	62855J104	MYGN	27.25	5,800	159,743.39	158,050.00
NATIONAL OILWELL VARCO INC	637071101	NOV	68.35	26,500	1,865,687.05	1,811,275.00
NCR CORPORATION	62886E108	NCR	25.48	33,500	720,200.74	853,580.00
NETSUITE INC	64118Q107	N	67.30	8,300	494,410.96	558,590.00
NEW YORK COMMUNITY BANCORP	649445103	NYCB	13.10	30,900	401,764.05	404,790.00
NEWELL RUBBERMAID INC.	651229106	NWL	22.27	52,200	929,115.09	1,162,494.00
NEWS CORP INC-CL A	65248E104	NWSA	25.54	29,500	639,025.11	753,430.00
NEXTERA ENERGY INC	65339F101	NEE	69.19	47,800	2,856,876.54	3,307,282.00
NIKE INC. -CL B	654106103	NKE	51.60	18,600	989,391.15	959,760.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap			INTECH - 1000			
Portfolio: 5IN			COMMON STOCK			
Instrument: COM						
NISOURCE INC	65473P105	NI	24.89	16,100	363,443.79	400,729.00
NORTHERN TRUST CORP	665859104	NTRS	50.16	17,400	825,759.55	872,784.00
NORTHROP GRUMMAN CORP.	666807102	NOC	67.58	20,200	1,359,598.83	1,365,116.00
NRG ENERGY INC.	629377508	NRG	22.99	44,800	966,737.78	1,029,952.00
NUCOR CORP	670346105	NUE	43.18	8,600	345,594.25	371,348.00
NV ENERGY INC	67073Y106	NVE	18.14	22,600	386,500.76	409,964.00
NVR INC	62944T105	NVR	920.00	1,500	1,298,978.97	1,380,000.00
OCEANEERING INT'L. INC.	675232102	OII	53.79	8,900	430,355.47	478,731.00
OMNICOM GROUP	681919106	OMC	49.96	25,500	1,266,776.18	1,273,980.00
ONEOK INC.	682680103	OKE	42.75	46,300	1,364,519.52	1,979,325.00
ONYX PHARMACEUTICALS	683399109	ONXX	75.53	2,300	160,199.62	173,719.00
ORACLE SYS. CORP.	68389X105	ORCL	33.32	33,741	746,803.55	1,124,250.00
O'REILLY AUTOMOTIVE INC.	67103H107	ORLY	89.42	28,500	2,462,482.99	2,548,470.00
PACIFIC GAS & ELEC. CO.	69331C108	PCG	40.18	7,900	343,127.93	317,422.00
PACKAGING CORP OF AMERICA	695156109	PKG	38.47	4,400	157,446.88	169,268.00
PALL CORPORATION	696429307	PLL	60.26	4,000	216,781.40	241,040.00
PARTNERRE LTD	G6852T105	PRE	80.49	15,400	1,175,655.92	1,239,546.00
PATTERSON COS INC	703395103	PDCO	34.23	14,900	510,365.04	510,027.00
PAYCHEX INC	704326107	PAYX	31.14	62,800	1,975,998.87	1,955,592.00
PEPSICO INC.	713448108	PEP	68.43	27,830	1,652,288.95	1,904,407.00
PERKIN ELMER INC	714046109	PKI	31.74	43,100	1,153,806.35	1,367,994.00
PERRIGO CO.	714290103	PRGO	104.03	2,300	235,001.03	239,269.00
PETSMART INC	716768106	PETM	68.34	10,800	621,081.37	738,072.00
PFIZER INC.	717081103	PFE	25.08	371,600	7,557,108.23	9,319,728.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	83.64	93,000	5,186,807.97	7,778,520.00
PHILLIPS 66	718546104	PSX	53.10	27,876	806,664.94	1,480,216.00
PINNACLE WEST CAPITAL CORP	723484101	PNW	50.98	4,500	224,020.99	229,410.00
PIONEER NATURAL RESOURCES	723787107	PXD	106.59	12,200	1,092,006.46	1,300,398.00
PLAINS EXPLORATION & PR	726505100	PXP	46.94	30,700	1,073,636.70	1,441,058.00
PLUM CREEK TIMBER CO INC	729251108	PCL	44.37	11,700	484,404.51	519,129.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	58.31	8,143	495,966.22	474,818.00
POLARIS INDUSTRIES INC.	731068102	PII	84.15	3,700	226,397.98	311,355.00
PPG INDUSTRIES INC.	693506107	PPG	135.35	13,600	1,202,992.50	1,840,760.00

Group: DOMESTIC EQUITIES - External

Portfolio: 5IN INTECH - 1000

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap			INTECH - 1000			
Portfolio: 5IN			COMMON STOCK			
Instrument: COM						
PRAXAIR INC.	74005P104	PX	109.45	2,100	221,630.06	229,845.00
PRICELINE.COM INC	741503403	PCLN	621.20	3,100	1,648,229.55	1,925,720.00
PROCTER & GAMBLE CO	742718109	PG	67.89	68,982	3,827,203.81	4,683,188.00
PROGRESSIVE CORP	743315103	PGR	21.10	6,700	133,262.85	141,370.00
PROTECTIVE LIFE CORP	743674103	PL	28.58	27,600	778,237.40	788,808.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	53.33	3,300	177,478.03	175,989.00
PULTE HOMES, INC.	745867101	PHM	18.16	81,200	863,577.82	1,474,592.00
QIAGEN N.V.	N72482107	QGEN	18.15	91,400	1,670,688.16	1,658,910.00
QUALCOMM INC	747525103	QCOM	62.02	46,200	2,555,573.52	2,865,324.00
RAYMOND JAMES FINANCIAL INC	754730109	RJF	38.53	22,600	774,094.22	870,778.00
RAYONIER INC.	754907103	RYN	51.83	10,400	448,936.43	539,032.00
RAYTHEON COMPANY	755111507	RTN	57.56	67,800	3,733,928.72	3,902,568.00
RED HAT INC	756577102	RHT	52.96	44,600	2,383,797.13	2,362,016.00
REGAL BELOIT	758750103	RBC	70.47	15,500	1,072,671.03	1,092,285.00
REGENERON PHARMACEUTICAL	75886F107	REGN	171.07	21,900	2,913,554.08	3,746,433.00
REGIONS FINANCIAL CORP.	7591EP100	RF	7.12	364,700	2,425,556.44	2,596,664.00
RELIANCE STEEL & ALUMINUM	759509102	RS	62.10	3,800	200,668.15	235,980.00
RESMED INC	761152107	RMD	41.57	18,800	774,708.59	781,516.00
REYNOLDS AMERICAN INC	761713106	RAI	41.43	4,700	130,077.26	194,721.00
ROBERT HALF INTL INC	770323103	RHI	31.82	23,200	659,782.86	738,224.00
ROPER INDUSTRIES INC	776696106	ROP	111.48	12,100	1,008,890.91	1,348,908.00
ROSS STORES INC	778296103	ROST	54.15	104,700	4,880,441.11	5,669,505.00
ROWAN COS. PLC	G7665A101	RDC	31.27	5,300	172,237.50	165,731.00
ROYAL GOLD INC	780287108	RGLD	81.31	2,500	202,454.68	203,275.00
RPM INTERNATIONAL INC.	749685103	RPM	29.36	46,800	1,234,366.23	1,374,048.00
SAIC INC	78390X101	SAI	11.32	14,100	162,896.93	159,612.00
SALIX PHARMACEUTICAL	795435106	SLXP	40.48	8,400	410,457.77	340,032.00
SALLY BEAUTY CO INC	79546E104	SBH	23.57	45,600	1,152,693.99	1,074,792.00
SBA COMMUNICATIONS CORP	78388J106	SBAC	71.02	41,300	2,261,612.38	2,933,126.00
SCANA CORP	80589M102	SCG	45.64	31,600	1,452,764.14	1,442,224.00
SCHLUMBERGER	806857108	SLB	69.29	17,712	1,220,586.09	1,227,264.00
SCHWAB (CHARLES) CORP	808513105	SCHW	14.36	101,900	1,352,389.89	1,463,284.00
SCRIPPS NETWORKS	811065101	SNI	57.92	31,400	1,907,894.08	1,818,688.00

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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			
SEI INVESTMENTS CO	784117103	SEIC	23.34	50,600	1,110,638.26	1,181,004.00
SEMPRA ENERGY	816851109	SRE	70.94	48,800	3,184,821.91	3,461,872.00
SERVICE CORP INTERNATIONAL	817565104	SCI	13.81	51,700	719,298.02	713,977.00
SHERWIN-WILLIAMS CO	824348106	SHW	153.82	34,200	4,863,302.24	5,260,644.00
SIGMA-ALDRICH	826552101	SIAL	73.58	8,400	591,205.73	618,072.00
SILGAN HOLDINGS INC	827048109	SLGN	41.59	900	36,336.85	37,431.00
SKYWORKS SOLUTIONS INC	83088M102	SWKS	20.30	81,800	2,047,810.75	1,660,540.00
SLM CORP	78442P106	SLM	17.13	12,500	191,340.62	214,125.00
SNAP-ON INC	833034101	SNA	78.99	19,100	1,384,515.48	1,508,709.00
SOLARWINDS INC	83416B109	SWI	52.45	9,100	477,010.75	477,295.00
SOUTHERN CO	842587107	SO	42.81	4,400	177,208.93	188,364.00
SOUTHERN COPPER CORP	84265V105	SCCO	37.86	5,900	183,390.86	223,374.00
SOUTHWESTERN ENERGY	845467109	SWN	33.41	5,400	181,745.21	180,414.00
SPECTRA ENERGY CORPORATION	847560109	SE	27.38	4,700	134,484.24	128,686.00
SPIRIT AEROSYSTEMS HOLD-CL A	848574109	SPR	16.97	29,300	683,393.88	497,221.00
SPRINT NEXTEL CORP	852061100	S	5.67	678,500	3,765,829.10	3,847,095.00
STANLEY BLACK & DECKER INC	854502101	SWK	73.97	7,100	454,258.15	525,187.00
STARBUCKS CORP.	855244109	SBUX	53.62	12,800	638,445.89	686,336.00
STARWOOD HOTELS & RESORTS	85590A401	HOT	57.36	2,900	160,597.11	166,344.00
STARZ - LIBERTY CAPITAL	85571Q102	STRZA	116.01	13,638	762,455.33	1,582,144.00
STATE STREET CORP	857477103	STT	47.01	8,500	385,282.06	399,585.00
STERICYCLE INC	858912108	SRCL	93.27	1,800	168,911.81	167,886.00
STRATASYS LTD	M85548101	SSYS	80.15	2,300	157,567.10	184,345.00
STRYKER CORP.	863667101	SYK	54.82	19,600	1,048,846.10	1,074,472.00
SUNTRUST BANKS INC.	867914103	STI	28.35	61,800	1,653,459.52	1,752,030.00
SVB FINANCIAL GROUP	78486Q101	SIVB	55.97	7,800	449,960.97	436,566.00
T ROWE PRICE GROUP INC.	74144T108	TROW	65.13	12,600	778,638.95	820,638.00
TARGET CORP	87612E106	TGT	59.17	31,400	1,771,868.59	1,857,938.00
TD AMERITRADE HOLDING CORP	87236Y108	AMTD	16.81	800	13,692.92	13,448.00
TERADATA CORP	88076W103	TDC	61.89	11,200	664,122.78	693,168.00
TERADYNE INC	880770102	TER	16.89	16,400	260,700.37	276,996.00
TESORO CORP	881609101	TSO	44.05	23,300	922,199.31	1,026,365.00
TEXTRON INC.	883203101	TXT	24.79	29,700	736,334.20	736,263.00

Group: DOMESTIC EQUITIES - External

Portfolio: 5IN INTECH - 1000

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN						
Instrument: COM			INTECH - 1000 COMMON STOCK			
THE BANK OF NEW YORK MELLON	064058100	BK	25.70	23,000	539,330.15	591,100.00
THE FRESH MARKET, INC	35804H106	TFM	48.09	10,100	581,770.14	485,709.00
THE HANOVER INSURANCE GROUP	410867105	THG	38.74	900	34,210.19	34,866.00
THOMSON REUTERS CORP	884903105	TRI	29.06	35,000	976,286.58	1,017,100.00
TIBCO SOFTWARE INC	88632Q103	TIBX	22.01	2,500	67,509.97	55,025.00
TIME WARNER CABLE INC	88732J207	TWC	97.19	21,200	2,006,264.88	2,060,428.00
TIME WARNER INC.	887317303	TWX	47.83	11,800	475,182.60	564,394.00
TIMKEN CO.	887389104	TKR	47.83	7,400	356,050.68	353,942.00
TJX COS. INC.	872540109	TJX	42.45	151,300	5,623,784.32	6,422,685.00
TOLL BROTHERS INC	889478103	TOL	32.33	62,100	1,783,304.74	2,007,693.00
TORCHMARK CORP	891027104	TMK	51.67	39,400	1,804,649.04	2,035,798.00
TORO CO	891092108	TTC	42.98	20,700	783,775.67	889,686.00
TOTAL SYS SVCS INC	891906109	TSS	21.42	45,600	902,242.66	976,752.00
TRANSDIGM GROUP INC	893641100	TDG	136.36	16,500	1,672,249.72	2,249,940.00
TRAVELERS COS INC	89417E109	TRV	71.82	5,646	393,285.61	405,496.00
TRIMBLE NAVIGATION LTD	896239100	TRMB	59.78	15,300	723,779.49	914,634.00
TRIPADVISOR INC	896945201	TRIP	41.96	19,600	671,416.37	822,416.00
TW TELECOM INC	87311L104	TWTC	25.47	49,100	1,222,208.69	1,250,577.00
UGI CORP	902681105	UGI	32.71	4,900	158,992.34	160,279.00
ULTA SALON COSMETICS &	90384S303	ULTA	98.26	2,700	236,326.41	265,302.00
ULTRA PETROLEUM CORP	903914109	UPL	18.13	9,200	183,717.37	166,796.00
UNDER ARMOUR INC. CL A	904311107	UA	48.53	18,600	1,014,051.77	902,658.00
UNION PACIFIC CORP.	907818108	UNP	125.72	17,300	1,570,587.38	2,174,956.00
UNITED CONTINENTAL HOLDINGS	910047109	UAL	23.38	3,600	71,668.19	84,168.00
UNITED PARCEL SERVICES INC	911312106	UPS	73.73	2,700	203,575.29	199,071.00
UNITED THERAPEUTICS CORP	91307C102	UTHR	53.42	14,200	748,497.59	758,564.00
UNITEDHEALTH GROUP INC	91324P102	UNH	54.24	30,500	1,415,080.29	1,654,320.00
URBAN OUTFITTERS INC	917047102	URBN	39.36	6,100	172,557.03	240,096.00
US BANCORP	902973304	USB	31.94	115,200	3,543,329.98	3,679,488.00
US TREAS MONEY MARKET - 5IN	IT-INT	IT-INT	1.00	3,533,665	3,533,664.99	3,533,665.00
V F CORP	918204108	VFC	150.97	9,700	1,326,891.51	1,464,409.00
VALERO ENERGY CORP.	91913Y100	VLO	34.12	23,000	743,119.13	784,760.00
VALIDUS HOLDINGS LTD	G9319H102	VR	34.58	16,400	521,192.63	567,112.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap			INTECH - 1000			
Portfolio: 5IN			COMMON STOCK			
Instrument: COM						
VALMONT INDUSTRIES	920253101	VMI	136.55	8,500	1,055,817.80	1,160,675.00
VALSPAR CORP	920355104	VAL	62.40	34,800	1,726,211.68	2,171,520.00
VARIAN MEDICAL SYSTEMS	92220P105	VAR	70.24	2,500	147,770.50	175,600.00
VCA ANTECH INC	918194101	WOOF	21.05	10,300	200,533.50	216,815.00
VERISIGN INC	92343E102	VRSN	38.82	47,300	1,969,852.09	1,836,186.00
VERISK ANALYTICS INC-CLASS A	92345Y106	VRSK	51.00	55,900	2,598,107.86	2,850,900.00
VERIZON COMMUNICATIONS	92343V104	VZ	43.27	77,207	2,710,138.70	3,340,747.00
VIACOM INC. CL B	92553P201	VIAB	52.74	6,000	218,281.26	316,440.00
VIRGIN MEDIA, INC	92769L101	VMED	36.75	11,800	424,834.19	433,650.00
VISA INC-CLASS A	92826C839	V	151.58	32,900	3,641,856.09	4,986,982.00
WADDELL & REED FINANCIAL-CL A	930059100	WDR	34.82	11,800	384,654.62	410,876.00
WAL MART STORES INC	931142103	WMT	68.23	75,600	3,913,154.28	5,158,188.00
WASHINGTON FEDERAL INC.	938824109	WAFD	16.87	40,500	638,267.98	683,235.00
WATSON PHARMACEUTICALS INC.	942683103	WPI	86.00	4,400	376,802.05	378,400.00
WELLS FARGO COMPANY	949746101	WFC	34.18	145,677	4,423,757.74	4,979,240.00
WESCO INTL INC	95082P105	WCC	67.43	6,900	406,065.39	465,267.00
WESTERN UNION CO.	959802109	WU	13.61	3,100	62,169.99	42,191.00
WEYERHAEUSER CO.	962166104	WY	27.82	119,500	3,107,143.06	3,324,490.00
WHIRLPOOL CORP	963320106	WHR	101.75	3,500	352,370.75	356,125.00
WHITE MOUNTAINS INSURANCE	G9618E107	WTM	515.00	2,300	1,065,746.55	1,184,500.00
WHOLE FOODS MARKET INC	966837106	WFM	91.33	4,200	271,264.20	383,586.00
WILLIAMS COS. INC.	969457100	WMB	32.74	101,800	2,992,223.76	3,332,932.00
WISCONSIN ENERGY CORP.	976657106	WEC	36.85	21,900	615,904.97	807,015.00
WYNDHAM WORLDWIDE CORP	98310W108	WYN	53.21	57,300	2,826,214.57	3,048,933.00
XCEL ENERGY INC	98389B100	XEL	26.71	29,300	718,643.66	782,603.00
XYLEM INC.	98419M100	XYL	27.10	17,400	429,025.50	471,540.00
YUM BRANDS INC	988498101	YUM	66.40	61,500	3,409,708.36	4,083,600.00
ZIMMER HOLDINGS INC	98956P102	ZMH	66.66	17,500	1,126,666.41	1,166,550.00
COMMON STOCK TOTAL				20,509,104	616,332,500.18	708,396,776.00
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
APARTMENT INVT & MGMT	03748R101	AIV	27.06	20,700	549,933.00	560,142.00
BRANDYWINE REALTY	105368203	BDN	12.19	56,900	666,846.24	693,611.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN			INTECH - 1000			
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
CAMDEN PROPERTY TRUST	133131102	CPT	68.21	1,700	105,556.05	115,957.00
CBL & ASSOC PROP	124830100	CBL	21.21	63,100	1,300,648.53	1,338,351.00
CORPORATE OFFICE PROPERTY	22002T108	OFC	24.98	6,800	167,151.37	169,864.00
DDR CORP.	23317H102	DDR	15.66	80,000	1,153,616.59	1,252,800.00
DIGITAL REALTY TRUST INC	253868103	DLR	67.89	35,200	2,400,412.17	2,389,728.00
DOUGLAS EMMETT INC	25960P109	DEI	23.30	48,200	1,103,406.50	1,123,060.00
DUKE RE CORPORATION	264411505	DRE	13.87	86,200	1,205,259.62	1,195,594.00
EQUITY RESIDENTIAL PROP	29476L107	EQR	56.67	2,700	152,363.16	153,009.00
ESSEX PROPERTY TRUST INC.	297178105	ESS	146.65	1,100	159,810.32	161,315.00
EXTRA SPACE STORAGE INC	30225T102	EXR	36.39	37,600	1,244,431.58	1,368,264.00
FEDERAL REALTY INV.	313747206	FRT	104.02	1,500	150,356.84	156,030.00
GENERAL GROWTH PROP	370023103	GGP	19.85	60,000	1,079,273.85	1,191,000.00
HCP INC	40414L109	HCP	45.18	7,300	293,325.92	329,814.00
HEALTH CARE REIT INC	42217K106	HCN	61.29	6,900	383,009.10	422,901.00
HOST HOTELS & RESORTS INC	44107P104	HST	15.67	32,900	521,164.22	515,543.00
KILROY RE CORP	49427F108	KRC	47.37	30,700	1,440,480.99	1,454,259.00
KIMCO REALTY CORP	49446R109	KIM	19.32	28,000	533,825.60	540,960.00
LIBERTY PROPERTY TRUST	531172104	LRY	35.77	17,000	606,989.44	608,090.00
MACERICH CO	554382101	MAC	58.30	5,500	330,008.91	320,650.00
NATIONAL RETAIL PROPERTIES	637417106	NNN	31.20	4,900	153,549.15	152,880.00
POST PROPERTIES,INC.	737464107	PPS	49.95	15,100	744,979.17	754,245.00
PROLOGIS INC.	74340W103	PLD	36.49	13,000	428,555.05	474,370.00
PUBLIC STORAGE INC	74460D109	PSA	144.96	4,300	557,931.82	623,328.00
REALTY INCOME CORP	756109104	O	40.21	26,100	1,066,861.83	1,049,481.00
REGENCY CENTERS CORP	758849103	REG	47.12	21,700	1,025,454.47	1,022,504.00
SIMON PROP GROUP INC.	828806109	SPG	158.09	7,900	1,184,243.37	1,248,911.00
TANGER FACTORY OUTLET	875465106	SKT	34.20	5,200	169,058.49	177,840.00
TAUBMAN CENTERS INC	876664103	TCO	78.72	18,100	1,392,900.05	1,424,832.00
VENTAS INC.	92276F100	VTR	64.72	6,800	436,783.70	440,096.00
WEINGARTEN RE INVST	948741103	WRI	26.77	46,000	1,242,701.96	1,231,420.00
REAL ESTATE INVESTMENT TRUST TOTAL				799,100	23,950,889.06	24,660,849.00
INTECH - 1000 TOTAL				21,308,204	640,283,389.24	733,057,625.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Large Cap TOTAL				21,308,204	640,283,389.24	733,057,625.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap			CHARTWELL - 2000 VALUE			
Portfolio: 6CH			COMMON STOCK			
Instrument: COM						
AMERICAN EQUITY INVESTMENT	025676206	AEL	12.21	216,475	2,586,324.91	2,643,160.00
ANIXTER INTERNATIONAL INC.	035290105	AXE	63.98	20,325	732,128.16	1,300,394.00
ARGO GROUP INTL HOLDINGS	G0464B107	AGII	33.59	68,775	2,857,568.87	2,310,152.00
AVISTA CORP	05379B107	AVA	24.11	62,625	1,337,094.54	1,509,889.00
BANK OF THE OZARKS INC	063904106	OZRK	33.47	106,550	1,369,250.22	3,566,229.00
BARNES GROUP INC.	067806109	B	22.46	88,025	1,370,047.76	1,977,042.00
BLACK HILLS CORP	092113109	BKH	36.34	45,350	1,605,982.95	1,648,019.00
BLOUNT INTERNATIONAL	095180105	BLT	15.82	102,575	1,414,443.95	1,622,737.00
BRINKS COMPANY	109696104	BCO	28.53	97,600	2,363,671.00	2,784,528.00
BRISTOW GRP	110394103	BRS	53.66	68,700	2,486,230.29	3,686,442.00
CALGON CARBON CORP.	129603106	CCC	14.18	153,900	2,095,373.51	2,182,302.00
CARBO CERAMICS, INC.	140781105	CRR	78.34	20,925	1,404,483.23	1,639,265.00
CARIBOU COFFEE CO	142042209	CBOU	16.19	176,400	2,783,641.08	2,855,916.00
CASEY'S GENERAL STORES INC.	147528103	CASY	53.10	63,939	2,743,499.53	3,395,161.00
CATO CORP CL A	149205106	CATO	27.43	100,675	2,186,058.03	2,761,515.00
CLARCOR INC.	179895107	CLC	47.78	45,705	1,914,226.94	2,183,785.00
CLECO CORP.	12561W105	CNL	40.01	87,002	2,240,567.85	3,480,950.00
DIODES INC	254543101	DIOD	17.35	88,950	1,779,998.34	1,543,283.00
EARTHLINK INC	270321102	ELNK	6.46	482,550	4,111,565.97	3,117,273.00
ENPRO INDUSTRIES INC	29355X107	NPO	40.90	37,000	1,104,490.25	1,513,300.00
EVERCORE PARTNERS INC-CL A	29977A105	EVR	30.19	80,750	2,116,479.91	2,437,843.00
FABRINET	G3323L100	FN	13.14	171,916	2,855,802.22	2,258,976.00
FIRST FINL BANKSHARE	32020R109	FFIN	39.01	58,425	1,912,539.27	2,279,159.00
FLOWERS INDUSTRIES INC.	343498101	FLO	23.27	61,250	971,691.01	1,425,288.00
FNB CORP	302520101	FNB	10.62	189,300	1,923,341.40	2,010,366.00
FRANKLIN ELEC INC	353514102	FELE	62.17	30,275	953,733.28	1,882,197.00
G & K SERV. CL-A	361268105	GK	34.15	32,225	1,077,723.42	1,100,484.00
GATX CORP	361448103	GMT	43.30	71,175	2,459,301.57	3,081,878.00
G-III APPAREL GROUP LTD	36237H101	GIII	34.23	46,525	1,240,779.55	1,592,551.00
GREATBATCH INC.	39153L106	GB	23.24	81,075	1,830,213.19	1,884,183.00
GULFMARK OFFSHORE INC	402629208	GLF	34.45	45,175	1,410,478.58	1,556,279.00
HAEMONETICS CORP/MASS	405024100	HAE	40.84	85,450	2,732,843.03	3,489,778.00
HELEN OF TROY LTD	G4388N106	HELE	33.39	33,325	1,102,235.67	1,112,722.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap			CHARTWELL - 2000 VALUE			
Portfolio: 6CH			COMMON STOCK			
Instrument: COM						
J2 GLOBAL INC	48123V102	JCOM	30.58	111,800	2,826,209.75	3,418,844.00
JACK IN THE BOX INC.	466367109	JACK	28.60	81,050	1,879,626.75	2,318,030.00
KOPPERS HOLDINGS INC	50060P106	KOP	38.15	71,975	2,247,825.85	2,745,846.00
MATTHEWS INTL CORP	577128101	MATW	32.10	46,950	1,466,856.43	1,507,095.00
MEREDITH CORPORATION	589433101	MDP	34.45	50,050	1,635,820.52	1,724,223.00
MINERALS TECHNOLOGIES INC	603158106	MTX	39.92	59,300	1,869,782.53	2,367,256.00
MONRO MUFFLER BRAKE	610236101	MNRO	34.97	55,550	2,059,135.52	1,942,584.00
NORTHWESTERN CORP	668074305	NWE	34.73	67,675	1,847,144.13	2,350,353.00
OLD DOMINION FREIGHT LINE	679580100	ODFL	34.28	47,437	629,418.94	1,626,140.00
PACWEST BANCORP	695263103	PACW	24.78	44,150	1,105,002.39	1,094,037.00
PLEXUS CORP	729132100	PLXS	25.80	93,925	2,054,518.13	2,423,265.00
PROGRESS SOFTWARE	743312100	PRGS	20.99	124,762	2,167,151.78	2,618,754.00
RUSH ENTERPRISES INC - CL A	781846209	RUSHA	20.67	98,400	1,878,626.29	2,033,928.00
SANDERSON FARMS INC	800013104	SAFM	47.55	50,775	1,895,351.89	2,414,351.00
SELECTIVE INSURANCE GROUP	816300107	SIGI	19.27	135,025	2,617,304.12	2,601,932.00
SIGNATURE BANK	82669G104	SBNY	71.34	22,700	686,088.47	1,619,418.00
SYKES ENTERPRISES	871237103	SYKE	15.22	125,112	1,939,721.53	1,904,205.00
TORO CO	891092108	TTC	42.98	58,200	1,069,769.19	2,501,436.00
TOWER GROUP INC	891777104	TWGP	17.77	76,598	1,549,193.54	1,361,146.00
TREEHOUSE FOODS INC	89469A104	THS	52.13	51,950	1,630,756.59	2,708,154.00
UMB FINL CORP	902788108	UMBF	43.84	47,950	1,911,154.19	2,102,128.00
UMPQUA HLDGS CORP	904214103	UMPQ	11.79	166,800	2,144,907.52	1,966,572.00
UNITED BANKSHARES INC.	909907107	UBSI	24.32	50,975	1,581,430.74	1,239,712.00
UNITED STATIONERS INC	913004107	USTR	30.99	44,450	990,819.30	1,377,506.00
US TREAS MONEY MARKET - 6CH	IT-CIP	IT-CIP	1.00	3,949,435	3,949,434.70	3,949,434.00
VALUECLICK INC.	92046N102	VCLK	19.41	109,550	1,556,615.17	2,126,366.00
VOCUS INC	92858J108	VOCS	17.38	118,675	1,905,620.91	2,062,572.00
ZEBRA TECHNOLOGIES CORP CL-A	989207105	ZBRA	39.28	61,525	2,297,574.36	2,416,702.00
COMMON STOCK TOTAL				9,143,656	114,466,670.71	134,355,035.00
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
BIOMED REALTY TRUST	09063H107	BMR	19.33	78,225	1,505,342.55	1,512,089.00
DUPONT FABROS TECHNOLOGY	26613Q106	DFT	24.16	68,000	1,703,505.40	1,642,880.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6CH						
Instrument: REIT						
CHARTWELL - 2000 VALUE						
REAL ESTATE INVESTMENT TRUST						
EDUCATION REALTY TRUST INC	28140H104	EDR	10.64	132,475	1,460,838.15	1,409,534.00
HEALTHCARE RLTY TR	421946104	HR	24.01	101,375	2,246,155.04	2,434,014.00
HOME PROPERTIES OF NY INC.	437306103	HME	61.31	27,625	1,301,996.66	1,693,689.00
MID-AMERICAN APARTMENT	59522J103	MAA	64.75	25,465	1,354,313.53	1,648,859.00
PS BUSINESS PARKS INC/CA	69360J107	PSB	64.98	36,025	2,009,081.43	2,340,905.00
REAL ESTATE INVESTMENT TRUST TOTAL				469,190	11,581,232.76	12,681,970.00
CHARTWELL - 2000 VALUE TOTAL				9,612,846	126,047,903.47	147,037,005.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap			NEUBERGER BERMAN - 2000 VALUE			
Portfolio: 6DG			COMMON STOCK			
Instrument: COM						
ACCELRY INC	00430U103	ACCL	9.05	179,200	1,322,138.79	1,621,760.00
ACXIOM CORP.	005125109	ACXM	17.46	159,200	2,008,888.45	2,779,632.00
AEROVIRONMENT INC	008073108	AVAV	21.74	44,110	1,083,155.79	958,951.00
AFFYMETRIX INC	00826T108	AFFX	3.17	264,800	1,275,839.17	839,416.00
ALLIANCE SEMICONDUCTOR CORP	01877H100	ALSC	0.25	99,000	591,254.60	24,750.00
ALLSCRIPTS HEALTHCARE	01988P108	MDRX	9.42	179,000	1,797,775.35	1,686,180.00
ARRIS GROUP INC.	04269Q100	ARRS	14.94	208,799	1,913,996.86	3,119,457.00
AVERY DENNISON	053611109	AVY	34.92	107,400	3,661,587.44	3,750,408.00
BANKUNITED INC	06652K103	BKU	24.44	62,100	1,410,078.82	1,517,724.00
BROCADE COMMUNICATIONS	111621306	BRCD	5.33	511,000	2,621,686.89	2,723,630.00
CADENCE DESIGN SYS INC	127387108	CDNS	13.51	186,800	1,300,472.87	2,523,668.00
CAMBREX CORP.	132011107	CBM	11.38	121,659	1,155,019.72	1,384,479.00
CEVA INC	157210105	CEVA	15.75	65,400	1,059,311.04	1,030,050.00
CHARLES RIVER LABORATORIES	159864107	CRL	37.47	96,600	2,983,331.57	3,619,602.00
CHEMED CORP	16359R103	CHE	68.59	23,100	903,212.66	1,584,429.00
CHEMTURA CORP	163893209	CHMT	21.26	151,000	2,209,973.05	3,210,260.00
CIENA CORP.	171779309	CIEN	15.70	91,000	1,205,716.24	1,428,700.00
CITY NATIONAL CORP	178566105	CYN	49.52	32,000	1,426,090.60	1,584,640.00
COMERICA INC.	200340107	CMA	30.34	77,170	1,848,687.33	2,341,338.00
COMVERSE INC	20585P105	CNSI	28.53	11,110	593,962.32	316,968.00
COMVERSE TECHNOLOGY INC.	205862402	CMVT	3.84	111,100	710,774.90	426,624.00
CONSTELLATION BRANDS INC-A	21036P108	STZ	35.39	42,300	681,712.57	1,496,997.00
CONVERGYS CORPORATION	212485106	CVG	16.41	176,040	2,078,229.74	2,888,816.00
CORELOGIC INC	21871D103	CLGX	26.92	152,118	2,172,174.11	4,095,017.00
COVANTA HOLDING CORP.	22282E102	CVA	18.42	164,800	2,783,072.12	3,035,616.00
CROWN HOLDINGS INC	228368106	CCK	36.81	90,200	1,981,413.79	3,320,262.00
CTS CORP.	126501105	CTS	10.63	126,060	1,169,422.41	1,340,018.00
CYTEC INDUSTRIES	232820100	CYT	68.83	23,300	1,064,734.75	1,603,739.00
DANAOS CORP	Y1968P105	DAC	2.75	249,518	1,743,306.93	686,175.00
DIGITAL RIVER INC	25388B104	DRIV	14.39	161,945	3,692,547.67	2,330,389.00
DOLBY LABORATORIES INC-CL A	25659T107	DLB	29.33	56,800	1,843,876.16	1,665,944.00
DST SYSTEMS INC	233326107	DST	60.60	49,930	2,193,186.00	3,025,758.00
DYNEGY INC	26817R108	DYN	19.13	63,800	1,192,359.31	1,220,494.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap			NEUBERGER BERMAN - 2000 VALUE			
Portfolio: 6DG			COMMON STOCK			
Instrument: COM						
ESCO TECHNOLOGIES INC	296315104	ESE	37.41	72,200	2,401,204.03	2,701,002.00
EXPRESS INC	30219E103	EXPR	15.09	65,000	765,426.09	980,850.00
FIRST NIAGARA FINL G	33582V108	FNFG	7.93	305,700	3,150,383.94	2,424,201.00
FORMFACTOR INC	346375108	FORM	4.56	186,700	1,423,968.85	851,352.00
FREESCALE SEMICONDUCTOR	G3727Q101	FSL	11.01	127,790	1,666,668.96	1,406,968.00
FTI CONSULTING INC	302941109	FCN	33.00	44,800	1,672,853.22	1,478,400.00
HUNTINGTON BANCSHARES	446150104	HBAN	6.39	372,000	2,236,590.19	2,377,080.00
IKANOS COMMUNICATIONS INC	45173E105	IKAN	1.62	204,300	1,043,944.15	330,966.00
INFINERA CORP	45667G103	INFN	5.81	280,100	2,246,467.76	1,627,381.00
ION GEOPHYSICAL CORP	462044108	IO	6.51	266,400	1,689,721.40	1,734,264.00
ITRON INC.	465741106	ITRI	44.55	47,400	2,275,493.62	2,111,670.00
ITT CORP	450911201	ITT	23.46	101,600	2,097,199.22	2,383,536.00
KBR INC	48242W106	KBR	29.92	106,800	2,539,242.00	3,195,456.00
KEYNOTE SYSTEMS INC	493308100	KEYN	14.09	74,251	879,126.77	1,046,197.00
LENDER PROCESSING SERVICES	52602E102	LPS	24.62	150,500	3,924,804.44	3,705,310.00
MANITOWOC COMPANY INC.	563571108	MTW	15.68	120,300	1,394,582.68	1,886,304.00
MERCURY SYSTEMS INC	589378108	MRCY	9.20	104,500	1,071,469.89	961,400.00
NAVISTAR INTL. CORP.	63934E108	NAV	21.77	67,200	2,280,059.11	1,462,944.00
NRG ENERGY INC.	629377508	NRG	22.99	98,702	2,905,609.84	2,269,159.00
OFFICEMAX INC	67622P101	OMX	9.76	617,400	4,726,139.72	6,025,824.00
ORMAT TECHNOLOGIES INC	686688102	ORA	19.28	106,300	2,515,778.34	2,049,464.00
PEP BOYS MM & J	713278109	PBY	9.83	81,500	718,491.54	801,145.00
RADIOSHACK CORP	750438103	RSH	2.12	486,664	3,137,585.33	1,031,728.00
RAMBUS INC DEL	750917106	RMBS	4.88	189,600	968,116.92	925,248.00
ROVI CORP	779376102	ROVI	15.43	142,120	2,957,192.54	2,192,912.00
RYDER SYS. INC.	783549108	R	49.93	62,100	2,158,194.94	3,100,653.00
SCIENTIFIC GAMES COR	80874P109	SGMS	8.67	282,800	3,064,299.97	2,451,876.00
SEACHANGE INTERNATIONAL	811699107	SEAC	9.67	160,000	1,206,537.38	1,547,200.00
SEALED AIR CORP.	81211K100	SEE	17.51	154,770	3,235,870.87	2,710,023.00
SIERRA WIRELESS INC	826516106	SWIR	7.94	149,500	1,307,633.21	1,187,030.00
SPANSION INC-CLASS A	84649R200	CODE	13.91	135,810	1,841,117.53	1,889,117.00
SPIRIT AEROSYSTEMS HOLD-CL A	848574109	SPR	16.97	122,900	2,122,877.95	2,085,613.00
SYMMETRY MEDICAL INC.	871546206	SMA	10.52	135,900	1,210,215.97	1,429,668.00

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap			NEUBERGER BERMAN - 2000 VALUE			
Portfolio: 6DG			COMMON STOCK			
Instrument: COM						
TCF FINANCIAL CORP	872275102	TCB	12.15	232,100	3,061,000.04	2,820,015.00
TELEDYNE TECHNOLOGIES INC	879360105	TDY	65.07	43,200	1,253,971.34	2,811,024.00
TETRA TECHNOLOGIES INC.	88162F105	TTI	7.59	322,100	3,211,897.77	2,444,739.00
TEXAS CAPITAL BANCSHARES	88224Q107	TCBI	44.82	52,500	986,933.76	2,353,050.00
TEXTRON INC.	883203101	TXT	24.79	95,700	1,003,941.22	2,372,403.00
TIBCO SOFTWARE INC	88632Q103	TIBX	22.01	40,000	782,105.64	880,400.00
TWIN DISC INC	901476101	TWIN	17.43	70,696	1,668,602.14	1,232,231.00
ULTRATECH INC	904034105	UTEK	37.30	64,400	1,065,646.55	2,402,120.00
UMPQUA HLDGS CORP	904214103	UMPQ	11.79	193,600	2,459,208.21	2,282,544.00
US TREAS MONEY MARKET - 6DG	IT-DAV	IT-DAV	1.00	5,809,268	5,809,268.25	5,809,268.00
VERINT SYS INC	92343X100	VRNT	29.36	99,200	2,881,570.38	2,912,512.00
WENDY'S CO/THE	95058W100	WEN	4.70	329,900	1,585,455.78	1,550,530.00
COMMON STOCK TOTAL				17,114,630	150,283,459.47	159,414,668.00
NEUBERGER BERMAN - 2000 VALUE TOTAL				17,114,630	150,283,459.47	159,414,668.00

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			
AERCAP HOLDINGS NV	N00985106	AER	13.72	110,572	1,399,126.28	1,517,048.00
ALLETE, INC.	018522300	ALE	40.98	58,495	2,360,832.28	2,397,125.00
ALLIED WORLD ASSURANCE HOLD	H01531104	AWH	78.80	18,186	1,163,163.03	1,433,057.00
ALLISON TRANSMISSION	01973R101	ALSN	20.42	82,875	1,590,240.41	1,692,308.00
ALTRA HOLDINGS INC	02208R106	AIMC	22.05	22,540	432,871.50	497,007.00
AMERICA FIRST TAX EXEMPT INV	02364V107	ATAX	6.65	48,731	338,437.34	324,061.00
AMERIS BANCORP	03076K108	ABCB	12.49	16,649	201,294.38	207,946.00
AOL INC.	00184X105	AOL	29.61	47,232	1,598,182.36	1,398,540.00
ARCTIC CAT INC.	039670104	ACAT	33.39	24,559	862,652.75	820,025.00
ASCENA RETAIL GROUP INC	04351G101	ASNA	18.49	78,820	1,524,496.67	1,457,382.00
ASPEN TECHNOLOGY INC	045327103	AZPN	27.64	54,945	855,350.76	1,518,680.00
ASTRONICS CORP	046433108	ATRO	22.88	32,041	972,000.21	733,098.00
ASTRONICS CORP - CL B	046433207	ATROB	21.70	4,806	0.00	104,290.00
ATWOOD OCEANICS	050095108	ATW	45.79	32,056	1,397,724.61	1,467,844.00
BADGER METER INC	056525108	BMI	47.41	16,460	722,660.93	780,369.00
BLOUNT INTERNATIONAL	095180105	BLT	15.82	41,197	625,804.02	651,737.00
CACI INTERNATIONAL INC.-CL A	127190304	CACI	55.03	26,939	1,405,876.65	1,482,453.00
CADENCE DESIGN SYS INC	127387108	CDNS	13.51	112,940	1,470,682.09	1,525,819.00
CANTEL MEDICAL CORP	138098108	CMN	29.73	44,392	1,120,576.42	1,319,774.00
CAPITAL BANK FINANCIAL - CL A	139794101	CBF	17.07	14,380	259,071.49	245,467.00
CAPITOL FEDERAL FINANCIAL INC	14057J101	CFFN	11.69	88,054	1,083,627.98	1,029,351.00
CARDINAL FINANCIAL CORP	14149F109	CFNL	16.27	97,361	952,793.78	1,584,063.00
CAVIUM INC	14964U108	CAVM	31.21	20,705	725,251.13	646,203.00
CENTRAL GARDEN AND PET CO-A	153527205	CENTA	10.45	50,774	567,662.25	530,588.00
CHARLES RIVER LABORATORIES	159864107	CRL	37.47	21,353	749,712.80	800,097.00
CINEMARK HOLDINGS INC	17243V102	CNK	25.98	54,058	1,077,503.24	1,404,427.00
COGENT COMMUNICATIONS	19239V302	CCOI	22.64	101,092	1,828,246.50	2,288,723.00
COHERENT INC.	192479103	COHR	50.62	17,004	835,351.17	860,742.00
COMPUTER PROGRAMS &	205306103	CPSI	50.34	15,008	784,792.40	755,503.00
CONNS INC	208242107	CONN	30.68	24,795	741,544.75	760,711.00
COPART INC	217204106	CPRT	29.50	53,537	1,450,383.96	1,579,342.00
CORELOGIC INC	21871D103	CLGX	26.92	78,105	1,287,609.88	2,102,587.00
CUBISTS PHARMACEUTICALS	229678107	CBST	42.06	44,031	1,815,414.36	1,851,944.00

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			
CYBERONICS INC	23251P102	CYBX	52.53	16,974	533,378.01	891,644.00
CYTEC INDUSTRIES	232820100	CYT	68.83	11,729	727,334.66	807,307.00
DELEK US HLDGS INC	246647101	DK	25.32	55,966	1,299,986.20	1,417,059.00
DEMAND MEDIA INC	24802N109	DMD	9.29	67,566	706,442.31	627,688.00
DIAMONDBACK ENERGY INC	25278X109	FANG	19.12	41,691	742,741.83	797,132.00
ECHO GLOBAL LOGISTICS INC	27875T101	ECHO	17.97	77,219	1,413,078.82	1,387,625.00
ECHOSTAR HOLDING CORP	278768106	SATS	34.22	45,927	1,342,645.97	1,571,622.00
EMERGENT BIOSOLUTIONS INC	29089Q105	EBS	16.04	99,267	1,680,916.28	1,592,243.00
ENDO HEALTH SOLUTIONS INC.	29264F205	ENDP	26.27	31,805	988,792.02	835,517.00
ENERSYS	29275Y102	ENS	37.63	21,178	726,175.43	796,928.00
ENSIGN GROUP INC/THE	29358P101	ENSG	27.19	25,430	751,292.53	691,442.00
ENSTAR GROUP INC	G3075P101	ESGR	111.98	14,789	1,246,688.77	1,656,072.00
ENTEGRIS INC	29362U104	ENTG	9.18	80,954	746,623.92	743,158.00
EV ENERGY PARTNER LP	26926V107	EVEP	56.56	14,026	906,264.74	793,311.00
FIRST FINL BANCORP O	320209109	FFBC	14.62	85,990	1,395,211.74	1,257,174.00
FLIR SYSTEMS INC	302445101	FLIR	22.31	35,465	726,473.83	791,224.00
FNB CORP	302520101	FNB	10.62	55,031	499,044.32	584,429.00
FOREST CITY ENTERPRISES INC	345550107	FCE.A	16.15	131,144	1,808,160.33	2,117,976.00
GANNETT INC	364730101	GCI	18.01	85,424	1,574,032.75	1,538,486.00
GEORGIA GULF CORP	373200302	GGC	41.28	32,131	1,354,597.63	1,326,368.00
GLOBAL CASH ACCESS INC	378967103	GCA	7.84	187,141	1,500,564.94	1,467,185.00
GNC HOLDINGS INC-CL A	36191G107	GNC	33.28	43,512	1,454,060.01	1,448,079.00
GRACO INC.	384109104	GGG	51.49	14,668	722,149.13	755,255.00
GRAPHIC PACKAGING HOLDING	388689101	GPK	6.46	233,912	1,314,901.03	1,511,072.00
GRIFFON CORPORATION	398433102	GFF	11.46	43,784	432,174.07	501,765.00
HARRY WINSTON DIAMOND CORP	41587B100	HWD	14.07	65,455	899,835.72	920,952.00
HEXCEL CORP	428291108	HXL	26.96	70,481	1,650,761.58	1,900,168.00
HOME LOAN SERVICING	G6648D109	HLSS	18.90	40,578	634,271.55	766,924.00
HSN INC	404303109	HSNI	55.08	31,119	1,415,363.14	1,714,035.00
HUBBELL INC	443510201	HUB.B	84.63	18,302	1,490,962.18	1,548,898.00
IAC/INTERACTIVE CORP	44919P508	IACI	47.30	32,323	1,090,418.80	1,528,878.00
ICU MEDICAL INC.	44930G107	ICUI	60.93	44,078	1,919,312.87	2,685,673.00
IMPAX LABORATORIES INC	45256B101	IPXL	20.49	23,515	501,840.67	481,822.00

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			
INERGY L.P.	456615103	NRGY	18.19	37,856	764,285.76	688,601.00
INTER PARFUMS INC	458334109	IPAR	19.46	21,780	433,613.86	423,839.00
LAREDO PETROLEUM HOLDINGS	516806106	LPI	18.16	35,927	691,513.04	652,434.00
LIBERTY VENTURES SERIES A	53071M880	LVNTA	67.76	27,371	1,400,389.92	1,854,659.00
MACQUARIE INFRASTRUCTURE CO	55608B105	MIC	45.56	48,803	1,256,841.89	2,223,465.00
MADISON SQUARE GARDEN	55826P100	MSG	44.35	32,973	1,464,344.12	1,462,353.00
MAIDEN HOLDINGS LTD	G5753U112	MHLD	9.19	167,604	1,433,113.45	1,540,281.00
MARRIOTT VACATIONS	57164Y107	VAC	41.67	45,355	1,657,578.04	1,889,943.00
MASIMO CORP	574795100	MASI	21.01	30,703	643,984.61	645,070.00
MAXIMUS INC	577933104	MMS	63.22	13,401	736,255.89	847,211.00
MEDASSETS INC	584045108	MDAS	16.77	45,311	818,636.87	759,865.00
MERIT MED SYS INC	589889104	MMSI	13.90	59,804	874,059.67	831,276.00
MICROSEMI CORP	595137100	MSCC	21.04	68,608	1,334,208.39	1,443,512.00
MINERALS TECHNOLOGIES INC	603158106	MTX	39.92	44,572	1,250,918.32	1,779,314.00
MISTRAS GROUP INC	60649T107	MG	24.69	32,351	688,005.56	798,746.00
MKS INSTRUMENTS INC	55306N104	MKSI	25.78	16,243	393,403.01	418,745.00
MONOTYPE IMAGING HOLDINGS	61022P100	TYPE	15.98	91,582	1,017,286.80	1,463,480.00
MWI VETERINARY SUPPLY INC	55402X105	MWIV	110.00	6,591	529,238.45	725,010.00
NEUSTAR INC-CLASS A	64126X201	NSR	41.93	61,202	2,240,432.30	2,566,200.00
OASIS PETROLEUM INC	674215108	OAS	31.80	23,179	642,025.61	737,092.00
OCH-ZIFF CAPITAL MANAGEMENT	67551U105	OZM	9.50	162,219	1,332,658.81	1,541,080.00
OXFORD INDUSTRIES INC.	691497309	OXM	46.36	19,310	827,770.62	895,212.00
PARAMETRIC TECHNOLOGY CORP	699173209	PMTG	22.51	63,475	1,376,041.11	1,428,822.00
PATTERSON-UTI ENERGY INC	703481101	PTEN	18.63	41,345	711,449.17	770,257.00
PDC ENERGY INC	69327R101	PDCE	33.21	20,142	702,877.90	668,916.00
PERKIN ELMER INC	714046109	PKI	31.74	26,137	770,233.45	829,588.00
PH GLATFELTER CO	377316104	GLT	17.48	64,740	1,036,012.01	1,131,655.00
PHH CORP	693320202	PHH	22.75	59,565	1,079,991.50	1,355,104.00
POLYONE CORPORATION	73179P106	POL	20.42	36,191	727,451.86	739,020.00
PROASSURANCE CORP	74267C106	PRA	42.19	33,816	1,137,593.71	1,426,697.00
QUAKER CHEM CORP	747316107	KWR	53.86	13,398	639,339.49	721,616.00
RAVEN INDUSTRIES INC	754212108	RAVN	26.36	13,676	423,629.63	360,499.00
RAYONIER INC.	754907103	RYN	51.83	36,021	1,551,235.10	1,866,968.00

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			
SCRIPPS CO. E.W. CL A	811054402	SSP	10.81	84,288	906,362.77	911,153.00
SEMGROUP CORP-CLASS A	81663A105	SEMG	39.08	49,942	1,573,981.99	1,951,733.00
SPANSION INC-CLASS A	84649R200	CODE	13.91	49,418	651,101.22	687,404.00
STARWOOD PROPERTY TRUST INC	85571B105	STWD	22.96	57,727	1,326,956.99	1,325,412.00
STERLING FINL CORP W	859319303	STSA	20.88	22,726	460,814.63	474,519.00
SYNOVUS FINANCIAL CORP	87161C105	SNV	2.45	550,677	1,182,096.88	1,349,159.00
TEAM HEALTH HOLDINGS INC	87817A107	TMH	28.77	79,159	1,881,810.70	2,277,404.00
TERADYNE INC	880770102	TER	16.89	88,033	1,255,221.80	1,486,877.00
TEREX CORP	880779103	TEX	28.11	78,143	1,791,721.11	2,196,600.00
TETRA TECH INC.	88162G103	TTEK	26.45	55,305	1,443,553.91	1,462,817.00
THE MEN'S WEARHOUSE INC.	587118100	MW	31.16	19,633	636,860.42	611,764.00
THE TILE SHOP HOLDINGS INC	88677Q109	TTS	16.83	30,241	442,760.03	508,956.00
THERMON GROUP HOLDINGS INC	88362T103	THR	22.53	115,749	2,248,074.85	2,607,825.00
TRIMAS CORP	896215209	TRS	27.96	17,496	451,034.43	489,188.00
TTM TECHNOLOGIES	87305R109	TTMI	9.20	91,575	1,292,733.31	842,490.00
TWO HARBORS INVESTMENT	90187B101	TWO	11.08	66,103	724,829.10	732,421.00
US SILICA HOLDINGS INC	90346E103	SLCA	16.73	57,458	776,522.02	961,272.00
US TREAS MONEY MARKET - 6EA	IT-EAG	IT-EAG	1.00	770,025	770,024.85	770,024.98
VAIL RESORTS INC	91879Q109	MTN	54.09	27,692	1,554,452.79	1,497,860.00
VIEWPOINT FINANCIAL GROUP	92672A101	VPFG	20.94	33,397	441,927.54	699,333.00
VIROPHARMA INC	928241108	VPHM	22.76	30,252	736,708.66	688,536.00
COMMON STOCK TOTAL				7,309,556	125,533,406.08	139,242,699.98
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
COLONY FINANCIAL INC	19624R106	CLNY	19.50	78,548	1,549,646.08	1,531,686.00
CUBESMART	229663109	CUBE	14.57	114,326	1,397,667.87	1,665,730.00
ISTAR FINANCIAL INC.	45031U101	SFI	8.15	92,841	796,074.99	756,654.00
KKR FINANCIAL CORP	48248A306	KFN	10.56	236,715	2,248,861.45	2,499,710.00
LASALLE HOTEL PROPERTIES	517942108	LHO	25.39	44,822	1,009,623.19	1,138,031.00
PENNYMAC MORTGAGE	70931T103	PMT	25.29	30,084	728,568.89	760,824.00
RAMCO-GERSHENSON PPT	751452202	RPT	13.31	120,097	1,386,592.32	1,598,491.00
REAL ESTATE INVESTMENT TRUST TOTAL				717,433	9,117,034.79	9,951,126.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
EAGLE ASSET - 2000 CORE TOTAL				8,026,989	134,650,440.87	149,193,825.98

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6FC						
Instrument: COM			FULLER THALER - 2000 CORE COMMON STOCK			
ABERCROMBIE & FITCH CO	002896207	ANF	47.97	34,200	1,432,993.68	1,640,574.00
ACI WORLDWIDE INC	004498101	ACIW	43.69	20,800	503,296.34	908,752.00
AEROPOSTALE INC	007865108	ARO	13.01	91,000	1,221,975.16	1,183,910.00
APOLLO INVESTMENT CORP	03761U106	AINV	8.36	109,100	961,127.43	912,076.00
BBCN BANCORP INC	073295107	BBCN	11.57	110,400	908,449.33	1,277,328.00
BE AEROSPACE INC.	073302101	BEAV	49.40	29,600	1,006,015.17	1,462,240.00
BRINKS COMPANY	109696104	BCO	28.53	28,069	715,820.27	800,809.00
BROADRIDGE FINANCIAL	11133T103	BR	22.88	75,900	1,558,144.28	1,736,592.00
BRUKER CORP	116794108	BRKR	15.27	106,100	1,531,177.25	1,620,147.00
CADENCE DESIGN SYS INC	127387108	CDNS	13.51	146,300	1,450,077.34	1,976,513.00
CEC ENTERTAINMENT, INC.	125137109	CEC	33.19	28,762	857,779.94	954,611.00
CELANESE CORP-SERIES A	150870103	CE	44.53	43,000	1,202,410.22	1,914,790.00
CHIQUITA BRANDS	170032809	CQB	8.25	94,000	857,992.91	775,500.00
CIRRUS LOGIC INC	172755100	CRUS	28.97	68,800	1,313,942.48	1,993,136.00
CNO FINANCIAL GROUP INC	12621E103	CNO	9.33	210,000	1,333,410.40	1,959,300.00
COLUMBIA SPORTSWEAR CO	198516106	COLM	53.36	17,200	776,085.38	917,792.00
COMMERCIAL METALS CO.	201723103	CMC	14.86	116,200	1,478,166.14	1,726,732.00
COMMVAULT SYSTEMS INC	204166102	CVLT	69.71	35,100	1,460,717.99	2,446,821.00
CONVERGYS CORPORATION	212485106	CVG	16.41	108,000	1,242,644.08	1,772,280.00
CORELOGIC INC	21871D103	CLGX	26.92	49,000	1,341,670.32	1,319,080.00
CRACKER BARREL OLD COUNTRY	22410J106	CBRL	64.26	24,900	1,688,604.38	1,600,074.00
DEAN FOODS CO	242370104	DF	16.51	93,700	1,362,003.34	1,546,987.00
DEMAND MEDIA INC	24802N109	DMD	9.29	149,900	1,411,397.44	1,392,571.00
DREAMWORKS ANIMATION	26153C103	DWA	16.57	27,900	775,228.15	462,303.00
DYCOM INDUSTRIES INC.	267475101	DY	19.80	24,600	236,659.74	487,080.00
ELIZABETH ARDEN INC	28660G106	RDEN	45.01	45,800	1,469,551.16	2,061,458.00
ELLIE MAE INC	28849P100	ELLI	27.75	57,800	1,332,255.32	1,603,950.00
ENERSYS	29275Y102	ENS	37.63	80,000	2,153,094.63	3,010,400.00
ETHAN ALLEN INTERIORS INC.	297602104	ETH	25.71	49,300	1,455,334.53	1,267,503.00
FIRST HORIZON NATIONAL	320517105	FHN	9.91	183,486	1,478,684.12	1,818,346.00
FIRST NIAGARA FINL G	33582V108	FNFG	7.93	284,200	2,224,821.21	2,253,706.00
FIVE BELOW INC	33829M101	FIVE	32.04	45,900	1,653,702.62	1,470,636.00
FRANCESCAS HOLDINGS CORP	351793104	FRAN	25.96	55,300	1,667,423.63	1,435,588.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap			FULLER THALER - 2000 CORE			
Portfolio: 6FC			COMMON STOCK			
Instrument: COM						
GENESCO INC.	371532102	GCO	55.00	26,400	1,359,227.96	1,452,000.00
GENWORTH FINANCIAL INC-CL A	37247D106	GNW	7.51	160,200	924,043.11	1,203,102.00
GUESS INC	401617105	GES	24.54	47,900	1,282,127.47	1,175,466.00
HAIR CELESTIAL GROUP	405217100	HAIR	54.22	22,500	1,552,969.63	1,219,950.00
HARMONIC INC.	413160102	HLIT	5.07	299,700	1,559,863.21	1,519,479.00
HCC INSURANCE HOLDINGS INC.	404132102	HCC	37.21	29,100	936,726.64	1,082,811.00
HEALTH MGMT ASSOCIATES CL A	421933102	HMA	9.32	120,500	731,546.19	1,123,060.00
HEALTH NET INC	42222G108	HNT	24.30	65,700	1,490,601.08	1,596,510.00
HSN INC	404303109	HSNI	55.08	29,400	1,549,268.73	1,619,352.00
INFOBLOX INC	45672H104	BLOX	17.97	87,500	1,610,233.04	1,572,375.00
INTERMUNE INC	45884X103	ITMN	9.69	157,300	1,501,570.81	1,524,237.00
INTERNATIONAL RECTIFIER CORP	460254105	IRF	17.73	40,100	707,639.94	710,973.00
INTERSIL HOLDINGS CORP	46069S109	ISIL	8.29	116,400	827,912.65	964,956.00
INVESTMENT TECHNOLOGY	46145F105	ITG	9.00	142,200	1,934,935.26	1,279,800.00
INVESTORS BANCORP INC	46146P102	ISBC	17.78	62,300	689,195.87	1,107,694.00
JANUS CAPITAL GROUP INC	47102X105	JNS	8.52	136,900	1,125,371.79	1,166,388.00
KRISPY KREME DOUGHNUTS INC	501014104	KKD	9.38	168,400	1,579,236.75	1,579,592.00
LENDER PROCESSING SERVICES	52602E102	LPS	24.62	47,700	1,140,618.86	1,174,374.00
LUMBER LIQUIDATORS HOLDINGS	55003T107	LL	52.83	33,000	1,374,529.20	1,743,390.00
MERCANTILE BANK CORP	587376104	MBWM	16.50	25,069	611,633.68	413,639.00
MOVADO GROUP INC	624580106	MOV	30.68	41,600	1,468,836.10	1,276,288.00
MTS SYS CORP	553777103	MTSC	50.93	33,400	1,121,022.19	1,701,062.00
MYRIAD GENETICS INC	62855J104	MYGN	27.25	58,900	1,695,586.38	1,605,025.00
NAVISTAR INTL. CORP.	63934E108	NAV	21.77	10,400	423,070.98	226,408.00
NU SKIN ENTERPRISES	67018T105	NUS	37.05	35,600	1,704,991.42	1,318,980.00
OMNICELL INC	68213N109	OMCL	14.87	97,700	1,408,460.32	1,452,799.00
ONYX PHARMACEUTICALS	683399109	ONXX	75.53	23,200	1,427,168.95	1,752,296.00
PEBBLEBROOK HOTEL TRUST	70509V100	PEB	23.10	62,400	1,085,990.36	1,441,440.00
PH GLATFELTER CO	377316104	GLT	17.48	66,600	823,178.19	1,164,168.00
PHARMERICA CORP	71714F104	PMC	14.24	99,378	1,173,615.81	1,415,143.00
PINNACLE ENTERTAINMENT, INC.	723456109	PNK	15.83	141,500	1,517,709.57	2,239,945.00
PIONEER ENERGY SERVICES	723664108	PES	7.26	193,600	1,486,160.44	1,405,536.00
PRESTIGE BRANDS HOLDINGS INC	74112D101	PBH	20.03	46,200	525,804.13	925,386.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6FC						
Instrument: COM			FULLER THALER - 2000 CORE COMMON STOCK			
PRIVATEBANCORP INC	742962103	PVTB	15.32	70,300	806,333.10	1,076,996.00
RF MICRO-DEVICES	749941100	RFMD	4.48	323,400	1,469,548.76	1,448,832.00
ROVI CORP	779376102	ROVI	15.43	101,300	1,599,943.10	1,563,059.00
RTI INTERNATIONAL METALS	74973W107	RTI	27.56	15,200	335,244.83	418,912.00
SALIX PHARMACEUTICAL	795435106	SLXP	40.48	34,600	1,314,478.63	1,400,608.00
SEMTECH CORPORATION	816850101	SMTC	28.95	56,300	1,636,481.26	1,629,885.00
SILICON LABORATORIES	826919102	SLAB	41.81	37,900	1,544,413.93	1,584,599.00
SOURCEFIRE INC	83616T108	FIRE	47.22	55,400	1,448,050.39	2,615,988.00
SPANSION INC-CLASS A	84649R200	CODE	13.91	115,900	1,376,101.77	1,612,169.00
STANCORP FINANCIAL GROUP	852891100	SFG	36.67	66,300	2,329,201.22	2,431,221.00
STARWOOD PROPERTY TRUST INC	85571B105	STWD	22.96	61,200	1,156,403.14	1,405,152.00
SWIFT ENERGY COMPANY	870738101	SFY	15.39	52,100	767,990.78	801,819.00
SYKES ENTERPRISES	871237103	SYKE	15.22	68,000	883,636.61	1,034,960.00
SYMETRA FINANCIAL CORP	87151Q106	SYA	12.98	185,300	1,919,187.86	2,405,194.00
TENNECO INC.	880349105	TEN	35.11	51,700	1,546,579.65	1,815,187.00
TEREX CORP	880779103	TEX	28.11	140,900	2,598,276.79	3,960,699.00
TESORO CORP	881609101	TSO	44.05	27,300	412,903.92	1,202,565.00
TETRA TECHNOLOGIES INC.	88162F105	TTI	7.59	266,700	1,991,886.30	2,024,253.00
THE BANCORP INC	05969A105	TBBK	10.97	77,675	650,028.64	852,095.00
TREX COMPANY INC	89531P105	TREX	37.23	35,500	1,382,854.58	1,321,665.00
TRIUMPH GROUP INC	896818101	TGI	65.30	26,100	1,360,946.44	1,704,330.00
ULTA SALON COSMETICS &	90384S303	ULTA	98.26	39,000	572,330.86	3,832,140.00
UNITED RENTALS INCORPORATED	911363109	URI	45.52	4,424	66,321.83	201,380.00
US TREAS MONEY MARKET - 6FC	IT-FUL6	IT-FUL6	1.00	5,069,691	5,069,691.39	5,069,692.00
WENDY'S CO/THE	95058W100	WEN	4.70	120,425	587,809.18	565,998.00
WMS INDUSTRIES INC	929297109	WMS	17.50	42,900	818,996.84	750,750.00
WYNDHAM WORLDWIDE CORP	98310W108	WYN	53.21	11,300	162,798.35	601,273.00
COMMON STOCK TOTAL				12,529,879	118,221,943.24	138,194,630.00
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
APOLLO COMMERCIAL REAL	03762U105	ARI	16.23	37,502	613,196.30	608,657.00
CAPLEASE INC.	140288101	LSE	5.57	273,000	1,542,028.82	1,520,610.00
CHATHAM LODGING TRUST	16208T102	CLDT	15.38	99,900	1,645,470.02	1,536,462.00

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6FC						
Instrument: REIT						
FULLER THALER - 2000 CORE REAL ESTATE INVESTMENT TRUST						
COLONY FINANCIAL INC	19624R106	CLNY	19.50	138,100	2,471,607.00	2,692,950.00
FRANKLIN STREET PPTYS CO	35471R106	FSP	12.31	67,700	994,983.35	833,387.00
INLAND REAL ESTATE CORP	457461200	IRC	8.38	56,100	629,315.84	470,118.00
SUNSTONE HOTEL INVESTORS INC	867892101	SHO	10.71	115,700	670,042.17	1,239,147.00
REAL ESTATE INVESTMENT TRUST TOTAL				788,002	8,566,643.50	8,901,331.00
FULLER THALER - 2000 CORE TOTAL				13,317,881	126,788,586.74	147,095,961.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6FT						
Instrument: COM			FULLER & THALER - 2000 MICROCAP COMMON STOCK			
APPLIED MICRO CIRCUITS CORP	03822W406	AMCC	8.40	221,800	1,408,421.26	1,863,120.00
AVISTAR COMMUNICATIONS CORP	05379X208	AVSR	0.11	364,100	697,251.50	40,051.00
BBCN BANCORP INC	073295107	BBCN	11.57	37,500	277,777.20	433,875.00
BIG 5 SPORTING GOODS CORP	08915P101	BGFV	13.10	113,300	1,350,911.05	1,484,230.00
BUILDERS FIRSTSOURCE INC	12008R107	BLDR	5.58	176,200	696,092.72	983,196.00
CALAMP CORP.	128126109	CAMP	8.32	143,700	436,814.62	1,195,584.00
CAPITAL SENIOR LIVING CORP	140475104	CSU	18.69	95,100	684,821.76	1,777,419.00
CENVEO INC	15670S105	CVO	2.70	309,600	707,688.85	835,920.00
CERUS CORP	157085101	CERS	3.16	122,400	354,040.19	386,784.00
CHARLES & COLVARD LTD	159765106	CTHR	3.92	187,900	228,030.32	736,568.00
CHRISTOPHER & BANKS CORP	171046105	CBK	5.45	267,500	605,504.99	1,457,875.00
COLDWATER CREEK INC.	193068202	CWTR	4.81	106,950	333,459.13	514,429.00
CRAY INC	225223304	CRAY	15.95	112,600	1,195,365.02	1,795,970.00
CYNOSURE INC - CLASS A	232577205	CYNO	24.11	77,200	1,244,688.46	1,861,292.00
DAKTRONICS INC	234264109	DAKT	11.07	105,800	1,003,864.46	1,171,206.00
DEPOMED INC	249908104	DEPO	6.19	125,800	782,714.91	778,702.00
EMMIS COMMUNICATIONS	291525103	EMMS	1.97	172,400	354,419.85	339,628.00
ENERGY RECOVERY INC	29270J100	ERII	3.40	273,000	593,253.69	928,200.00
ENERGYSOLUTIONS INC	292756202	ES	3.12	354,500	1,175,575.60	1,106,040.00
GEEKNET INC	36846Q203	GKNT	16.10	30,309	640,659.44	487,975.00
GENERAL MOLY INC	370373102	GMO	4.01	248,400	894,453.12	996,084.00
GLU MOBILE INC	379890106	GLUU	2.29	274,100	681,175.52	627,689.00
HEADWATERS INC	42210P102	HW	8.56	306,100	637,110.22	2,620,216.00
HERCULES TECHNOLOGY	427096508	HTGC	11.13	58,300	265,340.76	648,879.00
HHGREGG INC	42833L108	HGG	7.02	160,700	1,352,266.93	1,128,114.00
HOT TOPIC INC	441339108	HOTT	9.65	113,800	727,735.28	1,098,170.00
IMMERSION CORPORATION	452521107	IMMR	6.87	152,100	1,457,252.95	1,044,927.00
INPHI CORP	45772F107	IPHI	9.58	73,900	667,418.10	707,962.00
INVESTMENT TECHNOLOGY	46145F105	ITG	9.00	55,300	554,053.80	497,700.00
IPASS INC	46261V108	IPAS	1.83	243,450	293,820.18	445,514.00
ISLE OF CAPRI CASINOS	464592104	ISLE	5.60	125,200	588,896.00	701,120.00
KRATOS DEFENSE & SECURITY	50077B207	KTOS	5.03	144,300	882,107.05	725,829.00
LAYNE CHRISTENSEN COMPANY	521050104	LAYN	24.27	53,600	1,101,997.44	1,300,872.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6FT						
Instrument: COM			FULLER & THALER - 2000 MICROCAP COMMON STOCK			
MARCHEX INC	56624R108	MCHX	4.11	214,800	709,630.39	882,828.00
MAXWELL TECHNOLOGIES INC	577767106	MXWL	8.29	82,500	655,988.68	683,925.00
MAXYGEN INC	577776107	MAXY	2.46	125,200	678,356.19	307,992.00
METALICO INC.	591176102	MEA	1.96	191,100	334,713.50	374,556.00
MOSYS INC.	619718109	MOSY	3.48	155,800	299,915.00	542,184.00
MULTIMEDIA GAMES, INC.	625453105	MGAM	14.71	113,100	1,148,579.71	1,663,701.00
NANOSPHERE INC	63009F105	NSPH	2.88	203,700	369,185.88	586,656.00
NEW YORK & CO	649295102	NWY	3.81	230,700	986,438.68	878,967.00
NOVATEL WIRELESS INC	66987M604	NVTL	1.34	270,500	472,421.79	362,470.00
ODYSSEY MARINE EXPLORATION	676118102	OMEX	2.97	254,800	334,233.59	756,756.00
OFFICEMAX INC	67622P101	OMX	9.76	247,900	1,294,229.01	2,419,504.00
OPLINK COMMUNICATION	68375Q403	OPLK	15.58	40,200	768,096.26	626,316.00
ORION MARINE GROUP INC	68628V308	ORN	7.31	116,700	732,782.85	853,077.00
PACER INTERNATIONAL INC	69373H106	PACR	3.90	173,000	701,723.62	674,700.00
PACIFIC BIOSCIENCES OF	69404D108	PACB	1.70	267,084	336,416.60	454,043.00
PHARMACYCLICS INC	716933106	PCYC	57.90	49,953	83,234.94	2,892,279.00
PHARMERICA CORP	71714F104	PMC	14.24	29,600	297,732.66	421,504.00
PIONEER ENERGY SERVICES	723664108	PES	7.26	52,200	333,685.86	378,972.00
PIXELWORKS INC	72581M305	PXLW	2.24	219,900	757,512.01	492,576.00
PLX TECHNOLOGY INC	693417107	PLXT	3.63	70,500	324,554.74	255,915.00
PROCERA NETWORKS INC	74269U203	PKT	18.55	66,500	587,112.53	1,233,575.00
QUALITY DISTRIBUTION INC	74756M102	QLTY	6.00	160,100	1,067,027.57	960,600.00
QUANTUM CORP	747906204	QTM	1.24	551,200	956,294.51	683,488.00
REACHLOCAL INC	75525F104	RLOC	12.91	138,100	1,235,338.65	1,782,871.00
REALNETWORKS INC	75605L708	RNWK	7.56	95,600	890,976.67	722,736.00
RENTRAK CORP	760174102	RENT	19.49	47,800	830,594.85	931,622.00
REPUBLIC AIRWAYS HOLDINGS	760276105	RJET	5.68	249,300	1,041,320.84	1,416,024.00
RICHARDSON ELECTRS L	763165107	RELL	11.32	45,800	683,727.33	518,456.00
SALEM COMMUNICATIONS -CL A	794093104	SALM	5.46	92,307	448,506.84	503,996.00
SEACHANGE INTERNATIONAL	811699107	SEAC	9.67	96,600	1,003,001.86	934,122.00
SHARPS COMPLIANCE CORP	820017101	SMED	2.26	150,561	818,511.86	340,268.00
SHORETEL INC	825211105	SHOR	4.24	179,400	1,008,897.42	760,656.00
SUPPORT.COM INC	86858W101	SPRT	4.18	206,600	603,088.83	863,588.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap			FULLER & THALER - 2000 MICROCAP			
Portfolio: 6FT			COMMON STOCK			
Instrument: COM						
SURMODICS INC	868873100	SRDX	22.36	46,900	700,512.40	1,048,684.00
SYNERGY RESOURCES CORP	87164P103	SYRG	5.39	133,800	669,054.03	721,182.00
TASER INTERNATIONAL INC	87651B104	TASR	8.94	147,200	666,993.05	1,315,968.00
TELECOMMUNICATION SYSTEMS	87929J103	TSYS	2.47	141,600	300,475.23	349,752.00
TETRA TECHNOLOGIES INC.	88162F105	TTI	7.59	76,800	503,133.22	582,912.00
THE BANCORP INC	05969A105	TBBK	10.97	56,000	457,935.74	614,320.00
TUESDAY MORNING CORP	899035505	TUES	6.25	156,800	566,477.01	980,000.00
UNILIFE CORP	90478E103	UNIS	2.27	153,110	582,143.55	347,560.00
US TREAS MONEY MARKET - 6FT	IT-FUL	IT-FUL	1.00	436,175	436,175.13	436,176.00
VALUEVISION MEDIA INC	92047K107	VVTV	1.80	340,300	1,186,755.74	612,540.00
VITESSE SEMICONDUCTOR CORP	928497304	VTSS	2.23	165,700	649,459.88	369,511.00
VOCUS INC	92858J108	VOCS	17.38	37,000	588,348.46	643,060.00
WARREN RESOURCES INC	93564A100	WRES	2.81	199,400	121,666.67	560,314.00
WET SEAL INC	961840105	WTSLA	2.76	236,000	775,771.80	651,360.00
WILSHIRE BANCORP INC	97186T108	WIBC	5.87	116,200	353,403.31	682,094.00
ZELTIQ AESTHETICS INC	98933Q108	ZLTQ	4.63	98,300	557,540.50	455,129.00
COMMON STOCK TOTAL				13,137,299	56,784,659.81	71,252,625.00
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
COLONY FINANCIAL INC	19624R106	CLNY	19.50	26,500	334,870.90	516,750.00
REAL ESTATE INVESTMENT TRUST TOTAL				26,500	334,870.90	516,750.00
Instrument: WARRANT			WARRANT			
MAGNUM HUNTER RESOURCES -	55973G119		0.03	9,421	0.00	283.00
WARRANT TOTAL				9,421	0.00	283.00
FULLER & THALER - 2000 MICROCAP TOTAL				13,173,220	57,119,530.71	71,769,658.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap			LORD, ABBETT - 2000 VALUE			
Portfolio: 6LA			COMMON STOCK			
Instrument: COM						
ALTERRA CAPITAL HOLDINGS LTD	G0229R108	ALTE	28.19	183,800	4,047,982.98	5,181,322.00
ANALOGIC CORP.	032657207	ALOG	74.30	12,816	936,883.10	952,229.00
ANIXTER INTERNATIONAL INC.	035290105	AXE	63.98	53,173	2,512,651.33	3,402,009.00
APPLIED INDUSTRIAL TECH INC.	03820C105	AIT	42.01	60,300	2,107,357.85	2,533,203.00
APTAR GROUP INC.	038336103	ATR	47.72	40,718	1,533,583.69	1,943,063.00
ASCENA RETAIL GROUP INC	04351G101	ASNA	18.49	139,678	981,709.64	2,582,646.00
ATLAS AIR WORLDWIDE HLDG	049164205	AAWW	44.31	19,000	529,470.91	841,890.00
AVIS BUDGET GROUP, INC	053774105	CAR	19.82	136,400	2,237,486.66	2,703,448.00
BBCN BANCORP INC	073295107	BBCN	11.57	238,900	2,936,277.06	2,764,073.00
BEACON ROOFING SUPPLY INC	073685109	BECN	33.28	71,900	1,268,147.88	2,392,832.00
BLOUNT INTERNATIONAL	095180105	BLT	15.82	17,667	270,550.11	279,492.00
BOSTON PRIVATE FINL HOLDING	101119105	BPFH	9.01	225,300	2,134,282.81	2,029,953.00
BRISTOW GRP	110394103	BRS	53.66	43,301	1,777,300.37	2,323,532.00
C&J ENERGY SERVICES INC	12467B304	CJES	21.44	114,600	2,164,440.38	2,457,024.00
CABOT CORP	127055101	CBT	39.79	183,900	4,798,455.80	7,317,381.00
CASEY'S GENERAL STORES INC.	147528103	CASY	53.10	4,493	233,320.03	238,578.00
CENTENE CORP	15135B101	CNC	41.00	32,277	720,121.90	1,323,357.00
CHEESECAKE FACTORY (THE)	163072101	CAKE	32.72	79,700	2,342,399.57	2,607,784.00
CHICAGO BRIDGE & IRON	167250109	CBI	46.35	85,542	1,240,703.99	3,964,872.00
CHILDREN'S PLACE	168905107	PLCE	44.29	47,700	1,375,388.15	2,112,633.00
CINEMARK HOLDINGS INC	17243V102	CNK	25.98	117,400	2,270,147.15	3,050,052.00
CITY NATIONAL CORP	178566105	CYN	49.52	65,500	2,384,166.71	3,243,560.00
COGNEX CORP.	192422103	CGNX	36.82	56,700	1,700,843.38	2,087,694.00
COHERENT INC.	192479103	COHR	50.62	63,600	2,049,504.08	3,219,432.00
COLUMBIA BANKING SYSTEM INC	197236102	COLB	17.94	150,616	2,607,880.05	2,702,051.00
COMMUNITY HEALTH SYS	203668108	CYH	30.74	84,900	2,534,923.64	2,609,826.00
COMPASS MINERALS	20451N101	CMP	74.71	34,790	2,607,683.30	2,599,161.00
CROCS INC	227046109	CROX	14.39	154,600	3,083,901.15	2,224,694.00
CVB FINL CORP	126600105	CVBF	10.40	278,900	2,738,797.42	2,900,560.00
DOLE FOOD CO INC	256603101	DOLE	11.47	60,500	599,751.42	693,935.00
DSW INC-CLASS A	23334L102	DSW	65.69	32,800	1,914,930.28	2,154,632.00
EMCOR GROUP INC	29084Q100	EME	34.61	125,700	3,769,077.01	4,350,477.00
EMERITUS CORP	291005106	ESC	24.72	118,800	2,791,547.44	2,936,736.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap			LORD, ABBETT - 2000 VALUE			
Portfolio: 6LA			COMMON STOCK			
Instrument: COM						
EVERBANK FINANCIAL CORP	29977G102	EVER	14.91	188,300	2,826,980.92	2,807,553.00
EXLSERVICE HOLDINGS INC	302081104	EXLS	26.50	107,700	2,668,684.13	2,854,050.00
FIRST FINL BANCORP O	320209109	FFBC	14.62	158,800	2,677,007.50	2,321,656.00
FLEETCOR TECH INC	339041105	FLT	53.65	85,447	2,555,098.77	4,584,232.00
FORUM ENERGY TECH INC	34984V100	FET	24.75	94,600	1,954,963.62	2,341,350.00
GATX CORP	361448103	GMT	43.30	76,081	2,724,467.43	3,294,307.00
GENESCO INC.	371532102	GCO	55.00	37,200	1,635,224.32	2,046,000.00
GENESEE & WYO INC	371559105	GWR	76.08	30,806	984,437.82	2,343,720.00
GROUP 1 AUTOMOTIVE	398905109	GPI	61.99	34,000	1,806,593.31	2,107,660.00
GULFMARK OFFSHORE INC	402629208	GLF	34.45	63,160	2,532,972.11	2,175,862.00
HAEMONETICS CORP/MASS	405024100	HAE	40.84	72,400	2,121,672.19	2,956,816.00
HANGER INC.	41043F208	HGR	27.36	49,264	1,212,743.45	1,347,863.00
HEALTHSOUTH CORP	421924309	HLS	21.11	115,100	2,691,754.72	2,429,761.00
HENRY (JACK) & ASSOCIATES	426281101	JKHY	39.26	108,400	2,684,748.11	4,255,784.00
HERCULES OFFSHORE INC	427093109	HERO	6.18	301,500	1,757,960.52	1,863,270.00
HEXCEL CORP	428291108	HXL	26.96	88,457	1,228,448.59	2,384,801.00
HITTITE MICROWAVE CORP	43365Y104	HITT	62.10	57,900	3,027,443.65	3,595,590.00
HORNBECK OFFSHORE SERVICES	440543106	HOS	34.34	56,900	2,279,390.33	1,953,946.00
HUB GROUP INC	443320106	HUBG	33.60	60,903	1,418,582.86	2,046,341.00
IDACORP, INC.	451107106	IDA	43.35	46,300	2,040,357.45	2,007,105.00
II VI INC	902104108	IIVI	18.27	142,598	2,254,958.86	2,605,265.00
INNOPHOS HOLDINGS INC	45774N108	IPHS	46.50	58,900	3,049,164.55	2,738,850.00
IPC THE HOSPITALIST CO	44984A105	IPCM	39.71	43,300	1,495,930.77	1,719,443.00
KENNAMETAL INC	489170100	KMT	40.00	43,400	1,029,339.47	1,736,000.00
KENNEDY-WILSON HOLDINGS INC	489398107	KW	13.98	120,326	1,598,338.68	1,682,157.00
KIRBY CORP.	497266106	KEX	61.89	41,400	1,392,590.29	2,562,246.00
KNIGHT TRANSPORTATION INC	499064103	KNX	14.63	134,600	2,485,724.15	1,969,198.00
KOPPERS HOLDINGS INC	50060P106	KOP	38.15	95,184	1,949,505.71	3,631,270.00
LACLEDE GROUP HLDG. CO.	505597104	LG	38.61	56,400	2,370,859.11	2,177,604.00
LITTELFUSE INC	537008104	LFUS	61.71	69,667	1,981,640.77	4,299,151.00
MAXIMUS INC	577933104	MMS	63.22	76,894	1,795,847.71	4,861,239.00
MEDICINES COMPANY	584688105	MDCO	23.97	111,300	2,794,962.59	2,667,861.00
MEDNAX INC	58502B106	MD	79.52	47,900	3,067,859.81	3,809,008.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap			LORD, ABBETT - 2000 VALUE			
Portfolio: 6LA			COMMON STOCK			
Instrument: COM						
MOOG INC. CL A	615394202	MOG.A	41.03	39,923	1,168,083.42	1,638,041.00
NATIONAL PENN BANCSH	637138108	NPBC	9.32	377,200	3,412,165.17	3,515,504.00
NAVIGATORS GROUP INC	638904102	NAVG	51.07	68,800	3,260,782.62	3,513,616.00
NJ RESOURCES CORP. COMMON	646025106	NJR	39.62	52,050	1,959,680.42	2,062,221.00
OLIN CORP	680665205	OLN	21.59	110,000	2,003,874.05	2,374,900.00
ORIENT EXPRESS HOTELS LTD -A	G67743107	OEH	11.69	272,832	2,778,462.09	3,189,406.00
PACWEST BANCORP	695263103	PACW	24.78	141,600	2,633,632.20	3,508,848.00
PAREXEL INT'L CORP.	699462107	PRXL	29.59	94,000	1,977,182.85	2,781,460.00
PEBBLEBROOK HOTEL TRUST	70509V100	PEB	23.10	172,000	3,661,768.68	3,973,200.00
PENSKE AUTOMOTIVE GROUP	70959W103	PAG	30.09	148,100	2,436,349.54	4,456,329.00
PEOPLE'S UNITED FINANCIAL INC	712704105	PBCT	12.09	159,980	2,303,503.21	1,934,158.00
REGAL BELOIT	758750103	RBC	70.47	36,300	2,174,912.14	2,558,061.00
RELIANCE STEEL & ALUMINUM	759509102	RS	62.10	62,700	1,612,929.61	3,893,670.00
RENT-A-CENTER INC	76009N100	RCII	34.36	85,700	2,283,468.78	2,944,652.00
ROGERS CORP.	775133101	ROG	49.66	44,727	1,908,967.50	2,221,143.00
RTI INTERNATIONAL METALS	74973W107	RTI	27.56	94,900	2,292,332.66	2,615,444.00
RYDER SYS. INC.	783549108	R	49.93	92,900	4,812,402.83	4,638,497.00
RYMAN HOSPITALITY PROPERTIES	78377T107	RHP	38.46	71,593	2,052,545.93	2,753,467.00
SANCHEZ ENERGY CORP	79970Y105	SN	18.00	91,100	1,882,013.46	1,639,800.00
SANDERSON FARMS INC	800013104	SAFM	47.55	43,800	1,935,932.79	2,082,690.00
SCANSOURCE INC	806037107	SCSC	31.77	76,320	2,166,258.11	2,424,686.00
SELECTIVE INSURANCE GROUP	816300107	SIGI	19.27	144,100	2,616,318.69	2,776,807.00
SIGNATURE BANK	82669G104	SBNY	71.34	54,502	1,575,239.42	3,888,173.00
SILGAN HOLDINGS INC	827048109	SLGN	41.59	65,100	1,971,082.98	2,707,509.00
SOUTH JERSEY INDS IN	838518108	SJI	50.33	47,900	2,426,427.68	2,410,807.00
SPECTRUM BRANDS HOLDINGS	84763R101	SPB	44.93	62,200	2,537,791.34	2,794,646.00
SPIRIT AEROSYSTEMS HOLD-CL A	848574109	SPR	16.97	50,598	823,960.46	858,648.00
STIFEL FINANCIAL CORP	860630102	SF	31.97	51,200	1,904,894.47	1,636,864.00
SUPERIOR ENERGY SVCS	868157108	SPN	20.72	190,304	4,654,612.39	3,943,099.00
SUSQUEHANNA BANCSHARES INC.	869099101	SUSQ	10.48	295,700	2,624,644.19	3,098,936.00
SVB FINANCIAL GROUP	78486Q101	SIVB	55.97	51,800	1,258,816.19	2,899,246.00
TAL INTERNATIONAL GROUP	874083108	TAL	36.38	110,700	3,045,822.40	4,027,266.00
TEAM HEALTH HOLDINGS INC	87817A107	TMH	28.77	94,100	2,779,960.04	2,707,257.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap			LORD, ABBETT - 2000 VALUE			
Portfolio: 6LA			COMMON STOCK			
Instrument: COM						
TERADYNE INC	880770102	TER	16.89	209,700	2,418,904.25	3,541,833.00
TETRA TECH INC.	88162G103	TTEK	26.45	62,800	1,620,460.32	1,661,060.00
TEXAS CAPITAL BANCSHARES	88224Q107	TCBI	44.82	57,228	828,182.53	2,564,959.00
THE MEN'S WEARHOUSE INC.	587118100	MW	31.16	64,700	1,745,831.87	2,016,052.00
TITAN INT'L INC.	88830M102	TWI	21.72	160,450	3,502,185.28	3,484,974.00
TRIMAS CORP	896215209	TRS	27.96	121,078	2,509,890.02	3,385,341.00
TRUEBLUE INC	89785X101	TBI	15.75	57,000	781,547.27	897,750.00
URS CORPORATION	903236107	URS	39.26	85,900	3,089,235.56	3,372,434.00
US TREAS MONEY MARKET - 6LA	IT-LOR	IT-LOR	1.00	11,810,943	11,810,942.61	11,810,942.00
VALIDUS HOLDINGS LTD	G9319H102	VR	34.58	108,200	3,238,153.10	3,741,556.00
VCA ANTECH INC	918194101	WOOF	21.05	131,300	2,854,925.81	2,763,865.00
VIEWPOINT FINANCIAL GROUP	92672A101	VPFG	20.94	91,478	1,624,461.21	1,915,549.00
WASHINGTON FEDERAL INC.	938824109	WAFD	16.87	87,900	1,377,346.34	1,482,873.00
WERNER ENTERPRISES INC	950755108	WERN	21.67	84,800	1,904,816.92	1,837,616.00
WESCO INTL INC	95082P105	WCC	67.43	45,100	2,488,586.36	3,041,093.00
WEST PHARMACEUTICAL	955306105	WST	54.75	42,600	2,203,638.63	2,332,350.00
COMMON STOCK TOTAL				22,786,964	260,233,847.90	317,220,388.00
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
ALEXANDRIA REAL ESTATE	015271109	ARE	69.32	25,500	1,043,344.88	1,767,660.00
BRANDYWINE REALTY	105368203	BDN	12.19	230,900	2,151,442.19	2,814,671.00
DUKE RE CORPORATION	264411505	DRE	13.87	181,700	2,137,501.11	2,520,179.00
EPR PROPERTIES	26884U109	EPR	46.11	76,300	2,633,833.39	3,518,193.00
MACK-CALI RE CORP.	554489104	CLI	26.11	87,700	2,519,937.46	2,289,847.00
WEINGARTEN RE INVST	948741103	WRI	26.77	90,500	2,137,393.59	2,422,685.00
REAL ESTATE INVESTMENT TRUST TOTAL				692,600	12,623,452.62	15,333,235.00
LORD, ABBETT - 2000 VALUE TOTAL				23,479,564	272,857,300.52	332,553,623.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap			LORD, ABBETT - 2000 CORE			
Portfolio: 6LC			COMMON STOCK			
Instrument: COM						
ALLIED NEVADA GOLD CORP	019344100	ANV	30.13	85,200	3,265,680.90	2,567,076.00
ALTISOURCE ASSET	02153X108	AAMC	82.00	800	6,456.20	65,600.00
ALTISOURCE PORTFOLIO	L0175J104	ASPS	86.66	52,600	2,656,812.18	4,558,053.00
ALTISOURCE RESIDENTIAL	02153W100	RESI	15.84	1	4.06	10.36
APPLIED MICRO CIRCUITS CORP	03822W406	AMCC	8.40	314,739	2,563,407.58	2,643,808.00
AURICO GOLD INC	05155C105	AUQ	8.18	464,200	3,757,621.33	3,797,156.00
BALLY TECHNOLOGIES INC.	05874B107	BYI	44.71	73,700	3,289,582.43	3,295,127.00
BERRY PLASTICS GROUP INC	08579W103	BERY	16.08	181,700	2,810,842.25	2,921,736.00
CARDTRONICS INC	14161H108	CATM	23.74	375,535	8,270,513.76	8,915,201.00
CARPENTER TECHNOLOGY	144285103	CRS	51.63	26,000	1,237,286.29	1,342,380.00
CASEY'S GENERAL STORES INC.	147528103	CASY	53.10	25,500	1,264,013.16	1,354,050.00
CENTRAL GARDEN & PET	153527106	CENT	10.02	220,200	2,524,582.00	2,206,404.00
CHICAGO BRIDGE & IRON	167250109	CBI	46.35	41,400	1,458,942.83	1,918,890.00
COVANCE INC	222816100	CVD	57.77	27,500	1,301,739.09	1,588,675.00
CROCS INC	227046109	CROX	14.39	239,700	3,988,619.10	3,449,283.00
DETOUR GOLD CORP	250669108	DRGDF	25.08	150,600	3,041,163.91	3,777,048.00
DIGITALGLOBE INC	25389M877	DGI	24.44	224,200	5,357,933.39	5,479,448.00
DSW INC-CLASS A	23334L102	DSW	65.69	55,800	2,872,539.69	3,665,502.00
DXP ENTERPRISES INC NEW	233377407	DXPE	49.07	69,600	3,251,564.64	3,415,272.00
ENCORE CAPITAL GROUP INC	292554102	ECPG	30.62	122,004	3,195,137.72	3,735,762.00
ENDEAVOUR INTERNATIONAL	29259G200	END	5.18	487,100	3,741,662.64	2,523,178.00
ENDURANCE SPECIALTY	G30397106	ENH	39.69	69,300	2,641,763.10	2,750,517.00
ENERGY XXI BERMUDA	G10082140	EXXI	32.19	183,600	5,719,768.49	5,910,084.00
ESTERLINE TECHNOLOGIES CORP	297425100	ESL	63.61	39,660	2,562,966.40	2,522,772.00
EXAMWORKS GROUP INC	30066A105	EXAM	13.99	261,399	3,325,496.85	3,656,972.00
FIRST AMERICAN FINANCIAL	31847R102	FAF	24.09	155,800	3,428,075.53	3,753,222.00
FLEETCOR TECH INC	339041105	FLT	53.65	119,217	4,233,353.40	6,395,992.00
FORTINET INC	34959E109	FTNT	21.07	88,100	1,852,484.84	1,856,267.00
FOSTER WHEELER AG	H27178104	FWLT	24.32	162,504	3,438,061.59	3,952,097.00
FULLER H B CO	359694106	FUL	34.82	40,300	1,174,645.04	1,403,246.00
GREATBATCH INC.	39153L106	GB	23.24	56,200	1,279,040.01	1,306,088.00
HEICO CORP	422806109	HEI	44.76	41,841	937,213.25	1,872,803.00
HEICO CORP-CL A	422806208	HEI.A	31.98	52,040	980,969.51	1,664,239.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap			LORD, ABBETT - 2000 CORE			
Portfolio: 6LC			COMMON STOCK			
Instrument: COM						
HIBBETT SPORTS INC.	428567101	HIBB	52.70	73,600	4,245,989.74	3,878,720.00
HILL-ROM HOLDINGS INC	431475102	HRC	28.50	73,500	2,389,170.10	2,094,750.00
IBERIABANK CORP	450828108	IBKC	49.12	69,462	3,738,848.41	3,411,973.00
INFORMATICA CORP.	45666Q102	INFA	30.32	107,900	2,902,819.08	3,271,528.00
ION GEOPHYSICAL CORP	462044108	IO	6.51	400,650	2,739,224.70	2,608,231.00
IPC THE HOSPITALIST CO	44984A105	IPCM	39.71	79,600	2,952,381.56	3,160,916.00
J & J SNACK FOODS CORP	466032109	JJSF	63.94	26,892	777,256.90	1,719,474.00
JONES LANG LASALLE I	48020Q107	JLL	83.94	70,200	3,708,226.69	5,892,588.00
K12 INC	48273U102	LRN	20.44	112,900	2,307,202.56	2,307,676.00
KAPSTONE PAPER AND	48562P103	KS	22.19	90,000	1,824,507.54	1,997,100.00
LIFE TIME FITNESS INC	53217R207	LTM	49.21	66,680	2,855,820.93	3,281,323.00
MASIMO CORP	574795100	MASI	21.01	147,054	3,503,416.03	3,089,605.00
MERCURY SYSTEMS INC	589378108	MRCY	9.20	219,200	1,941,827.70	2,016,640.00
MIDDLEBY CORP	596278101	MIDD	128.21	41,400	3,523,780.71	5,307,894.00
MISTRAS GROUP INC	60649T107	MG	24.69	141,517	3,232,804.78	3,494,055.00
MOLYCORP INC	608753109	MCP	9.44	314,000	4,398,806.57	2,964,160.00
MRC GLOBAL INC	55345K103	MRC	27.78	89,000	1,957,027.60	2,472,420.00
NEW GOLD INC	644535106	NGD	11.03	297,500	2,904,859.89	3,281,425.00
NIC INC	62914B100	EGOV	16.34	146,170	1,520,728.35	2,388,418.00
OCWEN FINANCIAL CORP	675746309	OCN	34.59	140,300	2,027,365.07	4,852,977.00
OSHKOSH CORPORATION	688239201	OSK	29.65	139,700	3,709,615.45	4,142,105.00
OSISKO MINING CORP	688278100	OSKFF	8.03	321,600	2,707,599.23	2,582,448.00
PACWEST BANCORP	695263103	PACW	24.78	85,200	1,884,925.42	2,111,256.00
PEBBLEBROOK HOTEL TRUST	70509V100	PEB	23.10	161,200	3,190,490.28	3,723,720.00
PHH CORP	693320202	PHH	22.75	78,400	1,691,678.08	1,783,600.00
PLAINS EXPLORATION & PR	726505100	PXP	46.94	33,900	1,254,333.52	1,591,266.00
POOL CORP.	73278L105	POOL	42.32	89,518	3,675,838.76	3,788,402.00
PORTFOLIO RECOVERY	73640Q105	PRAA	106.86	34,500	3,050,535.29	3,686,670.00
PROVIDENCE SERVICE CORP	743815102	PRSC	16.99	159,543	2,280,191.92	2,710,635.00
RLI CORP	749607107	RLI	64.66	50,400	2,837,184.47	3,258,864.00
RUCKUS WIRELESS INC	781220108	RKUS	22.53	158,000	2,335,358.82	3,559,740.00
RUDOLPH TECHNOLOGIES INC	781270103	RTEC	13.45	75,072	990,604.15	1,009,718.00
SCBT FINANCIAL CORP	78401V102	SCBT	40.18	30,800	1,050,569.78	1,237,544.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6LC						
Instrument: COM			LORD, ABBETT - 2000 CORE COMMON STOCK			
SEMTECH CORPORATION	816850101	SMTC	28.95	190,154	3,066,220.56	5,504,958.00
SHIP FINANCE INTL LTD	G81075106	SFL	16.63	76,900	1,172,318.60	1,278,847.00
SILICON LABORATORIES	826919102	SLAB	41.81	68,600	3,041,870.62	2,868,166.00
SOTHEBY'S	835898107	BID	33.62	109,300	3,271,731.42	3,674,666.00
SS&C TECHNOLOGIES HOLDINGS	78467J100	SSNC	23.12	174,600	3,393,082.07	4,036,752.00
SVB FINANCIAL GROUP	78486Q101	SIVB	55.97	58,800	3,466,367.55	3,291,036.00
SYNOVUS FINANCIAL CORP	87161C105	SNV	2.45	1,008,800	2,427,438.19	2,471,560.00
TENET HEALTHCARE CORP	88033G407	THC	32.47	89,900	1,730,425.68	2,919,053.00
US TREAS MONEY MARKET - 6LC	IT-LOR6	IT-LOR6	1.00	7,183,450	7,183,450.39	7,183,451.00
VCA ANTECH INC	918194101	WOOF	21.05	163,400	3,415,263.29	3,439,570.00
WEBSTER FINANCIAL	947890109	WBS	20.55	122,500	2,004,805.14	2,517,375.00
WELLCARE HEALTH PLANS INC	94946T106	WCG	48.69	72,400	3,526,871.04	3,525,156.00
WESCO INTL INC	95082P105	WCC	67.43	48,400	3,022,501.29	3,263,612.00
WILEY JOHN & SONS IN	968223206	JW.A	38.93	75,322	3,163,380.55	2,932,285.00
WINTRUST FINANCIAL CORP	97650W108	WTFC	36.70	86,900	2,935,751.76	3,189,230.00
COMMON STOCK TOTAL				18,162,824	224,362,411.39	251,037,516.36
			Instrument: REIT			
			REAL ESTATE INVESTMENT TRUST			
MID-AMERICAN APARTMENT	59522J103	MAA	64.75	55,600	3,512,358.69	3,600,100.00
REAL ESTATE INVESTMENT TRUST TOTAL				55,600	3,512,358.69	3,600,100.00
LORD, ABBETT - 2000 CORE TOTAL				18,218,424	227,874,770.08	254,637,616.36

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6MA			M.A. WEATHERBIE - 2000 GROWTH			
Instrument: COM			COMMON STOCK			
ACCURAY INC	004397105	ARRAY	6.43	355,585	2,838,601.01	2,286,411.00
AFFILIATED MANAGERS GROUP	008252108	AMG	130.15	40,883	2,669,995.95	5,320,922.00
ANSYS INC	03662Q105	ANSS	67.34	50,504	2,110,970.15	3,400,939.00
ARC DOCUMENT SOLUTIONS INC	00191G103	ARC	2.56	242,153	1,882,404.82	619,911.00
BIOMARIN PHARMACEUTICAL	09061G101	BMRN	49.25	177,958	4,466,740.57	8,764,431.00
BJ'S RESTAURANTS INC	09180C106	BJRI	32.90	106,156	2,571,123.69	3,492,532.00
CONCUR TECHNOLOGIES INC	206708109	CNQR	67.52	57,433	2,398,134.26	3,877,876.00
CORE LABORATORIES N.V.	N22717107	CLB	109.31	36,818	2,619,364.81	4,024,576.00
DECKERS OUTDOOR CORP	243537107	DECK	40.27	74,144	2,633,817.20	2,985,779.00
DRIL-QUIP INC	262037104	DRQ	73.05	54,710	3,118,601.57	3,996,565.00
ECHO GLOBAL LOGISTICS INC	27875T101	ECHO	17.97	113,515	2,031,738.80	2,039,865.00
FARO TECHNOLOGIES INC	311642102	FARO	35.68	93,525	3,421,337.54	3,336,972.00
FIRSTSERVICE CORPORATION	33761N109	FSRV	28.26	190,515	5,451,087.28	5,383,954.00
FORUM ENERGY TECH INC	34984V100	FET	24.75	138,311	3,295,697.54	3,423,197.00
FRANCESCAS HOLDINGS CORP	351793104	FRAN	25.96	135,543	3,125,896.08	3,518,696.00
FUSION-IO INC	36112J107	FIO	22.93	92,054	2,095,510.75	2,110,798.00
FXCM INC-A	302693106	FXCM	10.07	260,977	3,286,655.87	2,628,038.00
GRACO INC.	384109104	GGG	51.49	77,326	2,409,186.66	3,981,516.00
GREENLIGHT CAPITAL RE LTD-A	G4095J109	GLRE	23.08	187,606	4,430,997.92	4,329,946.00
HEICO CORP	422806109	HEI	44.76	113,721	2,932,273.48	5,090,152.00
HITTITE MICROWAVE CORP	43365Y104	HITT	62.10	73,661	3,263,587.21	4,574,348.00
HURON CONSULTING GROUP INC	447462102	HURN	33.69	101,624	2,506,422.97	3,423,713.00
IHS INC-CLASS A	451734107	IHS	96.00	63,645	3,597,506.68	6,109,920.00
II VI INC	902104108	IIVI	18.27	134,461	2,023,202.39	2,456,602.00
INNERWORKINGS INC	45773Y105	INWK	13.78	127,777	1,501,573.73	1,760,767.00
INTERDIGITAL INC	45867G101	IDCC	41.10	78,208	3,087,829.18	3,214,349.00
IPG PHOTONICS CORP	44980X109	IPGP	66.65	39,444	1,786,310.04	2,628,943.00
LANDSTAR SYSTEM INC.	515098101	LSTR	52.46	78,488	3,128,322.30	4,117,480.00
LIQUIDITY SERVICES INC	53635B107	LQDT	40.86	180,619	5,908,813.30	7,380,092.00
LKQ CORP	501889208	LKQ	21.10	409,655	3,269,416.26	8,643,720.00
MASIMO CORP	574795100	MASI	21.01	155,682	3,951,303.69	3,270,879.00
MIDDLEBY CORP	596278101	MIDD	128.21	33,819	3,020,446.74	4,335,934.00
MISTRAS GROUP INC	60649T107	MG	24.69	44,455	1,031,186.88	1,097,594.00

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			
NATIONAL INSTRUMENTS CORP.	636518102	NATI	25.81	125,497	2,547,602.34	3,239,078.00
NEOGEN CORP	640491106	NEOG	45.32	35,976	1,310,347.94	1,630,432.00
NIC INC	62914B100	EGOV	16.34	124,038	1,518,822.69	2,026,781.00
POLYCOM INC.	73172K104	PLCM	10.46	465,663	5,906,509.57	4,870,835.00
PORTFOLIO RECOVERY	73640Q105	PRAA	106.86	39,152	2,033,897.04	4,183,783.00
REALPAGE INC	75606N109	RP	21.57	172,585	3,471,384.19	3,722,658.00
REXNORD HOLDINGS INC	76169B102	RXN	21.30	79,637	1,667,082.03	1,696,268.00
RUE21 INC	781295100	RUE	28.39	170,816	4,550,783.62	4,849,466.00
SERVICESTOURCE INTL INC	81763U100	SREV	5.85	253,407	3,533,657.20	1,482,431.00
SHUTTERFLY INC	82568P304	SFLY	29.87	105,970	2,655,181.59	3,165,324.00
SIGNATURE BANK	82669G104	SBNY	71.34	145,610	5,593,964.73	10,387,817.00
SOLERA HOLDINGS INC	83421A104	SLH	53.47	131,989	4,478,494.41	7,057,452.00
SPS COMMERCE INC	78463M107	SPSC	37.27	66,424	1,927,893.36	2,475,622.00
STAMPS COM INC	852857200	STMP	25.20	132,375	3,260,155.20	3,335,850.00
STANTEC INC	85472N109	STN	40.10	111,029	3,179,913.56	4,452,263.00
THE FRESH MARKET, INC	35804H106	TFM	48.09	65,833	3,116,077.86	3,165,909.00
THOR INDUSTRIES INC	885160101	THO	37.43	68,324	1,827,893.61	2,557,367.00
TRANSDIGM GROUP INC	893641100	TDG	136.36	33,946	1,595,074.30	4,628,877.00
ULTIMATE SOFTWARE GROUP INC	90385D107	ULTI	94.41	43,650	2,471,649.77	4,120,996.00
UNDER ARMOUR INC. CL A	904311107	UA	48.53	71,497	2,148,804.14	3,469,749.00
US TREAS MONEY MARKET - 6MA	IT-MAW	IT-MAW	1.00	8,582,883	8,582,883.49	8,582,883.00
VERIFONE HOLDINGS INC	92342Y109	PAY	29.68	208,653	5,478,957.20	6,192,821.00
VIRTUS INVESTMENT PARTNERS	92828Q109	VRTS	120.94	57,304	4,350,316.97	6,930,346.00
VISTAPRINT NV	N93540107	VPRT	32.86	90,059	2,759,744.29	2,959,339.00
WASTE CONNECTIONS INC	941053100	WCN	33.79	200,103	5,114,962.39	6,761,480.00
ZILLOW INC	98954A107	Z	27.75	67,335	2,080,230.10	1,868,546.00
COMMON STOCK TOTAL				15,770,730	185,028,340.91	237,441,790.00
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
FINANCIAL ENGINES INC	317485100	FNGN	27.75	128,198	2,846,350.45	3,557,495.00
REAL ESTATE INVESTMENT TRUST TOTAL				128,198	2,846,350.45	3,557,495.00
M.A. WEATHERBIE - 2000 GROWTH TOTAL				15,898,928	187,874,691.36	240,999,285.00

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						
ABIOMED INC	003654100	ABMD	13.46	110,509	2,579,438.63	1,487,451.00
ADVISORY BOARD CO/THE	00762W107	ABCO	46.79	64,948	3,097,587.72	3,038,917.00
AKORN INC	009728106	AKRX	13.36	283,273	3,214,144.93	3,784,527.00
ANNIES INC	03600T104	BNNY	33.43	30,475	1,210,656.89	1,018,779.00
BE AEROSPACE INC.	073302101	BEAV	49.40	51,544	2,016,031.28	2,546,274.00
BUFFALO WILD WINGS INC	119848109	BWLD	72.82	35,324	2,717,283.78	2,572,294.00
CENTENE CORP	15135B101	CNC	41.00	29,290	1,297,404.10	1,200,890.00
CEPHEID	15670R107	CPHD	33.81	37,915	1,292,219.77	1,281,906.00
CHART INDUSTRIES INC	16115Q308	GTLS	66.67	37,245	1,441,575.40	2,483,124.00
CHUY'S HOLDINGS INC	171604101	CHUY	22.34	15,332	351,582.36	342,517.00
CONCUR TECHNOLOGIES INC	206708109	CNQR	67.52	34,500	1,120,535.88	2,329,440.00
CORNERSTONE ONDEMAND INC	21925Y103	CSOD	29.53	100,139	2,060,689.30	2,957,105.00
COSTAR GROUP INC	22160N109	CSGP	89.37	44,997	3,414,394.34	4,021,382.00
CYNOSURE INC - CLASS A	232577205	CYNO	24.11	49,764	1,027,213.65	1,199,810.00
DEXCOM INC	252131107	DXCM	13.61	95,180	1,234,430.92	1,295,400.00
ENDOLOGIX INC	29266S106	ELGX	14.24	284,931	3,591,626.16	4,057,417.00
FARO TECHNOLOGIES INC	311642102	FARO	35.68	30,862	1,692,365.92	1,101,156.00
FIVE BELOW INC	33829M101	FIVE	32.04	40,934	1,026,304.54	1,311,525.00
FRANCESCAS HOLDINGS CORP	351793104	FRAN	25.96	98,694	2,532,430.91	2,562,096.00
GEOSPACE TECH CORP	37364X109	GEOS	88.87	10,823	817,313.80	961,840.00
GRAND CANYON EDUCATION INC	38526M106	LOPE	23.47	110,208	1,764,154.66	2,586,582.00
GUIDEWIRE SOFTWARE INC	40171V100	GWRE	29.72	129,671	3,086,834.95	3,853,822.00
H&E EQUIPMENT SERVICES INC	404030108	HEES	15.07	149,818	2,337,211.88	2,257,757.00
HEXCEL CORP	428291108	HXL	26.96	49,487	1,152,104.69	1,334,170.00
IMPERVA INC	45321L100	IMPV	31.53	76,173	2,129,530.70	2,401,735.00
IPG PHOTONICS CORP	44980X109	IPGP	66.65	35,325	2,020,489.65	2,354,411.00
MASTEC INC	576323109	MTZ	24.93	48,133	1,132,677.67	1,199,956.00
MEDIDATA SOLUTIONS INC	58471A105	MDSO	39.19	30,073	1,230,944.44	1,178,561.00
MERITAGE HOMES CORP	59001A102	MTH	37.35	102,290	3,233,376.36	3,820,531.00
MILLENNIAL MEDIA INC	60040N105	MM	12.53	195,900	3,490,096.15	2,454,627.00
NETSUITE INC	64118Q107	N	67.30	67,816	2,111,330.78	4,564,017.00
OLD DOMINION FREIGHT LINE	679580100	ODFL	34.28	104,198	2,345,071.10	3,571,907.00
OSI SYSTEMS INC	671044105	OSIS	64.04	37,674	2,706,056.85	2,412,643.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap			NEXT CENTURY - 2000 GROWTH			
Portfolio: 6NC			COMMON STOCK			
Instrument: COM						
PORTFOLIO RECOVERY	73640Q105	PRAA	106.86	21,027	1,627,234.77	2,246,945.00
RBC BEARINGS INC	75524B104	ROLL	50.07	50,262	2,334,129.62	2,516,618.00
RUCKUS WIRELESS INC	781220108	RKUS	22.53	53,067	805,069.27	1,195,600.00
RYLAND GROUP INC	783764103	RYL	36.50	99,793	3,215,005.79	3,642,445.00
SALIX PHARMACEUTICAL	795435106	SLXP	40.48	30,350	947,025.27	1,228,568.00
SERVICENOW INC	81762P102	NOW	30.03	85,054	2,311,773.32	2,554,172.00
SOURCEFIRE INC	83616T108	FIRE	47.22	25,545	815,107.84	1,206,235.00
SPLUNK INC	848637104	SPLK	29.02	133,524	3,973,301.68	3,874,866.00
SPS COMMERCE INC	78463M107	SPSC	37.27	15,069	537,876.92	561,622.00
SYNTEL INC	87162H103	SYNT	53.59	6,804	312,762.97	364,626.00
TANGOE INC	87582Y108	TNGO	11.87	96,028	1,758,426.60	1,139,852.00
TEXAS CAPITAL BANCSHARES	88224Q107	TCBI	44.82	73,349	3,534,970.95	3,287,502.00
THE FRESH MARKET, INC	35804H106	TFM	48.09	54,777	2,374,776.67	2,634,226.00
TUMI HOLDINGS INC	89969Q104	TUMI	20.85	111,730	2,473,715.80	2,329,571.00
ULTIMATE SOFTWARE GROUP INC	90385D107	ULTI	94.41	40,886	1,550,624.70	3,860,047.00
US TREAS MONEY MARKET - 6NC	IT-NEX	IT-NEX	1.00	1,079,390	1,079,389.86	1,079,390.00
VOCERA COMMUNICATIONS INC	92857F107	VCRA	25.10	47,941	1,373,301.48	1,203,319.00
WABASH NATIONAL CORP	929566107	WNC	8.97	188,509	1,962,566.61	1,690,926.00
COMMON STOCK TOTAL				4,836,550	99,462,170.28	112,161,099.00
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
FINANCIAL ENGINES INC	317485100	FNGN	27.75	106,493	2,317,550.13	2,955,181.00
REAL ESTATE INVESTMENT TRUST TOTAL				106,493	2,317,550.13	2,955,181.00
NEXT CENTURY - 2000 GROWTH TOTAL				4,943,043	101,779,720.41	115,116,280.00
Small Cap TOTAL				123,785,525	1,385,276,403.63	1,617,817,922.34
DOMESTIC EQUITIES - External TOTAL				145,093,729	2,025,559,792.87	2,350,875,547.34
DOMESTIC EQUITIES TOTAL				646,752,111.47	17,738,398,174.54	22,664,890,948.34

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: CALL			CALL OPTION			
HRS FEB @ 50 CALL	HRS	130216C00050000S	1.10	-1,000	-171,996.08	-110,000.00
LO MAR @ 40 CALL	LO	130316C00040000D	3.20	-2,500	-1,542,465.28	-800,000.00
LVS FEB @ 50 CALL	LVS	130216C00050000S	0.95	-500	-45,483.35	-47,500.00
LVS JAN @ 49.75 CALL	LVS	130119C00049750S	0.26	-500	-29,499.31	-13,000.00
VC FEB @ 55 CALL	VC	130216C00055000C	1.85	-520	-60,822.73	-96,200.00
CALL OPTION TOTAL				-5,020	-1,850,266.75	-1,066,700.00
Instrument: COM			COMMON STOCK			
1 800 FLOWERS COM	68243Q106	FLWS	3.67	218,600	464,349.26	802,262.00
1ST SOURCE CORP	336901103	SRCE	22.09	43,400	716,147.01	958,706.00
3D SYSTEMS CORP	88554D205	DDD	53.35	14,800	650,309.00	789,580.00
3M COMPANY	88579Y101	MMM	92.85	785,516	48,008,884.18	72,935,161.00
8X8 INC	282914100	EGHT	7.39	147,100	602,977.99	1,087,069.00
A.T. CROSS CO.	227478104	ATX	10.78	20,000	216,111.40	215,600.00
AAON INC	000360206	AAON	20.87	4,400	89,107.96	91,828.00
AARON'S INC.	002535300	AAN	28.28	6,300	174,393.66	178,164.00
ABAXIS INC	002567105	ABAX	37.10	15,900	569,676.16	589,890.00
ABBOTT LABORATORIES	002824100	ABT	31.34	1,336,148	23,886,330.84	41,874,878.00
ABBVIE INC.	00287Y109	ABBV	34.16	1,336,148	26,035,643.34	45,642,816.00
ABERCROMBIE & FITCH CO	002896207	ANF	47.97	334,670	11,074,384.49	16,054,120.00
ABIOMED INC	003654100	ABMD	13.46	110,509	2,579,438.63	1,487,451.00
ABM INDUSTRIES INC.	000957100	ABM	19.95	70,800	1,690,360.55	1,412,460.00
ACCELRYX INC	00430U103	ACCL	9.05	297,000	1,973,829.67	2,687,850.00
ACCENTURE PLC	G1151C101	ACN	66.50	651,736	27,702,577.04	43,340,444.00
ACCURAY INC	004397105	ARRAY	6.43	355,585	2,838,601.01	2,286,411.00
ACE LTD	H0023R105	ACE	79.80	547,250	28,867,592.88	43,670,550.00
ACI WORLDWIDE INC	004498101	ACIW	43.69	28,100	654,596.75	1,227,689.00
ACME PACKET INC	004764106	APKT	22.12	2,832	64,260.56	62,644.00
ACORDA THERAPEUTICS INC	00484M106	ACOR	24.86	55,300	1,222,651.78	1,374,758.00
ACTIVISION BLIZZARD INC	00507V109	ATVI	10.62	2,250,000	27,035,823.69	23,895,000.00
ACTUANT CORP CL A	00508X203	ATU	27.91	20,300	478,041.36	566,573.00
ACTUATE CORPORATION	00508B102	BIRT	5.60	145,000	925,577.04	812,000.00
ACUITY BRANDS INC	00508Y102	AYI	67.73	223,000	8,805,012.52	15,103,790.00
ACXIOM CORP.	005125109	ACXM	17.46	249,600	3,281,826.79	4,358,016.00
ADAMS RESOURCES & ENERGY	006351308	AE	35.07	13,800	522,309.42	483,966.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ADOBE SYSTEMS INC.	00724F101	ADBE	37.68	1,094,197	28,507,600.55	41,229,343.00
ADT CORPORATION	00101J106	ADT	46.49	167,925	3,985,578.39	7,806,833.00
ADTRAN INC.	00738A106	ADTN	19.54	2,000	43,217.97	39,080.00
ADVANCE AUTO PARTS INC	00751Y106	AAP	72.35	88,235	5,232,779.42	6,383,802.00
ADVANCED ENERGY INDUSTRIES	007973100	AEIS	13.81	83,300	1,112,608.83	1,150,373.00
ADVANCED MICRO DEVICES INC.	007903107	AMD	2.40	8,400	62,386.80	20,160.00
ADVISORY BOARD CO/THE	00762W107	ABCO	46.79	168,268	7,339,572.46	7,873,260.00
AECOM TECHNOLOGY CORP	00766T100	ACM	23.80	1,715,000	43,192,158.63	40,817,000.00
AEP INDS INC	001031103	AEPI	59.23	10,500	612,106.54	621,915.00
AERCAP HOLDINGS NV	N00985106	AER	13.72	110,572	1,399,126.28	1,517,048.00
AEROPOSTALE INC	007865108	ARO	13.01	91,000	1,221,975.16	1,183,910.00
AEROVIRONMENT INC	008073108	AVAV	21.74	44,110	1,083,155.79	958,951.00
AES CORP	00130H105	AES	10.70	3,424,371	42,948,980.53	36,640,770.00
AETNA INC.	00817Y108	AET	46.30	547,534	13,402,970.49	25,350,824.00
AFC ENTERPRISES	00104Q107	AFCE	26.13	9,200	236,609.27	240,396.00
AFFILIATED MANAGERS GROUP	008252108	AMG	130.15	44,183	3,030,182.65	5,750,417.00
AFFYMAX INC	00826A109	AFFY	19.00	22,700	477,682.69	431,300.00
AFFYMETRIX INC	00826T108	AFFX	3.17	266,300	1,283,835.68	844,171.00
AFLAC INC	001055102	AFL	53.12	347,150	10,688,856.09	18,440,608.00
AG MORTGAGE INVESTMENT	001228105	MITT	23.48	14,500	303,800.37	340,460.00
AGILENT TECHNOLOGIES INC	00846U101	A	40.94	124,206	3,963,513.43	5,084,994.00
AGILYSYS INC	00847J105	AGYS	8.37	90,200	855,735.57	754,974.00
AGL RESOURCES INC	001204106	GAS	39.97	378,000	14,225,177.83	15,108,660.00
AGRIUM INC	008916108	AGU	99.91	325,000	25,211,544.25	32,470,750.00
AIR METHODS CORP	009128307	AIRM	36.89	3,300	125,950.38	121,737.00
AIR PROD. & CHEM.	009158106	APD	84.02	388,450	34,440,326.47	32,637,569.00
AIR TRANSPORT SERVICES	00922R105	ATSG	4.01	115,600	837,391.28	463,556.00
AIRCASTLE LTD	G0129K104	AYR	12.54	99,000	1,109,026.64	1,241,460.00
AIRGAS INC	009363102	ARG	91.29	345,134	29,575,600.46	31,507,283.00
AIRMEDIA GROUP INC-ADR	009411109	AMCN	1.92	1,828,517	13,514,491.34	3,510,753.00
AKAMAI TECHNOLOGIES	00971T101	AKAM	40.91	700	22,105.94	28,637.00
AKORN INC	009728106	AKRX	13.36	283,273	3,214,144.93	3,784,527.00
ALAMO GROUP INC	011311107	ALG	32.64	1,600	26,778.33	52,224.00
ALASKA AIRGROUP INC	011659109	ALK	43.09	61,900	943,518.18	2,667,271.00
ALBANY INTL CL-A	012348108	AIN	22.68	19,000	381,530.80	430,920.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ALBEMARLE CORP	012653101	ALB	62.12	78,600	3,901,393.38	4,882,632.00
ALCOA INC.	013817101	AA	8.68	2,427,852	30,536,014.06	21,073,755.00
ALERE INC	01449J105	ALR	18.50	10,642	208,519.35	196,877.00
ALEX & BALDWIN, INC.	014491104	ALEX	29.37	5,322	86,706.46	156,307.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	93.81	530,302	14,048,513.26	49,747,631.00
ALIGN TECHNOLOGY INC	016255101	ALGN	27.75	66,300	706,788.66	1,839,825.00
ALKERMES PLC	G01767105	ALKS	18.52	37,800	643,337.43	700,056.00
ALLEGHANY CORP DEL	017175100	Y	335.42	11,050	3,768,376.74	3,706,391.00
ALLEGHENY TECHNOLOGIES INC	01741R102	ATI	30.36	668	19,421.02	20,280.00
ALLEGIANTRAVEL CO	01748X102	ALGT	73.41	1,500	115,421.85	110,115.00
ALLERGAN INC.	018490102	AGN	91.73	714,653	45,145,004.28	65,555,119.00
ALLETE, INC.	018522300	ALE	40.98	64,295	2,594,924.22	2,634,809.00
ALLIANCE DATA SYSTEM	018581108	ADS	144.76	18,600	1,863,089.90	2,692,536.00
ALLIANCE SEMICONDUCTOR CORP	01877H100	ALSC	0.25	99,000	591,254.60	24,750.00
ALLIANT ENERGY CORPORATION	018802108	LNT	43.91	1,060,000	40,216,959.75	46,544,600.00
ALLIED NEVADA GOLD CORP	019344100	ANV	30.13	92,926	3,499,283.20	2,799,860.00
ALLIED WORLD ASSURANCE HOLD	019531104	AWH	78.80	130,933	8,340,042.38	10,317,521.00
ALLISON TRANSMISSION	01973R101	ALSN	20.42	86,375	1,654,553.63	1,763,778.00
ALLSCRIPTS HEALTHCARE	01988P108	MDRX	9.42	198,514	1,995,822.94	1,870,002.00
ALLSTATE CORP	020002101	ALL	40.17	464,823	16,680,736.82	18,671,939.00
ALMOST FAMILY INC	020409108	AFAM	20.26	43,000	1,136,216.42	871,180.00
ALON USA ENERGY INC	020520102	ALJ	18.09	58,800	488,663.76	1,063,692.00
ALPHA NATURAL RESOURCES INC	02076X102	ANR	9.74	10,682	103,656.41	104,043.00
ALTERRA CAPITAL HOLDINGS LTD	G0229R108	ALTE	28.19	204,900	4,526,832.82	5,776,131.00
ALTISOURCE ASSET	02153X108	AAMC	82.00	800	6,456.20	65,600.00
ALTISOURCE PORTFOLIO	L0175J104	ASPS	86.66	52,600	2,656,812.18	4,558,053.00
ALTISOURCE RESIDENTIAL	02153W100	RESI	15.84	1	4.06	10.36
ALTRA HOLDINGS INC	02208R106	AIMC	22.05	22,540	432,871.50	497,007.00
ALTRIA GROUP INC	02209S103	MO	31.42	2,926,609	51,345,441.66	91,954,055.00
AMAG PHARMACEUTICALS INC	00163U106	AMAG	14.71	63,200	981,776.94	929,672.00
AMAZON.COM INC	023135106	AMZN	251.14	369,656	40,200,708.98	92,835,408.00
AMBARELLA INC	G037AX101	AMBA	11.15	3,800	38,975.53	42,370.00
AMC NETWORKS INC	00164V103	AMCX	49.50	2,900	116,967.97	143,550.00
AMEDISYS INC	023436108	AMED	11.27	81,500	1,918,639.78	918,505.00
AMERCO	023586100	UHAL	126.81	8,200	724,713.72	1,039,842.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
AMEREN CORP.	023608102	AEE	30.72	18,737	591,307.24	575,601.00
AMERICA FIRST TAX EXEMPT INV	02364V107	ATAX	6.65	48,731	338,437.34	324,061.00
AMERICAN CAPITAL AGENCY	02503X105	AGNC	28.94	114,840	3,644,867.78	3,323,470.00
AMERICAN CAPITAL LTD	02503Y103	ACAS	12.00	668,639	6,845,241.33	8,023,668.00
AMERICAN CAPITAL MORTGAGE	02504A104	MTGE	23.57	23,100	495,239.45	544,467.00
AMERICAN EAGLE OUTFITTERS	02553E106	AEO	20.51	79,300	1,554,297.74	1,626,443.00
AMERICAN ELECTRIC POWER	025537101	AEP	42.68	956,044	33,850,066.16	40,803,958.00
AMERICAN EQUITY INVESTMENT	025676206	AEL	12.21	216,475	2,586,324.91	2,643,160.00
AMERICAN EXPRESS CO.	025816109	AXP	57.48	826,082	29,174,524.43	47,483,193.00
AMERICAN FINANCIAL GROUP INC.	025932104	AFG	39.52	249,167	7,037,483.49	9,847,080.00
AMERICAN GREETING CL A	026375105	AM	16.89	63,900	1,312,407.93	1,079,271.00
AMERICAN INTL GROUP	026874784	AIG	35.30	907,387	28,236,912.14	32,030,761.00
AMERICAN NATL BANKSHARES	027745108	AMNB	20.19	700	14,098.00	14,133.00
AMERICAN PUBLIC EDUCATION	02913V103	APEI	36.11	32,200	1,078,834.69	1,162,742.00
AMERICAN REALTY CAPITAL	02917L101	ARCT	11.55	99,800	1,108,802.44	1,152,690.00
AMERICAN SCIENCE &	029429107	ASEI	65.21	1,500	100,611.36	97,815.00
AMERICAN SOFTWARE INC-CLASS	029683109	AMSWA	7.76	5,600	46,129.06	43,456.00
AMERICAN STATES WATER CO.	029899101	AWR	47.98	27,800	996,070.41	1,333,844.00
AMERICAN TOWER CORP	03027X100	AMT	77.27	928,984	41,498,362.16	71,782,594.00
AMERICAN VANGUARD CORP	030371108	AVD	31.07	42,900	390,624.85	1,332,903.00
AMERICAN WATER WORKS CO INC	030420103	AWK	37.13	1,388,988	44,200,176.23	51,573,124.00
AMERIPRISE FINANCIAL INC	03076C106	AMP	62.63	11,400	570,138.72	713,982.00
AMERIS BANCORP	03076K108	ABCB	12.49	16,649	201,294.38	207,946.00
AMERISAFE INC	03071H100	AMSF	27.25	35,000	676,481.97	953,750.00
AMERISOURCEBERGEN CORP	03073E105	ABC	43.18	9,407	318,510.78	406,194.00
AMETEK INC.	031100100	AME	37.57	1,150,874	32,442,648.97	43,238,337.00
AMGEN INC	031162100	AMGN	86.32	723,042	29,166,310.13	62,412,985.00
AMKOR TECHNOLOGY INC	031652100	AMKR	4.25	222,900	1,353,196.06	947,325.00
AMN HEALTHCARE SERVICES INC	001744101	AHS	11.55	8,900	86,887.11	102,795.00
AMPCO-PITTSBURGH CORP	032037103	AP	19.98	45,500	1,137,854.27	909,090.00
AMPHENOL CORP-CL A	032095101	APH	64.70	7,800	444,387.35	504,660.00
AMREIT INC-CLASS B	03216B208	AMRE	17.15	2,600	39,331.88	44,590.00
AMSURG CORP	03232P405	AMSG	30.01	45,700	1,018,087.20	1,371,457.00
AMTRUST FINANCIAL SERVICES	032359309	AFSI	28.69	43,600	591,541.65	1,250,884.00
ANADARKO PETROLEUM CORP	032511107	APC	74.31	376,111	11,065,159.56	27,948,808.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ANALOG DEVICES	032654105	ADI	42.06	4,300	168,079.60	180,858.00
ANALOGIC CORP.	032657207	ALOG	74.30	22,916	1,605,592.76	1,702,659.00
ANDERSONS INC/THE	034164103	ANDE	42.90	28,600	1,367,829.49	1,226,940.00
ANGIE'S LIST INC	034754101	ANGI	11.99	87,700	1,064,734.00	1,051,523.00
ANIKA THERAPEUTICS INC	035255108	ANIK	9.94	1,200	18,386.88	11,928.00
ANIXTER INTERNATIONAL INC.	035290105	AXE	63.98	99,998	4,796,924.45	6,397,873.00
ANN INC.	035623107	ANN	33.84	52,700	955,912.67	1,783,368.00
ANNALY CAPITAL MGT. INC.	035710409	NLY	14.04	58,061	950,029.95	815,176.00
ANNIES INC	03600T104	BNNY	33.43	30,475	1,210,656.89	1,018,779.00
ANSYS INC	03662Q105	ANSS	67.34	739,271	31,851,557.96	49,782,509.00
ANWORTH MORTGAGE ASS	037347101	ANH	5.78	87,400	578,161.28	505,172.00
AOL INC.	00184X105	AOL	29.61	97,729	3,108,371.88	2,893,756.00
AON PLC	G0408V102	AON	55.60	800	38,150.13	44,480.00
APACHE CORP.	037411105	APA	78.50	430,068	26,237,802.81	33,760,338.00
APCO OIL AND GAS INTL	G0471F109	APAGF	12.31	7,400	190,175.90	91,094.00
APOGEE ENTERPRISES INC.	037598109	APOG	23.97	26,800	442,123.88	642,396.00
APOLLO INVESTMENT CORP	03761U106	AINV	8.36	145,800	1,280,672.28	1,218,888.00
APOLLO RESIDENTIAL MORTGAGE	03763V102	AMTG	20.19	49,800	1,051,480.49	1,005,462.00
APPLE INC.	037833100	AAPL	533.03	1,470,027	221,511,762.92	783,568,492.00
APPLIED INDUSTRIAL TECH INC.	03820C105	AIT	42.01	68,400	2,402,525.52	2,873,484.00
APPLIED MICRO CIRCUITS CORP	03822W406	AMCC	8.40	536,539	3,971,828.84	4,506,928.00
APTAR GROUP INC.	038336103	ATR	47.72	40,718	1,533,583.69	1,943,063.00
AQUA AMERICA INC	03836W103	WTR	25.42	14,300	356,649.67	363,506.00
ARBITRON INC	03875Q108	ARB	46.68	28,700	1,334,344.09	1,339,716.00
ARC DOCUMENT SOLUTIONS INC	00191G103	ARC	2.56	242,153	1,882,404.82	619,911.00
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	44.02	2,400	72,598.16	105,648.00
ARCH COAL INC.	039380100	ACI	7.32	1,735,000	18,950,814.75	12,700,200.00
ARCHER DANIELS MIDLAND CO	039483102	ADM	27.39	479,200	18,574,748.29	13,125,288.00
ARCTIC CAT INC.	039670104	ACAT	33.39	31,659	943,272.78	1,057,094.00
ARDEN GROUP INC	039762109	ARDNA	89.97	3,100	296,515.42	278,907.00
ARENA PHARMACEUTICALS INC	040047102	ARNA	9.02	56,500	552,915.74	509,630.00
ARES CAPITAL CORP	04010L103	ARCC	17.50	21,000	322,661.49	367,500.00
ARES COMMERCIAL REAL ESTATE	04013V108	ACRE	16.42	4,900	84,862.64	80,458.00
ARGAN INC	04010E109	AGX	18.00	46,500	858,882.05	837,000.00
ARGO GROUP INTL HOLDINGS	G0464B107	AGII	33.59	68,775	2,857,568.87	2,310,152.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ARIAD PHARMACEUTICAL	04033A100	ARIA	19.18	71,300	1,471,351.58	1,367,534.00
ARKANSAS BEST CORP	040790107	ABFS	9.55	85,600	1,155,124.11	817,480.00
ARLINGTON ASSET INVESTMENT	041356205	AI	20.77	39,100	928,519.00	812,107.00
ARMOUR RESIDENTIAL REIT INC	042315101	ARR	6.47	187,800	1,368,014.48	1,215,066.00
ARRAY BIOPHARMA INC	04269X105	ARRY	3.72	42,100	135,157.86	156,612.00
ARRIS GROUP INC.	04269Q100	ARRS	14.94	227,999	2,168,288.27	3,406,305.00
ARROW ELECTRONICS	042735100	ARW	38.08	238	8,770.04	9,063.00
ARTHROCARE CORP	043136100	ARTC	34.59	19,000	560,175.07	657,210.00
ARUBA NETWORKS INC	043176106	ARUN	20.75	34,400	505,689.83	713,800.00
ASCENA RETAIL GROUP INC	04351G101	ASNA	18.49	234,098	2,796,476.69	4,328,472.00
ASHLAND INC	044209104	ASH	80.41	21,158	1,365,432.21	1,701,315.00
ASML HOLDING NV	N07059210	ASML	64.41	100,000	6,376,617.50	6,441,000.00
ASPEN INSURANCE HOLDINGS LTD	G05384105	AHL	32.08	16,000	456,213.75	513,280.00
ASPEN TECHNOLOGY INC	045327103	AZPN	27.64	142,445	2,211,055.40	3,937,180.00
ASSOCIATED BANC-CORP.	045487105	ASBC	13.12	61,000	765,929.26	800,320.00
ASSURED GUARANTY LTD	G0585R106	AGO	14.23	4,500	62,102.78	64,035.00
ASTORIA FINANCIAL CORP.	046265104	AF	9.36	131,900	1,326,236.35	1,234,584.00
ASTRONICS CORP	046433108	ATRO	22.88	32,041	972,000.21	733,098.00
ASTRONICS CORP - CL B	046433207	ATROB	21.70	4,806	0.00	104,290.00
AT&T INC	00206R102	T	33.71	6,344,980	187,276,003.33	213,889,276.00
ATHENAHEALTH INC	04685W103	ATHN	73.45	17,400	1,199,955.34	1,278,030.00
ATLANTIC POWER CORP	04878Q863	AT	11.43	5,400	75,250.92	61,722.00
ATLANTIC TELE-NETWORK	049079205	ATNI	36.71	13,800	496,569.80	506,598.00
ATLAS AIR WORLDWIDE HLDG	049164205	AAWW	44.31	19,000	529,470.91	841,890.00
ATMOS ENERGY CORP.	049560105	ATO	35.12	13,300	458,042.06	467,096.00
ATRION CORP	049904105	ATRI	196.00	2,400	294,977.82	470,400.00
ATWOOD OCEANICS	050095108	ATW	45.79	159,152	6,349,620.80	7,287,570.00
AUDIENCE INC	05070J102	ADNC	10.39	13,600	183,049.78	141,304.00
AURICO GOLD INC	05155C105	AUQ	8.18	464,200	3,757,621.33	3,797,156.00
AUTODESK INC.	052769106	ADSK	35.35	15,200	527,208.19	537,320.00
AUTOMATIC DATA PROC.	053015103	ADP	57.01	417,250	14,628,658.48	23,787,423.00
AUTONATION INC	05329W102	AN	39.70	4,300	170,628.43	170,710.00
AUTOZONE INC	053332102	AZO	354.43	1,200	317,581.43	425,316.00
AUXILIUM PHARMACEUTICALS	05334D107	AUXL	18.53	70,800	1,668,818.57	1,311,924.00
AVERY DENNISON	053611109	AVY	34.92	135,700	4,549,396.29	4,738,644.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
AVIAT NETWORKS INC	05366Y102	AVNW	3.29	93,700	507,909.49	308,273.00
AVID TECHNOLOGY INC.	05367P100	AVID	7.58	73,900	696,031.12	560,162.00
AVIS BUDGET GROUP, INC	053774105	CAR	19.82	241,300	3,410,536.57	4,782,566.00
AVISTA CORP	05379B107	AVA	24.11	86,525	1,950,252.06	2,086,118.00
AVISTAR COMMUNICATIONS CORP	05379X208	AVSR	0.11	364,100	697,251.50	40,051.00
AVNET INC.	053807103	AVT	30.61	1,631,466	44,774,723.76	49,939,174.00
AVON PRODUCTS	054303102	AVP	14.36	64	916.41	919.00
AWARE INC.	05453N100	AWRE	5.48	39,700	252,262.87	217,556.00
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	AXS	34.64	1,509,200	51,092,315.79	52,278,688.00
B&G FOODS INC	05508R106	BGS	28.31	7,400	214,924.80	209,494.00
BADGER METER INC	056525108	BMI	47.41	17,560	763,363.46	832,520.00
BAKER (MICHAEL) CORP	057149106	BKR	24.93	15,400	529,073.13	383,922.00
BAKER HUGHES CORP	057224107	BHI	40.84	1,297,530	60,433,121.09	52,991,125.00
BALL CORPORATION	058498106	BLL	44.75	24,900	867,505.02	1,114,275.00
BALLY TECHNOLOGIES INC.	05874B107	BYI	44.71	81,100	3,623,785.41	3,625,981.00
BANCFIRST CORP	05945F103	BANF	42.36	5,200	208,541.95	220,272.00
BANCO LATINOAMERICANO EXP-E	P16994132	BLX	21.56	53,800	711,987.01	1,159,928.00
BANCORPSOUTH INC	059692103	BXS	14.54	7,800	90,059.89	113,412.00
BANK OF AMERICA CORP.	060505104	BAC	11.60	9,745,297	222,942,943.70	113,045,445.00
BANK OF HAWAII CORP	062540109	BOH	44.05	3,000	135,920.83	132,150.00
BANK OF MARIN BANCORP	063425102	BMRC	37.46	100	3,075.09	3,746.00
BANK OF THE OZARKS INC	063904106	OZRK	33.47	106,550	1,369,250.22	3,566,229.00
BANKUNITED INC	06652K103	BKU	24.44	62,100	1,410,078.82	1,517,724.00
BARD C. R. INC.	067383109	BCR	97.74	20,401	2,031,365.57	1,993,994.00
BARNES & NOBLE INC.	067774109	BKS	15.09	65,700	973,638.07	991,413.00
BARNES GROUP INC.	067806109	B	22.46	88,025	1,370,047.76	1,977,042.00
BARRETT BUSINESS SERVICE	068463108	BBSI	38.09	24,900	500,907.52	948,441.00
BASSETT FURNITURE INDS.	070203104	BSET	12.47	50,500	566,446.85	629,735.00
BAXTER INTL	071813109	BAX	66.66	728,980	27,484,311.87	48,593,807.00
BB&T CORPORATION	054937107	BBT	29.11	1,532,765	45,154,024.73	44,618,789.00
BBCN BANCORP INC	073295107	BBCN	11.57	386,800	4,122,503.59	4,475,276.00
BE AEROSPACE INC.	073302101	BEAV	49.40	441,144	15,928,627.97	21,792,514.00
BEACON ROOFING SUPPLY INC	073685109	BECN	33.28	78,700	1,479,490.98	2,619,136.00
BEAM INC	073730103	BEAM	61.09	13,900	825,483.14	849,151.00
BECTON DICKINSON & COMPANY	075887109	BDX	78.19	161,852	6,334,417.28	12,655,207.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
BED BATH & BEYOND INC	075896100	BBBY	55.91	255,300	15,091,599.57	14,273,823.00
BELDEN INC	077454106	BDC	44.99	11,300	368,834.31	508,387.00
BEMIS CO.	081437105	BMS	33.46	544	17,924.19	18,202.00
BENCHMARK ELECTRONICS INC	08160H101	BHE	16.62	82,900	1,305,701.30	1,377,798.00
BERKLEY (WR) CORP	084423102	WRB	37.74	8,700	265,443.23	328,338.00
BERKSHIRE BANCORP INC	084597202	BERK	8.20	4,500	39,635.30	36,900.00
BERKSHIRE HATHAWAY INC.	084670702	BRK.B	89.70	1,439,984	117,339,260.59	129,166,565.00
BERRY PETROLEUM CO	085789105	BRY	33.55	11,500	412,247.78	385,825.00
BERRY PLASTICS GROUP INC	08579W103	BERY	16.08	200,200	3,098,544.25	3,219,216.00
BEST BUY COMPANY INC	086516101	BBY	11.85	1,381,079	34,352,110.92	16,365,786.00
BIG 5 SPORTING GOODS CORP	08915P101	BGFV	13.10	182,600	2,179,536.69	2,392,060.00
BIG LOTS, INC.	089302103	BIG	28.46	172,617	6,527,856.88	4,912,680.00
BILL BARRETT CORP	06846N104	BBG	17.79	100	3,664.29	1,779.00
BIO RAD LABS INC	090572207	BIO	105.05	2,600	253,510.40	273,130.00
BIODELIVERY SCIENCES INTL	09060J106	BDSI	4.31	196,800	1,090,385.14	848,208.00
BIOGEN IDEC INC	09062X103	BIIB	146.67	196,092	10,586,169.03	28,760,814.00
BIOMARIN PHARMACEUTICAL	09061G101	BMRN	49.25	196,490	5,196,861.60	9,677,132.00
BIO-REFERENCE LABS I	09057G602	BRLI	28.69	41,200	1,248,868.73	1,182,028.00
BIOSCRIP INC	09069N108	BIOS	10.77	99,300	597,256.98	1,069,461.00
BJ'S RESTAURANTS INC	09180C106	BJRI	32.90	106,156	2,571,123.69	3,492,532.00
BLACK BOX CORPORATION	091826107	BBOX	24.34	40,200	1,142,071.52	978,468.00
BLACK HILLS CORP	092113109	BKH	36.34	52,450	1,836,301.21	1,906,033.00
BLACKROCK INC	09247X101	BLK	206.71	98,108	18,174,875.07	20,279,904.00
BLACKROCK KELSO CAPITAL	092533108	BKCC	10.06	46,400	364,410.52	466,784.00
BLOUNT INTERNATIONAL	095180105	BLT	15.82	161,439	2,310,798.08	2,553,966.00
BLUCORA INC	095229100	BCOR	15.71	25,500	322,432.23	400,605.00
BLUE NILE INC	09578R103	NILE	38.50	12,800	500,690.87	492,800.00
BLUEGREEN CORP	096231105	BXG	9.38	82,400	620,878.97	772,912.00
BLYTH INC.	09643P207	BTH	15.55	47,600	1,020,337.23	740,180.00
BMC SOFTWARE	055921100	BMC	39.66	53,137	2,210,905.02	2,107,413.00
BOB EVANS FARMS	096761101	BOBE	40.20	100	4,017.36	4,020.00
BOEING CO	097023105	BA	75.36	946,135	49,903,764.02	71,300,734.00
BOFI HOLDING INC	05566U108	BOFI	27.87	34,700	528,624.58	967,089.00
BOINGO WIRELESS INC	09739C102	WIFI	7.55	61,800	712,721.36	466,590.00
BOLT TECHNOLOGY CORP	097698104	BOLT	14.27	3,100	44,516.00	44,237.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
BONANZA CREEK ENERGY INC	097793103	BCEI	27.79	34,500	924,750.97	958,755.00
BON-TON STORES	09776J101	BONT	12.12	72,800	719,371.44	882,336.00
BOOZ ALLEN HAMILTON HOLDING	099502106	BAH	13.92	186,041	2,502,219.09	2,589,691.00
BORG WARNER INC.	099724106	BWA	71.62	133,655	8,870,831.26	9,572,371.00
BOSTON PRIVATE FINL HOLDING	101119105	BPFH	9.01	225,300	2,134,282.81	2,029,953.00
BOSTON SCIENTIFIC CORP.	101137107	BSX	5.73	191,176	1,073,625.30	1,095,438.00
BOYD GAMING CORP	103304101	BYD	6.64	135,900	1,101,428.87	902,376.00
BRADY CORPORATION	104674106	BRC	33.40	38,600	1,166,437.69	1,289,240.00
BRIGGS & STRATTON	109043109	BGG	21.08	66,700	1,196,167.37	1,406,036.00
BRIGHTCOVE INC	10921T101	BCOV	9.04	2,200	50,925.60	19,888.00
BRINKER INTERNATIONAL INC	109641100	EAT	30.99	91,233	3,064,280.13	2,827,311.00
BRINKS COMPANY	109696104	BCO	28.53	181,469	4,238,729.40	5,177,311.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	32.59	1,728,915	51,080,746.85	56,345,340.00
BRISTOW GRP	110394103	BRS	53.66	120,301	4,627,248.67	6,455,352.00
BROADCOM CORP	111320107	BRCM	33.21	1,055,783	34,869,572.62	35,062,553.00
BROADRIDGE FINANCIAL	11133T103	BR	22.88	75,900	1,558,144.28	1,736,592.00
BROADSOFT INC	11133B409	BSFT	36.33	135,000	4,960,800.29	4,904,550.00
BROCADE COMMUNICATIONS	111621306	BRCD	5.33	3,618,900	16,856,664.02	19,288,737.00
BROOKDALE SENIOR LIVING INC	112463104	BKD	25.32	9,500	151,753.00	240,540.00
BROOKS AUTOMATION INC	114340102	BRKS	8.05	17,800	153,023.14	143,290.00
BROWN & BROWN INC	115236101	BRO	25.46	27,700	718,044.56	705,242.00
BROWN SHOE COMPANY INC	115736100	BWS	18.37	67,100	761,920.73	1,232,627.00
BROWN-FORMAN -CL B	115637209	BF.B	63.25	13,700	653,736.43	866,525.00
BRUKER CORP	116794108	BRKR	15.27	114,009	1,634,816.79	1,740,917.00
BRUNSWICK CORP	117043109	BC	29.09	28,400	551,851.98	826,156.00
BUCKLE INC	118440106	BKE	44.64	34,700	1,461,469.05	1,549,008.00
BUFFALO WILD WINGS INC	119848109	BWLD	72.82	37,024	2,864,477.60	2,696,088.00
BUILDERS FIRSTSOURCE INC	12008R107	BLDR	5.58	176,200	696,092.72	983,196.00
BUNGE LIMITED	G16962105	BG	72.69	410,000	30,854,968.60	29,802,900.00
C A INC.	12673P105	CA	21.98	432,584	10,603,664.06	9,508,196.00
C&J ENERGY SERVICES INC	12467B304	CJES	21.44	114,600	2,164,440.38	2,457,024.00
CABELAS INC	126804301	CAB	41.75	9,900	438,763.09	413,325.00
CABLEVISION SYSTEMS CORP	12686C109	CVC	14.94	38,600	559,293.19	576,684.00
CABOT CORP	127055101	CBT	39.79	938,400	33,610,603.14	37,338,936.00
CABOT OIL & GAS CORP.	127097103	COG	49.74	12,180	575,630.13	605,833.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CACI INTERNATIONAL INC.-CL A	127190304	CACI	55.03	54,739	2,948,986.62	3,012,287.00
CADENCE DESIGN SYS INC	127387108	CDNS	13.51	2,462,360	20,488,668.08	33,266,483.00
CAFEPRESS INC	12769A103	PRSS	5.77	12,500	97,891.09	72,125.00
CAI INTERNATIONAL INC	12477X106	CAP	21.95	46,900	775,398.98	1,029,455.00
CALAMP CORP.	128126109	CAMP	8.32	143,700	436,814.62	1,195,584.00
CALGON CARBON CORP.	129603106	CCC	14.18	153,900	2,095,373.51	2,182,302.00
CALIFORNIA FIRST NTN	130222102	CFNB	14.95	5,400	69,763.85	80,730.00
CALLON PETROLEUM CORP	13123X102	CPE	4.70	99,300	624,706.43	466,710.00
CALPINE CORP	131347304	CPN	18.13	410,289	6,690,071.96	7,438,540.00
CAMBREX CORP.	132011107	CBM	11.38	203,759	1,707,538.94	2,318,777.00
CAMDEN NATL CORP	133034108	CAC	33.97	22,100	678,945.48	750,737.00
CAMERON INTL CORP.	13342B105	CAM	56.46	156,222	5,946,595.67	8,820,294.00
CANTEL MEDICAL CORP	138098108	CMN	29.73	44,692	1,125,814.52	1,328,693.00
CAPE BANCORP INC	139209100	CBNJ	8.69	22,300	183,879.50	193,787.00
CAPELLA EDUCATION CO	139594105	CPLA	28.23	33,600	1,164,870.82	948,528.00
CAPITAL BANK FINANCIAL - CL A	139794101	CBF	17.07	20,380	363,102.04	347,887.00
CAPITAL CITY BK GROUP	139674105	CCBG	11.37	50,200	695,560.56	570,774.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	57.93	1,141,178	56,066,779.93	66,108,441.00
CAPITAL SENIOR LIVING CORP	140475104	CSU	18.69	95,100	684,821.76	1,777,419.00
CAPITAL SOUTHWEST CORP	140501107	CSWC	99.63	6,700	706,910.38	667,521.00
CAPITALSOURCE INC	14055X102	CSE	7.58	602,341	4,401,573.93	4,565,745.00
CAPITOL FEDERAL FINANCIAL INC	14057J101	CFFN	11.69	133,854	1,626,392.19	1,564,753.00
CARBO CERAMICS, INC.	140781105	CRR	78.34	20,925	1,404,483.23	1,639,265.00
CARBONITE INC	141337105	CARB	9.25	9,800	107,519.95	90,650.00
CARDINAL FINANCIAL CORP	14149F109	CFNL	16.27	97,361	952,793.78	1,584,063.00
CARDINAL HEALTH INC.	14149Y108	CAH	41.18	269,524	9,372,548.20	11,098,998.00
CARDTRONICS INC	14161H108	CATM	23.74	375,535	8,270,513.76	8,915,201.00
CAREER EDUCATION CORP	141665109	CECO	3.52	248,200	3,216,573.24	873,664.00
CAREFUSION CORP	14170T101	CFN	28.58	17,673	448,257.98	505,094.00
CARIBOU COFFEE CO	142042209	CBOU	16.19	176,400	2,783,641.08	2,855,916.00
CARLISLE COS INC	142339100	CSL	58.76	19,100	901,317.77	1,122,316.00
CARNIVAL CORP	143658300	CCL	36.77	329,277	15,929,283.92	12,107,515.00
CARPENTER TECHNOLOGY	144285103	CRS	51.63	26,000	1,237,286.29	1,342,380.00
CARROLS RESTAURANT GROUP	14574X104	TAST	5.98	95,500	570,807.66	571,090.00
CARTERS INC	146229109	CRI	55.65	10,900	581,131.16	606,585.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CASEY'S GENERAL STORES INC.	147528103	CASY	53.10	203,332	10,309,305.47	10,796,929.00
CASS INFORMATION SYSTEMS	14808P109	CASS	42.20	25,100	746,269.85	1,059,220.00
CASUAL MALE RETAIL GROUP INC	148711302	DXLG	4.20	197,100	793,172.03	827,820.00
CATAMARAN CORP	148887102	CTRX	47.11	1,288,718	37,621,405.66	60,711,505.00
CATERPILLAR INC.	149123101	CAT	89.58	503,794	19,432,693.71	45,129,867.00
CATHAY GENERAL BANCORP	149150104	CATY	19.50	17,800	288,227.82	347,100.00
CATO CORP CL A	149205106	CATO	27.43	145,875	3,120,635.31	4,001,351.00
CAVIUM INC	14964U108	CAVM	31.21	29,405	1,038,286.44	917,730.00
CBeyond INC	149847105	CBEY	9.04	103,500	1,116,712.39	935,640.00
CBOE HOLDINGS INC	12503M108	CBOE	29.46	333,822	8,640,283.07	9,834,396.00
CBRE GROUP INC	12504L109	CBG	19.90	700,000	13,667,953.01	13,930,000.00
CBS CORP. CL. B	124857202	CBS	38.05	589,314	15,886,716.93	22,423,398.00
CDI CORP.	125071100	CDI	17.13	53,300	954,767.05	913,029.00
CEC ENTERTAINMENT, INC.	125137109	CEC	33.19	28,762	857,779.94	954,611.00
CECO ENVIRONMENTAL CORP	125141101	CECE	9.95	14,900	146,567.29	148,255.00
CELANESE CORP-SERIES A	150870103	CE	44.53	43,058	1,204,927.89	1,917,373.00
CELGENE CORP	151020104	CELG	78.72	323,258	11,318,338.64	25,446,870.00
CENTENE CORP	15135B101	CNC	41.00	112,367	3,043,111.84	4,607,047.00
CENTERSTATE BKS FLA INC	15201P109	CSFL	8.53	9,200	63,408.97	78,476.00
CENTRAL GARDEN & PET	153527106	CENT	10.02	220,200	2,524,582.00	2,206,404.00
CENTRAL GARDEN AND PET CO-A	153527205	CENTA	10.45	114,674	1,270,926.74	1,198,343.00
CENTURY BANCORP INC	156432106	CNBKA	32.95	7,700	174,673.14	253,715.00
CENTURYLINK INC	156700106	CTL	39.12	799,274	31,100,660.35	31,267,599.00
CENVEO INC	15670S105	CVO	2.70	309,600	707,688.85	835,920.00
CEPHEID	15670R107	CPHD	33.81	101,115	2,363,111.79	3,418,698.00
CERNER CORP.	156782104	CERN	77.64	840,312	57,182,944.88	65,241,824.00
CERUS CORP	157085101	CERS	3.16	122,400	354,040.19	386,784.00
CEVA INC	157210105	CEVA	15.75	65,400	1,059,311.04	1,030,050.00
CF INDUSTRIES HOLDINGS INC	125269100	CF	203.16	34,424	5,175,567.69	6,993,580.00
CHARLES & COLVARD LTD	159765106	CTHR	3.92	187,900	228,030.32	736,568.00
CHARLES RIVER LABORATORIES	159864107	CRL	37.47	137,294	4,438,882.78	5,144,406.00
CHART INDUSTRIES INC	16115Q308	GTLS	66.67	44,545	1,841,879.48	2,969,815.00
CHARTER COMMUNICATION-A	16117M305	CHTR	76.24	17,600	1,286,347.16	1,341,824.00
CHASE CORP	16150R104	CCF	18.60	200	3,097.30	3,720.00
CHEESECAKE FACTORY (THE)	163072101	CAKE	32.72	91,200	2,584,271.08	2,984,064.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CHEMED CORP	16359R103	CHE	68.59	46,200	2,372,994.86	3,168,858.00
CHEMICAL FINL CORP	163731102	CHFC	23.76	6,200	128,121.73	147,312.00
CHEMTURA CORP	163893209	CHMT	21.26	249,300	3,708,935.75	5,300,118.00
CHENIERE ENERGY INC	16411R208	LNG	18.78	39,116	501,901.83	734,598.00
CHESAPEAKE ENERGY CORP	165167107	CHK	16.62	18,051	305,470.76	300,008.00
CHESAPEAKE UTILITIES CORP	165303108	CPK	45.40	20,300	840,271.11	921,620.00
CHEVRON CORP.	166764100	CVX	108.14	2,261,134	100,230,440.30	244,519,031.00
CHICAGO BRIDGE & IRON	167250109	CBI	46.35	126,942	2,699,646.82	5,883,762.00
CHICO'S FAS INC	168615102	CHS	18.46	55,900	1,011,522.84	1,031,914.00
CHILDREN'S PLACE	168905107	PLCE	44.29	79,800	2,657,385.85	3,534,342.00
CHIMERA INVESTMENT CORP	16934Q109	CIM	2.61	138,400	506,630.36	361,224.00
CHIPOTLE MEXICAN GRILL - CL A	169656105	CMG	297.46	31,444	8,940,470.86	9,353,332.00
CHIQUITA BRANDS	170032809	CQB	8.25	212,300	1,908,576.86	1,751,475.00
CHRISTOPHER & BANKS CORP	171046105	CBK	5.45	267,500	605,504.99	1,457,875.00
CHUBB CORP	171232101	CB	75.32	1,001,000	57,286,876.34	75,395,320.00
CHURCH & DWIGHT INC	171340102	CHD	53.57	662,600	22,925,790.27	35,495,482.00
CHUY'S HOLDINGS INC	171604101	CHUY	22.34	15,332	351,582.36	342,517.00
CIBER INC.	17163B102	CBR	3.34	226,900	1,105,967.29	757,846.00
CIENA CORP.	171779309	CIEN	15.70	105,000	1,427,205.00	1,648,500.00
CIGNA CORP.	125509109	CI	53.46	1,115,826	46,251,179.34	59,652,058.00
CIMAREX ENERGY	171798101	XEC	57.73	58	3,339.52	3,348.00
CINCINNATI BELL INC	171871106	CBB	5.48	265,500	651,106.53	1,454,940.00
CINCINNATI FINANCIAL CORP.	172062101	CINF	39.16	60,200	2,240,686.80	2,357,432.00
CINEMARK HOLDINGS INC	17243V102	CNK	25.98	187,858	3,723,992.87	4,880,551.00
CINTAS CORP	172908105	CTAS	40.90	32,705	1,288,077.58	1,337,634.00
CIRRUS LOGIC INC	172755100	CRUS	28.97	104,100	2,146,951.88	3,015,777.00
CISCO SYSTEMS	17275R102	CSCO	19.65	6,423,265	126,085,761.60	126,217,158.00
CITI TRENDS INC	17306X102	CTRN	13.76	18,600	267,774.69	255,936.00
CITIGROUP INC.	172967424	C	39.56	4,107,673	265,468,395.04	162,499,543.00
CITIZENS INC	174740100	CIA	11.05	77,200	773,893.82	853,060.00
CITIZENS REPUBLIC	174420307	CRBC	18.97	65,100	1,059,321.17	1,234,947.00
CITRIX SYSTEMS INC	177376100	CTXS	65.75	992,558	63,371,582.24	65,260,689.00
CITY NATIONAL CORP	178566105	CYN	49.52	113,000	4,589,726.57	5,595,760.00
CLARCOR INC.	179895107	CLC	47.78	65,405	2,746,067.62	3,125,051.00
CLEAN HARBORS INC	184496107	CLH	55.01	420,000	22,387,972.27	23,104,200.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CLECO CORP.	12561W105	CNL	40.01	106,902	2,903,654.26	4,277,149.00
CLIFFS NATURAL RESOURCES INC	18683K101	CLF	38.56	3,303	114,285.44	127,364.00
CLOUD PEAK ENERGY INC	18911Q102	CLD	19.33	600	11,856.00	11,598.00
CME GROUP INC	12572Q105	CME	50.71	251,350	18,151,466.31	12,745,959.00
CMS ENERGY CORP	125896100	CMS	24.38	30,100	559,069.91	733,838.00
CNA FINANCIAL CORP	126117100	CNA	28.01	36,822	1,016,066.27	1,031,384.00
CNH GLOBAL N.V.	N20935206	CNH	40.29	47,900	1,850,543.59	1,929,891.00
CNO FINANCIAL GROUP INC	12621E103	CNO	9.33	416,300	2,936,653.86	3,884,079.00
COACH INC	189754104	COH	55.51	624,691	29,575,682.40	34,676,598.00
COBALT INTL ENERGY INC	19075F106	CIE	24.56	2,299	58,345.75	56,463.00
COBIZ FINANCIAL INC.	190897108	COBZ	7.47	13,000	83,635.31	97,110.00
COCA COLA CO.	191216100	KO	36.25	4,890,345	123,576,717.71	177,275,007.00
COCA-COLA BOTTLING	191098102	COKE	66.50	8,300	568,777.58	551,950.00
COCA-COLA ENTERPRISES	19122T109	CCE	31.73	820,000	19,027,428.90	26,018,600.00
COEUR D'ALENE MINES CORP.	192108504	CDE	24.60	83,500	1,873,579.15	2,054,100.00
COGENT COMMUNICATIONS	19239V302	CCOI	22.64	101,092	1,828,246.50	2,288,723.00
COGNEX CORP.	192422103	CGNX	36.82	104,800	2,701,901.93	3,858,736.00
COGNIZANT TECH SOLUTIONS	192446102	CTSH	74.05	511,808	22,258,272.02	37,899,382.00
COHEN & STEERS INC	19247A100	CNS	30.47	36,400	854,248.54	1,109,108.00
COHERENT INC.	192479103	COHR	50.62	80,604	2,884,855.25	4,080,174.00
COINSTAR INC	19259P300	CSTR	52.01	34,300	1,607,714.99	1,783,943.00
COLDWATER CREEK INC.	193068202	CWTR	4.81	106,950	333,459.13	514,429.00
COLEMAN CABLE INC	193459302	CCIX	9.27	44,300	326,927.24	410,661.00
COLGATE PALMOLIVE	194162103	CL	104.54	719,291	43,671,217.43	75,194,681.00
COLLECTORS UNIVERSE INC	19421R200	CLCT	10.03	4,300	61,318.00	43,129.00
COLUMBIA BANKING SYSTEM INC	197236102	COLB	17.94	196,416	3,433,231.68	3,523,703.00
COLUMBIA SPORTSWEAR CO	198516106	COLM	53.36	17,200	776,085.38	917,792.00
COMCAST CORP - CL A	20030N101	CMCSA	37.38	3,851,000	89,606,821.63	143,950,380.00
COMERICA INC.	200340107	CMA	30.34	136,386	3,674,164.04	4,137,951.00
COMFORT SYS USA INC	199908104	FIX	12.16	87,500	1,018,218.63	1,064,000.00
COMMERCIAL METALS CO.	201723103	CMC	14.86	131,800	1,686,575.53	1,958,548.00
COMMUNITY HEALTH SYS	203668108	CYH	30.74	121,119	3,567,662.26	3,723,198.00
COMMVAULT SYSTEMS INC	204166102	CVLT	69.71	333,900	15,083,332.43	23,276,169.00
COMPASS MINERALS	20451N101	CMP	74.71	34,790	2,607,683.30	2,599,161.00
COMPUTER PROGRAMS &	205306103	CPSI	50.34	15,008	784,792.40	755,503.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
COMPUTER TASK GROUP INC.	205477102	CTGX	18.23	50,600	423,579.28	922,438.00
COMVERSE INC	20585P105	CNSI	28.53	24,910	971,154.42	710,682.00
COMVERSE TECHNOLOGY INC.	205862402	CMVT	3.84	111,100	710,774.90	426,624.00
CONAGRA FOODS INC.	205887102	CAG	29.50	1,012,800	24,742,799.95	29,877,600.00
CONCEPTUS INC	206016107	CPTS	21.01	32,000	572,394.70	672,320.00
CONCHO RESOURCES INC	20605P101	CXO	80.56	570,213	45,387,629.26	45,936,359.00
CONCUR TECHNOLOGIES INC	206708109	CNQR	67.52	96,933	3,853,317.93	6,544,916.00
CONMED CORPORATION	207410101	CNMD	27.95	45,500	1,212,223.89	1,271,725.00
CONNS INC	208242107	CONN	30.68	24,795	741,544.75	760,711.00
CONOCOPHILLIPS	20825C104	COP	57.99	1,097,242	24,814,237.46	63,629,063.00
CONSOL ENERGY INC.	20854P109	CNX	32.10	7,927	256,851.18	254,457.00
CONSOLIDATED EDISON INC.	209115104	ED	55.54	212,600	13,070,988.16	11,807,804.00
CONSOLIDATED GRAPHICS INC.	209341106	CGX	34.92	27,000	881,587.69	942,840.00
CONSOLIDATED WATER CO-ORD	G23773107	CWCO	7.40	10,600	87,980.59	78,440.00
CONSTANT CONTACT INC	210313102	CTCT	14.21	8,900	149,412.47	126,469.00
CONSTELLATION BRANDS INC-A	21036P108	STZ	35.39	42,300	681,712.57	1,496,997.00
CONTANGO OIL & GAS	21075N204	MCF	42.36	25,900	1,380,180.12	1,097,124.00
CONTINENTAL RESOURCES	212015101	CLR	73.49	54,368	4,448,531.75	3,995,504.00
CONVERGYS CORPORATION	212485106	CVG	16.41	398,440	4,981,744.53	6,538,400.00
CON-WAY INC	205944101	CNW	27.82	33,915	1,014,439.95	943,515.00
COOPER COMPANIES INC.	216648402	COO	92.48	3,430	266,970.62	317,206.00
COOPER TIRE & RUBBER	216831107	CTB	25.36	69,300	1,182,811.44	1,757,448.00
COPA HOLDINGS SA-CLASS A	P31076105	CPA	99.45	5,576	345,041.60	554,533.00
COPART INC	217204106	CPRT	29.50	53,537	1,450,383.96	1,579,342.00
CORE LABORATORIES N.V.	N22717107	CLB	109.31	704,408	50,352,229.93	76,998,839.00
CORELOGIC INC	21871D103	CLGX	26.92	320,523	5,842,067.95	8,628,480.00
CORE-MARK HOLDING COMPANY,	218681104	CORE	47.35	13,600	603,910.70	643,960.00
CORINTHIAN COLLEGES INC	218868107	COCO	2.44	340,000	1,250,384.30	829,600.00
CORNERSTONE ONDEMAND INC	21925Y103	CSOD	29.53	148,639	3,117,606.50	4,389,310.00
CORNERSTONE THERAPEUTICS	21924P103	CRTX	4.73	19,200	113,749.25	90,816.00
CORNING INC	219350105	GLW	12.62	3,477,184	56,388,700.34	43,882,062.00
CORPORATE EXECUTIVE BOARD	21988R102	CEB	47.46	24,800	574,749.95	1,177,008.00
CORRECTIONS CORP OF	22025Y407	CXW	35.47	40,100	1,128,519.70	1,422,347.00
COSTAR GROUP INC	22160N109	CSGP	89.37	62,897	4,662,651.02	5,621,105.00
COSTCO WHOLESALE CORP.	22160K105	COST	98.77	325,900	13,316,312.88	32,189,143.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
COURIER CORP	222660102	CRRC	11.00	37,700	441,573.32	414,700.00
COVANCE INC	222816100	CVD	57.77	30,833	1,458,203.45	1,781,222.00
COVANTA HOLDING CORP.	22282E102	CVA	18.42	189,600	3,234,790.95	3,492,432.00
COVENTRY HEALTH CARE INC.	222862104	CVH	44.83	7,108	211,019.77	318,652.00
COVIDIEN PLC	G2554F113	COV	57.74	969,461	46,310,997.98	55,976,678.00
CRACKER BARREL OLD COUNTRY	22410J106	CBRL	64.26	48,800	2,595,509.11	3,135,888.00
CRAWFORD & CO	224633107	CRD.B	7.98	116,700	773,936.72	931,266.00
CRAY INC	225223304	CRAY	15.95	170,500	1,536,850.71	2,719,475.00
CREE INC	225447101	CREE	33.98	1,000,000	26,037,175.99	33,980,000.00
CRIMSON EXPLORATION INC	22662K207	CXPO	2.74	8,500	36,284.06	23,290.00
CROCS INC	227046109	CROX	14.39	397,800	7,132,773.60	5,724,342.00
CROSS COUNTRY INC	227483104	CCRN	4.80	39,300	210,163.18	188,640.00
CROSSTEX ENERGY INC	22765Y104	XTXI	14.34	76,600	568,650.62	1,098,444.00
CROWN CASTLE INTL CO	228227104	CCI	72.16	47,007	2,824,201.75	3,392,025.00
CROWN HOLDINGS INC	228368106	CCK	36.81	1,460,200	41,156,935.90	53,749,962.00
CROWN MEDIA HLDGS IN	228411104	CRWN	1.85	22,200	52,028.24	41,070.00
CRYOLIFE INC	228903100	CRY	6.23	126,700	664,464.48	789,341.00
CSG SYSTEMS INTL. INC.	126349109	CSGS	18.18	38,400	801,246.05	698,112.00
CSS INDS INC	125906107	CSS	21.89	40,300	778,983.61	882,167.00
CSX CORP.	126408103	CSX	19.73	890,971	18,117,699.39	17,578,858.00
CTS CORP.	126501105	CTS	10.63	126,060	1,169,422.41	1,340,018.00
CUBISTS PHARMACEUTICALS	229678107	CBST	42.06	101,431	3,167,145.73	4,266,188.00
CULLEN/FROST BANKERS INC	229899109	CFR	54.27	6,900	387,202.19	374,463.00
CULP INC	230215105	CFI	15.01	14,200	202,786.45	213,142.00
CUMMINS INC.	231021106	CMI	108.35	142,485	13,824,333.36	15,438,250.00
CURIS INC	231269101	CRIS	3.43	25,300	132,279.07	86,779.00
CURTISS-WRIGHT CORP.	231561101	CW	32.83	6,500	207,456.09	213,395.00
CVB FINL CORP	126600105	CVBF	10.40	278,900	2,738,797.42	2,900,560.00
CVR ENERGY INC	12662P108	CVI	48.79	26,100	652,980.19	1,273,419.00
CVS/CAREMARK CORP	126650100	CVS	48.35	1,511,457	33,790,157.90	73,078,946.00
CYBERONICS INC	23251P102	CYBX	52.53	49,074	1,544,372.52	2,577,857.00
CYMER INC.	232572107	CYMI	90.43	28,000	1,498,395.38	2,532,040.00
CYNOSURE INC - CLASS A	232577205	CYNO	24.11	167,464	2,865,727.48	4,037,557.00
CYTEC INDUSTRIES	232820100	CYT	68.83	37,829	1,961,687.71	2,603,770.00
D.R. HORTON INC.	23331A109	DHI	19.78	106,300	1,660,068.17	2,102,614.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
DAKTRONICS INC	234264109	DAKT	11.07	105,800	1,003,864.46	1,171,206.00
DANA HOLDING CORP	235825205	DAN	15.61	143,600	1,966,413.26	2,241,596.00
DANAHER CORP	235851102	DHR	55.90	1,607,877	58,767,814.40	89,880,324.00
DANAOS CORP	Y1968P105	DAC	2.75	249,518	1,743,306.93	686,175.00
DARLING INTERNATIONAL INC	237266101	DAR	16.04	29,500	492,248.67	473,180.00
DAVITA HEALTHCARE PARTNERS	23918K108	DVA	110.53	82,551	7,022,073.72	9,124,362.00
DAWSON GEOPHYSICAL CO	239359102	DWSN	26.38	23,100	616,678.08	609,378.00
DEAN FOODS CO	242370104	DF	16.51	116,800	1,706,566.79	1,928,368.00
DECKERS OUTDOOR CORP	243537107	DECK	40.27	504,144	19,787,687.74	20,301,879.00
DEERE & CO.	244199105	DE	86.42	293,187	8,215,784.73	25,337,221.00
DEL FRISCO'S	245077102	DFRG	15.59	3,700	55,276.89	57,683.00
DELEK US HLDGS INC	246647101	DK	25.32	95,466	1,684,250.67	2,417,199.00
DELL INC	24702R101	DELL	10.13	1,644,077	35,018,109.53	16,654,500.00
DELPHI AUTOMOTIVE PLC	G27823106	DLPH	38.25	52,156	1,587,795.63	1,994,967.00
DELTA AIR LINES INC	247361702	DAL	11.87	3,126,038	25,666,873.04	37,106,071.00
DELTA APPAREL INC	247368103	DLA	13.98	9,000	126,587.70	125,820.00
DELUXE CORP.	248019101	DLX	32.24	56,400	846,810.45	1,818,336.00
DEMAND MEDIA INC	24802N109	DMD	9.29	228,166	2,221,891.95	2,119,662.00
DENBURY RES INC	247916208	DNR	16.20	1,200	20,597.50	19,440.00
DENTSPLY INTERNATIONAL INC.	249030107	XRAY	39.61	10,124	370,275.17	401,012.00
DEPOMED INC	249908104	DEPO	6.19	180,300	1,068,431.24	1,116,057.00
DESTINATION MATERNITY CORP	25065D100	DEST	21.56	43,200	536,757.43	931,392.00
DETOUR GOLD CORP	250669108	DRGDF	25.08	150,600	3,041,163.91	3,777,048.00
DEVON ENERGY CORPORATION	25179M103	DVN	52.04	827,914	44,526,565.92	43,084,645.00
DEVRY INC.	251893103	DV	23.73	425,000	11,671,257.79	10,085,250.00
DEXCOM INC	252131107	DXCM	13.61	95,180	1,234,430.92	1,295,400.00
DIAMOND HILL INVESTMENT GRP	25264R207	DHIL	67.86	11,500	783,976.14	780,390.00
DIAMOND OFFSHORE DRILLING	25271C102	DO	67.96	73,242	5,316,057.70	4,977,526.00
DIAMONDBACK ENERGY INC	25278X109	FANG	19.12	50,791	916,569.51	971,124.00
DICE HOLDINGS INC	253017107	DHX	9.18	109,500	1,033,508.52	1,005,210.00
DICKS SPORTING GOODS INC	253393102	DKS	45.49	1,140,000	39,883,443.57	51,858,600.00
DIEBOLD INC	253651103	DBD	30.61	7,900	275,380.91	241,819.00
DIGI INTERNATIONAL INC	253798102	DGII	9.47	6,600	77,649.81	62,502.00
DIGIMARC CORPORATION	25381B101	DMRC	20.70	30,800	847,464.14	637,560.00
DIGITAL RIVER INC	25388B104	DRIV	14.39	162,045	3,696,066.69	2,331,828.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
DIGITALGLOBE INC	25389M877	DGI	24.44	224,200	5,357,933.39	5,479,448.00
DILLARDS INC. CL-A	254067101	DDS	83.77	73,816	3,803,480.85	6,183,566.00
DIODES INC	254543101	DIOD	17.35	88,950	1,779,998.34	1,543,283.00
DIRECTV	25490A309	DTV	50.16	666,553	19,694,304.80	33,434,298.00
DISCOVER FINANCIAL	254709108	DFS	38.55	656,792	20,041,356.16	25,319,332.00
DISCOVERY COMMUNICATIONS-A	25470F104	DISCA	63.48	20,564	1,065,534.03	1,305,403.00
DISH NETWORK CORP	25470M109	DISH	36.40	223,514	7,239,851.09	8,135,910.00
DISNEY (WALT) CO.	254687106	DIS	49.79	1,968,313	69,961,513.75	98,002,304.00
DOLBY LABORATORIES INC-CL A	25659T107	DLB	29.33	149,107	5,257,767.78	4,373,308.00
DOLE FOOD CO INC	256603101	DOLE	11.47	60,500	599,751.42	693,935.00
DOLLAR GENERAL CORP.	256677105	DG	44.09	23,600	980,585.95	1,040,524.00
DOLLAR TREE, INC	256746108	DLTR	40.56	48,200	1,938,354.52	1,954,992.00
DOMINION RESOURCES INC-VA	25746U109	D	51.80	419,188	13,511,183.87	21,713,938.00
DOMINO'S PIZZA INC	25754A201	DPZ	43.55	18,800	600,533.50	818,740.00
DOMTAR CORP	257559203	UFS	83.52	24,200	2,061,813.80	2,021,184.00
DONALDSON CO INC	257651109	DCI	32.84	6,400	220,375.34	210,176.00
DONNELLEY (R.R.) & SONS CO.	257867101	RRD	9.00	171,550	2,998,438.01	1,543,950.00
DORMAN PRODUCTS INC	258278100	DORM	35.34	15,200	214,037.43	537,168.00
DOW CHEMICAL CO	260543103	DOW	32.32	1,270,196	40,928,311.85	41,052,735.00
DR PEPPER SNAPPLE GROUP	26138E109	DPS	44.18	190,584	7,180,715.70	8,420,001.00
DREAMWORKS ANIMATION	26153C103	DWA	16.57	502,900	9,153,592.12	8,333,053.00
DREW INDS INC	26168L205	DW	32.25	4,000	64,724.70	129,000.00
DRIL-QUIP INC	262037104	DRQ	73.05	69,510	3,820,515.50	5,077,705.00
DST SYSTEMS INC	233326107	DST	60.60	52,730	2,335,200.55	3,195,438.00
DSW INC-CLASS A	23334L102	DSW	65.69	97,400	5,357,107.70	6,398,206.00
DTE ENERGY COMPANY	233331107	DTE	60.05	117,700	6,909,584.18	7,067,885.00
DUKE ENERGY CORPORATION	26441C204	DUK	63.80	1,004,271	59,234,342.34	64,072,489.00
DUN & BRADSTREET CORP	26483E100	DNB	78.65	6,900	481,386.44	542,685.00
DUNKIN' BRANDS GROUP INC	265504100	DNKN	33.18	24,100	733,591.10	799,638.00
DURATA THERAPEUTICS INC	26658A107	DRTX	7.64	5,500	51,425.95	42,020.00
DXP ENTERPRISES INC NEW	233377407	DXPE	49.07	69,600	3,251,564.64	3,415,272.00
DYCOM INDUSTRIES INC.	267475101	DY	19.80	24,600	236,659.74	487,080.00
DYNEGY INC	26817R108	DYN	19.13	63,800	1,192,359.31	1,220,494.00
E I DUPONT DE NEM.	263534109	DD	44.97	812,519	38,942,676.07	36,538,979.00
E2OPEN	29788A104	EOPN	14.16	3,000	41,049.90	42,480.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
EAGLE MATERIALS INC	26969P108	EXP	58.50	17,700	807,382.56	1,035,450.00
EARTHLINK INC	270321102	ELNK	6.46	627,050	5,088,101.68	4,050,743.00
EAST WEST BANCORP INC.	27579R104	EWBC	21.49	1,513,400	28,669,924.56	32,522,966.00
EASTERN INSURANCE HLDGS INC	276534104	EIHI	17.08	4,900	83,854.30	83,692.00
EASTMAN CHEMICAL CO.	277432100	EMN	68.05	45,181	2,546,460.02	3,074,567.00
EATON CORP PLC	G29183103	ETN	54.20	6,577	333,153.01	356,473.00
EBAY INC	278642103	EBAY	51.02	905,569	27,133,922.70	46,202,130.00
EBIX INC	278715206	EBIX	16.07	48,800	1,110,042.07	784,216.00
ECHO GLOBAL LOGISTICS INC	27875T101	ECHO	17.97	190,734	3,444,817.62	3,427,490.00
ECHOSTAR HOLDING CORP	278768106	SATS	34.22	45,927	1,342,645.97	1,571,622.00
ECOLAB INC	278865100	ECL	71.90	238,460	15,586,184.39	17,145,274.00
EDGEN GROUP INC	28014Q107	EDG	7.06	9,600	83,597.76	67,776.00
EDISON INTERNATIONAL	281020107	EIX	45.19	292,433	13,422,434.91	13,215,047.00
EDWARDS LIFESCIENCES	28176E108	EW	90.17	249,479	20,122,698.24	22,495,521.00
EHEALTH INC	28238P109	EHTH	27.48	32,900	908,106.72	904,092.00
EL PASO ELECTRIC COMPANY	283677854	EE	31.91	1,500	43,025.67	47,865.00
ELECTRO RENT CORP	285218103	ELRC	15.38	56,400	816,588.32	867,432.00
ELECTRONIC ARTS, INC	285512109	EA	14.53	4,046	61,235.65	58,788.00
ELECTRONICS FOR IMAGING	286082102	EFII	18.99	23,100	278,510.47	438,669.00
ELI LILLY & COMPANY	532457108	LLY	49.32	847,899	40,036,367.33	41,818,379.00
ELIZABETH ARDEN INC	28660G106	RDEN	45.01	46,300	1,493,787.67	2,083,963.00
ELLIE MAE INC	28849P100	ELLI	27.75	94,200	1,740,636.29	2,614,050.00
ELOQUA INC	290139104	ELOQ	23.59	5,900	119,272.63	139,181.00
EMC CORP	268648102	EMC	25.30	3,598,110	68,536,622.61	91,032,183.00
EMCOR GROUP INC	29084Q100	EME	34.61	189,800	5,009,487.39	6,568,978.00
EMERGENT BIOSOLUTIONS INC	29089Q105	EBS	16.04	165,767	2,671,085.03	2,658,903.00
EMERITUS CORP	291005106	ESC	24.72	118,800	2,791,547.44	2,936,736.00
EMERSON ELECTRIC CO	291011104	EMR	52.96	542,816	14,129,263.45	28,747,535.00
EMMIS COMMUNICATIONS	291525103	EMMS	1.97	172,400	354,419.85	339,628.00
EMPLOYERS HOLDINGS INC	292218104	EIG	20.58	33,800	604,203.18	695,604.00
ENCORE CAPITAL GROUP INC	292554102	ECPG	30.62	122,004	3,195,137.72	3,735,762.00
ENCORE WIRE CORP	292562105	WIRE	30.31	34,600	1,051,112.58	1,048,726.00
ENDEAVOUR INTERNATIONAL	29259G200	END	5.18	487,100	3,741,662.64	2,523,178.00
ENDO HEALTH SOLUTIONS INC.	29264F205	ENDP	26.27	45,480	1,391,575.47	1,194,759.00
ENDOLOGIX INC	29266S106	ELGX	14.24	284,931	3,591,626.16	4,057,417.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ENDURANCE SPECIALTY	G30397106	ENH	39.69	69,300	2,641,763.10	2,750,517.00
ENERGY RECOVERY INC	29270J100	ERII	3.40	273,000	593,253.69	928,200.00
ENERGY TRANSFER PARTNERS LP	29273R109	ETP	42.93	120,892	3,593,599.30	5,189,894.00
ENERGY XXI BERMUDA	G10082140	EXXI	32.19	538,400	17,700,128.80	17,331,096.00
ENERGYSOLUTIONS INC	292756202	ES	3.12	646,100	2,307,958.33	2,015,832.00
ENERNOC INC	292764107	ENOC	11.75	54,100	687,265.54	635,675.00
ENERSYS	29275Y102	ENS	37.63	145,278	4,312,577.21	5,466,811.00
ENGILITY HOLDINGS INC	29285W104	EGL	19.26	500	8,996.87	9,630.00
ENPHASE ENERGY INC	29355A107	ENPH	3.65	5,100	34,862.52	18,615.00
ENPRO INDUSTRIES INC	29355X107	NPO	40.90	37,000	1,104,490.25	1,513,300.00
ENSCO PLC CL A	G3157S106	ESV	59.28	945,000	45,626,078.90	56,019,600.00
ENSIGN GROUP INC/THE	29358P101	ENSG	27.19	25,430	751,292.53	691,442.00
ENSTAR GROUP INC	G3075P101	ESGR	111.98	27,189	2,170,754.92	3,044,624.00
ENTEGRIS INC	29362U104	ENTG	9.18	250,054	2,010,135.05	2,295,496.00
ENTERPRISE FINANCIAL SERVICE	293712105	EFSC	13.07	1,700	22,506.88	22,219.00
ENTRAVISION COMMUNIC	29382R107	EVC	1.66	2,600,000	6,061,666.42	4,316,000.00
ENVIVIO INC	29413T106	ENVI	1.70	4,900	37,155.25	8,330.00
ENZON PHARMACEUTICALS INC	293904108	ENZN	4.43	57,300	262,614.50	253,839.00
EOG RESOURCES INC	26875P101	EOG	120.79	425,576	33,675,747.68	51,405,326.00
EPL OIL & GAS INC	26883D108	EPL	22.55	52,000	1,058,207.02	1,172,600.00
EPLUS INC	294268107	PLUS	41.34	21,200	321,180.00	876,408.00
EPOCH HOLDING CORP	29428R103	EPHC	27.90	37,500	454,286.68	1,046,250.00
EQT CORP	26884L109	EQT	58.98	3,158	179,372.80	186,259.00
EQUIFAX INC	294429105	EFX	54.12	45,400	2,013,495.59	2,457,048.00
EQUINIX INC.	29444U502	EQIX	206.20	17,701	2,751,448.93	3,649,946.00
ERIE INDTY CO	29530P102	ERIE	69.22	100,000	6,403,077.51	6,922,000.00
ESCO TECHNOLOGIES INC	296315104	ESE	37.41	75,800	2,539,899.60	2,835,678.00
ESTEE LAUDER CO.	518439104	EL	59.86	167,400	8,456,609.45	10,020,564.00
ESTERLINE TECHNOLOGIES CORP	297425100	ESL	63.61	47,260	2,994,183.97	3,006,208.00
ETHAN ALLEN INTERIORS INC.	297602104	ETH	25.71	49,300	1,455,334.53	1,267,503.00
EV ENERGY PARTNER LP	26926V107	EVEP	56.56	14,026	906,264.74	793,311.00
EVERBANK FINANCIAL CORP	29977G102	EVER	14.91	188,300	2,826,980.92	2,807,553.00
EVERCORE PARTNERS INC-CL A	29977A105	EVR	30.19	80,750	2,116,479.91	2,437,843.00
EVEREST RE GROUP LTD.	G3223R108	RE	109.95	67,651	7,035,564.59	7,438,227.00
EVOLUTION PETROLEUM CORP	30049A107	EPM	8.13	95,100	751,502.15	773,163.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
EXAMWORKS GROUP INC	30066A105	EXAM	13.99	261,399	3,325,496.85	3,656,972.00
EXCEL TRUST INC	30068C109	EXL	12.67	28,200	341,653.79	357,294.00
EXELIS INC	30162A108	XLS	11.27	62,663	685,741.89	706,212.00
EXELON CORP	30161N101	EXC	29.74	1,079,263	47,310,954.38	32,097,282.00
EXIDE TECHNOLOGIES	302051206	XIDE	3.42	169,600	1,191,327.87	580,032.00
EXLSERVICE HOLDINGS INC	302081104	EXLS	26.50	107,700	2,668,684.13	2,854,050.00
EXPEDIA INC	30212P303	EXPE	61.45	116,672	3,736,048.93	7,169,494.00
EXPEDITORS INT'L. WASH INC.	302130109	EXPD	39.55	27,156	943,150.33	1,074,020.00
EXPRESS INC	30219E103	EXPR	15.09	71,100	883,397.70	1,072,899.00
EXPRESS SCRIPTS HOLDING CO	30219G108	ESRX	54.00	1,949,693	71,688,676.03	105,283,422.00
EXTERRAN HOLDINGS INC	30225X103	EXH	21.92	50,800	600,369.38	1,113,536.00
EXXON MOBIL CORPORATION	30231G102	XOM	86.55	6,130,308	239,843,032.97	530,578,157.00
F5 NETWORKS INC	315616102	FFIV	97.15	446,436	21,784,573.49	43,371,257.00
FABRINET	G3323L100	FN	13.14	171,916	2,855,802.22	2,258,976.00
FACEBOOK INC-A	30303M102	FB	26.63	543,600	18,959,807.35	14,476,068.00
FACTSET RESEARCH SYSTEMS	303075105	FDS	88.06	244,200	18,166,937.09	21,504,252.00
FAIR ISAAC INC.	303250104	FICO	42.03	3,700	152,609.69	155,511.00
FAIRCHILD SEMICONDUTOR CORP	303726103	FCS	14.40	18,800	233,806.48	270,720.00
FAIRPOINT COMMUNICATIONS INC	305560302	FRP	7.94	111,500	691,097.89	885,310.00
FALCONSTOR SOFTWARE	306137100	FALC	2.33	137,700	586,451.78	320,841.00
FAMILY DOLLAR STORES	307000109	FDO	63.41	2,600	163,983.61	164,866.00
FARMER BROS CO	307675108	FARM	14.43	59,400	509,280.21	857,142.00
FARO TECHNOLOGIES INC	311642102	FARO	35.68	124,387	5,113,703.46	4,438,128.00
FASTENAL CO	311900104	FAST	46.69	93,563	2,317,970.07	4,368,456.00
FEDERAL MOGUL CORP-CL A	313549404	FDML	8.02	975,000	15,099,629.28	7,819,500.00
FEDERATED INVESTORS INC.-CL B	314211103	FII	20.23	35,800	738,500.63	724,234.00
FEDEX CORPORATION	31428X106	FDX	91.72	580,115	40,097,687.93	53,208,148.00
FEI COMPANY	30241L109	FEIC	55.46	24,300	1,099,738.88	1,347,678.00
FEMALE HEALTH COMPANY	314462102	FHCO	7.18	115,000	734,628.90	825,700.00
FERRO CORP	315405100	FOE	4.18	269,600	1,989,078.37	1,126,928.00
FIDELITY NATIONAL FINANCIAL	31620R105	FNF	23.55	11,500	183,043.04	270,825.00
FIDELITY NATIONAL INFORMATION	31620M106	FIS	34.81	31,700	1,052,464.27	1,103,477.00
FIDELITY SOUTHERN CORP	316394105	LION	9.55	1,500	13,507.12	14,325.00
FIFTH & PACIFIC CO INC	316645100	FPN	12.45	67,400	541,596.03	839,130.00
FIFTH THIRD BANCORP	316773100	FITB	15.19	3,278,954	45,872,088.10	49,807,311.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
FINANCIAL INSTNS INC	317585404	FISI	18.63	1,000	16,621.51	18,630.00
FINISAR CORPORATION	31787A507	FNSR	16.30	8,900	169,441.72	145,070.00
FIRST AMERICAN FINANCIAL	31847R102	FAF	24.09	255,000	5,424,336.49	6,142,950.00
FIRST BANCORP INC/ME	31866P102	FNLC	16.47	18,800	265,915.35	309,636.00
FIRST BANCORP N C	318910106	FBNC	12.82	67,100	919,104.86	860,222.00
FIRST CALIF FINL GROUP INC	319395109	FCAL	7.72	111,100	780,552.52	857,692.00
FIRST CASH FINANCIAL SERVICES	31942D107	FCFS	49.62	288,700	11,246,334.84	14,325,294.00
FIRST CMNTY BANCSHAR	31983A103	FCBC	15.97	57,300	768,411.01	915,081.00
FIRST COMWLTH FINL C	319829107	FCF	6.82	107,700	570,625.04	734,514.00
FIRST CONNECTICUT BANCORP	319850103	FBNK	13.75	44,000	576,250.79	605,000.00
FIRST CTZNS BANCSHS	31946M103	FCNCA	163.50	20,500	3,522,494.35	3,351,750.00
FIRST ENERGY CORP.	337932107	FE	41.76	321,414	13,814,160.00	13,422,248.00
FIRST FINANCIAL NORTHWEST	32022K102	FFNW	7.55	4,400	35,068.50	33,220.00
FIRST FINL BANCORP O	320209109	FFBC	14.62	244,790	4,072,219.24	3,578,830.00
FIRST FINL BANKSHARE	32020R109	FFIN	39.01	59,825	1,969,868.29	2,333,773.00
FIRST FINL CORP IND	320218100	THFF	30.24	31,100	877,128.66	940,464.00
FIRST HORIZON NATIONAL	320517105	FHN	9.91	1,766,886	16,380,200.57	17,509,840.00
FIRST INTERSTATE BANCYSYS/MT	32055Y201	FIBK	15.43	60,200	771,531.64	928,886.00
FIRST MERCHANTS CORP	320817109	FRME	14.84	55,400	475,787.35	822,136.00
FIRST NIAGARA FINL G	33582V108	FNFG	7.93	589,900	5,375,205.15	4,677,907.00
FIRST REPUBLIC BANK	33616C100	FRC	32.78	31,100	1,018,916.94	1,019,458.00
FIRST SOLAR INC	336433107	FSLR	30.88	21,600	485,490.24	667,008.00
FIRSTHAND TECHNOLOGY VALUE	33766Y100	SVVC	17.44	5,500	102,117.07	95,920.00
FIRSTMERIT CORPORATION	337915102	FMER	14.19	119,600	1,839,436.96	1,697,124.00
FIRSTSERVICE CORPORATION	33761N109	FSRV	28.26	190,515	5,451,087.28	5,383,954.00
FISERV INC. WISCONSIN	337738108	FISV	79.03	15,600	994,021.62	1,232,868.00
FISHER COMMUNICATION	337756209	FSCI	26.99	16,400	432,553.68	442,636.00
FIVE BELOW INC	33829M101	FIVE	32.04	86,834	2,680,007.16	2,782,161.00
FIVE STAR QUALITY CARE	33832D106	FVE	5.01	180,800	832,727.94	905,808.00
FLEETCOR TECH INC	339041105	FLT	53.65	222,864	7,513,498.91	11,956,654.00
FLEETMATICS GROUP LTD	G35569105	FLTX	25.16	5,700	136,874.28	143,412.00
FLEXSTEEL INDUSTRIES INC	339382103	FLXS	21.45	700	15,297.44	15,015.00
FLIR SYSTEMS INC	302445101	FLIR	22.31	35,465	726,473.83	791,224.00
FLOTEK INDUSTRIES INC	343389102	FTK	12.20	28,900	352,529.23	352,580.00
FLOWERS INDUSTRIES INC.	343498101	FLO	23.27	61,250	971,691.01	1,425,288.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
FLOWSERVE CORP.	34354P105	FLS	146.80	179,500	20,096,506.12	26,350,600.00
FMC CORP.	302491303	FMC	58.52	1,214,600	50,632,738.41	71,078,392.00
FMC TECHNOLOGIES INC	30249U101	FTI	42.83	1,710,659	42,222,505.46	73,267,525.00
FNB CORP	302520101	FNB	10.62	263,031	2,627,033.58	2,793,389.00
FOOT LOCKER INC	344849104	FL	32.12	146,586	4,431,400.31	4,708,342.00
FORD MOTOR COMPANY	345370860	F	12.95	5,667,178	56,090,357.57	73,389,955.00
FOREST CITY ENTERPRISES INC	345550107	FCE.A	16.15	141,344	1,964,207.53	2,282,706.00
FOREST LABORATORIES INC.	345838106	FRX	35.32	9,364	333,208.57	330,736.00
FORMFACTOR INC	346375108	FORM	4.56	186,700	1,423,968.85	851,352.00
FORRESTER RESEARCH INC	346563109	FORR	26.80	37,200	1,018,548.69	996,960.00
FORTEGRA FINANCIAL CORP	34954W104	FRF	8.89	9,200	73,639.81	81,788.00
FORTINET INC	34959E109	FTNT	21.07	88,100	1,852,484.84	1,856,267.00
FORTUNE BRANDS HOME &	34964C106	FBHS	29.22	164,200	4,662,319.63	4,797,924.00
FORUM ENERGY TECH INC	34984V100	FET	24.75	232,911	5,250,661.16	5,764,547.00
FOSSIL INC.	349882100	FOSL	93.10	40,000	3,670,266.32	3,724,000.00
FOSTER L B CO	350060109	FSTR	43.44	23,200	699,282.41	1,007,808.00
FOSTER WHEELER AG	H27178104	FWLT	24.32	162,504	3,438,061.59	3,952,097.00
FRANCESCAS HOLDINGS CORP	351793104	FRAN	25.96	289,537	7,325,750.62	7,516,380.00
FRANKLIN ELEC INC	353514102	FELE	62.17	32,775	1,102,543.73	2,037,622.00
FRANKLIN RESOURCES INC	354613101	BEN	125.70	187,900	14,305,085.58	23,619,030.00
FRED'S INC	356108100	FRED	13.31	79,300	806,361.37	1,055,483.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	34.20	1,165,546	47,999,531.83	39,861,673.00
FREESCALE SEMICONDUCTOR	G3727Q101	FSL	11.01	127,790	1,666,668.96	1,406,968.00
FREIGHTCAR AMERICA INC	357023100	RAIL	22.42	40,800	919,681.09	914,736.00
FRONTIER COMMUNICATIONS	35906A108	FTR	4.28	39,684	185,670.60	169,848.00
FTI CONSULTING INC	302941109	FCN	33.00	48,300	1,788,023.26	1,593,900.00
FULLER H B CO	359694106	FUL	34.82	49,700	1,380,576.09	1,730,554.00
FULTON FINANCIAL CORP	360271100	FULT	9.61	1,314,800	13,619,265.45	12,635,228.00
FURIEX PHARMACEUTICALS	36106P101	FURX	19.26	18,000	288,810.43	346,680.00
FUSION-IO INC	36112J107	FIO	22.93	92,054	2,095,510.75	2,110,798.00
FUTUREFUEL CORP	36116M106	FF	11.84	45,200	538,187.57	535,168.00
FX ENERGY INC	302695101	FXEN	4.11	52,900	393,362.17	217,419.00
FXCM INC-A	302693106	FXCM	10.07	260,977	3,286,655.87	2,628,038.00
G & K SERV. CL-A	361268105	GK	34.15	47,325	1,557,979.29	1,616,149.00
GALLAGHER (ARTHUR) J & CO.	363576109	AJG	34.65	1,005,600	34,276,614.05	34,844,040.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
GAMESTOP CORP.	36467W109	GME	25.09	283,797	6,971,288.37	7,120,467.00
GANNETT INC	364730101	GCI	18.01	164,724	2,744,744.45	2,966,679.00
GAP INC	364760108	GPS	31.04	154,241	4,854,508.31	4,787,641.00
GARMIN LTD	H2906T109	GRMN	40.82	6,300	270,992.15	257,166.00
GARTNER INC	366651107	IT	46.02	914,134	38,518,495.61	42,068,447.00
GATX CORP	361448103	GMT	43.30	147,256	5,183,769.00	6,376,185.00
GEEKNET INC	36846Q203	GKNT	16.10	30,309	640,659.44	487,975.00
GENERAL COMMUNICATION	369385109	GNCMA	9.59	100,100	721,151.81	959,959.00
GENERAL DYNAMICS CORP.	369550108	GD	69.27	232,850	9,786,096.58	16,129,520.00
GENERAL ELECTRIC CO	369604103	GE	20.99	14,594,299	339,348,194.52	306,334,336.00
GENERAL MILLS INC	370334104	GIS	40.41	469,950	10,973,546.27	18,990,679.00
GENERAL MOLY INC	370373102	GMO	4.01	248,400	894,453.12	996,084.00
GENERAL MOTORS CO	37045V100	GM	28.83	1,383,120	43,383,216.33	39,875,349.00
GENESCO INC.	371532102	GCO	55.00	93,200	3,866,129.81	5,126,000.00
GENESEE & WYO INC	371559105	GWR	76.08	238,606	13,744,950.09	18,153,144.00
GENIE ENERGY LTD-B	372284208	GNE	7.10	9,000	40,026.77	63,900.00
GENOMIC HEALTH INC	37244C101	GHDX	27.26	37,500	806,636.90	1,022,250.00
GENPACT LTD	G3922B107	G	15.50	12,900	199,794.43	199,950.00
GENTEX CORP.	371901109	GNTX	18.82	18,497	334,713.75	348,114.00
GENTIVA HEALTH SERVICES	37247A102	GTIV	10.05	88,100	640,975.55	885,405.00
GENUINE PARTS CO	372460105	GPC	63.58	521,016	22,820,746.68	33,126,197.00
GENWORTH FINANCIAL INC-CL A	37247D106	GNW	7.51	161,169	930,994.37	1,210,379.00
GEOEYE INC	37250W108	GEOY	30.73	26,900	741,608.82	826,637.00
GEORGIA GULF CORP	373200302	GGC	41.28	70,031	2,320,773.04	2,890,880.00
GEOSPACE TECH CORP	37364X109	GEOS	88.87	27,823	1,351,105.58	2,472,630.00
G-III APPAREL GROUP LTD	36237H101	GIIL	34.23	78,725	2,411,433.63	2,694,757.00
GILEAD SCIENCES INC.	375558103	GILD	73.45	1,819,718	58,276,800.55	133,658,287.00
GLOBAL CASH ACCESS INC	378967103	GCA	7.84	224,741	1,777,590.34	1,761,969.00
GLOBAL PAYMENTS INC	37940X102	GPN	45.30	93,499	4,043,387.96	4,235,505.00
GLOBAL SOURCES LIMITED	G39300101	GSOL	6.48	91,800	641,737.84	594,864.00
GLOBUS MEDICAL INC - A	379577208	GMED	10.49	6,100	104,428.94	63,989.00
GLU MOBILE INC	379890106	GLUU	2.29	358,200	1,080,863.88	820,278.00
GNC HOLDINGS INC-CL A	36191G107	GNC	33.28	56,512	1,933,952.79	1,880,719.00
GOLD RESOURCE CORP	38068T105	GORO	15.41	7,300	158,042.26	112,493.00
GOLDMAN SACHS GROUP INC	38141G104	GS	127.56	677,615	82,054,586.12	86,436,569.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
GOODYEAR T & R	382550101	GT	13.81	4,578,061	57,974,138.31	63,223,022.00
GOOGLE INC - CL A	38259P508	GOOG	709.37	319,433	140,803,603.08	226,596,187.00
GORDMANS STORES INC	38269P100	GMAN	15.02	39,600	635,499.35	594,792.00
GRACE W.R. & COMPANY	38388F108	GRA	67.23	98,029	4,099,853.43	6,590,490.00
GRACO INC.	384109104	GGG	51.49	102,094	3,626,125.83	5,256,820.00
GRAINGER W W INC	384802104	GWW	202.37	32,200	6,144,496.98	6,516,314.00
GRAND CANYON EDUCATION INC	38526M106	LOPE	23.47	166,408	2,859,817.72	3,905,596.00
GRANITE CONSTRUCTION INC	387328107	GVA	33.62	2,200	75,336.50	73,964.00
GRAPHIC PACKAGING HOLDING	388689101	GPK	6.46	233,912	1,314,901.03	1,511,072.00
GREAT SOUTHN BANCORP	390905107	GSBC	25.45	31,900	871,565.13	811,855.00
GREATBATCH INC.	39153L106	GB	23.24	137,275	3,109,253.20	3,190,271.00
GREEN MTN COFFEE ROA	393122106	GMCR	41.36	5,476	220,391.68	226,487.00
GREEN PLAINS RENEWABLE	393222104	GPRE	7.91	107,100	1,034,497.36	847,161.00
GREENHILL & CO INC	395259104	GHL	51.99	32,800	1,168,260.53	1,705,272.00
GREENLIGHT CAPITAL RE LTD-A	G4095J109	GLRE	23.08	238,806	5,728,778.44	5,511,642.00
GRIFFON CORPORATION	398433102	GFF	11.46	52,484	503,688.14	601,467.00
GROUP 1 AUTOMOTIVE	398905109	GPI	61.99	36,100	1,910,963.74	2,237,839.00
GSI TECHNOLOGY INC	36241U106	GSIT	6.27	18,100	113,810.06	113,487.00
GT ADVANCED TECHNOLOGIES	36191U106	GTAT	3.02	217,500	1,883,864.22	656,850.00
GUESS INC	401617105	GES	24.54	47,900	1,282,127.47	1,175,466.00
GUIDANCE SOFTWARE INC	401692108	GUID	11.87	74,100	747,768.05	879,567.00
GUIDEWIRE SOFTWARE INC	40171V100	GWRE	29.72	152,771	3,798,491.69	4,540,354.00
GULFMARK OFFSHORE INC	402629208	GLF	34.45	108,335	3,943,450.69	3,732,141.00
GULFPORT ENERGY CORP	402635304	GPOR	38.22	21,600	599,260.07	825,552.00
H & R BLOCK INC.	093671105	HRB	18.57	620,311	9,923,377.07	11,519,175.00
H&E EQUIPMENT SERVICES INC	404030108	HEES	15.07	218,218	3,312,870.23	3,288,545.00
HACKET GROUP INC	404609109	HCKT	4.28	146,400	621,848.91	626,592.00
HAEMONETICS CORP/MASS	405024100	HAE	40.84	171,150	5,215,591.91	6,989,766.00
HAIN CELESTIAL GROUP	405217100	HAIR	54.22	32,200	2,006,595.31	1,745,884.00
HALLADOR ENERGY CO	40609P105	HNRG	8.26	32,800	291,658.00	270,928.00
HALLIBURTON COMPANY	406216101	HAL	34.69	1,747,114	46,144,630.41	60,607,385.00
HANCOCK HLDG CO	410120109	HBHC	31.74	24,300	726,417.27	771,282.00
HANDY & HARMAN LTD	410315105	HNH	15.07	16,600	243,796.18	250,162.00
HANESBRANDS INC	410345102	HBI	35.82	4,900	172,592.22	175,518.00
HANGER INC.	41043F208	HGR	27.36	49,264	1,212,743.45	1,347,863.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
HANMI FINL CORP	410495204	HAFC	13.59	1	5.07	7.00
HARBINGER GROUP INC	41146A106	HRG	7.69	127,000	907,331.58	976,630.00
HARDINGE INC	412324303	HDNG	9.94	16,600	177,490.40	165,004.00
HARLEY-DAVIDSON INC	412822108	HOG	48.84	46,537	1,489,379.23	2,272,867.00
HARMONIC INC.	413160102	HLIT	5.07	299,700	1,559,863.21	1,519,479.00
HARRIS CORP.	413875105	HRS	48.96	240,800	11,776,137.25	11,789,568.00
HARRIS TEETER SUPERMARKETS	414585109	HTSI	38.56	47,300	1,217,360.98	1,823,888.00
HARRY WINSTON DIAMOND CORP	41587B100	HWD	14.07	65,455	899,835.72	920,952.00
HARSCO CORP	415864107	HSC	23.50	758,200	15,503,998.70	17,817,700.00
HARTFORD FINL SERVICES	416515104	HIG	22.44	235,054	5,041,782.01	5,274,612.00
HARVARD BIOSCIENCE INC	416906105	HBIO	4.38	143,500	731,720.55	628,530.00
HARVEST NATURAL RESO	41754V103	HNR	9.07	5,300	49,534.54	48,071.00
HASBRO INC	418056107	HAS	35.90	730,000	27,085,622.61	26,207,000.00
HATTERAS FINANCIAL CORP	41902R103	HTS	24.81	9,811	275,834.87	243,411.00
HAVERTY FURNITURE	419596101	HVT	16.31	59,600	623,390.23	972,076.00
HAWAIIAN ELECTRIC INDS	419870100	HE	25.14	15,500	391,228.01	389,670.00
HAWAIIAN HOLDINGS INC	419879101	HA	6.57	147,400	933,936.94	968,418.00
HAWAIIAN TELCOM HOLDCO INC	420031106	HCOR	19.50	43,300	830,236.32	844,350.00
HAWKINS INC	420261109	HWKN	38.64	1,300	51,355.55	50,232.00
HCA HOLDINGS INC	40412C101	HCA	30.17	773,153	21,143,210.34	23,326,026.00
HCC INSURANCE HOLDINGS INC.	404132102	HCC	37.21	62,400	2,084,877.40	2,321,904.00
HEADWATERS INC	42210P102	HW	8.56	306,100	637,110.22	2,620,216.00
HEALTH MGMT ASSOCIATES CL A	421933102	HMA	9.32	173,315	1,146,151.19	1,615,296.00
HEALTH NET INC	42222G108	HNT	24.30	73,739	1,705,327.79	1,791,858.00
HEALTHCARE SVCS GRP	421906108	HCSG	23.23	473,100	8,534,005.87	10,990,113.00
HEALTHSOUTH CORP	421924309	HLS	21.11	140,100	3,150,919.14	2,957,511.00
HEALTHSTREAM INC	42222N103	HSTM	24.31	19,300	214,463.44	469,183.00
HEALTHWAYS INC.	422245100	HWAY	10.70	86,500	1,084,816.04	925,550.00
HEARTLAND FINANCIAL USA INC	42234Q102	HTLF	26.15	18,100	304,465.63	473,315.00
HEARTLAND PAYMENT SYSTEMS	42235N108	HPY	29.50	50,300	1,071,705.06	1,483,850.00
HECLA MINING CO.	422704106	HL	5.83	297,700	1,450,621.14	1,735,591.00
HEICO CORP	422806109	HEI	44.76	170,962	4,450,842.57	7,652,259.00
HEICO CORP-CL A	422806208	HEI.A	31.98	52,040	980,969.51	1,664,239.00
HEIDRICK & STRUGGLES INTL	422819102	HSII	15.26	10,400	239,488.66	158,704.00
HEINZ H. J. CO.	423074103	HNZ	57.68	357	21,338.97	20,592.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
HELEN OF TROY LTD	G4388N106	HELE	33.39	33,325	1,102,235.67	1,112,722.00
HELIX ENERGY SOLUTIONS	42330P107	HLX	20.64	104,800	1,590,125.52	2,163,072.00
HENRY (JACK) & ASSOCIATES	426281101	JKHY	39.26	108,400	2,684,748.11	4,255,784.00
HENRY SCHEIN INC	806407102	HSIC	80.46	196,971	11,174,080.20	15,848,287.00
HERBALIFE LTD	G4412G101	HLF	32.94	325,000	15,690,596.09	10,705,500.00
HERCULES OFFSHORE INC	427093109	HERO	6.18	301,500	1,757,960.52	1,863,270.00
HERCULES TECHNOLOGY	427096508	HTGC	11.13	58,300	265,340.76	648,879.00
HERITAGE COMMERCE CORP	426927109	HTBK	6.98	13,300	67,655.92	92,834.00
HERITAGE FINANCIAL CORP	42722X106	HFWA	14.69	2,400	33,790.75	35,256.00
HERSHEY COMPANY	427866108	HSY	72.22	6,300	456,288.30	454,986.00
HESS CORP.	42809H107	HES	52.96	725,013	56,133,516.16	38,396,688.00
HEWLETT-PACKARD CO	428236103	HPQ	14.25	2,663,986	71,321,573.71	37,961,801.00
HEXCEL CORP	428291108	HXL	26.96	242,925	4,683,228.75	6,549,259.00
HFF INC - CL A	40418F108	HF	14.90	75,100	739,944.70	1,118,990.00
HHGREGG INC	42833L108	HGG	7.02	265,300	2,598,238.17	1,862,406.00
HIBBETT SPORTS INC.	428567101	HIBB	52.70	76,300	4,381,361.25	4,021,010.00
HICKORY TECH CORP	429060106	HTCO	9.73	62,900	644,623.80	612,017.00
HILL INTERNATIONAL INC	431466101	HIL	3.66	15,000	81,898.09	54,900.00
HILLENBRAND INC	431571108	HI	22.61	1,400	31,934.98	31,654.00
HILL-ROM HOLDINGS INC	431475102	HRC	28.50	76,755	2,491,585.41	2,187,518.00
HITTITE MICROWAVE CORP	43365Y104	HITT	62.10	139,261	6,620,414.75	8,648,108.00
HMS HOLDINGS CORP	40425J101	HMSY	25.92	645,000	14,044,380.52	16,718,400.00
HNI CORP	404251100	HNI	30.06	43,100	1,101,870.30	1,295,586.00
HOLLYFRONTIER CORP	436106108	HFC	46.55	87,886	2,547,388.37	4,091,093.00
HOLOGIC INC.	436440101	HOLX	20.03	1,996,512	38,932,706.73	39,990,135.00
HOME DEPOT INC.	437076102	HD	61.85	2,121,951	86,588,325.18	131,242,669.00
HOME LOAN SERVICING	G6648D109	HLSS	18.90	40,578	634,271.55	766,924.00
HOMEOWNERS CHOICE INC	43741E103	HCI	20.79	39,800	638,129.62	827,442.00
HOMESTREET INC	43785V102	HMST	25.55	32,600	590,777.40	832,930.00
HOMETRUST BANCSHARES INC	437872104	HTBI	13.51	45,800	606,523.89	618,758.00
HONDA MOTOR CO LTD-SPONS	438128308	HMC	36.94	700,000	21,865,437.18	25,858,000.00
HONEYWELL INTERNATIONAL INC	438516106	HON	63.47	1,018,149	43,359,192.56	64,621,917.00
HOOKER FURNITURE CORP	439038100	HOFT	14.53	36,400	432,931.06	528,892.00
HORACE MANN EDUCATORS	440327104	HMN	19.96	63,500	1,124,529.55	1,267,460.00
HORMEL FOODS CORP	440452100	HRL	31.21	610,000	12,588,304.98	19,038,100.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
HORNBECK OFFSHORE SERVICES	440543106	HOS	34.34	58,300	2,325,936.91	2,002,022.00
HOSPIRA INC	441060100	HSP	31.24	30,310	987,196.53	946,884.00
HOT TOPIC INC	441339108	HOTT	9.65	216,500	1,433,100.79	2,089,225.00
HOWARD HUGHES CORP	44267D107	HHC	73.02	10,300	680,750.10	752,106.00
HSN INC	404303109	HSNI	55.08	69,319	3,313,909.78	3,818,091.00
HUB GROUP INC	443320106	HUBG	33.60	60,903	1,418,582.86	2,046,341.00
HUBBELL INC	443510201	HUB.B	84.63	42,302	3,371,042.70	3,580,018.00
HUDSON CITY BANCORP INC	443683107	HCBK	8.13	116,300	728,880.56	945,519.00
HUDSON HIGHLAND GROUP INC	443787106	HSO	4.48	137,100	681,758.08	614,208.00
HUMANA INC.	444859102	HUM	68.63	8,691	436,861.89	596,463.00
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	59.71	1,065,900	37,365,798.51	63,644,889.00
HUNTINGTON BANCSHARES	446150104	HBAN	6.39	508,021	3,043,708.56	3,246,254.00
HUNTINGTON INGALLS	446413106	HII	43.34	23,339	863,184.18	1,011,512.00
HUNTSMAN CORP	447011107	HUN	15.90	232,663	3,446,851.06	3,699,342.00
HURON CONSULTING GROUP INC	447462102	HURN	33.69	101,624	2,506,422.97	3,423,713.00
HYPERION THERAPEUTICS INC	44915N101	HPTX	11.28	11,000	119,706.84	124,080.00
HYSTER-YALE MATERIALS	449172105	HY	48.80	22,200	469,584.85	1,083,360.00
IAC/INTERACTIVE CORP	44919P508	IACI	47.30	201,687	5,737,341.00	9,539,795.00
IBERIABANK CORP	450828108	IBKC	49.12	103,662	5,355,736.28	5,091,877.00
ICF INTERNATIONAL INC	44925C103	ICFI	23.44	31,500	650,085.26	738,360.00
ICONIX BRAND GROUP INC	451055107	ICON	22.32	79,400	1,521,358.31	1,772,208.00
ICU MEDICAL INC.	44930G107	ICUI	60.93	64,278	2,918,566.47	3,916,459.00
IDACORP, INC.	451107106	IDA	43.35	60,700	2,563,762.78	2,631,345.00
IDEXX LABS INC.	45168D104	IDXX	92.80	312,938	24,991,091.81	29,040,646.00
IDT CORP-CL B	448947507	IDT	9.54	87,400	695,009.25	833,796.00
IGNITE RESTAURANT GROUP INC	451730105	IRG	13.00	4,200	80,442.46	54,600.00
IHS INC-CLASS A	451734107	IHS	96.00	504,345	41,679,118.15	48,417,120.00
II VI INC	902104108	IIVI	18.27	277,059	4,278,161.25	5,061,867.00
IKANOS COMMUNICATIONS INC	45173E105	IKAN	1.62	204,300	1,043,944.15	330,966.00
ILLINOIS TOOL WORKS	452308109	ITW	60.81	555,793	22,646,563.92	33,797,773.00
ILLUMINA INC.	452327109	ILMN	55.59	12,643	505,011.98	702,824.00
IMATION CORP	45245A107	IMN	4.67	139,900	1,427,277.09	653,333.00
IMMERSION CORPORATION	452521107	IMMR	6.87	152,100	1,457,252.95	1,044,927.00
IMMUNOMEDICS INC	452907108	IMMU	2.92	97,700	340,135.16	285,284.00
IMPAX LABORATORIES INC	45256B101	IPXL	20.49	60,415	1,376,348.32	1,237,903.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
IMPERVA INC	45321L100	IMPV	31.53	92,873	2,701,730.27	2,928,286.00
INCYTE CORP	45337C102	INCY	16.61	34,700	666,152.44	576,367.00
INERGY L.P.	456615103	NRGY	18.19	37,856	764,285.76	688,601.00
INFINERA CORP	45667G103	INFN	5.81	280,100	2,246,467.76	1,627,381.00
INFOBLOX INC	45672H104	BLOX	17.97	87,500	1,610,233.04	1,572,375.00
INFORMATICA CORP.	45666Q102	INFA	30.32	108,262	2,913,892.32	3,282,504.00
INGERSOLL-RAND PLC	G47791101	IR	47.96	161,409	6,982,074.11	7,741,176.00
INGLES MKTS INC	457030104	IMKTA	17.26	49,800	931,936.27	859,548.00
INGRAM MICRO INC CL A	457153104	IM	16.92	88,502	1,645,038.39	1,497,454.00
INNERWORKINGS INC	45773Y105	INWK	13.78	127,777	1,501,573.73	1,760,767.00
INNOPHOS HOLDINGS INC	45774N108	IPHS	46.50	58,900	3,049,164.55	2,738,850.00
INNOSPEC INC.	45768S105	IOSP	34.49	38,400	1,224,385.58	1,324,416.00
INPHI CORP	45772F107	IPHI	9.58	73,900	667,418.10	707,962.00
INSIGHT ENTERPRISES INC.	45765U103	NSIT	17.37	69,900	881,907.13	1,214,163.00
INSPERITY INC	45778Q107	NSP	32.56	37,400	1,033,107.73	1,217,744.00
INTEGRA LIFESCIENCES	457985208	IART	38.97	5,200	197,301.03	202,644.00
INTEGRATED DEVICE TECH INC	458118106	IDTI	7.30	199,300	1,316,397.47	1,454,890.00
INTEGRYS ENERGY GROUP INC	45822P105	TEG	52.22	6,000	323,925.97	313,320.00
INTEL CORP.	458140100	INTC	20.63	4,577,506	98,745,276.42	94,433,949.00
INTER PARFUMS INC	458334109	IPAR	19.46	37,280	742,122.32	725,469.00
INTERACTIVE INTELLIGENCE	45841V109	ININ	33.54	23,200	645,321.59	778,128.00
INTERCEPT PHARMACEUTICALS	45845P108	ICPT	34.24	3,000	102,360.00	102,720.00
INTERCONTINENTAL EXCHANGE	45865V100	ICE	123.81	185,000	19,117,228.20	22,904,850.00
INTERDIGITAL INC	45867G101	IDCC	41.10	121,708	4,868,551.62	5,002,199.00
INTERFACE INC	458665304	TILE	16.08	28,100	411,938.08	451,848.00
INTERMUNE INC	45884X103	ITMN	9.69	157,300	1,501,570.81	1,524,237.00
INTERNATIONAL BANC SH	459044103	IBOC	18.05	74,300	1,176,732.58	1,341,115.00
INTERNATIONAL PAPER	460146103	IP	39.84	12,463	459,467.69	496,526.00
INTERNATIONAL RECTIFIER CORP	460254105	IRF	17.73	41,400	730,558.19	734,022.00
INTERPUBLIC GROUP	460690100	IPG	11.02	2,048,753	22,304,360.95	22,577,258.00
INTERSECTIONS INC	460981301	INTX	9.48	78,200	1,064,218.45	741,336.00
INTERSIL HOLDINGS CORP	46069S109	ISIL	8.29	2,366,400	26,194,803.21	19,617,456.00
INTERVAL LEISURE GROUP INC	46113M108	IILG	19.39	4,600	88,071.60	89,194.00
INTL BUS MACH CORP	459200101	IBM	191.55	1,467,124	159,696,782.47	281,027,603.00
INTL GAME TECHNOLOGY	459902102	IGT	14.17	600,607	8,414,776.12	8,510,601.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
INTL SHIPHOLDING CORP	460321201	ISH	16.48	29,600	736,498.67	487,808.00
INTUIT INC.	461202103	INTU	59.50	390,118	19,159,260.72	23,212,021.00
INTUITIVE SURGICAL INC	46120E602	ISRG	490.37	129,140	52,686,539.45	63,326,382.00
INVACARE CORP.	461203101	IVC	16.30	68,500	1,485,146.88	1,116,550.00
INVESCO LTD	G491BT108	IVZ	26.09	483,600	10,983,529.05	12,617,124.00
INVESTMENT TECHNOLOGY	46145F105	ITG	9.00	197,500	2,488,989.06	1,777,500.00
INVESTORS BANCORP INC	46146P102	ISBC	17.78	62,300	689,195.87	1,107,694.00
INVESTORS TITLE CO	461804106	ITIC	60.00	3,400	217,180.10	204,000.00
ION GEOPHYSICAL CORP	462044108	IO	6.51	746,150	4,978,184.00	4,857,436.00
IPASS INC	46261V108	IPAS	1.83	243,450	293,820.18	445,514.00
IPATH S&P 500 VIX SHORT TERM	06740C188	VXX	31.79	1,300,000	85,256,437.60	41,327,000.00
IPC THE HOSPITALIST CO	44984A105	IPCM	39.71	122,900	4,448,312.33	4,880,359.00
IPG PHOTONICS CORP	44980X109	IPGP	66.65	81,069	4,197,821.71	5,403,249.00
IRIDIUM COMMUNICATIONS INC	46269C102	IRDM	6.74	123,400	1,010,737.69	831,716.00
IRON MTN INC PA	462846106	IRM	31.05	5,600	178,903.57	173,880.00
ISLE OF CAPRI CASINOS	464592104	ISLE	5.60	222,100	1,352,981.27	1,243,760.00
ITC HOLDINGS CORP	465685105	ITC	76.91	452,100	33,735,513.67	34,771,011.00
ITRON INC.	465741106	ITRI	44.55	47,400	2,275,493.62	2,111,670.00
ITT CORP	450911201	ITT	23.46	1,138,071	22,570,605.89	26,699,146.00
J & J SNACK FOODS CORP	466032109	JJSF	63.94	29,492	939,107.76	1,885,718.00
J2 GLOBAL INC	48123V102	JCOM	30.58	165,400	4,225,629.62	5,057,932.00
JABIL CIRCUIT INC	466313103	JBL	19.29	39,869	882,730.08	769,073.00
JACK IN THE BOX INC.	466367109	JACK	28.60	82,650	1,925,384.75	2,363,790.00
JACOBS ENGINEERING GROUP	469814107	JEC	42.57	425,000	18,120,653.45	18,092,250.00
JANUS CAPITAL GROUP INC	47102X105	JNS	8.52	136,900	1,125,371.79	1,166,388.00
JARDEN CORP	471109108	JAH	51.70	91,774	4,343,597.57	4,744,716.00
JAVELIN MORTGAGE INV CORP	47200B104	JMI	19.09	4,600	86,332.80	87,814.00
JAZZ PHARMACEUTICALS PLC	G50871105	JAZZ	53.20	11,700	467,931.44	622,440.00
JDS UNIPHASE CORP	46612J507	JDSU	13.54	2,300,000	29,364,389.74	31,142,000.00
JETBLUE AIRWAYS CORP	477143101	JBLU	5.71	277,300	1,490,102.90	1,583,383.00
JM SMUCKER CO	832696405	SJM	86.24	1,000	74,141.51	86,240.00
JOHN B. SANFILIPPO & SON INC	800422107	JBSS	18.18	44,800	657,222.27	814,464.00
JOHN BEAN TECHNOLOGIES	477839104	JBT	17.77	5,600	96,947.96	99,512.00
JOHNSON & JOHNSON	478160104	JNJ	70.10	3,579,945	176,417,273.50	250,954,144.00
JOHNSON CONTROLS	478366107	JCI	30.70	574,172	15,357,965.33	17,627,080.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
JOHNSON OUTDOORS INC - CL A	479167108	JOUT	19.92	8,000	150,158.75	159,360.00
JONES LANG LASALLE I	48020Q107	JLL	83.94	357,200	28,671,925.49	29,983,368.00
JOS. A. BANK CLOTHIERS INC.	480838101	JOSB	42.58	18,800	915,493.00	800,504.00
JOURNAL COMMUNICATIONS INC	481130102	JRN	5.41	159,200	797,250.59	861,272.00
JOY GLOBAL INC	481165108	JOY	63.78	141,946	8,941,663.18	9,053,316.00
JPMORGAN CHASE & CO.	46625H100	JPM	43.97	4,965,448	187,061,967.87	218,330,749.00
JUNIPER NETWORKS INC	48203R104	JNPR	19.67	9,039	179,694.67	177,797.00
K12 INC	48273U102	LRN	20.44	112,900	2,307,202.56	2,307,676.00
KADANT INC	48282T104	KAI	26.51	35,500	776,134.31	941,105.00
KANSAS CITY SOUTHERN INDS	485170302	KSU	83.48	195,000	13,295,587.31	16,278,600.00
KAPSTONE PAPER AND	48562P103	KS	22.19	126,800	2,262,215.14	2,813,692.00
KAYAK SOFTWARE CORP	486577109	KYAK	39.72	7,500	285,876.40	297,900.00
KB HOME	48666K109	KBH	15.80	3,900	65,011.83	61,620.00
KBR INC	48242W106	KBR	29.92	106,800	2,539,242.00	3,195,456.00
KCAP FINANCIAL INC	48668E101	KCAP	9.19	13,800	128,696.25	126,822.00
KELLOGG CO.	487836108	K	55.85	175,879	6,233,771.96	9,822,842.00
KELLY SERVICES INC CL-A	488152208	KELYA	15.74	66,400	1,274,595.62	1,045,136.00
KEMPER CORP.	488401100	KMPR	29.50	4,900	146,952.45	144,550.00
KENNAMETAL INC	489170100	KMT	40.00	43,400	1,029,339.47	1,736,000.00
KENNEDY-WILSON HOLDINGS INC	489398107	KW	13.98	120,326	1,598,338.68	1,682,157.00
KERYX BIOPHARMACEUTICALS INC	492515101	KERX	2.62	236,600	672,461.93	619,892.00
KEY TRONIC CORP	493144109	KTCC	10.24	8,300	72,605.65	84,992.00
KEYCORP	493267108	KEY	8.42	1,760,512	14,107,249.96	14,823,511.00
KEYNOTE SYSTEMS INC	493308100	KEYN	14.09	74,251	879,126.77	1,046,197.00
KFORCE INC	493732101	KFRC	14.33	73,700	968,789.49	1,056,121.00
KIMBALL INTL INC	494274103	KBALB	11.61	87,900	681,813.65	1,020,519.00
KIMBERLY-CLARK CORP	494368103	KMB	84.43	303,970	16,522,667.85	25,664,187.00
KINDER MORGAN INC.	49456B101	KMI	35.33	765,410	23,253,052.64	27,041,935.00
KINDRED HEALTHCARE I	494580103	KND	10.82	98,700	1,128,818.70	1,067,934.00
KIRBY CORP.	497266106	KEX	61.89	48,842	1,641,692.18	3,022,831.00
KIRKLANDS INC	497498105	KIRK	10.59	22,100	362,098.62	234,039.00
KLA-TENCOR CORP.	482480100	KLAC	47.76	58,659	2,936,504.15	2,801,554.00
KMG CHEMICALS INC	482564101	KMG	17.57	8,600	154,035.74	151,102.00
KNIGHT TRANSPORTATION INC	499064103	KNX	14.63	134,600	2,485,724.15	1,969,198.00
KODIAK OIL & GAS CORP	50015Q100	KOG	8.85	83,000	659,657.56	734,550.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
KOPPERS HOLDINGS INC	50060P106	KOP	38.15	167,159	4,197,331.56	6,377,116.00
KOSMOS ENERGY LTD	G5315B107	KOS	12.35	24,000	246,816.00	296,400.00
KRAFT FOODS GROUP INC	50076Q106	KRFT	45.47	672,687	17,610,814.32	30,587,078.00
KRATOS DEFENSE & SECURITY	50077B207	KTOS	5.03	144,300	882,107.05	725,829.00
KRISPY KREME DOUGHNUTS INC	501014104	KKD	9.38	168,400	1,579,236.75	1,579,592.00
KROGER CO.	501044101	KR	26.02	1,324,431	31,433,229.00	34,461,695.00
KVH INDUSTRIES INC	482738101	KVHI	13.98	3,700	50,338.70	51,726.00
L-3 COMMUNICATIONS HOLDINGS	502424104	LLL	76.62	25,900	1,939,648.23	1,984,458.00
LABORATORY CRP OF AMER	50540R409	LH	86.62	6,518	605,730.49	564,589.00
LACLEDE GROUP HLDG. CO.	505597104	LG	38.61	88,400	3,459,407.31	3,413,124.00
LAKELAND BANCORP INC	511637100	LBAI	10.18	17,600	149,092.51	179,168.00
LAM RESEARCH CORP	512807108	LRCX	36.13	1,077	39,429.71	38,912.00
LAMAR ADVERTISING CO	512815101	LAMR	38.75	1,800	48,354.27	69,750.00
LANCASTER COLONY CORP	513847103	LANC	69.19	9,800	614,331.37	678,062.00
LANDSTAR SYSTEM INC.	515098101	LSTR	52.46	83,488	3,339,038.60	4,379,780.00
LAREDO PETROLEUM HOLDINGS	516806106	LPI	18.16	38,527	752,483.04	699,650.00
LAS VEGAS SANDS CORP	517834107	LVS	46.16	1,922,176	82,755,309.65	88,727,644.00
LAYNE CHRISTENSEN COMPANY	521050104	LAYN	24.27	53,600	1,101,997.44	1,300,872.00
LA-Z-BOY INC.	505336107	LZB	14.15	40,100	481,807.66	567,415.00
LEAP WIRELESS INTERNATIONAL	521863308	LEAP	6.65	148,200	1,396,380.72	985,530.00
LEAPFROG ENTERPRISES INC	52186N106	LF	8.63	41,900	344,189.75	361,597.00
LEAR CORP	521865204	LEA	46.84	10,277	375,784.64	481,375.00
LEGGETT & PLATT INC	524660107	LEG	27.22	14,800	400,817.72	402,856.00
LENDER PROCESSING SERVICES	52602E102	LPS	24.62	236,000	5,974,288.00	5,810,320.00
LENNAR CORPORATION	526057104	LEN	38.67	485,396	17,970,398.03	18,770,263.00
LENNOX INTERNATIONAL INC.	526107107	LII	52.52	18,700	897,548.94	982,124.00
LEUCADIA NATIONAL CORP	527288104	LUK	23.79	58	1,383.64	1,380.00
LEVEL 3 COMMUNICATIONS INC	52729N308	LVLT	23.11	58	1,282.52	1,340.00
LEXICON PHARMACEUTICALS	528872104	LXR	2.22	3,400	5,175.40	7,548.00
LEXMARK INTERNATIONAL INC.	529771107	LXK	23.19	218,464	6,998,414.42	5,066,180.00
LHC GROUP INC	50187A107	LHCG	21.30	45,000	763,160.35	958,500.00
LIBERTY GLOBAL INC	530555101	LBTYA	62.99	26,130	1,161,352.03	1,645,929.00
LIBERTY INTERACTIVE CORP	53071M104	LINTA	19.68	1,257,800	17,868,220.50	24,753,504.00
LIBERTY VENTURES SERIES A	53071M880	LVNTA	67.76	181,071	7,347,971.91	12,269,371.00
LIFE TIME FITNESS INC	53217R207	LTM	49.21	78,380	3,293,652.89	3,857,080.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
LIFELOCK INC	53224V100	LOCK	8.13	671,400	5,924,581.44	5,458,482.00
LIFEPOINT HOSPITALS INC.	53219L109	LPNT	37.75	2,613	105,183.71	98,641.00
LIFETIME BRANDS INC.	53222Q103	LCUT	10.61	59,000	890,784.60	625,990.00
LIMITED BRANDS INC.	532716107	LTD	47.06	172,641	5,803,271.10	8,124,485.00
LIN TV CORP	532774106	TVL	7.53	55,400	345,489.63	417,162.00
LINCOLN EDUCATIONAL SERVICES	533535100	LINC	5.59	134,200	1,780,481.15	750,178.00
LINCOLN ELEC HLDGS I	533900106	LECO	48.68	13,600	618,599.06	662,048.00
LINCOLN NATIONAL CORP	534187109	LNC	25.90	389,529	9,051,538.13	10,088,801.00
LINEAR TECHNOLOGY CORP	535678106	LLTC	34.30	63,996	1,972,111.41	2,195,063.00
LINKEDIN CORP-A	53578A108	LNKD	114.82	6,125	672,450.96	703,273.00
LIONS GATE ENTERTAINMENT	535919203	LGF	16.40	5,500	84,406.78	90,200.00
LIQUIDITY SERVICES INC	53635B107	LQDT	40.86	183,419	6,020,573.76	7,494,500.00
LITTELFUSE INC	537008104	LFUS	61.71	95,767	3,462,143.38	5,909,782.00
LIVE NATION	538034109	LYV	9.31	8,000	77,492.80	74,480.00
LIVEPERSON INC	538146101	LPSN	13.14	92,600	828,801.28	1,216,764.00
LKQ CORP	501889208	LKQ	21.10	1,617,496	23,911,864.41	34,129,165.00
LMI AEROSPACE INC	502079106	LMIA	19.34	17,200	287,047.90	332,648.00
LOCKHEED MARTIN	539830109	LMT	92.29	244,049	12,666,292.94	22,523,282.00
LOEWS CORP	540424108	L	40.75	414,800	13,114,806.53	16,903,100.00
LOGMEIN INC	54142L109	LOGM	22.41	28,900	750,931.86	647,649.00
LORAL SPACE & COMM	543881106	LORL	54.66	0	0.00	0.00
LORILLARD INC	544147101	LO	116.67	471,400	54,593,726.45	54,998,238.00
LOUISIANA PACIFIC	546347105	LPX	19.32	45,400	649,784.43	877,128.00
LOWE'S COS	548661107	LOW	35.52	1,581,714	29,072,219.31	56,182,481.00
LPL FINANCIAL HOLDINGS INC	50212V100	LPLA	28.16	8,600	253,934.59	242,176.00
LSI LIGHTING SYS	50216C108	LYTS	7.01	12,300	83,398.36	86,223.00
LSI LOGIC CORP	502161102	LSI	7.08	16,800	104,764.65	118,944.00
LTC PROPERTIES INC	502175102	LTC	35.19	19,300	428,640.04	679,167.00
LTX-CREDENCE CORPORATION	502403207	LTXC	6.56	54,800	379,191.29	359,488.00
LUFKIN INDUSTRIES INC	549764108	LUFK	58.13	8,200	349,705.29	476,666.00
LULULEMON ATHLETICA INC	550021109	LULU	76.23	540,000	35,441,027.75	41,164,200.00
LUMBER LIQUIDATORS HOLDINGS	55003T107	LL	52.83	62,500	2,516,039.04	3,301,875.00
LUMINEX CORP DEL	55027E102	LMNX	16.76	13,300	308,395.62	222,908.00
LYDALL INC.	550819106	LDL	14.34	63,500	670,695.44	910,590.00
LYONDELLBASELL IND-CL A	N53745100	LYB	57.09	353,539	14,158,915.85	20,183,542.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
M&T BANK CORPORATION	55261F104	MTB	98.47	292,800	22,272,218.38	28,832,016.00
MACQUARIE INFRASTRUCTURE CO	55608B105	MIC	45.56	48,803	1,256,841.89	2,223,465.00
MACYS INC	55616P104	M	39.02	1,005,343	21,929,939.62	39,228,484.00
MADDEN STEVEN LTD	556269108	SHOO	42.27	7,600	163,639.68	321,252.00
MADISON SQUARE GARDEN	55826P100	MSG	44.35	60,009	2,454,374.44	2,661,400.00
MAGELLAN HEALTH SERVICES INC	559079207	MGLN	49.00	31,500	1,197,970.21	1,543,500.00
MAGICJACK VOCALTEC LTD	M6787E101	CALL	18.21	52,400	970,555.68	954,204.00
MAIDEN HOLDINGS LTD	G5753U112	MHLD	9.19	167,604	1,433,113.45	1,540,281.00
MAIN STREET CAPITAL HOLDINGS	56035L104	MAIN	30.51	45,200	1,339,869.44	1,379,052.00
MAINSOURCE FINANCIAL	56062Y102	MSFG	12.67	72,100	637,583.93	913,507.00
MANHATTAN ASSOCIATES INC	562750109	MANH	60.34	25,900	438,020.64	1,562,806.00
MANITOWOC COMPANY INC.	563571108	MTW	15.68	120,300	1,394,582.68	1,886,304.00
MANNING & NAPIER INC	56382Q102	MN	12.60	33,000	435,134.00	415,800.00
MARATHON OIL CORP	565849106	MRO	30.66	875,792	17,730,085.94	26,851,783.00
MARATHON PETROLEUM CORP	56585A102	MPC	63.00	364,974	13,843,279.14	22,993,362.00
MARCHEX INC	56624R108	MCHX	4.11	214,800	709,630.39	882,828.00
MARKETAXESS HOLDINGS INC	57060D108	MKTX	35.30	45,300	777,028.92	1,599,090.00
MARLIN BUSINESS SERVICES INC	571157106	MRLN	20.06	29,200	349,642.89	585,752.00
MARRIOTT INT'L INC CL-A	571903202	MAR	37.27	271,886	10,473,383.55	10,133,191.00
MARRIOTT VACATIONS	57164Y107	VAC	41.67	61,555	2,269,222.68	2,564,997.00
MARSH & MCLENNAN COS.	571748102	MMC	34.47	449,550	13,968,772.36	15,495,989.00
MARVELL TECHNOLOGY GROUP	G5876H105	MRVL	7.26	3,499	29,445.29	25,403.00
MASCO CORP.	574599106	MAS	16.66	230,554	2,752,139.29	3,841,030.00
MASIMO CORP	574795100	MASI	21.01	401,639	9,579,300.57	8,438,436.00
MASTEC INC	576323109	MTZ	24.93	51,033	1,201,235.12	1,272,253.00
MASTERCARD INC-CLASS A	57636Q104	MA	491.28	203,066	51,703,044.96	99,762,264.00
MATERION CORP	576690101	MTRN	25.78	21,400	694,360.54	551,692.00
MATRIX SERVICE CO	576853105	MTRX	11.50	68,200	707,141.41	784,300.00
MATSON INC.	57686G105	MATX	24.72	5,500	99,966.20	135,960.00
MATTEL INC.	577081102	MAT	36.62	40,557	1,397,092.97	1,485,197.00
MATTHEWS INTL CORP	577128101	MATW	32.10	46,950	1,466,856.43	1,507,095.00
MAXIMUS INC	577933104	MMS	63.22	123,595	3,541,989.87	7,813,676.00
MAXWELL TECHNOLOGIES INC	577767106	MXWL	8.29	82,500	655,988.68	683,925.00
MAXYGEN INC	577776107	MAXY	2.46	378,700	1,607,671.81	931,602.00
MB FINL INC	55264U108	MBFI	19.75	73,700	1,369,827.80	1,455,575.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
MCCLATCHY CO	579489105	MNI	3.27	288,500	1,047,158.71	943,395.00
McCORMICK & CO	579780206	MKC	63.53	288,400	10,200,981.86	18,322,052.00
MCDONALDS CORPORATION	580135101	MCD	88.21	997,051	40,727,857.41	87,949,869.00
MCGRATH RENTCORP	580589109	MGRC	29.02	42,100	1,152,802.97	1,221,742.00
McGRAW HILL INC	580645109	MHP	54.67	19,100	751,126.67	1,044,197.00
MCKESSON CORP	58155Q103	MCK	96.96	644,902	42,023,816.14	62,529,698.00
MCMORAN EXPLORATION CO	582411104	MMR	16.05	15,300	239,973.70	245,565.00
MDC HOLDINGS INC	552676108	MDC	36.76	3,400	131,734.70	124,984.00
MEAD JOHNSON NUTRITION CO	582839106	MJN	65.89	27,518	1,941,300.16	1,813,161.00
MEADWESTVACO	583334107	MWV	31.87	709,875	16,421,526.84	22,623,716.00
MEDASSETS INC	584045108	MDAS	16.77	45,311	818,636.87	759,865.00
MEDICINES COMPANY	584688105	MDCO	23.97	118,700	2,903,419.17	2,845,239.00
MEDIDATA SOLUTIONS INC	58471A105	MDSO	39.19	45,173	1,729,873.70	1,770,330.00
MEDIFAST INC	58470H101	MED	26.39	33,000	811,557.14	870,870.00
MEDIVATION INC	58501N101	MDVN	51.16	26,004	1,239,822.45	1,330,365.00
MEDNAX INC	58502B106	MD	79.52	50,571	3,247,976.02	4,021,406.00
MEDTRONIC INC	585055106	MDT	41.02	1,882,486	63,091,224.06	77,219,576.00
MENTOR GRAPHICS CORP.	587200106	MENT	17.02	104,600	1,155,143.85	1,780,292.00
MERCANTILE BANK CORP	587376104	MBWM	16.50	74,669	1,466,804.75	1,232,039.00
MERCHANTS BANCSHARES	588448100	MBVT	26.77	14,500	357,106.81	388,165.00
MERCK & CO INC	58933Y105	MRK	40.94	4,220,525	154,036,681.45	172,788,294.00
MERCURY SYSTEMS INC	589378108	MRCY	9.20	323,700	3,013,297.59	2,978,040.00
MEREDITH CORPORATION	589433101	MDP	34.45	94,550	3,014,125.27	3,257,248.00
MERIDIAN BIOSCIENCE INC	589584101	VIVO	20.25	60,500	1,230,033.90	1,225,125.00
MERIDIAN INTERSTATE BANCORP	58964Q104	EBSB	16.78	4,300	38,555.51	72,154.00
MERIT MED SYS INC	589889104	MMSI	13.90	59,804	874,059.67	831,276.00
MERITAGE HOMES CORP	59001A102	MTH	37.35	102,290	3,233,376.36	3,820,531.00
MESA LABORATORIES INC	59064R109	MLAB	50.11	9,400	443,585.18	471,034.00
METALICO INC.	591176102	MEA	1.96	191,100	334,713.50	374,556.00
METLIFE INC	59156R108	MET	32.94	1,801,907	68,551,656.03	59,354,817.00
METRO BANCORP INC	59161R101	METR	13.22	59,100	665,183.19	781,302.00
METROPCS COMMUNICATIONS INC	591708102	PCS	9.94	93,412	973,557.38	928,515.00
METTLER-TOLEDO	592688105	MTD	193.30	311,500	33,185,982.58	60,212,950.00
MFA FINANCIAL INC.	55272X102	MFA	8.11	114,715	905,737.01	930,339.00
MGE ENERGY INC	55277P104	MGEE	50.95	600	32,153.52	30,570.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
MGM MIRAGE	552953101	MGM	11.64	9,388	107,635.64	109,276.00
MICHAEL KORS HOLDINGS LTD	G60754101	KORS	51.03	70,962	1,544,838.13	3,621,191.00
MICREL INCORPORATED	594793101	MCRL	9.50	104,400	1,122,598.43	991,800.00
MICRON TECHNOLOGY INC	595112103	MU	6.35	726	4,870.16	4,610.00
MICROS SYSTEMS INC.	594901100	MCRS	42.44	512,000	17,987,964.17	21,729,280.00
MICROSEMI CORP	595137100	MSCC	21.04	88,308	1,703,374.95	1,858,000.00
MICROSOFT CORP.	594918104	MSFT	26.73	11,971,962	310,656,546.39	320,010,544.00
MICROSTRATEGY INC-CL A	594972408	MSTR	93.38	13,300	1,004,472.49	1,241,954.00
MIDDLEBY CORP	596278101	MIDD	128.21	168,219	15,516,729.62	21,567,358.00
MIDSTATES PETROLEUM CO INC	59804T100	MPO	6.89	15,300	169,619.95	105,417.00
MIDWESTONE FINANCIAL GROUP	598511103	MOFG	20.51	2,100	45,523.25	43,071.00
MILLENNIAL MEDIA INC	60040N105	MM	12.53	195,900	3,490,096.15	2,454,627.00
MILLER (HERMAN) INC	600544100	MLHR	21.42	800	18,802.13	17,136.00
MILLER ENERGY RESOURCES INC	600527105	MILL	3.96	300	1,569.42	1,188.00
MILLER INDUSTRIES INC	600551204	MLR	15.25	34,300	596,289.32	523,075.00
MINE SAFETY APPLIANCES CO	602720104	MSA	42.71	3,700	148,102.85	158,027.00
MINERALS TECHNOLOGIES INC	603158106	MTX	39.92	145,772	4,269,695.31	5,819,218.00
MISTRAS GROUP INC	60649T107	MG	24.69	218,323	4,951,997.22	5,390,395.00
MKS INSTRUMENTS INC	55306N104	MKSI	25.78	79,243	2,034,624.00	2,042,885.00
MODUSLINK GLOBAL SOLUTIONS	60786L107	MLNK	2.90	177,500	1,669,280.11	514,750.00
MOHAWK INDUSTRIES INC.	608190104	MHK	90.47	8,000	522,889.75	723,760.00
MOLEX INC	608554101	MOLX	27.33	663,100	10,088,415.47	18,122,523.00
MOLINA HEALTHCARE INC	60855R100	MOH	27.06	45,800	873,408.90	1,239,348.00
MOLYCORP INC	608753109	MCP	9.44	314,604	4,405,007.15	2,969,862.00
MOMENTA PHARMACEUTICALS INC	60877T100	MNTA	11.78	94,000	1,180,253.33	1,107,320.00
MONDELEZ INTERNATIONAL INC	609207105	MDLZ	25.47	2,044,323	33,975,759.20	52,068,907.00
MONOLITHIC POWER SYSTEMS	609839105	MPWR	22.28	8,100	159,491.96	180,468.00
MONOTYPE IMAGING HOLDINGS	61022P100	TYPE	15.98	147,782	1,835,833.01	2,361,556.00
MONRO MUFFLER BRAKE	610236101	MNRO	34.97	55,550	2,059,135.52	1,942,584.00
MONSANTO COMPANY	61166W101	MON	94.65	1,144,195	72,505,653.61	108,298,057.00
MONSTER BEVERAGE CORP	611740101	MNST	52.88	110,861	4,262,379.48	5,862,329.00
MONTPELIER RE HOLDINGS LTD	G62185106	MRH	22.86	65,500	1,493,189.09	1,497,330.00
MOODY'S CORPORATION	615369105	MCO	50.32	15,100	482,600.68	759,832.00
MOOG INC. CL A	615394202	MOG.A	41.03	49,023	1,492,345.41	2,011,414.00
MORGAN STANLEY	617446448	MS	19.12	1,170,958	40,212,632.75	22,388,717.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
MOSAIC COMPANY	61945C103	MOS	56.63	215,314	23,190,267.79	12,193,231.00
MOSYS INC.	619718109	MOSY	3.48	155,800	299,915.00	542,184.00
MOTOROLA SOLUTIONS INC	620076307	MSI	55.68	220,183	15,226,521.27	12,259,789.00
MOVADO GROUP INC	624580106	MOV	30.68	76,600	2,105,059.79	2,350,088.00
MOVE, INC	62458M207	MOVE	7.59	128,200	1,204,372.59	973,038.00
MRC GLOBAL INC	55345K103	MRC	27.78	89,000	1,957,027.60	2,472,420.00
MSC INDUSTRIAL DIRECT CO-A	553530106	MSM	75.38	430,000	21,905,530.17	32,413,400.00
MTR GAMING GROUP INC	553769100	MNTG	4.17	35,600	132,603.56	148,452.00
MTS SYS CORP	553777103	MTSC	50.93	58,600	1,920,995.51	2,984,498.00
MUELLER INDUSTRIES INC.	624756102	MLI	50.03	15,200	745,864.95	760,456.00
MUELLER WTR PRODS INC	624758108	MWA	5.61	3,400	16,380.52	19,074.00
MULTI-FINELINE ELECTRONIX INC	62541B101	MFLX	20.21	39,700	836,976.75	802,337.00
MULTIMEDIA GAMES, INC.	625453105	MGAM	14.71	182,800	1,560,357.35	2,688,988.00
MURPHY OIL CORP	626717102	MUR	59.55	125,556	7,902,537.27	7,476,860.00
MVC CAPITAL INC	553829102	MVC	12.15	15,100	267,627.65	183,465.00
MWI VETERINARY SUPPLY INC	55402X105	MWIV	110.00	7,891	663,614.02	868,010.00
MYERS INDUSTRIES INC.	628464109	MYE	15.15	69,800	685,459.34	1,057,470.00
MYLAN INC	628530107	MYL	27.48	2,210,134	46,530,896.66	60,734,482.00
MYRIAD GENETICS INC	62855J104	MYGN	27.25	64,700	1,855,329.77	1,763,075.00
NABORS INDUSTRIES LTD.	G6359F103	NBR	14.45	6,963	97,333.56	100,615.00
NACCO INDUSTRIES -CL A	629579103	NC	60.69	16,500	553,114.66	1,001,385.00
NANOMETRICS INC	630077105	NANO	14.42	54,400	979,657.84	784,448.00
NANOSPHERE INC	63009F105	NSPH	2.88	203,700	369,185.88	586,656.00
NASDAQ OMX GROUP	631103108	NDAQ	25.01	290,000	7,015,541.26	7,252,900.00
NATIONAL BANK HOLD CORP-CL A	633707104	NBHC	18.99	4,600	85,859.92	87,354.00
NATIONAL BANKSHARES INC/VA	634865109	NKSH	32.39	300	7,427.41	9,717.00
NATIONAL HEALTHCARE	635906100	NHC	47.02	22,500	1,034,093.16	1,057,950.00
NATIONAL INSTRUMENTS CORP.	636518102	NATI	25.81	173,796	3,545,931.85	4,485,675.00
NATIONAL INTERSTATE CORP	63654U100	NATL	28.82	22,200	472,059.00	639,804.00
NATIONAL OILWELL VARCO INC	637071101	NOV	68.35	1,412,721	84,657,977.71	96,559,480.00
NATIONAL PENN BANCSH	637138108	NPBC	9.32	377,200	3,412,165.17	3,515,504.00
NATIONAL RESEARCH CORP	637372103	NRCI	54.20	200	5,518.63	10,840.00
NATIONSTAR MORTGAGE	63861C109	NSM	30.98	12,100	373,855.01	374,858.00
NATURAL GAS SERVICES GROUP	63886Q109	NGS	16.42	52,500	919,965.80	862,050.00
NATURES SUNSHINE PRODS INC.	639027101	NATR	14.48	55,700	758,991.38	806,536.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
NATUS MEDICAL INC	639050103	BABY	11.18	1,500	16,726.28	16,770.00
NAVIGATORS GROUP INC	638904102	NAV	51.07	68,800	3,260,782.62	3,513,616.00
NAVISTAR INTL. CORP.	63934E108	NAV	21.77	85,239	3,018,352.43	1,855,653.00
NBT BANCORP INC	628778102	NBTB	20.27	20,700	464,452.05	419,589.00
NCI BUILDING SYS INC	628852204	NCS	13.90	64,000	710,969.95	889,600.00
NCR CORPORATION	62886E108	NCR	25.48	33,500	720,200.74	853,580.00
NEENAH PAPER INC	640079109	NP	28.47	15,300	285,871.83	435,591.00
NEKTAR THERAPEUTICS	640268108	NKTR	7.41	23,400	252,087.39	173,394.00
NEOGEN CORP	640491106	NEOG	45.32	118,676	4,298,668.61	5,378,396.00
NETAPP INC.	64110D104	NTAP	33.55	6,929	232,289.32	232,468.00
NETFLIX INC	64110L106	NFLX	92.78	1,144	108,570.91	106,140.00
NETGEAR INC	64111Q104	NTGR	39.42	4,400	163,510.44	173,448.00
NETSCOUT SYS INC	64115T104	NTCT	25.99	53,800	1,075,550.00	1,398,262.00
NETSPEND HOLDINGS INC	64118V106	NTSP	11.82	83,900	774,715.41	991,698.00
NETSUITE INC	64118Q107	N	67.30	76,116	2,605,741.74	5,122,607.00
NEUSTAR INC-CLASS A	64126X201	NSR	41.93	61,202	2,240,432.30	2,566,200.00
NEUTRAL TANDEM INC	64128B108	IQNT	2.57	126,800	1,310,245.79	325,876.00
NEW GOLD INC	644535106	NGD	11.03	297,500	2,904,859.89	3,281,425.00
NEW YORK & CO	649295102	NWY	3.81	375,800	1,606,196.96	1,431,798.00
NEW YORK COMMUNITY BANCORP	649445103	NYCB	13.10	30,900	401,764.05	404,790.00
NEW YORK TIMES CO. CL A	650111107	NYT	8.53	165,700	1,315,785.63	1,413,421.00
NEWELL RUBBERMAID INC.	651229106	NWL	22.27	1,652,200	24,705,378.38	36,794,494.00
NEWFIELD EXPLORATION	651290108	NFX	26.78	668	17,791.58	17,889.00
NEWLINK GENETICS CORP	651511107	NLNK	12.50	30,200	378,126.03	377,500.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	46.44	681,967	28,731,935.14	31,670,547.00
NEWS CORP INC-CL A	65248E104	NWSA	25.54	1,610,614	27,857,502.52	41,135,082.00
NEXSTAR BROADCASTING GROUP	65336K103	NXST	10.59	37,000	322,852.76	391,830.00
NEXTERA ENERGY INC	65339F101	NEE	69.19	500,387	25,674,457.75	34,621,777.00
NGP CAPITAL RESOURCES CO	62912R107	NGPC	7.22	13,600	211,547.79	98,192.00
NIC INC	62914B100	EGOV	16.34	270,208	3,039,551.04	4,415,199.00
NII HOLDINGS INC	62913F201	NIHD	7.13	564,831	10,114,103.76	4,027,245.00
NIKE INC. -CL B	654106103	NKE	51.60	975,520	26,775,232.20	50,336,832.00
NISOURCE INC	65473P105	NI	24.89	16,100	363,443.79	400,729.00
NJ RESOURCES CORP. COMMON	646025106	NJR	39.62	59,550	2,250,754.41	2,359,371.00
NL INDS INC	629156407	NL	11.45	1,900	22,248.32	21,755.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
NN INC	629337106	NNBR	9.16	12,700	110,079.57	116,332.00
NOBLE ENERGY INC	655044105	NBL	101.74	482,789	41,411,781.81	49,118,953.00
NORANDA ALUMINIUM HOLDING	65542W107	NOR	6.11	100,400	1,169,434.65	613,444.00
NORDSON CORP	655663102	NDSN	63.12	41,244	2,069,400.96	2,603,321.00
NORDSTROM INC	655664100	JWN	53.50	389,384	21,326,831.54	20,832,044.00
NORFOLK SOUTHERN CORP.	655844108	NSC	61.84	273,953	14,638,416.06	16,941,254.00
NORTEK INC	656559309	NTK	66.25	12,500	738,316.88	828,125.00
NORTHEAST UTILITIES	664397106	NU	39.08	298	11,695.40	11,646.00
NORTHERN OIL AND GAS INC	665531109	NOG	16.82	82,000	1,663,928.05	1,379,240.00
NORTHERN TRUST CORP	665859104	NTRS	50.16	17,400	825,759.55	872,784.00
NORTHRIM BANCORP INC	666762109	NRIM	22.65	800	16,018.00	18,120.00
NORTHROP GRUMMAN CORP.	666807102	NOC	67.58	335,706	16,060,597.81	22,687,011.00
NORTHWEST PIPE CO	667746101	NWPX	23.86	7,500	187,093.07	178,950.00
NORTHWESTERN CORP	668074305	NWE	34.73	69,175	1,896,618.97	2,402,448.00
NOVATEL WIRELESS INC	66987M604	NVTL	1.34	270,500	472,421.79	362,470.00
NOVO-NORDISK A/S-SPONS ADR	670100205	NVO	163.21	90,000	12,474,160.47	14,688,900.00
NRG ENERGY INC.	629377508	NRG	22.99	151,296	4,054,806.91	3,478,295.00
NU SKIN ENTERPRISES	67018T105	NUS	37.05	41,500	1,966,146.28	1,537,575.00
NUANCE COMMUNICATIONS	67020Y100	NUAN	22.32	1,195,058	27,767,086.18	26,673,695.00
NUCOR CORP	670346105	NUE	43.18	9,328	376,996.31	402,783.00
NUTRACEUTICAL INTERNATIONAL	67060Y101	NUTR	16.54	38,800	451,656.41	641,752.00
NV ENERGY INC	67073Y106	NVE	18.14	22,600	386,500.76	409,964.00
NVE CORP	629445206	NVEC	55.49	13,800	768,581.01	765,762.00
NVR INC	62944T105	NVR	920.00	1,500	1,298,978.97	1,380,000.00
NYSE EURONEXT	629491101	NYX	31.54	475,000	13,406,209.83	14,981,500.00
OASIS PETROLEUM INC	674215108	OAS	31.80	97,979	2,751,325.72	3,115,732.00
OBAGI MEDICAL PRODUCTS INC	67423R108	OMPI	13.59	66,100	764,452.16	898,299.00
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	76.61	1,133,218	56,481,182.99	86,815,830.00
OCEANEERING INT'L. INC.	675232102	OII	53.79	978,900	23,698,711.78	52,655,031.00
OCH-ZIFF CAPITAL MANAGEMENT	67551U105	OZM	9.50	757,219	8,626,238.45	7,193,580.00
OCWEN FINANCIAL CORP	675746309	OCN	34.59	186,500	3,025,264.60	6,451,035.00
ODYSSEY MARINE EXPLORATION	676118102	OMEX	2.97	254,800	334,233.59	756,756.00
OFFICE DEPOT INC	676220106	ODP	3.28	391,100	1,788,001.72	1,282,808.00
OFFICEMAX INC	67622P101	OMX	9.76	995,400	7,296,376.85	9,715,104.00
OFS CAPITAL CORP	67103B100	OFS	13.69	4,200	57,347.79	57,498.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
OIL DRI CORP AMERICA	677864100	ODC	27.60	14,200	311,479.19	391,920.00
OLD DOMINION FREIGHT LINE	679580100	ODFL	34.28	173,935	3,542,710.83	5,962,491.00
OLD NATL BANCORP IND	680033107	ONB	11.87	8,200	112,226.87	97,334.00
OLIN CORP	680665205	OLN	21.59	158,400	3,015,952.27	3,419,856.00
OM GROUP, INC.	670872100	OMG	22.20	56,000	1,091,234.12	1,243,200.00
OMEGA FLEX INC	682095104	OFLX	12.36	5,000	69,702.07	61,800.00
OMNIAMERICAN BANCORP INC	68216R107	OABC	23.13	17,900	420,100.20	414,027.00
OMNICARE INC.	681904108	OCR	36.10	3,044	96,476.54	109,888.00
OMNICELL INC	68213N109	OMCL	14.87	166,800	2,422,202.59	2,480,316.00
OMNICOM GROUP	681919106	OMC	49.96	64,007	3,313,914.16	3,197,790.00
OMNOVA SOLUTIONS INC	682129101	OMN	7.01	134,000	994,949.63	939,340.00
ONE LIBERTY PROPERTIES INC	682406103	OLP	20.29	7,000	112,297.88	142,030.00
ONEOK INC.	682680103	OKE	42.75	46,300	1,364,519.52	1,979,325.00
ONYX PHARMACEUTICALS	683399109	ONXX	75.53	25,500	1,587,368.57	1,926,015.00
OPENTABLE INC	68372A104	OPEN	48.80	7,800	384,375.01	380,640.00
OPKO HEALTH INC	68375N103	OPK	4.81	228,300	1,075,426.64	1,098,123.00
OPLINK COMMUNICATION	68375Q403	OPLK	15.58	48,400	905,385.54	754,072.00
ORACLE SYS. CORP.	68389X105	ORCL	33.32	4,613,541	77,531,438.83	153,723,186.00
ORBCOMM INC	68555P100	ORBC	3.92	95,000	330,787.63	372,400.00
ORBITZ WORLDWIDE INC	68557K109	OWW	2.72	272,800	897,011.32	742,016.00
O'REILLY AUTOMOTIVE INC.	67103H107	ORLY	89.42	83,332	7,433,632.14	7,451,547.00
OREXIGEN THERAPEUTICS INC	686164104	OREX	5.27	5,100	27,570.50	26,877.00
ORIENT EXPRESS HOTELS LTD -A	G67743107	OEH	11.69	272,832	2,778,462.09	3,189,406.00
ORIENTAL FINL GROUP	68618W100	OFG	13.35	87,400	1,010,376.15	1,166,790.00
ORION MARINE GROUP INC	68628V308	ORN	7.31	116,700	732,782.85	853,077.00
ORMAT TECHNOLOGIES INC	686688102	ORA	19.28	106,300	2,515,778.34	2,049,464.00
ORTHOFIX INTERNATIONAL N.V.	N6748L102	OFIX	39.33	31,800	1,284,707.03	1,250,694.00
OSHKOSH CORPORATION	688239201	OSK	29.65	151,094	4,118,963.27	4,479,937.00
OSI SYSTEMS INC	671044105	OSIS	64.04	60,374	3,297,495.30	3,866,351.00
OSISKO MINING CORP	688278100	OSKFF	8.03	321,600	2,707,599.23	2,582,448.00
OTTER TAIL CORP	689648103	OTTR	25.00	12,400	311,377.78	310,000.00
OVERSTOCK COM INC DE	690370101	OSTK	14.31	41,100	576,722.88	588,141.00
OWENS & MINOR INC.	690732102	OMI	28.51	66,600	1,836,033.73	1,898,766.00
OWENS-ILLINOIS INC	690768403	OI	21.27	1,570,000	41,613,853.29	33,393,900.00
OXFORD INDUSTRIES INC.	691497309	OXM	46.36	19,310	827,770.62	895,212.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
PACCAR INC	693718108	PCAR	45.21	41,903	1,492,855.11	1,894,435.00
PACER INTERNATIONAL INC	69373H106	PACR	3.90	283,800	1,462,893.94	1,106,820.00
PACIFIC BIOSCIENCES OF	69404D108	PACB	1.70	267,084	336,416.60	454,043.00
PACIFIC CONTINENTAL CORP	69412V108	PCBK	9.73	6,900	62,550.96	67,137.00
PACIFIC GAS & ELEC. CO.	69331C108	PCG	40.18	318,541	12,377,406.74	12,798,977.00
PACKAGING CORP OF AMERICA	695156109	PKG	38.47	4,641	166,336.05	178,539.00
PACTERA TECHNOLOGY ADR	695255109	PACT	7.94	117,018	2,594,696.67	929,123.00
PACWEST BANCORP	695263103	PACW	24.78	270,950	5,623,560.01	6,714,141.00
PALL CORPORATION	696429307	PLL	60.26	4,000	216,781.40	241,040.00
PALO ALTO NETWORKS INC	697435105	PANW	53.52	275	16,993.62	14,718.00
PANERA BREAD CO	69840W108	PNRA	158.83	15,000	2,543,619.00	2,382,450.00
PANHANDLE OIL AND GAS INC	698477106	PHX	28.23	18,100	537,870.19	510,963.00
PANTRY INC/THE	698657103	PTRY	12.13	74,600	998,182.44	904,898.00
PARAMETRIC TECHNOLOGY CORP	699173209	PMTC	22.51	105,775	2,136,426.43	2,380,995.00
PAREXEL INT'L CORP.	699462107	PRXL	29.59	154,600	3,759,143.97	4,574,614.00
PARKER DRILLING CO	701081101	PKD	4.60	221,000	1,274,758.86	1,016,600.00
PARKER-HANNIFIN CORP.	701094104	PH	85.06	235,058	18,951,076.22	19,994,033.00
PARK-OHIO HOLDINGS CORP	700666100	PKOH	21.31	34,300	644,641.64	730,933.00
PARTNERRE LTD	G6852T105	PRE	80.49	106,251	7,969,883.60	8,552,143.00
PATRICK INDUSTRIES INC	703343103	PATK	15.56	5,300	81,585.53	82,468.00
PATTERSON COS INC	703395103	PDCO	34.23	19,843	682,104.64	679,226.00
PATTERSON-UTI ENERGY INC	703481101	PTEN	18.63	41,345	711,449.17	770,257.00
PAYCHEX INC	704326107	PAYX	31.14	287,504	8,898,335.87	8,952,875.00
PC CONNECTION INC	69318J100	PCCC	11.50	71,300	541,440.19	819,950.00
PDC ENERGY INC	69327R101	PDCE	33.21	20,142	702,877.90	668,916.00
PDF SOLUTIONS INC	693282105	PDFS	13.78	67,400	506,527.74	928,772.00
PDL BIOPHARMA INC.	69329Y104	PDLI	7.05	190,000	1,263,439.49	1,339,500.00
PEABODY ENERGY CORP	704549104	BTU	26.61	8,105	219,581.94	215,674.00
PEBBLEBROOK HOTEL TRUST	70509V100	PEB	23.10	433,900	8,724,607.69	10,023,090.00
PEGASYSTEMS INC	705573103	PEGA	22.68	20,700	652,142.76	469,476.00
PENNANTPARK INVESTMENT	708062104	PNNT	11.00	41,300	443,226.51	454,094.00
PENSKE AUTOMOTIVE GROUP	70959W103	PAG	30.09	200,400	3,449,753.91	6,030,036.00
PENTAIR LTD.	H6169Q108	PNR	49.15	2,798	136,600.56	137,522.00
PEOPLES BANCORP INC	709789101	PEBO	20.43	38,100	966,246.55	778,383.00
PEOPLE'S UNITED FINANCIAL INC	712704105	PBCT	12.09	679,980	8,765,845.34	8,220,958.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
PEP BOYS MM & J	713278109	PBY	9.83	190,300	1,735,956.04	1,870,649.00
PEPSICO INC.	713448108	PEP	68.43	2,900,875	150,366,890.69	198,506,877.00
PEREGRINE SEMICONDUCTOR	71366R703	PSMI	15.31	4,000	69,746.40	61,240.00
PERFORMANT FINANCIAL CORP	71377E105	PFMT	10.10	5,700	60,787.65	57,570.00
PERKIN ELMER INC	714046109	PKI	31.74	77,658	2,129,124.83	2,464,865.00
PERRIGO CO.	714290103	PRGO	104.03	144,566	16,464,981.46	15,039,201.00
PERRY ELLIS INTERNATIONAL	288853104	PERY	19.90	43,100	948,335.21	857,690.00
PERVASIVE SOFTWARE INC	715710109	PVSW	8.91	28,400	255,130.97	253,044.00
PETMED EXPRESS INC	716382106	PETS	11.10	58,400	606,921.70	648,240.00
PETSMART INC	716768106	PETM	68.34	27,685	1,760,886.41	1,891,993.00
PFIZER INC.	717081103	PFE	25.08	8,109,090	168,777,018.46	203,375,977.00
PH GLATFELTER CO	377316104	GLT	17.48	201,540	2,899,064.47	3,522,919.00
PHARMACYCLICS INC	716933106	PCYC	57.90	80,353	1,713,713.88	4,652,439.00
PHARMERICA CORP	71714F104	PMC	14.24	198,978	2,254,145.93	2,833,447.00
PHH CORP	693320202	PHH	22.75	208,065	4,074,039.44	4,733,479.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	83.64	3,403,759	128,080,548.40	284,690,403.00
PHILLIPS 66	718546104	PSX	53.10	614,291	9,121,984.92	32,618,852.00
PHOTRONICS INC.	719405102	PLAB	5.96	178,300	1,041,406.57	1,062,668.00
PIEDMONT NATURAL GAS CO INC	720186105	PNY	31.31	21,700	596,728.86	679,427.00
PIER 1 IMPORTS INC/DEL	720279108	PIR	20.00	24,500	261,983.51	490,000.00
PINNACLE ENTERTAINMENT, INC.	723456109	PNK	15.83	141,500	1,517,709.57	2,239,945.00
PINNACLE FINANCIAL PARTNERS	72346Q104	PNFP	18.84	27,200	444,064.17	512,448.00
PINNACLE WEST CAPITAL CORP	723484101	PNW	50.98	4,500	224,020.99	229,410.00
PIONEER ENERGY SERVICES	723664108	PES	7.26	245,800	1,819,846.30	1,784,508.00
PIONEER NATURAL RESOURCES	723787107	PXD	106.59	12,619	1,136,307.80	1,345,059.00
PITNEY-BOWES, INC.	724479100	PBI	10.64	458,556	9,166,310.27	4,879,036.00
PIXELWORKS INC	72581M305	PXLW	2.24	219,900	757,512.01	492,576.00
PLAINS EXPLORATION & PR	726505100	PXP	46.94	100,383	3,849,224.61	4,711,978.00
PLANTRONICS INC.	727493108	PLT	36.87	42,200	1,095,616.53	1,555,914.00
PLATINUM UNDERWRITERS	G7127P100	PTP	46.00	37,400	1,720,676.19	1,720,400.00
PLEXUS CORP	729132100	PLXS	25.80	93,925	2,054,518.13	2,423,265.00
PLUM CREEK TIMBER CO INC	729251108	PCL	44.37	25,894	920,698.06	1,148,917.00
PLX TECHNOLOGY INC	693417107	PLXT	3.63	267,200	1,460,767.79	969,936.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	58.31	887,136	50,569,570.72	51,728,900.00
PNM RESOURCES INC	69349H107	PNM	20.51	86,500	1,198,419.94	1,774,115.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
POLARIS INDUSTRIES INC.	731068102	PII	84.15	11,323	382,572.97	952,830.00
POLYCOM INC.	73172K104	PLCM	10.46	465,721	5,907,123.25	4,871,442.00
POLYONE CORPORATION	73179P106	POL	20.42	85,691	1,112,935.31	1,749,810.00
POOL CORP.	73278L105	POOL	42.32	236,018	9,683,857.35	9,988,282.00
PORTFOLIO RECOVERY	73640Q105	PRAA	106.86	112,779	8,545,434.63	12,051,564.00
PORTLAND GEN ELEC CO	736508847	POR	27.36	49,700	1,215,006.22	1,359,792.00
POTLATCH CORP.	737630103	PCH	39.19	25,400	734,811.39	995,426.00
POWER INTEGRATIONS INC	739276103	POWI	33.61	26,900	1,080,244.73	904,109.00
POWER ONE INC.	73930R102	PWER	4.11	220,200	1,064,525.12	905,022.00
POZEN INC	73941U102	POZN	5.01	145,500	909,216.72	728,955.00
PPG INDUSTRIES INC.	693506107	PPG	135.35	69,581	5,713,014.18	9,417,788.00
PPL CORPORATION	69351T106	PPL	28.63	285,000	8,138,257.16	8,159,550.00
PRAXAIR INC.	74005P104	PX	109.45	609,438	42,768,697.32	66,702,989.00
PRECISION CASTPARTS CORP	740189105	PCP	189.42	605,550	73,101,691.55	114,703,281.00
PREFERRED BANK/LOS ANGELES	740367404	PFBC	14.20	24,200	314,450.59	343,640.00
PREFORMED LINE PRODUCTS CO	740444104	PLPC	59.42	2,700	160,794.71	160,434.00
PREMIERE GLOBAL SERVICES INC	740585104	PGI	9.78	112,400	936,098.69	1,099,272.00
PRESIDENTIAL LIFE	740884101	PLFE	13.98	0	0.00	0.00
PRESTIGE BRANDS HOLDINGS INC	74112D101	PBH	20.03	46,200	525,804.13	925,386.00
PRICELINE.COM INC	741503403	PCLN	621.20	126,588	33,562,978.89	78,636,466.00
PRICESMART INC	741511109	PSMT	77.05	1,200	87,294.59	92,460.00
PRIMERICA INC	74164M108	PRI	30.01	53,800	1,305,876.55	1,614,538.00
PRIMUS TELECOMMUNICATIONS	741929301	PTGI	10.87	38,200	581,176.22	415,234.00
PRIVATEBANCORP INC	742962103	PVTB	15.32	100,400	1,061,764.08	1,538,128.00
PROASSURANCE CORP	74267C106	PRA	42.19	312,330	10,907,310.83	13,177,203.00
PROCERA NETWORKS INC	74269U203	PKT	18.55	66,500	587,112.53	1,233,575.00
PROCTER & GAMBLE CO	742718109	PG	67.89	3,315,957	132,064,069.32	225,120,321.00
PROGENICS PHARMACEUTICAL	743187106	PGNX	2.98	93,400	871,138.35	278,332.00
PROGRESS SOFTWARE	743312100	PRGS	20.99	200,162	3,523,491.04	4,201,400.00
PROGRESSIVE CORP	743315103	PGR	21.10	6,700	133,262.85	141,370.00
PROOFPOINT INC	743424103	PFPT	12.31	4,000	62,861.08	49,240.00
PROS HOLDINGS INC	74346Y103	PRO	18.29	43,200	543,435.60	790,128.00
PROSHARES ULTRASHORT S&P	74347B300	SDS	54.10	843,750	53,589,705.60	45,646,875.00
PROSPECT CAPITAL CORP	74348T102	PSEC	10.87	50,500	571,902.01	548,935.00
PROSPERITY BANCSHARE	743606105	PB	42.00	12,300	431,992.59	516,600.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
PROTECTIVE LIFE CORP	743674103	PL	28.58	281,780	7,759,140.93	8,053,272.00
PROVIDENCE SERVICE CORP	743815102	PRSC	16.99	215,543	3,155,283.11	3,662,075.00
PROVIDENT FINANCIAL HLDGS	743868101	PROV	17.50	26,800	445,930.64	469,000.00
PROVIDENT FINANCIAL SERVICES	74386T105	PFS	14.92	89,100	1,226,199.13	1,329,372.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	53.33	696,450	32,387,476.42	37,141,679.00
PSS WORLD MEDICAL INC.	69366A100	PSSI	28.88	5,000	142,327.18	144,400.00
PUBLIC SVC ENTERPRISES	744573106	PEG	30.60	367,250	12,136,979.18	11,237,850.00
PULTE HOMES, INC.	745867101	PHM	18.16	603,452	9,164,551.33	10,958,688.00
PVH CORP	693656100	PVH	111.01	285,000	17,838,890.17	31,637,850.00
PZENA INVESTMENT	74731Q103	PZN	5.40	61,000	427,085.02	329,400.00
QAD INC-A	74727D306	QADA	14.40	25,478	214,414.37	366,883.00
QEP RESOURCES INC	74733V100	QEP	30.27	302	9,180.37	9,142.00
QIAGEN N.V.	N72482107	QGEN	18.15	91,400	1,670,688.16	1,658,910.00
QLIK TECHNOLOGIES INC	74733T105	QLIK	21.72	75,600	2,317,233.04	1,642,032.00
QLOGIC CORPORATION	747277101	QLGC	9.73	97,200	1,469,709.77	945,756.00
QUAD GRAPHICS INC	747301109	QUAD	20.39	52,600	747,843.95	1,072,514.00
QUAKER CHEM CORP	747316107	KWR	53.86	28,598	1,422,527.71	1,540,288.00
QUALCOMM INC	747525103	QCOM	62.02	2,788,428	101,643,851.66	172,938,305.00
QUALITY DISTRIBUTION INC	74756M102	QLTY	6.00	160,100	1,067,027.57	960,600.00
QUALITY SYSTEMS INC	747582104	QSII	17.36	100	3,102.67	1,736.00
QUALYS INC	74758T303	QLYS	14.79	5,500	75,268.72	81,345.00
QUANEX BUILDING PRODUCTS	747619104	NX	20.41	52,200	937,816.87	1,065,402.00
QUANTA SERVICES INC.	74762E102	PWR	27.29	1,775,000	35,439,969.13	48,439,750.00
QUANTUM CORP	747906204	QTM	1.24	551,200	956,294.51	683,488.00
QUEST DIAGNOSTICS INC	74834L100	DGX	58.27	302,409	17,408,763.69	17,621,372.00
QUESTAR CORP	748356102	STR	19.76	82,225	1,639,098.74	1,624,766.00
QUESTCOR PHARMACEUTICALS	74835Y101	QCOR	26.72	59,600	622,601.94	1,592,512.00
RACKSPACE HOSTING INC	750086100	RAX	74.27	865,000	29,865,869.06	64,243,550.00
RADIOSHACK CORP	750438103	RSH	2.12	794,164	5,958,731.93	1,683,628.00
RALPH LAUREN CORP	751212101	RL	149.92	375,000	40,849,652.74	56,220,000.00
RAMBUS INC DEL	750917106	RMBS	4.88	189,600	968,116.92	925,248.00
RANGE RES CORP	75281A109	RRC	62.83	2,495	159,091.34	156,761.00
RAVEN INDUSTRIES INC	754212108	RAVN	26.36	13,676	423,629.63	360,499.00
RAYMOND JAMES FINANCIAL INC	754730109	RJF	38.53	22,600	774,094.22	870,778.00
RAYONIER INC.	754907103	RYN	51.83	1,684,401	72,143,203.50	87,302,503.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
RAYTHEON COMPANY	755111507	RTN	57.56	457,336	19,679,036.84	26,324,260.00
RBC BEARINGS INC	75524B104	ROLL	50.07	51,362	2,372,134.14	2,571,695.00
REACHLOCAL INC	75525F104	RLOC	12.91	213,500	2,175,555.19	2,756,285.00
REALNETWORKS INC	75605L708	RNWK	7.56	136,600	1,327,389.11	1,032,696.00
REALPAGE INC	75606N109	RP	21.57	172,585	3,471,384.19	3,722,658.00
RED HAT INC	756577102	RHT	52.96	754,600	33,527,670.34	39,963,616.00
REGAL BELOIT	758750103	RBC	70.47	51,800	3,247,583.17	3,650,346.00
REGAL ENTERTAINMENT GROUP	758766109	RGC	13.95	1,950,000	24,922,517.47	27,202,500.00
REGENERON PHARMACEUTICAL	75886F107	REGN	171.07	23,032	3,115,976.83	3,940,084.00
REGIONAL MANAGEMENT CORP	75902K106	RM	16.55	3,000	48,116.31	49,650.00
REGIONS FINANCIAL CORP.	7591EP100	RF	7.12	416,400	2,812,626.04	2,964,768.00
REGIS CORP	758932107	RGS	16.92	55,000	985,869.27	930,600.00
REGULUS THERAPEUTICS INC	75915K101	RGLS	6.30	8,200	42,406.88	51,660.00
REINSURANCE GROUP OF	759351604	RGA	53.52	870,547	45,705,996.35	46,591,675.00
RELIANCE STEEL & ALUMINUM	759509102	RS	62.10	541,500	20,884,641.89	33,627,150.00
RENAISSANCERE HOLDINGS LTD	G7496G103	RNR	81.26	402,000	24,067,457.93	32,666,520.00
RENASANT CORP	75970E107	RNST	19.14	55,500	796,200.20	1,062,270.00
RENEWABLE ENERGY GROUP INC	75972A301	REGI	5.86	27,900	211,234.12	163,494.00
RENT-A-CENTER INC	76009N100	RCII	34.36	143,900	3,435,329.49	4,944,404.00
RENTRAK CORP	760174102	RENT	19.49	82,800	1,514,627.97	1,613,772.00
REPLIGEN CORP	759916109	RGEN	6.29	136,600	783,607.91	859,214.00
REPUBLIC AIRWAYS HOLDINGS	760276105	RJET	5.68	407,300	1,890,049.57	2,313,464.00
REPUBLIC BANCORP KY	760281204	RBCAA	21.13	42,600	806,460.97	900,138.00
REPUBLIC SERVICES INC	760759100	RSG	29.33	1,100,667	32,749,208.81	32,282,563.00
RESMED INC	761152107	RMD	41.57	29,024	1,092,818.12	1,206,528.00
RESOLUTE FOREST PRODUCTS	76117W109	RFP	13.24	109,700	1,264,501.64	1,452,428.00
RESOURCE AMERICA INC	761195205	REXI	6.67	13,900	93,919.00	92,713.00
RESOURCE CAPITAL CORP	76120W302	RSO	5.60	63,100	366,315.99	353,360.00
RESOURCES CONNECTION INC	76122Q105	RECN	11.94	9,700	128,911.09	115,818.00
RESTORATION HARDWARE	761283100	RH	33.73	3,500	115,285.00	118,055.00
RETAIL OPPORTUNITY	76131N101	ROIC	12.86	33,300	345,663.18	428,238.00
REVETT MINERALS INC	761505205	RVM	2.82	7,300	21,180.30	20,586.00
REVLON INC - CL A	761525609	REV	14.50	51,900	726,231.77	752,550.00
REX AMERICAN RESOURCES	761624105	REX	19.29	41,300	874,160.66	796,677.00
REXNORD HOLDINGS INC	76169B102	RXN	21.30	79,637	1,667,082.03	1,696,268.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
REYNOLDS AMERICAN INC	761713106	RAI	41.43	298,600	8,976,237.09	12,370,998.00
RF MICRO-DEVICES	749941100	RFMD	4.48	332,200	1,510,996.76	1,488,256.00
RICHARDSON ELECTRS L	763165107	RELL	11.32	45,800	683,727.33	518,456.00
RIGEL PHARMACEUTICALS INC	766559603	RIGL	6.50	8,600	76,600.20	55,900.00
RIGNET INC	766582100	RNET	20.43	300	5,448.97	6,129.00
RITE AID CORP.	767754104	RAD	1.36	374,600	411,619.98	509,456.00
RLI CORP	749607107	RLI	64.66	57,100	3,216,438.07	3,692,086.00
ROBBINS & MYERS INC.	770196103	RBN	59.45	37,200	1,761,126.63	2,211,540.00
ROBERT HALF INTL INC	770323103	RHI	31.82	23,200	659,782.86	738,224.00
ROCHESTER MEDICAL CORP	771497104	ROCM	10.08	3,000	35,482.06	30,240.00
ROCK-TENN COMPANY CL A	772739207	RKT	69.91	478	32,713.49	33,417.00
ROCKWELL COLLINS	774341101	COL	58.17	425,000	25,447,691.55	24,722,250.00
ROGERS CORP.	775133101	ROG	49.66	44,727	1,908,967.50	2,221,143.00
ROPER INDUSTRIES INC	776696106	ROP	111.48	827,457	46,019,386.94	92,244,906.00
ROSETTA RESOURCES INC	777779307	ROSE	45.36	35,400	1,337,132.15	1,605,744.00
ROSETTA STONE INC	777780107	RST	12.34	65,900	1,056,001.65	813,206.00
ROSS STORES INC	778296103	ROST	54.15	1,330,285	30,637,822.67	72,034,933.00
ROUNDYS INC	779268101	RNDY	4.45	128,600	1,041,499.14	572,270.00
ROVI CORP	779376102	ROVI	15.43	246,178	4,600,985.98	3,798,527.00
ROWAN COS. PLC	G7665A101	RDC	31.27	5,300	172,237.50	165,731.00
ROYAL CARIBBEAN CRUISES LTD	V7780T103	RCL	34.00	58	2,032.23	1,972.00
ROYAL GOLD INC	780287108	RGLD	81.31	2,500	202,454.68	203,275.00
RPM INTERNATIONAL INC.	749685103	RPM	29.36	184,551	3,648,404.42	5,418,417.00
RTI BIOLOGICS INC	74975N105	RTIX	4.27	206,800	705,584.85	883,036.00
RTI INTERNATIONAL METALS	74973W107	RTI	27.56	110,100	2,627,577.49	3,034,356.00
RUCKUS WIRELESS INC	781220108	RKUS	22.53	216,367	3,243,324.94	4,874,749.00
RUDOLPH TECHNOLOGIES INC	781270103	RTEC	13.45	75,072	990,604.15	1,009,718.00
RUE21 INC	781295100	RUE	28.39	180,916	4,847,826.60	5,136,205.00
RUSH ENTERPRISES INC - CL A	781846209	RUSHA	20.67	98,400	1,878,626.29	2,033,928.00
RYDER SYS. INC.	783549108	R	49.93	805,000	35,275,731.59	40,193,650.00
RYLAND GROUP INC	783764103	RYL	36.50	107,593	3,487,401.44	3,927,145.00
RYMAN HOSPITALITY PROPERTIES	78377T107	RHP	38.46	71,593	2,052,545.93	2,753,467.00
S & T BANCORP INC	783859101	STBA	18.07	57,500	873,361.31	1,039,025.00
SABA SOFTWARE INC	784932600	SABA	8.74	80,500	422,667.98	703,570.00
SABRA HEALTHCARE REIT INC	78573L106	SBRA	21.72	23,300	328,914.04	506,076.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SAFETY INSURANCE GROUP INC	78648T100	SAFT	46.17	12,500	507,794.54	577,125.00
SAFEWAY INC	786514208	SWY	18.09	2,412,704	48,630,245.28	43,645,815.00
SAIA INC	78709Y105	SAIA	23.12	44,100	666,285.12	1,019,592.00
SAIC INC	78390X101	SAI	11.32	14,100	162,896.93	159,612.00
SAKS INCORPORATED	79377W108	SKS	10.51	93,000	970,498.21	977,430.00
SALEM COMMUNICATIONS -CL A	794093104	SALM	5.46	92,307	448,506.84	503,996.00
SALESFORCE.COM INC	79466L302	CRM	168.10	408,320	57,553,474.11	68,638,592.00
SALIX PHARMACEUTICAL	795435106	SLXP	40.48	80,324	3,047,609.21	3,251,516.00
SALLY BEAUTY CO INC	79546E104	SBH	23.57	45,600	1,152,693.99	1,074,792.00
SANCHEZ ENERGY CORP	79970Y105	SN	18.00	139,600	2,857,158.21	2,512,800.00
SANDERSON FARMS INC	800013104	SAFM	47.55	94,575	3,831,284.68	4,497,041.00
SANDISK CORP	80004C101	SNDK	43.56	1,898,095	80,518,904.05	82,681,018.00
SANDY SPRING BANCORP INC	800363103	SASR	19.42	10,900	193,900.00	211,678.00
SANGAMO BIOSCIENCES INC	800677106	SGMO	6.01	39,000	240,906.71	234,390.00
SANMINA CORP	801056102	SANM	11.07	120,200	1,164,419.64	1,330,614.00
SANTARUS INC	802817304	SNTS	10.98	103,500	837,500.54	1,136,430.00
SAPIENT CORP	803062108	SAPE	10.56	4,900	58,338.35	51,744.00
SBA COMMUNICATIONS CORP	78388J106	SBAC	71.02	481,300	21,818,900.08	34,181,926.00
SCANA CORP	80589M102	SCG	45.64	31,838	1,463,811.20	1,453,086.00
SCANSOURCE INC	806037107	SCSC	31.77	105,120	3,049,842.11	3,339,662.00
SCBT FINANCIAL CORP	78401V102	SCBT	40.18	30,800	1,050,569.78	1,237,544.00
SCHAWK INC	806373106	SGK	13.16	45,700	800,055.07	601,412.00
SCHLUMBERGER	806857108	SLB	69.29	1,347,915	106,530,090.53	93,397,030.00
SCHNITZER STL INDS	806882106	SCHN	30.33	40,100	1,126,180.18	1,216,233.00
SCHOLASTIC CORP	807066105	SCHL	29.56	42,500	1,137,419.20	1,256,300.00
SCHULMAN (A.) INC.	808194104	SHLM	28.93	45,300	1,089,860.02	1,310,529.00
SCHWAB (CHARLES) CORP	808513105	SCHW	14.36	881,900	11,876,469.43	12,664,084.00
SCHWEITZER-MAIDUIT INTL INC	808541106	SWM	39.03	39,600	1,288,847.09	1,545,588.00
SCICLONE PHARMACEUTICALS INC	80862K104	SCLN	4.31	205,800	1,047,932.97	886,998.00
SCIENTIFIC GAMES COR	80874P109	SGMS	8.67	282,800	3,064,299.97	2,451,876.00
SCIQUEST INC	80908T101	SQI	15.86	45,500	783,751.21	721,630.00
SCRIPPS CO. E.W. CL A	811054402	SSP	10.81	84,288	906,362.77	911,153.00
SCRIPPS NETWORKS	811065101	SNI	57.92	31,400	1,907,894.08	1,818,688.00
SEABRIGHT INSURANCE	811656107	SBX	11.07	13,100	114,308.67	145,017.00
SEACHANGE INTERNATIONAL	811699107	SEAC	9.67	318,500	2,807,839.59	3,079,895.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SEACOAST BKG CORP FL	811707306	SBCF	1.61	46,100	75,496.17	74,221.00
SEACUBE CONTAINER LEASING	G79978105	BOX	18.85	47,600	743,005.66	897,260.00
SEALED AIR CORP.	81211K100	SEE	17.51	155,496	3,247,835.85	2,722,735.00
SEALY CORP	812139301	ZZ	2.17	83,600	169,323.54	181,412.00
SEATTLE GENETICS INC	812578102	SGEN	23.20	28,100	574,923.42	651,920.00
SEI INVESTMENTS CO	784117103	SEIC	23.34	50,600	1,110,638.26	1,181,004.00
SELECT COMFORT CORP	81616X103	SCSS	26.17	65,200	804,342.59	1,706,284.00
SELECT MEDICAL HOLDINGS CORP	81619Q105	SEM	9.43	75,800	731,264.42	714,794.00
SELECTIVE INSURANCE GROUP	816300107	SIGI	19.27	279,125	5,233,622.81	5,378,739.00
SEMGROUP CORP-CLASS A	81663A105	SEMG	39.08	96,042	2,972,053.29	3,753,321.00
SEMPRA ENERGY	816851109	SRE	70.94	55,646	3,680,635.07	3,947,527.00
SEMTECH CORPORATION	816850101	SMTG	28.95	261,054	4,988,563.54	7,557,513.00
SENSIENT TECHNOLOGIES	81725T100	SXT	35.56	10,600	302,467.64	376,936.00
SERVICE CORP INTERNATIONAL	817565104	SCI	13.81	51,700	719,298.02	713,977.00
SERVICENOW INC	81762P102	NOW	30.03	86,492	2,367,162.64	2,597,355.00
SERVICESOURCE INTL INC	81763U100	SREV	5.85	253,407	3,533,657.20	1,482,431.00
SHARPS COMPLIANCE CORP	820017101	SMED	2.26	150,561	818,511.86	340,268.00
SHENANDOAH	82312B106	SHEN	15.31	60,700	1,106,063.98	929,317.00
SHERWIN-WILLIAMS CO	824348106	SHW	153.82	58,313	7,806,404.82	8,969,706.00
SHFL ENTERTAINMENT INC	78423R105	SHFL	14.50	83,600	1,274,809.03	1,212,200.00
SHILOH INDUSTRIES INC	824543102	SHLO	10.30	23,200	249,330.99	238,960.00
SHIP FINANCE INTL LTD	G81075106	SFL	16.63	116,700	1,804,916.82	1,940,721.00
SHOE CARNIVAL INC	824889109	SCVL	20.49	10,100	200,182.00	206,949.00
SHORETEL INC	825211105	SHOR	4.24	179,400	1,008,897.42	760,656.00
SHUTTERFLY INC	82568P304	SFLY	29.87	105,970	2,655,181.59	3,165,324.00
SHUTTERSTOCK INC	825690100	SSTK	26.00	3,300	85,114.00	85,800.00
SIERRA BANCORP	82620P102	BSRR	11.43	26,500	272,837.98	302,895.00
SIERRA WIRELESS INC	826516106	SWIR	7.94	149,500	1,307,633.21	1,187,030.00
SIGMA-ALDRICH	826552101	SIAL	73.58	8,400	591,205.73	618,072.00
SIGNATURE BANK	82669G104	SBNY	71.34	487,812	23,813,715.54	34,800,508.00
SILGAN HOLDINGS INC	827048109	SLGN	41.59	246,000	8,498,315.70	10,231,140.00
SILICON IMAGE INC	82705T102	SIMG	4.96	8,100	30,558.46	40,176.00
SILICON LABORATORIES	826919102	SLAB	41.81	106,500	4,586,284.55	4,452,765.00
SIMMONS 1ST NATL COR	828730200	SFNC	25.36	11,500	286,944.92	291,640.00
SIMPSON MANUFACTURING CO	829073105	SSD	32.79	47,900	1,283,133.37	1,570,641.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SINCLAIR BROADCAST GROUP-A	829226109	SBGI	12.62	82,800	731,808.96	1,044,936.00
SIRONA DENTAL SYSTEMS INC.	82966C103	SIRO	64.46	116,916	4,508,897.89	7,536,405.00
SIX FLAGS ENTERTAINMENT CORP	83001A102	SIX	61.20	12,400	520,366.76	758,880.00
SKECHERS U S A INC	830566105	SKX	18.50	63,500	1,221,690.74	1,174,750.00
SKILLED HEALTHCARE GROUP	83066R107	SKH	6.37	119,400	799,469.04	760,578.00
SKYWORKS SOLUTIONS INC	83088M102	SWKS	20.30	85,087	2,115,913.56	1,727,266.00
SLM CORP	78442P106	SLM	17.13	12,500	191,340.62	214,125.00
SM ENERGY CO	78454L100	SM	52.21	298	14,815.16	15,559.00
SMITH & WESSON HOLDING	831756101	SWHC	8.44	103,100	749,503.66	870,164.00
SMITH (A.O.) CORP	831865209	AOS	63.07	36,500	1,363,069.95	2,302,055.00
SNAP-ON INC	833034101	SNA	78.99	19,100	1,384,515.48	1,508,709.00
SOLARWINDS INC	83416B109	SWI	52.45	9,100	477,010.75	477,295.00
SOLERA HOLDINGS INC	83421A104	SLH	53.47	131,989	4,478,494.41	7,057,452.00
SONOCO PRODUCTS CO	835495102	SON	29.73	10,088	297,358.66	299,916.00
SOTHEBY'S	835898107	BID	33.62	129,100	3,748,231.33	4,340,342.00
SOURCEFIRE INC	83616T108	FIRE	47.22	115,745	3,171,210.63	5,465,479.00
SOUTH JERSEY INDS IN	838518108	SJI	50.33	52,200	2,625,401.76	2,627,226.00
SOUTHERN CO	842587107	SO	42.81	916,552	31,285,629.06	39,237,591.00
SOUTHERN COPPER CORP	84265V105	SCCO	37.86	378,814	12,520,719.30	14,341,898.00
SOUTHSIDE BANCSHARES INC	84470P109	SBSI	21.06	33,300	583,412.14	701,298.00
SOUTHWEST AIRLINES	844741108	LUV	10.24	2,063,862	21,635,862.63	21,133,947.00
SOUTHWEST GAS CORP	844895102	SWX	42.41	42,200	1,219,446.65	1,789,702.00
SOUTHWESTERN ENERGY	845467109	SWN	33.41	16,145	540,920.59	539,404.00
SPANSION INC-CLASS A	84649R200	CODE	13.91	301,128	3,868,320.52	4,188,690.00
SPARK NETWORKS INC	84651P100	LOV	7.80	2,600	15,940.21	20,280.00
SPARTAN MOTORS INC	846819100	SPAR	4.93	152,400	855,922.03	751,332.00
SPARTAN STORES INC	846822104	SPTN	15.36	59,500	841,715.02	913,920.00
SPARTECH CORP	847220209	SEH	9.07	104,400	809,873.87	946,908.00
SPDR S&P BIOTECH	78464A870	XBI	87.91	155,000	14,455,579.00	13,626,050.00
SPECTRA ENERGY CORPORATION	847560109	SE	27.38	478,608	13,376,261.52	13,104,287.00
SPECTRANETICS CORP	84760C107	SPNC	14.77	74,600	447,545.48	1,101,842.00
SPECTRUM BRANDS HOLDINGS	84763R101	SPB	44.93	62,200	2,537,791.34	2,794,646.00
SPIRIT AEROSYSTEMS HOLD-CL A	848574109	SPR	16.97	203,405	3,640,030.28	3,451,783.00
SPIRIT AIRLINES INC	848577102	SAVE	17.72	32,900	596,925.87	582,988.00
SPLUNK INC	848637104	SPLK	29.02	139,524	4,075,301.68	4,048,986.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SPRINT NEXTEL CORP	852061100	S	5.67	2,000,284	8,989,574.60	11,341,610.00
SPS COMMERCE INC	78463M107	SPSC	37.27	110,293	2,994,758.59	4,110,620.00
SPX CORP.	784635104	SPW	70.15	146,700	9,915,212.83	10,291,005.00
SS&C TECHNOLOGIES HOLDINGS	78467J100	SSNC	23.12	174,600	3,393,082.07	4,036,752.00
ST JUDE MED. INC.	790849103	STJ	36.14	101,697	3,560,748.53	3,675,330.00
STAGE STORES INC	85254C305	SSI	24.78	49,400	712,992.46	1,224,132.00
STAMPS COM INC	852857200	STMP	25.20	132,375	3,260,155.20	3,335,850.00
STANCORP FINANCIAL GROUP	852891100	SFG	36.67	66,300	2,329,201.22	2,431,221.00
STANDARD MOTOR PRODS	853666105	SMP	22.22	48,800	581,083.41	1,084,336.00
STANDEX INTERNATIONAL CORP	854231107	SXI	51.29	23,100	570,068.88	1,184,799.00
STANLEY BLACK & DECKER INC	854502101	SWK	73.97	7,100	454,258.15	525,187.00
STANTEC INC	85472N109	STN	40.10	111,029	3,179,913.56	4,452,263.00
STAPLES INC	855030102	SPLS	11.40	24,700	279,065.26	281,580.00
STARBUCKS CORP.	855244109	SBUX	53.62	1,205,925	42,004,709.63	64,661,699.00
STARWOOD HOTELS & RESORTS	85590A401	HOT	57.36	181,751	9,173,093.40	10,425,237.00
STARWOOD PROPERTY TRUST INC	85571B105	STWD	22.96	204,127	4,283,475.61	4,686,756.00
STARZ - LIBERTY CAPITAL	85571Q102	STRZA	116.01	13,972	800,688.35	1,620,891.00
STATE AUTO FINL CORP	855707105	STFC	14.94	21,900	337,974.74	327,186.00
STATE BANK FINANCIAL CORP	856190103	STBZ	15.88	15,900	259,379.14	252,492.00
STATE STREET CORP	857477103	STT	47.01	646,568	33,571,734.25	30,395,162.00
STEEL DYNAMICS INC	858119100	STLD	13.73	2,050,000	31,183,933.10	28,146,500.00
STEELCASE INC	858155203	SCS	12.74	113,900	764,031.10	1,451,086.00
STEIN MART INC.	858375108	SMRT	7.54	53,300	448,528.37	401,882.00
STEINER LEISURE LTD	P8744Y102	STNR	48.19	2,300	108,950.74	110,837.00
STELLARONE CORP	85856G100	STEL	14.14	68,100	775,144.40	962,934.00
STELLUS CAPITAL INV CORP	858568108	SCM	16.38	5,000	76,936.71	81,900.00
STEPAN CO	858586100	SCL	55.54	6,100	330,067.32	338,794.00
STERICYCLE INC	858912108	SRCL	93.27	2,041	191,497.89	190,364.00
STERIS CORP	859152100	STE	34.73	13,900	370,947.45	482,747.00
STERLING CONSTRUCTION CO	859241101	STRL	9.94	8,600	92,432.84	85,484.00
STERLING FINL CORP W	859319303	STSA	20.88	75,226	1,640,624.94	1,570,719.00
STEWART INFO SVCS	860372101	STC	26.00	40,000	801,907.95	1,040,000.00
STIFEL FINANCIAL CORP	860630102	SF	31.97	61,600	2,284,126.24	1,969,352.00
STILLWATER MINING COMPANY	86074Q102	SWC	12.78	9,500	115,430.32	121,410.00
STONE ENERGY CORP	861642106	SGY	20.52	61,900	1,522,263.26	1,270,188.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
STRATASYS LTD	M85548101	SSYS	80.15	2,300	157,567.10	184,345.00
STRYKER CORP.	863667101	SYK	54.82	1,046,068	45,937,541.18	57,345,448.00
SUCAMPO PHARMACEUTICALS-CL	864909106	SCMP	4.90	40,000	280,743.22	196,000.00
SUN HYDRAULICS CORP	866942105	SNHY	26.08	27,900	732,537.41	727,632.00
SUNCOKE ENERGY INC	86722A103	SXC	15.59	29,400	484,015.24	458,346.00
SUNESIS PHARMACEUTICALS INC	867328601	SNSS	4.20	24,700	102,986.74	103,740.00
SUNTRUST BANKS INC.	867914103	STI	28.35	577,415	13,800,199.67	16,369,715.00
SUPERIOR ENERGY SVCS	868157108	SPN	20.72	190,729	4,663,325.92	3,951,905.00
SUPERIOR INDUSTRIES INTL	868168105	SUP	20.40	53,000	998,844.84	1,081,200.00
SUPERNUS PHARMACEUTICALS	868459108	SUPN	7.17	2,100	10,731.00	15,057.00
SUPPORT.COM INC	86858W101	SPRT	4.18	206,600	603,088.83	863,588.00
SURMODICS INC	868873100	SRDX	22.36	46,900	700,512.40	1,048,684.00
SUSQUEHANNA BANCSHARES INC.	869099101	SUSQ	10.48	342,600	3,036,885.91	3,590,448.00
SVB FINANCIAL GROUP	78486Q101	SIVB	55.97	118,400	5,175,144.71	6,626,848.00
SWIFT ENERGY COMPANY	870738101	SFY	15.39	52,100	767,990.78	801,819.00
SYKES ENTERPRISES	871237103	SYKE	15.22	267,812	4,228,745.99	4,076,099.00
SYMANTEC CORP	871503108	SYMC	18.81	1,475,003	25,593,479.01	27,744,806.00
SYMETRA FINANCIAL CORP	87151Q106	SYA	12.98	276,800	3,053,010.59	3,592,864.00
SYMMETRICOM INC	871543104	SYMM	5.77	67,500	371,341.30	389,475.00
SYMMETRY MEDICAL INC.	871546206	SMA	10.52	135,900	1,210,215.97	1,429,668.00
SYNAGEVA BIOPHARMA CORP	87159A103	GEVA	46.29	6,600	266,224.79	305,514.00
SYNERGY RESOURCES CORP	87164P103	SYRG	5.39	149,400	749,129.66	805,266.00
SYNNEX CORP	87162W100	SNX	34.38	38,900	1,299,233.82	1,337,382.00
SYNOPSYS INC.	871607107	SNPS	31.84	259,897	6,461,371.72	8,275,120.00
SYNOVUS FINANCIAL CORP	87161C105	SNV	2.45	1,559,477	3,609,535.07	3,820,719.00
SYNTEL INC	87162H103	SYNT	53.59	165,604	8,734,553.55	8,874,718.00
SYPRIS SOLUTIONS INC	871655106	SYPR	3.96	44,700	192,287.97	177,012.00
SYSCO CORP.	871829107	YYY	31.66	425,250	10,536,135.24	13,463,415.00
SYSTEMAX INC	871851101	SYX	9.65	52,000	739,186.27	501,800.00
T ROWE PRICE GROUP INC.	74144T108	TROW	65.13	758,024	46,461,036.19	49,370,103.00
TAHOE RESOURCES INC	873868103	TAHO	18.32	894	15,941.91	16,378.00
TAL INTERNATIONAL GROUP	874083108	TAL	36.38	150,400	4,114,520.34	5,471,552.00
TANGOE INC	87582Y108	TNGO	11.87	96,028	1,758,426.60	1,139,852.00
TARGA RESOURCES CORP	87612G101	TRGP	52.84	18,300	723,097.37	966,972.00
TARGET CORP	87612E106	TGT	59.17	1,461,400	64,848,470.17	86,471,038.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
TASER INTERNATIONAL INC	87651B104	TASR	8.94	269,200	1,289,880.68	2,406,648.00
TCF FINANCIAL CORP	872275102	TCB	12.15	232,100	3,061,000.04	2,820,015.00
TD AMERITRADE HOLDING CORP	87236Y108	AMTD	16.81	800	13,692.92	13,448.00
TE CONNECTIVITY LTD	H84989104	TEL	37.12	450,000	15,282,768.44	16,704,000.00
TEAM HEALTH HOLDINGS INC	87817A107	TMH	28.77	176,959	4,736,297.51	5,091,110.00
TECH DATA CORP	878237106	TECD	45.53	192,986	10,020,619.49	8,786,653.00
TECHNE CORPORATION	878377100	TECH	68.34	4,700	343,165.80	321,198.00
TECHTARGET	87874R100	TTGT	5.55	6,000	38,405.71	33,300.00
TECO ENERGY	872375100	TE	16.76	994,000	17,245,360.93	16,659,440.00
TEEKAY SHIPPING CORP	Y8564W103	TK	32.10	4,600	80,589.84	147,660.00
TELECOMMUNICATION SYSTEMS	87929J103	TSYS	2.47	141,600	300,475.23	349,752.00
TELEDYNE TECHNOLOGIES INC	879360105	TDY	65.07	54,500	1,802,590.30	3,546,315.00
TELEFLEX INC	879369106	TFX	71.31	5,300	321,678.20	377,943.00
TELENAV INC	879455103	TNAV	7.98	109,500	1,224,697.27	873,810.00
TELEPHONE & DATA SYSTEMS INC.	879433829	TDS	22.14	364,463	9,814,763.93	8,069,211.00
TELETECH HOLDINGS INC	879939106	TTEC	17.80	14,700	261,654.98	261,660.00
TELLABS INC.	879664100	TLAB	2.28	30,800	107,963.24	70,224.00
TEMPUR-PEDIC INTERNATIONAL	88023U101	TPX	31.49	350,000	10,846,829.67	11,021,500.00
TENET HEALTHCARE CORP	88033G407	THC	32.47	95,407	1,840,323.38	3,097,865.00
TENNANT COMPANY	880345103	TNC	43.95	29,700	1,236,955.34	1,305,315.00
TENNECO INC.	880349105	TEN	35.11	67,700	2,027,163.04	2,376,947.00
TERADATA CORP	88076W103	TDC	61.89	541,200	38,983,667.26	33,494,868.00
TERADYNE INC	880770102	TER	16.89	314,133	3,934,826.42	5,305,706.00
TEREX CORP	880779103	TEX	28.11	230,239	4,628,880.84	6,472,019.00
TERRITORIAL BANCORP INC	88145X108	TBNK	22.85	9,800	200,520.63	223,930.00
TESCO CORP	88157K101	TESO	11.39	500	6,579.40	5,695.00
TESLA MOTORS INC	88160R101	TSLA	33.87	8,600	226,178.82	291,282.00
TESORO CORP	881609101	TSO	44.05	136,582	4,068,003.39	6,016,437.00
TESSCO TECHNOLOGIES INC	872386107	TESS	22.14	36,900	763,020.40	816,966.00
TESSERA TECHNOLOGIES INC	88164L100	TSRA	16.42	79,700	1,325,205.44	1,308,674.00
TETRA TECH INC.	88162G103	TTEK	26.45	129,905	3,353,661.69	3,435,987.00
TETRA TECHNOLOGIES INC.	88162F105	TTI	7.59	665,600	5,706,917.29	5,051,904.00
TEVA PHARMACEUTICAL	881624209	TEVA	37.34	700,000	30,963,251.75	26,138,000.00
TEXAS CAPITAL BANCSHARES	88224Q107	TCBI	44.82	191,477	5,712,858.52	8,581,999.00
TEXAS INSTRS INC	882508104	TXN	30.94	841,047	23,455,437.17	26,021,994.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
TEXTAINER GROUP HOLDINGS LTDG8766E109		TGH	31.46	32,800	827,262.29	1,031,888.00
TEXTRON INC.	883203101	TXT	24.79	171,264	2,906,701.64	4,245,635.00
THE BANCORP INC	05969A105	TBBK	10.97	133,675	1,107,964.38	1,466,415.00
THE BANK OF NEW YORK MELLON	064058100	BK	25.70	1,340,127	41,631,537.97	34,441,264.00
THE BLACKSTONE GROUP LP	09253U108	BX	15.59	700,000	9,633,887.84	10,913,000.00
THE FINISH LINE-CL A	317923100	FINL	18.93	5,700	126,068.13	107,901.00
THE FIRST MARBLEHEAD CORP	320771108	FMD	0.78	35,100	39,234.10	27,269.00
THE FRESH MARKET, INC	35804H106	TFM	48.09	130,710	6,072,624.67	6,285,844.00
THE GEO GROUP INC	36159R103	GEO	28.20	12,400	309,656.27	349,680.00
THE HANOVER INSURANCE GROUP410867105		THG	38.74	900	34,210.19	34,866.00
THE HILLSHIRE BRANDS COMPANY432589109		HSH	28.14	52,542	1,478,944.51	1,478,532.00
THE JONES GROUP INC	48020T101	JNY	11.06	117,500	1,214,331.32	1,299,550.00
THE MEN'S WEARHOUSE INC.	587118100	MW	31.16	140,833	4,120,020.90	4,388,356.00
THE TILE SHOP HOLDINGS INC	88677Q109	TTS	16.83	30,241	442,760.03	508,956.00
THERAVANCE INC	88338T104	THRX	22.27	4,700	119,811.27	104,669.00
THERMO FISHER SCIENTIFIC	883556102	TMO	63.78	451,800	22,937,479.09	28,815,804.00
THERMON GROUP HOLDINGS INC	88362T103	THR	22.53	115,749	2,248,074.85	2,607,825.00
THL CREDIT INC	872438106	TCRD	14.79	12,000	144,530.12	177,480.00
THOMSON REUTERS CORP	884903105	TRI	29.06	306,426	11,127,601.46	8,904,740.00
THOR INDUSTRIES INC	885160101	THO	37.43	72,504	1,949,928.48	2,713,824.00
THORATEC CORP	885175307	THOR	37.52	3,093	105,561.00	116,049.00
TIBCO SOFTWARE INC	88632Q103	TIBX	22.01	42,802	855,867.88	942,072.00
TIDEWATER INC	886423102	TDW	44.68	7,000	310,382.11	312,760.00
TIFFANY & CO	886547108	TIF	57.34	165,000	9,232,928.93	9,461,100.00
TILLYS INC-CLASS A	886885102	TLYS	13.49	11,900	176,932.72	160,531.00
TIME WARNER CABLE INC	88732J207	TWC	97.19	590,469	52,433,183.06	57,387,682.00
TIME WARNER INC.	887317303	TWX	47.83	720,866	44,152,435.38	34,479,021.00
TIMKEN CO.	887389104	TKR	47.83	7,400	356,050.68	353,942.00
TITAN INT'L INC.	88830M102	TWI	21.72	160,450	3,502,185.28	3,484,974.00
TITAN MACHINERY INC	88830R101	TITN	24.70	34,600	706,500.74	854,620.00
TIVO INC	888706108	TIVO	12.32	19,000	234,982.63	234,080.00
TJX COS. INC.	872540109	TJX	42.45	876,257	25,598,592.12	37,197,110.00
TMS INTL CORP-A	87261Q103	TMS	12.52	62,500	763,783.41	782,500.00
TOLL BROTHERS INC	889478103	TOL	32.33	537,100	18,089,925.18	17,364,443.00
TOOTSIE ROLL INDUSTRIES, INC.	890516107	TR	25.92	700	18,686.73	18,144.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
TORCHMARK CORP	891027104	TMK	51.67	39,400	1,804,649.04	2,035,798.00
TORO CO	891092108	TTC	42.98	123,679	3,579,290.74	5,315,723.00
TOTAL SYS SVCS INC	891906109	TSS	21.42	45,600	902,242.66	976,752.00
TOWER GROUP INC	891777104	TWGP	17.77	76,598	1,549,193.54	1,361,146.00
TOWER INTL INC	891826109	TOWR	8.05	22,700	333,789.90	182,735.00
TOWNE BANK	89214P109	TOWN	15.49	47,200	580,457.29	731,128.00
TRACTOR SUPPLY COMPANY	892356106	TSCO	88.36	135,000	11,586,596.35	11,928,600.00
TRANSDIGM GROUP INC	893641100	TDG	136.36	398,065	32,603,766.28	54,280,144.00
TRAVELERS COS INC	89417E109	TRV	71.82	293,653	11,200,594.04	21,090,159.00
TRAVELZOO INC	89421Q106	TZOO	18.99	31,600	679,529.26	600,084.00
TREDEGAR CORPORATION	894650100	TG	20.42	29,300	533,620.60	598,306.00
TREEHOUSE FOODS INC	89469A104	THS	52.13	59,750	2,000,781.56	3,114,768.00
TREX COMPANY INC	89531P105	TREX	37.23	64,200	2,343,403.64	2,390,166.00
TRICO BANCSHARES	896095106	TCBK	16.75	12,000	197,708.06	201,000.00
TRIMAS CORP	896215209	TRS	27.96	138,574	2,960,924.45	3,874,529.00
TRIMBLE NAVIGATION LTD	896239100	TRMB	59.78	787,800	37,686,162.66	47,094,684.00
TRINITY INDUSTRIES	896522109	TRN	35.82	10,700	216,506.59	383,274.00
TRIPADVISOR INC	896945201	TRIP	41.96	19,600	671,416.37	822,416.00
TRIPLE-S MANAGEMENT CORP-B	896749108	GTS	18.47	52,700	936,942.83	973,369.00
TRIUMPH GROUP INC	896818101	TGI	65.30	26,100	1,360,946.44	1,704,330.00
TRUEBLUE INC	89785X101	TBI	15.75	130,500	1,996,070.81	2,055,375.00
TRULIA INC	897888103	TRLA	16.24	4,400	74,610.00	71,456.00
TRUSTMARK CORP	898402102	TRMK	22.46	7,700	166,736.38	172,942.00
TRW AUTOMOTIVE HOLDINGS	87264S106	TRW	53.61	8,576	290,901.02	459,759.00
TTM TECHNOLOGIES	87305R109	TTMI	9.20	91,575	1,292,733.31	842,490.00
TUESDAY MORNING CORP	899035505	TUES	6.25	303,600	1,137,128.64	1,897,500.00
TUMI HOLDINGS INC	89969Q104	TUMI	20.85	111,730	2,473,715.80	2,329,571.00
TUTOR PERINI CORP	901109108	TPC	13.70	65,400	1,057,269.78	895,980.00
TW TELECOM INC	87311L104	TWTC	25.47	49,100	1,222,208.69	1,250,577.00
TWIN DISC INC	901476101	TWIN	17.43	70,696	1,668,602.14	1,232,231.00
TWO HARBORS INVESTMENT	90187B101	TWO	11.08	252,203	2,649,020.76	2,794,409.00
TYCO INTERNATIONAL LTD	H89128104	TYC	29.25	343,410	7,094,362.80	10,044,743.00
TYLER TECHNOLOGIES I	902252105	TYL	48.44	3,300	145,813.51	159,852.00
TYSON FOODS INC. CL-A	902494103	TSN	19.40	872	17,194.70	16,917.00
U S PHYSICAL THERAPY	90337L108	USPH	27.54	7,400	148,152.80	203,796.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
UGI CORP	902681105	UGI	32.71	799,900	22,414,534.23	26,164,729.00
UIL HOLDINGS CORPORATION	902748102	UIL	35.81	10,800	338,900.64	386,748.00
ULTA SALON COSMETICS &	90384S303	ULTA	98.26	271,700	22,995,595.62	26,697,242.00
ULTIMATE SOFTWARE GROUP INC	90385D107	ULTI	94.41	109,136	4,678,159.37	10,303,529.00
ULTRA PETROLEUM CORP	903914109	UPL	18.13	11,264	224,251.31	204,216.00
ULTRATECH INC	904034105	UTEK	37.30	64,400	1,065,646.55	2,402,120.00
UMB FINL CORP	902788108	UMBF	43.84	50,850	2,046,596.57	2,229,264.00
UMPQUA HLDGS CORP	904214103	UMPQ	11.79	493,200	5,891,229.86	5,814,828.00
UNDER ARMOUR INC. CL A	904311107	UA	48.53	90,097	3,162,855.91	4,372,407.00
UNIFI INC	904677200	UFI	13.01	10,000	134,717.88	130,100.00
UNILIFE CORP	90478E103	UNIS	2.27	153,110	582,143.55	347,560.00
UNION FIRST MARKET	90662P104	UBSH	15.77	61,700	838,581.64	973,009.00
UNION PACIFIC CORP.	907818108	UNP	125.72	946,362	56,149,467.14	118,976,631.00
UNISYS CORP.	909214306	UIS	17.30	70,900	1,451,896.20	1,226,570.00
UNITED BANKSHARES INC.	909907107	UBSI	24.32	52,875	1,629,024.80	1,285,920.00
UNITED CONTINENTAL HOLDINGS	910047109	UAL	23.38	47,758	739,713.88	1,116,582.00
UNITED FIRE GROUP INC	910340108	UFCS	21.84	7,900	192,788.72	172,536.00
UNITED NATURAL FOODS INC.	911163103	UNFI	53.59	17,000	598,795.67	911,030.00
UNITED ONLINE INC	911268100	UNTD	5.59	191,500	1,231,422.87	1,070,485.00
UNITED PARCEL SERVICES INC	911312106	UPS	73.73	624,800	41,432,552.74	46,066,504.00
UNITED RENTALS INCORPORATED	911363109	URI	45.52	4,424	66,321.83	201,380.00
UNITED STATES LIME & MINERAL	911922102	USLM	47.12	200	12,007.60	9,424.00
UNITED STATES STEEL CORP.	912909108	X	23.87	3,002	72,909.15	71,658.00
UNITED STATIONERS INC	913004107	USTR	30.99	94,350	2,554,412.13	2,923,907.00
UNITED TECHNOLOGIES	913017109	UTX	82.01	1,065,925	55,970,153.20	87,416,509.00
UNITED THERAPEUTICS CORP	91307C102	UTHR	53.42	16,892	884,602.42	902,371.00
UNITEDHEALTH GROUP INC	91324P102	UNH	54.24	1,939,353	65,146,041.42	105,190,507.00
UNIVERSAL CORP-VA	913456109	UVV	49.91	29,700	1,115,474.82	1,482,327.00
UNIVERSAL FOREST PRODUCTS	913543104	UFPI	38.04	7,200	278,564.90	273,888.00
UNIVERSAL HEALTH SERVICES CL	913903100	UHS	48.35	3,930	166,294.02	190,016.00
UNIVERSAL INSURANCE HLDGS	91359V107	UVE	4.38	174,000	858,328.55	762,120.00
UNIVERSAL TRUCKLOAD	91388P105	UACL	18.25	30,200	515,045.26	551,150.00
UNIVEST CORP OF PENNSYLVANIA	915271100	UVSP	17.10	1,100	18,435.77	18,810.00
UNS ENERGY CORP	903119105	UNS	42.42	7,500	274,249.14	318,150.00
URBAN OUTFITTERS INC	917047102	URBN	39.36	6,100	172,557.03	240,096.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
URS CORPORATION	903236107	URS	39.26	85,958	3,091,527.66	3,374,711.00
US AIRWAYS GROUP INC	90341W108	LCC	13.50	1,260,800	20,186,710.20	17,020,800.00
US BANCORP	902973304	USB	31.94	1,699,691	43,231,904.58	54,288,131.00
US CELLULAR CORP.	911684108	USM	35.24	92,786	4,049,306.05	3,269,779.00
US SILICA HOLDINGS INC	90346E103	SLCA	16.73	57,458	776,522.02	961,272.00
US TREAS MONEY MARKET - 5IN	IT-INT	IT-INT	1.00	3,533,665	3,533,664.99	3,533,665.00
US TREAS MONEY MARKET - 6CH	IT-CIP	IT-CIP	1.00	3,949,435	3,949,434.70	3,949,434.00
US TREAS MONEY MARKET - 6DG	IT-DAV	IT-DAV	1.00	5,809,268	5,809,268.25	5,809,268.00
US TREAS MONEY MARKET - 6EA	IT-EAG	IT-EAG	1.00	770,025	770,024.85	770,024.98
US TREAS MONEY MARKET - 6FC	IT-FUL6	IT-FUL6	1.00	5,069,691	5,069,691.39	5,069,692.00
US TREAS MONEY MARKET - 6FT	IT-FUL	IT-FUL	1.00	436,175	436,175.13	436,176.00
US TREAS MONEY MARKET - 6LA	IT-LOR	IT-LOR	1.00	11,810,943	11,810,942.61	11,810,942.00
US TREAS MONEY MARKET - 6LC	IT-LOR6	IT-LOR6	1.00	7,183,450	7,183,450.39	7,183,451.00
US TREAS MONEY MARKET - 6MA	IT-MAW	IT-MAW	1.00	8,582,883	8,582,883.49	8,582,883.00
US TREAS MONEY MARKET - 6NC	IT-NEX	IT-NEX	1.00	1,079,390	1,079,389.86	1,079,390.00
USA MOBILITY INC	90341G103	USMO	11.68	75,000	863,420.73	876,000.00
USANA HEALTH SCIENCES INC	90328M107	USNA	32.93	23,100	685,353.54	760,683.00
USG CORPORATION	903293405	USG	28.07	19,900	461,719.75	558,593.00
UTI WORLDWIDE INC	G87210103	UTIW	13.40	5,146	64,046.97	68,956.00
V F CORP	918204108	VFC	150.97	9,938	1,362,759.28	1,500,340.00
VAALCO ENERGY INC	91851C201	EGY	8.65	122,800	639,456.15	1,062,220.00
VAIL RESORTS INC	91879Q109	MTN	54.09	36,392	1,943,036.55	1,968,443.00
VALASSIS COMMUNICATIONS INC	918866104	VCI	25.78	17,500	439,871.68	451,150.00
VALERO ENERGY CORP.	91913Y100	VLO	34.12	654,597	15,521,924.64	22,334,850.00
VALIDUS HOLDINGS LTD	G9319H102	VR	34.58	209,867	6,644,807.45	7,257,201.00
VALMONT INDUSTRIES	920253101	VMI	136.55	8,500	1,055,817.80	1,160,675.00
VALSPAR CORP	920355104	VAL	62.40	214,800	6,839,615.00	13,403,520.00
VALUE LINE INC	920437100	VALU	8.97	1,600	19,698.56	14,352.00
VALUECLICK INC.	92046N102	VCLK	19.41	118,550	1,712,069.63	2,301,056.00
VALUEVISION MEDIA INC	92047K107	VVTV	1.80	340,300	1,186,755.74	612,540.00
VANGUARD HEALTH SYSTEMS INC	922036207	VHS	12.25	83,900	888,101.50	1,027,775.00
VANTIV INC - CL A	92210H105	VNTV	20.42	350,000	7,205,705.00	7,147,000.00
VARIAN MEDICAL SYSTEMS	92220P105	VAR	70.24	10,461	609,699.56	734,781.00
VASCO DATA SECURITY INTL	92230Y104	VDSI	8.16	300	2,674.51	2,448.00
VASCULAR SOLUTIONS INC	92231M109	VASC	15.80	59,500	890,719.15	940,100.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
VCA ANTECH INC	918194101	WOOF	21.05	309,597	6,576,563.93	6,517,017.00
VEECO INSTRUMENTS INC	922417100	VECO	29.52	18,200	572,136.29	537,264.00
VERASTEM INC	92337C104	VSTM	8.79	4,000	43,172.00	35,160.00
VERIFONE HOLDINGS INC	92342Y109	PAY	29.68	208,653	5,478,957.20	6,192,821.00
VERINT SYS INC	92343X100	VRNT	29.36	99,200	2,881,570.38	2,912,512.00
VERISIGN INC	92343E102	VRSN	38.82	226,489	8,625,072.45	8,792,303.00
VERISK ANALYTICS INC-CLASS A	92345Y106	VRSK	51.00	55,900	2,598,107.86	2,850,900.00
VERIZON COMMUNICATIONS	92343V104	VZ	43.27	2,943,581	109,901,843.83	127,368,750.00
VERTEX PHARMAREUTICALS INC	92532F100	VRTX	41.94	21,326	1,147,637.36	894,412.00
VIACOM INC. CL B	92553P201	VIAB	52.74	780,180	32,140,795.29	41,146,693.00
VIASAT INC.	92552V100	VSAT	38.90	4,500	186,967.50	175,050.00
VIASYSTEMS GROUP INC	92553H803	VIAS	12.20	11,700	259,559.09	142,740.00
VIEWPOINT FINANCIAL GROUP	92672A101	VPFG	20.94	124,875	2,066,388.75	2,614,882.00
VILLAGE SUPER MARKET INC	927107409	VLGEA	32.86	23,600	710,769.01	775,496.00
VIRGIN MEDIA, INC	92769L101	VMED	36.75	12,760	459,652.37	468,930.00
VIRGINIA COMMERCE BANCORP	92778Q109	VCBI	8.95	97,900	593,892.86	876,205.00
VIRNETX HOLDING CORP	92823T108	VHC	29.28	47,700	1,658,798.23	1,396,656.00
VIROPHARMA INC	928241108	VPHM	22.76	103,452	1,626,781.48	2,354,568.00
VIRTUS INVESTMENT PARTNERS	92828Q109	VRTS	120.94	67,404	4,775,082.56	8,151,840.00
VISA INC-CLASS A	92826C839	V	151.58	1,441,516	120,443,262.39	218,504,995.00
VISTAPRINT NV	N93540107	VPRT	32.86	109,859	3,407,237.91	3,609,967.00
VISTEON CORP	92839U206	VC	53.82	506,499	21,996,572.29	27,259,776.00
VITAMIN SHOPPE INC	92849E101	VSI	57.36	320,600	13,907,208.37	18,389,616.00
VITESSE SEMICONDUCTOR CORP	928497304	VTSS	2.23	165,700	649,459.88	369,511.00
VIVUS INC	928551100	VVUS	13.42	5,100	115,790.61	68,442.00
VMWARE INC-CLASS A	928563402	VMW	94.14	114,100	9,424,913.95	10,741,374.00
VOCERA COMMUNICATIONS INC	92857F107	VCRA	25.10	47,941	1,373,301.48	1,203,319.00
VOCUS INC	92858J108	VOCS	17.38	207,975	3,620,101.16	3,614,606.00
VODAFONE GROUP PLC-ADR	92857W209	VOD	25.19	825,000	20,937,934.99	20,781,750.00
VOLCANO CORP	928645100	VOLC	23.61	1,400	40,109.97	33,054.00
VONAGE HLDGS CORP	92886T201	VG	2.37	416,300	874,764.22	986,631.00
VOXX INTERNATIONAL CORP	91829F104	VOXX	6.73	113,400	1,034,497.25	763,182.00
VSE CORP	918284100	VSEC	24.51	18,200	439,954.50	446,082.00
W&T OFFSHORE INC	92922P106	WTI	16.03	62,400	1,076,875.14	1,000,272.00
WABASH NATIONAL CORP	929566107	WNC	8.97	188,509	1,962,566.61	1,690,926.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
WABCO HOLDINGS INC	92927K102	WBC	65.19	8,400	105,372.15	547,596.00
WABTEC	929740108	WAB	87.54	169,239	13,088,310.34	14,815,182.00
WADDELL & REED FINANCIAL-CL A	930059100	WDR	34.82	11,800	384,654.62	410,876.00
WAGEWORKS INC	930427109	WAGE	17.80	46,000	810,816.59	818,800.00
WAL MART STORES INC	931142103	WMT	68.23	1,703,702	63,410,310.73	116,243,587.00
WALGREEN CO.	931422109	WAG	37.01	1,448,077	44,046,623.46	53,593,329.00
WALKER & DUNLOP INC	93148P102	WD	16.66	52,900	664,165.61	881,314.00
WALTER INVESTMENT MGMT	93317W102	WAC	43.02	5,800	275,478.42	249,516.00
WARNACO GROUP INC/THE	934390402	WRC	71.57	15,200	702,097.59	1,087,864.00
WARNER CHILCOTT PLC - CLASS A	G94368100	WCRX	12.04	5,906	106,214.68	71,108.00
WARREN RESOURCES INC	93564A100	WRES	2.81	199,400	121,666.67	560,314.00
WASHINGTON BANKING CO	937303105	WBCO	13.62	38,600	504,159.10	525,732.00
WASHINGTON FEDERAL INC.	938824109	WAFD	16.87	134,441	2,115,188.53	2,268,020.00
WASHINGTON POST CL. B	939640108	WPO	365.21	3,000	1,173,217.38	1,095,630.00
WASHINGTON TR BANCORP	940610108	WASH	26.31	9,900	184,537.55	260,469.00
WASTE CONNECTIONS INC	941053100	WCN	33.79	1,185,103	34,984,701.76	40,044,630.00
WASTE MANAGEMENT INC.	94106L109	WM	33.74	341,716	11,062,122.40	11,529,498.00
WATERS CORPORATION	941848103	WAT	87.12	108,054	7,187,545.16	9,413,664.00
WATSCO INC.	942622200	WSO	74.90	8,400	561,988.61	629,160.00
WATSON PHARMACEUTICALS INC.	942683103	WPI	86.00	629,054	32,155,126.57	54,098,644.00
WATTS WATER TECHNOLOGIES	942749102	WTS	42.99	14,900	504,799.87	640,551.00
WAUSAU-MOSINEE PAPER CORP.	943315101	WPP	8.66	113,600	963,475.85	983,776.00
WD-40 CO	929236107	WDFC	47.11	24,500	898,392.17	1,154,195.00
WEBSense INC	947684106	WBSN	15.04	73,400	1,600,906.50	1,103,936.00
WEBSTER FINANCIAL	947890109	WBS	20.55	204,000	3,719,843.47	4,192,200.00
WEIS MKTS INC	948849104	WMK	39.17	26,700	881,781.34	1,045,839.00
WELLCARE HEALTH PLANS INC	94946T106	WCG	48.69	95,900	4,041,797.58	4,669,371.00
WELLPOINT INC.	94973V107	WLP	60.92	624,058	36,310,257.87	38,017,613.00
WELLS FARGO COMPANY	949746101	WFC	34.18	6,969,746	219,658,877.25	238,225,918.00
WENDY'S CO/THE	95058W100	WEN	4.70	2,335,325	10,919,652.46	10,976,028.00
WERNER ENTERPRISES INC	950755108	WERN	21.67	117,100	2,600,900.44	2,537,557.00
WESBANCO INC	950810101	WSBC	22.22	50,400	774,445.48	1,119,888.00
WESCO INTL INC	95082P105	WCC	67.43	100,400	5,917,153.04	6,769,972.00
WEST BANCORPORATION	95123P106	WTBA	10.78	31,000	219,819.85	334,180.00
WEST MARINE INC	954235107	WMAR	10.75	66,700	674,781.36	717,025.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
WEST PHARMACEUTICAL	955306105	WST	54.75	56,500	2,911,784.53	3,093,375.00
WESTERN REFINING INC	959319104	WNR	28.19	60,800	670,978.73	1,713,952.00
WESTERN UNION CO.	959802109	WU	13.61	643,000	11,152,568.56	8,751,230.00
WESTMORELAND COAL CO	960878106	WLB	9.34	10,100	144,776.79	94,334.00
WESTWOOD HOLDINGS GROUP	961765104	WHG	40.90	21,800	797,398.60	891,620.00
WET SEAL INC	961840105	WTSLA	2.76	236,000	775,771.80	651,360.00
WEX INC.	96208T104	WXS	75.37	34,700	688,438.57	2,615,339.00
WEYERHAEUSER CO.	962166104	WY	27.82	167,340	4,232,214.27	4,655,399.00
WGL HOLDINGS, INC.	92924F106	WGL	39.19	13,800	444,197.96	540,822.00
WHIRLPOOL CORP	963320106	WHR	101.75	15,551	1,092,883.96	1,582,314.00
WHITE MOUNTAINS INSURANCE	G9618E107	WTM	515.00	2,400	1,114,151.05	1,236,000.00
WHITING PETROLEUM CORP	966387102	WLL	43.37	907	38,848.36	39,337.00
WHOLE FOODS MARKET INC	966837106	WFM	91.33	279,200	27,088,055.45	25,499,336.00
WILEY JOHN & SONS IN	968223206	JW.A	38.93	75,322	3,163,380.55	2,932,285.00
WILLBROS GROUP INC	969203108	WG	5.36	164,200	976,271.70	880,112.00
WILLIAMS COS. INC.	969457100	WMB	32.74	663,083	19,997,194.97	21,709,337.00
WILSHIRE BANCORP INC	97186T108	WIBC	5.87	287,000	1,235,682.94	1,684,690.00
WINDSTREAM CORP.	97381W104	WIN	8.28	2,600,000	24,937,216.80	21,528,000.00
WINMARK CORP	974250102	WINA	57.00	13,800	602,032.96	786,600.00
WINNEBAGO INDUSTRIES	974637100	WGO	17.13	18,500	227,881.99	316,905.00
WINTHROP REALTY TRUST	976391300	FUR	11.05	18,100	198,628.29	200,005.00
WINTRUST FINANCIAL CORP	97650W108	WTFC	36.70	130,300	4,324,758.82	4,782,010.00
WISCONSIN ENERGY CORP.	976657106	WEC	36.85	744,594	26,300,860.64	27,438,289.00
WISDOMTREE INVESTMENTS INC	97717P104	WETF	6.12	160,000	995,987.07	979,200.00
WMS INDUSTRIES INC	929297109	WMS	17.50	65,500	1,268,536.78	1,146,250.00
WOLVERINE WORLD WIDE	978097103	WWW	40.98	12,300	358,559.75	504,054.00
WOODWARD INC.	980745103	WWD	38.13	22,900	585,165.50	873,177.00
WORTHINGTON INDS	981811102	WOR	25.99	33,800	511,721.75	878,462.00
WRIGHT MEDICAL GROUP INC	98235T107	WMGI	20.99	59,500	1,121,448.09	1,248,905.00
WYNDHAM WORLDWIDE CORP	98310W108	WYN	53.21	70,362	3,080,987.71	3,743,962.00
WYNN RESORTS LTD	983134107	WYNN	112.49	607	69,022.71	68,281.00
XCEL ENERGY INC	98389B100	XEL	26.71	329,300	9,281,207.06	8,795,603.00
XEROX CORP	984121103	XRX	6.82	1,167,400	12,959,779.86	7,961,668.00
XILINX INC	983919101	XLNX	35.90	15,174	442,730.02	544,747.00
XO GROUP INC	983772104	XOXO	9.30	104,700	976,400.09	973,710.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
XYLEM INC.	98419M100	XYL	27.10	817,762	22,255,491.59	22,161,350.00
YAHOO INC	984332106	YHOO	19.90	884,750	26,247,897.07	17,606,525.00
YELP INC	985817105	YELP	18.85	5,400	113,678.22	101,790.00
YORK WATER CO	987184108	YORW	17.57	5,500	95,625.58	96,635.00
YOUNG INNOVATIONS IN	987520103	YDNT	39.41	16,500	483,197.42	650,265.00
YUM BRANDS INC	988498101	YUM	66.40	632,480	25,870,004.22	41,996,672.00
ZAZA ENERGY CORP	98919T100	ZAZA	2.05	15,700	47,480.83	32,185.00
ZEBRA TECHNOLOGIES CORP CL-A989207105		ZBRA	39.28	61,525	2,297,574.36	2,416,702.00
ZELTIQ AESTHETICS INC	98933Q108	ZLTQ	4.63	98,300	557,540.50	455,129.00
ZEP INC	98944B108	ZEP	14.44	63,400	1,176,639.02	915,496.00
ZILLOW INC	98954A107	Z	27.75	67,335	2,080,230.10	1,868,546.00
ZIMMER HOLDINGS INC	98956P102	ZMH	66.66	33,473	2,138,865.66	2,231,310.00
ZIONS BANCORPORATION	989701107	ZION	21.40	138,345	2,682,018.96	2,960,583.00
ZIX CORP	98974P100	ZIXI	2.80	47,400	94,219.31	132,720.00
ZYGO CORP	989855101	ZIGO	15.70	43,500	360,683.78	682,950.00
COMMON STOCK TOTAL				633,583,099	17,307,291,990.01	22,146,254,370.34
Instrument: FUT			EQUITY FUTURES CONTRACTS			
S&P 500 EMINI FUT DEC12	ESZ2	ESZ2	0.00	0	0.00	0.00
EQUITY FUTURES CONTRACTS TOTAL				0	0.00	0.00
Instrument: PUT			PUT OPTION			
PENN JAN @ 40 PUT	PENN 130119P00040PEN	PEN	0.05	-2,000	-493,988.80	-10,000.00
PUT OPTION TOTAL				-2,000	-493,988.80	-10,000.00
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
ACADIA RLTY TR	004239109	AKR	25.08	31,900	580,792.60	800,052.00
AGREE REALTY CORP	008492100	ADC	26.79	7,200	174,371.81	192,888.00
ALEXANDERS INC	014752109	ALX	330.80	1,300	486,097.82	430,040.00
ALEXANDRIA REAL ESTATE	015271109	ARE	69.32	581,138	38,536,547.00	40,284,486.00
AMERICAN ASSETS TRUST INC	024013104	AAT	27.93	21,100	450,040.50	589,323.00
AMERICAN CAMPUS COMMUNITIES	024835100	ACC	46.13	10,972	326,216.72	506,138.00
APARTMENT INVT & MGMT	03748R101	AIV	27.06	37,520	714,066.85	1,015,291.00
APOLLO COMMERCIAL REAL	03762U105	ARI	16.23	52,202	860,209.26	847,238.00
ASHFORD HOSPITALITY TRUST INC	044103109	AHT	10.51	33,200	100,036.90	348,932.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
ASSOCIATED ESTATES REALTY	045604105	AEC	16.12	31,400	402,451.31	506,168.00
AVALONBAY COMMUNITIES	053484101	AVB	135.59	408,235	51,643,032.03	55,352,584.00
BIOMED REALTY TRUST	09063H107	BMR	19.33	98,264	1,890,344.42	1,899,443.00
BOSTON PROPERTIES INC	101121101	BXP	105.81	19,338	1,063,308.32	2,046,154.00
BRANDYWINE REALTY	105368203	BDN	12.19	298,522	2,973,983.54	3,638,983.00
BRE PROPERTIES INC	05564E106	BRE	50.83	9,413	301,001.97	478,463.00
CAMDEN PROPERTY TRUST	133131102	CPT	68.21	11,816	497,224.07	805,969.00
CAMPUS CREST COMMUNITIES	13466Y105	CCG	12.26	24,400	308,463.64	299,144.00
CAPLEASE INC.	140288101	LSE	5.57	316,300	1,783,815.95	1,761,791.00
CAPSTEAD MTG CORP	14067E506	CMO	11.47	62,500	728,893.03	716,875.00
CBL & ASSOC PROP	124830100	CBL	21.21	70,945	1,377,083.57	1,504,743.00
CEDAR REALTY TRUST INC	150602209	CDR	5.28	38,200	133,216.19	201,696.00
CHATHAM LODGING TRUST	16208T102	CLDT	15.38	108,600	1,801,461.52	1,670,268.00
CHESAPEAKE LODGING TRUST	165240102	CHSP	20.88	25,100	466,009.94	524,088.00
COLONIAL PROPERTIES	195872106	CLP	21.37	55,600	714,394.87	1,188,172.00
COLONY FINANCIAL INC	19624R106	CLNY	19.50	276,348	5,009,573.51	5,388,786.00
COMMONWEALTH REIT	203233101	CWH	15.84	11,300	281,545.41	178,992.00
CORESITE REALTY CORP	21870Q105	COR	27.66	13,100	172,813.75	362,346.00
CORPORATE OFFICE PROPERTY	22002T108	OFC	24.98	373,563	9,277,720.43	9,331,604.00
COUSINS PROPERTIES INC	222795106	CUZ	8.35	58,000	474,417.57	484,300.00
CREXUS INVESTMENT CORP	226553105	CXS	12.25	42,700	513,348.68	523,075.00
CUBESMART	229663109	CUBE	14.57	192,526	1,985,184.71	2,805,104.00
CYS INVESTMENTS INC	12673A108	CYS	11.81	110,200	1,493,555.39	1,301,462.00
DCT INDUSTRIAL TRUST INC	233153105	DCT	6.49	155,600	811,716.06	1,009,844.00
DDR CORP.	23317H102	DDR	15.66	99,732	1,351,455.69	1,561,803.00
DIAMONDROCK HOSPITALITY	252784301	DRH	9.00	119,300	955,234.18	1,073,700.00
DIGITAL REALTY TRUST INC	253868103	DLR	67.89	1,440,391	78,374,693.34	97,788,145.00
DOUGLAS EMMETT INC	25960P109	DEI	23.30	66,081	1,331,551.92	1,539,687.00
DUKE RE CORPORATION	264411505	DRE	13.87	302,300	3,678,419.03	4,192,901.00
DUPONT FABROS TECHNOLOGY	26613Q106	DFT	24.16	106,600	2,489,094.84	2,575,456.00
DYNEX CAPITAL INC	26817Q506	DX	9.44	34,300	325,233.56	323,792.00
EASTGROUP PROPERTY INC	277276101	EGP	53.81	17,900	698,575.19	963,199.00
EDUCATION REALTY TRUST INC	28140H104	EDR	10.64	204,375	1,986,062.85	2,174,550.00
EPR PROPERTIES	26884U109	EPR	46.11	105,800	3,754,442.95	4,878,438.00
EQUITY LIFESTYLE PROPERTIES	29472R108	ELS	67.29	5,098	265,675.37	343,044.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
EQUITY ONE INC	294752100	EQY	21.01	35,000	589,689.46	735,350.00
EQUITY RESIDENTIAL PROP	29476L107	EQR	56.67	572,646	32,877,377.75	32,451,849.00
ESSEX PROPERTY TRUST INC.	297178105	ESS	146.65	5,359	494,217.42	785,897.00
EXTRA SPACE STORAGE INC	30225T102	EXR	36.39	43,114	1,318,854.10	1,568,918.00
FEDERAL REALTY INV.	313747206	FRT	104.02	9,315	593,793.55	968,946.00
FELCOR LODGING TRUST	31430F101	FCH	4.67	79,100	316,129.50	369,397.00
FINANCIAL ENGINES INC	317485100	FNGN	27.75	291,491	6,471,579.71	8,088,876.00
FIRST INDUSTRIAL RE	32054K103	FR	14.08	62,300	467,377.96	877,184.00
FIRST POTOMAC REALTY TRUST	33610F109	FPO	12.36	31,800	431,965.06	393,048.00
FRANKLIN STREET PPTYS CO	35471R106	FSP	12.31	113,900	1,611,787.00	1,402,109.00
GENERAL GROWTH PROP	370023103	GGP	19.85	112,807	1,875,005.64	2,239,219.00
GETTY RLTY CORP	374297109	GTY	18.06	16,300	326,386.33	294,378.00
GLADSTONE COMMERCIAL CORP	376536108	GOOD	17.95	7,000	93,569.99	125,650.00
GLIMCHER REALTY TRUST	379302102	GRT	11.09	88,200	503,743.88	978,138.00
GOVERNMENT PROPERTIES	38376A103	GOV	23.97	27,300	654,611.48	654,381.00
GRAMERCY CAPITAL CORP	384871109	GKK	2.94	29,300	76,474.75	86,142.00
GYRODYNE CO OF AMERICA INC	403820103	GYRO	72.06	800	90,748.96	57,648.00
HCP INC	40414L109	HCP	45.18	1,297,238	48,898,890.91	58,609,213.00
HEALTH CARE REIT INC	42217K106	HCN	61.29	37,549	1,883,080.97	2,301,378.00
HEALTHCARE RLTY TR	421946104	HR	24.01	156,275	3,481,046.99	3,752,163.00
HERSHA HOSPITALITY TRUST	427825104	HT	5.00	109,600	466,158.74	548,000.00
HIGHWOODS PROP INC.	431284108	HIW	33.45	49,500	1,534,869.06	1,655,775.00
HOME PROPERTIES OF NY INC.	437306103	HME	61.31	33,357	1,578,013.82	2,045,118.00
HOSPITALITY PROPERTIES	44106M102	HPT	23.42	11,159	122,022.89	261,344.00
HOST HOTELS & RESORTS INC	44107P104	HST	15.67	128,700	1,147,220.75	2,016,729.00
HUDSON PACIFIC PROPERTIES	444097109	HPP	21.06	22,800	370,372.83	480,168.00
INLAND REAL ESTATE CORP	457461200	IRC	8.38	105,100	1,011,229.53	880,738.00
INVESCO MORTGAGE CAPITAL	46131B100	IVR	19.71	72,700	1,485,338.09	1,432,917.00
INVESTORS REAL ESTATE TRUST	461730103	IRET	8.73	57,600	521,738.20	502,848.00
ISTAR FINANCIAL INC.	45031U101	SFI	8.15	146,641	950,024.97	1,195,124.00
KILROY RE CORP	49427F108	KRC	47.37	34,638	1,576,044.04	1,640,802.00
KIMCO REALTY CORP	49446R109	KIM	19.32	71,999	1,001,548.82	1,391,021.00
KITE REALTY GROUP TRUST	49803T102	KRG	5.59	41,300	175,352.46	230,867.00
KKR FINANCIAL CORP	48248A306	KFN	10.56	236,715	2,248,861.45	2,499,710.00
LASALLE HOTEL PROPERTIES	517942108	LHO	25.39	98,722	2,061,848.68	2,506,552.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
LEXINGTON CORP PPTYS	529043101	LXP	10.45	83,200	535,802.93	869,440.00
LIBERTY PROPERTY TRUST	531172104	LRV	35.77	23,681	825,253.45	847,069.00
MACERICH CO	554382101	MAC	58.30	12,547	544,815.80	731,490.00
MACK-CALI RE CORP.	554489104	CLI	26.11	98,899	2,852,747.89	2,582,253.00
MEDICAL PROPERTIES TRUST INC	58463J304	MPW	11.96	85,400	847,774.95	1,021,384.00
MID-AMERICAN APARTMENT	59522J103	MAA	64.75	86,004	5,117,023.11	5,568,759.00
MISSION WEST PROPERTIES INC	605ESC102	MSWP	9.11	11,200	78,613.84	102,032.00
MONMOUTH REIT -CL A	609720107	MNR	10.36	24,800	190,793.90	256,928.00
NATIONAL HEALTH INVESTORS INC	63633D104	NHI	56.53	15,400	450,781.26	870,562.00
NATIONAL RETAIL PROPERTIES	637417106	NNN	31.20	10,584	288,129.86	330,221.00
NEW YORK MORTGAGE TRUST INC	649604501	NYMT	6.32	31,200	213,593.95	197,184.00
NORTHSTAR REALTY FINANCE	66704R100	NRF	7.04	103,100	589,652.81	725,824.00
OMEGA HEALTHCARE INV	681936100	OHI	23.85	70,600	1,211,499.18	1,683,810.00
PARKWAY PROPERTYS INC	70159Q104	PKY	13.99	13,500	279,382.68	188,865.00
PENNSYLVANIA RI	709102107	PEI	17.64	35,400	343,446.28	624,456.00
PENNYMAC MORTGAGE	70931T103	PMT	25.29	67,184	1,459,098.89	1,699,083.00
PIEDMONT OFFICE REALTY TRUST	720190206	PDM	18.05	9,236	187,009.12	166,710.00
POST PROPERTIES,INC.	737464107	PPS	49.95	21,632	884,566.81	1,080,518.00
PROLOGIS INC.	74340W103	PLD	36.49	65,654	1,688,255.55	2,395,714.00
PS BUSINESS PARKS INC/CA	69360J107	PSB	64.98	47,625	2,641,727.74	3,094,673.00
PUBLIC STORAGE INC	74460D109	PSA	144.96	125,047	11,520,433.19	18,126,813.00
RAIT FINANCIAL TRUST	749227609	RAS	5.65	31,600	337,264.67	178,540.00
RAMCO-GERSHENSON PPT	751452202	RPT	13.31	149,397	1,659,394.78	1,988,474.00
REALTY INCOME CORP	756109104	O	40.21	33,224	1,265,657.33	1,335,937.00
REDWOOD TR INC	758075402	RWT	16.89	49,900	837,847.40	842,811.00
REGENCY CENTERS CORP	758849103	REG	47.12	32,690	1,408,327.65	1,540,353.00
RETAIL PROPERTIES OF AMERICA	76131V202	RPAI	11.97	8,843	84,065.09	105,851.00
RLJ LODGING TRUST	74965L101	RLJ	19.37	67,200	1,213,822.22	1,301,664.00
ROUSE PROPERTIES INC	779287101	RSE	16.92	14,100	186,366.72	238,572.00
SAUL CENTERS INC	804395101	BFS	42.79	4,700	142,370.67	201,113.00
SELECT INCOME REIT	81618T100	SIR	24.77	7,300	171,862.09	180,821.00
SENIOR HOUSING PROP TRUST	81721M109	SNH	23.64	13,508	284,417.77	319,329.00
SIMON PROP GROUP INC.	828806109	SPG	158.09	290,891	24,814,468.43	45,986,958.00
SL GREEN RE CORP	78440X101	SLG	76.65	9,982	208,588.19	765,120.00
SOVRAN SELF STORAGE	84610H108	SSS	62.10	18,300	638,704.83	1,136,430.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
SPIRIT REALTY CAPITAL INC.	84860F109	SRC	17.78	21,000	357,573.26	373,380.00
STAG INDUSTRIAL INC	85254J102	STAG	17.97	19,700	274,517.78	354,009.00
STRATEGIC HOTELS & RESORTS	86272T106	BEE	6.40	115,400	1,131,863.76	738,560.00
SUMMIT HOTEL PROPERTIES INC	866082100	INN	9.50	26,800	257,211.02	254,600.00
SUN COMMUNITIES INC	866674104	SUI	39.89	18,900	448,472.47	753,921.00
SUNSTONE HOTEL INVESTORS INC	867892101	SHO	10.71	201,800	1,372,395.41	2,161,278.00
TANGER FACTORY OUTLET	875465106	SKT	34.20	316,611	10,380,840.36	10,828,096.00
TAUBMAN CENTERS INC	876664103	TCO	78.72	21,183	1,487,364.35	1,667,526.00
TERRENO REALTY CORP	88146M101	TRNO	15.44	8,400	151,042.24	129,696.00
UDR INC	902653104	UDR	23.78	19,243	296,393.67	457,599.00
UMH PROPERTIES INC	903002103	UMH	10.33	8,400	69,344.29	86,772.00
UNIVERSAL HEALTH RLT	91359E105	UHT	50.61	7,500	230,275.11	379,575.00
URSTADT BIDDLE PPTYS	917286205	UBA	19.68	15,600	259,105.80	307,008.00
VENTAS INC.	92276F100	VTR	64.72	35,401	1,563,393.45	2,291,153.00
VORNADO REALTY TRUST	929042109	VNO	80.08	24,116	1,312,867.56	1,931,209.00
WASHINGTON RE INV	939653101	WRE	26.15	41,800	1,161,996.81	1,093,070.00
WEINGARTEN RE INVST	948741103	WRI	26.77	142,925	3,486,541.93	3,826,102.00
WESTERN ASSET MORTGAGE CAP	95790D105	WMC	19.77	11,800	240,917.61	233,286.00
WHITESTONE REIT-B	966084204	WSR	14.05	8,800	114,408.17	123,640.00
WP CAREY INC	92936U109	WPC	45.47	0	0.00	0.00
REAL ESTATE INVESTMENT TRUST TOTAL				13,166,611	433,450,440.08	519,712,995.00
Instrument: WARRANT			WARRANT			
MAGNUM HUNTER RESOURCES -	55973G119		0.03	9,421	0.00	283.00
WARRANT TOTAL				9,421	0.00	283.00
DOMESTIC EQUITIES TOTAL				646,752,111	17,738,398,174.54	22,664,890,948.34

DESCRIPTION	IDENTIFIER	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal						
Market: Internal EAFE						
Portfolio: EQS EAFE SWAPS						
Instrument: ABSCARDFLOAT ABSCARD FLOAT BULLET MATURITY						
AMXCA 2010-1 A (04/15/2013)	02587AAA2	0.299		40,000,000	40,054,930.02	
BACCT 2006-A14 A14 (11/15/13)	05522RAP3	0.314		24,535,000	24,524,858.60	
BACCT 2010-A1 A1 (4/15/2013)	05522RCP1	0.297		69,980,000	70,088,359.78	
CHAIT 2011-A1 A1 (03/15/2013)	161571EX8	0.263		70,000,000	70,067,217.20	
CHAIT 2012-A1 A1 (5/15/2014)	161571FA7	0.270		45,000,000	45,000,000.00	
DCENT 2012-A2 A2 (4/15/2014)	254683AU9			33,000,000	33,000,000.00	
FORDF 2012-1 A (01/15/2014)	34528QBK9	0.594		40,000,000	40,110,351.81	
ABSCARD FLOAT BULLET MATURITY TOTAL				322,515,000	322,845,717.41	
Instrument: COR CORPORATE NOTES/BONDS						
AMERICAN HONDA FINANCE	02666QK36			40,000,000	40,000,000.00	
BANK OF NOVA SCOTIA HOUS	06417EYS6	0.960		40,000,000	40,053,573.42	
BLACKROCK INC	09247XAG6	0.335		40,000,000	40,043,474.50	
CATERPILLAR FINANCIAL	14912L4W8	0.552		5,000,000	5,004,162.26	
CATERPILLAR FINANCIAL	14912L4Z1			15,000,000	15,000,000.00	
EXPORT DEVELOPMENT CANADA	30216BDC3	0.294		40,000,000	40,000,000.00	
GENERAL ELEC CAP CORP	36962G2U7	0.635		21,650,000	21,653,793.36	
GENERAL ELEC CAP CORP	36962G5X8			18,000,000	18,000,000.00	
INTL BANK RECON & DEVELOP	45905UKY9			40,000,000	40,000,000.00	
JOHN DEERE CAPITAL CORP	24422ERD3	0.637		25,000,000	25,014,296.74	
JOHN DEERE CAPITAL CORP	24422ERJ0			12,000,000	12,000,000.00	
JPMORGAN CHASE & CO	46623EJF7	1.069		40,000,000	40,094,251.02	
METLIFE INSTITUTIONAL FD	59217GAW9			40,000,000	40,000,000.00	
NATIONAL RURAL UTILITIES	63743HEC2			35,000,000	35,012,592.56	
NEW YORK LIFE GLOBAL FDG	64952WBG7			25,000,000	25,000,000.00	
PEPSICO INC	713448BU1	0.222		15,000,000	15,014,784.18	
TARGET CORP	87612EAY2			15,000,000	15,000,717.27	
TEXAS INSTRUMENT INC	882508AS3			20,000,000	20,000,000.00	
UNITED TECHNOLOGIES CORP	913017BW8			15,000,000	15,000,000.00	
CORPORATE NOTES/BONDS TOTAL				501,650,000	501,891,645.31	
Instrument: CP COMMERCIAL PAPER (DISCOUNT)						
TREASURY BILL	9127957M7	0.069		3,000,000	2,999,544.57	

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DESCRIPTION	IDENTIFIER	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal						
Market: Internal EAFE						
Portfolio: EQS EAFE SWAPS						
COMMERCIAL PAPER (DISCOUNT) TOTAL				3,000,000	2,999,544.57	
Instrument: FRAGC FLOATING RATE AGENCY BOND						
FANNIE MAE	3135G0CL5			80,000,000	79,993,515.80	
FANNIE MAE	3136G0P21	0.230		130,000,000	129,946,965.94	
FEDERAL HOME LOAN BANK	3133767M1	0.222		20,000,000	20,000,000.00	
FEDERAL HOME LOAN BANK	313376HZ1			90,000,000	90,000,000.00	
FEDERAL HOME LOAN BANK	313378A84	0.208		83,000,000	83,001,775.40	
FLOATING RATE AGENCY BOND TOTAL				403,000,000	402,942,257.14	
Instrument: INTF INTERNATIONAL FUNDS						
EQUITY SWAP - LIQUIDITY	IL-EQS			90,624	9,062,423.71	
INTERNATIONAL FUNDS TOTAL				90,624	9,062,423.71	
EAFE SWAPS TOTAL				1,230,255,624	1,239,741,588.14	1,254,344,469.13

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-EAFE					
Instrument: INTF					
STATE STREET EAFE INDEX					
INTERNATIONAL FUNDS					
EAFE INDEX - LQR	IL-EAFE		1,237,071	123,707,138.40	
INTERNAL EAFE - EQUITIES	IE-EAFE		7,248,187	724,818,725.39	
INTERNATIONAL FUNDS TOTAL			8,485,259	848,525,863.79	
STATE STREET EAFE INDEX TOTAL			8,485,259	848,525,863.79	1,333,752,936.55

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-EAFEVAL					
Instrument: CAN			EAFE VALUE CANADIAN BONDS		
WESDOME GOLD MINES	ACI021QS		2,000,000	1,992,825.82	
CANADIAN BONDS TOTAL			2,000,000	1,992,825.82	
Instrument: COM			COMMON STOCK		
BARRICK GOLD CORP.	2024677	ABX	625,000	24,001,684.85	
HARRY WINSTON DIAMOND CORP	41587B100	HWD	1,405,000	17,841,849.25	
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	550,000	11,189,150.30	
COMMON STOCK TOTAL			2,580,000	53,032,684.40	
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
AGNICO-EAGLE MINES LTD.	2009834	AEM	1,030,000	39,327,067.50	
AISIN SEIKI	6010702	7259_JP	480,000	7,184,444.60	
ASAHI HOLDINGS INC	B60DQZ7	5857_JP	980,000	11,698,921.59	
AUSTRALIAN VINTAGE LTD	6130677	AVG_AU	9,309,301	19,496,125.99	
BCO SANTANDER CENTAL HISP	5705946	SAN_SM	770,000	6,498,039.48	
BNP PARIBAS	7309681	BNP_FP	130,000	7,848,152.53	
BOMBARDIER INC B	2109723	BBD/B_CN	4,500,000	14,643,663.86	
BOOM LOGISTICS LTD	6691969	BOL_AU	15,870,000	19,426,739.51	
BORAL LIMITED	6218670	BLD_AU	5,700,000	23,232,073.53	
BRITISH AEROSPACE	0263494	BA/_LN	3,600,000	16,113,783.39	
CENTRAL FUND CANADA CL A	2183471	CEF	2,225,000	18,628,018.80	
CENTRAL GOLD TRUST	B01JWC1	GTU	603,600	14,046,839.76	
CHEUNG KONG(HLDGS)	6190273	1_HK	1,271,000	12,204,306.31	
COBHAM PLC	B07KD36	COB_LN	7,000,000	19,731,729.89	
CRH PLC	0182704	CRH_LN	1,000,000	17,080,311.38	
D/S NORDEN	B1WP656	DNORD_DC	730,583	24,041,045.68	
DAIICHI SANKYO	B0J7D91	4568_JP	415,000	8,751,493.00	
DAIMLER-BENZ AG	5529027	DAI_GY	135,000	7,327,694.62	
DEUTSCHE POST AG	4617859	DPW_GY	1,000,000	21,219,802.61	
DEUTSCHE TELEKOM	5842359	DTE_GY	913,300	18,453,228.50	
DIASORIN SPA	B234WN9	DIA_IM	360,000	9,558,834.63	
ENI SPA	7145056	ENI_IM	1,130,000	16,824,946.88	
FAIRFAX MEDIA LTD	6467074	FXJ_AU	14,200,000	17,047,167.35	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE			EAFE VALUE		
Portfolio: I-EAFEVAL			INTERNATIONAL COMMON STOCKS		
Instrument: ICOM					
FANUC JPY50	6356934	6954_JP	44,100	2,453,186.88	
FUJI HEAVY INDUSTRIES LTD	6356406	7270_JP	1,250,000	6,056,915.47	
GEMALTO	B011JK4	GTO_FP	185,000	8,361,034.11	
GIVAUDAN	5980613	GIVN_VX	15,500	9,578,175.27	
GLAXOSMITHKLINE	0925288	GSK_LN	1,124,819	25,288,837.02	
GUINNESS PEAT GROUP	B4MFLB8	GPG_NZ	30,804,375	30,427,984.40	
HASEKO CORP Y50	6414401	1808_JP	22,000,000	44,398,024.54	
HONDA MOTOR CO COM	6435145	7267_JP	648,843	19,023,545.00	
HSBC HOLDINGS ORD	0540528	HSBA_LN	1,225,000	9,015,827.53	
ILUKA RESOURCES	6957575	ILU_AU	163,031	475,616.53	
IMPERIAL OIL LTD	2454241	IMO_CN	533,700	20,329,203.23	
INDRA SISTEMAS	4476210	IDR_SM	1,750,000	26,564,815.55	
INTESA SANPAOLOA SPA	4076836	ISP_IM	3,600,000	10,993,617.33	
INVESTOR AB-B SHS	5679591	INVEB_SS	850,000	14,628,282.83	
ITO EN LTD	6455789	2593_JP	365,000	8,635,284.25	
ITO EN LTD - PFD	B23PWV0	25935_JP	767,800	15,423,928.13	
JAPAN PUR CHEMICAL CO	6563507	4973_JP	3,100	10,439,720.42	
JUST ENERGY GROUP	B63MCN1	JE_CN	2,184,400	22,030,197.12	
KENEDIX REALTY INVESTMENT CO	B0C5Q59	8972_JP	2,706	8,635,017.06	
KINROSS GOLD CORP	B03Z841	K_CN	3,700,000	40,121,859.72	
KONINKLIJKE DSM NV	B0HZL93	DSM_NA	340,000	9,909,412.66	
KURARAY CO Y50	6497662	3405_JP	1,540,000	18,897,766.30	
LOGITECH INTERNATIONAL	B18ZRK2	LOGN_SW	2,600,000	20,971,860.61	
MABUCHI MOTOR CO	6551030	6592_JP	434,600	20,539,186.11	
MERCK KGAA DEM NPV	4741844	MRK_GY	172,500	14,707,779.46	
METRO AG NPV	5041413	MEO_GY	265,000	9,008,297.33	
MICHELIN (CGDE)	4588364	ML_FP	163,000	5,911,743.20	
MITIE GROUP PLC	0465740	MTO_LN	3,146,528	10,401,300.69	
MORRISON <WM.>	0604316	MRW_LN	4,500,000	20,294,156.38	
MUNCHENER RUCKVS	5294121	MUV2_GY	160,000	22,439,121.13	
MURATA MFG CO JPY5	6610403	6981_JP	380,000	15,496,676.79	
NEWCREST MINING LIMITED	6637101	NCM_AU	900,000	29,959,039.23	
NIDEC CORP	6640682	6594_JP	307,000	23,216,126.60	

Group: INTERNATIONAL - Internal

Portfolio: I-EAFEVAL EAFE VALUE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-EAFEVAL					
Instrument: ICOM					
EAFE VALUE					
INTERNATIONAL COMMON STOCKS					
NIFCO INC.	6639163	7988_JP	90,900	1,954,975.77	
NINTENDO CO LTD	6639550	7974_JP	65,800	10,131,255.24	
NIPPON YUSEN KK Y5	6643960	9101_JP	6,715,000	22,532,321.16	
NOKIA OYJ	5902941	NOK1V_FH	5,000,000	19,749,914.91	
NORSK HYDRO AS NOK	B11HK39	NHY_NO	2,325,000	9,470,044.51	
NOVARTIS AG CHF 20	7103065	NOVN_VX	460,044	20,069,624.75	
ORKLA ASA NWKR 6.2	B1VQF42	ORK_NO	1,960,000	12,923,899.02	
POWER ASSETS HOLDINGS LTD	6435327	6_HK	3,000,000	12,597,125.69	
RECKITT BENCKISER GROUP PLC	B24CGK7	RB/_LN	320,000	16,557,898.06	
REPSOL SA	5669354	REP_SM	1,048,880	19,576,776.20	
RIO TINTO PLC	0718875	RIO_LN	110,000	4,984,411.45	
ROCHE HLDGS AG GEN	7110388	ROG_VX	166,000	19,418,895.60	
ROLLS-ROYCE HOLDINGS PLC	B63H849	RR/_LN	1,034,805	2,615,391.79	
ROYAL DUTCH SHELL PLC - B SHS	B03MM40	RDSB_LN	620,000	18,544,851.11	
SALZGITTER AG	5465358	SZG_GY	385,000	18,688,228.29	
SANWA SHUTTER CORP	6776781	5929_JP	1,900,000	7,206,448.07	
SCHNEIDER ELECTRIC	4834108	SU_FP	70,000	2,154,582.87	
SEIREN CO LTD	6793520	3569_JP	843,000	5,158,298.31	
SEKISUI HOUSE Y50	6793906	1928_JP	1,147,700	10,163,526.02	
SEVEN BANK LTD	B2NT8S1	8410_JP	6,773,400	12,354,941.60	
SHARP CORP JPY50	6800602	6753_JP	1,643,639	12,570,628.02	
SHO-BOND HOLDINGS CO	B29T1W0	1414_JP	300,000	5,495,305.56	
SIEMENS AG DEM 5.0	5727973	SIE_GY	115,000	6,583,945.67	
SILVER BULLION REG D TRUST	827467135	SBT/U	479,000	4,790,000.00	
SILVER BULLION TRUST	B3YCCV7	SBT-U_CN	46,000	732,775.24	
SINGAPORE AIRLINES	6811734	SIA_SP	603,545	4,996,656.35	
SINGAPORE TELECOMM	B02PY22	ST_SP	4,275,000	6,843,349.29	
SMC CORP Y50	6763965	6273_JP	22,000	1,944,626.53	
SMITHS GROUP PLC	B1WY233	SMIN_LN	1,170,000	19,231,259.83	
SONY CORP JPY50	6821506	6758_JP	989,500	25,089,536.91	
SQUARE ENIX CO LTD	6309262	9684_JP	1,160,000	20,059,207.86	
ST. IVES PLC	0768900	SIV_LN	2,900,000	12,771,519.22	
STATOIL ASA	7133608	STL_NO	840,000	7,068,561.46	

Group: INTERNATIONAL - Internal

Portfolio: I-EAFEVAL EAFE VALUE

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-EAFEVAL					
Instrument: ICOM					
EAFE VALUE					
INTERNATIONAL COMMON STOCKS					
SUMITOMO OSAKA CMT	6858548	5232_JP	3,000,000	7,683,075.52	
SUN HUNG KAI PROPE	6859927	16_HK	1,115,000	8,035,802.33	
SVENSKA HANDELSBANKEN	5703661	SHBA_SS	235,000	5,598,125.45	
SWISS RE AG	B545MG5	SREN_VX	325,700	24,795,334.63	
TAKEDA PHARMACEUTICAL	6870445	4502_JP	440,000	19,481,798.20	
TELECOM CORP OF NEW ZEALAND	6881436	TEL_NZ	6,266,666	14,554,308.09	
TELEFONICA SA	5732524	TEF_SM	630,000	8,186,705.62	
TEMENOS GROUP AG-REG	7147892	TEMN_SW	253,551	4,111,249.12	
TESCO PLC	0884709	TSCO_LN	3,500,000	16,053,701.79	
TOKYO ELECTRON Y50	6895675	8035_JP	419,400	20,809,462.29	
TOKYU REIT INC	6687203	8957_JP	3,350	22,666,221.74	
TOPCON CORP	6894241	7732_JP	3,450,000	20,563,041.22	
TOTAL SA	B15C557	FP_FP	460,000	15,886,412.47	
TOYOTA INDUSTRIES CORP	6900546	6201_JP	670,000	19,182,588.15	
TREND MICRO	6125286	4704_JP	561,000	15,817,958.25	
UNITY MINING LTD	6091310	UML_AU	37,000,000	16,734,374.03	
U-SHIN LTD	6988627	6985_JP	512,700	2,901,029.62	
UTD UTILITIES ORD	B39J2M4	UUJ_LN	1,250,000	9,621,510.94	
VODAFONE GROUP	B16GWD5	VOD_LN	7,547,045	21,604,173.73	
WACOM CO LTD	6603920	6727_JP	5,000	5,824,903.12	
WESDOME GOLD MINES LTD	B0Y90N5	WDO_CN	7,925,000	12,775,528.60	
WINCOR NIXDORF AG	B012VF6	WIN_GY	365,000	14,971,187.45	
YUSHIN PRECISION EQUIPMENT	6983893	6482_JP	270,000	4,294,736.12	
INTERNATIONAL COMMON STOCKS TOTAL			284,262,411	1,612,201,981.11	
Instrument: INTF					
EAFE VALUE					
IL-EAFEVAL					
INTERNATIONAL FUNDS					
INTERNATIONAL FUNDS TOTAL			2,172,860	217,286,001.16	
EAFE VALUE TOTAL			291,015,271	1,884,513,492.49	2,088,629,890.86

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-LAZAR					
Instrument: ICOM					
ASSET ALLOCATION/TRANSITION ACCOUNT					
INTERNATIONAL COMMON STOCKS					
BGP NPV	929AQT906		1,896,254	0.00	
CIA VALE DO RIO DO	B011X91	VALE_BZ	83,300	0.00	
EMBOTELLADORA ANDINA-PREF B	2311454	ANDINAB_CI	90	0.00	
ISHARES MSCI EAFE INDEX FUND	2801290	EFA	275,000	12,976,288.53	
YULON MOTOR COMPANY	6988597	2201_TT	1	0.00	
INTERNATIONAL COMMON STOCKS TOTAL			2,254,645	12,976,288.53	
Instrument: INTF					
INTERNATIONAL FUNDS					
INTL ASSET ALLOCATION - LQR	IL-LAZ		77,544	7,754,402.52	
INTERNATIONAL FUNDS TOTAL			77,544	7,754,402.52	
ASSET ALLOCATION/TRANSITION ACCOUNT TOTAL			2,332,189	20,730,691.05	20,799,248.40

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-PAN					
Instrument: ICOM					
INTERNAL EAFE TOPDOWN					
INTERNATIONAL COMMON STOCKS					
A P MOLLER MAERSK A/S	4253048	MAERSKB_DC	347	1,656,330.02	
ABB LIMITED CHF2.50	7108899	ABBN_VX	92,613	1,965,493.51	
AGEAS SA	B86S2N0	AGS_BB	38,683	7,090,562.95	
ANGLO AMERICAN ORD	B1XZS82	AAL_LN	69,323	2,532,681.82	
ANHEUSER-BUSCH IN BEV	4755317	ABI_BB	125,467	5,419,245.32	
ASML HOLDING NV	B929F46	ASML_NA	6,001	200,914.70	
ASSIC GENERALI SPA	4056719	G_IM	12,292	276,196.16	
ASTELLAS PHARMA INC	6985383	4503_JP	75,133	3,388,650.33	
ATLAS COPCO AB SER A	B1QGR41	ATCOA_SS	17,650	412,907.36	
BANK LEUMI LE-ISRAEL	6076425	LUMI_IT	321,667	1,604,915.70	
BANK OF IRELAND	3070732	BKIR_ID	469,662	197,487.54	
BASF AG DEM ORD SH	5086577	BAS_GY	29,011	1,201,446.48	
BAYER AG COM NPV	5069211	BAYN_GY	25,500	1,062,326.04	
BELGACOM	B00D9P6	BELG_BB	42,214	1,402,519.85	
BEZEQ ISRAEL TELCM	6098032	BEZQ_IT	470,195	1,403,417.26	
BILLITON PLC	0056650	BLT_LN	85,057	3,316,160.81	
BK HAPOALIM BM ILS	6075808	POLI_IT	286,993	1,478,745.25	
BNP PARIBAS	7309681	BNP_FP	24,624	885,754.62	
BOC HONG KONG HOLDINGS LTD	6536112	2388_HK	109,000	380,682.94	
BP PLC	0798059	BP/_LN	488,503	3,625,111.16	
BRIT AMER TOBACCO	0287580	BATS_LN	108,700	4,132,449.20	
CANON INC JPY50	6172323	7751_JP	63,449	1,125,113.10	
CAPITALAND LIMITED	6309303	CAPL_SP	592,166	715,357.12	
CARLSBERG A/S	4169219	CARLB_DC	25,265	2,094,480.85	
CHEUNG KONG(HLDGS)	6190273	1_HK	36,699	404,237.30	
CIA VALE DO RIO DO	B011X91	VALE_BZ	8,684	0.00	
CITY DEVELOPMENTS	6197928	CIT_SP	148,718	636,420.14	
CLP HLDGS HKD5	6097017	2_HK	70,500	583,548.27	
COMPAGNIE FIN RICHEMONT	B3DCZF3	CFR_VX	34,190	1,905,743.79	
CRH PLC	4182249	CRH_ID	134,972	1,815,732.87	
DAI NIPPON PRINTNG	6250906	7912_JP	305,400	4,471,681.99	
DAIMLER-BENZ AG	5529027	DAI_GY	25,500	1,770,876.92	
DANSKE BANK	4588825	DANSKE_DC	100,491	1,127,746.52	

Group: INTERNATIONAL - Internal

Portfolio: I-PAN INTERNAL EAFE TOPDOWN

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-PAN					
Instrument: ICOM					
INTERNAL EAFE TOPDOWN					
INTERNATIONAL COMMON STOCKS					
DANSKE BANK OYJ	5226038	SAMAS_FH	85,250	558,810.27	
DBS GROUP HOLDINGS	6175203	DBS_SP	407,406	3,098,009.04	
DELHAIZE-LE LION N	4262118	DELB_BB	20,589	1,197,999.09	
DEN NORSKE BANK NO	4263304	DNB_NO	225,323	1,067,943.83	
DEUTSCHE BANK AG O	5750355	DBK_GY	29,704	1,864,068.97	
E.ON SE	4942904	EOAN_GR	67,200	1,205,422.74	
ELAN CORPORATION PLC	4305507	ELN_ID	63,532	437,568.01	
ENI SPA	7145056	ENI_IM	23,927	277,393.53	
ERICSSON LM-B	5959378	ERICB_SS	43,781	485,294.56	
ERSTE GROUP BANK	5289837	EBS_AV	56,241	754,029.95	
FORTUM OYJ	5579550	FUM1V_FH	92,060	2,665,823.82	
FRASER + NEAVE LTD	B17NLV6	FNN_SP	331,377	354,655.57	
FUJIFILM HOLDINGS CORP	6356525	4901_JP	109,200	3,965,304.23	
FUJITSU NEW JPY50	6356945	6702_JP	469,000	3,126,673.19	
GDF SUEZ	B0C2CQ3	GSZ_FP	52,310	3,405,865.20	
GENTING SINGAPORE	6366795	GENS_SP	1,147,000	1,933,537.79	
GLAXOSMITHKLINE	0925288	GSK_LN	208,767	4,801,980.50	
GPE BRUX LAMBERT	7097328	GBLB_BB	23,945	1,106,351.85	
GROUP DANONE ORD	B1Y9TB3	BN_FP	21,988	704,433.40	
HANG SENG BANK HK	6408374	11_HK	26,549	331,412.19	
HEINEKEN NV	7792559	HEIA_NA	5,899	281,410.71	
HENDERSON LAND DEVELOPMENT	6420538	12_HK	53,000	384,853.91	
HENNES & MAURITZ AB-B	5687431	HMB_SS	18,590	606,667.67	
HONDA MOTOR CO COM	6435145	7267_JP	83,255	1,409,151.38	
HONG KONG EXCHANGES & CLEAR	6267359	388_HK	17,300	407,789.47	
HSBC HOLDINGS ORD	0540528	HSBA_LN	650,910	6,750,048.10	
HUTCHISON WHAMPOA	6448068	13_HK	49,533	477,537.64	
ICL-ISRAEL CHEM OR	6455530	ICL_IT	96,174	178,369.77	
IMMOFINANZ AG	5679911	IIA_AV	278,032	1,152,020.16	
ING GROEP NV NLG1	7154182	INGA_NA	35,265	1,164,320.51	
KBC GROUP	4497749	KBC_BB	32,833	1,613,181.43	
KEPPEL CORP ORD SG	B1VQ5C0	KEP_SP	398,841	400,755.95	
KERRY GROUP PLC-A	4519579	KYG_ID	30,738	386,955.48	

Group: INTERNATIONAL - Internal

Portfolio: I-PAN INTERNAL EAFE TOPDOWN

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-PAN					
Instrument: ICOM					
INTERNAL EAFE TOPDOWN					
INTERNATIONAL COMMON STOCKS					
KONE OYJ-B	B09M9D2	KNEBV_FH	36,592	1,993,263.55	
KONINKLIJKE KRN	5956078	KPN_NA	22,295	326,823.47	
KURARAY CO Y50	6497662	3405_JP	252,900	3,674,213.06	
LINDE AG	5740817	LIN_GY	10,289	1,428,381.38	
L'OREAL FRF10	4057808	OR_FP	9,268	447,798.62	
LVMH MOET-HENNESSY	4061412	MC_FP	11,079	1,706,349.54	
METSO OYJ	5713422	MEO1V_FH	25,112	1,366,663.03	
NATIONAL GRID GROU	B08SNH3	NG/_LN	344,886	3,030,751.65	
NESTLE SA CHF	7123870	NESN_VX	107,180	1,887,967.69	
NISSAN MOTOR CO Y5	6642860	7201_JP	400,400	4,135,685.45	
NOKIA OYJ	5902941	NOK1V_FH	700,000	9,738,953.46	
NORDEA BANK AB	5380031	NDA_SS	57,981	611,547.94	
NOVARTIS AG CHF 20	7103065	NOVN_VX	65,055	2,382,053.52	
NOVO NORDISK A/S-B	7077524	NOVOB_DC	87,220	1,044,576.75	
NOVOZYMES A/S-B	B798FW0	NZYMB_DC	57,015	133,479.36	
OMV AG AUSH100	4651459	OMV_AV	46,600	399,279.94	
ONO PHARMACEUTICAL CO LTD	6660107	4528_JP	81,200	3,832,501.65	
ORIENTAL LAND CO	6648891	4661_JP	42,100	3,831,152.89	
ORKLA ASA NWKR 6.2	B1VQF42	ORK_NO	263,000	952,173.86	
OVERSEA CHINESE BANKING	B0F9V20	OCBC_SP	574,115	1,947,468.48	
PHILIPS ELECTRONICS	5986622	PHIA_NA	14,308	484,855.84	
RAIFFEISEN BANK INTERNATIONAL	B0704T9	RBI_AV	16,192	803,175.37	
RECKITT BENCKISER GROUP PLC	B24CGK7	RB/_LN	55,769	3,053,332.25	
ROCHE HLDGS AG GEN	7110388	ROG_VX	17,572	1,647,536.87	
ROYAL DUTCH SHELL PLC - A SHS	B03MLX2	RDSA_LN	67,030	2,032,768.03	
ROYAL DUTCH SHELL PLC - B SHS	B03MM40	RDSB_LN	62,063	1,770,024.78	
SANDVIK AB	B1VQ252	SAND_SS	24,105	459,795.66	
SANOFI	5671735	SAN_FP	21,437	1,027,437.03	
SAP AG	4846288	SAP_GY	32,400	1,048,448.22	
SCHNEIDER ELECTRIC	4834108	SU_FP	23,102	711,073.92	
SECOM CO Y50	6791591	9735_JP	78,600	3,639,191.34	
SEMBCORP INDUSTRIE	B08X163	SCI_SP	437,000	1,732,532.53	
SIEMENS AG DEM 5.0	5727973	SIE_GY	18,300	983,600.85	

Group: INTERNATIONAL - Internal

Portfolio: I-PAN INTERNAL EAFE TOPDOWN

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-PAN					
Instrument: ICOM					
INTERNAL EAFE TOPDOWN					
INTERNATIONAL COMMON STOCKS					
SINGAPORE AIRLINES	6811734	SIA_SP	170,317	1,374,884.02	
SINGAPORE PRESS HO	B012899	SPH_SP	506,052	1,531,724.21	
SINGAPORE TELECOMM	B02PY22	ST_SP	1,764,509	2,303,403.15	
SOLVAY SA NPV	4821100	SOLB_BB	14,941	887,466.97	
STANDARD CHARTERED PLC	0408284	STAN_LN	145,107	3,888,156.30	
STATOIL ASA	7133608	STL_NO	275,817	1,622,510.49	
SUN HUNG KAI PROPE	6859927	16_HK	30,341	283,873.37	
SWIRE PACIFIC 'A'H	6867748	19_HK	23,500	350,320.19	
SWIRE PROPERTIES LTD	B67C2G0	1972_HK	16,450	41,979.65	
TAKEDA PHARMACEUTICAL	6870445	4502_JP	85,125	3,112,715.36	
TELECOM ITALIA SPA	7634394	TIT_IM	88,961	124,260.95	
TELEKOM AUSTRIA	4635088	TKA_AV	111,005	1,457,377.41	
TELENOR ASA	4732495	TEL_NO	230,000	982,182.04	
TELIASONERA	5978384	TLSN_SS	57,535	985,396.16	
TEVA PHARMA IND IL	6882172	TEVA_IT	165,162	9,035,702.21	
TOTAL SA	B15C557	FP_FP	54,635	1,321,549.70	
TOYOTA MOTOR CORP	6900643	7203_JP	110,355	3,242,985.58	
UBS AG-REG	B18YFJ4	UBSN_VX	95,546	2,118,816.79	
UNICREDIT SPA	B5M1SM3	UCG_IM	12,651	414,115.14	
UNILEVER NV CERT.	B12T3J1	UNA_NA	21,164	411,785.87	
UNION MINIERE NPV	4005001	UMI_BB	26,539	1,323,284.38	
UOL GROUP	6916781	UOB_SP	266,288	1,727,432.84	
UPM-KYMMENE CORP F	5051252	UPM1V_FH	112,395	1,520,490.83	
VESTAS WIND SYSTEMS A/S	5964651	VWS_DC	47,385	1,481,770.02	
VINCI GTM	B1XH026	DG_FP	28,619	1,473,086.69	
VODAFONE GROUP	B16GWD5	VOD_LN	1,267,201	4,927,732.86	
VOEST-ALPINE	4943402	VOE_AV	33,017	1,522,145.99	
VOLVO AB-B	B1QH830	VOLVB_SS	29,050	497,132.95	
WEST JAPAN RAILWAY JPY50000	6957995	9021_JP	103,000	3,823,434.69	
WILMAR INTERNATIONAL LTD SGD	B17KC69	WIL_SP	381,627	1,712,482.46	
WPP GROUP	B8KF9B4	WPP_LN	312,021	3,803,840.28	
YARA INTERNATIONAL ASA	7751259	YAR_NO	42,827	189,998.05	
INTERNATIONAL COMMON STOCKS TOTAL			20,391,495	232,599,473.38	

Monthly Market

As Of 12/31/2012

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-PAN					
Instrument: INTF					
			INTERNAL EAFE TOPDOWN INTERNATIONAL FUNDS		
PANAGORA - LQR	IL-PAN		77,757	7,775,683.00	
INTERNATIONAL FUNDS TOTAL			77,757	7,775,683.00	
INTERNAL EAFE TOPDOWN TOTAL			20,469,252	240,375,156.38	302,349,707.36

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: COM					
			EAFE QUANTITATIVE PORTFOLIO COMMON STOCK		
TEVA PHARMACEUTICAL	881624209	TEVA	407,746	16,109,840.59	
COMMON STOCK TOTAL			407,746	16,109,840.59	
Instrument: ICOM					
			INTERNATIONAL COMMON STOCKS		
CREDIT SUISSE GROUP AG	7171589	CSGN_VX	141,273	3,692,688.82	
ABC MART INC	6292102	2670_JP	22,600	971,650.26	
ADECCO SA-REG	7110720	ADEN_VX	43,181	1,898,620.56	
ADIDAS AG	4031976	ADS_GY	64,131	4,891,202.88	
ADMIRAL GROUP	B02J639	ADM_LN	94,210	1,595,017.90	
ADP	B164FY1	ADP_FP	22,937	2,107,629.22	
AEGON NV	5927375	AGN_NA	1,785,833	9,299,736.77	
AEON CREDIT SERVICE CO LTD.	6037734	8570_JP	58,000	1,101,589.76	
AGEAS SA	B86S2N0	AGS_BB	95,415	2,244,494.43	
AGGREKO PLC	B4WQ2Z2	AGK_LN	10,131	310,547.96	
AGL ENERGY LTD	B0ZNPN1	AGK_AU	118,903	1,779,512.19	
AGRIUM INC	2213538	AGU_CN	12,745	998,910.32	
AIA GROUP LTD	B4TX8S1	1299_HK	204,800	794,984.34	
AIR LIQUIDE	B1YXBJ7	AI_FP	28,692	3,531,431.79	
AISIN SEIKI	6010702	7259_JP	49,700	1,230,746.45	
AJINOMOTO CO INC Y	6010906	2802_JP	344,100	4,522,548.61	
AKER KVAERNER	B1VLVW7	AKSO_NO	48,483	611,210.25	
AKZO NOBEL NV NLG5	5458314	AKZA_NA	37,884	2,090,462.16	
ALIMENTATION COUCHE-TARD -B	2011646	ATD/B_CN	35,479	1,032,016.05	
ALLIANZ AG NPV(REG	5231485	ALV_GY	161,561	20,488,541.17	
ALUMINA LTD	6954985	AWC_AU	642,444	642,882.92	
AMADA CO Y50	6022105	6113_JP	137,000	627,884.93	
ANGLO AMERICAN ORD	B1XZS82	AAL_LN	150,462	5,108,637.19	
ANHEUSER-BUSCH IN BEV	4755317	ABI_BB	297,683	24,043,513.36	
AOZORA BANK LTD	B1G1854	8304_JP	840,000	2,407,501.47	
APA GROUP	6247306	APA_AU	119,551	595,998.96	
ARRIUM LTD	B7NKJX1	ARI_AU	415,087	642,831.58	
ARYZTA AG	B39VJC9	ARYN_SW	11,610	620,804.43	
ASAHI BREWERIES Y5	6054409	2502_JP	178,600	3,820,081.17	
Group: INTERNATIONAL - Internal		Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO			

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
ASAHI GLASS CO JPY	6055208	5201_JP	201,100	1,785,102.26	
ASCIANO LTD	B1YC5L4	AIO_AU	112,992	494,038.27	
ASML HOLDING NV	B929F46	ASML_NA	182,776	10,175,512.45	
ASSIC GENERALI SPA	4056719	G_IM	360,881	6,603,605.43	
ASSOCD BRIT FOODS	0673123	ABF_LN	188,490	3,039,519.20	
ASTELLAS PHARMA INC	6985383	4503_JP	100,167	4,689,826.91	
ASTRAZENECA GBP 0.	0989529	AZN_LN	352,709	15,462,591.54	
ATLANTIA SPA	7667163	ATL_IM	335,080	5,586,938.20	
AURIZON HOLDINGS LTD	B4N2S40	AZJ_AU	582,720	1,974,734.94	
AUSTRALIA + NEW ZEALAND BANK	6065586	ANZ_AU	173,253	3,078,679.43	
AUTOPISTAS CESA	4065663	ABE_SM	27,011	615,945.79	
AVIVA PLC	0216238	AVI_LN	678,187	3,903,203.87	
AXA EUR 2.29	7088429	CS_FP	358,996	6,351,757.70	
BABCOCK INTL GROUP PLC	0969703	BAB_LN	177,036	2,023,905.19	
BALOISE HOLDING	7124594	BALN_VX	17,874	1,558,821.69	
BANCA MONTE DEI PASCHI SIENA	7128541	BMPS_IM	5,590,350	2,305,547.90	
BANCO BILBAO - BBVA	5501906	BBVA_SM	239,170	1,929,906.73	
BANCO POPOLARE SCARL	B1Z9G88	BP_IM	619,014	2,958,425.18	
BANK LEUMI LE-ISRAEL	6076425	LUMI_IT	789,577	2,099,177.01	
BANK OF MONTREAL	2076009	BMO_CN	39,082	1,902,297.77	
BANK OF NOVA SCOTIA	2076281	BNS_CN	82,657	3,389,859.37	
BARCLAYS PLC ORD G	3134865	BARC_LN	3,580,931	10,361,214.25	
BARRICK GOLD CORP	2024644	ABX_CN	89,661	4,156,725.22	
BASF AG DEM ORD SH	5086577	BAS_GY	229,530	17,587,127.40	
BAYER AG COM NPV	5069211	BAYN_GY	134,835	10,392,912.09	
BAYERISCHE MOTOREN WERKE	5756029	BMW_GY	5,322	326,171.79	
BAYERISCHE MOTOREN	5756030	BMW3_GR	66,410	2,318,310.93	
BCE INC	B188TH2	BCE_CN	106,782	3,717,445.81	
BCO SANTANDER CENTAL HISP	5705946	SAN_SM	488,981	4,251,463.01	
BELGACOM	B00D9P6	BELG_BB	70,053	2,143,179.21	
BEZEQ ISRAEL TELCM	6098032	BEZQ_IT	1,005,267	1,258,253.62	
BG GROUP ORD	0876289	BG/_LN	74,843	1,678,270.87	
BGP NPV	929AQT906		355,102	0.00	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
BHP LIMITED	6144690	BHP_AU	314,995	10,494,479.60	
BIC FRF 25.0	5298781	BB_FP	20,943	1,890,647.88	
BILLITON PLC	0056650	BLT_LN	346,558	7,690,696.47	
BK HAPOALIM BM ILS	6075808	POLI_IT	305,310	1,037,578.90	
BNP PARIBAS	7309681	BNP_FP	234,702	14,279,236.29	
BOC HONG KONG HOLDINGS LTD	6536112	2388_HK	153,500	480,081.86	
BOUYGUES	4002121	EN_FP	54,220	1,426,681.16	
BP PLC	0798059	BP/_LN	2,493,687	18,016,457.67	
BRENNTAG AG	B4YVF56	BNR_GY	15,200	1,905,996.71	
BRIDGESTONE CORP J	6132101	5108_JP	47,400	1,135,646.42	
BRIT AMER TOBACCO	0287580	BATS_LN	289,779	9,875,633.72	
BROOKFIELD OFFICE PROPERTIES	2129301	BPO_CN	49,252	378,300.57	
BROTHER INDUSTRIES	6146500	6448_JP	61,800	709,815.25	
BT GROUP	3091357	BT/A_LN	943,677	1,824,996.35	
BUNZL ORD 25P	B0744B3	BNZL_LN	395,105	4,818,239.13	
CAIRN ENERGY	B74CDH8	CNE_LN	320,307	4,237,062.01	
CAN IMPERIAL BK OF COMMERCE	2170525	CM_CN	17,593	1,434,256.96	
CANADIAN NATL RAILWAY CO	2180632	CNR_CN	54,500	3,205,382.10	
CANADIAN NATURAL RESOURCES	2171573	CNQ_CN	120,100	5,745,588.91	
CANADIAN TIRE CORP -CL A	2172286	CTC/A_CN	39,107	2,744,444.93	
CANADIAN UTILITIES LTD A	2172639	CU_CN	30,016	1,856,633.17	
CANON INC JPY50	6172323	7751_JP	178,600	7,307,011.25	
CAPITAMALLS ASIA	B442NY4	CMA_SP	2,244,000	2,489,869.26	
CENTERRA GOLD INC	B01NXQ4	CG_CN	110,743	1,286,740.93	
CENTRAL JAPAN RWY	6183552	9022_JP	77,100	5,379,357.55	
CGI GROUP INC	2159740	GIB/A_CN	77,500	1,302,255.25	
CHEUNG KONG(HLDGS)	6190273	1_HK	64,000	984,365.51	
CHIBA BANK Y50	6190563	8331_JP	27,000	191,401.12	
CHIYODA CORP Y50	6191704	6366_JP	220,000	2,743,165.09	
CHRISTIAN DIOR	4061393	CDI_FP	26,223	3,078,625.08	
CHUBU ELECTRIC POWER CO INC	6195609	9502_JP	141,824	2,752,856.51	
CLP HLDGS HKD5	6097017	2_HK	28,500	249,492.86	
CNP ASSURANCES	5543986	CNP_FP	64,115	949,804.19	

Group: INTERNATIONAL - Internal

Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
COCA-COLA AMATIL A	6123451	CCL_AU	183,517	2,392,757.40	
COCA-COLA HELLENIC BOTTLING	4420723	EEEE_GA	39,568	526,526.01	
COLRUYT NV ORD BEF	5806225	COLR_BB	29,673	1,451,244.18	
COMMENWEALTH BK OF	6215035	CBA_AU	129,813	5,864,358.91	
COMPAGNIE FIN RICHEMONT	B3DCZF3	CFR_VX	39,776	1,135,332.83	
COMPASS GROUP	0533153	CPG_LN	409,664	2,837,530.25	
CONTINENTAL AG NPV	4598589	CON_GY	70,579	6,556,870.39	
COSMO OIL COMPANY	6226338	5007_JP	885,000	1,895,710.15	
CREDIT SAISON CO Y	6591809	8253_JP	83,300	1,792,956.83	
CRH PLC	4182249	CRH_ID	14,348	343,049.69	
CRITERIA CAIXACORP	B283W97	CABK_SM	145,201	652,105.76	
CSF THOMSON FRF20	4162791	HO_FP	39,744	1,435,908.57	
CSL LTD/AUSTRALIA	6185495	CSL_AU	52,941	1,975,243.12	
DAICEL CHEM INDS Y	6250542	4202_JP	97,000	652,349.08	
DAIDO STEEL CO Y50	6250627	5471_JP	188,000	1,212,542.90	
DAIHATSU MOTOR CO LTD	6250304	7262_JP	129,000	1,153,367.78	
DAIMLER-BENZ AG	5529027	DAI_GY	35,093	1,942,584.35	
DAINIPPON SUMITOMO PHARMA	6250865	4506_JP	7,300	77,822.57	
DAIWA HOUSE INDS J	6251363	1925_JP	240,000	3,347,406.28	
DAIWA SECURITIES G	6251448	8601_JP	490,000	1,664,474.45	
DBS GROUP HOLDINGS	6175203	DBS_SP	151,304	1,434,796.75	
DDI CORPORATION	6248990	9433_JP	143,100	8,620,637.00	
DELEK GRP LTD TASE	6219640	DLEKG_IT	1,644	270,397.54	
DELHAIZE-LE LION N	4262118	DELB_BB	57,970	2,385,603.54	
DEN NORSKE BANK NO	4263304	DNB_NO	287,375	2,898,186.45	
DENKI KAGAKU KOGYO	6309820	4061_JP	177,000	916,117.70	
DENSO CORP Y50	6640381	6902_JP	118,400	2,229,043.41	
DEUTSCHE BANK AG O	5750355	DBK_GY	95,955	5,689,655.98	
DEUTSCHE POST AG	4617859	DPW_GY	381,972	7,153,822.77	
DEXIA	7147610	DEXB_BB	1	0.34	
DEXUS PROPERTY GROUP	B033YN6	DXS_AU	1,210,226	1,167,573.03	
DIAGEO ORD GBP 28.	0237400	DGE_LN	868,755	17,848,210.42	
E.ON SE	4942904	EOAN_GR	292,260	6,919,837.58	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
EAST JAPAN RAILWAY	6298542	9020_JP	117,400	7,731,648.08	
ECHO ENTERTAINMENT GROUP	B3SVQF2	EGP_AU	178,717	713,582.41	
ELSEVIER NV ORD	4148810	REN_NA	246,719	2,865,847.93	
EMPIRE CO LTD "A"	2314000	EMP/A_CN	17,740	1,023,327.57	
ENBRIDGE INC	2466149	ENB_CN	74,084	2,456,398.66	
ENEL SPA	7144569	ENEL_IM	1,538,341	8,062,098.17	
ENERPLUS CORP	B584T89	ERF_CN	14,797	448,820.35	
ENI SPA	7145056	ENI_IM	1,053,420	26,577,474.39	
ERSTE GROUP BANK	5289837	EBS_AV	496,093	16,220,524.80	
ESSILOR INTERNATIONAL	7212477	EI_FP	19,606	1,218,719.14	
EURASIAN NATURAL RESOURCES	B29BCK1	ENRC_LN	377,864	3,456,796.65	
EXOR SPA	B06HZC1	EXO_IM	61,841	1,551,701.26	
FAMILYMART CO LTD	6331276	8028_JP	41,800	1,839,893.98	
FERROVIAL SA	B038516	FER_SM	50,493	627,662.51	
FIAT INDUSTRIAL	B52B4V4	FI_IM	149,305	1,564,453.23	
FIAT SPA DI RISP I	5748521	F_IM	477,015	3,592,119.26	
FINMECCANICA	B0DJNG0	FNC_IM	202,217	1,329,991.27	
FIRST QUANTUM MINERALS LTD	2347608	FM_CN	49,769	1,177,698.03	
FONCIERE DES REGIONS	7745638	FDR_FP	16,763	1,370,982.99	
FORTESCUE METALS GROUP LTD	6086253	FMG_AU	239,964	1,094,792.52	
FORTIS INC	2347200	FTS_CN	61,598	2,044,974.39	
FRANCE TELECOM SA	5176177	FTE_FP	150,963	3,710,556.09	
FUJI HEAVY INDUSTRIES LTD	6356406	7270_JP	175,692	921,517.65	
FUJIFILM HOLDINGS CORP	6356525	4901_JP	139,200	5,462,528.59	
FUKUOKA FINANCIAL GROUP INC	B1TK1Y8	8354_JP	390,000	1,580,841.25	
GALAXY ENTERTAINMENT GROUP	6465874	27_HK	64,000	231,457.16	
GAS NATURAL SDG-E	5650422	GAS_SM	23,700	395,759.85	
GDF SUEZ - STRIP VVPR	B3B9KQ2	GSZBS_BB	111,510	0.00	
GEBERIT AG-REG	B1WGG93	GEBN_VX	1,971	297,709.68	
GENTING SINGAPORE	6366795	GENS_SP	457,000	624,394.34	
GJENSIDIGE FORSIKRING ASA	B4PH0C5	GJF_NO	32,837	382,970.73	
GLAXOSMITHKLINE	0925288	GSK_LN	63,984	1,454,878.93	
GOLDCORP INC	2676302	G_CN	66,096	2,838,767.15	

Group: INTERNATIONAL - Internal

Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
GOODMAN GROUP	B03FYZ4	GMG_AU	175,814	573,303.03	
GPT GROUP	6365866	GPT_AU	381,089	1,220,796.17	
GREE INC	B3FJNX6	3632_JP	61,600	1,051,381.44	
HANG SENG BANK HK	6408374	11_HK	27,300	419,700.06	
HANNOVER RUECKVERSICHERU	4511809	HNR1_GR	78,352	4,053,803.44	
HEIDELBERGER CEMENT	5120679	HEI_GY	50,570	2,814,192.06	
HEINEKEN HOLDING NV	B0CCH46	HEIO_NA	137,352	5,781,339.03	
HEINEKEN NV	7792559	HEIA_NA	177,323	8,059,929.77	
HENDERSON LAND DEVELOPMENT	6420538	12_HK	43,000	309,466.72	
HENKEL AG & CO	5002465	HEN_GY	116,693	6,052,410.01	
HENKEL KGAA-VORZUG	5076705	HEN3_GY	49,358	3,965,203.60	
HINO MOTORS LTD	6428305	7205_JP	150,000	1,029,516.52	
HITACHI CONSTR. MACHINE.	6429405	6305_JP	45,300	778,829.23	
HITACHI HIGH-TECHNOLOGIES CO	6642804	8036_JP	86,300	2,124,315.73	
HITACHI Y50	6429104	6501_JP	803,000	4,360,778.95	
HOKKAIDO ELECTRIC POWER	6431325	9509_JP	163,005	1,885,520.52	
HONDA MOTOR CO COM	6435145	7267_JP	139,777	4,032,751.75	
HONGKONG+CHINA GAS	6436557	3_HK	87,000	241,492.96	
HOPEWELL HLDGS HKD	6140290	54_HK	86,500	349,680.35	
HSBC HOLDINGS ORD	0540528	HSBA_LN	1,804,245	20,141,143.21	
HUTCHISON WHAMPOA	6448068	13_HK	64,000	664,407.47	
HYSAN DEVELOPMENT	6449629	14_HK	72,000	346,698.14	
IAMGOLD CORP	2446646	IMG_CN	57,871	934,547.93	
IBERDROLA SA	B288C92	IBE_SM	217,358	1,917,263.57	
IBIDEN CO LTD	6456102	4062_JP	172,100	2,629,968.88	
ICADE	4554406	ICAD_FP	11,279	1,003,264.11	
ICL-ISRAEL CHEM OR	6455530	ICL_IT	135,948	1,374,298.77	
IDEMITSU KOSAN CO LTD	B1FF8P7	5019_JP	25,400	2,800,702.77	
ILIAD	7759435	ILD_FP	17,379	2,255,840.97	
ILUKA RESOURCES	6957575	ILU_AU	36,969	107,851.06	
IMMOFINANZ AG	5679911	IIA_AV	241,291	1,030,228.50	
IMPERIAL OIL LTD	2454241	IMO_CN	4,699	225,682.82	
IMPERIAL TOBACCO GROUP	0454492	IMT_LN	39,174	1,776,207.56	

Group: INTERNATIONAL - Internal

Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
INDEPENDENT TANKERS CORP	B2Q4DG6	ITCL_NO	1,840	0.00	
INDITEX	7111314	ITX_SM	16,502	1,472,174.63	
INDUSTRIAL ALLIANCE INSURANCE	2543688	IAG_CN	25,688	1,101,208.43	
ING GROEP NV NLG1	7154182	INGA_NA	1,562,019	14,733,350.18	
INMARSAT PLC	B09LSH6	ISAT_LN	164,885	1,250,508.41	
INMET MINING CORPORATION	2583026	IMN_CN	4,500	300,013.10	
INTESA SANPAOLO SPA	4076847	ISPR_IM	590,188	2,175,373.05	
INTESA SANPAOLOA SPA	4076836	ISP_IM	2,802,900	7,864,980.88	
ISHARES MSCI CANADA	2373681	EWC	38,160	1,079,522.16	
ISRAEL CORP ORD SH	6889678	ILCO_IT	806	458,295.18	
ISUZU MOTORS LTD	6467104	7202_JP	303,336	832,117.42	
ITOCHU CORP Y50	6467803	8001_JP	612,900	5,316,907.66	
ITOCHU TECHNO-SCIENCE CORP	6200194	4739_JP	22,300	992,372.44	
JAMES HARDIE INDUSTRIES PLC	B60QWJ2	JHX_AU	114,718	811,870.07	
JAPAN RETAIL FUND INVT	6513342	8953_JP	1,227	1,847,141.75	
JAPAN TOBACCO INC	6474535	2914_JP	82,400	2,231,169.02	
JARDINE CYCLE & CARRIAGE LTD	6242260	JCNC_SP	15,000	586,934.88	
JFE HOLDINGS INC	6543792	5411_JP	427,937	8,306,604.50	
JOYO BANK Y50	6479767	8333_JP	180,000	877,589.32	
KABEL DEUTSCHLAND HOLDING	B4T92J8	KD8_GY	65,323	4,639,278.93	
KAMIGUMI CO Y50	6482668	9364_JP	52,800	494,718.93	
KANSAI ELEC POWER	6483489	9503_JP	523,900	7,297,941.68	
KANSAI PAINT CO Y5	6483746	4613_JP	956	7,731.03	
KAO CORP Y50	6483809	4452_JP	278,555	5,375,653.58	
KAZAKHMYS PLC	B0HZPV3	KAZ_LN	245,809	2,474,402.53	
KBC GROUP	4497749	KBC_BB	51,185	1,238,887.39	
KEISEI ELECTRIC RAILWAY CO	6487425	9009_JP	190,000	1,487,066.61	
KERRY GROUP PLC-A	4519579	KYG_ID	7,508	160,113.80	
KINGFISHER PLC	3319521	KGF_LN	405,504	1,302,128.71	
KINROSS GOLD CORP	B03Z841	K_CN	82,979	1,103,132.42	
KLEPIERRE	7582556	LI_FP	50,644	1,764,238.54	
KOBE STEEL	6496023	5406_JP	1,738,000	1,380,827.37	
KOMATSU Y50	6496584	6301_JP	198,900	2,919,407.33	

Group: INTERNATIONAL - Internal

Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
KON.VOPAK EUR	5809428	VPK_NA	36,330	2,060,274.10	
KONICA CORPORATION	6496700	4902_JP	149,700	1,503,045.21	
KONINKLIJKE AHOLD NV	5252602	AH_NA	710,259	9,194,991.18	
KONINKLIJKE DSM NV	B0HZL93	DSM_NA	197,792	8,354,491.94	
KONINKLIJKE KRN	5956078	KPN_NA	1,030,000	8,381,495.75	
KUBOTA CORP Y50	6497509	6326_JP	186,000	1,852,605.85	
KYOWA HAKKO KOGYO	6499550	4151_JP	186,297	1,828,017.96	
KYUSHU ELECTRIC POWER	6499806	9508_JP	304,200	2,011,826.86	
LAFARGE FF25(REGD)	4502706	LG_FP	40,945	2,140,704.12	
LAGARDERE SCA FF40	4547213	MMB_FP	57,644	1,829,827.35	
LAND SECURITIES GP	3180943	LAND_LN	132,673	1,056,623.87	
LANXESS	B05M8B7	LXS_GY	25,546	2,086,284.85	
LAWSON INC.	6266914	2651_JP	42,900	3,120,119.97	
LINK REIT	B0PB4M7	823_HK	75,000	409,272.83	
LLOYDS TSB GROUP O	0870612	LLOY_LN	8,612,888	7,766,499.76	
L'OREAL FRF10	4057808	OR_FP	37,260	4,650,113.82	
LUXOTTICA GROUP SPA	4800659	LUX_IM	142,483	5,437,591.58	
LVMH MOET-HENNESSY	4061412	MC_FP	45,037	7,977,255.89	
MACQUARIE BANK LIMITED	B28YTC2	MQG_AU	32,581	852,241.09	
MAGNA INTERNATIONAL INC-CL A	2554475	MG_CN	54,189	1,998,594.62	
MAKITA ELECTRIC Y5	6555805	6586_JP	88	3,430.21	
MANULIFE FINANCIAL CORP	2492519	MFC_CN	115,067	1,517,146.34	
MARUBENI CORP JPY5	6569464	8002_JP	342,000	2,115,006.83	
MARUI CO Y50	6569527	8252_JP	60,212	2,496,492.03	
MAZDA MOTOR CORP	6900308	7261_JP	1,854,000	3,433,972.24	
MCDONALD'S HOLDINGS JAPAN	6371863	2702_JP	23,800	668,100.49	
METCASH	B0744W4	MTS_AU	236,300	917,316.45	
METRO INC -A	2583952	MRU_CN	31,174	1,466,921.66	
MICHELIN (CGDE)	4588364	ML_FP	50,878	3,919,942.76	
MITSUBISHI CHEM JP	B0JQTJ0	4188_JP	324,500	2,327,111.31	
MITSUBISHI CORP Y5	6596785	8058_JP	343,400	5,154,468.60	
MITSUBISHI ELEC CP	6597045	6503_JP	200	1,455.26	
MITSUBISHI HVY IND	6597067	7011_JP	300	1,411.30	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
MITSUBISHI UFJ FINANCIAL CORP	6335171	8306_JP	1,685,600	7,985,383.15	
MITSUBISHI UFJ LEASE & FINAN	6268976	8593_JP	47,720	2,068,808.67	
MITSUI + CO JPY50	6597302	8031_JP	365,200	5,088,661.77	
MITSUI CHEMICALS I	6597368	4183_JP	844,300	2,612,143.39	
MITSUI FUDOSAN CO	6597603	8801_JP	125	2,479.39	
MITSUI O.S.K. LINE	6597584	9104_JP	774,000	1,848,147.24	
MIZUHO FINANCIAL GROUP	6591014	8411_JP	3,218,700	8,432,013.72	
MORRISON <WM.>	0604316	MRW_LN	896,660	4,333,087.76	
MTR CORPORATION	6290054	66_HK	107,000	431,776.77	
MUNCHENER RUCKVS	5294121	MUV2_GY	135,868	21,145,638.01	
NAMCO BANDAI HOLDINGS	B0JDQD4	7832_JP	165,800	2,402,469.25	
NATIONAL BANK OF CANADA	2077303	NA_CN	23,262	1,527,666.36	
NATL AUSTRALIA BK	6624608	NAB_AU	250,748	5,898,722.09	
NESTLE SA CHF	7123870	NESN_VX	213,573	11,234,281.65	
NEXEN INC	2172219	NXY_CN	71,294	1,704,219.02	
NEXT PLC	3208986	NXT_LN	108,464	4,248,845.08	
NGK SPARK PLUG CO	6619604	5334_JP	210,000	2,612,958.36	
NICE SYSTEMS LTD	6647133	NICE_IT	28,028	1,051,254.73	
NIPPON ELECTRIC GLASS CO LTD	6642666	5214_JP	532,000	3,692,467.24	
NIPPON MEAT PACKER	6640767	2282_JP	126,000	1,707,348.80	
NIPPON STEEL & SUMITOMO	6642569	5401_JP	1,198,700	5,162,471.10	
NIPPON TEL+TEL CP	6641373	9432_JP	323,300	14,893,692.45	
NIPPON UNIPAC HOLDING	6334781	3893_JP	88,100	1,051,383.52	
NIPPON YUSEN KK Y5	6643960	9101_JP	1,733,000	5,700,766.35	
NISHI-NIPPON CITY BANK LTD	6639721	8327_JP	166,000	450,280.07	
NISSAN MOTOR CO Y5	6642860	7201_JP	488,700	2,807,325.21	
NISSHO IWAI-NICHIMEN	6594143	2768_JP	1,679,500	2,804,033.61	
NITTO DENKO CORP Y	6641801	6988_JP	79,100	2,360,406.35	
NORSK HYDRO AS NOK	B11HK39	NHY_NO	348,155	3,029,182.14	
NOVARTIS AG CHF 20	7103065	NOVN_VX	146,910	8,162,649.59	
NTT DOCOMO INC	6129277	9437_JP	4,734	7,741,579.53	
OJI HOLDINGS CORP	6657701	3861_JP	756,000	2,355,053.04	
OLD MUTUAL PLC	B77J086	OML_LN	2,773,816	3,720,684.01	

Group: INTERNATIONAL - Internal

Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
			EAFE QUANTITATIVE PORTFOLIO INTERNATIONAL COMMON STOCKS		
OMV AG AUSH100	4651459	OMV_AV	352,599	14,179,355.72	
ONEX CORPORATION	2659518	OCX_CN	8,346	321,301.37	
ONO PHARMACEUTICAL CO LTD	6660107	4528_JP	3,000	165,401.26	
OPAP SA	7107250	OPAP_GA	59,564	1,493,689.62	
ORIENTAL LAND CO	6648891	4661_JP	25,900	2,028,735.40	
ORIX CORP Y50	6661144	8591_JP	57,214	3,656,069.59	
ORKLA ASA NWKR 6.2	B1VQF42	ORK_NO	181,423	1,128,592.87	
OSAKA GAS CO Y50	6661768	9532_JP	1,003,000	3,521,085.15	
OTSUKA CORP	6267058	4768_JP	9,700	853,591.43	
OTSUKA HOLDINGS CO LTD	B5LTM93	4578_JP	83,900	2,546,930.88	
OVERSEA CHINESE BANKING	B0F9V20	OCBC_SP	188,545	1,048,506.12	
OZ MINERALS LTD	6397825	OZL_AU	79,775	1,095,185.23	
PACIFIC RUBIALES ENERGY	2523635	PRE_CN	31,579	885,069.88	
PAN AMERICAN SILVER CORP	2669272	PAA_CN	102,643	1,871,363.83	
PANASONIC CORP	6572707	6752_JP	113,300	1,959,293.60	
PARGESA HOLDING SA-BR	B0CDLF8	PARG_SW	14,031	1,175,214.91	
PEARSON ORD 25P	0677608	PSO_NN	258,871	4,567,291.84	
PENN WEST PETROLEUM LTD	B63FY34	PWT_CN	152,374	3,118,956.59	
PERNOD-RICARD FF20	4682329	RI_FP	39,029	3,927,938.02	
PEUGEOT SA FF35	7103526	UG_FP	303,092	6,561,718.80	
PHILIPS ELECTRONICS	5986622	PHIA_NA	343,994	9,445,487.45	
PIRELLI & C.	4689803	PC_IM	40,344	469,577.36	
PORSCHE AG-PFD	7101069	PAH3_GR	40,635	2,963,711.06	
POTASH CORP OF	2696980	POT_CN	55,064	2,623,371.04	
POWER ASSETS HOLDINGS LTD	6435327	6_HK	50,000	441,887.06	
PROSIEBEN SAT.1 MEDIA AG-PFD	4579131	PSM_GY	94,008	2,474,557.11	
PUBLICIS GROUPE	4380429	PUB_FP	145,488	8,031,346.02	
RAIFFEISEN BANK INTERNATIONAL	B0704T9	RBI_AV	150,846	6,859,236.01	
RECKITT BENCKISER GROUP PLC	B24CGK7	RB/_LN	29,396	1,584,912.68	
REED INTERNATIONAL	B2B0DG9	REL_LN	852,488	8,284,612.62	
RENAULT SA	4712798	RNO_FP	69,042	3,353,023.16	
REPSOL SA	5669354	REP_SM	45,800	1,417,795.25	
RESEARCH IN MOTION	2117265	RIM_CN	150,961	6,187,910.82	

Group: INTERNATIONAL - Internal

Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
RESOLUTION LTD	B62W232	RSL_LN	311,936	1,592,728.74	
REXAM ORD 64 2/7P	0425045	REX_LN	775,458	3,624,847.02	
RIO TINTO LIMITED	6220103	RIO_AU	42,760	2,765,012.54	
RIO TINTO PLC	0718875	RIO_LN	232,094	12,317,540.21	
RIOCAN REAL ESTATE INVST TR	2229610	REI-U_CN	70,419	1,806,559.23	
ROCHE HLDGS AG GEN	7110388	ROG_VX	38,490	6,401,027.92	
ROGERS COMMUNICATIONS -CL B	2169051	RCI/B_CN	26,793	1,037,518.33	
ROHM CO JPY50	6747204	6963_JP	42,600	1,420,542.23	
ROLLS-ROYCE HOLDINGS PLC	B63H849	RR/_LN	601,179	6,201,763.98	
ROYAL BANK OF CANADA	2754383	RY_CN	18,284	709,647.11	
ROYAL BK SCOT GBP	B7T7721	RBS_LN	421,060	1,473,446.36	
ROYAL DUTCH SHELL PLC - A SHS	B03MLX2	RDSA_LN	1,026,413	35,519,469.33	
ROYAL DUTCH SHELL PLC - B SHS	B03MM40	RDSB_LN	683,594	24,137,812.48	
RWE AG NON VTG PRE	4769147	RWE3_GY	32,449	1,122,983.68	
SABMILLER PLC	0483548	SAB_LN	325,857	11,623,287.27	
SAGE GROUP PLC	0802165	SGE_LN	350,531	1,419,144.63	
SAIPEM	4768768	SPM_IM	12,114	569,964.82	
SANKYO CO	6775432	6417_JP	3	198.30	
SANOFI	5671735	SAN_FP	257,051	19,163,884.80	
SANTEN PHARMACEUTICAL CO	6776606	4536_JP	60,200	2,049,122.23	
SANTOS NPV(NZ)	6776703	STO_AU	66,016	922,810.37	
SAP AG	4846288	SAP_GY	191,917	13,236,270.34	
SAPUTO INC	2112226	SAP_CN	3,592	155,055.96	
SCHINDLER-HLDG AG	B11WWH2	SCHN_SW	5,566	376,518.33	
SCHNEIDER ELECTRIC	4834108	SU_FP	134,543	8,221,404.70	
SCOR REGROUPE	B1LB9P6	SCR_FP	160,876	4,365,200.47	
SEADRILL LTD	B09RMQ1	SDRL_NO	381,189	6,502,728.22	
SEGRO PLC	B5ZN1N8	SGRO_LN	26,147	894,071.48	
SEMBCORP INDUSTRIE	B08X163	SCI_SP	390,437	915,355.78	
SES-FDR	B00ZQQ2	SESG_FP	17,263	460,393.22	
SEVEN & I HOLDINGS CO.	B0FS5D6	3382_JP	263,500	7,803,942.90	
SEVERN TRENT PLC	B1FH8J7	SVT_LN	60,562	1,468,205.23	
SHARP CORP JPY50	6800602	6753_JP	712,000	1,838,455.50	

Group: INTERNATIONAL - Internal

Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE			EAFE QUANTITATIVE PORTFOLIO		
Portfolio: I-QUAN			INTERNATIONAL COMMON STOCKS		
Instrument: ICOM					
SHIKOKU ELECTRIC POWER CO	6804347	9507_JP	119,214	2,828,058.94	
SHIMAMURA CO	6804035	8227_JP	28,900	2,202,680.66	
SHIMANO INC Y50	6804820	7309_JP	27,400	1,988,197.57	
SHINSEI BANK	6730936	8303_JP	370,240	368,822.60	
SHIZUOKA BANK Y50	6805328	8355_JP	694,000	7,220,662.34	
SHOPPERS DRUG MART CORP	2821191	SC_CN	38,507	1,622,265.67	
SHOPPING CENTERS	B8K7J65	SCP_AU	28,318	39,333.21	
SHOWA DENKO KK Y50	6805469	4004_JP	1,093,000	2,292,067.26	
SHOWA SHELL SEKIYU KK	6805544	5002_JP	152,800	1,083,366.33	
SIEMENS AG DEM 5.0	5727973	SIE_GY	117,969	11,364,802.62	
SILVER WHEATON CORP	B058ZX6	SLW_CN	30,464	427,013.86	
SINGAPORE AIRLINES	6811734	SIA_SP	87,000	781,814.84	
SINGAPORE TELECOMM	B02PY22	ST_SP	798,279	1,687,183.50	
SJM HOLDINGS LTD	B2NR3Y6	880_HK	93,000	208,723.92	
SOCIETE GENERALE	5966516	GLE_FP	179,734	6,828,801.77	
SODEXHO ALLIANCE	7062713	SW_FP	20,522	1,592,523.86	
SOFTBANK AM CORP	6770620	9984_JP	158,100	3,664,538.39	
SOFTBANK INVESTMENT CORP	6309466	8473_JP	400,342	2,871,340.67	
SOLVAY SA NPV	4821100	SOLB_BB	19,255	2,239,966.15	
SONIC HEALTHCARE LIMITED	6821120	SHL_AU	97,534	1,182,346.64	
SONY CORP JPY50	6821506	6758_JP	537,345	9,167,141.14	
STARHUB LTD	B1CND85	STH_SP	398,000	941,121.75	
STATOIL ASA	7133608	STL_NO	453,530	7,949,960.74	
SUBSEA 7 SA	5258246	SUBC_NO	67,214	1,450,068.55	
SUMCO CORP	B0M0C89	3436_JP	193,000	2,066,387.62	
SUMITOMO CORP Y50	6858946	8053_JP	294,700	3,569,849.22	
SUMITOMO HEAVY IND	6858731	6302_JP	788,000	2,743,379.45	
SUMITOMO MITSUI FINANCIAL	6563024	8316_JP	174,800	9,082,685.96	
SUN HUNG KAI PROPE	6859927	16_HK	45,000	663,127.56	
SUNCOR ENERGY INC	B3NB1P2	SU_CN	142,454	4,565,091.36	
SUNCORP-METWAY LIMITED	6585084	SUN_AU	239,605	1,550,499.37	
SURUGA BANK LTD	6864329	8358_JP	70,000	795,823.80	
SUZUKI MOTOR CORP NPV	6865504	7269_JP	54,100	1,273,519.23	

Group: INTERNATIONAL - Internal

Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
SWIRE PACIFIC 'A'H	6867748	19_HK	61,500	769,851.76	
SWISS LIFE HOLDING-REG	7437805	SLHN_VX	11,870	945,188.78	
SWISS RE AG	B545MG5	SREN_VX	34,951	2,495,753.30	
SWISSCOM AG	5533976	SCMN_VX	7,495	2,652,736.78	
SYNGENTA CHF	4356646	SYNN_VX	7,131	2,578,845.85	
TABCORP HLDGS NPV	6873262	TAH_AU	482,144	1,383,567.24	
TAKEDA PHARMACEUTICAL	6870445	4502_JP	144,447	6,642,284.08	
TALISMAN ENERGY INC	2068299	TLM_CN	257,983	2,696,254.61	
TATTERSALL'S LTD	B0CRCP7	TTS_AU	700,971	1,697,643.62	
TECK RESOURCES LTD	2879327	TCK/B_CN	71,911	2,134,433.88	
TELECOM ITALIA - RNC	7634402	TITR_IM	3,387,966	3,694,559.82	
TELECOM ITALIA SPA	7634394	TIT_IM	2,629,356	4,383,111.12	
TELEFONICA SA	5732524	TEF_SM	236,302	4,939,610.42	
TELEKOM AUSTRIA	4635088	TKA_AV	829,044	13,028,864.14	
TELENET GROUP HOLDING NV	B0LKSK4	TNET_BB	35,985	1,414,965.35	
TELENOR ASA	4732495	TEL_NO	394,798	2,533,059.30	
TELSTRA CORP NPV	6087289	TLS_AU	254,767	770,067.59	
TELUS CORPORATION -NON VOTE	2381134	T/A_CN	70,408	3,036,607.02	
TENARIS SA	7538515	TEN_IM	127,780	2,400,826.69	
TERNA SPA	B01BN57	TRN_IM	93,489	361,575.24	
TOHOKU ELECTRIC PO	6895266	9506_JP	322,700	2,117,883.41	
TOKYO GAS CO Y50	6895448	9531_JP	1,185,000	6,225,889.86	
TOKYU LAND CORP	6895084	8815_JP	231,000	919,416.76	
TONENGENERAL SEKIYU	6366007	5012_JP	480	4,974.19	
TORAY INDUSTRIES I	6897143	3402_JP	200	1,457.17	
TORONTO-DOMINION BANK	2897222	TD_CN	99,893	6,380,616.65	
TOTAL SA	B15C557	FP_FP	347,389	19,480,800.11	
TOYODA GOSEI CO LTD	6900557	7282_JP	51,600	1,842,004.64	
TOYOTA INDUSTRIES CORP	6900546	6201_JP	130,500	2,450,267.55	
TOYOTA MOTOR CORP	6900643	7203_JP	219,276	9,167,354.77	
TOYOTA TSUSHO CORP	6900580	8015_JP	145,900	2,949,560.40	
TRANSCANADA CORP	2665184	TRP_CN	84,348	3,363,444.67	
TURQUOISE HILL RESOURCES LTD	B7WJ1F5	TRQ_CN	32,445	324,858.77	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
UBE INDUSTRIES JPY	6910705	4208_JP	800	2,543.78	
UBI BANCA SCPA	7622225	UBI_IM	329,956	4,012,597.13	
UBS AG-REG	B18YFJ4	UBSN_VX	188,572	2,809,726.82	
UCB ORD BEF	5596991	UCB_BB	34,705	1,730,332.80	
UNIBAIL-RODAMCO	7076242	UL_FP	38,487	8,436,349.02	
UNICREDIT SPA	B5M1SM3	UCG_IM	1,323,810	13,252,624.64	
UNILEVER NV CERT.	B12T3J1	UNA_NA	500,935	14,996,004.44	
UNILEVER ORD 1.4P	B10RZP7	ULVR_LN	129,557	4,248,869.67	
UNION MINIERE NPV	4005001	UMI_BB	19,798	947,102.80	
UOL GROUP	6916781	UOB_SP	120,177	1,473,335.21	
UOL GROUP LTD	6916844	UOL_SP	226,213	596,529.65	
USS CO LTD	6171494	4732_JP	15,640	736,345.55	
UTD UTILITIES ORD	B39J2M4	UU/_LN	624,165	5,122,827.42	
VALEANT PHARMACEUTICALS	B3XSX46	VRX_CN	800	8,246.22	
VEDANTA RESOURCES PLC	3327706	VED_LN	53,420	1,224,243.58	
VERBUND AG	4661607	VER_AV	66,124	2,903,569.04	
VERIPOS INC	B8FH7H7	VPOS_NO	6,721	50,739.00	
VIENNA INSURANCE GROUP	B0BKSS2	VIG_AV	122,778	5,756,984.71	
VIVENDI UNIVERSAL EUR	4834777	VIV_FP	187,106	4,604,426.47	
VODAFONE GROUP	B16GWD5	VOD_LN	11,411,123	31,524,552.74	
VOEST-ALPINE	4943402	VOE_AV	273,570	9,131,933.80	
VOLKSWAGEN AG	5497102	VOW_GY	16,803	2,848,863.40	
VOLKSWAGEN AG NON	5497168	VOW3_GY	62,205	10,911,884.04	
WENDEL	7390113	MF_FP	19,577	1,875,989.46	
WESFARMERS LTD	6948836	WES_AU	70,761	2,142,915.46	
WEST JAPAN RAILWAY JPY50000	6957995	9021_JP	90,900	4,301,764.67	
WESTFIELD GROUP	B01BTX7	WDC_AU	337,303	3,225,515.14	
WESTFIELD RETAIL TRUST	B624885	WRT_AU	632,554	1,740,853.30	
WESTPAC BANKING CO	6076146	WBC_AU	208,073	4,061,996.75	
WHARF(HLDGS) HKD1	6435576	4_HK	81,000	638,501.07	
WHEELOK & CO LTD	6981488	20_HK	54,000	275,683.78	
WOOLWORTHS LIMITED	6981239	WOW_AU	141,594	3,638,632.47	
WYNN MACAU LTD	B4JSTL6	1128_HK	91,200	245,947.18	

Monthly Market

As Of 12/31/2012

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN					
Instrument: ICOM					
EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
XSTRATA PLC	3141100	XTA_LN	220,168	7,361,139.28	
YAMADA DENKI CO LTD	6985026	9831_JP	8,320	697,905.07	
YAMANA GOLD INC	2219279	YRI_CN	61,551	1,044,570.37	
YANGZIJANG SHIPBUILDING	B1VT035	YZJ_SP	832,000	758,430.68	
YARA INTERNATIONAL ASA	7751259	YAR_NO	74,504	2,534,034.67	
ZURICH FINANCIAL SERVICES AG	5983816	ZURN_VX	17,214	4,112,769.27	
INTERNATIONAL COMMON STOCKS TOTAL			151,381,466	1,660,488,991.24	
Instrument: INTF					
INTERNATIONAL FUNDS					
EAFE QUANTITATIVE - LIQUIDITY	IL-QUAN		362,944	36,294,384.66	
INTERNATIONAL FUNDS TOTAL			362,944	36,294,384.66	
EAFE QUANTITATIVE PORTFOLIO TOTAL			152,152,156	1,712,893,216.49	1,842,733,670.16
Internal EAFE TOTAL			1,704,709,751	5,946,780,008.34	6,842,609,922.46

Monthly Market

As Of 12/31/2012

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DESCRIPTION	IDENTIFIER	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal						
Market: Internal Emerging						
Portfolio: EQS-E						
Instrument: INTF						
				EMERGING SWAP		
				INTERNATIONAL FUNDS		
EQS-E	IL-EQSE			580,951	58,095,114.45	
INTERNATIONAL FUNDS TOTAL				580,951	58,095,114.45	
EMERGING SWAP TOTAL				580,951	58,095,114.45	58,461,984.03

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT					
Instrument: COM					
INTERNAL EMERGING ACTIVE					
COMMON STOCK					
AMERICA MOVIL S.A.B. DE C.V.	02364W105	AMX	700,000	4,893,651.35	
ANGLOGOLD ASHANTI LTD ADR	035128206	AU	280,000	11,339,090.12	
AU OPTRONICS CORP - ADR	2877149	AUO	148,323	1,859,420.51	
BANCO BRADESCO ADR	B00FSK0	BBD	192,000	2,687,300.80	
BANCO SANTANDER ADR	2136646	BSAC	103,900	1,679,569.35	
CEMEX ADR	151290889	CX	576,000	5,183,368.56	
CHINA MOBILE LIMITED	2111375	CHL	480,000	10,414,177.63	
CIA VALE DO RIO DOCE - ADR	91912E105	VALE	480,000	963,764.00	
COCA-COLA FEMSA-ADR	2193317	KOF	14,000	456,569.00	
COMP DE SANEAMENTO ADR	20441A102	SBS	240,000	8,106,957.13	
COMPANIA DE MINAS ADR	2210476	BVN	100,000	547,224.57	
DOCTOR REDDY'S LAB - ADR	2748881	RDY	224,000	1,937,737.31	
EMPRESAS NACIONAL ADR	2311131	EOC	80,000	1,152,725.41	
ENERSIS SA ADR (RE	2314947	ENI	96,000	1,142,295.81	
FIBRIA CELULOSE SA	B44WBN9	FBR	91,000	544,085.95	
FOMENTO ECONOMICO MEX SP	2246039	FMX	138,000	1,605,080.59	
GERDAU SA SIDERURG SPONS	373737105	GGB	80,600	554,864.00	
GOLD FIELDS LTD-SPONS ADR	2416326	GFI	12,000	179,718.00	
GRUPO AEROPORTUARIO DEL -	B0YFC60	PAC	280,000	8,051,377.08	
ICICI BANK LTD - ADR	2569286	IBN	40,000	1,273,168.00	
LUKOIL HLDGS SPND-ADR	2537432	LUKOY	320,000	4,190,988.35	
MOBILE TELESYSTEMS ADR	2603225	MBT	400,000	6,351,332.40	
OI SA - ADR	B7N8CB4	OIBR	148,314	994,417.74	
PETROLEO BRASILEIRO S.A.-ADR	2683410	PBR.A	100,000	1,943,560.00	
PHARMSTANDARD REG S GDR	B1W4MH7	PHST_LI	400,000	5,135,305.99	
POSCO-ADR	2692795	PKX	43,000	949,881.31	
SILICONWARE PRECISION-ADR	2577502	SPIL	280,000	1,442,115.73	
SOUTHERN COPPER CORP	84265V105	SCCO	80,855	987,071.29	
TELEF BRASIL - ADR	B7395C9	VIV	140,434	819,614.98	
VALE R DOCE-ADR	2933900	VALE/P	700,000	6,106,596.42	
X 5 RETAIL GROUP NV NPV GDR	B07T3T9	FIVE_LI	224,000	3,968,832.56	
COMMON STOCK TOTAL			7,192,426	97,461,861.94	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT					
Instrument: CTRY			INTERNAL EMERGING ACTIVE COUNTRY FUNDS - CLOSED END		
ASIA PACIFIC FUND INC CF	044901106	APB	96,000	892,027.78	
FLEMING CZECH & SLOVAK	4241838	FLECSLI_OS	346,800	1,098,188.45	
INDIA FUND INC.	2445115	IFN	52,012	1,139,615.39	
ISHARES FTSE CHINA 25 INDEX	B0357H7	FXI	576,000	17,285,280.00	
ISHARES MSCI BRAZIL	2726014	EWZ	192,000	10,400,232.20	
KOREA EQUITY FUND	2496276	KEF	96,079	492,784.00	
KOREA FUND	2496414	KF	40,000	2,726,282.97	
TAIWAN FUND INC	2869878	TWN	65,361	607,937.15	
TAIWAN OPPROTUNITIES FUND	0875361	TAOPPF1_BH	200,000	2,874,000.00	
THAI FUND INC	882904105	TTF	96,000	739,133.69	
COUNTRY FUNDS - CLOSED END TOTAL			1,760,252	38,255,481.63	
Instrument: ICOM					
INTERNATIONAL COMMON STOCKS					
ABERDEEN INDONESIA FUND INC	2460710	IF	24,657	238,389.40	
ACER INCORPORATED	6005850	2353_TT	1,488,236	2,088,732.21	
ADVANCED INFO SERVICE	6412591	ADVANC/F_TB	1,600,000	1,547,525.01	
ADVANTECH CO LTD	6202673	2395_TT	1,160,764	2,120,121.49	
AGORA SA	5618312	AGO_PW	70,000	893,887.37	
AKBANK T.A.S. B	B03MN70	AKBNK_TI	800,001	739,782.16	
AKF SISTEMA REG S SPONS GDR	B05N809	SSA_LI	640,000	8,835,502.01	
AKSIGORTA	B03MND6	AKGRT_TI	1,200,000	981,626.11	
ALFA SA DE CV SER'	2043423	ALFAA_MM	4,400,000	576,903.16	
ALLAHABAD BANK	6708289	ALBK_IN	640,000	1,005,307.07	
ANGLO AMERICAN ORD	B1XZS82	AAL_LN	56,000	769,788.84	
ANGLO AMERICAN PLATINUM LTD	6761000	AMS_SJ	50,000	1,718,287.53	
ANHUI EXPRESSWAY CO LTD	6045180	995_HK	7,000,000	5,534,502.75	
ARCA CONTINENTAL SAB DE CV	2823885	AC*_MM	772,416	1,191,110.48	
AU OPTRONICS CORP	6288190	2409_TT	1,170,260	1,779,803.26	
AYALA CORPORATION	B09JBT3	AC_PM	608,256	1,404,648.59	
BANCO BRADESCO SA	B00FM53	BBDC4_BZ	801,504	1,773,613.85	
BANGKOK EXPRESSWAY	6113311	BECL/F_TB	3,600,000	1,263,696.40	
BANK DAGANG NAS ID	B3FNBB2	BDNI_IJ	930,000	0.00	
BANK PEKAO SA ORD	5473113	PEO_PW	64,000	2,082,329.50	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT					
Instrument: ICOM					
INTERNAL EMERGING ACTIVE					
INTERNATIONAL COMMON STOCKS					
BARLOWORLD LIMITED	6079123	BAW_SJ	400,000	1,663,373.82	
BEC WORLD PCL-FOREIGN	6728351	BEC/F_TB	2,400,000	1,284,738.54	
BHARAT PETROLEUM CORP LTD	6099723	BPCL_IN	80,000	381,251.88	
BRASKEM SA-PREF A	B0774N4	BRKM5_BZ	56,000	335,513.32	
BROOKFIELD INCORPORACOE SAB1FY4S9		BISA3_BZ	576,500	790,554.78	
BS FINANCIAL GROUP INC	B3S98W7	138930_KS	112,000	1,383,160.38	
CASA ANGLO BRAS S.A.	2177214	CABR4_BZ	44,161,119	0.00	
CATHAY LIFE INSURANCE CO	6425663	2882_TT	2,974,761	3,270,437.61	
CCR SA	2840970	CCRO3_BZ	200,000	365,820.77	
CENTRAL EUROPE & RUSSIA FUND 2356604		CEE	280,944	8,907,001.66	
CHINA COMMUNICATIONS SERVI-H B1HVJ16		552_HK	11,428,000	6,124,396.27	
CHINA COSCO HOLDINGS	B0B8Z18	1919_HK	1,600,000	611,474.42	
CHINA FOODS LTD	6105738	506_HK	5,052,000	1,932,136.47	
CHINA LIFE INSURACE CO-ADR	2196963	LFC	56,000	2,052,543.37	
CHINA LIFE INSURANCE CO-H	6718976	2628_HK	1,800,000	4,124,634.30	
CHINA MOBILE HK LTD HKD 0.1	6073556	941_HK	250,000	2,239,619.78	
CHINA MOTOR	6191328	2204_TT	412,110	461,786.76	
CHINA PETROLEUM	6291819	386_HK	6,400,000	2,601,858.16	
CHINA POWER INTERNATIONAL	B02ZKQ8	2380_HK	16,000,000	6,998,561.61	
CHINA RESOURCES ENTERPRISES	6972459	291_HK	4,000,000	4,739,068.04	
CHINA TELECOM CORP	6559335	728_HK	9,500,000	4,105,095.26	
CHINA TRAVEL INTL	6197285	308_HK	31,000,000	8,797,205.54	
CHINA UNICOM	6263830	762_HK	2,412,800	3,872,467.00	
CHINATRUST FINANCIAL HOLDING	6527666	2891_TT	5,488,272	1,783,103.88	
CHUNGHWA TELECOM	6287841	2412_TT	2,264,400	5,336,042.81	
CIA SANEAMENTO BASICO	B1YCHL8	SBSP3_BZ	40,000	428,481.11	
CIA VALE RIO DOCE-	2257127	VALE5_BZ	64,000	1,211,412.65	
CIMSA TRL1000	B03MQV5	CIMSA_TI	210,000	1,333,750.95	
CIPLA LIMITED	B011108	CIPLA_IN	307,500	347,990.38	
CNOOC LTD	B00G0S5	883_HK	4,000,000	1,632,356.92	
COMPAL ELECTRONICS	6225744	2324_TT	4,915,459	3,171,359.90	
CP ALL PCL	B08YDF9	CPALL/F_TB	3,840,000	521,787.64	
CRESUD S.A.C.I.F.y A.	2233387	CRES_AR	1	1.18	

Group: INTERNATIONAL - Internal

Portfolio: I-ACT INTERNAL EMERGING ACTIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT					
Instrument: ICOM					
INTERNAL EMERGING ACTIVE					
INTERNATIONAL COMMON STOCKS					
DATANG INTERNATIONAL POWER	6080716	991_HK	2,880,000	478,754.73	
DELTA ELECTRONICS INC	6260734	2308_TT	505,060	432,072.04	
DHANA SIAM FINANCE	6268716	DS/F_TB	98,200	0.00	
DLF LIMITED	B1YLCV0	DLFU_IN	120,000	1,075,523.33	
DR REDDY'S LABORATORIES	6410959	DRRD_IN	24,000	276,114.82	
EDP-ENERGIAS DO BRASIL	B0D7494	ENBR3_BZ	888,000	3,256,303.57	
E-MART CO., LTD	B682TF7	139480_KS	17,736	1,764,112.25	
EMBOTELLADORA ANDINA-PREF B	2311454	ANDINAB_CI	642,249	1,500,745.73	
FAR EASTERN DEPARTMENT	6331373	2903_TT	2,182,025	1,430,353.87	
FAR EASTONE TELECOMM CO LTD	6421854	4904_TT	2,800,156	3,977,715.80	
FINANCE ONE THB10(6336925	FIN1/F_TB	13,800	0.00	
FISKARAGUNG PERK I	6342535	FISK_IJ	301,500	0.00	
FOCUS MEADIA HOLDING USD	B0CRR96	FMCN	320,000	7,405,695.92	
FORD OTOMOTIV SAN	B03MSR5	FROTO_TI	144,000	346,996.45	
FORMOSA PLASTICS CORP	6348544	1301_TT	1,537,478	1,775,080.99	
GAMUDA BERHAD	6359881	GAM_MK	3,200,000	2,224,909.21	
GAZPROM-\$ US	4364928	GAZP_RU	800,000	7,292,769.28	
GIGABYTE TECHNOLOGY CO.	6129181	2376_TT	1,063,125	1,768,623.94	
GOLD FIELDS LIMITE	6280215	GFI_SJ	180,000	2,097,100.12	
GPO IND BIMBO SER'	2392471	BIMBOA_MM	2,204,000	1,470,110.74	
GROUP FIVE LTD	GRF_SJ	GRF_SJ	240,000	1,073,839.15	
GRUPO MEXICO SAB DE CV	2643674	GMEXICOB_MM	1,203,084	881,060.55	
GUANGSHEN RAILWAY	6388700	525_HK	14,000,000	6,188,500.99	
GUANGZHOU AUTOMOBILE GROUP	B433995	2238_HK	5,498,701	3,520,619.92	
HACI OMER SABANCI HOLDING	B03N0C7	SAHOL_TI	687,367	0.00	
HAIRAN MEILAN INTL AIRPORT	6560508	357_HK	2,170,000	1,067,575.79	
HANA FINANCIAL GROUP	B0RNR5	086790_KS	224,000	7,781,563.97	
HARMONY GOLD MINING CO	6410562	HAR_SJ	240,000	2,434,552.35	
HIGH TECH COMPUTER CORP	6510536	2498_TT	263,288	2,666,486.19	
HINDALCO INDUSTRIES LIMITED	B0GWF48	HNDL_IN	320,000	663,083.67	
HINDUSTAN UNILEVER LTD	6261674	HUVR_IN	464,000	1,319,080.23	
HON HAI PRECISION INDUSTRY CO	6438564	2317_TT	5,368,726	12,444,476.86	
HONG LEONG BANK	6436892	HLBK_MK	640,000	924,625.07	

Group: INTERNATIONAL - Internal

Portfolio: I-ACT INTERNAL EMERGING ACTIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT					
Instrument: ICOM					
INTERNAL EMERGING ACTIVE					
INTERNATIONAL COMMON STOCKS					
HONG LEONG FINANCIAL GROUP	6436450	HLFG_MK	13,200	51,017.04	
HURRIYET GAZETECILIK	B03MTH2	HURGZ_TI	1,600,000	2,130,979.53	
HYUNDAI DEVELOPM	6402428	012630_KS	96,701	5,425,316.53	
HYUNDAI MOTOR CO K	6451055	005380_KS	88,000	1,956,383.98	
HYUNDAI MOTOR CO LTD-PFD	6451022	005385_KS	25,384	612,129.96	
HYUNDAI MOTOR LTD	6148272	005387_KS	28,746	627,060.40	
HYUNDAI PRECISION	6449544	012330_KS	7,000	605,710.32	
IG SEISMIC SERVICE - REG S	B8JVFF9	IGSS_LI	12,375	308,881.23	
IJM CORP BERHAD	6455217	IJM_MK	1,920,000	2,963,183.83	
IMPALA PLATINUM HL	B1FFT76	IMP_SJ	172,000	1,075,018.81	
INDUSTRIAL + COMMERCIAL BAN	B1G1QD8	1398_HK	12,000,000	8,916,026.15	
INFOSYS TECHNOLOGIES LTD	6205122	INFO_IN	127,947	954,509.99	
INTEGRA GROUP HOLD-REG S	B1R14X3	INTE_LI	613,268	891,403.76	
INVERSIONES AGUAS METROPOL	B0LD0L8	IAM_CI	1,000,000	1,005,781.39	
IOI CORPORATION BERHAD	B1Y3WG1	IOI_MK	1,600,000	552,471.83	
ISHARES MSCI EMERGING MKT	2582409	EEM	28,000	1,040,334.40	
ITAU UNIBANCO BANCO MULT -	465562106	ITUB	288,000	1,135,096.96	
ITAU UNIBANCO BANCO MULTIPLO	B037HR3	ITUB4_BZ	592,000	2,851,437.45	
JAIN IRRIGATION SYSTEMS - DVR	B40PKT1	JI/DVR_IN	40,000	1,179.86	
JAIN IRRIGATION SYSTEMS LTD	6312345	JI_IN	1,200,000	1,366,165.37	
JBS SA	B1V74X7	JBSS3_BZ	40,000	124,991.34	
JIANGSU EXPRESSWAY	6005504	177_HK	8,000,000	5,898,513.35	
JSC NORILSK NICEL	7131431	GMKN_RU	19,837	4,949,691.46	
KASIKORNBANK	6888794	KBANK/F_TB	1,920,000	1,304,060.87	
KAZMUNAIGAZ EXPL	B1FKV75	KMG_LI	192,000	3,492,183.17	
KGHM POLSKA MIEDZ	5263251	KGH_PW	40,000	148,481.69	
KIMBERLY CLARK DE MEXICO	2491914	KIMBERA_MM	2,370,000	2,233,573.44	
KOMERCNI BANKA	4519449	KOMB_CP	15,000	791,148.41	
KOREA INVESTMENT HOLDINGS	6654586	071050_KS	13,466	304,093.09	
KOREA TELECOM CORPORATION	6505316	030200_KS	72,690	2,848,776.36	
KUMPULAN SIME DARBY BHD	B29TTR1	SIME_MK	896,000	1,092,880.93	
L.G.PHILIPS LCD CO LTD ADR	B01VZS4	LPL	160,000	2,242,199.00	
LAND + HOUSES THBH	6581930	LH/F_TB	2,000,000	489,783.89	

Group: INTERNATIONAL - Internal

Portfolio: I-ACT INTERNAL EMERGING ACTIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT					
Instrument: ICOM					
INTERNAL EMERGING ACTIVE					
INTERNATIONAL COMMON STOCKS					
LG CHEM LTD	6346913	051910_KS	15,901	695,256.93	
LG CHEM LTD-PREFERRED	6346924	051915_KS	2,505	36,989.13	
LG CORP	6537030	003550_KS	64,000	3,593,320.97	
LG ELECTRONICS INC	6520739	066570_KS	44,528	2,983,199.50	
LG ELECTRONICS PFD	6520966	066575_KS	8,000	225,752.39	
LI NING CO LTD	B01JCK9	2331_HK	2,000,000	3,682,351.60	
LIANHUA SUPERMARKET	6633563	980_HK	3,800,000	3,782,049.13	
LIBERTY HOLDINGS LTD	6515058	LBH_SJ	253,886	2,274,403.99	
LINGBAO GOLD CO LTD	B0W3C66	3330_HK	2,400,000	1,324,335.77	
LITE-ON TECHNOLOGY CORP	6519481	2301_TT	975,374	1,601,139.82	
LOTTE SHOPPING CO	B0WGPZ5	023530_KS	5,600	1,405,960.82	
MAGNITOGORS - SPON GDR REGS	B1VX446	MMK_LI	240,000	1,343,404.40	
MAX METAL CORP PCL	B0SZ2M2	MAX/F_TB	91,445	0.00	
MEGA FINANCIAL HOLDING	6444066	2886_TT	6,625,920	4,273,834.64	
MISC BHD	6557997	MISC_MK	540,000	1,120,606.79	
MMC NORILSK NICKEL JSC - ADR	B114RK6	MNOD_LI	351,231	2,165,270.62	
MOL MAGYAR OLAJ-EX GAZIPARI	4742494	MOL_HB	24,000	381,190.37	
MONDI PLC	B1CRLC4	MNDI_LN	200,000	1,033,061.40	
MORGAN STANLEY INDIA INVEST	2603612	IIF	65,150	1,108,235.03	
MTN GROUP LIMITED	6563206	MTN_SJ	600,000	656,743.39	
NAN YA PLASTICS CORP	6621580	1303_TT	1,574,383	1,364,229.97	
NEDBANK GROUP LTD	6628008	NED_SJ	360,000	6,809,644.25	
NHN CORP	6560393	035420_KS	14,000	1,620,810.09	
OAO GAZPROM-GDR	2016629	OGZPY	480,000	4,998,366.00	
OHL MEXICO SAB DE CV	B3NWLD3	OHLMEX*_MM	576,000	867,474.13	
OI SA	B7XL4M8	OIBR3_BZ	17,200	0.00	
OI SA - PREFERENCE	B7XL5Q9	OIBR4_BZ	92,882	548,047.64	
OI SA CL C - ADR	B79DM91	OIBR/C	14,467	115,339.35	
OIL & NATURAL GAS CORP LTD	6139362	ONGC_IN	480,000	1,476,892.61	
OLD MUTUAL	B75JZY9	OML_SJ	1,260,000	2,571,681.60	
ORBIS PLN2	5349173	ORB_PW	280,000	1,605,458.19	
OTP BANK	7320154	OTP_HB	96,000	804,503.59	
PARKSON HOLDINGS BHD	6030409	PKS_MK	4,480,000	7,702,170.39	

Group: INTERNATIONAL - Internal

Portfolio: I-ACT INTERNAL EMERGING ACTIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT					
Instrument: ICOM					
INTERNAL EMERGING ACTIVE					
INTERNATIONAL COMMON STOCKS					
PETROCHINA CO	6226576	857_HK	7,000,000	3,600,317.20	
PETROL BRASILEIROS	2684532	PETR4_BZ	1,468,000	4,018,241.69	
POLSKI KONCERN NAFTOWY	5810066	PKN_PW	280,000	4,397,665.49	
POLSKI KON-GDR	5811906	POKD_LI	40,000	361,200.00	
POSCO	6693233	005490_KS	16,874	2,426,249.63	
POWSZECHNY	B63DG21	PZU_PW	4,000	343,189.22	
PT TELEKOMUNIKASI	B02ZK79	TLKM_IJ	6,400,000	1,232,109.34	
PTT PCL-FOREIGN	6420390	PTT/F_TB	320,000	1,782,902.14	
PUBLIC BANK BERHAD	B012W42	PBK_MK	53,255	28,482.88	
PUBLIC BANK BHD-FOREIGN	B012W53	PBKF_MK	1,218,750	1,001,474.04	
QISDA CORPORATION	6054465	2352_TT	916,090	1,274,485.89	
QUANTA COMPUTER INC	6141011	2382_TT	2,800,316	3,914,582.58	
RANDON PARTICIPACOES SA	B010V49	RAPT4_BZ	96,000	454,216.43	
RATCHABURI ELEC GEN	6294249	RATCH/F_TB	700,000	617,515.74	
REALTEK SEMICONDUCTOR	6051422	2379_TT	366,007	903,531.05	
RELIANCE CAPITAL LIMITED	6101082	RCAPT_IN	15,000	162,344.98	
RELIANCE COMMUNICATIONS LTD	B0WNLY7	RCOM_IN	300,000	974,069.90	
RELIANCE INDUSTRIES	6099626	RIL_IN	560,000	2,954,970.56	
RELIANCE INFRASTRUCTURE	6099853	RELI_IN	22,500	290,191.66	
RETALIX LTD	6694850	RTLX_IT	192,000	2,765,354.78	
S1 CORPORATION	6180230	012750_KS	16,000	600,875.09	
SAMSUNG ELEC MECH	6771689	009150_KS	40,000	1,490,251.31	
SAMSUNG ELECTRONIC	6771720	005930_KS	40,960	15,665,713.83	
SAMSUNG ELECTRONICS-PFD	6773812	005935_KS	16,000	3,743,096.64	
SAMSUNG FIRE & MARINE INS-PF	6155261	000815_KS	9,600	281,608.42	
SAMSUNG FIRE + MAR	6155250	000810_KS	48,000	5,580,306.12	
SAMSUNG SECS CO KS	6408448	016360_KS	24,000	1,190,324.63	
SANLAM LTD ORD ZAR	B0L6750	SLM_SJ	864,000	1,230,134.84	
SASOL NPV	6777450	SOL_SJ	257,000	2,877,913.87	
SBERBANK RF \$	B56C9L8	SBER_RU	4,000,000	10,554,381.61	
SBERBANK-PFD-CLS	B56CB23	SBERP_RU	240,000	309,097.80	
SHINHAN FINANCIAL GROUP LTD	6397502	055550_KS	192,000	2,650,598.23	
SHINHAN FINANCIAL GRP-ADR	2730800	SHG	7,600	260,165.69	

Group: INTERNATIONAL - Internal

Portfolio: I-ACT INTERNAL EMERGING ACTIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT					
Instrument: ICOM					
INTERNAL EMERGING ACTIVE					
INTERNATIONAL COMMON STOCKS					
SHINSEGAE CO LTD	6805049	004170_KS	6,264	4,470,619.41	
SIAM CEMENT CO THB	6609906	SCC/F_TB	464,000	463,710.57	
SIAM COMMERCIAL BK	6889935	SCB/F_TB	1,800,000	844,992.22	
SINOPAC HOLDINGS	6525875	2890_TT	6,970,442	2,877,881.44	
SK CORPORATION ORD	6988371	003600_KS	12,000	1,044,428.55	
SK INNOVATION CO., LTD	B232R05	096770_KS	24,000	2,105,407.48	
SK TELECOM CO LTD	6224871	017670_KS	32,000	4,913,907.82	
SM PRIME HLDGS ORD	6818843	SMPH_PM	7,000,000	661,314.38	
SOHU.COM INC	2608123	SOHU	128,000	5,215,085.31	
S-OIL CORPORATION	6406055	010950_KS	13,485	415,153.56	
S-OIL CORPORATION PFD	6406066	010955_KS	2,693	81,642.32	
STANDARD BANK GROUP	B030GJ7	SBK_SJ	533,955	1,755,857.90	
SUNPLUS TECHNOLOGY CO	6084503	2401_TT	486,530	1,001,560.44	
SURGUTNEFTGAS PREFERRED	5005884	SNGSP_RU	5,400,000	2,664,810.00	
T IS BANKASI SER C	B03MYS8	ISCTR_TI	555,077	350,738.25	
T.GARANTI BANASI T	B03MYP5	GARAN_TI	1,021,850	536,613.33	
TAIWAN MOBILE CO. LTD	6290496	3045_TT	2,736,159	3,251,635.62	
TAIWAN SECOM	6877811	9917_TT	1,600,000	2,744,312.98	
TAIWAN SEMICONDUCTOR	6889106	2330_TT	9,599,768	14,214,265.31	
TATA STEEL LIMITED	6101156	TATA_IN	280,000	2,876,868.16	
TELEFONICA CZECH REPUBLIC,	5272569	SPTT_CP	400,000	8,584,707.44	
TELEKOMUNIKAYA POL	5552551	TPS_PW	640,000	3,164,480.68	
TENAGA NASIONAL BERHAD	6904612	TNB_MK	1,093,750	2,194,755.09	
TENARIS SA	7538515	TEN_IM	164,000	309,766.00	
TIGER BRANDS LIMITED	B0J4PP2	TBS_SJ	30,000	371,978.11	
TRANSMISSORA ALIANCA DE	B1G8KX7	TAEE11_BZ	120,000	1,284,267.72	
TRAVELSKY TECHNOLOGY	6321954	696_HK	8,652,000	3,375,921.77	
TUPRAS-TURKIYE PETROL RAFINE	B03MYT9	TUPRS_TI	192,000	2,902,213.50	
TURK TELEKOMUNIKASYON	B2RCGV5	TTKOM_TI	640,000	1,850,247.51	
TURKIYE VAKIFLAR BANKASI	B0N6YC4	VAKBN_TI	1,000,000	1,182,448.48	
TVN SA	B1LGB11	TVN_PW	160,000	1,260,959.10	
UNI-PRESIDENT ENTERPRISES	6700393	1216_TT	11,956,281	5,566,259.70	
UNITED MICROELECTRONICS	6916628	2303_TT	11,999,646	9,702,217.44	

Group: INTERNATIONAL - Internal

Portfolio: I-ACT INTERNAL EMERGING ACTIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT					
Instrument: ICOM					
			INTERNAL EMERGING ACTIVE		
			INTERNATIONAL COMMON STOCKS		
WHITE MARTINS SA C	2961428	WHMT3_BZ	60,546	0.00	
YANZHOU COAL MINIG	6109893	1171_HK	4,000,000	3,022,861.75	
YANZHOU COAL MINING-SP ADR	2230117	YZC	50,000	225,300.00	
YTL CORPORATION BERHAD	6436126	YTL_MK	1,280,000	420,364.86	
YUE YUEN INDUSTRIAL	6586537	551_HK	160,000	416,859.55	
YUHAN CORPORATION	6988337	000100_KS	14,700	2,114,055.15	
ZIJIN MINING GROUP CO LTD-H	6725299	2899_HK	6,400,000	2,075,133.32	
INTERNATIONAL COMMON STOCKS TOTAL			422,025,638	505,908,347.67	
Instrument: ICOR					
			INTERNATIONAL CORPORATE NOTES/BOND		
DR REDDYS LABORATORIES	B460WF0		720,000	0.00	
INTERNATIONAL CORPORATE NOTES/BOND TOTAL			720,000	0.00	
Instrument: INTF					
			INTERNATIONAL FUNDS		
INTERNAL ACTIVE - LIQUIDITY	IL-ACT		1,041,954	104,195,387.97	
INTERNATIONAL FUNDS TOTAL			1,041,954	104,195,387.97	
INTERNAL EMERGING ACTIVE TOTAL			432,740,270	745,821,079.21	1,291,275,374.89

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-EMO					
Instrument: COM					
EMERGING MARKETS OPPORTUNITY PORTFOLIO COMMON STOCK					
AMERICA MOVIL S.A.B. DE C.V.	02364W105	AMX	345,000	7,287,567.00	
ANGLOGOLD ASHANTI LTD ADR	035128206	AU	62,500	2,540,108.00	
AU OPTRONICS CORP - ADR	2877149	AUO	200,000	1,938,468.85	
CHINA MOBILE LIMITED	2111375	CHL	115,000	5,247,501.42	
COMPANIA DE MINAS ADR	2210476	BVN	184,000	3,227,422.00	
CTC MEDIA INC	12642X106	CTCM	430,000	3,766,670.90	
CTRIP.COM INTERNATIONAL-ADR	22943F100	CTRP	245,800	3,297,177.00	
FOMENTO ECONOMICO MEX SP	2246039	FMX	129,000	4,634,976.08	
GRUPO AEROPORTUARIO DEL -	B0YFC60	PAC	150,000	4,004,226.60	
ICICI BANK LTD - ADR	2569286	IBN	130,000	4,959,318.00	
INFOSYS TECHNOLOGIES-SP ADR	2398822	INFY	10,000	500,282.00	
PETROLEO BRASILEIRO ADR	2616580	PBR	100,000	2,711,006.04	
PETROLEO BRASILEIRO S.A.-ADR	2683410	PBR.A	110,000	1,341,373.92	
PHARMSTANDARD REG S GDR	B1W4MH7	PHST_LI	100,000	1,966,495.15	
TELEF BRASIL - ADR	B7395C9	VIV	150,000	3,307,156.86	
TEVA PHARMACEUTICAL	881624209	TEVA	50,000	1,840,825.50	
X 5 RETAIL GROUP NV NPV GDR	B07T3T9	FIVE_LI	239,000	4,983,690.00	
COMMON STOCK TOTAL			2,750,300	57,554,265.32	
Instrument: CTRY					
COUNTRY FUNDS - CLOSED END					
I SHARES MSCI SOUTH KOREA	464286772	EWY	179,900	5,875,900.34	
ISHARES FTSE CHINA 25 INDEX	B0357H7	FXI	100,000	2,563,720.29	
ISHARES MSCI BRAZIL	2726014	EWZ	120,000	4,049,353.80	
COUNTRY FUNDS - CLOSED END TOTAL			399,900	12,488,974.43	
Instrument: ICOM					
INTERNATIONAL COMMON STOCKS					
AIRASIA BHD	B03J9L7	AIRA_MK	4,000,000	3,757,073.12	
AKBANK T.A.S. B	B03MN70	AKBNK_TI	0	0.44	
AKF SISTEMA REG S SPONS GDR	B05N809	SSA_LI	196,200	3,106,413.93	
ALLAHABAD BANK	6708289	ALBK_IN	750,000	1,272,754.21	
ANGLOGOLD ASHANTI LTD	6565655	ANG_SJ	105,000	3,764,744.20	
AU OPTRONICS CORP	6288190	2409_TT	2,549,247	3,070,176.62	
BANCO DE CHILE	2100845	CHILE_CI	36,773,699	2,501,295.67	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-EMO					
Instrument: ICOM					
EMERGING MARKETS OPPORTUNITY PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
BERJAYA SPORTS TOTO BERHAD	6331566	BST_MK	2,000,000	2,463,267.23	
BHARAT HEAVY ELECTRICALS	B6SNRV2	BHEL_IN	400,000	2,927,096.34	
BHARTI AIRTEL LTD	6442327	BHARTI_IN	500,000	3,762,470.71	
BIDVEST GROUP ORD	6100089	BVT_SJ	309,842	4,525,126.89	
CEMIG CIA ENERG MG	B1YBRG0	CMIG4_BZ	231,355	2,101,207.86	
CENTRAL EUROPE & RUSSIA FUND	2356604	CEE	125,000	2,466,060.54	
CESKE ENERGETICKE ZAVODY	5624030	CEZ_CP	90,000	3,223,602.58	
CHINA COMMUNICATIONS SERVI-H	B1HVJ16	552_HK	11,000,000	5,951,565.25	
CHINA COSCO HOLDINGS	B0B8Z18	1919_HK	2,800,000	1,978,911.22	
CHINA LIFE INSURANCE CO-H	6718976	2628_HK	1,800,000	4,155,657.19	
CHINA MOBILE HK LTD HKD 0.1	6073556	941_HK	590,000	5,560,647.24	
CHINA PETROLEUM	6291819	386_HK	3,150,000	2,143,653.88	
CHINA TRAVEL INTL	6197285	308_HK	20,100,000	5,156,800.63	
CHINATRUST FINANCIAL HOLDING	6527666	2891_TT	0	0.02	
CIA DE TRANSMISSAO DE ENE-PF	2440972	TRPL4_BZ	60,000	1,521,863.37	
CIA VALE RIO DOCE-	2257127	VALE5_BZ	300,000	6,467,751.71	
CIMSA TRL1000	B03MQV5	CIMSA_TI	330,000	2,340,764.73	
CONSORCIO ARA S.A.	B1TV969	ARA*_MM	1,040,000	780,524.98	
CREDICORP LTD	2232878	BAP	50,000	4,538,230.07	
DELTA ELECTRONICS INC	6260734	2308_TT	1,000,000	2,732,014.89	
DGB FINANCIAL GROUP INC	B68N347	139130_KS	250,000	2,972,631.78	
E INK HOLDINGS INC	6744283	8069_TT	2,000,000	3,900,457.39	
ELECTRICITY GEN PUB - FOREIGN	6304643	EGCO/F_TB	1,100,000	2,136,127.88	
E-MART CO., LTD	B682TF7	139480_KS	20,258	3,508,049.81	
EMBOTELLADORA ANDINA-PREF B	2311454	ANDINAB_CI	1,277,807	3,368,114.20	
ENERSIS	2299453	ENERSIS_CI	11,000,000	4,443,495.91	
FAR EASTERN DEPARTMENT	6331373	2903_TT	549,343	330,473.74	
FOCUS MEADIA HOLDING USD	B0CRR96	FMCN	140,000	3,523,402.00	
GENTING MALAYSIA BHD	B1VXKN7	GENM_MK	4,250,000	2,601,471.33	
GERDAU SA	2645517	GGBR4_BZ	250,000	2,985,839.59	
GOLD FIELDS LIMITE	6280215	GFI_SJ	210,000	2,938,255.78	
GRUPO BTG PACTUAL -UNIT	B7MBV73	BBTG11_BZ	203,800	2,925,463.48	
GRUPO TELEVISA SA	2380108	TLEVICPO_MM	450,000	2,230,458.05	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-EMO					
Instrument: ICOM					
EMERGING MARKETS OPPORTUNITY PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
GUANGSHEN RAILWAY	6388700	525_HK	11,500,000	4,889,406.80	
GUANGZHOU AUTOMOBILE GROUP	B433995	2238_HK	6,214,286	4,383,423.22	
HACI OMER SABANCI HOLDING	B03N0C7	SAHOL_TI	0	0.00	
HIGH TECH COMPUTER CORP	6510536	2498_TT	313,957	3,985,736.34	
HITE JINRO CO LTD	B05R492	000080_KS	127,276	4,639,621.97	
HON HAI PRECISION INDUSTRY CO	6438564	2317_TT	5,503,390	14,457,168.99	
HUANENG POWER INTL INC-H	6099671	902_HK	2,000,000	1,659,279.56	
HURRIYET GAZETECILIK	B03MTH2	HURGZ_TI	1	0.77	
HYUNDAI MOTOR CO K	6451055	005380_KS	25,000	2,718,676.27	
I SHARES MSCI SOUTH AFRICA	2343338	EZA	80,000	2,760,146.07	
IDFC LTD	B0C5QR1	IDFC_IN	1,450,000	3,282,828.27	
IMPALA PLATINUM HL	B1FFT76	IMP_SJ	316,000	4,574,163.30	
INDUSTRIAL + COMMERCIAL BAN	B1G1QD8	1398_HK	8,500,000	5,481,043.38	
INFOSYS TECHNOLOGIES LTD	6205122	INFO_IN	116,000	4,547,387.49	
ISHARES FTSE A50 CHINA INDEX	B046M96	2823_HK	4,000,000	4,943,438.91	
ISHARES MSCI EMERGING MKT	2582409	EEM	235,000	6,657,436.49	
ISHARES MSCI TAIWAN FUND	2671868	EWT	300,000	2,457,515.00	
ITAU UNIBANCO BANCO MULT -	465562106	ITUB	595,743	7,876,635.86	
JBS SA	B1V74X7	JBSS3_BZ	650,000	2,021,122.27	
JD GROUP ORD R0.05	6479648	JDG_SJ	500,000	2,958,867.11	
JIANGXI COPPER COMPANY LTD-H	6000305	358_HK	1,050,000	2,502,702.85	
JSC NORILSK NICEL	7131431	GMKN_RU	23,599	1,353,342.85	
KASIKORNBANK	6888794	KBANK/F_TB	1,041,000	1,893,676.70	
LARSEN & TOUBRO LIMITED	B0166K8	LT_IN	250,000	5,102,678.11	
LG ELECTRONICS INC	6520739	066570_KS	105,000	9,001,524.01	
LI NING CO LTD	B01JCK9	2331_HK	2,950,000	6,077,217.19	
LIANHUA SUPERMARKET	6633563	980_HK	6,500,000	7,457,889.50	
LUKOIL OAO-SPON	3189876	LKOD_LI	20,000	1,187,770.80	
LUKOIL-US\$	4560588	LKOH_RU	90,000	3,650,886.27	
MAGYAR TELECOMMUNICATIONS	4577469	MTELEKOM_HB	1,050,000	4,681,687.62	
MOL MAGYAR OLAJ-EX GAZIPARI	4742494	MOL_HB	29,000	1,850,324.91	
MTN GROUP LIMITED	6563206	MTN_SJ	150,000	2,002,060.55	
OAO GAZPROM-GDR	2016629	OGZPY	554,000	7,455,732.86	

Group: INTERNATIONAL - Internal

Portfolio: I-EMO EMERGING MARKETS OPPORTUNITY PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-EMO					
Instrument: ICOM					
EMERGING MARKETS OPPORTUNITY PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
OLD MUTUAL	B75JZY9	OML_SJ	1,750,000	3,734,747.72	
PARKSON HOLDINGS BHD	6030409	PKS_MK	620,628	0.00	
PETROCHINA CO	6226576	857_HK	1,150,000	411,447.69	
PETROCHINA CO LTD -ADR	2568841	PTR	30,000	2,153,246.00	
POSCO	6693233	005490_KS	6,400	754,916.48	
PT INDOFOOD SUKSES MAK	6283979	INDF_IJ	9,500,000	5,279,012.22	
QUANTA COMPUTER INC	6141011	2382_TT	2,739,406	4,055,293.02	
RATCHABURI ELEC GEN	6294249	RATCH/F_TB	1,757,100	1,882,095.53	
RAUBEX GROUP LTD	B1TQ2V0	RBX_SJ	1,000,000	3,126,566.24	
RELIANCE INDUSTRIES	6099626	RIL_IN	326,000	4,334,075.33	
REUNERT LIMITED	6728726	RLO_SJ	400,000	2,183,736.88	
SAMSUNG ELECTRONIC	6771720	005930_KS	20,000	9,844,241.87	
SAMSUNG FIRE + MAR	6155250	000810_KS	39,000	5,734,789.90	
SANLAM LTD ORD ZAR	B0L6750	SLM_SJ	730,000	1,500,029.29	
SBERBANK - SPONSORED ADR	B5SC091	SBER_LI	100,000	1,214,001.00	
SBERBANK RF \$	B56C9L8	SBER_RU	600,000	1,364,682.80	
SHINHAN FINANCIAL GROUP LTD	6397502	055550_KS	150,000	6,058,222.22	
SHINSEGAE CO LTD	6805049	004170_KS	5,742	1,367,888.75	
SHN EXPRESSWAY "H	6848743	548_HK	4,110,000	1,820,010.75	
SK TELECOM CO LTD	6224871	017670_KS	20,000	2,802,726.07	
STANDARD BANK GROUP	B030GJ7	SBK_SJ	200,000	2,100,649.31	
T.GARANTI BANASI T	B03MYP5	GARAN_TI	1,600,000	6,357,148.04	
TAIWAN SEMICONDUCTOR	6889106	2330_TT	3,367,010	5,700,672.24	
TELEFONICA CZECH REPUBLIC,	5272569	SPTT_CP	170,000	4,859,835.00	
TELEKOMUNIKAYA POL	5552551	TPS_PW	600,000	3,198,016.68	
TEVA PHARMA IND IL	6882172	TEVA_IT	31,000	309,458.52	
THAI AIRWAYS INTERNATIONAL	6888868	THAI/F_TB	1,500,000	1,714,877.25	
TIGER BRANDS LIMITED	B0J4PP2	TBS_SJ	120,001	2,066,414.05	
TPK HOLDING CO	B5T7VM5	3673_TT	330,000	4,481,100.88	
TRANSMISSORA ALIANCA DE	B1G8KX7	TAE11_BZ	180,000	1,926,401.58	
TRAVELSKY TECHNOLOGY	6321954	696_HK	7,500,000	3,015,989.56	
TUPRAS-TURKIYE PETROL RAFINE	B03MYT9	TUPRS_TI	100,000	1,450,655.96	
TURK TELEKOMUNIKASYON	B2RCGV5	TTKOM_TI	290,000	999,295.75	

Group: INTERNATIONAL - Internal

Portfolio: I-EMO EMERGING MARKETS OPPORTUNITY PORTFOLIO

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal Market: Internal Emerging Portfolio: I-EMO Instrument: ICOM					
			EMERGING MARKETS OPPORTUNITY PORTFOLIO		
			INTERNATIONAL COMMON STOCKS		
TURKCELL ILETISIM HIZMET - ADR	2801687	TKC	270,000	3,744,629.53	
UNI-PRESIDENT ENTERPRISES	6700393	1216_TT	2,302,159	1,679,715.97	
VINA CONCHA Y TORO S.A.	2932220	CONCHA_CI	1,550,000	3,234,349.88	
WILMAR INTERNATIONAL LTD SGD	B17KC69	WIL_SP	1,500,000	3,840,200.37	
YANZHOU COAL MINIG	6109893	1171_HK	2,100,000	4,252,523.56	
YUE YUEN INDUSTRIAL	6586537	551_HK	2,600,000	7,446,970.22	
ZIJIN MINING GROUP CO LTD-H	6725299	2899_HK	9,700,000	3,401,147.34	
INTERNATIONAL COMMON STOCKS TOTAL			229,255,249	384,047,090.20	
Instrument: INTF					
			INTERNATIONAL FUNDS		
EMERG.MARKETS OPPORUNITY - IL-EMO			214,109	21,410,866.55	
INTERNATIONAL FUNDS TOTAL			214,109	21,410,866.55	
EMERGING MARKETS OPPORTUNITY PORTFOLIO TOTAL			232,619,558	475,501,196.50	603,172,986.54
Internal Emerging TOTAL			665,940,779	1,279,417,390.16	1,952,910,345.46
INTERNATIONAL - Internal TOTAL			2,370,650,530	7,226,197,398.50	8,795,520,267.92

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: External EAFE				
Portfolio: I-ARROW				
Instrument: INTF				
ARROWSTREET CAPITAL			ARROWSTREET CAPITAL	
			INTERNATIONAL FUNDS	
ARROWSTREET CAPITAL -	IE-ARROW		1,228,123,403.01	
ARROWSTREET CAPITAL - LQR	IL-ARROW		9,505,834.44	
INTERNATIONAL FUNDS TOTAL			1,237,629,237.45	
ARROWSTREET CAPITAL TOTAL			1,237,629,237.45	1,380,560,731.92

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: External EAFE				
Portfolio: I-BERNS				
Instrument: INTF				
ALLIANCE BERNSTEIN EAFE				
INTERNATIONAL FUNDS				
BERNSTEIN - EQUITIES	IE-BER		1,001,252,928.75	
BERNSTEIN - LQR	IL-BER		18,523,546.66	
INTERNATIONAL FUNDS TOTAL			1,019,776,475.41	
ALLIANCE BERNSTEIN EAFE TOTAL			1,019,776,475.41	1,061,252,339.76

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: External EAFE				
Portfolio: I-BERNS2				
Instrument: INTF				
ALLIANCE BERNSTEIN STYLE BLEND				
INTERNATIONAL FUNDS				
ALLIANCE BERNSTEIN STYLE	IE-BERNS2		697,443,705.12	
ALLIANCE BERNSTEIN STYLE	IL-BERNS2		20,830,220.35	
INTERNATIONAL FUNDS TOTAL			718,273,925.47	
ALLIANCE BERNSTEIN STYLE BLEND TOTAL			718,273,925.47	758,996,290.90

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: External EAFE				
Portfolio: I-MARVIN				
Instrument: INTF				
MARVIN & PALMER EAFE INTERNATIONAL FUNDS				
MARVIN & PALMER - EQUITIES	IE-MARV		860,511,527.31	
MARVIN & PALMER - LQR	IL-MARV		41,697,817.27	
INTERNATIONAL FUNDS TOTAL			902,209,344.58	
MARVIN & PALMER EAFE TOTAL			902,209,344.58	1,097,799,713.23
External EAFE TOTAL			3,877,888,982.91	4,298,609,075.81

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: External Emerging				
Portfolio: I-BABS COLONIAL FIRST STATE				
Instrument: INTF INTERNATIONAL FUNDS				
BABSON STEWART - PENDING	IT-BAB		36,000,000.00	
FIRST STATE INVESTMENTS-	IE-BAB		264,496,930.89	
FIRST STATE INVESTMENTS-	IL-BAB		21,216,669.11	
INTERNATIONAL FUNDS TOTAL			321,713,600.00	
COLONIAL FIRST STATE TOTAL			321,713,600.00	404,497,195.59

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: External Emerging				
Portfolio: I-GEN GENESIS				
Instrument: INTF INTERNATIONAL FUNDS				
GENESIS - EQUITIES	IE-GEN		228,694,352.44	
GENESIS - FIXED INCOME	IF-GEN		1,032,014.85	
GENESIS - LIQUIDITY RESERVES	IL-GEN		9,068,374.85	
INTERNATIONAL FUNDS TOTAL			238,794,742.14	
GENESIS TOTAL			238,794,742.14	314,717,925.63

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: External Emerging				
Portfolio: I-MARVEM				
Instrument: INTF				
MARVIN & PALMER EMERGING INTERNATIONAL FUNDS				
MARVIN EMERGING - EQUITIES	IE-MARVEM		188,211,895.02	
MARVIN EMERGING - LQR	IL-MARVEM		3,897,327.50	
INTERNATIONAL FUNDS TOTAL			192,109,222.52	
MARVIN & PALMER EMERGING TOTAL			192,109,222.52	236,488,520.76

Monthly Market

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DESCRIPTION	IDENTIFIER	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External			
Market: External Emerging			
Portfolio: I-SANF			
Instrument: INTF			
ALLIANCE BERNSTEIN EMERGING			
INTERNATIONAL FUNDS			
BERNSTEIN EMERGING - EQUITIES IE-SAN		214,746,314.40	
BERNSTEIN EMERGING - LIQUIDITY IL-SAN		6,182,303.88	
INTERNATIONAL FUNDS TOTAL		220,928,618.28	
ALLIANCE BERNSTEIN EMERGING TOTAL		220,928,618.28	226,510,421.93
External Emerging TOTAL		973,546,182.94	1,182,214,063.91
INTERNATIONAL - External TOTAL		4,851,435,165.85	5,480,823,139.72
INTERNATIONAL TOTAL		12,077,632,564.35	14,276,343,407.64

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Portfolio: QQUAN Instrument: COM			GLOBAL QUANTITATIVE COMMON STOCK		
3M COMPANY	88579Y101	MMM	11,438	945,205.90	
ABBOTT LABORATORIES	002824100	ABT	20,809	640,443.57	
ABBVIE INC.	00287Y109	ABBV	20,809	698,069.72	
ACCENTURE PLC	G1151C101	ACN	4,930	347,072.00	
ACE LTD	H0023R105	ACE	13,469	987,385.45	
ADOBE SYSTEMS INC.	00724F101	ADBE	10,005	380,890.35	
ADT CORPORATION	00101J106	ADT	5,186	186,521.12	
AETNA INC.	00817Y108	AET	27,846	1,346,006.03	
AFFILIATED MANAGERS GROUP	008252108	AMG	378	38,524.82	
AFLAC INC	001055102	AFL	12,215	630,488.17	
AIRGAS INC	009363102	ARG	7,000	629,902.35	
ALBEMARLE CORP	012653101	ALB	2,120	123,569.48	
ALCOA INC.	013817101	AA	18,800	190,344.36	
ALEXION PHARMACEUTICALS INC	015351109	ALXN	461	43,336.74	
ALLEGHENY TECHNOLOGIES INC	01741R102	ATI	8,231	254,845.48	
ALLERGAN INC.	018490102	AGN	12,704	1,196,648.83	
ALLIANCE DATA SYSTEM	018581108	ADS	974	121,449.79	
ALLSTATE CORP	020002101	ALL	18,772	703,779.18	
ALTRIA GROUP INC	02209S103	MO	22,710	736,261.72	
AMAZON.COM INC	023135106	AMZN	3,934	991,241.33	
AMEREN CORP.	023608102	AEE	9,700	314,551.60	
AMERICAN ELECTRIC POWER	025537101	AEP	593	25,739.82	
AMERICAN EXPRESS CO.	025816109	AXP	11,117	638,045.92	
AMERICAN INTL GROUP	026874784	AIG	14,254	497,322.06	
AMERICAN TOWER CORP	03027X100	AMT	1,214	92,421.82	
AMERICAN WATER WORKS CO INC	030420103	AWK	72,000	2,568,582.00	
AMERIPRISE FINANCIAL INC	03076C106	AMP	8,881	553,110.46	
AMERISOURCEBERGEN CORP	03073E105	ABC	10,181	444,400.65	
AMETEK INC.	031100100	AME	9,533	264,414.79	
AMGEN INC	031162100	AMGN	31,132	2,430,801.02	
AMPHENOL CORP-CL A	032095101	APH	2,582	163,795.37	
ANADARKO PETROLEUM CORP	032511107	APC	4,651	347,514.82	
ANALOG DEVICES	032654105	ADI	5,151	214,406.26	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Portfolio: QQUAN Instrument: COM			GLOBAL QUANTITATIVE COMMON STOCK		
ANNALY CAPITAL MGT. INC.	035710409	NLY	162,600	2,476,446.78	
AON PLC	G0408V102	AON	2,127	121,353.44	
APACHE CORP.	037411105	APA	7,670	682,577.97	
APPLE INC.	037833100	AAPL	21,076	8,232,244.69	
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	21,500	801,668.35	
ARCHER DANIELS MIDLAND CO	039483102	ADM	187	5,906.86	
ASSURANT INC	04621X108	AIZ	14,200	573,492.56	
AT&T INC	00206R102	T	137,622	4,516,552.99	
AUTOLIV, INC	052800109	ALV	3,006	189,052.15	
AUTOZONE INC	053332102	AZO	2,600	972,328.50	
AVAGO TECHNOLOGIES LTD	Y0486S104	AVGO	815	25,664.44	
AVERY DENNISON	053611109	AVY	1,500	51,082.50	
AVNET INC.	053807103	AVT	5,000	148,850.70	
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	AXS	11,407	408,910.84	
BAKER HUGHES CORP	057224107	BHI	6,211	248,299.71	
BALL CORPORATION	058498106	BLL	6,760	298,702.77	
BANK OF AMERICA CORP.	060505104	BAC	223,655	2,325,641.87	
BAXTER INTL	071813109	BAX	1,857	123,304.80	
BB&T CORPORATION	054937107	BBT	11,524	313,886.82	
BEAM INC	073730103	BEAM	13,900	815,875.79	
BED BATH & BEYOND INC	075896100	BBBY	91	6,503.54	
BERKLEY (WR) CORP	084423102	WRB	10,995	431,329.46	
BERKSHIRE HATHAWAY INC.	084670702	BRK.B	6,840	615,508.34	
BEST BUY COMPANY INC	086516101	BBY	20,063	306,553.13	
BIOGEN IDEC INC	09062X103	BIIB	2,620	372,721.75	
BLACKROCK INC	09247X101	BLK	103	20,992.70	
BORG WARNER INC.	099724106	BWA	2,200	167,104.30	
BRISTOL-MYERS SQUIBB	110122108	BMJ	37,600	1,246,863.00	
BROWN-FORMAN -CL B	115637209	BF.B	7,831	463,013.97	
BUNGE LIMITED	G16962105	BG	14,393	1,042,244.63	
C A INC.	12673P105	CA	13,000	325,777.40	
CABLEVISION SYSTEMS CORP	12686C109	CVC	29,150	417,806.95	
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	18,104	1,040,029.54	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market:			GLOBAL QUANTITATIVE		
Portfolio: GQUAN			COMMON STOCK		
Instrument: COM					
CARNIVAL CORP	143658300	CCL	17,951	671,595.96	
CATERPILLAR INC.	149123101	CAT	7,764	796,069.18	
CBS CORP. CL. B	124857202	CBS	16,044	531,229.68	
CELANESE CORP-SERIES A	150870103	CE	1,380	59,057.24	
CELGENE CORP	151020104	CELG	3,165	251,395.55	
CENTERPOINT ENERGY INC	15189T107	CNP	21,200	413,397.88	
CF INDUSTRIES HOLDINGS INC	125269100	CF	5,856	1,133,312.85	
CHESAPEAKE ENERGY CORP	165167107	CHK	19,160	329,839.40	
CHEVRON CORP.	166764100	CVX	59,906	6,490,988.83	
CHIPOTLE MEXICAN GRILL - CL A	169656105	CMG	682	211,732.17	
CHUBB CORP	171232101	CB	11,338	784,913.87	
CHURCH & DWIGHT INC	171340102	CHD	8,900	439,274.63	
CIMAREX ENERGY	171798101	XEC	2,130	119,640.16	
CINCINNATI FINANCIAL CORP.	172062101	CINF	5,415	196,428.35	
CINTAS CORP	172908105	CTAS	4,698	179,036.04	
CISCO SYSTEMS	17275R102	CSCO	121,400	2,506,691.48	
CIT GROUP INC	125581801	CIT	2,500	102,339.25	
CITIGROUP INC.	172967424	C	61,941	2,333,123.94	
CLIFFS NATURAL RESOURCES INC	18683K101	CLF	14,311	889,721.94	
CLOROX COMPANY	189054109	CLX	30,742	2,305,554.42	
CME GROUP INC	12572Q105	CME	3,526	191,010.80	
COACH INC	189754104	COH	2,952	227,816.65	
COBALT INTL ENERGY INC	19075F106	CIE	2,200	65,778.02	
COCA COLA CO.	191216100	KO	147,200	5,420,893.92	
COCA-COLA ENTERPRISES	19122T109	CCE	6,440	200,679.42	
COLGATE PALMOLIVE	194162103	CL	15,434	1,569,505.84	
COMCAST CORP - CL A	20030N101	CMCSA	48,196	1,357,371.96	
COMCAST CP CL A SPL	20030N200	CMCSK	19,191	567,668.19	
COMPUTER SCIENCES	205363104	CSC	8,059	284,006.57	
CONOCOPHILLIPS	20825C104	COP	27,194	1,598,350.41	
CONSOL ENERGY INC.	20854P109	CNX	4,378	125,827.13	
CONSOLIDATED EDISON INC.	209115104	ED	730	45,558.28	
CONSTELLATION BRANDS INC-A	21036P108	STZ	2,091	74,285.29	

Group: GLOBAL EQUITIES

Portfolio: GQUAN GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market:			GLOBAL QUANTITATIVE		
Portfolio: GQUAN			COMMON STOCK		
Instrument: COM					
CONTINENTAL RESOURCES	212015101	CLR	1,400	112,365.75	
CORE LABORATORIES N.V.	N22717107	CLB	2,838	298,184.69	
CORNING INC	219350105	GLW	26,700	375,551.52	
COSTCO WHOLESALE CORP.	22160K105	COST	6,029	583,953.35	
COVIDIEN PLC	G2554F113	COV	14,286	783,561.38	
CROWN CASTLE INTL CO	228227104	CCI	1,975	140,561.55	
CROWN HOLDINGS INC	228368106	CCK	8,685	321,707.17	
CUMMINS INC.	231021106	CMI	2,100	250,705.35	
CVS/CAREMARK CORP	126650100	CVS	47,100	2,183,404.14	
DANAHER CORP	235851102	DHR	6,791	374,150.14	
DARDEN RESTAURANTS INC	237194105	DRI	367	17,108.70	
DELL INC	24702R101	DELL	22,454	235,542.46	
DELPHI AUTOMOTIVE PLC	G27823106	DLPH	7,346	236,449.38	
DEVON ENERGY CORPORATION	25179M103	DVN	5,636	331,734.03	
DIAMOND OFFSHORE DRILLING	25271C102	DO	7,046	490,331.14	
DIRECTV	25490A309	DTV	32,500	1,601,379.00	
DISCOVER FINANCIAL	254709108	DFS	34,400	1,248,393.20	
DISCOVERY COMMUNICATIONS-A	25470F104	DISCA	2,792	161,753.86	
DISCOVERY COMMUNICATIONS-C	25470F302	DISCK	7,868	369,799.93	
DISH NETWORK CORP	25470M109	DISH	4,700	167,367.00	
DISNEY (WALT) CO.	254687106	DIS	40,322	1,852,029.11	
DOLLAR GENERAL CORP.	256677105	DG	5,151	259,274.04	
DOLLAR TREE, INC	256746108	DLTR	1,874	100,157.90	
DOVER CORP.	260003108	DOV	420	26,963.29	
DOW CHEMICAL CO	260543103	DOW	10,615	364,246.09	
DTE ENERGY COMPANY	233331107	DTE	18,000	991,663.20	
DUKE ENERGY CORPORATION	26441C204	DUK	5,333	335,444.80	
DUN & BRADSTREET CORP	26483E100	DNB	6,100	515,846.50	
E I DUPONT DE NEM.	263534109	DD	2,500	132,278.25	
EASTMAN CHEMICAL CO.	277432100	EMN	5,772	376,515.06	
EATON CORP PLC	G29183103	ETN	6,508	334,458.63	
EBAY INC	278642103	EBAY	20,682	895,481.38	
ELI LILLY & COMPANY	532457108	LLY	51,072	2,293,161.92	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Portfolio: GQUAN Instrument: COM			GLOBAL QUANTITATIVE COMMON STOCK		
EMC CORP	268648102	EMC	16,363	448,569.35	
ENGILITY HOLDINGS INC	29285W104	EGL	500	8,694.72	
ENSCO PLC CL A	G3157S106	ESV	1,973	113,403.31	
EOG RESOURCES INC	26875P101	EOG	2,425	268,317.24	
EQUIFAX INC	294429105	EFX	2,622	139,643.25	
EQUINIX INC.	29444U502	EQIX	437	72,869.37	
EVEREST RE GROUP LTD.	G3223R108	RE	7,142	751,675.50	
EXELON CORP	30161N101	EXC	4,305	127,985.50	
EXPEDIA INC	30212P303	EXPE	14,600	687,952.00	
EXPRESS SCRIPTS HOLDING CO	30219G108	ESRX	3,468	190,254.03	
EXXON MOBIL CORPORATION	30231G102	XOM	110,600	9,660,229.81	
FACEBOOK INC-A	30303M102	FB	15,305	404,434.63	
FEDEX CORPORATION	31428X106	FDX	5,600	512,836.95	
FIDELITY NATIONAL FINANCIAL	31620R105	FNF	3,471	79,693.47	
FIDELITY NATIONAL INFORMATION	31620M106	FIS	21,232	687,778.79	
FIFTH THIRD BANCORP	316773100	FITB	3,795	56,735.25	
FISERV INC. WISCONSIN	337738108	FISV	4,500	313,326.00	
FLOWSERVE CORP.	34354P105	FLS	1,422	179,570.39	
FMC CORP.	302491303	FMC	1,806	95,703.82	
FORD MOTOR COMPANY	345370860	F	38,440	448,167.24	
FOREST LABORATORIES INC.	345838106	FRX	24,202	847,746.45	
FOSSIL INC.	349882100	FOSL	1,005	91,300.44	
FRANKLIN RESOURCES INC	354613101	BEN	3,197	411,199.10	
FREEPORT MCMORAN CLASS B	35671D857	FCX	18,574	667,826.16	
GAMESTOP CORP.	36467W109	GME	3,310	91,190.50	
GAP INC	364760108	GPS	13,408	393,042.11	
GENERAL DYNAMICS CORP.	369550108	GD	6,926	508,596.96	
GENERAL ELECTRIC CO	369604103	GE	212,577	4,359,553.42	
GENERAL MILLS INC	370334104	GIS	4,592	191,142.00	
GENERAL MOTORS CO	37045V100	GM	22,600	593,156.21	
GENUINE PARTS CO	372460105	GPC	10,200	646,828.92	
GILEAD SCIENCES INC.	375558103	GILD	11,265	841,200.38	
GOLDMAN SACHS GROUP INC	38141G104	GS	9,486	1,165,728.17	

Group: GLOBAL EQUITIES

Portfolio: GQUAN GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market:			GLOBAL QUANTITATIVE		
Portfolio: GQUAN			COMMON STOCK		
Instrument: COM					
GOOGLE INC - CL A	38259P508	GOOG	4,800	3,281,963.04	
GRAINGER W W INC	384802104	GWW	200	43,331.50	
GREEN MTN COFFEE ROA	393122106	GMCR	3,227	136,492.53	
HALLIBURTON COMPANY	406216101	HAL	12,094	385,773.32	
HARRIS CORP.	413875105	HRS	1,939	94,088.62	
HASBRO INC	418056107	HAS	18,097	670,151.82	
HELMERICH & PAYNE, INC	423452101	HP	2,107	93,621.50	
HENRY SCHEIN INC	806407102	HSIC	4,715	372,193.73	
HERBALIFE LTD	G4412G101	HLF	1,679	72,744.69	
HERTZ GLOBAL HOLDINGS INC	42805T105	HTZ	3,000	44,918.40	
HESS CORP.	42809H107	HES	11,300	551,085.68	
HEWLETT-PACKARD CO	428236103	HPQ	49,050	1,062,632.91	
HOLLYFRONTIER CORP	436106108	HFC	711	32,933.52	
HOME DEPOT INC.	437076102	HD	32,600	1,825,595.11	
HONEYWELL INTERNATIONAL INC	438516106	HON	4,479	273,253.94	
HOSPIRA INC	441060100	HSP	5,362	186,376.96	
HUMANA INC.	444859102	HUM	11,424	918,557.00	
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	3,767	215,320.92	
ILLINOIS TOOL WORKS	452308109	ITW	10,725	628,365.06	
ILLUMINA INC.	452327109	ILMN	1,064	48,712.74	
INGERSOLL-RAND PLC	G47791101	IR	7,527	364,908.96	
INTEL CORP.	458140100	INTC	159,800	3,934,164.14	
INTERNATIONAL PAPER	460146103	IP	23,306	812,395.89	
INTERNATL FLAVORS &	459506101	IFF	4,768	315,023.19	
INTL BUS MACH CORP	459200101	IBM	21,292	4,295,156.38	
INTUITIVE SURGICAL INC	46120E602	ISRG	400	211,856.60	
INVESCO LTD	G491BT108	IVZ	497	12,706.31	
J C PENNEY INC	708160106	JCP	7,157	145,620.62	
JM SMUCKER CO	832696405	SJM	4,500	365,576.40	
JOHNSON & JOHNSON	478160104	JNJ	78,200	5,336,997.51	
JOY GLOBAL INC	481165108	JOY	5,180	292,394.46	
JPMORGAN CHASE & CO.	46625H100	JPM	79,600	3,555,162.86	
JUNIPER NETWORKS INC	48203R104	JNPR	10,000	228,116.00	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market:			GLOBAL QUANTITATIVE		
Portfolio: GQUAN			COMMON STOCK		
Instrument: COM					
KANSAS CITY SOUTHERN INDS	485170302	KSU	1,334	107,785.78	
KIMBERLY-CLARK CORP	494368103	KMB	7,929	647,026.23	
KINDER MORGAN INC.	49456B101	KMI	8,967	301,405.27	
KLA-TENCOR CORP.	482480100	KLAC	9,000	458,963.55	
KOHL'S CORP	500255104	KSS	2,078	91,011.21	
KRAFT FOODS GROUP INC	50076Q106	KRFT	9,099	358,476.56	
KROGER CO.	501044101	KR	9,611	254,691.50	
L-3 COMMUNICATIONS HOLDINGS	502424104	LLL	21,922	1,636,221.45	
LEGG MASON INC.	524901105	LM	10,212	261,225.00	
LEGGETT & PLATT INC	524660107	LEG	802	21,389.34	
LENNAR CORPORATION	526057104	LEN	533	20,395.25	
LIBERTY GLOBAL INC-SERIES C	530555309	LBTYK	1,396	64,888.02	
LIBERTY INTERACTIVE CORP	53071M104	LINTA	16,141	296,879.81	
LIBERTY VENTURES SERIES A	53071M880	LVNTA	400	16,300.14	
LIFE TECHNOLOGIES CORP	53217V109	LIFE	1,580	78,338.45	
LIMITED BRANDS INC.	532716107	LTD	12,497	602,730.31	
LINCOLN NATIONAL CORP	534187109	LNC	4,919	127,708.46	
LINKEDIN CORP-A	53578A108	LNKD	1,369	139,741.94	
LKQ CORP	501889208	LKQ	554	11,523.20	
LOCKHEED MARTIN	539830109	LMT	9,000	822,196.80	
LOEWS CORP	540424108	L	11,813	485,125.66	
LORILLARD INC	544147101	LO	4,317	560,322.66	
LOWE'S COS	548661107	LOW	29,872	868,193.56	
LULULEMON ATHLETICA INC	550021109	LULU	1,509	113,936.30	
LYONDELLBASELL IND-CL A	N53745100	LYB	3,017	138,439.13	
M&T BANK CORPORATION	55261F104	MTB	383	38,141.06	
MACYS INC	55616P104	M	21,600	850,584.24	
MANPOWERGROUP	56418H100	MAN	29	1,005.65	
MARATHON OIL CORP	565849106	MRO	43,600	1,373,537.34	
MARATHON PETROLEUM CORP	56585A102	MPC	6,000	317,855.10	
MARRIOTT INT'L INC CL-A	571903202	MAR	6,000	225,973.20	
MARSH & MCLENNAN COS.	571748102	MMC	11,342	392,861.93	
MARVELL TECHNOLOGY GROUP	G5876H105	MRVL	6,080	49,907.68	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Portfolio: GQUAN Instrument: COM			GLOBAL QUANTITATIVE COMMON STOCK		
MASTERCARD INC-CLASS A	57636Q104	MA	2,200	1,004,506.80	
MATTEL INC.	577081102	MAT	11,198	396,318.07	
MAXIM INTGRD PRDCTS INC.	57772K101	MXIM	9,500	269,464.65	
McCORMICK & CO	579780206	MKC	1,297	85,037.42	
MCDONALDS CORPORATION	580135101	MCD	12,292	1,153,546.43	
MCGRAW HILL INC	580645109	MHP	12,100	582,870.31	
MCKESSON CORP	58155Q103	MCK	7,400	689,315.18	
MEADWESTVACO	583334107	MWV	19,136	582,731.39	
MEDTRONIC INC	585055106	MDT	12,494	494,704.00	
MERCK & CO INC	58933Y105	MRK	76,476	3,107,767.95	
METLIFE INC	59156R108	MET	19,064	642,286.79	
METROPCS COMMUNICATIONS INC	591708102	PCS	7,400	70,915.31	
MGM MIRAGE	552953101	MGM	422	4,783.37	
MICROSOFT CORP.	594918104	MSFT	207,800	5,829,315.56	
MOBILE TELESYSTEMS ADR	2603225	MBT	33,337	612,509.50	
MOHAWK INDUSTRIES INC.	608190104	MHK	304	24,942.35	
MOLSON COORS BREWING CO	60871R209	TAP	13,855	603,638.80	
MONDELEZ INTERNATIONAL INC	609207105	MDLZ	27,300	678,038.92	
MONSANTO COMPANY	61166W101	MON	9,428	864,359.04	
MONSTER BEVERAGE CORP	611740101	MNST	886	66,506.62	
MOODY'S CORPORATION	615369105	MCO	2,700	138,671.00	
MORGAN STANLEY	617446448	MS	18,404	361,343.94	
MOSAIC COMPANY	61945C103	MOS	1,400	78,445.50	
MOTOROLA SOLUTIONS INC	620076307	MSI	91,595	4,915,861.53	
MURPHY OIL CORP	626717102	MUR	5,646	296,449.16	
NABORS INDUSTRIES LTD.	G6359F103	NBR	8,640	115,393.00	
NASDAQ OMX GROUP	631103108	NDAQ	1,468	36,099.15	
NATIONAL OILWELL VARCO INC	637071101	NOV	3,649	288,065.00	
NETAPP INC.	64110D104	NTAP	3,981	125,731.85	
NETFLIX INC	64110L106	NFLX	420	39,256.73	
NEWFIELD EXPLORATION	651290108	NFX	15,000	520,216.50	
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	7,319	324,966.53	
NEWS CORP INC-CL A	65248E104	NWSA	53,700	1,044,384.45	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market:			GLOBAL QUANTITATIVE		
Portfolio: GQUAN			COMMON STOCK		
Instrument: COM					
NEWS CORP-CLASS B	65248E203	NWS	6,382	154,749.23	
NEXTERA ENERGY INC	65339F101	NEE	3,115	218,968.62	
NII HOLDINGS INC	62913F201	NIHD	4,346	54,711.70	
NIKE INC. -CL B	654106103	NKE	10,048	546,363.52	
NISOURCE INC	65473P105	NI	7,600	184,875.32	
NOBLE ENERGY INC	655044105	NBL	1,586	158,648.06	
NORFOLK SOUTHERN CORP.	655844108	NSC	5,670	357,268.00	
NORTHERN TRUST CORP	665859104	NTRS	5,511	263,944.94	
NORTHROP GRUMMAN CORP.	666807102	NOC	10,000	648,841.50	
NRG ENERGY INC.	629377508	NRG	5,400	84,941.46	
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	16,200	1,402,210.44	
OCEANEERING INT'L. INC.	675232102	OII	2,700	140,077.89	
OMNICARE INC.	681904108	OCR	15,000	538,545.75	
OMNICOM GROUP	681919106	OMC	9,200	464,343.78	
ORACLE SYS. CORP.	68389X105	ORCL	61,878	1,971,698.55	
O'REILLY AUTOMOTIVE INC.	67103H107	ORLY	1,992	181,553.37	
PALL CORPORATION	696429307	PLL	3,012	179,665.20	
PARKER-HANNIFIN CORP.	701094104	PH	1,182	98,175.68	
PARTNERRE LTD	G6852T105	PRE	8,698	677,239.97	
PEABODY ENERGY CORP	704549104	BTU	12,043	328,060.74	
PENTAIR LTD.	H6169Q108	PNR	3,993	148,266.03	
PEPSICO INC.	713448108	PEP	6,125	428,015.00	
PETSMART INC	716768106	PETM	13,800	886,469.22	
PFIZER INC.	717081103	PFE	185,200	4,446,142.70	
PHILIP MORRIS INTERNATIONAL	718172109	PM	44,200	3,824,153.06	
PHILLIPS 66	718546104	PSX	12,500	555,249.39	
PIONEER NATURAL RESOURCES	723787107	PXD	1,000	107,032.50	
PITNEY-BOWES, INC.	724479100	PBI	59,000	842,862.20	
PLAINS EXPLORATION & PR	726505100	PXP	2,064	91,901.15	
PNC FINANCIAL SERVICES GROUP	693475105	PNC	6,500	415,611.30	
POLARIS INDUSTRIES INC.	731068102	PII	703	58,777.83	
PPG INDUSTRIES INC.	693506107	PPG	3,079	403,995.59	
PRECISION CASTPARTS CORP	740189105	PCP	800	138,804.00	

Group: GLOBAL EQUITIES

Portfolio: GQUAN GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Portfolio: GQUAN Instrument: COM			GLOBAL QUANTITATIVE COMMON STOCK		
PRICELINE.COM INC	741503403	PCLN	555	359,369.86	
PRINCIPAL FINANCIAL GROUP	74251V102	PFG	820	20,612.75	
PROCTER & GAMBLE CO	742718109	PG	71,566	4,888,655.57	
PRUDENTIAL FINANCIAL INC	744320102	PRU	16,400	952,001.14	
PULTE HOMES, INC.	745867101	PHM	3,250	59,995.00	
PVH CORP	693656100	PVH	437	33,369.50	
QUALCOMM INC	747525103	QCOM	23,930	1,555,173.43	
QUANTA SERVICES INC.	74762E102	PWR	7,710	209,573.99	
QUEST DIAGNOSTICS INC	74834L100	DGX	21,254	1,231,831.56	
RACKSPACE HOSTING INC	750086100	RAX	571	23,618.44	
RALCORP HOLDINGS	751028101	RAH	5,900	436,836.59	
RAYONIER INC.	754907103	RYN	2,829	143,600.04	
RAYTHEON COMPANY	755111507	RTN	32,000	1,781,524.80	
REGENERON PHARMACEUTICAL	75886F107	REGN	918	122,517.48	
RENAISSANCERE HOLDINGS LTD	G7496G103	RNR	2,606	208,152.95	
REPUBLIC SERVICES INC	760759100	RSG	18,789	549,337.76	
ROCK-TENN COMPANY CL A	772739207	RKT	2,195	148,203.55	
ROPER INDUSTRIES INC	776696106	ROP	3,557	357,450.75	
ROSS STORES INC	778296103	ROST	4,288	245,297.53	
ROYAL CARIBBEAN CRUISES LTD	V7780T103	RCL	20,693	670,514.25	
SALESFORCE.COM INC	79466L302	CRM	312	52,651.37	
SANDISK CORP	80004C101	SNDK	5,991	271,155.17	
SCANA CORP	80589M102	SCG	10,817	512,625.65	
SCHLUMBERGER	806857108	SLB	21,351	1,485,709.71	
SEAGATE TECHNOLOGY	G7945M107	STX	5,882	152,701.25	
SEARS HOLDINGS CORP	812350106	SHLD	1,899	83,672.43	
SEI INVESTMENTS CO	784117103	SEIC	3,787	85,409.35	
SEMPRA ENERGY	816851109	SRE	11,610	696,086.84	
SENSATA TECH HOLDING N.V.	N7902X106	ST	366	10,975.43	
SHERWIN-WILLIAMS CO	824348106	SHW	735	110,198.55	
SIGMA-ALDRICH	826552101	SIAL	704	51,389.54	
SLM CORP	78442P106	SLM	1,807	30,677.44	
SOUTHERN CO	842587107	SO	3,393	160,937.80	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market:			GLOBAL QUANTITATIVE		
Portfolio: GQUAN			COMMON STOCK		
Instrument: COM					
SOUTHWESTERN ENERGY	845467109	SWN	3,659	120,624.43	
SPECTRA ENERGY CORPORATION	847560109	SE	300	9,491.25	
SPRINT NEXTEL CORP	852061100	S	18,660	101,883.60	
STANLEY BLACK & DECKER INC	854502101	SWK	1,800	139,217.58	
STAPLES INC	855030102	SPLS	26,600	378,314.51	
STARBUCKS CORP.	855244109	SBUX	7,561	420,487.10	
STARZ - LIBERTY CAPITAL	85571Q102	STRZA	1,088	91,774.98	
STATE STREET CORP	857477103	STT	17,847	818,772.33	
SUNTRUST BANKS INC.	867914103	STI	5,676	156,388.56	
SUPERIOR ENERGY SVCS	868157108	SPN	12,100	312,039.64	
SYMANTEC CORP	871503108	SYMC	10,041	186,863.01	
SYNOPSYS INC.	871607107	SNPS	29,800	934,171.89	
T ROWE PRICE GROUP INC.	74144T108	TROW	4,800	313,969.92	
TARGET CORP	87612E106	TGT	40,595	2,114,713.64	
TE CONNECTIVITY LTD	H84989104	TEL	1,000	34,098.48	
THE BANK OF NEW YORK MELLON	064058100	BK	19,107	463,922.94	
THERMO FISHER SCIENTIFIC	883556102	TMO	10,543	681,833.30	
TIME WARNER CABLE INC	88732J207	TWC	4,324	412,050.39	
TIME WARNER INC.	887317303	TWX	29,000	1,093,053.50	
TJX COS. INC.	872540109	TJX	16,566	687,674.12	
TORCHMARK CORP	891027104	TMK	18,929	948,403.60	
TOTAL SYS SVCS INC	891906109	TSS	17,851	410,895.11	
TRANSDIGM GROUP INC	893641100	TDG	477	60,123.80	
TRAVELERS COS INC	89417E109	TRV	4,937	355,451.93	
TRW AUTOMOTIVE HOLDINGS	87264S106	TRW	9,000	442,250.10	
TYCO INTERNATIONAL LTD	H89128104	TYC	25,339	752,340.11	
TYSON FOODS INC. CL-A	902494103	TSN	7,342	144,461.93	
ULTRA PETROLEUM CORP	903914109	UPL	17,300	391,519.76	
UNDER ARMOUR INC. CL A	904311107	UA	708	33,277.20	
UNION PACIFIC CORP.	907818108	UNP	12,600	1,471,753.71	
UNITEDHEALTH GROUP INC	91324P102	UNH	49,944	2,836,055.06	
UNUM GROUP	91529Y106	UNM	7,800	190,968.18	
US BANCORP	902973304	USB	34,395	1,081,653.97	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Portfolio: GQUAN Instrument: COM			GLOBAL QUANTITATIVE COMMON STOCK		
V F CORP	918204108	VFC	1,710	252,753.56	
VALERO ENERGY CORP.	91913Y100	VLO	12,839	413,216.72	
VERIFONE HOLDINGS INC	92342Y109	PAY	2,716	82,726.51	
VERISIGN INC	92343E102	VRSN	9,542	366,283.03	
VERISK ANALYTICS INC-CLASS A	92345Y106	VRSK	7,777	365,797.42	
VERIZON COMMUNICATIONS	92343V104	VZ	114,200	4,652,890.57	
VERTEX PHARMAREUTICALS INC	92532F100	VRTX	104	4,474.08	
VIACOM INC. CL B	92553P201	VIAB	2,700	87,475.65	
VIRGIN MEDIA, INC	92769L101	VMED	3,041	109,509.76	
VISA INC-CLASS A	92826C839	V	9,425	1,234,299.96	
WAL MART STORES INC	931142103	WMT	63,994	3,621,442.58	
WALGREEN CO.	931422109	WAG	2,331	86,829.75	
WARNER CHILCOTT PLC - CLASS A	G94368100	WCRX	7,626	87,699.00	
WATSON PHARMACEUTICALS INC.	942683103	WPI	614	54,584.60	
WELLPOINT INC.	94973V107	WLP	14,312	953,205.68	
WELLS FARGO COMPANY	949746101	WFC	113,400	3,884,301.54	
WESTERN DIGITAL CORP	958102105	WDC	3,509	143,347.45	
WESTERN UNION CO.	959802109	WU	7,244	95,713.52	
WEYERHAEUSER CO.	962166104	WY	4,072	113,405.20	
WHIRLPOOL CORP	963320106	WHR	562	57,408.30	
WHITING PETROLEUM CORP	966387102	WLL	3,300	179,493.60	
WHOLE FOODS MARKET INC	966837106	WFM	3,337	300,151.81	
WILLIAMS COS. INC.	969457100	WMB	14,970	475,563.22	
WISCONSIN ENERGY CORP.	976657106	WEC	3,252	126,562.31	
WYNDHAM WORLDWIDE CORP	98310W108	WYN	1,503	76,160.61	
XILINX INC	983919101	XLNX	12,800	463,240.96	
XYLEM INC.	98419M100	XYL	4,856	129,215.73	
YAHOO INC	984332106	YHOO	187,053	3,675,161.23	
YUM BRANDS INC	988498101	YUM	8,900	629,067.13	
ZIMMER HOLDINGS INC	98956P102	ZMH	2,334	159,272.16	
COMMON STOCK TOTAL			6,433,214	275,594,518.19	
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Portfolio: GQUAN Instrument: ICOM			GLOBAL QUANTITATIVE INTERNATIONAL COMMON STOCKS		
ADIDAS AG	4031976	ADS_GY	10,787	946,386.01	
ADMIRAL GROUP	B02J639	ADM_LN	19,983	376,204.10	
ADVANCED INFO SERVICE PCL	6412568	ADVANC_TB	137,500	823,483.80	
AEGON NV	5927375	AGN_NA	404,623	2,438,100.63	
AES TIETE SA-PREF	2441038	GETI4_BZ	7,800	118,467.82	
AGEAS SA	B86S2N0	AGS_BB	56,514	1,602,096.77	
AGILE PROPERTY HOLDINGS	B0PR2F4	3383_HK	72,000	82,086.78	
AGRI BANK OF CHINA H	B60LZR6	1288_HK	723,000	322,677.68	
AIR CHINA LIMITED-H	B04KNF1	753_HK	271,679	183,782.94	
AISIN SEIKI	6010702	7259_JP	3,900	123,484.60	
AJINOMOTO CO INC Y	6010906	2802_JP	26,000	381,616.43	
AKBANK T.A.S. B	B03MN70	AKBNK_TI	89,414	392,977.26	
AKZO NOBEL NV NLG5	5458314	AKZA_NA	9,565	621,204.61	
ALL AMERICA LATINA LOGISTICA	B014710	ALLL3_BZ	3,100	15,866.50	
ALLIANZ AG NPV(REG	5231485	ALV_GY	39,592	5,281,368.43	
AMBEV 4	2361976	AMBV4_BZ	7,800	325,858.16	
ANADOLU EFES BIRACILIK VE	B03MNV4	AEFES_TI	11,462	161,732.86	
ANDRITZ AG	B1WVF68	ANDR_AV	26,089	1,687,219.84	
ANGANG NEW STEEL '	6015644	347_HK	162,472	102,766.53	
ANGLO AMERICAN ORD	B1XZS82	AAL_LN	22,479	727,159.06	
ANGLOGOLD ASHANTI LTD	6565655	ANG_SJ	2,823	103,392.96	
ANHEUSER-BUSCH IN BEV	4755317	ABI_BB	183,089	16,022,739.53	
ANTA SPORTS PRODUCTS	B1YVKN8	2020_HK	241,000	207,048.32	
AOZORA BANK LTD	B1G1854	8304_JP	103,675	281,511.35	
ARCELIK A.S.	B03MP18	ARCLK_TI	9,046	40,149.24	
ASAHI BREWERIES Y5	6054409	2502_JP	16,600	395,643.33	
ASAHI GLASS CO JPY	6055208	5201_JP	30,590	193,704.39	
ASML HOLDING NV	B929F46	ASML_NA	56,693	3,646,256.76	
ASSIC GENERALI SPA	4056719	G_IM	51,184	872,361.50	
ASSOCD BRIT FOODS	0673123	ABF_LN	26,236	587,457.64	
ASTELLAS PHARMA INC	6985383	4503_JP	38,600	1,872,559.58	
ASTRAZENECA GBP 0.	0989529	AZN_LN	34,818	1,591,841.51	
ASYA KATILIM BANKASI AS	B13ZG00	ASYAB_TI	30,920	33,885.52	

Group: GLOBAL EQUITIES

Portfolio: GQUAN GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Portfolio: QQUAN Instrument: ICOM			GLOBAL QUANTITATIVE INTERNATIONAL COMMON STOCKS		
ATLANTIA SPA	7667163	ATL_IM	44,710	787,458.53	
BABCOCK INTL GROUP PLC	0969703	BAB_LN	35,375	512,954.39	
BANCO BRADESCO SA	B00FM53	BBDC4_BZ	24,400	425,582.53	
BANCO DO BRASIL SA	2328595	BBAS3_BZ	6,500	93,338.19	
BANCO ESTADO RIO GRANDE SUL	B23F8S9	BRSR6_BZ	10,900	120,182.07	
BANCO SANTANDER	B4V5RY4	SANB11_BZ	14,000	130,355.97	
BANGKOK BANK PUBLIC CO LTD	6077008	BBL_TB	59,100	355,709.02	
BANGKOK BANK THB10	6077019	BBL/F_TB	106,600	685,941.35	
BANK LEUMI LE-ISRAEL	6076425	LUMI_IT	238,068	772,509.60	
BANK OF CHINA LTD - H	B154564	3988_HK	4,975,000	2,168,055.02	
BARCLAYS PLC ORD G	3134865	BARC_LN	92,849	317,666.39	
BASF AG DEM ORD SH	5086577	BAS_GY	53,108	4,944,708.33	
BAYER AG COM NPV	5069211	BAYN_GY	37,774	3,226,247.89	
BAYERISCHE MOTOREN WERKE	5756029	BMW_GY	4,878	435,441.31	
BAYERISCHE MOTOREN	5756030	BMW3_GR	16,553	995,947.38	
BEIJING CAPITAL INTL AIRPO-H	6208422	694_HK	529,502	344,629.21	
BEIJING ENTERPRISES HOLDINGS	6081690	392_HK	43,000	263,240.98	
BELGACOM	B00D9P6	BELG_BB	45,673	1,376,268.95	
BELLE INTERNATIONAL HOLDINGS	B1WJ4X2	1880_HK	177,000	373,449.61	
BEZEQ ISRAEL TELCM	6098032	BEZQ_IT	243,032	401,190.83	
BIDVEST GROUP ORD	6100089	BVT_SJ	8,771	190,399.02	
BIM BIRLESIK MAGAZALAR AS	B0D0006	BIMAS_TI	5,553	225,537.75	
BK HAPOALIM BM ILS	6075808	POLI_IT	165,839	648,064.77	
BM&FBOVESPA SA	B2RHN9V	BVMF3_BZ	24,700	154,561.07	
BOSKALIS WESTMINSTER	B1XF882	BOKA_NA	36,103	1,575,124.30	
BP PLC	0798059	BP_LN	149,654	1,084,623.32	
BRENTAG AG	B4YVF56	BNR_GY	1,440	182,208.41	
BRF - BRASIL FOODS SA	2036995	BRFS3_BZ	11,400	226,551.46	
BRITISH LAND CO OR	0136701	BLND_LN	66,979	609,358.42	
BRITISH SKY BROADC	0141192	BSY_LN	12,096	144,923.35	
BT GROUP	3091357	BT/A_LN	11,086	40,030.98	
CANON INC JPY50	6172323	7751_JP	12,020	466,007.16	
CARNIVAL PLC	3121522	CCL_LN	4,919	201,151.65	

Group: GLOBAL EQUITIES

Portfolio: QQUAN GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Portfolio: GQUAN Instrument: ICOM			GLOBAL QUANTITATIVE INTERNATIONAL COMMON STOCKS		
CEMIG CIA ENERG MG	B1YBRG0	CMIG4_BZ	13,750	266,500.44	
CENTRAL JAPAN RWY	6183552	9022_JP	5,900	521,327.44	
CENTRICA 5.55P	B033F22	CNA_LN	43,301	237,814.32	
CHEIL JEDANG CORP	6189516	001040_KS	1,616	138,567.67	
CHINA CITIC BANK - H	B1W0JF2	998_HK	292,000	174,773.14	
CHINA COMMUNICATIONS CONSTR	B1JKTQ6	1800_HK	205,000	199,431.66	
CHINA CONSTRUCTION BANK-H	B0LMTQ3	939_HK	1,977,000	1,563,415.67	
CHINA COSCO HOLDINGS	B0B8Z18	1919_HK	94,071	54,064.82	
CHINA INTL MARINE CONTAINER H	B87RSJ4	2039_HK	72,700	100,699.22	
CHINA LIFE INSURANCE CO-H	6718976	2628_HK	97,000	304,626.52	
CHINA MINSHENG BANK H	B57JY24	1988_HK	441,000	402,236.60	
CHINA MOBILE HK LTD HKD 0.1	6073556	941_HK	285,000	3,180,220.43	
CHINA OILFIELD SERVICES-H	6560995	2883_HK	216,000	417,549.65	
CHINA OVERSEAS	6192150	688_HK	158,000	368,876.63	
CHINA PETROLEUM	6291819	386_HK	446,000	487,078.29	
CHINA RAILWAY CONSTRUCTION-H	B2PFVH7	1186_HK	171,000	193,117.99	
CHINA RAILWAY GROUP LTD - H	B297KM7	390_HK	677,000	400,442.55	
CHINA RESOURCES LAND	6193766	1109_HK	90,000	170,691.86	
CHINA RESOURCES POWER	6711566	836_HK	72,000	132,479.47	
CHINA SHENHUA ENERGY CO - H	B09N7M0	1088_HK	56,500	236,613.96	
CHINA STATE CONSTRUCTION	B0BM5T8	3311_HK	74,000	69,039.14	
CHINA TELECOM CORP	6559335	728_HK	484,000	265,965.60	
CHINA VANKE CO LTD -B	6803719	200002_CH	195,600	308,315.81	
CHIYODA CORP Y50	6191704	6366_JP	11,000	148,039.14	
CHUGOKU BANK LTD	6195803	8382_JP	29,000	405,823.87	
CIA BRASILEIRA DE DIS-PREF	B5VGS74	PCAR4_BZ	600	28,549.63	
CIA ENERGETICA DE SP-PREF B	B17MHG0	CESP6_BZ	7,400	148,878.32	
CIA PARANAENSE DE ENERGI	2200154	CPLE6_BZ	500	11,794.60	
CIA SANEAMENTO BASICO	B1YCHL8	SBSP3_BZ	6,400	245,734.10	
CIA SIDERURGICA NA	B019KX8	CSNA3_BZ	11,300	106,795.94	
CIA VALE DO RIO DOCE	2196286	VALE3_BZ	12,400	290,968.83	
CIA VALE RIO DOCE-	2257127	VALE5_BZ	19,200	437,441.06	
CIELO SA	B614LY3	CIEL3_BZ	5,160	146,488.12	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market:			GLOBAL QUANTITATIVE		
Portfolio: GQUAN			INTERNATIONAL COMMON STOCKS		
Instrument: ICOM					
CITIC PACIFIC	6196152	267_HK	125,000	210,585.23	
CITIZEN WATCH CO J	6197304	7762_JP	2,000	12,743.36	
CNOOC LTD	B00G0S5	883_HK	755,000	1,581,255.98	
CNPC HONG KONG LIMITED	6340078	135_HK	128,000	260,186.18	
COCA-COLA ICECEK AS	B058ZV4	CCOLA_TI	3,213	40,797.90	
COLRUYT NV ORD BEF	5806225	COLR_BB	8,515	410,569.94	
COMMERCIAL INTERNATIONAL	6243898	COMI_EY	69,590	288,320.21	
COMPASS GROUP	0533153	CPG_LN	58,099	673,339.54	
CONTINENTAL AG NPV	4598589	CON_GY	18,237	1,995,205.36	
COSAN SA INDUSTRIA COMERCIO	B0P72G5	CSAN3_BZ	4,100	75,778.03	
COUNTRY GARDEN HOLDINGS CO	B1VKYN6	2007_HK	366,737	146,690.36	
CP ALL PCL	B08YDG0	CPALL_TB	466,400	494,791.20	
CREDIT SAISON CO Y	6591809	8253_JP	1,500	31,134.90	
CYRELA BRAZIL REALTY	2189855	CYRE3_BZ	2,000	18,160.70	
DAELIM INDUSTRIAL	6249584	000210_KS	4,158	323,816.50	
DAI NIPPON PRINTNG	6250906	7912_JP	28,443	207,554.18	
DAICEL CHEM INDS Y	6250542	4202_JP	49,000	303,524.29	
DAIDO STEEL CO Y50	6250627	5471_JP	15,000	85,641.75	
DAIHATSU MOTOR CO LTD	6250304	7262_JP	32,000	605,767.11	
DAIMLER-BENZ AG	5529027	DAI_GY	27,821	1,562,432.62	
DAIWA HOUSE INDS J	6251363	1925_JP	64,000	975,134.92	
DATANG INTERNATIONAL POWER	6080716	991_HK	184,000	65,495.62	
DC CHEMICAL CO LTD	6497004	010060_KS	1,603	280,086.92	
DDI CORPORATION	6248990	9433_JP	11,800	806,991.96	
DELHAIZE-LE LION N	4262118	DELB_BB	48,757	1,968,607.85	
DELTA LLOYD NV	B574ZG0	DL_NA	6,500	76,585.11	
DEN NORSKE BANK NO	4263304	DNB_NO	60,866	773,049.72	
DENSO CORP Y50	6640381	6902_JP	7,800	272,057.94	
DEUTSCHE BANK AG O	5750355	DBK_GY	22,753	1,041,225.91	
DEUTSCHE POST AG	4617859	DPW_GY	91,051	1,935,207.67	
DEUTSCHE TELEKOM	5842359	DTE_GY	86,708	993,186.46	
DIAGEO ORD GBP 28.	0237400	DGE_LN	2,932	87,926.45	
DONGBU INSURANCE CO LTD	6155937	5830_KS	1,840	78,623.01	

Group: GLOBAL EQUITIES

Portfolio: GQUAN GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Portfolio: GQUAN Instrument: ICOM			GLOBAL QUANTITATIVE INTERNATIONAL COMMON STOCKS		
DOOSAN CORP NEW KR	6661111	000150_KS	1,346	178,278.25	
DOOSAN HEAVY INDUSTRIES	6294670	034020_KS	7,930	345,794.49	
E.ON SE	4942904	EOAN_GR	59,360	1,427,255.29	
EAST JAPAN RAILWAY	6298542	9020_JP	11,500	778,598.87	
EDP-ENERGIAS DO BRASIL	B0D7494	ENBR3_BZ	12,900	98,810.82	
ELETROPAULO-PREF	B66HFL2	ELPL4_BZ	5,800	122,266.30	
ELSEVIER NV ORD	4148810	REN_NA	39,556	574,857.43	
E-MART CO., LTD	B682TF7	139480_KS	447	97,318.03	
EMLAK KONUT GAYRIMENKUL	B586565	EKGYO_TI	30,828	40,660.84	
ENEL SPA	7144569	ENEL_IM	170,497	654,641.44	
ENI SPA	7145056	ENI_IM	157,275	3,734,560.84	
ENKA INSAAT VE SANAYI AS	B03MS64	ENKA1_TI	15,936	44,556.79	
EREGLI DEMIR CELIK	B03MS97	EREGL_TI	33,779	46,433.26	
ERSTE GROUP BANK	5289837	EBS_AV	77,212	2,365,098.17	
EURASIAN NATURAL RESOURCES	B29BCK1	ENRC_LN	31,570	193,254.98	
EVERGRANDE REAL ESTATE	B2Q8YL0	3333_HK	131,000	70,188.41	
EVRAZ PLC	B71N6K8	EVR_LN	41,083	181,244.75	
EXPERIAN PLC	B19NLV4	EXPN_LN	7,003	113,509.79	
FAMILYMART CO LTD	6331276	8028_JP	3,000	127,033.12	
FAR EAST HORIZON LTD	B63DLB5	3360_HK	212,000	173,141.56	
FIAT INDUSTRIAL	B52B4V4	FI_IM	36,914	393,224.99	
FIBRIA CELULOSE SA	B04M7D3	FIBR3_BZ	13,800	114,738.23	
FIRSTRAND ZAR0.01	6606996	FSR_SJ	28,287	89,764.12	
FORD OTOMOTIV SAN	B03MSR5	FROTO_TI	4,373	40,678.60	
FRANSHION PROPERTIES	B23TGR6	817_HK	904,000	314,029.97	
FRESNILLO PLC	B2QPKJ1	FRES_LN	10,696	339,282.09	
FUJI HEAVY INDUSTRIES LTD	6356406	7270_JP	47,529	248,505.30	
FUJIFILM HOLDINGS CORP	6356525	4901_JP	15,000	258,337.57	
FUKUOKA FINANCIAL GROUP INC	B1TK1Y8	8354_JP	27,000	114,598.84	
GAZPROM OAO	B59L4L7	GAZP_RM	711,240	3,442,911.63	
GCL POLY ENERGY	B28XTR4	3800_HK	338,000	91,560.03	
GKN ORSH 0.5GBP	3064650	GKN_LN	28,860	96,340.59	
GLAXOSMITHKLINE	0925288	GSK_LN	6,393	145,143.44	

Group: GLOBAL EQUITIES

Portfolio: GQUAN GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market:			GLOBAL QUANTITATIVE		
Portfolio: GQUAN			INTERNATIONAL COMMON STOCKS		
Instrument: ICOM					
GLENORE INTERNATIONAL PLC	B4T3BW6	GLEN_LN	62,557	378,493.82	
GOME ELECTRICAL APPLIANCES	B01Z8S7	493_HK	767,000	126,121.03	
GPE BRUX LAMBERT	7097328	GBLB_BB	24,353	1,917,188.85	
GREAT WALL MOTOR H	6718255	2333_HK	38,500	73,341.46	
GROWTHPOINT PROPERTIES LTD	6392615	GRT_SJ	18,536	55,197.26	
GS ENGINEERING & CONSTRUCT	6537096	006360_KS	7,500	393,771.95	
GS HOLDINGS CORP	B01RJV3	078930_KS	4,568	295,556.38	
GUANGDONG INVESTMENT LTD	6913168	270_HK	600,916	450,950.54	
GUANGZHOU INVESTMENT	6392422	123_HK	700,000	220,602.46	
GUANGZHOU R&F PROPERTIES - H	B19H8Y8	2777_HK	233,600	344,167.91	
HACI OMER SABANCI HOLDING	B03N0C7	SAHOL_TI	45,782	225,727.94	
HAMMERSON PLC 25P	0406501	HMSO_LN	25,657	203,008.97	
HAN WHA KRW5000	6496755	000880_KS	3,330	95,485.09	
HANA FINANCIAL GROUP	B0RNRF5	086790_KS	6,460	228,733.26	
HANNOVER RUECKVERSICHERU	4511809	HNR1_GR	19,046	1,335,389.07	
HANWHA CHEMICAL KS	6407768	009830_KS	6,970	152,699.41	
HEIDELBERGER CEMENT	5120679	HEI_GY	8,768	505,318.07	
HEINEKEN HOLDING NV	B0CCH46	HEIO_NA	46,990	2,427,796.38	
HEINEKEN NV	7792559	HEIA_NA	47,389	2,949,716.97	
HENKEL AG & CO	5002465	HEN_GY	17,674	1,171,052.14	
HENKEL KGAA-VORZUG	5076705	HEN3_GY	8,585	695,239.20	
HIROSE ELECTRIC Y5	6428725	6806_JP	1,500	176,851.50	
HITACHI CONSTR. MACHINE.	6429405	6305_JP	7,900	133,550.33	
HITACHI HIGH-TECHNOLOGIES CO	6642804	8036_JP	6,651	164,573.09	
HITACHI METALS LTD	6429201	5486_JP	19,000	161,938.73	
HITACHI Y50	6429104	6501_JP	67,000	402,037.73	
HONDA MOTOR CO COM	6435145	7267_JP	6,600	200,064.31	
HOYA CORP Y50	6441506	7741_JP	2,500	57,052.14	
HSBC HOLDINGS ORD	0540528	HSBA_LN	405,826	4,041,471.39	
HUABAO INTERNATIONAL	B00HLY1	336_HK	576,000	285,851.63	
HUANENG POWER INTL INC-H	6099671	902_HK	114,000	62,709.50	
HUGO BOSS AG ORD	B88MHC4	BOSS_GR	1,798	160,559.04	
HYNIX SEMICONDUCTOR INC	6450267	000660_KS	12,800	334,062.57	

Group: GLOBAL EQUITIES

Portfolio: GQUAN GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Portfolio: GQUAN Instrument: ICOM			GLOBAL QUANTITATIVE INTERNATIONAL COMMON STOCKS		
HYOSUNG CORPORATION	6896838	004800_KS	4,015	270,525.81	
HYUNDAI DEPT STORE CO	6568610	069960_KS	566	85,389.12	
HYUNDAI ENG + CONS	6450988	000720_KS	1,603	114,307.63	
HYUNDAI HEAVY INDUSTRIES	6446620	009540_KS	2,158	471,307.86	
HYUNDAI HYSKO	6451088	010520_KS	2,380	86,841.38	
HYUNDAI MARINE AND FIRE INS.	B01LXY6	001450_KS	2,440	70,974.65	
HYUNDAI MOTOR CO K	6451055	005380_KS	5,723	1,192,284.06	
HYUNDAI MOTOR CO LTD-PFD	6451022	005385_KS	5,000	307,422.81	
HYUNDAI MOTOR LTD	6148272	005387_KS	5,800	374,512.97	
HYUNDAI PRECISION	6449544	012330_KS	2,927	767,914.75	
HYUNDAI SECURITIES	6497888	003450_KS	10,310	94,510.55	
IBIDEN CO LTD	6456102	4062_JP	20,686	307,161.76	
ICL-ISRAEL CHEM OR	6455530	ICL_IT	64,169	749,763.72	
IDEMITSU KOSAN CO LTD	B1FF8P7	5019_JP	1,322	106,071.70	
IMMOFINANZ AG	5679911	IIA_AV	329,704	1,435,953.86	
IMPERIAL TOBACCO GROUP	0454492	IMT_LN	16,113	659,452.20	
INDUSTRIAL + COMMERCIAL BAN	B1G1QD8	1398_HK	2,341,000	1,606,324.74	
INDUSTRIAL BANK OF KOREA	6462972	024110_KS	22,640	270,242.63	
INFINEON TECHNOLOGIES AG	5889505	IFX_GY	20,609	206,320.70	
ING GROEP NV NLG1	7154182	INGA_NA	483,416	4,332,194.28	
INNER MONGOLIA YITAI COAL-B	6019011	900948_CH	68,800	391,829.35	
INTESA SANPAOLOA SPA	4076836	ISP_IM	343,859	601,221.51	
INVESTEC LTD	B17BBR6	INL_SJ	12,519	80,882.94	
INVESTEC PLC	B17BBQ5	INVP_LN	50,668	335,940.09	
ISUZU MOTORS LTD	6467104	7202_JP	49,000	287,407.98	
ITAU UNIBANCO BANCO MULTIPLO	B037HR3	ITUB4_BZ	22,600	434,595.89	
ITAUSA-PREF	2458771	ITSA4_BZ	5,940	33,525.15	
ITOCHU CORP Y50	6467803	8001_JP	42,800	454,155.36	
ITOCHU TECHNO-SCIENCE CORP	6200194	4739_JP	1,800	80,109.88	
ITV	3398649	ITV_LN	20,220	28,564.64	
JAPAN PETROLEUM EXPLORATION	6711696	1662_JP	3,072	122,056.23	
JAPAN PRIME REALTY INVESTMEN	6528175	8955_JP	131	380,141.56	
JAPAN REAL ESTAT	6397580	8952_JP	45	433,764.47	

Group: GLOBAL EQUITIES

Portfolio: GQUAN GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Portfolio: GQUAN Instrument: ICOM			GLOBAL QUANTITATIVE INTERNATIONAL COMMON STOCKS		
JAPAN RETAIL FUND INVT	6513342	8953_JP	349	611,303.73	
JAPAN TOBACCO INC	6474535	2914_JP	4,900	138,660.47	
JBS SA	B1V74X7	JBSS3_BZ	11,000	47,065.52	
JFE HOLDINGS INC	6543792	5411_JP	2,937	41,445.05	
JGC CORP Y50	6473468	1963_JP	2,000	61,917.18	
JOYO BANK Y50	6479767	8333_JP	109,000	530,996.52	
KABEL DEUTSCHLAND HOLDING	B4T92J8	KD8_GY	27,931	2,072,806.95	
KANGWON LAND INC	6683449	035250_KS	9,110	201,348.74	
KANSAI ELEC POWER	6483489	9503_JP	6,923	45,180.35	
KAO CORP Y50	6483809	4452_JP	10,889	329,417.06	
KASIKORNBANK	6888794	KBANK/F_TB	113,700	581,908.97	
KAZAKHMYS PLC	B0HZPV3	KAZ_LN	10,944	143,793.37	
KB FINANCIAL GROUP INC	B3DF0Y6	105560_KS	13,100	469,239.90	
KBC GROUP	4497749	KBC_BB	41,508	1,342,107.69	
KCC CORPORATION	6490917	002380_KS	357	101,783.14	
KEISEI ELECTRIC RAILWAY CO	6487425	9009_JP	16,039	133,859.25	
KIA MOTORS CORPORATION	6490928	000270_KS	14,326	835,885.01	
KINGBOARD CHEM. HOLDIGNS	6491318	148_HK	52,000	172,227.07	
KINGFISHER PLC	3319521	KGF_LN	6,730	33,197.50	
KLABIN SA-PREF	2813347	KLBN4_BZ	12,100	56,486.62	
KOBE STEEL	6496023	5406_JP	302,000	287,712.25	
KOC HOLDING	B03MVJ8	KCHOL_TI	37,644	158,315.73	
KOMATSU Y50	6496584	6301_JP	7,210	152,915.60	
KON.VOPAK EUR	5809428	VPK_NA	4,784	340,918.13	
KONICA CORPORATION	6496700	4902_JP	15,500	117,496.06	
KONINKLIJKE AHOLD NV	5252602	AH_NA	60,904	826,300.28	
KONINKLIJKE DSM NV	B0HZL93	DSM_NA	40,975	2,416,523.42	
KONINKLIJKE KRN	5956078	KPN_NA	300,000	1,945,337.00	
KOREA ELEC POWER K	6495730	015760_KS	14,950	332,150.41	
KOREA EXCHANGE BK	6495042	004940_KS	28,400	219,089.09	
KOREA INVESTMENT HOLDINGS	6654586	071050_KS	4,910	194,825.05	
KOREA LIFE INSURANCE	B62B9W7	088350_KS	36,640	269,141.02	
KOREA TELECOM CORPORATION	6505316	030200_KS	11,680	377,948.64	

Group: GLOBAL EQUITIES

Portfolio: GQUAN GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market: Portfolio: GQUAN Instrument: ICOM			GLOBAL QUANTITATIVE INTERNATIONAL COMMON STOCKS		
KOREA ZINC KRW5000	6495428	010130_KS	539	194,498.03	
KOZA ALTIN ISLETMELERI AS	B3LP189	KOZAL_TI	2,210	41,015.33	
KT&G CORP	6175076	033780_KS	4,171	324,144.18	
KUBOTA CORP Y50	6497509	6326_JP	88,000	944,262.67	
KUMBA IRON ORE LTD	B1G4262	KIO_SJ	1,741	117,764.24	
KUMHO PETRO CHEMICAL CO LTD	6499323	011780_KS	589	71,483.17	
KYOCERA CORP JPY50	6499260	6971_JP	10,300	956,724.40	
LAN AIRLINES SA	B8L1G76	LATM11_BZ	4,140	115,255.01	
LAND SECURITIES GP	3180943	LAND_LN	57,470	757,081.62	
LANXESS	B05M8B7	LXS_GY	1,170	75,357.87	
LAWSON INC.	6266914	2651_JP	2,911	194,547.20	
LEGAL + GENERAL OR	0560399	LGEN_LN	435,120	992,230.12	
LEGEND HOLDINGS	6218089	992_HK	136,000	127,365.24	
LG CHEM LTD	6346913	051910_KS	1,062	335,990.67	
LG CHEM LTD-PREFERRED	6346924	051915_KS	2,846	274,496.87	
LG CORP	6537030	003550_KS	1,362	77,190.92	
LG.PHILIPS LCD CO LTD	B01VZN9	034220_KS	23,520	673,478.70	
LIBERTY HOLDINGS LTD	6515058	LBH_SJ	6,267	81,773.51	
LLOYDS TSB GROUP O	0870612	LLOY_LN	297,727	219,506.90	
LOJAS AMERICANAS S.A.-PREF	2516710	LAME4_BZ	2,557	19,139.87	
LOJAS RENNER S.A.	B0CGYD6	LREN3_BZ	1,000	34,777.43	
LONGFOR PROPERTIES CO	B56KLY9	960_HK	89,500	175,537.59	
LOTTE CHEMICAL CORPORATION	6440020	011170_KS	1,276	295,394.15	
LOTTE CONFECTIONERY CO LTD	6535432	4990_KS	104	152,228.07	
LOTTE SHOPPING CO	B0WGPZ5	023530_KS	507	175,680.58	
LS INDUSTRIAL SYSTEMS	6378217	010120_KS	3,637	234,953.65	
LUKOIL OAO	B59SNS8	LKOH_RM	39,487	2,561,917.96	
LUXOTTICA GROUP SPA	4800659	LUX_IM	22,240	914,196.06	
MAGNIT OJSC GDR	B2QKYZ0	MGNT_LI	15,178	585,557.58	
MAGYAR TELECOMMUNICATIONS	4577469	MTELEKOM_HB	84,679	150,062.61	
MANDO CORP	B3XF336	060980_KS	1,408	168,877.85	
MARKS+ SPENCER ORD	3127489	MKS_LN	64,744	417,327.64	
MARUBENI CORP JPY5	6569464	8002_JP	28,000	195,280.19	

Group: GLOBAL EQUITIES

Portfolio: GQUAN GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market:			GLOBAL QUANTITATIVE		
Portfolio: GQUAN			INTERNATIONAL COMMON STOCKS		
Instrument: ICOM					
MCDONALD'S HOLDINGS JAPAN	6371863	2702_JP	11,200	310,651.85	
MELLANOX TECHNOLOGIES LTD	B236097	MLNX_IT	1,928	122,242.24	
MERCK KGAA DEM NPV	4741844	MRK_GY	2,504	307,929.65	
MITSUBISHI CORP Y5	6596785	8058_JP	21,163	419,720.22	
MITSUBISHI LOGIST	6596848	9301_JP	23,000	315,925.42	
MITSUBISHI UFJ FINANCIAL CORP	6335171	8306_JP	234,100	1,132,378.11	
MITSUBISHI UFJ LEASE & FINAN	6268976	8593_JP	9,810	420,953.26	
MITSUMI + CO JPY50	6597302	8031_JP	30,285	460,301.75	
MITSUMI CHEMICALS I	6597368	4183_JP	74,912	152,568.79	
MITSUMI O.S.K. LINE	6597584	9104_JP	59,000	141,817.19	
MIZRAHI TEFAHOT BANK	6916703	MZTF_IT	24,408	255,790.13	
MIZUHO FINANCIAL GROUP	6591014	8411_JP	496,100	824,550.41	
MMC NORILSK NICKEL OJSC	B5B1TX2	GMKN_RM	3,770	686,726.59	
MOL MAGYAR OLAJ-EX GAZIPARI	4742494	MOL_HB	5,800	462,653.73	
MRV ENGENHARIA	B235JN1	MRVE3_BZ	400	2,885.85	
MTN GROUP LIMITED	6563206	MTN_SJ	14,839	264,134.83	
MUNCHENER RUCKVS	5294121	MUV2_GY	33,083	5,589,407.16	
NAMCO BANDAI HOLDINGS	B0JDQD4	7832_JP	8,598	143,157.31	
NASPERS ZAR 0.02 S	6622691	NPN_SJ	2,990	165,467.45	
NATIONAL GRID GROU	B08SNH3	NG/_LN	41,171	471,071.04	
NCISOFT CORP	6264189	036570_KS	1,108	167,012.34	
NEC CORP ORD JPY50	6640400	6701_JP	51,750	76,239.34	
NEDBANK GROUP LTD	6628008	NED_SJ	2,939	64,239.96	
NEXT PLC	3208986	NXT_LN	12,138	665,747.86	
NHN CORP	6560393	035420_KS	743	170,533.63	
NIPPON ELECTRIC GLASS CO LTD	6642666	5214_JP	21,000	145,926.52	
NIPPON EXPRESS CO	6642127	9062_JP	74,433	289,406.15	
NIPPON TEL+TEL CP	6641373	9432_JP	26,300	1,166,927.68	
NIPPON YUSEN KK Y5	6643960	9101_JP	24,225	42,889.23	
NISSAN MOTOR CO Y5	6642860	7201_JP	19,100	203,683.45	
NISSHIN SEIFUN GROUP INC	6640961	2002_JP	31,500	392,562.50	
NITTO DENKO CORP Y	6641801	6988_JP	14,600	709,706.54	
NOMURA HOLDINGS, INC.	6643108	8604_JP	42,482	157,561.74	

Group: GLOBAL EQUITIES

Portfolio: GQUAN GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market:			GLOBAL QUANTITATIVE		
Portfolio: GQUAN			INTERNATIONAL COMMON STOCKS		
Instrument: ICOM					
NOMURA REAL ESTATE OFFICE FU 6718211		8959_JP	42	243,937.75	
NOVA USIMINAS	2386009	USIM5_BZ	21,600	143,424.54	
NTT DOCOMO INC	6129277	9437_JP	377	622,059.09	
OI SA	B7XL4M8	OIBR3_BZ	13,035	150,460.18	
OI SA - PREFERENCE	B7XL5Q9	OIBR4_BZ	44,166	172,175.56	
OJI HOLDINGS CORP	6657701	3861_JP	69,250	218,887.32	
OLD MUTUAL PLC	B77J086	OML_LN	181,813	526,261.27	
OMV AG AUSH100	4651459	OMV_AV	50,878	1,855,516.10	
ORASCOM CONSTRUCTIONS	B03BN88	OCIC_EY	12,013	508,711.31	
ORASCOM TELECOM HOLDING	B1VZ1Q3	ORTE_EY	335,676	219,972.70	
ORION CORP	6896849	1800_KS	346	303,744.22	
ORIX CORP Y50	6661144	8591_JP	7,730	785,427.33	
ORKLA ASA NWKR 6.2	B1VQF42	ORK_NO	59,604	469,208.11	
OSAKA GAS CO Y50	6661768	9532_JP	76,000	333,930.76	
OTP BANK	7320154	OTP_HB	32,270	607,165.56	
OTSUKA CORP	6267058	4768_JP	1,697	139,481.14	
OTSUKA HOLDINGS CO LTD	B5LTM93	4578_JP	45,756	1,373,137.71	
PANASONIC CORP	6572707	6752_JP	71,600	456,621.21	
PARKSON RETAIL GROUP LTD HKD B0HZZ57		3368_HK	396,000	314,361.96	
PEARSON ORD 25P	0677608	PSO_N_LN	104	1,953.69	
PETROCHINA CO	6226576	857_HK	460,000	638,844.66	
PETROL BRASILEIROS	2684532	PETR4_BZ	34,300	434,475.23	
PETROLEO BRASILEIRO S.A.	2682365	PETR3_BZ	19,800	260,913.10	
PHILIPS ELECTRONICS	5986622	PHIA_NA	138,208	3,464,777.46	
PICC PROPERTY & CASUALTY	6706250	2328_HK	42,000	51,236.23	
PING AN INSURANCE GROUP CO-H B01FLR7		2318_HK	20,000	165,140.08	
POLY PROPERTY GROUP CO LTD	6220987	119_HK	144,000	104,600.81	
PORSCHE AG-PFD	7101069	PAH3_GR	5,099	387,958.95	
POSCO	6693233	005490_KS	1,972	653,574.11	
PROSIEBEN SAT.1 MEDIA AG-PFD	4579131	PSM_GY	22,692	651,418.78	
PRUDENTIAL CORP GB	0709954	PRU_LN	61,204	860,636.26	
PTT EXPLOR & PROD PUBLIC CO	B1359K1	PTTEP_TB	111,400	643,751.43	
PTT GLOBAL CHEMICAL PCL	B67QFW9	PTTGC_TB	200,600	470,253.75	

Group: GLOBAL EQUITIES

Portfolio: GQUAN GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market:			GLOBAL QUANTITATIVE		
Portfolio: GQUAN			INTERNATIONAL COMMON STOCKS		
Instrument: ICOM					
PTT PCL	6420389	PTT_TB	95,000	1,101,223.26	
RAIFFEISEN BANK INTERNATIONAL	B0704T9	RBI_AV	18,772	774,827.49	
RECKITT BENCKISER GROUP PLC	B24CGK7	RB/_LN	22,503	1,410,560.42	
REDEFINE PROPERTIES LTD	6208842	RDF_SJ	128,403	133,400.46	
REED INTERNATIONAL	B2B0DG9	REL_LN	89,816	867,477.44	
REMGRO LIMITED	6290689	REM_SJ	13,715	227,124.35	
REXAM ORD 64 2/7P	0425045	REX_LN	61,952	447,384.81	
RIO TINTO PLC	0718875	RIO_LN	8,591	444,891.90	
RMB HOLDINGS LTD	6755821	RMH_SJ	16,051	66,354.37	
ROHM CO JPY50	6747204	6963_JP	4,400	151,098.50	
ROSNEFT OIL COMPANY	B59SS16	ROSN_RM	92,610	754,841.46	
ROSSI RESIDENCIAL SA	B0WPDR0	RSID3_BZ	1,800	9,801.76	
ROYAL BK SCOT GBP	B7T7721	RBS_LN	10,669	45,149.04	
ROYAL DUTCH SHELL PLC - A SHS	B03MLX2	RDSA_LN	35,081	1,228,552.03	
ROYAL DUTCH SHELL PLC - B SHS	B03MM40	RDSB_LN	22,592	797,817.27	
RSA INSURANCE GROUP	0661689	RSA_LN	300,735	610,867.80	
RWE AG	4768962	RWE_GY	2,893	136,759.76	
RWE AG NON VTG PRE	4769147	RWE3_GY	4,590	192,169.77	
S1 CORPORATION	6180230	012750_KS	2,506	116,701.53	
SABMILLER PLC	0483548	SAB_LN	28,789	1,259,039.04	
SAIPEM	4768768	SPM_IM	7,888	397,372.66	
SAMSUNG ELECTRONIC	6771720	005930_KS	5,855	7,414,952.48	
SAMSUNG ELECTRONICS-PFD	6773812	005935_KS	2,100	1,549,373.95	
SAMSUNG FIRE + MAR	6155250	000810_KS	1,530	308,178.99	
SAMSUNG HEAVY INDUSTRIES	6772217	010140_KS	10,230	366,230.76	
SAMSUNG LIFE INSURANCE CO	B12C0T9	032830_KS	6,954	623,647.67	
SANLAM LTD ORD ZAR	B0L6750	SLM_SJ	56,556	233,314.71	
SAP AG	4846288	SAP_GY	38,579	2,974,127.53	
SASOL NPV	6777450	SOL_SJ	4,707	229,601.24	
SBERBANK	4767981	SBER_RM	649,877	2,012,522.00	
SEADRILL LTD	B09RMQ1	SDRL_NO	33,640	1,253,780.54	
SEARS CANADA INC	2787259	SCC_CN	502	5,464.72	
SECOM CO Y50	6791591	9735_JP	25,500	1,264,619.50	

Group: GLOBAL EQUITIES

Portfolio: GQUAN GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market:			GLOBAL QUANTITATIVE		
Portfolio: GQUAN			INTERNATIONAL COMMON STOCKS		
Instrument: ICOM					
SEKISUI CHEMICAL Y	6793821	4204_JP	3,000	26,419.98	
SEKISUI HOUSE Y50	6793906	1928_JP	36,300	368,800.43	
SEVEN & I HOLDINGS CO.	B0FS5D6	3382_JP	20,100	610,686.45	
SHARP CORP JPY50	6800602	6753_JP	168,361	1,130,565.05	
SHIMANO INC Y50	6804820	7309_JP	1,417	104,561.04	
SHIMAO PROPERTY HOLDINGS	B16YNS1	813_HK	111,500	156,803.91	
SHIN-ETSU CHEMICAL	6804585	4063_JP	17,000	1,012,173.53	
SHINHAN FINANCIAL GROUP LTD	6397502	055550_KS	16,860	619,250.33	
SHIONOGI + CO Y50	6804682	4507_JP	50,200	841,675.83	
SHIZUOKA BANK Y50	6805328	8355_JP	14,000	146,232.53	
SHOPRITE HOLDING LTD	6801575	SHP_SJ	2,496	57,511.12	
SHOUGANG FUSHAN RES GRP	6354671	639_HK	230,000	78,030.04	
SHUI ON LAND LTD	B16NHT7	272_HK	758,000	360,501.15	
SIAM CEMENT CO THB	6609906	SCC/F_TB	32,300	451,053.73	
SIAM COMMERCIAL BANK PUB CO	6889924	SCB_TB	159,000	756,255.44	
SIEMENS AG DEM 5.0	5727973	SIE_GY	31,650	3,359,229.80	
SINO-OCEAN LAND HOLDINGS	B24CVP7	3377_HK	321,000	228,210.83	
SK CORPORATION ORD	6988371	003600_KS	1,500	213,225.28	
SK INNOVATION CO., LTD	B232R05	096770_KS	3,227	506,899.82	
SK TELECOM CO LTD	6224871	017670_KS	2,400	305,183.62	
SOFTBANK AM CORP	6770620	9984_JP	11,465	448,304.23	
SOHO CHINA LTD	B27WLD2	410_HK	309,181	233,263.24	
SOLVAY SA NPV	4821100	SOLB_BB	13,616	1,870,981.57	
SONY CORP JPY50	6821506	6758_JP	80,000	957,464.05	
SOUZA CRUZ (CIA) C	2832148	CRUZ3_BZ	17,200	261,147.39	
STANDARD BANK GROUP	B030GJ7	SBK_SJ	9,251	133,121.25	
STANDARD LIFE PLC	B16KPT4	SL_LN	132,669	722,566.08	
STATOIL ASA	7133608	STL_NO	99,984	2,702,322.01	
SUEDZUCKER	5784462	SZU_GY	25,777	1,038,797.57	
SUMCO CORP	B0M0C89	3436_JP	12,444	134,902.97	
SUMITOMO CHEMICAL	6858560	4005_JP	1,493	4,018.40	
SUMITOMO CORP Y50	6858946	8053_JP	20,000	284,106.70	
SUMITOMO HEAVY IND	6858731	6302_JP	21,894	76,303.25	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market:			GLOBAL QUANTITATIVE		
Portfolio: GQUAN			INTERNATIONAL COMMON STOCKS		
Instrument: ICOM					
SUMITOMO MITSUI FINANCIAL	6563024	8316_JP	29,700	978,299.67	
SUN ART RETAIL	B3MPN59	6808_HK	121,000	185,909.73	
SURGUTNEFTEGAS - PFD	B5BHR47	SNGSP_RM	914,906	614,548.90	
SUZANO PAPEL E CELULOSE SA	B02GKF0	SUZB5_BZ	14,000	60,264.77	
SUZUKI MOTOR CORP NPV	6865504	7269_JP	2,000	48,152.40	
T IS BANKASI SER C	B03MYS8	ISCTR_TI	98,267	272,534.76	
T.GARANTI BANASI T	B03MYP5	GARAN_TI	122,610	527,325.34	
TAKEDA PHARMACEUTICAL	6870445	4502_JP	13,200	621,084.50	
TATNEFT-CLS	B59BXN2	TATN_RM	48,065	325,355.70	
TAV HAVALIMANLARI HOLDING AS	B1RMFT9	TAVHL_TI	8,313	41,823.96	
TELECOM EGYPT	B0S6009	TELE_EY	68,871	160,446.50	
TELECOM ITALIA SPA	7634394	TIT_IM	363,114	382,124.60	
TELEKOM AUSTRIA	4635088	TKA_AV	108,890	777,520.11	
TELENET GROUP HOLDING NV	B0LKSK4	TNET_BB	4,216	165,909.25	
TELENOR ASA	4732495	TEL_NO	65,375	1,193,082.76	
TENCENT HOLDINGS LTD HKD	B01CT30	700_HK	21,200	631,203.48	
TEVA PHARMA IND IL	6882172	TEVA_IT	129,919	5,726,972.68	
TIGER BRANDS LIMITED	B0J4PP2	TBS_SJ	1,356	49,697.88	
TMG HOLDING	B2989Q7	TMGH_EY	112,164	74,799.75	
TOKYO GAS CO Y50	6895448	9531_JP	72,594	409,204.46	
TOKYU LAND CORP	6895084	8815_JP	71,000	448,595.07	
TOYO SUISAN KAI	6899967	2875_JP	14,000	389,953.12	
TOYODA GOSEI CO LTD	6900557	7282_JP	13,000	264,481.11	
TOYOTA INDUSTRIES CORP	6900546	6201_JP	12,900	382,488.13	
TOYOTA MOTOR CORP	6900643	7203_JP	71,000	3,042,637.18	
TOYOTA TSUSHO CORP	6900580	8015_JP	35,700	813,891.23	
TRACTEBEL ENERGIA SA	B07C763	TBLE3_BZ	7,900	142,676.26	
TUI TRAVEL PLC	B1Z7RQ7	TT/_LN	46,387	168,576.88	
TUPRAS-TURKIYE PETROL RAFINE	B03MYT9	TUPRS_TI	7,005	181,865.43	
TURK HAVA YOLLARI AO	B03MYK0	THYAO_TI	37,944	77,038.93	
TURK SISE VE CAM FABRIKALARI	B03MXR0	SISE_TI	23,079	38,945.38	
TURK TELEKOMUNIKASYON	B2RCGV5	TTKOM_TI	22,936	97,577.58	
TURKCELL ILETISIM HIZMET AS	B03MYN3	TCELL_TI	39,072	206,795.21	

Group: GLOBAL EQUITIES

Portfolio: GQUAN GLOBAL QUANTITATIVE

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market:			GLOBAL QUANTITATIVE		
Portfolio: GQUAN			INTERNATIONAL COMMON STOCKS		
Instrument: ICOM					
TURKIYE HALK BANKASI	B1WTMP0	HALKB_TI	37,812	342,652.85	
TURKIYE VAKIFLAR BANKASI	B0N6YC4	VAKBN_TI	50,018	109,988.14	
UCB ORD BEF	5596991	UCB_BB	19,585	1,130,551.12	
ULTRAPAR PARTICIPACOES SA	B0FHTN1	UGPA3_BZ	3,100	68,415.33	
UNICREDIT SPA	B5M1SM3	UCG_IM	168,468	821,283.89	
UNILEVER NV CERT.	B12T3J1	UNA_NA	178,094	6,561,693.24	
URALKI	B59MFL7	URKA_RM	43,700	350,146.28	
USINAS SIDERURGICAS DE MINAS	2193696	USIM3_BZ	11,000	120,541.42	
USS CO LTD	6171494	4732_JP	3,688	384,417.22	
VIENNA INSURANCE GROUP	B0BKSS2	VIG_AV	19,458	987,558.41	
VODACOM GROUP	B65B4D0	VOD_SJ	7,235	103,132.82	
VODAFONE GROUP	B16GWD5	VOD_LN	509,316	1,443,114.36	
VOEST-ALPINE	4943402	VOE_AV	33,918	1,187,407.77	
VOLKSWAGEN AG	5497102	VOW_GY	3,818	761,359.58	
VOLKSWAGEN AG NON	5497168	VOW3_GY	14,780	3,101,350.42	
WEST JAPAN RAILWAY JPY50000	6957995	9021_JP	6,900	301,390.60	
WHITBREAD PLC	B1KJJ40	WTB_LN	5,564	215,179.10	
WOLSELEY PLC	B3YWCQ2	WOS_LN	905	38,741.67	
WOLTERS KLUWER NV	5671519	WKL_NA	66,231	1,314,145.16	
WOOLWORTHS HLDGS O	B06KZ97	WHL_SJ	6,882	43,358.83	
WOORI FINANCE KRW 5000	6534268	053000_KS	33,620	358,662.32	
WPP GROUP	B8KF9B4	WPP_LN	93,014	1,307,541.35	
XSTRATA PLC	3141100	XTA_LN	8,689	146,964.05	
YAMADA DENKI CO LTD	6985026	9831_JP	14,640	555,575.96	
YANZHOU COAL MINIG	6109893	1171_HK	180,000	331,565.29	
YAPI KREDI BANKASI	B03MZJ6	YKBNK_TI	65,029	157,403.82	
YARA INTERNATIONAL ASA	7751259	YAR_NO	12,929	618,869.43	
ZHEJIANG EXPRESSWA	6990763	576_HK	404,000	321,172.21	
INTERNATIONAL COMMON STOCKS TOTAL			46,458,601	308,222,872.31	
Instrument: INTF			INTERNATIONAL FUNDS		
GLOBAL QUANTITATIVE -	IL-GQUAN		171,292	17,129,242.73	
INTERNATIONAL FUNDS TOTAL			171,292	17,129,242.73	
Group: GLOBAL EQUITIES			Portfolio: GQUAN		
			GLOBAL QUANTITATIVE		

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: GLOBAL EQUITIES					
Market:			GLOBAL QUANTITATIVE		
Portfolio: GQUAN			REAL ESTATE INVESTMENT TRUST		
Instrument: REIT					
DIGITAL REALTY TRUST INC	253868103	DLR	1,787	121,569.68	
DUKE RE CORPORATION	264411505	DRE	1,181	16,328.10	
KIMCO REALTY CORP	49446R109	KIM	1,202	23,270.72	
PUBLIC STORAGE INC	74460D109	PSA	1,520	214,164.43	
REGENCY CENTERS CORP	758849103	REG	526	24,416.92	
SIMON PROP GROUP INC.	828806109	SPG	2,130	333,110.70	
SL GREEN RE CORP	78440X101	SLG	2,586	193,986.34	
UDR INC	902653104	UDR	16,653	401,336.28	
VENTAS INC.	92276F100	VTR	1,291	82,223.79	
REAL ESTATE INVESTMENT TRUST TOTAL			28,876	1,410,406.96	
GLOBAL QUANTITATIVE TOTAL			53,091,984	602,357,040.19	610,511,782.32
GLOBAL EQUITIES TOTAL			53,091,984	602,357,040.19	610,511,782.32

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-DOM				
Instrument: DOMESTIC Domestic				
BLACKROCK GRANITE PROP FUND RBLKRK			137,291,447.00	85,630,332.00
DDR RETAIL/MANATEE	RDDRMA		191,792,082.00	56,070,549.00
REGENCY RETAIL PARTNERS LP	RRPART		28,717,599.00	20,481,437.00
Domestic TOTAL			357,801,128.00	162,182,318.00
DOMESTIC TOTAL			357,801,128.00	162,182,318.00

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-EAST				
Instrument:				
EAST REGION				
Apartment				
160 MADISON AVE	RMADA4		0.00	
551 10TH AVE	NEW RFFONE		0.00	
BRADDOCK METRO PLACE	RBRDMP		0.00	
FENWAY CENTER	RFENWC		0.00	
RELATED - E. 39TH ST - SONOMA	REAST2		0.01	
RELATED - LYRIC - WEST 94TH ST	RSYMPH		1.00	54,800,000.00
RELATED - SAGAMORE - WEST	RWEST1		0.00	
RELATED - STRATHMORE - E. 84TH	REAST1		1.00	53,800,000.00
RELATED - TRIBECA PARK	RBATTR		1.00	37,500,000.00
RELATED - UNION SQUARE APTS	RUNION		1.00	59,900,000.00
RELATED - WESTPORT - 56 & 10TH	RFIFTY		1.00	48,500,000.00
Apartment TOTAL			5.01	254,500,000.00
Instrument:				
Industrial				
602 WASHINGTON AVE.	RPL784		20,092,800.00	20,092,800.00
AIRPARK 5	RPL781		10,374,000.00	10,374,000.00
ARUNDEL CROSSINGS	RARUNC		70,628,089.00	73,000,000.00
DORSEY WOODS	RDWOOD		8,295,271.00	9,300,000.00
RIVERPORT 2	RPL782		6,213,760.00	6,213,760.00
RIVERPORT 3	RPL783		13,973,400.00	13,973,400.00
WIP02 - FLEET	RFLEET		14,618,276.00	37,400,000.00
WIP02 - RENAISSANCE	RWIP02		34,189,851.00	70,600,000.00
Industrial TOTAL			178,385,447.00	240,953,960.00
Instrument:				
Office				
590 MADISON AVENUE	RMADAV		7,855,008.00	929,000,000.00
BALLSTON STATION	RBALST		52,982,290.00	128,000,000.00
MORRIS CORPORATE CENTER I &	RMORCC		41,772,694.00	38,000,000.00
Office TOTAL			102,609,992.00	1,095,000,000.00
Instrument:				
Retail				
15 UNION SQUARE WEST	RUNSQW		58,051,924.00	68,200,000.00
NESHAMINY MALL	RNESH1		48,962,370.00	68,300,000.00
RELATED - UNION SQUARE RETAIL	RUNSQ2		51,284,549.00	148,000,000.00

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DESCRIPTION	IDENTIFIER	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE			
Portfolio: RE-EAST EAST REGION			
Retail TOTAL		158,298,843.00	284,500,000.00
EAST REGION TOTAL		439,294,287.01	1,874,953,960.00

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
		Portfolio: RE-INTL	INTERNATIONAL	
		Instrument:	Unassigned	
SCJREP V	ASIA RSCJF5		0.00	
Unassigned TOTAL			0.00	
		Instrument:	International	
BENSON ELLIOT RE PARTNERS II	RBENS2		50,851,790.00	24,561,230.00
BENSON ELLIOT RE PARTNERS III	RBENS3		15,270,306.00	12,398,923.00
BLACK CREEK MEXICO	RBLKCM		39,242,916.00	33,065,711.00
BLACKSTONE EUROPEAN FUND	RBKSTN		7,351,220.00	2,680,925.00
BLACKSTONE RE PRTNRS INTL II	RBKST2		56,128,332.00	47,241,534.00
BLACKSTONE RE PRTNRS INTL III	RBKST3		57,333,173.00	65,928,053.00
CARLYLE ASIA II	ASIA RCARP2		64,013,673.00	55,094,659.00
CARLYLE ASIA RE PARTNERS LP	RCAREP		10,867,541.00	1,219,063.00
DOUGHTY HANSON & CO	RDGHTY		8,644,590.00	1,477,112.00
EUROPA-INTERNATIONAL	REUROP		1.00	530,711.00
FORTRESS JAPAN OPPORTUNITY	RFJOP2		31,626,495.00	31,626,495.00
FORWARD EUR BOA 12/20/13	FWDEUR12_20_13 BOA		0.00	-177,604.00
FORWARD EUR UBS 12/20/13	FWDEUR12_20_13 UBS		0.00	-182,854.00
FUDO CAPITAL FUND II	RFUDO2		48,434,696.00	54,449,286.00
FUDO CAPITAL LP	RFUDO1		1.00	274,524.00
LASALLE ASIA OPP FUND II	RLSAR2		17,823,501.00	10,155,987.00
LASALLE ASIA OPP FUND III	RLSAR3		35,666,784.00	31,830,810.00
LASALLE ASIA RECOVERY FUND	RLSARF		0.99	
LASALLE JAPAN LOGISTICS FUND	RLJLF2		29,549,016.00	38,361,250.00
ORION EUROPEAN RE FUND, C.V.	RORION		0.98	
PATRIA BRAZIL RE FUND	RPBRAZ		12,139,290.00	10,846,275.00
PATRIA BRAZIL RETAIL FUND	RPBRET		3,151,710.00	3,151,710.00
PRUDENTIAL PROP. PRTNRS.-INT'L	RPRUDE		0.99	
SCJREP IV	ASIA RSCJF4		26,725,891.00	26,948,343.00
SOROS RE INVST-INT'L	RSOROS		16,750,853.00	2,514,865.00
WESTBROOK FRENCH PORTFOLIO	RWSTBF		1.00	
WESTBROOK FUND V	RWBPTR		5,217,411.00	2,583,069.00
WESTBROOK FUND VIII	RWSTB8		82,673,461.00	95,928,114.00
International TOTAL			619,462,654.96	552,508,191.00

DESCRIPTION	IDENTIFIER	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE			
INTERNATIONAL TOTAL		619,462,654.96	552,508,191.00

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-MIDWEST				
Instrument:				
MIDWEST REGION				
Apartment				
ARBORS OF ANDERSON	RANBR1		19,795,548.00	28,200,000.00
PARK GLEN	RPKGNW		15,712,000.00	42,100,000.00
THE STREETER	RSTREE		211,582,100.00	236,999,999.00
Apartment TOTAL			247,089,648.00	307,299,999.00
Instrument:				
Industrial				
ALEXANDRA WAY	RPL774		13,851,468.00	13,851,468.00
CAROL POINT DISTRIBUTION	RCAROL		12,428,505.00	11,900,000.00
RICKENBACKER	RPL778		9,442,548.00	9,442,548.00
SOUTHFIELD	RTCBDV		13,862,794.00	17,500,001.00
Industrial TOTAL			49,585,315.00	52,694,017.00
Instrument:				
Office				
77 WEST WACKER	RDONBD		131,618,954.00	181,300,001.00
ATRIUM II	RATRM2		73,038,104.00	57,300,000.00
HUNTINGTON CENTER	RHUNT2		0.00	
Office TOTAL			204,657,058.00	238,600,001.00
Instrument:				
Retail				
EXETER COBOLT PROPERTY	RCOBLT		12,287,090.00	13,400,000.00
EXETER GRAND AVENUE	RGRNAV		28,889,017.00	37,849,999.00
EXETER HIGHLAND CROSSING	RHCRSG		9,532,173.00	12,925,000.00
L 3 CAPITAL	RL3CAP		11,970,000.00	11,970,000.00
VILLAGE CROSSING	RVLCCR1		37,893,106.00	36,900,000.00
Retail TOTAL			100,571,386.00	113,044,999.00
MIDWEST REGION TOTAL			601,903,407.00	711,639,016.00

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE Portfolio: RE-OPPFUND Instrument:				
			OPPORTUNITY FUND	
			Unassigned	
WESTBROOK FUND IX	RWSTB9		0.00	
Unassigned TOTAL			0.00	
Instrument:			Opportunity Fund	
BLACKSTONE RE PARTNERS VII	RBKST7		41,629,445.00	44,940,595.00
CAPMARK FINANCIAL GROUP INC.	140661109		0.00	61.00
CAPMARK STRUCTURED RE PTRS	RCAPMK		65,141,006.00	14,721,299.00
FAIRFIELD RESIDENTIAL	RFAIRF		0.00	
KSL CAPITAL PARTNERS FUND II	RKSLP2		20,126,052.00	45,163,248.00
LNR INVESTMENT FUND	RLNRIF		138,748,385.00	118,498,752.00
SARES REGIS MFVA FUND	RSARES		0.00	
WESTBROOK FUND I	RTGRRE		1.00	198,552.00
WESTBROOK FUND II	RWSTBK		598,873.00	29,908.00
WESTBROOK FUND III	RWSTB3		7,001,219.00	2,429,230.00
WESTBROOK FUND IV	RWSTB4		1.00	
WESTBROOK FUND VI	RWSTB6		39,528,415.00	14,148,684.00
WESTBROOK FUND VII	RWSTB7		72,758,627.00	63,121,388.00
Opportunity Fund TOTAL			385,532,024.00	303,251,717.00
OPPORTUNITY FUND TOTAL			385,532,024.00	303,251,717.00

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-OTHER				
Instrument: OTHER Industrial				
PROLOGIS PORTFOLIO	RPRLOG		0.00	
SITEX INDUSTRIAL	RSITEX		29,273,890.00	29,273,890.00
Industrial TOTAL			29,273,890.00	29,273,890.00
OTHER TOTAL			29,273,890.00	29,273,890.00

DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE					
Portfolio: RE-REIT		REITS			
Instrument:		Residential			
AMERICAN CAMPUS COMMUNITIES	024835100	46.13	309,743	10,782,727.01	14,288,445.00
APARTMENT INVT & MGMT	03748R101	27.06	217,492	4,578,512.43	5,885,333.00
ASSOCIATED ESTATES REALTY	045604105	16.12	10,624	152,021.18	171,259.00
AVALONBAY COMMUNITIES	053484101	135.59	262,955	27,815,451.65	35,654,068.00
BRE PROPERTIES INC	05564E106	50.83	175,085	7,698,884.94	8,899,571.00
CAMDEN PROPERTY TRUST	133131102	68.21	202,651	9,836,425.58	13,822,825.00
COLONIAL PROPERTIES	195872106	21.37	126,866	2,400,601.60	2,711,126.00
EDUCATION REALTY TRUST INC	28140H104	10.64	241,814	2,552,775.90	2,572,901.00
EQUITY LIFESTYLE PROPERTIES	29472R108	67.29	127,900	7,034,180.93	8,606,391.00
EQUITY RESIDENTIAL PROP	29476L107	56.67	726,737	27,593,701.07	41,184,186.00
ESSEX PROPERTY TRUST INC.	297178105	146.65	69,990	8,711,787.62	10,264,033.00
HOME PROPERTIES OF NY INC.	437306103	61.31	114,492	6,643,864.30	7,019,504.00
MID-AMERICAN APARTMENT	59522J103	64.75	62,100	3,383,430.69	4,020,975.00
POST PROPERTIES,INC.	737464107	49.95	147,942	5,927,687.23	7,389,703.00
SUN COMMUNITIES INC	866674104	39.89	36,308	1,526,622.96	1,448,326.00
UDR INC	902653104	23.78	630,855	13,736,110.78	15,001,732.00
Residential TOTAL			3,463,554	140,374,785.87	178,940,378.00
Instrument:		Office / Industrial			
ALEXANDRIA REAL ESTATE	015271109	69.32	138,863	10,245,799.87	9,625,983.00
BIOMED REALTY TRUST	09063H107	19.33	354,383	6,668,180.38	6,850,223.00
BOSTON PROPERTIES INC	101121101	105.81	364,225	28,531,361.85	38,538,647.00
BRANDYWINE REALTY	105368203	12.19	297,450	3,447,190.80	3,625,915.00
CORPORATE OFFICE PROPERTY	22002T108	24.98	195,138	4,921,091.69	4,874,547.00
DCT INDUSTRIAL TRUST INC	233153105	6.49	513,266	2,850,548.48	3,331,096.00
DOUGLAS EMMETT INC	25960P109	23.30	211,600	3,841,765.70	4,930,280.00
DUKE RE CORPORATION	264411505	13.87	657,775	8,536,807.74	9,123,339.00
EASTGROUP PROPERTY INC	277276101	53.81	62,403	2,907,604.01	3,357,905.00
FIRST INDUSTRIAL RE	32054K103	14.08	138,060	1,675,445.91	1,943,885.00
FIRST POTOMAC REALTY TRUST	33610F109	12.36	44,310	541,023.01	547,672.00
FRANKLIN STREET PPTYS CO	35471R106	12.31	19,021	208,193.19	234,148.00
HIGHWOODS PROP INC.	431284108	33.45	171,729	5,368,232.51	5,744,335.00
HUDSON PACIFIC PROPERTIES	444097109	21.06	75,194	1,114,945.29	1,583,586.00
KILROY RE CORP	49427F108	47.37	203,713	8,478,121.01	9,649,885.00
Group: REAL ESTATE		Portfolio: RE-REIT REITS			

DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE					
Portfolio: RE-REIT		REITS			
Instrument:		Office / Industrial			
LIBERTY PROPERTY TRUST	531172104	35.77	265,968	8,524,015.18	9,513,675.00
MACK-CALI RE CORP.	554489104	26.11	50,972	1,546,617.82	1,330,879.00
MONMOUTH REIT -CL A	609720107	10.36	50,000	508,813.00	518,000.00
PARKWAY PROPERTYS INC	70159Q104	13.99	20,900	284,953.80	292,391.00
PIEDMONT OFFICE REALTY TRUST	720190206	18.05	323,245	5,980,969.21	5,834,572.00
PROLOGIS INC.	74340W103	36.49	1,011,327	41,031,752.57	36,903,322.00
PS BUSINESS PARKS INC/CA	69360J107	64.98	62,294	3,715,037.74	4,047,864.00
SL GREEN RE CORP	78440X101	76.65	219,801	13,952,152.70	16,847,747.00
STAG INDUSTRIAL INC	85254J102	17.97	106,100	1,819,732.13	1,906,617.00
Office / Industrial TOTAL			5,557,737	166,700,355.59	181,156,513.00
Instrument:		Retail			
ACADIA RLTY TR	004239109	25.08	42,217	942,291.71	1,058,802.00
AGREE REALTY CORP	008492100	26.79	12,906	333,583.60	345,752.00
ALEXANDERS INC	014752109	330.80	4,555	1,533,969.82	1,506,794.00
AMERICAN REALTY CAPITAL	02917L101	11.55	356,034	4,012,966.45	4,112,193.00
CBL & ASSOC PROP	124830100	21.21	360,111	6,361,932.37	7,637,954.00
CEDAR REALTY TRUST INC	150602209	5.28	145,238	703,125.26	766,857.00
DDR CORP.	23317H102	15.66	570,087	8,240,241.91	8,927,562.00
EQUITY ONE INC	294752100	21.01	137,189	2,535,220.25	2,882,341.00
EXCEL TRUST INC	30068C109	12.67	89,000	1,052,536.16	1,127,630.00
FEDERAL REALTY INV.	313747206	104.02	154,630	12,450,911.42	16,084,613.00
GENERAL GROWTH PROP	370023103	19.85	1,038,476	16,335,718.64	20,613,749.00
GLIMCHER REALTY TRUST	379302102	11.09	418,176	3,978,567.09	4,637,572.00
INLAND REAL ESTATE CORP	457461200	8.38	211,219	1,728,583.81	1,770,015.00
KIMCO REALTY CORP	49446R109	19.32	891,036	16,667,348.79	17,214,815.00
KITE REALTY GROUP TRUST	49803T102	5.59	222,898	1,018,467.48	1,246,000.00
MACERICH CO	554382101	58.30	292,942	12,549,249.17	17,078,519.00
NATIONAL RETAIL PROPERTIES	637417106	31.20	353,627	10,533,212.60	11,033,162.00
PENNSYLVANIA RI	709102107	17.64	76,129	1,099,882.15	1,342,915.00
RAMCO-GERSHENSON PPT	751452202	13.31	106,218	1,268,342.63	1,413,762.00
REALTY INCOME CORP	756109104	40.21	208,004	8,480,819.50	8,363,841.00
REGENCY CENTERS CORP	758849103	47.12	226,521	10,088,376.01	10,673,669.00
RETAIL OPPORTUNITY	76131N101	12.86	84,387	1,036,536.10	1,085,217.00
Group: REAL ESTATE		Portfolio: RE-REIT REITS			

DESCRIPTION	IDENTIFIER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE						
		Portfolio: RE-REIT	REITS			
		Instrument:	Retail			
RETAIL PROPERTIES OF AMERICA	76131V202		11.97	151,668	1,587,978.33	1,815,466.00
RIOCAN REAL ESTATE INVST TR	2229610		27.56	15,000	426,220.19	415,310.00
SAUL CENTERS INC	804395101		42.79	24,448	1,037,959.73	1,046,130.00
SIMON PROP GROUP INC.	828806109		158.09	711,947	60,607,581.33	112,551,701.00
SPIRIT REALTY CAPITAL INC.	84860F109		17.78	22,000	373,348.00	391,160.00
TANGER FACTORY OUTLET	875465106		34.20	204,710	5,133,434.65	7,001,082.00
TAUBMAN CENTERS INC	876664103		78.72	182,676	10,456,635.14	14,380,255.00
URSTADT BIDDLE PPTYS	917286205		19.68	8,688	165,571.41	170,980.00
WEINGARTEN RE INVST	948741103		26.77	287,301	6,655,018.15	7,691,048.00
Retail TOTAL				7,610,038	209,395,629.85	286,386,866.00
		Instrument:	Diversified			
AMERICAN ASSETS TRUST INC	024013104		27.93	85,106	1,974,569.06	2,377,010.00
CAPLEASE INC.	140288101		5.57	55,100	275,970.00	306,907.00
CORESITE REALTY CORP	21870Q105		27.66	31,411	676,906.81	868,828.00
COUSINS PROPERTIES INC	222795106		8.35	84,220	611,470.69	703,237.00
DIGITAL REALTY TRUST INC	253868103		67.89	271,558	13,684,887.84	18,436,073.00
DUPONT FABROS TECHNOLOGY	26613Q106		24.16	138,991	3,016,996.65	3,358,023.00
EPR PROPERTIES	26884U109		46.11	110,947	4,688,563.74	5,115,766.00
INVESTORS REAL ESTATE TRUST	461730103		8.73	109,747	825,748.97	958,091.00
LEXINGTON CORP PPTYS	529043101		10.45	478,209	4,400,870.53	4,997,284.00
VORNADO REALTY TRUST	929042109		80.08	404,329	30,792,708.59	32,378,666.00
WASHINGTON RE INV	939653101		26.15	149,279	4,325,083.47	3,903,646.00
WINTHROP REALTY TRUST	976391300		11.05	48,408	529,176.96	534,908.00
Diversified TOTAL				1,967,305	65,802,953.31	73,938,439.00
		Instrument:	Health Care			
HCP INC	40414L109		45.18	1,096,700	38,895,207.21	49,548,906.00
HEALTH CARE REIT INC	42217K106		61.29	661,300	33,229,492.50	40,531,077.00
HEALTHCARE RLTY TR	421946104		24.01	89,500	1,718,473.35	2,148,895.00
HEALTHCARE TRUST OF AMERICA	42225P105		9.90	130,571	1,304,795.44	1,292,653.00
LTC PROPERTIES INC	502175102		35.19	60,916	2,173,531.41	2,143,634.00
MEDICAL PROPERTIES TRUST INC	58463J304		11.96	337,100	3,609,748.15	4,031,716.00
NATIONAL HEALTH INVESTORS INC	63633D104		56.53	50,157	2,366,880.30	2,835,375.00

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Group: REAL ESTATE					
Portfolio: RE-REIT		REITS			
Instrument:		Health Care			
OMEGA HEALTHCARE INV	681936100	23.85	65,000	1,477,346.00	1,550,250.00
SABRA HEALTHCARE REIT INC	78573L106	21.72	80,200	1,335,646.74	1,741,944.00
SENIOR HOUSING PROP TRUST	81721M109	23.64	282,800	5,640,608.45	6,685,392.00
VENTAS INC.	92276F100	64.72	653,037	28,206,709.60	42,264,555.00
Health Care TOTAL			3,507,281	119,958,439.15	154,774,397.00
Instrument:		Storage			
CUBESMART	229663109	14.57	231,000	2,284,206.84	3,365,670.00
EXTRA SPACE STORAGE INC	30225T102	36.39	333,200	7,346,954.08	12,125,148.00
PUBLIC STORAGE INC	74460D109	144.96	320,062	28,257,301.61	46,396,187.00
SOVRAN SELF STORAGE	84610H108	62.10	41,288	1,812,331.68	2,563,985.00
Storage TOTAL			925,550	39,700,794.21	64,450,990.00
Instrument:		Hotels			
CHATHAM LODGING TRUST	16208T102	15.38	25,668	353,306.76	394,774.00
CHESAPEAKE LODGING TRUST	165240102	20.88	81,219	1,369,498.84	1,695,853.00
DIAMONDROCK HOSPITALITY	252784301	9.00	720,016	6,853,851.35	6,480,144.00
FELCOR LODGING TRUST	31430F101	4.67	89,900	410,832.99	419,833.00
HERSHA HOSPITALITY TRUST	427825104	5.00	421,916	1,913,177.38	2,109,580.00
HOSPITALITY PROPERTIES	44106M102	23.42	241,975	5,784,105.25	5,667,054.00
HOST HOTELS & RESORTS INC	44107P104	15.67	1,666,787	27,390,282.52	26,118,552.00
LASALLE HOTEL PROPERTIES	517942108	25.39	240,482	5,324,976.15	6,105,838.00
PEBBLEBROOK HOTEL TRUST	70509V100	23.10	104,802	2,334,986.66	2,420,926.00
RLJ LODGING TRUST	74965L101	19.37	166,752	2,897,300.89	3,229,986.00
STRATEGIC HOTELS & RESORTS	86272T106	6.40	533,196	3,014,225.47	3,412,454.00
SUMMIT HOTEL PROPERTIES INC	866082100	9.50	105,998	872,234.21	1,006,981.00
SUNSTONE HOTEL INVESTORS INC	867892101	10.71	264,242	2,364,163.07	2,830,032.00
Hotels TOTAL			4,662,953	60,882,941.54	61,892,007.00
REITS TOTAL			27,694,418	802,815,899.52	1,001,539,590.00

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<div> <div>Group: REAL ESTATE</div> <div>Portfolio: RE-RESIEX</div> <div>Instrument:</div> <div>RESI EX US INTERNATIONAL FUNDS</div> </div>				
INTL REIT - LIQUIDITY RESERVES	IL-RESIEX		57,337.37	
INTERNATIONAL FUNDS TOTAL			57,337.37	
RESI EX US TOTAL			57,337.37	3,199.90

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-SOUTH				
Instrument:				
SOUTH REGION				
Apartment				
AUTUMN RIDGE	RAUTUM		6,878,730.00	8,990,000.00
BRIDGEWATER	RBRIDG		41,157,772.00	39,300,000.00
HOMES OF PRAIRIE SPRINGS	RHMPRS		32,665,932.00	58,300,000.00
WATERS PARK	RWATPK		6,691,791.00	18,200,000.00
WYNFIELD TRACE	RTRACE		9,689,313.00	13,200,000.00
Apartment TOTAL			97,083,538.00	137,990,000.00
Instrument:				
Industrial				
15200 TRINITY	FORT RMATTE		18,101,085.00	28,500,000.00
165 AVIATION BLVD	RALLNC		4,477,000.00	2,400,000.00
QUADRANT BUSINESS CENTER	RQBC01		12,830,524.00	19,200,000.00
QUAKER OATS BUILDING	RQOATS		16,952,685.00	13,900,000.00
REGENCY 2	RREGN2		15,526,783.00	16,000,000.00
SUGARLOAF DIST. CTR.	RPL795		13,340,000.00	13,340,000.00
TRADE CENTER I	RTDCNT		13,769,358.00	11,800,000.00
TRADE CENTER II	RTDCN2		12,013,355.00	9,100,000.00
Industrial TOTAL			107,010,790.00	114,240,000.00
Instrument:				
Land				
EAGLES LANDING LAND	REAGLE		710,189.00	730,000.00
GALLERIA LAND	RGALD1		1,787,098.00	8,700,000.00
REGENCY 1	RREGNC		2,259,308.00	3,300,000.00
Land TOTAL			4,756,595.00	12,730,000.00
Instrument:				
Office				
ARBORETUM	RARBTM		14,076,571.00	31,700,000.00
GALLERIA 100	RGAL10		36,080,825.00	25,800,000.00
GALLERIA 400	RGALPK		37,698,116.00	29,300,000.00
GALLERIA 600	RGAL60		36,565,203.00	34,600,000.00
SOUTHPARK	RSPK01		0.00	
Office TOTAL			124,420,715.00	121,400,000.00
Instrument:				
Retail				
K MART #74 - GREENBELT	RMEM04		4,900,000.00	5,800,000.00
KROGER #02 - COVINGTON	RKR002		2,252,581.00	1,250,000.00
Group: REAL ESTATE	Portfolio: RE-SOUTH	SOUTH REGION		

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-SOUTH				
Instrument: SOUTH REGION				
Retail				
KROGER #03 - LOUISVILLE	RKR003		1,959,115.00	1,150,000.00
KROGER #22 - WINCHESTER	RKR022		1,839,030.00	1,600,000.00
LAKELAND PLAZA	RLAKPL		23,173,747.00	21,810,000.00
LONGS DRUGS #02 - GRASS	RLD002		1,100,000.00	1,900,000.00
PRESTON VILLAGE CENTER	RPRSTV		46,681,715.00	33,700,000.00
SAFEWAY #09 - WILLIAMSBURG	RSAF09		2,115,013.00	3,550,000.00
TG&Y #29 - HAZARD	RTGY29		2,000,000.00	650,000.00
Retail TOTAL			86,021,201.00	71,410,000.00
SOUTH REGION TOTAL			419,292,839.00	457,770,000.00

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-WEST				
Instrument:				
WEST REGION				
Unassigned				
CAMSTAR SYSTEMS, INC.	9941083C0		0.00	
Unassigned TOTAL			0.00	
Instrument:				
Apartment				
225 SOUTH GRAND AVE	RPARCM		0.00	
BOULDERS AT FOUNTAINGROVE	RBFGRV		28,018,205.00	31,000,000.00
CHARTER APARTMENTS	RCHART		0.00	
CIELO APARTMENTS	RCIELO		14,575,572.00	16,600,000.00
COURTYARDS AT 65TH STREET	RCTYRD		92,026,750.00	102,000,000.00
HEIGHTS AT BEAR CREEK	RHBCRK		29,581,087.00	45,600,000.00
M STREET	RMSTRE		83,612,178.00	74,500,000.00
OVERLOOK APARTMENTS	ROVRLK		23,534,580.00	71,700,000.00
OVERLOOK AT FOUNTAINGROVE	ROFGRV		19,509,028.00	17,600,000.00
RELATED - PARAMOUNT - 3RD & MI	RMISSN		1.00	72,500,000.00
Apartment TOTAL			290,857,401.00	431,500,000.00
Instrument:				
Industrial				
FLEMING BUSINESS PARK	RFLMNG		45,943,997.00	48,000,000.00
HORIZON DISTRIBUTION CENTER	RHORIZ		16,872,464.00	23,900,000.00
NANDINA DISTRIBUTION CENTER	RNANDI		0.00	
PARK MIRA LOMA SOUTH	RPMLSO		23,737,304.00	23,737,304.00
THOROUGHNBRED PHASE 1	RTHORO		5,530,459.00	25,500,000.00
THOROUGHNBRED PHASE 2	RTHOR2		4,949,946.00	16,400,000.00
THOROUGHNBRED PHASE III	RTHOR3		6,064,674.00	16,400,000.00
Industrial TOTAL			103,098,844.00	153,937,304.00
Instrument:				
Land				
BASCOM WOODS	RTMBR7		5,700,000.00	3,230,000.00
Land TOTAL			5,700,000.00	3,230,000.00
Instrument:				
Office				
2030 MAIN STREET	RMAINS		42,348,636.00	49,100,000.00
44 MONTGOMERY	RMON44		111,738,268.00	276,000,000.00
900 E. HAMILTON AVE.	RHMLTN		0.00	
FOUNDRY SQUARE	RFNDSQ		231,649,274.00	257,999,999.00
Group: REAL ESTATE	Portfolio: RE-WEST	WEST REGION		

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-WEST				
Instrument: WEST REGION Office				
ONE CALIFORNIA	RONECA		21,778,965.00	180,700,000.00
Office TOTAL			407,515,143.00	763,799,999.00
Instrument: Retail				
ANAHEIM HILLS	RANAHL		52,321,064.00	88,700,000.00
BALBOA MESA SC	RBALBO		0.00	
BALCONY ON BEVERWIL	RBALCB		0.00	
CLAIREMONT SQUARE	RCMSQ1		52,686,112.00	117,000,000.00
WESTCHESTER SHOPPING	RWCHST		47,509,919.00	50,000,000.00
Retail TOTAL			152,517,095.00	255,700,000.00
WEST REGION TOTAL			959,688,483.00	1,608,167,303.00
REAL ESTATE TOTAL			4,615,121,949.86	6,701,289,184.90

DESCRIPTION	IDENTIFIER	TICKER			BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
			Portfolio: AI-ENR	ENERGY AND NATURAL RESOURCES		
			Instrument: AIF	ALTERNATIVE INVESTMENT FUNDS		
AI-LEGAL EXPENSES	LEGAL				0.01	0.01
BEACON GROUP ENERGY FUND II	ABEACONGRP				999.35	1,419,405.00
LIME ROCK PARTNERS II	AOLIMEROCK2				1,000.99	320,168.00
LIME ROCK PARTNERS III	AOLIMEROCK3	AOLIMEROCK3			24,226,328.00	24,622,604.10
LIME ROCK PARTNERS IV	AOLIMEROCK4				38,087,176.98	53,440,919.01
LIME ROCK PARTNERS V	AOLIMEROCK5				58,829,461.98	63,855,221.72
PANDA POWER GENERATION	AEPPGIFB				61,696,234.98	71,726,454.08
PANDA SHERMAN POWER	AEPPGIFC2				75,000,000.00	79,734,000.00
PANDA TEMPLE POWER	AEPPGIFC1				75,000,000.00	81,470,000.25
ALTERNATIVE INVESTMENT FUNDS TOTAL					332,841,202.29	376,588,772.17
			Instrument: COM	COMMON STOCK		
EXCO RESOURCES INC	269279402	XCO		6.77	4,925,000	46,968,000.69
COMMON STOCK TOTAL					4,925,000	46,968,000.69
ENERGY AND NATURAL RESOURCES TOTAL					4,925,000	379,809,202.98
						409,931,022.17

DESCRIPTION	IDENTIFIER	TICKER			BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
			Portfolio: AI-FDIC	FDIC-ASSISTED BANK INVESTMENTS		
			Instrument: AIF	ALTERNATIVE INVESTMENT FUNDS		
COMMUNITY BANCORP LLC	AFCBC				183,985,584.14	183,985,584.14
SKBHC HOLDINGS LLC	AFSKBHC				26,754,672.90	25,529,656.94
ALTERNATIVE INVESTMENT FUNDS TOTAL					210,740,257.04	209,515,241.08
			Instrument: COM	COMMON STOCK		
HAMILTON STATE BANCSHARES	40786E105	HMBH		6.50	3,076,783	19,999,089.50
COMMON STOCK TOTAL					3,076,783	19,999,089.50
FDIC-ASSISTED BANK INVESTMENTS TOTAL					3,076,783	230,739,346.54
						229,514,330.58

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-HF HEDGE FUNDS				
Instrument: AIF ALTERNATIVE INVESTMENT FUNDS				
AG SUPER FUND, L.P.	AHAGSF		75,000,000.00	84,654,996.00
BROOKSIDE CAPITAL PARTNERS	AOBROOKSIDE		125,000,000.00	166,292,823.75
CLAREN ROAD CREDIT MASTER	AHCLAREN		200,000,000.00	201,476,944.00
DAVIDSON KEMPNER	AHDKIP		100,000,000.00	110,540,946.00
IONIC CAPITAL	AHIONIC		125,000,000.00	111,007,097.50
KING STREET CAPITAL	AHKINGST		200,000,000.00	214,284,452.00
MKP CREDIT, L.P.	AHMKP		100,000,000.00	119,297,683.00
OZ DOMESTIC PARTNERS II	AHOZ		100,000,000.00	116,014,638.00
REMINGTON INV STRATEGIES	AHRIS		200,000,000.00	233,497,372.00
ALTERNATIVE INVESTMENT FUNDS TOTAL			1,225,000,000.00	1,357,066,952.25
HEDGE FUNDS TOTAL			1,225,000,000.00	1,357,066,952.25

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DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-INF INFRASTRUCTURE				
Instrument: AIF ALTERNATIVE INVESTMENT FUNDS				
AI-LEGAL EXPENSES	LEGAL		0.00	
CREDIT SUISSE CFG SEPERATE	AICFIG		74,376,551.40	94,022,184.29
ALTERNATIVE INVESTMENT FUNDS TOTAL			74,376,551.40	94,022,184.29
INFRASTRUCTURE TOTAL			74,376,551.40	94,022,184.29

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-PPIF			PUBLIC-PRIVATE INVESTMENT FUNDS	
Instrument: AIF			ALTERNATIVE INVESTMENT FUNDS	
AG GECC PUBLIC-PRIVATE	APAGGECC		3,845,425.53	14,750,172.93
BLACKROCK PUBLIC-PRIVATE	APBLACKROCK		1,000.05	133,945.17
INVESCO MORTGAGE RECOVERY	APINVESCO		12,776,690.95	27,469,081.85
WELLINGTON MANAGEMENT	APWELLINGTON		59,791,053.92	93,105,151.39
ALTERNATIVE INVESTMENT FUNDS TOTAL			76,414,170.45	135,458,351.34
PUBLIC-PRIVATE INVESTMENT FUNDS TOTAL			76,414,170.45	135,458,351.34

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-SF			SPECIALTY FINANCE	
Instrument: AIF			ALTERNATIVE INVESTMENT FUNDS	
AI-LEGAL EXPENSES	LEGAL		0.00	
ARES CORPORATE	AOARES		999.99	11,395,138.31
ARES CORPORATE	AOARES2		999.99	51,885,233.29
ARES CORPORATE	AOARES3		64,953,038.08	157,974,721.06
ARES CORPORATE	AOARES4		2,547,805.85	2,547,805.85
ARES SPECIAL SITUATIONS FUND	AOARESDFS		14,229,505.77	39,900,194.28
CANTOR COMMERCIAL REAL	ASCCRE		190,635,064.00	192,934,473.63
DEBT PARTNERS I	ASDP1		21,696,965.49	25,186,334.37
OAKTREE EUROPEAN PRINCIPAL	ASOEPF3		20,907,089.46	21,325,552.57
PROVIDENCE TMT SPECIAL	AOPROVSSF		23,266,056.00	77,708,071.91
TPG OPPORTUNITIES PARTNERS II	ASTOP2		37,875,361.00	37,020,295.92
TPG SPECIALTY LENDING	ASTSL		32,831,189.93	33,289,568.83
WLR RECOVERY FUND V	ASWLRF5		32,153,307.98	31,749,598.12
ALTERNATIVE INVESTMENT FUNDS TOTAL			441,097,383.54	682,916,988.14
SPECIALTY FINANCE TOTAL			441,097,383.54	682,916,988.14

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-DPE			DOMESTIC PRIVATE EQUITY	
Instrument: AIF			ALTERNATIVE INVESTMENT FUNDS	
APOLLO INVESTMENT FUND IV	AAPOLLOIV		1,000.36	947,359.98
APOLLO INVESTMENT FUND V	ABAPOLLO5		999.98	20,922,777.97
APOLLO INVESTMENT FUND VI	ABAPOLLO6		116,968,012.37	189,612,483.16
APOLLO INVESTMENT FUND VII	ABAPOLLO7		94,058,779.63	220,366,955.87
BAIN CAPITAL FUND IX	ABBAIN9		115,146,226.13	178,417,763.68
BAIN CAPITAL FUND VII	ABBAIN7		1,000.42	12,383,559.86
BAIN CAPITAL FUND VIII	ABBAIN8		1,000.31	47,570,543.87
BAIN CAPITAL FUND X	ABBAIN10		157,668,082.46	157,052,740.62
BAIN CAPITAL IX COINVESTMENT	ABBAIN9C		24,649,223.48	39,808,715.83
BAIN CAPITAL X COINVESTMENT	ABBAIN10C		8,665,211.99	7,225,424.97
BLACKSTONE CAPITAL PARTNERS	VEA02554	BCPMB	999.95	269,857.66
BLACKSTONE CAPITAL PARTNERS	ABBCP4		1,000.01	31,904,443.29
BLACKSTONE CAPITAL PARTNERS	ABBCP5		288,218,483.88	306,785,899.80
BLACKSTONE CAPITAL PARTNERS	ABBCP6		64,655,036.83	66,948,715.67
BLACKSTONE COMMUNICATION I	ABBCOM1		2,739,932.49	12,654,457.80
CARLYLE PARTNERS IV	ABCARLYLE4		999.88	35,472,708.86
CARLYLE PARTNERS V	ABCARLYLE5		70,649,088.17	103,040,081.89
CID MEZZANINE CAPITAL	VEA02624	CIDMEZ	1,000.50	372,441.89
CLAYTON, DUBLILIER & RICE VI	ACLAYDURI	CLDURI	999.99	10,680,784.83
CS MIDDLE MARKET INVEST FUND	ABCFIG1		126,142,204.91	161,389,007.25
CS MIDDLE MARKET INVEST FUND	ABCFIG2		91,688,276.37	101,640,875.15
CS MIDDLE MARKET INVEST FUND	ABCFIG3		51,896,515.68	49,414,460.60
FOX PAINE CAPITAL FUND II	ABFOXPAIN2		1,000.33	18,789,356.92
FRANCISCO PARTNERS	ABFRISCO1		3,477,263.54	17,145,514.90
FRANCISCO PARTNERS II	ABFRISCO2		18,940,952.72	49,596,276.85
FRANCISCO PARTNERS III	ABFRISCO3		27,825,000.00	26,222,960.00
FRIEDMAN FLEISCHER & LOWE II	ABFFL2		1,000.26	13,925,746.81
FRIEDMAN FLEISCHER & LOWE III	ABFFL3		27,744,842.45	29,457,998.99
FS EQUITY PARTNERS IV	VEA02586	FSEP4	999.98	1,314,415.95
FS EQUITY PARTNERS V	ABFSV		999.98	17,713,602.77
FS EQUITY PARTNERS VI	ABFS6		46,015,699.60	52,452,087.99
GREEN EQUITY INVESTORS V	ABGREEN5		22,019,049.40	32,196,206.77
GREEN EQUITY INVESTORS VI, L.P.	ABGREEN6		4,535,005.98	4,535,005.99
HARBOURVEST PARTNERS VII	ABHVP7		3,027,952.56	17,688,469.81

Group: ALTERNATIVE INVESTMENT
Portfolio: AI-DPE DOMESTIC PRIVATE EQUITY

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-DPE			DOMESTIC PRIVATE EQUITY	
Instrument: AIF			ALTERNATIVE INVESTMENT FUNDS	
HEARTLAND INDUSTRIAL	ABHEART		17,879,265.42	3,776,725.96
HELLMAN & FRIEDMAN CAPITAL	ABH&F7		6,631,035.89	6,119,001.92
LEHMAN BROTHERS II	VEA02551	LBBP	1,000.05	
LINSALATA CAPITAL PARTNERS	ABLINCAP6		5,458,000.00	4,364,630.02
LINSALATA CAPITAL PARTNERS III	ALINCAP		999.91	0.91
LINSALATA CAPITAL PARTNERS IV	ABLINCAP4		999.99	14,449,205.96
LINSALATA CAPITAL PARTNERS V	ABLINCAP5		17,305,623.30	21,438,276.81
MONITOR CLIPPER EQUITY	ABMONITOR2		2,618,634.81	19,718,174.87
MONITOR CLIPPER EQUITY	ABMONITOR3		40,585,060.26	57,654,800.71
OAK HILL CAPITAL PARTNERS	AOAKHILL		1,000.06	1,660,670.07
PAINE & PARTNERS CAPITAL FUND	ABFOXPAIN3		52,180,297.32	69,520,315.89
PROVIDENCE EQUITY PARTNERS	ABPROV4		1,000.04	5,835,537.97
PROVIDENCE EQUITY PARTNERS V	ABPROV5		39,150,383.78	60,704,697.00
PROVIDENCE EQUITY PARTNERS	ABPROV6		186,758,951.14	225,063,438.23
PROVIDENCE EQUITY PARTNERS	ABPROV7		2,944,742.00	2,849,252.99
SILVER LAKE PARTNERS	ASILLAKE	ASILLAKE	998.97	26,316.02
SILVER LAKE PARTNERS II	ABSLP2		1,166,996.72	13,631,683.71
SILVER LAKE PARTNERS III	ABSLP3		22,275,405.90	46,438,070.77
SKM EQUITY FUND III	ABSKM3		25,090.99	30,419,568.78
SUMMIT PARTNERS GROWTH	ABSPGEF8		1,750,000.00	1,689,431.98
SUMMIT PARTNERS	ABSUMMITS4		11,773,254.99	13,112,639.94
SUMMIT PARTNERS VENTURE CAP	ABSPVCF3		1,300,000.00	1,289,494.98
TA XI	ABTA11		11,187,499.96	12,149,252.89
THOMA BRAVO FUND X, L.P.	ABTHOMA10		13,610,075.00	13,448,854.93
TOWERBROOK INVESTORS III	ABTBI3		20,227,832.43	29,337,905.91
TPG PARTNERS IV	ABTPG4		1,002.28	39,222,135.80
TPG PARTNERS V	ABTPG5		139,398,849.90	114,857,184.23
TPG PARTNERS VI	ABTPG6		146,824,244.46	166,224,318.03
ALTERNATIVE INVESTMENT FUNDS TOTAL			2,107,802,088.16	3,010,921,291.53
DOMESTIC PRIVATE EQUITY TOTAL			2,107,802,088.16	3,010,921,291.53

DESCRIPTION	IDENTIFIER	TICKER		BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
			Portfolio: AI-GIP	GLOBAL/INTL PRIVATE EQUITY	
			Instrument: AIF	ALTERNATIVE INVESTMENT FUNDS	
ADVENT INTERNATIONAL GPE VII,	AGAIGPE7			6,862,500.00	6,862,500.00
AIG GLOBAL EMERGING MARKETS	VEA02504	AIGG		998.57	2,295,559.08
AXIOM ASIA PRIVATE CAPITAL	AGAAPCF3			1,148,413.00	1,148,413.00
BRIDGEPOINT EUROPE IV	AIBPE4			15,015,822.78	16,175,553.28
DOVER STREET VII	AGDOVER7			35,249,318.62	49,360,831.78
DOVER STREET VIII	AGDOVER8			4,250,000.00	4,682,325.98
GILBERT GLOBAL EQUITY	AGILBERTG	GILBERTG		37,416,132.66	24,341,740.84
HARBOURVEST INT'L III	AHARBPART			1,000.14	3,424,469.97
HARBOURVEST INT'L III-DIRECT	VEA02633	HVIPE		8,424,472.07	2,547,201.90
HARBOURVEST INT'L IV-DIRECT	AGHIPEP4D			1,000.23	987,532.89
HARBOURVEST INT'L	AGHIPEP4P			999.98	25,931,508.97
HARBOURVEST PARTNERS 2007	AGHVP2007D			36,889,402.90	42,809,838.87
ALTERNATIVE INVESTMENT FUNDS TOTAL				145,260,060.95	180,567,476.56
GLOBAL/INTL PRIVATE EQUITY TOTAL				145,260,060.95	180,567,476.56

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
Portfolio: AI-PPE			PUBLIC PRIVATE EQUITY		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
HARBOURVEST GLOBAL PRIVATE	B28XHD6	HVPE_NA	15,327,677	106,476,542.06	118,636,220.00
INTERNATIONAL COMMON STOCKS TOTAL			15,327,677	106,476,542.06	118,636,220.00
PUBLIC PRIVATE EQUITY TOTAL			15,327,677	106,476,542.06	118,636,220.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
Portfolio: AI-SD			STOCK DISTRIBUTION			
Instrument: COM			COMMON STOCK			
ACADIA PHARMACEUTICALS INC	004225108	ACAD	4.65	48,952	265,809.36	227,627.00
ATHERSYS INC	04744L106	ATHX	1.06	16,217	29,677.11	17,190.00
BRIGHTCOVE INC	10921T101	BCOV	9.04	190,981	2,468,620.00	1,726,468.00
CISCO SYSTEMS	17275R102	CSCO	19.65	13,969	457,904.82	274,491.00
DEMANDWARE INC	24802Y105	DWRE	27.32	38,412	1,131,233.40	1,049,416.00
FIDELITY NATIONAL INFORMATION	31620M106	FIS	34.81	71,250	2,508,142.50	2,480,213.00
GLU MOBILE INC	379890106	GLUU	2.29	29,346	232,420.32	67,202.00
INTERMUNE INC	45884X103	ITMN	9.69	113,625	0.00	1,101,026.00
MOMENTA PHARMACEUTICALS INC	60877T100	MNTA	11.78	354,233	9,296,389.62	4,172,865.00
MOTRICITY INC	620107102	MOTR	0.41	26,884	654,894.24	11,022.00
NEUTRAL TANDEM INC	64128B108	IQNT	2.57	46,891	987,697.00	120,510.00
NUANCE COMMUNICATIONS	67020Y100	NUAN	22.32	92,000	597,080.00	2,053,440.00
POLYPORE INTL INC	73179V103	PPO	46.50	24,750	0.00	1,150,875.00
TARGA RESOURCES CORP	87612G101	TRGP	52.84	10,700	202,171.20	565,388.00
VONAGE HLDGS CORP	92886T201	VG	2.37	111,315	399,530.00	263,817.00
WHOLE FOODS MARKET INC	966837106	WFM	91.33	86,579	8,302,926.00	7,907,260.00
COMMON STOCK TOTAL				1,276,104	27,534,495.57	23,188,810.00
Instrument: ICOM			INTERNATIONAL COMMON STOCKS			
QSC AG	5944318	QSC_GR		1,675,370	4,580,375.22	4,662,083.00
INTERNATIONAL COMMON STOCKS TOTAL				1,675,370	4,580,375.22	4,662,083.00
STOCK DISTRIBUTION TOTAL				2,951,474	32,114,870.79	27,850,893.00

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-VC			VENTURE CAPITAL	
Instrument: AIF			ALTERNATIVE INVESTMENT FUNDS	
ADAMS CAPITAL MANAGEMENT III	AVADAMS3		16,825,396.69	8,310,127.84
ADVANCED TECHNOLOGY	AVATV7		7,991,856.30	9,210,639.90
AI-LEGAL EXPENSES	LEGAL		0.00	
ATHENIAN VENTURE PARTNERS	VEA01458	OVVF	999.94	711,606.92
BAIN CAPITAL VENTURE FUND	AVBAIN		1,000.19	2,121,153.87
BAIN CAPITAL VENTURE FUND	AVBAIN2005		75,999.91	8,586,014.88
BAIN CAPITAL VENTURE FUND	AVBAIN2007		9,150,831.33	27,231,620.84
BAIN CAPITAL VENTURE FUND	AVBAIN2009		39,701,132.57	43,710,862.76
BAIN CAPITAL VENTURE FUND	AVBAIN2012		11,454,999.99	11,035,678.94
BAKER COMMUNICATIONS FUND	AVBAKERCOM	BAKERCOM	1,000.02	0.96
BAKER COMMUNICATIONS FUND II	ABAKERCOM2	AVBAKER2	31,770,490.31	31,708,800.60
BLUE CHIP CAPITAL FUND II	VEA01432	BCCII	138,633.60	88,611.95
BLUE CHIP CAPITAL FUND III	A01433	A01433	15,193,294.48	17,533.01
BLUE CHIP CAPITAL FUND IV	AVBLUECHIP4		16,975,119.46	22,270,623.84
BRANTLEY VENTURE PARTNERS III	VEA06289	BIII	2,354,905.35	0.94
CARDINAL HEALTH PARTNERS	VEA02552	CHPL	998.57	8,533.90
CB HEALTHCARE FUND	VEA02614	CBHCF	999.95	740,115.95
CB HEALTHCARE FUND II	AVCBHF2		543,410.18	3,892,046.80
CHP II	AVCHP2		1,000.18	4,249,147.97
CHP III	AVCHP3		19,090,169.90	16,284,395.96
COMMONFUND CAPITAL VENTURE	AVCFCVP9		29,624,964.00	28,880,205.04
COMMONFUND CAPITAL VENTURE	AVCFCVP10		1,575,002.00	1,485,171.99
COMMONWEALTH CAPITAL	AVCCV3		7,638,991.91	8,075,474.87
DAG VENTURES III	AVDAG3		14,457,045.62	16,340,888.03
DAG VENTURES IV	AVDAG4	AVDAG4	18,096,434.59	20,975,570.75
ESSEX WOODLANDS HEALTH VEN.	AVEWHV6		15,981,604.37	16,694,467.94
ESSEX WOODLANDS HEALTH VEN.	AVEWHV7		28,903,106.46	33,386,876.77
ESSEX WOODLANDS HEALTH VEN.	AVEWHV8		62,918,560.79	66,696,001.94
FOUNDATION MEDICAL PARTNERS	AVFNDMED		11,157,659.73	10,154,012.84
FOUNDATION MEDICAL PARTNERS	AVFNDMED2		14,450,446.85	15,193,549.81
FOUNDATION MEDICAL PARTNERS	AVFNDMED3		7,843,825.94	8,269,799.96
GENERAL CATALYST II	AVGCG2		1,266,525.66	8,386,726.87
GENERAL CATALYST III	AVGCG3	AVGCG3	5,571,810.46	13,084,732.90
GENERAL CATALYST VI	AVGCG6		2,900,000.00	2,455,618.98

Group: ALTERNATIVE INVESTMENT

Portfolio: AI-VC VENTURE CAPITAL

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-VC			VENTURE CAPITAL	
Instrument: AIF			ALTERNATIVE INVESTMENT FUNDS	
GLOBESPAN CAPITAL PARTNERS	AVGLBSPN4		6,993,252.69	19,396,114.34
GLOBESPAN CAPITAL PARTNERS	VAVGLBSPN5		23,192,510.58	49,667,823.34
HARBOURVEST PARTNERS VI	AHARBOURDIR		1,961,869.47	1,770,095.97
HARBOURVEST PARTNERS VI	AHARBOURPART		999.83	13,182,709.82
HARBOURVEST PARTNERS VII	AVHVP7		11,802,991.50	19,915,255.86
LIGHTHOUSE CAPITAL PARTNERS	AVLIGHTHS5		1,000.21	1,268,394.92
LIGHTHOUSE CAPITAL PARTNERS	AVLIGHTHS6		18,967,247.12	24,243,727.38
MERITAGE PRIVATE EQUITY FUND	AMERIT	AMERIT	999.97	1,235.60
MERITAGE PRIVATE EQUITY FUND	AVMERIT2		16,757,523.18	6,590,299.83
MERITAGE PRIVATE EQUITY FUND	AVMERIT3	AVMERIT3	6,359,104.92	6,044,684.99
MIAMI VALLEY VENTURE FUND	VEA01492	MVVF	1,946,673.77	85,569.53
MORGENTHALER PARTNERS V	VEA01177	MGVPV	999.98	2,908,172.06
MORGENTHALER PARTNERS VI	AVMORG6	MGVPVI	12,929,601.44	2,591,663.83
MORGENTHALER PARTNERS VII	AVMORG7		11,639,920.69	10,318,711.87
MORGENTHALER PARTNERS VIII	AVMORG8		13,341,047.33	18,837,217.51
NORTHWEST OHIO VENTURE FUND	VEA05606	NOVF	1,693,615.50	0.98
NEW ENTERPRISE ASSOCIATES 10	AVNEA10		2,807,965.84	6,129,810.89
NEW ENTERPRISE ASSOCIATES 11	AVNEA11	AVNEA11	2,018,980.83	6,717,916.92
NEW ENTERPRISE ASSOCIATES 13	AVNEA13		16,604,116.22	21,221,647.84
NEW ENTERPRISE ASSOCIATES	AVNEA14		9,000,000.00	8,737,885.98
NORTHCOAST FUND	VEA06027	NCFD	1,000.00	1.00
NORTHCOAST FUND II (MEOF)	AVCNC		11,587,588.45	3,393,936.28
OHIO INNOVATION FUND I	VEA02581	OIF1	1,877,410.90	143,379.70
PARK ST CAPITAL PRIVATE	AVPARK5	AVPARK5	999.93	8,464,553.51
PARK ST CAPITAL PRIVATE	AVPARK6	AVPARK6	10,106,803.39	16,257,876.85
PRIMUS CAPITAL FUND III-A PFD	VEA06130	PCFZ	999.96	0.98
PRIMUS CAPITAL FUND III-B	VEA06129	PCFY	999.96	0.99
PRIMUS CAPITAL FUND IV	VEA02451	PCF4	999.86	7,289.63
PRIMUS CAPITAL FUND V	AVPRIMUS5		999.88	28,999,760.91
PRIMUS CAPITAL FUND VI	AVPRIMUS6		18,635,682.27	23,781,909.93
Primus Capital Fund VII	AVPRIMUS7		4,147,569.15	4,018,557.97
PRISM VENTURE PARTNERS IV	AVPRISM4		5,319,757.57	86,028.71
REDSHIFT VENTURES II	VEASPVE	VEASPVE	13,687,245.58	6,280,440.05
TUCKER ANTHONY PRIVATE	AVTAPE3		1,000.42	2,212,880.89

Group: ALTERNATIVE INVESTMENT
Portfolio: AI-VC VENTURE CAPITAL

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-VC				
Instrument: AIF				
VENTURE CAPITAL				
ALTERNATIVE INVESTMENT FUNDS				
TUCKER ANTHONY PRIVATE	AVTAPE4		1,000.14	5,620,633.34
WARBURG PINCUS EQUITY	AWARBURG		999.67	2,756,884.97
WARBURG PINCUS PRIVATE	AVWPPE9		19,567,799.58	67,553,164.22
WARBURG PINCUS PRIVATE	AWARBURG8		999.61	41,348,452.34
WARBURG PINCUS PRIVATE	AVWPPE10		82,120,348.54	96,790,040.73
WARBURG PINCUS PRIVATE	AVWPPE11		16,312,500.00	15,682,896.04
ALTERNATIVE INVESTMENT FUNDS TOTAL			735,051,343.23	983,284,245.02
VENTURE CAPITAL TOTAL			735,051,343.23	983,284,245.02
ALTERNATIVE INVESTMENT TOTAL			5,554,141,560.10	7,230,169,954.88
FUND TOTAL			53,998,124,578.18	65,751,129,820.43